



FIGURE S2. **Latent factor heritabilities were accurately recovered.** Distributions of factor h^2 estimates by simulation scenario. Each simulated factor was matched to the estimated factor with the most similar trait-loadings as in Figure 3. Thin horizontal lines in each column show the simulated h^2 values. Red boxes show the distribution of factor h^2 estimates across 10 simulations for all factors with $h^2 = 0.5$ or 1.0 . Black boxes show the distribution of factor h^2 estimates across the same 10 simulations for all factors with $h^2 = 0.0$. Scenarios differed by: (A) Increasing numbers of simulated factors. (B) Different types of \mathbf{R} matrices. (C) Different numbers of traits.