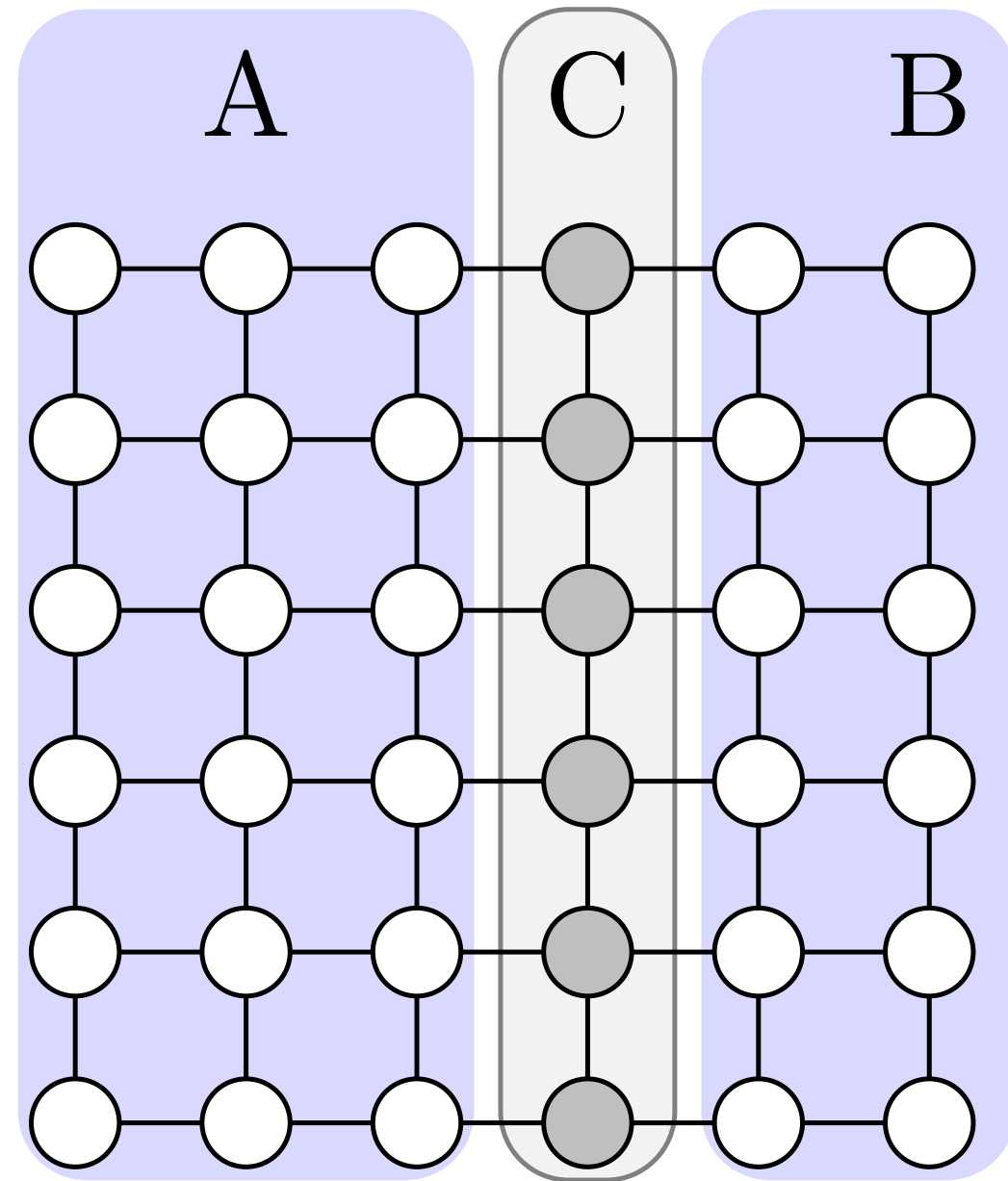
