Distribution of AMKAT Statistics on a Fixed Data Set
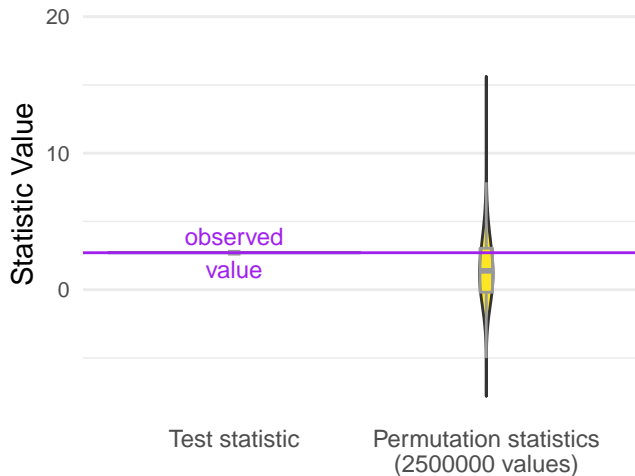
Continuous features, 7−variable signal set, p = 100, n = 30
Multivariate normal errors with correlated components (±0.5 pairwise)

Without Filter
Test statistic is deterministic on fixed data

With PhiMr Filter
Test statistic varies on fixed data

Statistic Value

20

10

0

observed
value

Test statistic

Permutation statistics
(2500000 values)

20

10

0

mean
test
stat

Test statistics
(256000 values)

Permutation statistics
(2500000 values)