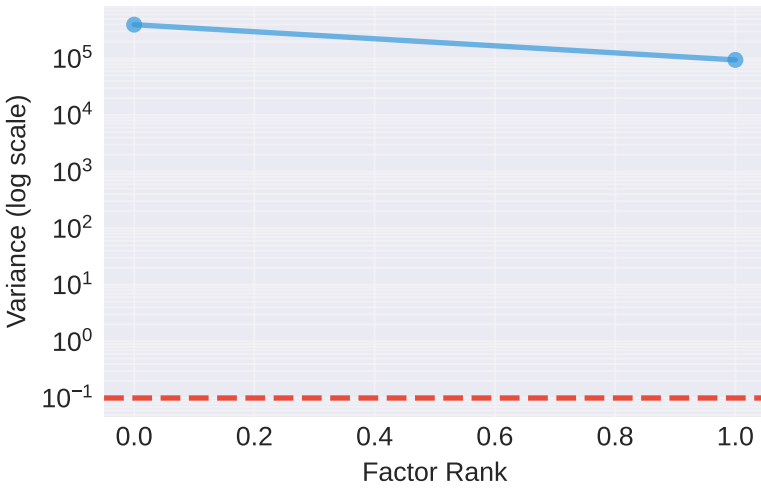


Factor Variance Analysis: ARD Shrinkage Assessment (K=2)

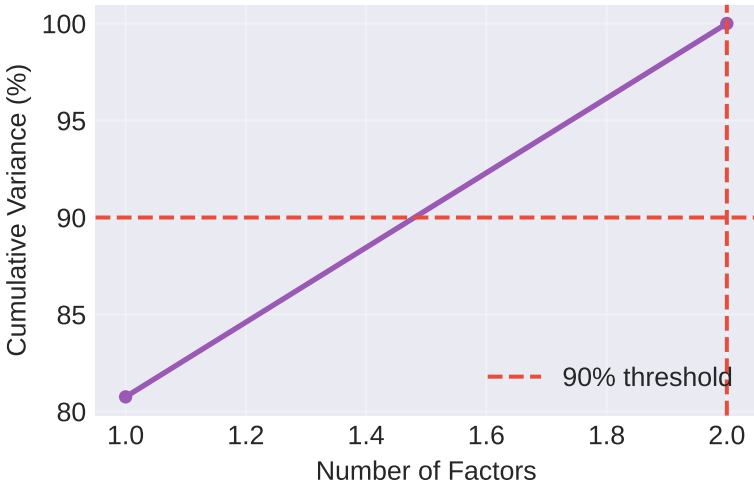
Factor Variance Profile (K=2): 2 Active Factors



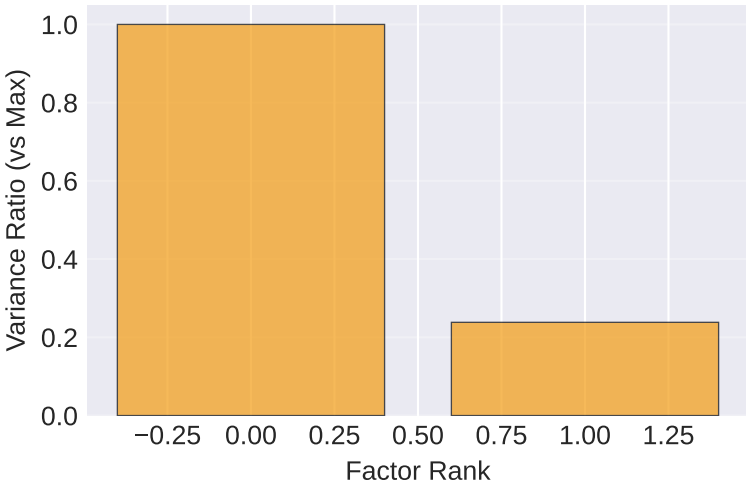
Log-Scale Variance
(Sharp drop = good ARD)