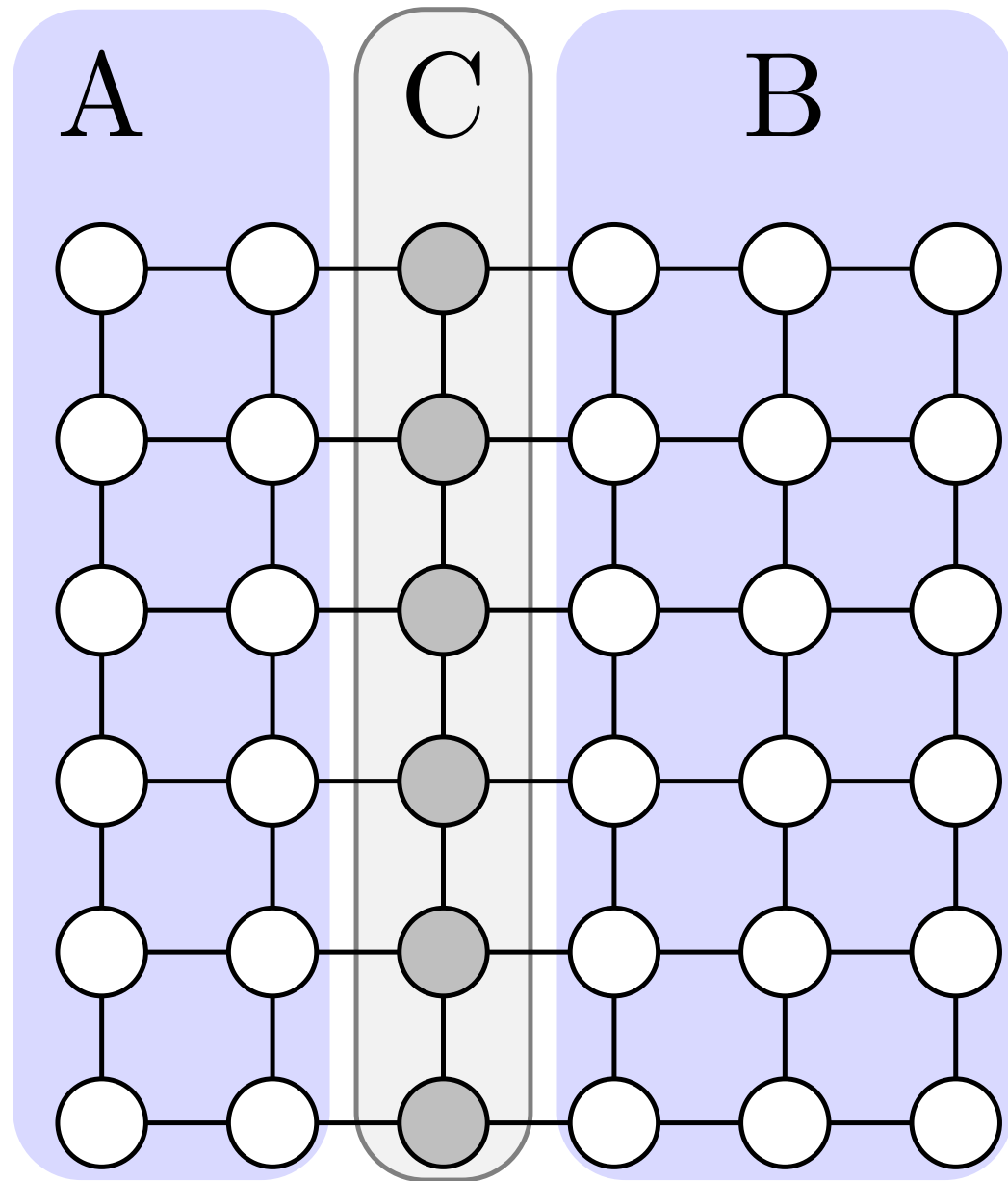




