

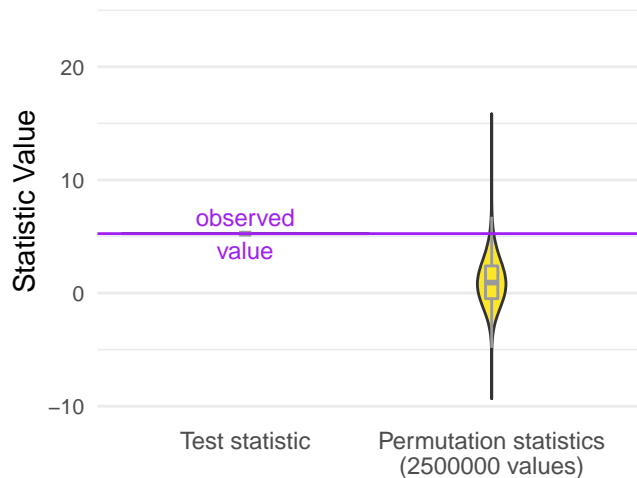
Distribution of AMKAT Statistics on a Fixed Data Set

Continuous features, 80-variable signal set, $p = 500$, $n = 100$

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

