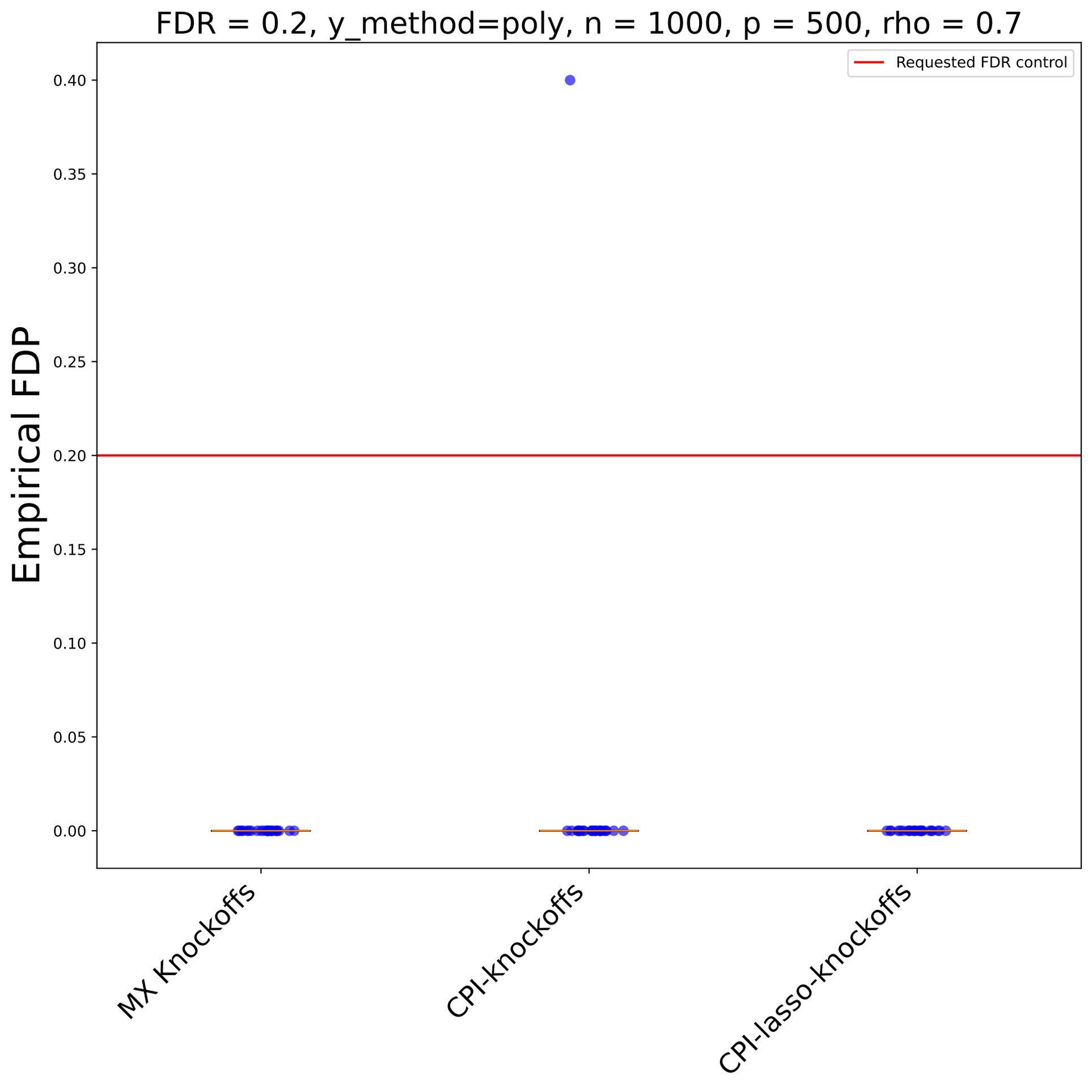
FDR = 0.2, y_method=poly, n = 1000, p = 500, rho = 0.7
Requested FDR control
Empirical FDP
0.40
0.35
0.30
0.25
0.20
0.15
0.10
0.05
0.00
MX Knockoffs
CPI-knockoffs
CPI-lasso-knockoffs