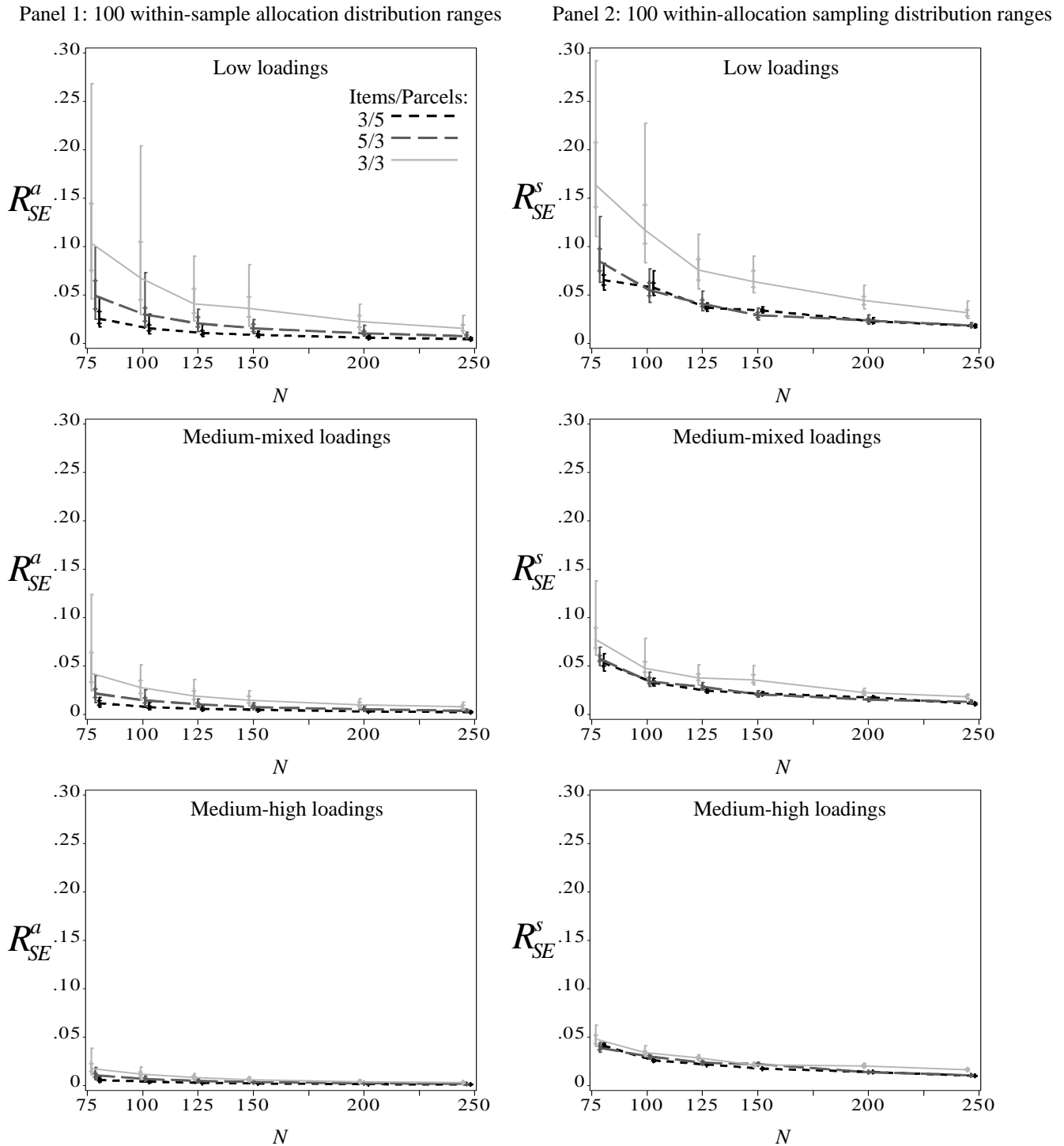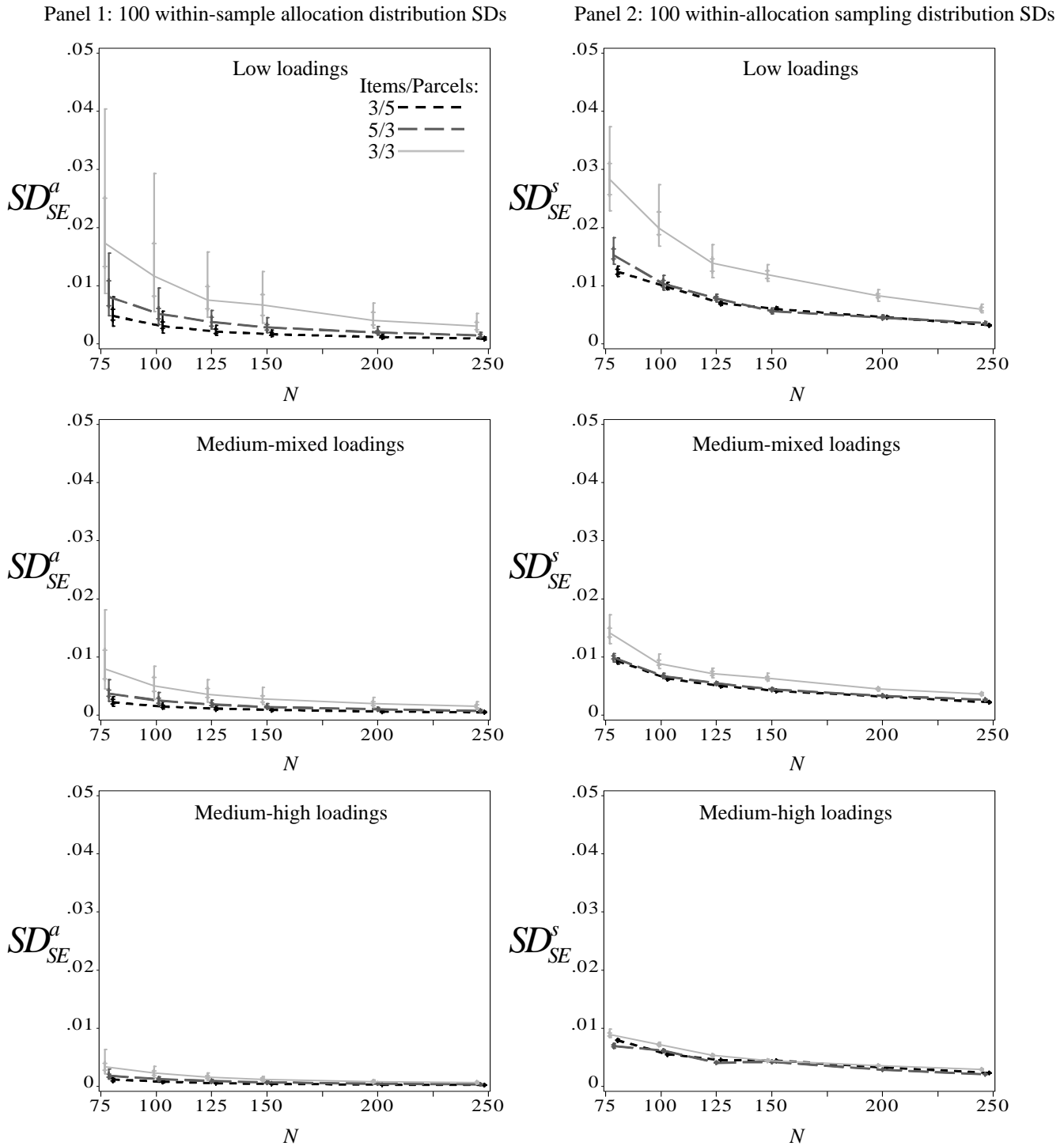*Appendix Figure 1. Ranges of within-sample* $SE_{\hat{\phi}}$ *allocation distributions versus ranges of within-allocation* $SE_{\hat{\phi}}$ *sampling distributions.*
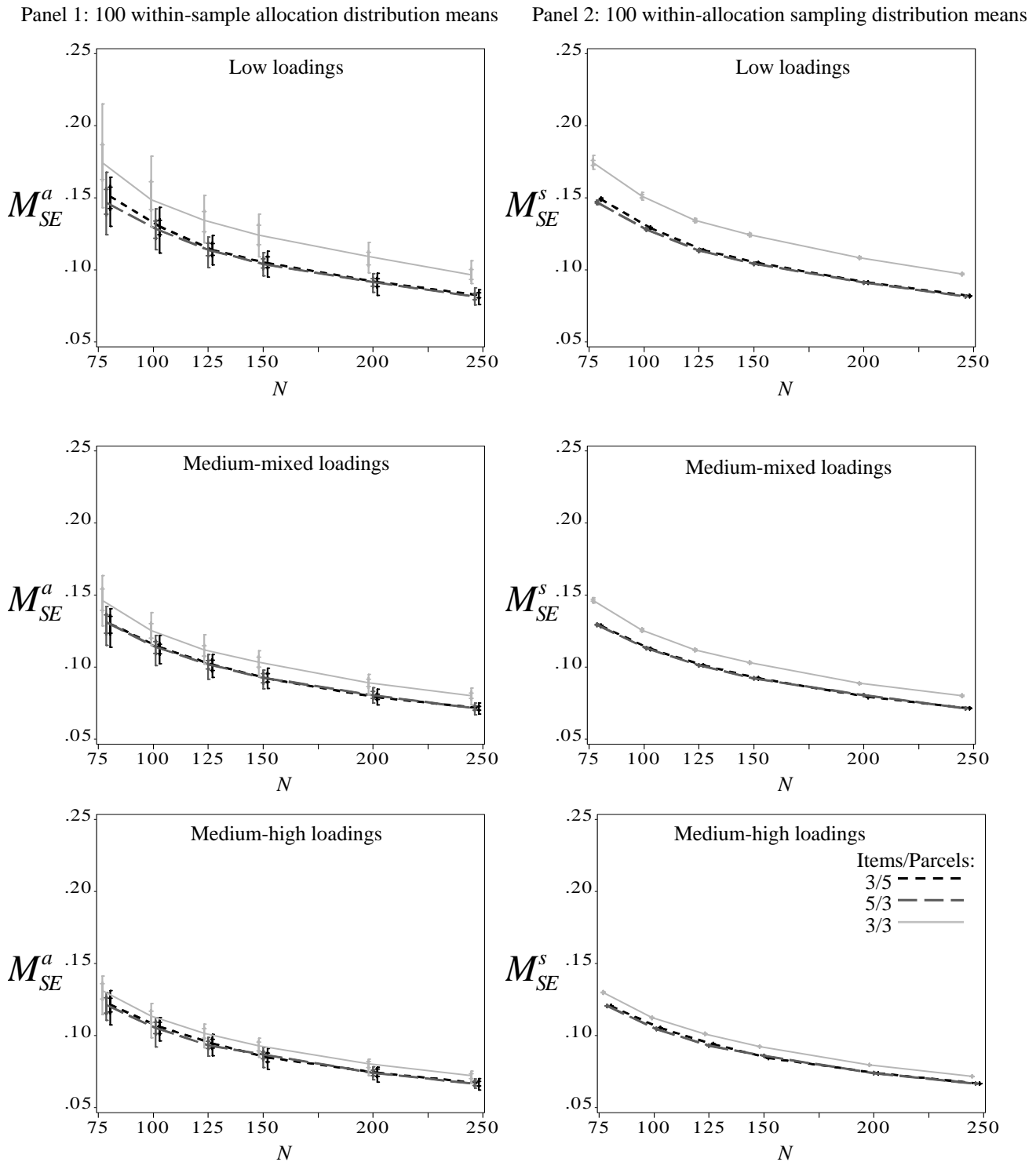
Notes. In this appendix figure, error bars are asymmetric 95% confidence intervals and also have notches at the 25th and 75th percentiles. They are connected across sample sizes at the median. $SE_{\hat{\phi}}$ is the standard error of the factor correlation. In all other respects the interpretation of this figure mirrors the interpretation of manuscript Figure 3, which was concerned with $\hat{\phi}$ rather than $SE_{\hat{\phi}}$.

