## **Comprehensive Model Comparison**

| Method    | Execution Time (s) | Peak Memory (GB) | Reconstruction Quality | Information Criterion | Factor Stability |
|-----------|--------------------|------------------|------------------------|-----------------------|------------------|
| SPARSEGFA | 425.95             | 2.64             | N/A*                   | N/A                   | N/A**            |
| PCA       | 0.03               | 2.62             | 0.7085                 | N/A                   | N/A              |
| ICA       | 0.04               | 2.62             | 0.5007                 | N/A                   | N/A              |
| FA        | 0.11               | 2.62             | 0.6987                 | N/A                   | N/A              |
| NMF       | 0.04               | 2.62             | 0.7998                 | N/A                   | N/A              |
| KMEANS    | 0.72               | 2.63             | 0.5830                 | N/A                   | N/A**            |
| CCA       | 0.10               | 2.63             | 0.7155                 | N/A                   | N/A**            |

<sup>\*</sup> sparseGFA: CV reconstruction failed (computationally expensive due to MCMC)
\*\* sparseGFA, CCA, K-means: Factor stability not computed (bootstrap too expensive or not applicable)