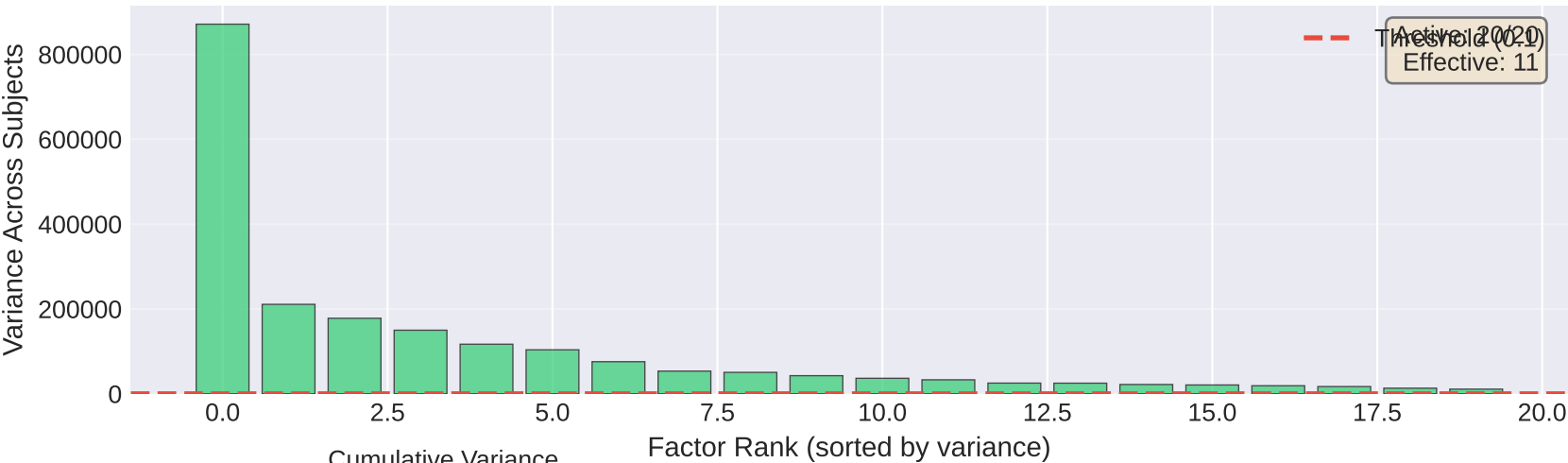
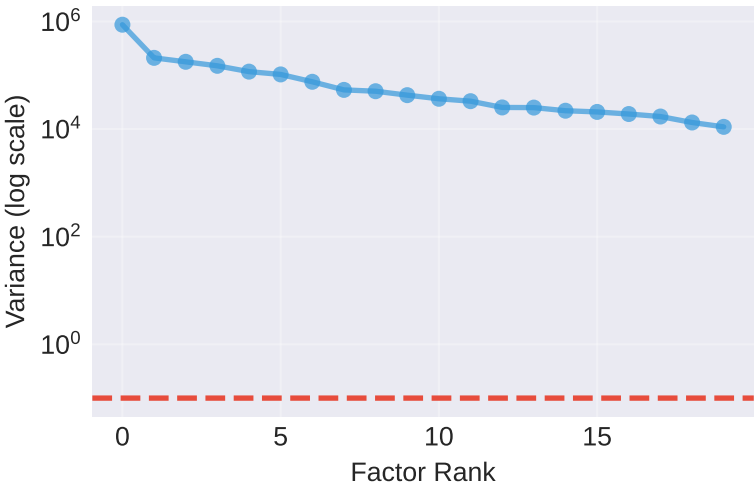


Factor Variance Analysis: ARD Shrinkage Assessment (K=20)

Factor Variance Profile (K=20): 20 Active Factors

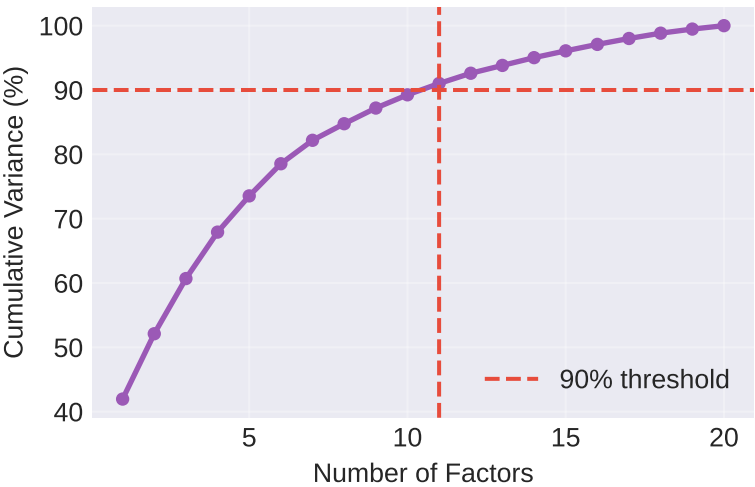


Log-Scale Variance
(Sharp drop = good ARD)