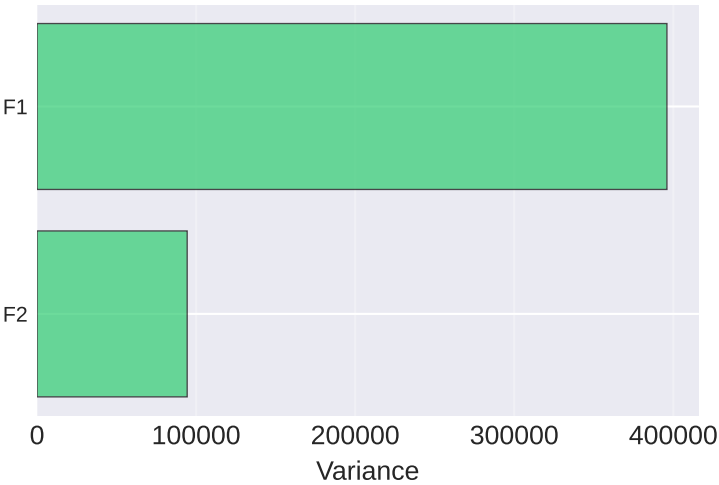
Cumulative Variance
(90% @ 2 factors)



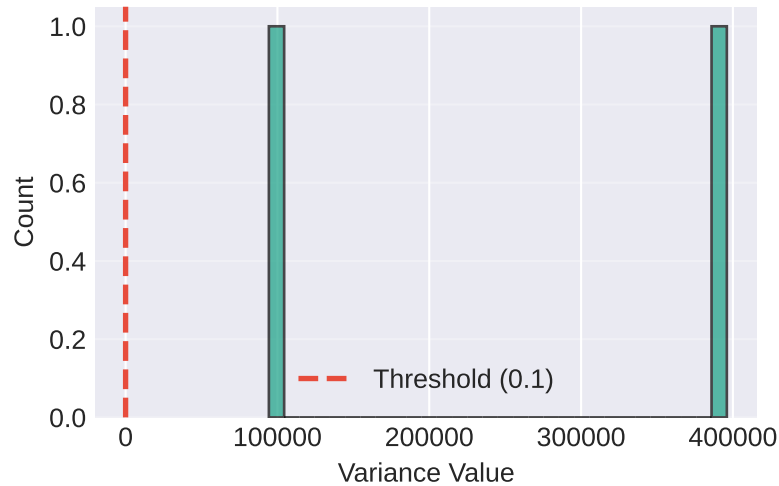
Normalized Variance Profile



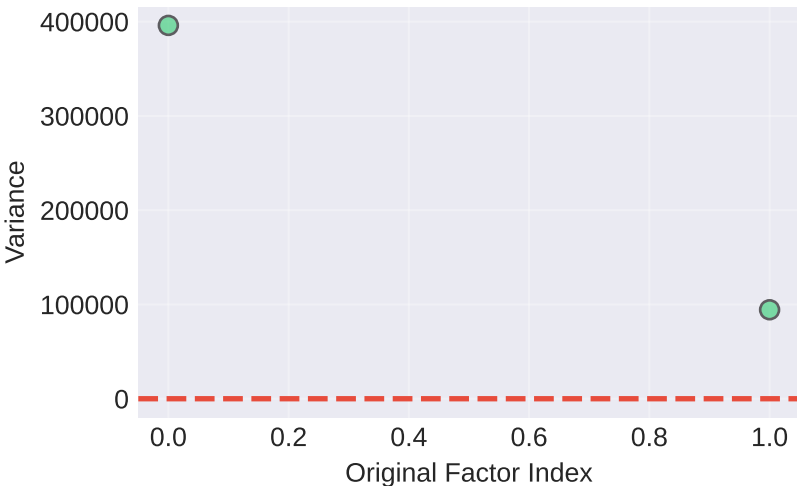
Top 2 Factors



Distribution of Factor Variances



Variance by Original Factor Order



VARIANCE PROFILE SUMMARY

Total Factors (K): 2
Active Factors: 2
Effective Dim (90%): 2

Max Variance: 395997.4375
Mean Variance: 245184.4180
Median Variance: 245184.4180

Top 2 Variances:
#1: 395997.4375
#2: 94371.3984

ARD Shrinkage: N/A (K < 10)
Shrinkage Ratio: nan

INTERPRETATION:

Poor shrinkage suggests:
• Convergence issues
• Overfitting
• Need longer sampling