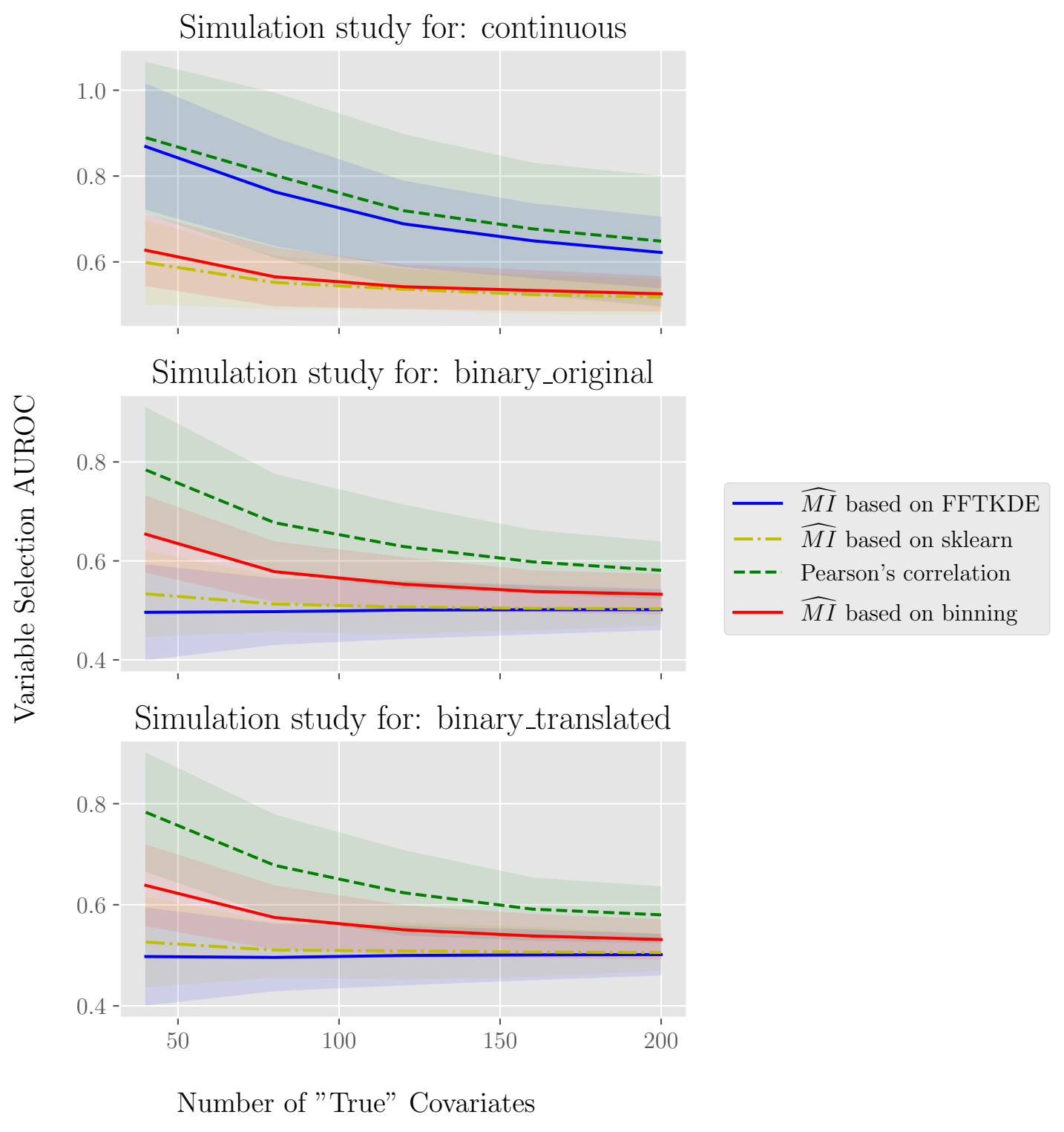
Simulation study for: continuous
Simulation study for: binary_original
Simulation study for: binary_translated
Variable Selection AUROC
Number of "True" Covariates
1.0
0.8
0.6
0.4
50
100
150
200
$\widehat{MI}$ based on FFTKDE
$\widehat{MI}$ based on sklearn
Pearson's correlation
$\widehat{MI}$ based on binning