

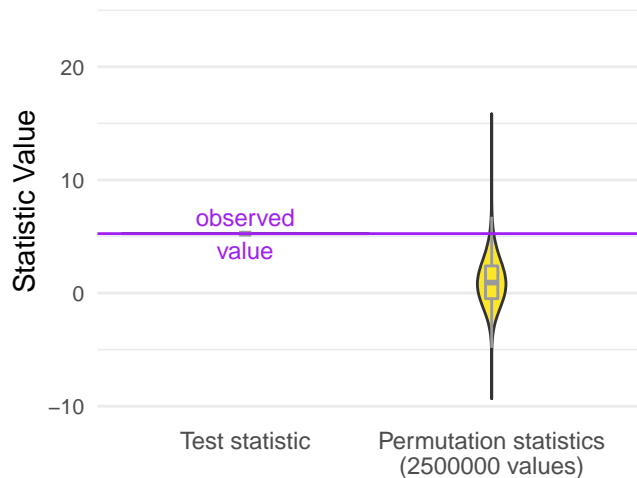
# Distribution of AMKAT Statistics on a Fixed Data Set

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

Multivariate normal errors with correlated components ( $\pm 0.5$  pairwise)

## Without Filter

Test statistic is deterministic on fixed data



## With PhiMr Filter

Test statistic varies on fixed data

