

FDR = 0.2, y_method=hidimstats, n = 100, p = 50, rho = 0.7

Empirical FDP

Requested FDR control

0.6
0.5
0.4
0.3
0.2
0.1
0.0

MX Knockoffs

CPI-knockoffs

CPI-lasso-knockoffs

