Appendix Figure 1. Ranges of within-sample $SE_\phi$ allocation distributions versus ranges of within-allocation $SE_\phi$ sampling distributions.

Panel 1: 100 within-sample allocation distribution ranges

Panel 2: 100 within-allocation sampling distribution ranges

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. $SE_\phi$ 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 $SE_\phi$. 
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 $SE_{\hat{\phi}}$. 

Panel 1: 100 within-sample allocation distribution SDs

Panel 2: 100 within-allocation sampling distribution SDs
Appendix Figure 3. Means of within-sample $SE_\phi$ allocation distributions versus means of within-allocation $SE_\phi$ 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. $SE_\phi$ 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 $SE_\phi$. 