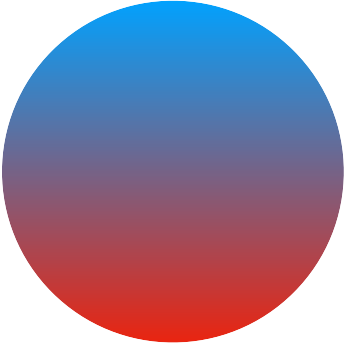
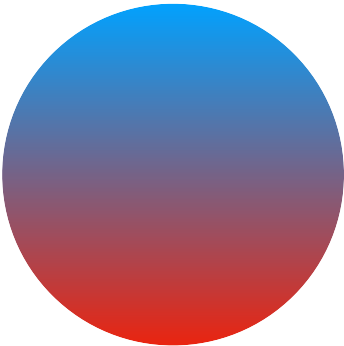
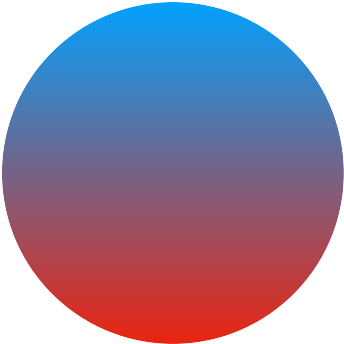


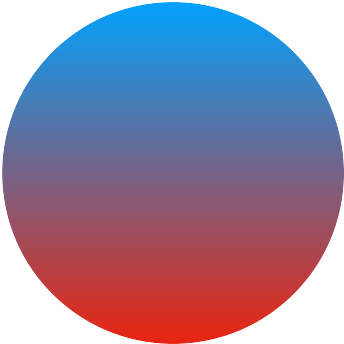
Intuition

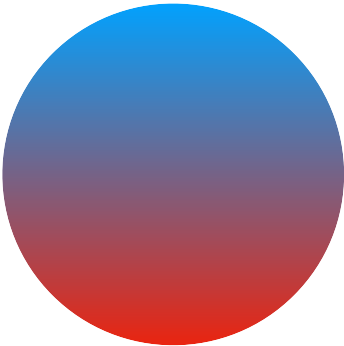




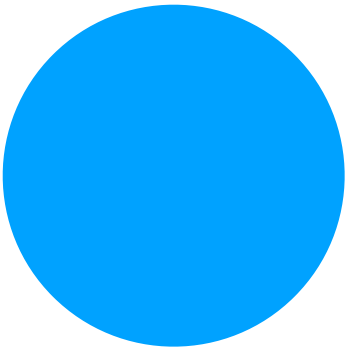


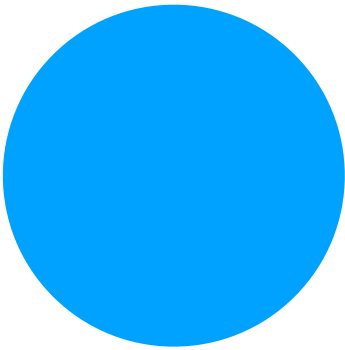


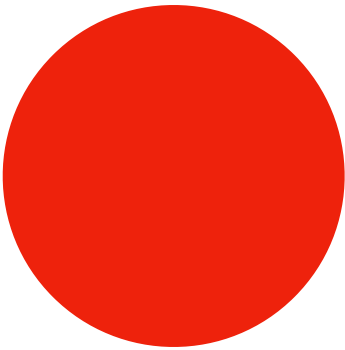


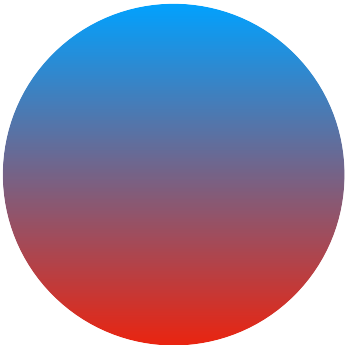


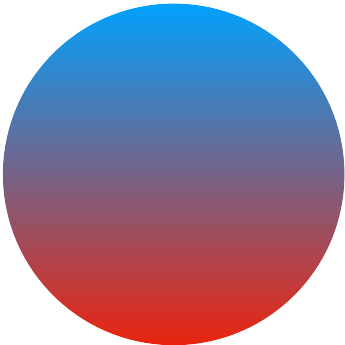






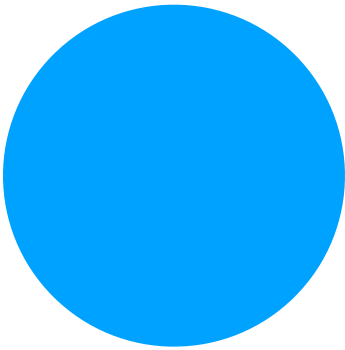


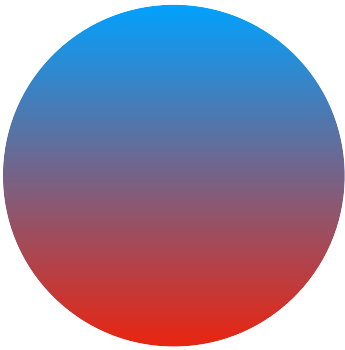


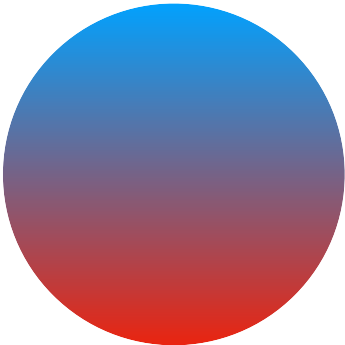




stays “indistinguishable”