Reduced tree width by conditioning



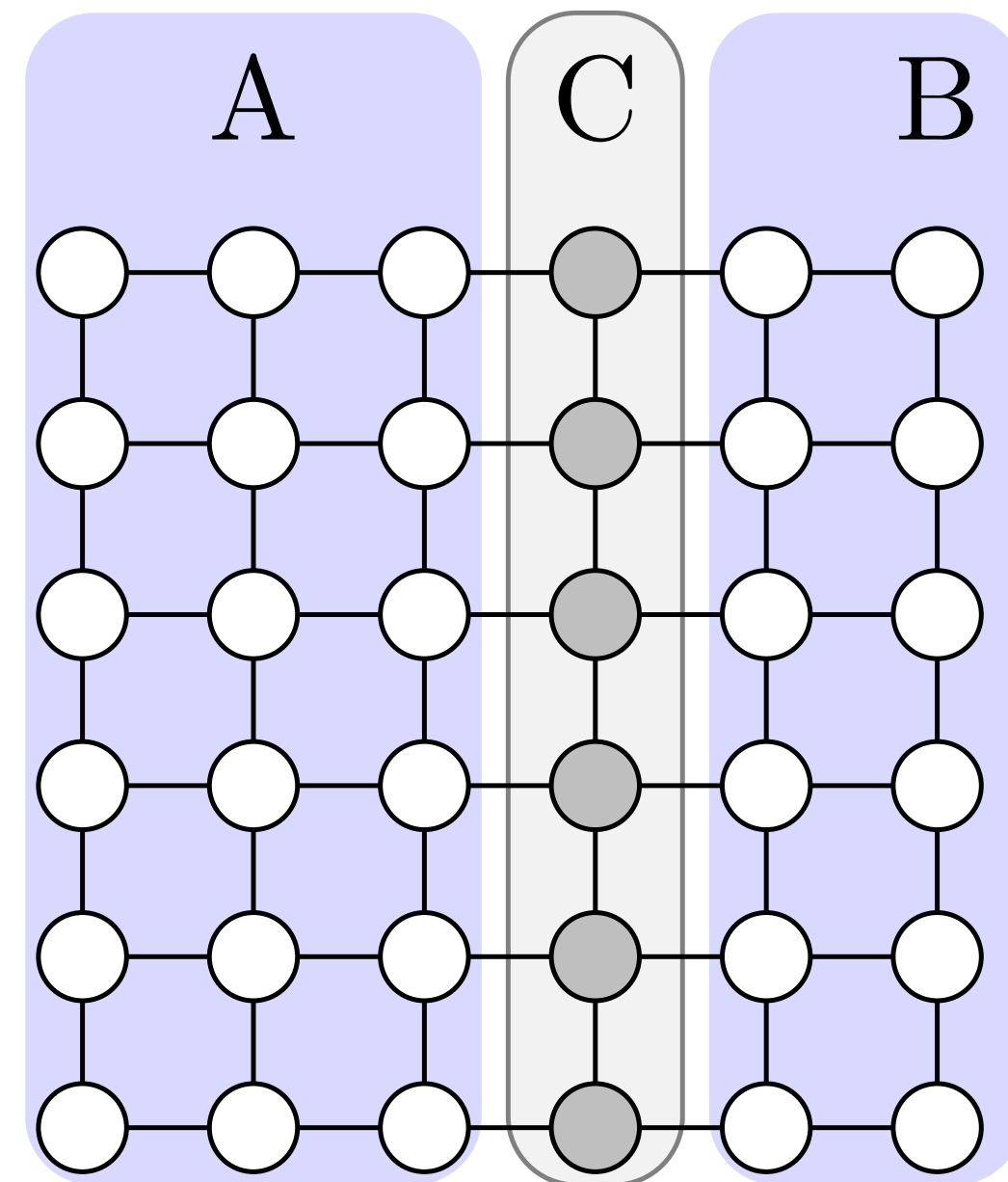
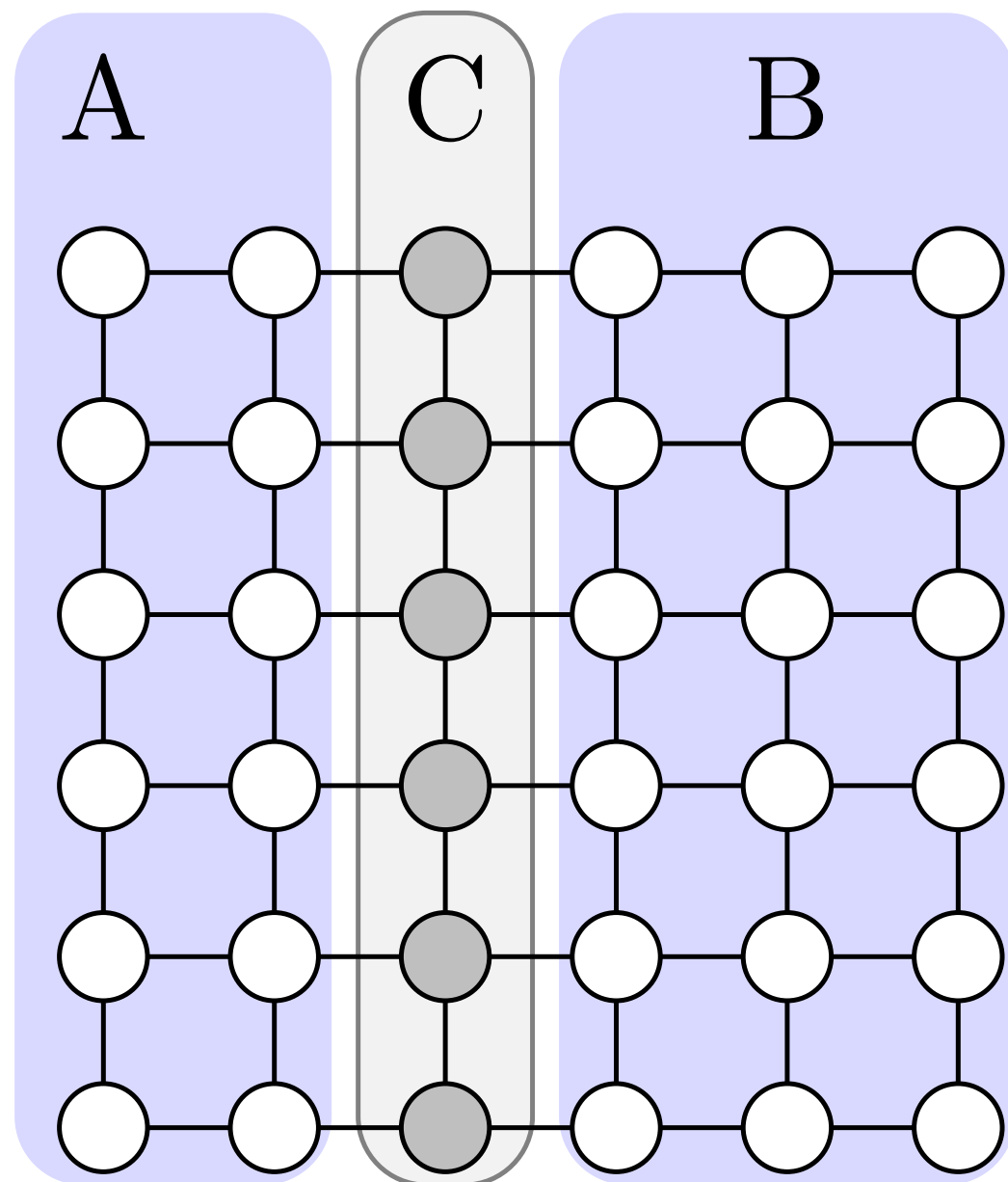
two examples of conditioning reduce the tree width of a  $6 \times 6$  grid from 6 to 3

A  $d_1 \times d_2$  grid has treewidth  $\min(d_1, d_2)$

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# Reduce treewidth by conditioning

A  $d_1 \times d_2$  grid has treewidth  $\min(d_1, d_2)$



two examples of conditioning to reduce the treewidth of a  $6 \times 6$  grid from 6 to 3

alternate condition set across each row/observation

## 1. Introduction

- Variable selection and model-X knockoffs
- Knockoff sampling is difficult

## 2. Characterizing knockoff distributions

- The characterization theorem
- Connection to Markov chain Monte Carlo (MCMC)

## 3. Metropolized knockoff sampling (Metro)

- How it works
- Time complexity and graphical structure

## 4. **Good proposals inspired by the MCMC literature**

- Covariance-guided proposal
- Multiple-try Metropolis (MTM)

## 5. Simulation results

## 6. Discussion