Additional Table 1.

Accuracy values of methods across varying levels of cross-loadings, category and k (number of factors)

| Cross-Loading | Category | k | CD  Accuracy | EKC  Accuracy | KGC  Accuracy | PA-PCA  Accuracy |
| --- | --- | --- | --- | --- | --- | --- |
| none | 2 | 1 | 98.13 | 93.39 | 76.00 | 98.20 |
| none | 2 | 2 | 87.51 | 83.08 | 51.70 | 89.35 |
| none | 2 | 4 | 63.22 | 68.03 | 27.60 | 73.25 |
| none | 5 | 1 | 97.01 | 96.50 | 86.59 | 99.65 |
| none | 5 | 2 | 92.11 | 89.29 | 66.13 | 94.63 |
| none | 5 | 4 | 77.89 | 78.07 | 46.55 | 83.01 |
| medium | 2 | 2 | 73.98 | 76.14 | 41.01 | 73.18 |
| medium | 2 | 4 | 37.65 | 52.50 | 22.91 | 45.30 |
| medium | 5 | 2 | 84.92 | 86.36 | 60.92 | 81.10 |
| medium | 5 | 4 | 55.40 | 68.58 | 38.92 | 54.12 |

Additional Table 2.

Absolute values of methods across varying levels of cross-loadings, category and k (number of factors)

| Cross-Loading | Category | k | CD  Absolute Bias | EKC  Absolute Bias | KGC  Absolute Bias | PA-PCA  Absolute Bias |
| --- | --- | --- | --- | --- | --- | --- |
| none | 2 | 1 | 0.02 | 0.07 | 0.28 | 0.02 |
| none | 2 | 2 | 0.13 | 0.20 | 0.91 | 0.12 |
| none | 2 | 4 | 0.93 | 0.65 | 2.57 | 0.51 |
| none | 5 | 1 | 0.03 | 0.04 | 0.15 | 0.00 |
| none | 5 | 2 | 0.08 | 0.12 | 0.56 | 0.05 |
| none | 5 | 4 | 0.49 | 0.38 | 1.72 | 0.30 |
| medium | 2 | 2 | 0.26 | 0.25 | 1.12 | 0.28 |
| medium | 2 | 4 | 1.71 | 0.94 | 2.71 | 1.27 |
| medium | 5 | 2 | 0.15 | 0.14 | 0.65 | 0.19 |
| medium | 5 | 4 | 1.16 | 0.55 | 1.77 | 1.03 |