Distribution of AMKAT Statistics on a Fixed Data Set
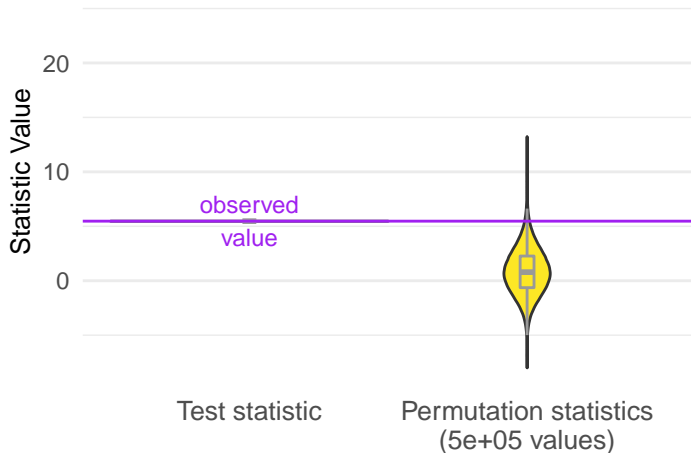
Continuous features, 7−variable signal at 100% strength, p = 800, n = 100
Multivariate normal correlated errors (± 0.5 pairwise)

A **Without Filter**

B **With PhiMr Filter**