#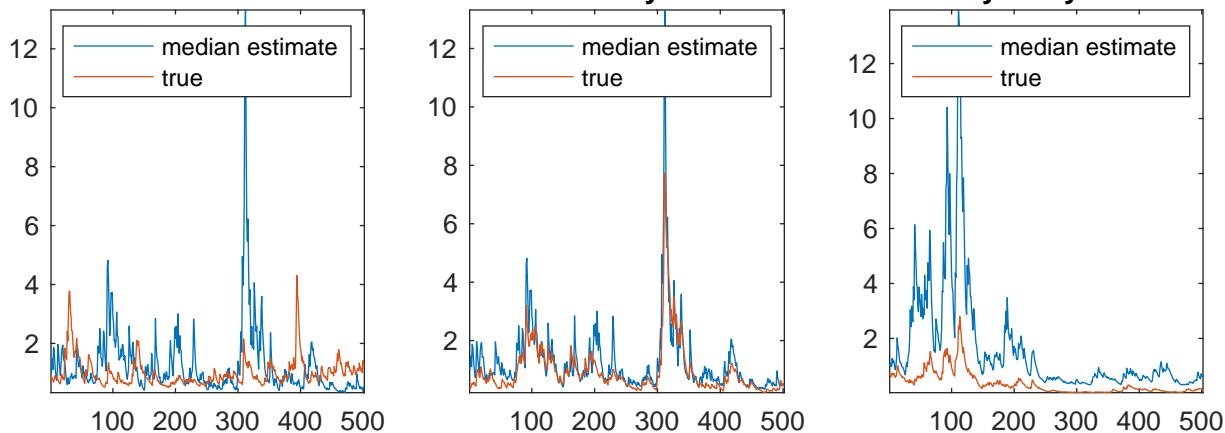 conditional variances of idiosyncratic factor of country