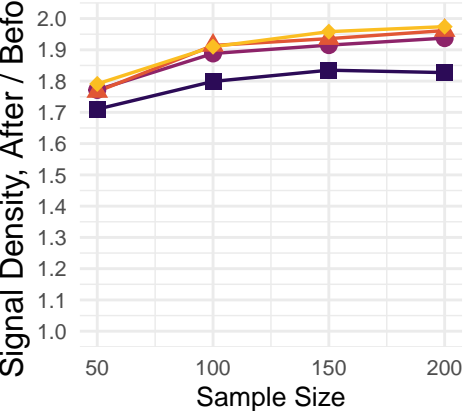


PhiMr Filter Effect on Signal Density

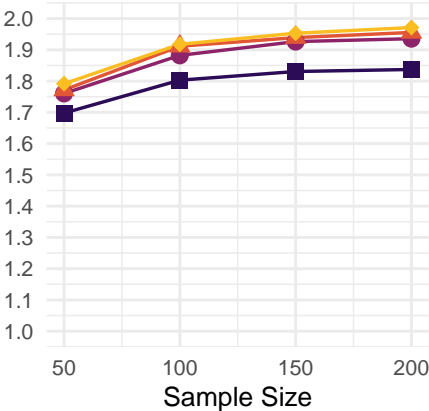
Continuous features
Multivariate normal errors
Mean value, across 1000 simulated data replicates, of signal density after PhiMr relative to before
Signal density measured as number of signal variables relative to total number of features

7-variable signal set

Uncorrelated error components

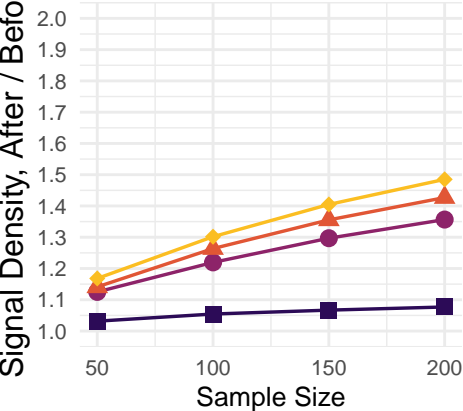


Correlated error components ($\rho = 0.5$)

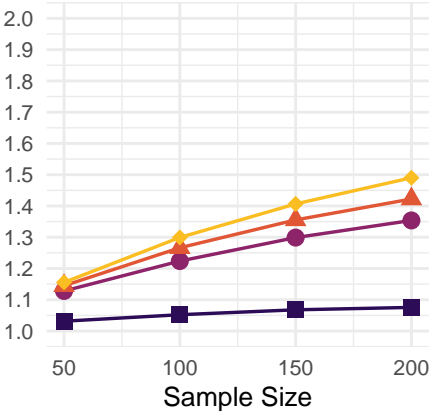


80-variable signal set

Uncorrelated error components



Correlated error components ($\rho = 0.5$)



feature dim.

- 100
- 300
- 500
- 1000