Distribution of AMKAT P-value on a Fixed Data Set

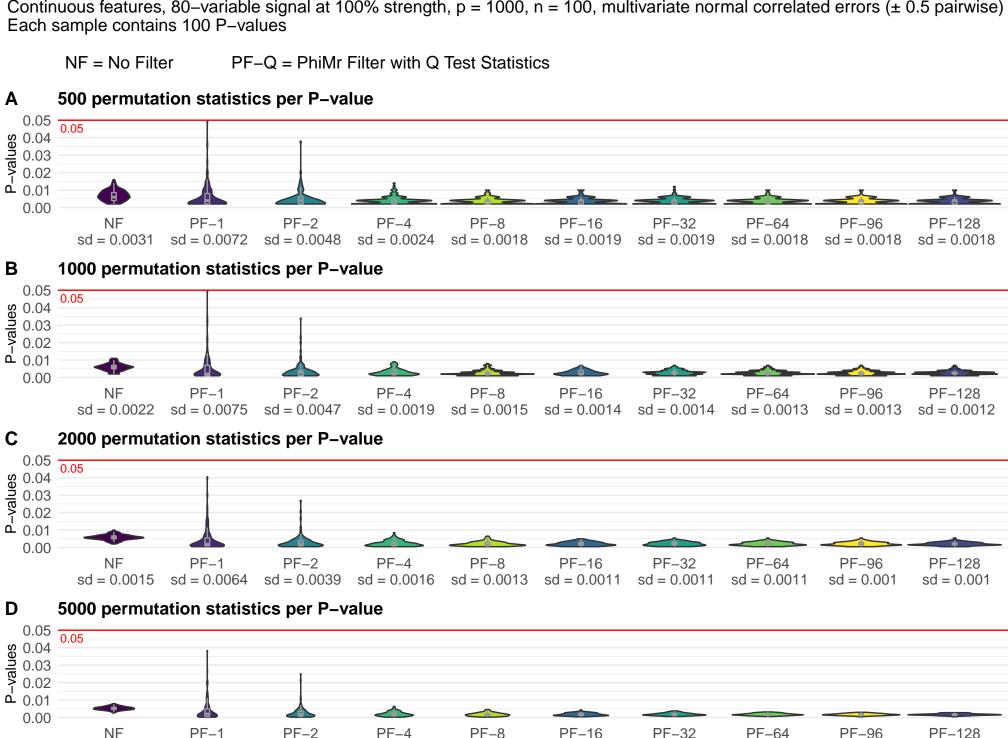
sd = 0.006

sd = 0.001

sd = 0.0036

sd = 0.0013

Continuous features, 80-variable signal at 100% strength, p = 1000, n = 100, multivariate normal correlated errors (± 0.5 pairwise) Each sample contains 100 P-values



sd = 0.001

sd = 8e - 04

sd = 7e - 04

sd = 6e - 04

sd = 6e - 04

sd = 5e - 04