Supp. Fig. S1. Mechanism of the S^E_{dep} inversion at $rho = 0.90$ (synthetic illustration, K=5, N=500).
M3 draw residuals are highly correlated (centre); its prediction errors are near-uncorrelated;
the Frobenius mismatch is large. M1 draw residuals are independent (right); its large noise
preserves observed structure; the mismatch is smaller. Result: $S^E_{dep}(M3) > S^E_{dep}(M1)$, CDR inverted.





