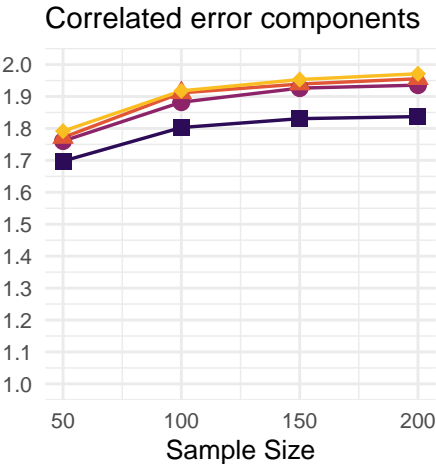
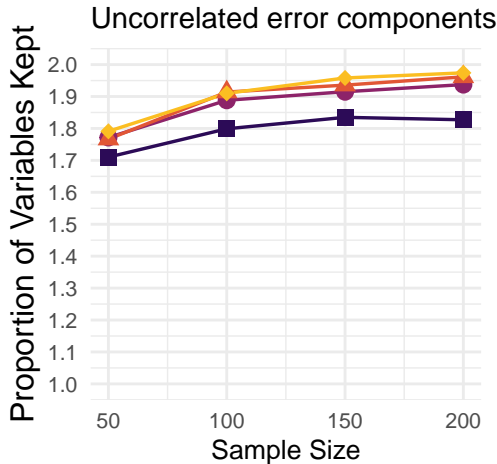


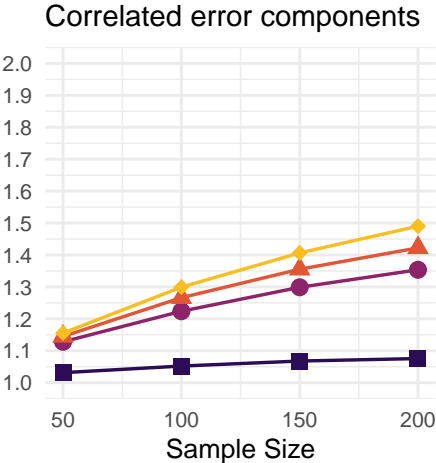
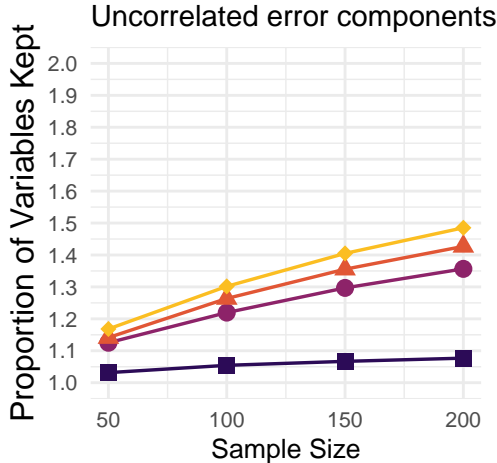
PhiMr Filter Effect on Signal Density

Continuous features, 100% signal strength
Multivariate normal errors
Mean value, across 1000 simulated data replicates, of signal density after PhiMr relative to before
Signal density measured as number of signal variables relative to total number of features

7-variable signal



80-variable signal



feature dim.

- 100
- 300
- 500
- 1000