How to generate knockoffs?

 $\mathbb{P}(X) = \frac{1}{2} \exp \left[\sum_{i=1}^{n} X_{i} X_{j} \right], X \sim \{-1,1\}^{p}$

 $=\frac{1}{7}\exp\left[\sum X_iX_j\right]$

 $\mathbb{P}(X,X)$.

 $\frac{1}{7}$ exp

 X_iX_i

independent copy?

not valid (no cross terms)

How to generate knockoffs?

$$\mathbb{P}(X) = \frac{1}{Z} \exp\left(\sum_{i \sim j} X_i X_j\right), X \sim \{-1, 1\}^p$$
independent copy?
not valid (no cross terms)

$$\mathbb{P}(X, \tilde{X}) = \frac{1}{Z} \exp\left(\sum_{i \sim j} X_i X_j\right) \frac{1}{Z} \exp\left(\sum_{i \sim j} \tilde{X}_i \tilde{X}_j\right)$$

How to generate knockoffs?

$$\mathbb{P}(X) = \frac{1}{Z} \exp\left(\sum_{i \sim j} X_i X_j\right), X \sim \{-1, 1\}^p$$

$$\mathbb{P}(X, \tilde{X}) = \frac{1}{Z} \exp\left(\sum_{i \sim j} X_i X_j\right) \frac{1}{Z'(X)} \exp\left(\sum_{i \sim j} \tilde{X}_i \tilde{X}_j + X_i \tilde{X}_j + \tilde{X}_i X_j\right)$$