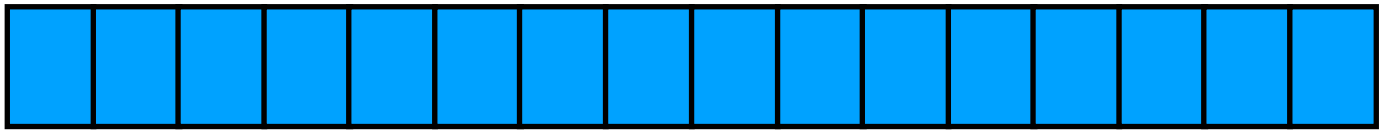
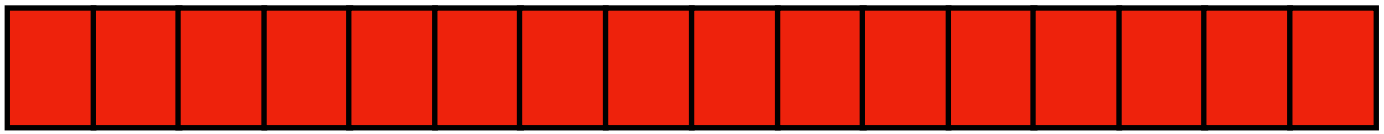


Model-X knoffs







Knockoff
Factory

Knockoff definition (pairwise exchangeability)

Swapping X_j with \tilde{X}_j for any j ,

the $2p$ -dimensional distribution stays unchanged

Candès, Fan, Jans and Lv (2018)



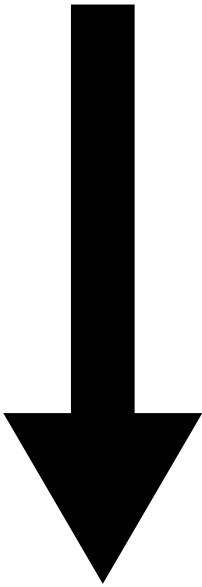




original features X

knockoff features \tilde{X}

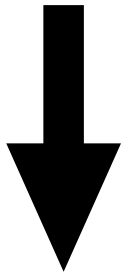




swap



same distribution





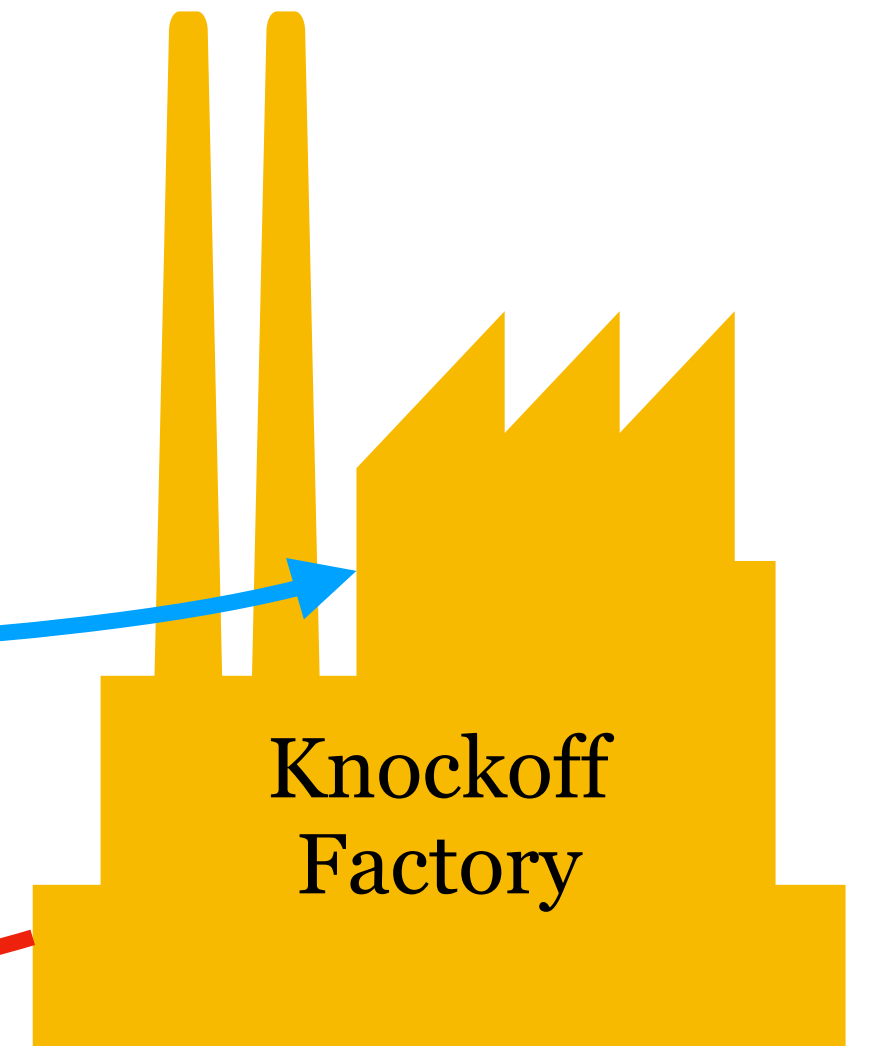
|| *in distribution*



Model-X knockoffs

original features X

knockoff features \tilde{X}



Knockoff definition (pairwise exchangeability)

Swapping X_j with \tilde{X}_j for any j ,
the $2p$ -dimensional distribution stays unchanged

same distribution



|| *in distribution*



Model-X knockoffs

your lab

