SGFA Parameter Sensitivity Analysis K (Number of Factors) Sensitivity Sparsity (percW) Sensitivity 1e6 -4.72 -4.74-4.4-4.76 -4.6 pood –4.78 Figure –4.80 -4.8 -5.0 -4.82-4.84 -5.2 -4.86-5.4 10 Number of Factors (K) 35 Sparsity (percW %) 25 8 12 14 20 30 40 45 50 6 MCMC Parameter Sensitivity Test Success Summary (8/8 total) 0 ^{1e6} 3.0 -1 2.5 2.0 Successful Tests Log Likelihood 1.0 -4 0.5

0.0

Κ

percW

standard

MCMC Configuration

MCMC

Log Likelihood

-5

fast