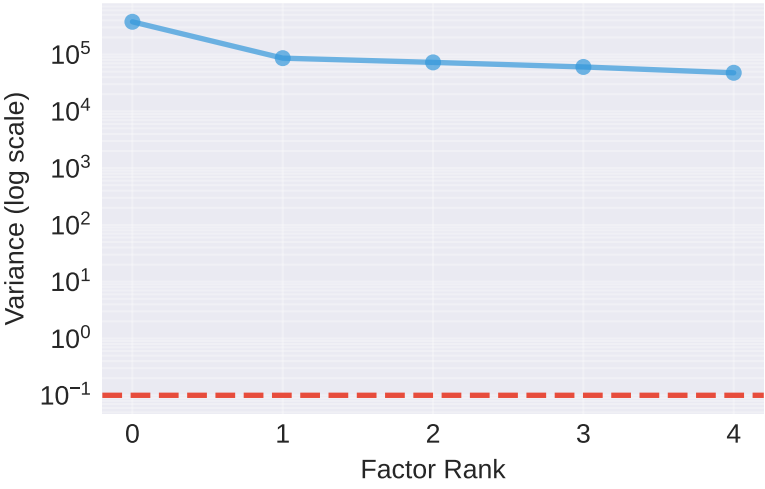


Factor Variance Analysis: ARD Shrinkage Assessment (K=5)

Factor Variance Profile (K=5): 5 Active Factors

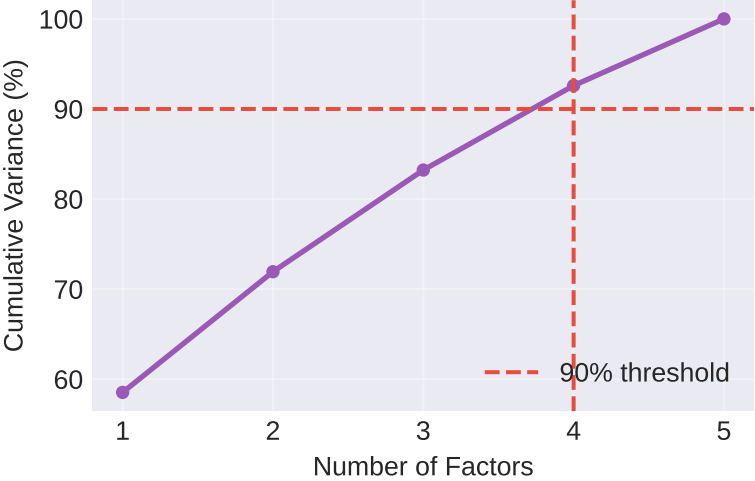


Log-Scale Variance
(Sharp drop = good ARD)

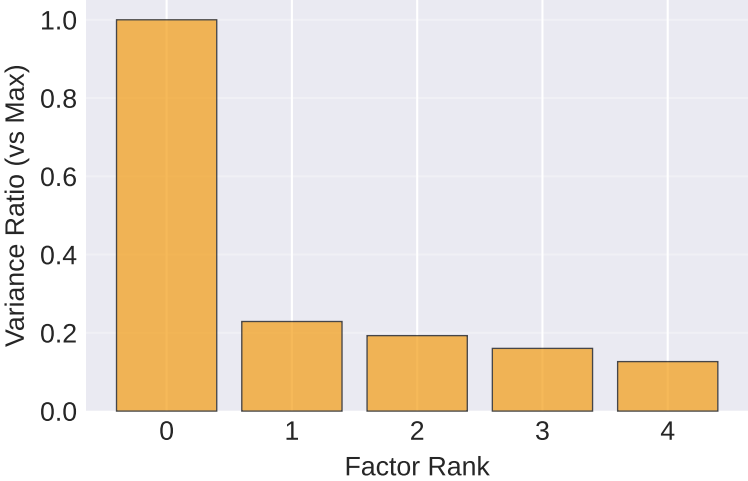


Cumulative Variance
(90% @ 4 factors)

