Distribution of AMKAT Statistics on a Fixed Data Set

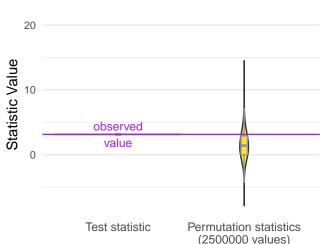
Continuous features, 7-variable signal at 100% strength, p = 150, n = 50 Multivariate normal correlated errors (± 0.5 pairwise)

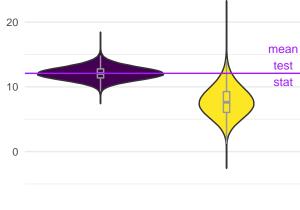


Test statistic is deterministic on fixed data

With PhiMr Filter

Test statistic varies on fixed data





Test statistics (256000 values)

Permutation statistics (2500000 values)