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- Make $|\{j : X_j \neq \tilde{X}_j\}|$ small, but we will give up power

- Settle for approximate knockoffs?

- Focus on important class of distributions

- parametric family (e.g., Gaussian, discrete Markov chains)

Recall: need density at all points of the form $(Z_1, Z_2, \ldots, Z_p)$, Z_j equal to X_j or $\tilde{X}_j$

reduced degree of freedom of the densities at these points graphical structure

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Graphical model and junction tree

X_i independent of X_j given the remaining variables if no edge connects i and j