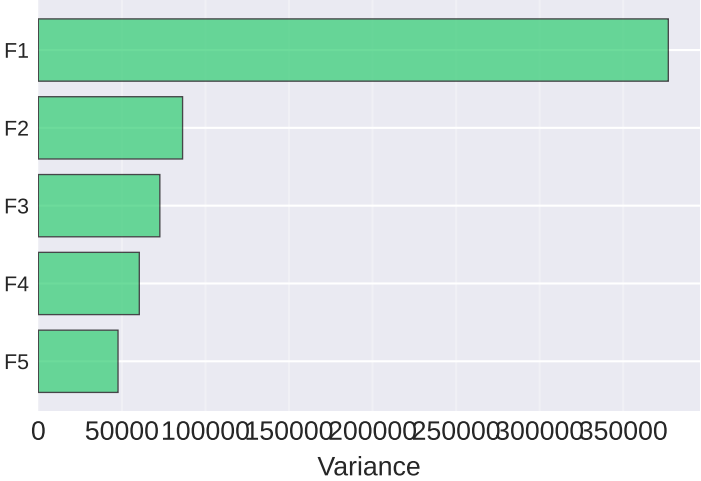
Factor Rank (sorted by variance)



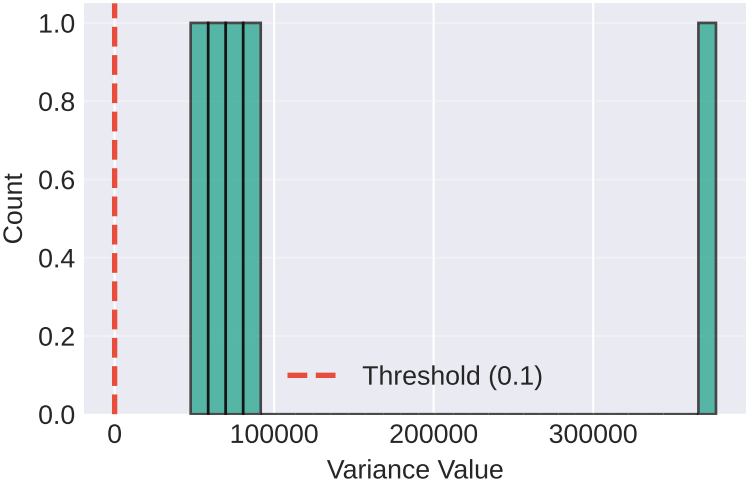
Normalized Variance Profile



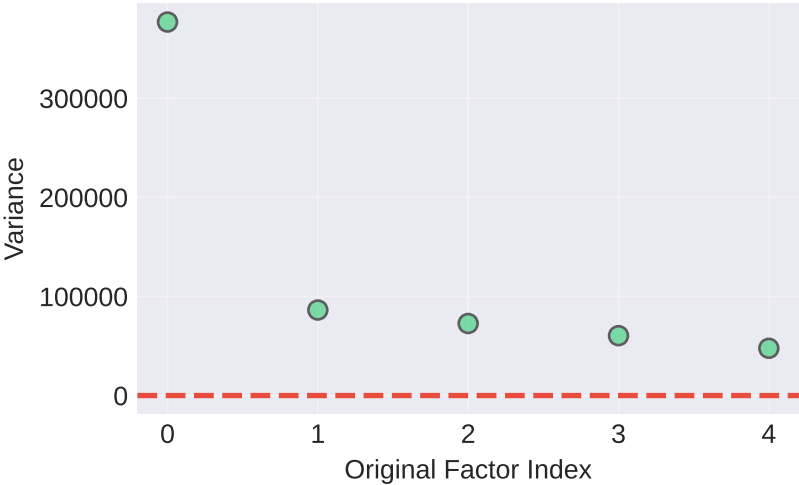
Top 5 Factors



Distribution of Factor Variances



Variance by Original Factor Order



VARIANCE PROFILE SUMMARY	
=====	
Total Factors (K):	5
Active Factors:	5
Effective Dim (90%):	4
Max Variance:	376956.9375
Mean Variance:	128811.0453
Median Variance:	72703.8750
Top 3 Variances:	
#1:	376956.9375
#2:	86307.9531
#3:	72703.8750
ARD Shrinkage:	N/A (K < 10)
Shrinkage Ratio:	nan
INTERPRETATION:	
Poor shrinkage suggests:	
• Convergence issues	
• Overfitting	
• Need longer sampling	