Distribution of AMKAT Statistics on a Fixed Data Set

Continuous features, 7-variable signal at 100% strength, p = 100, n = 30 Multivariate normal correlated errors (± 0.5 pairwise)

(2500000 values)



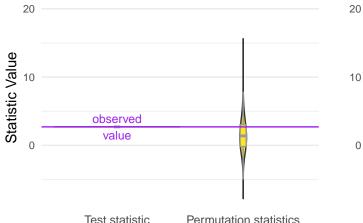
Test statistic is deterministic on fixed data

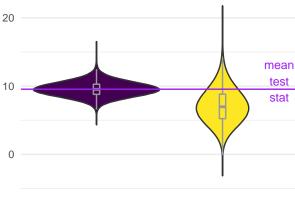
With PhiMr Filter

Test statistics

(256000 values)

Test statistic varies on fixed data





Permutation statistics

(2500000 values)