2



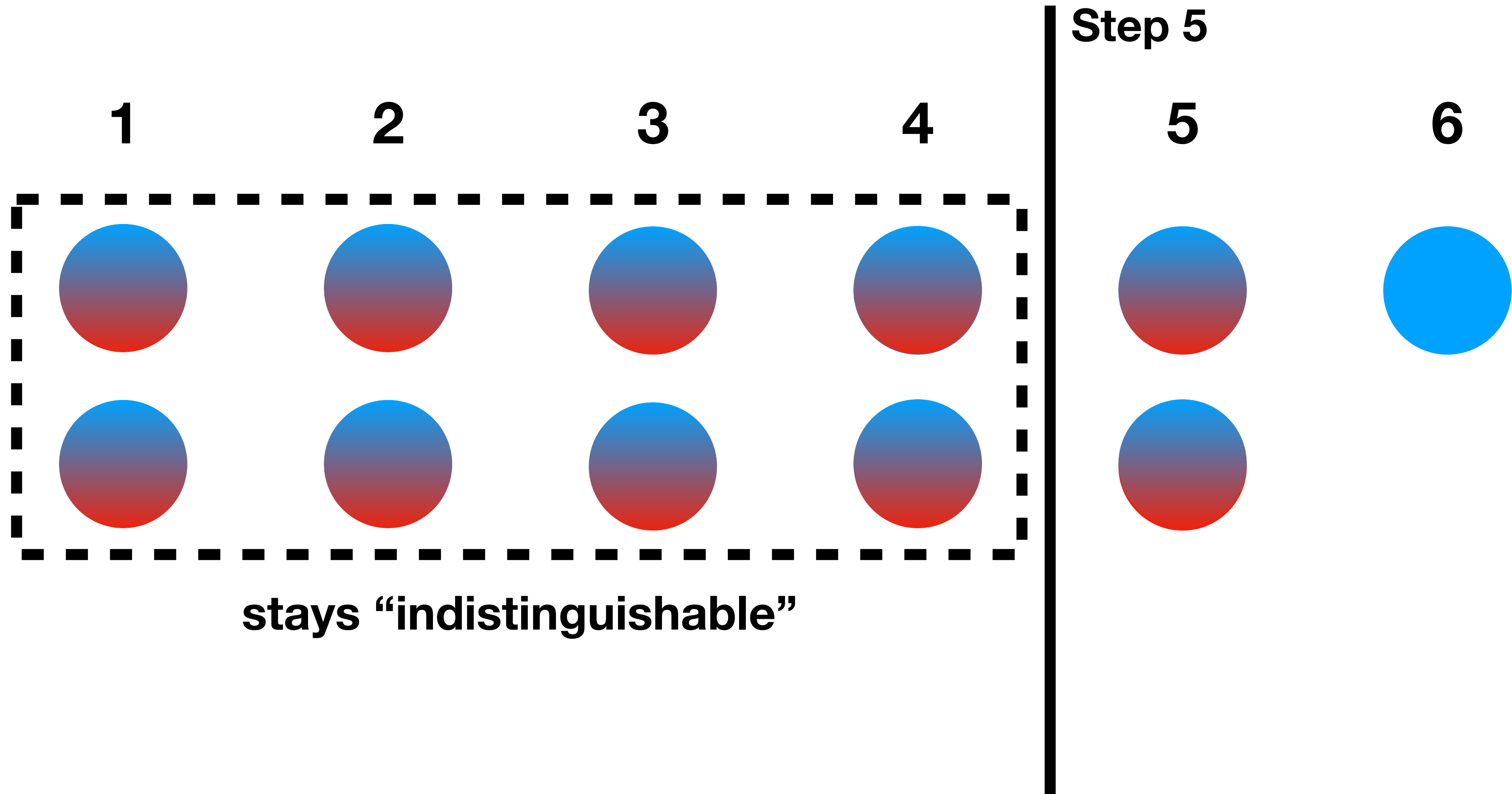
4

5



Step 5

Intuition



Exchangeable random variables

(only worry about conditional exchangeability, because the other condition, knockoff symmetry, is easy to satisfy)

$$(X_j, \tilde{X}_j) \stackrel{d}{=} (\tilde{X}_j, X_j) \mid X_{-j}, \tilde{X}_{1:(j-1)}, 1 \leq j \leq p$$