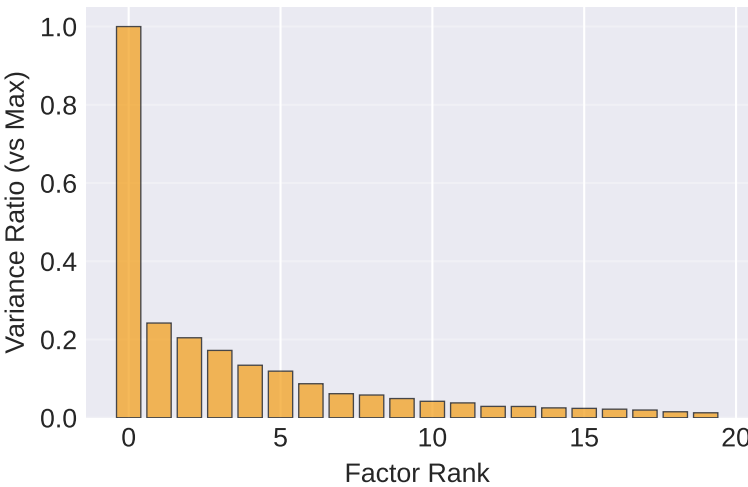


Cumulative Variance
(90% @ 11 factors)

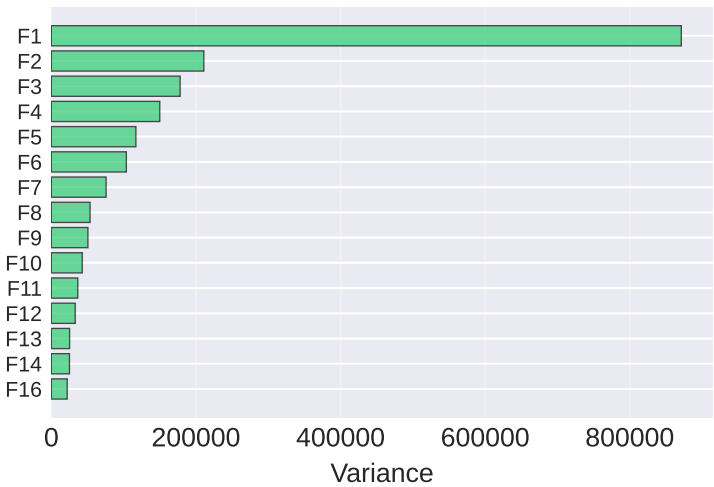
Factor Rank (sorted by variance)



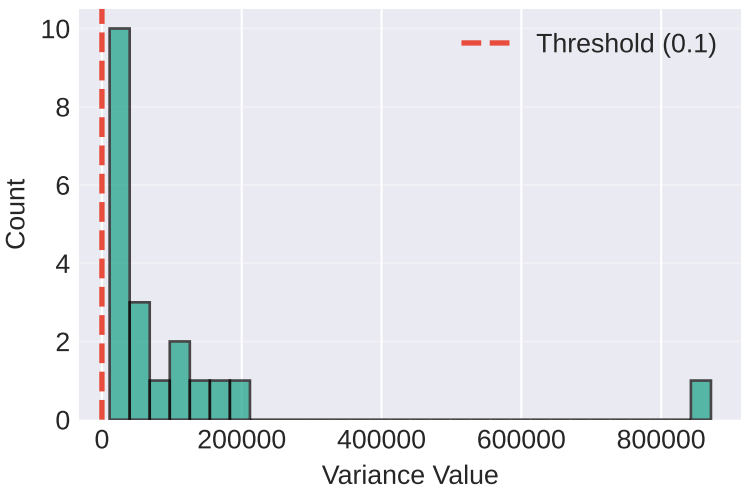
Normalized Variance Profile



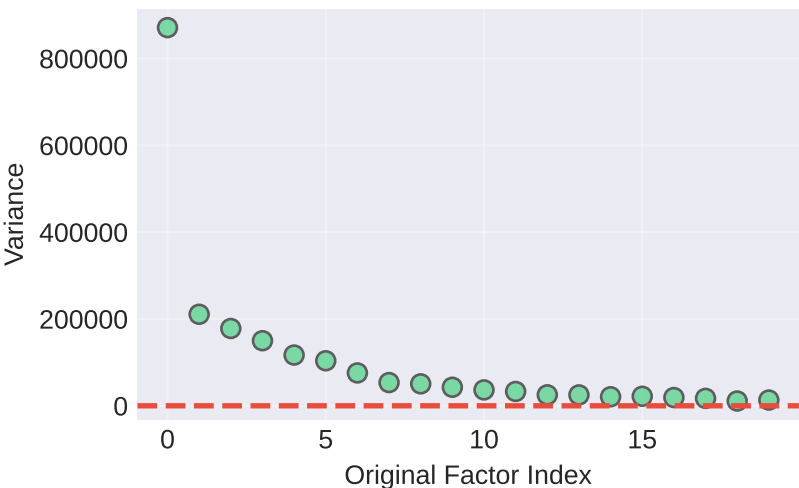
Top 15 Factors



Distribution of Factor Variances



Variance by Original Factor Order



VARIANCE PROFILE SUMMARY

Total Factors (K): 20
Active Factors: 20
Effective Dim (90%): 11

Max Variance: 871248.6875
Mean Variance: 103830.7221
Median Variance: 39667.9551

Top 3 Variances:
#1: 871248.6875
#2: 210893.3125
#3: 178090.9688

ARD Shrinkage: MODERATE ▲
Shrinkage Ratio: 6.52

INTERPRETATION:

Moderate shrinkage.
Model somewhat uncertain.
Check convergence.