Appendix Figure 2. Standard deviations of within-sample $SE_{\hat{\phi}}$ *allocation distributions versus standard deviations of within-allocation* $SE_{\hat{\phi}}$ *sampling distributions.*

Notes. In this appendix figure, error bars are asymmetric 95% confidence intervals and also have notches at the 25th and 75th percentiles. They are connected across sample sizes at the median. $SE_{\hat{\phi}}$ is the standard error of the factor correlation. In all other respects the interpretation of this figure mirrors the interpretation of manuscript Figure 4, which was concerned with $\hat{\phi}$ rather than $SE_{\hat{\phi}}$.

Appendix Figure 3. Means of within-sample $SE_{\hat{\phi}}$ *allocation distributions versus means of within-allocation* $SE_{\hat{\phi}}$ *sampling distributions.*

Panel 1: 100 within-sample allocation distribution means   Panel 2: 100 within-allocation sampling distribution means

Notes. In this appendix figure, error bars are asymmetric 95% confidence intervals and also have notches at the 25th and 75th percentiles. They are connected across sample sizes at the median. $SE_{\hat{\phi}}$ is the standard error of the factor correlation. In all other respects the interpretation of this figure mirrors the interpretation of manuscript Figure 5, which was concerned with $\hat{\phi}$ rather than $SE_{\hat{\phi}}$.