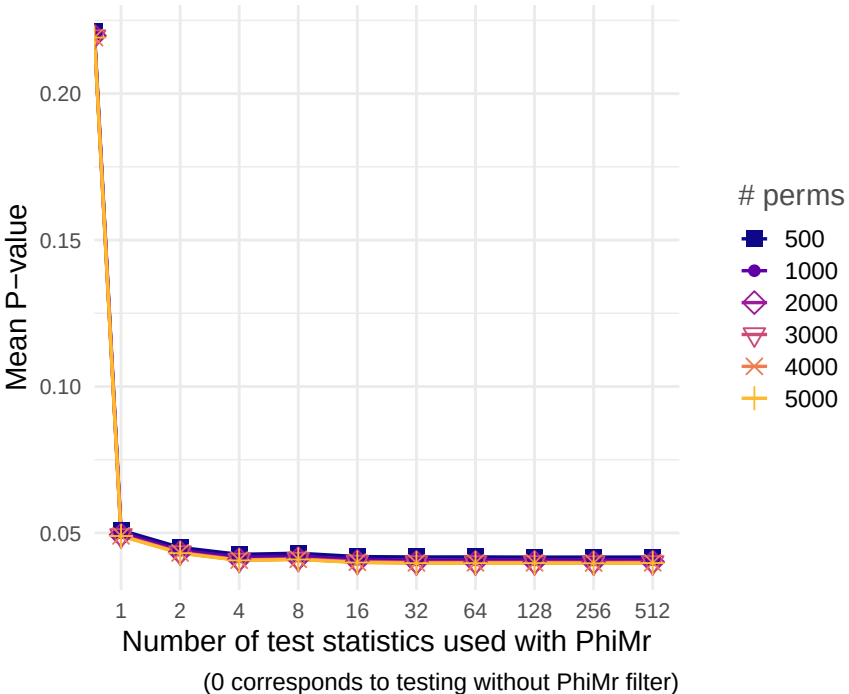
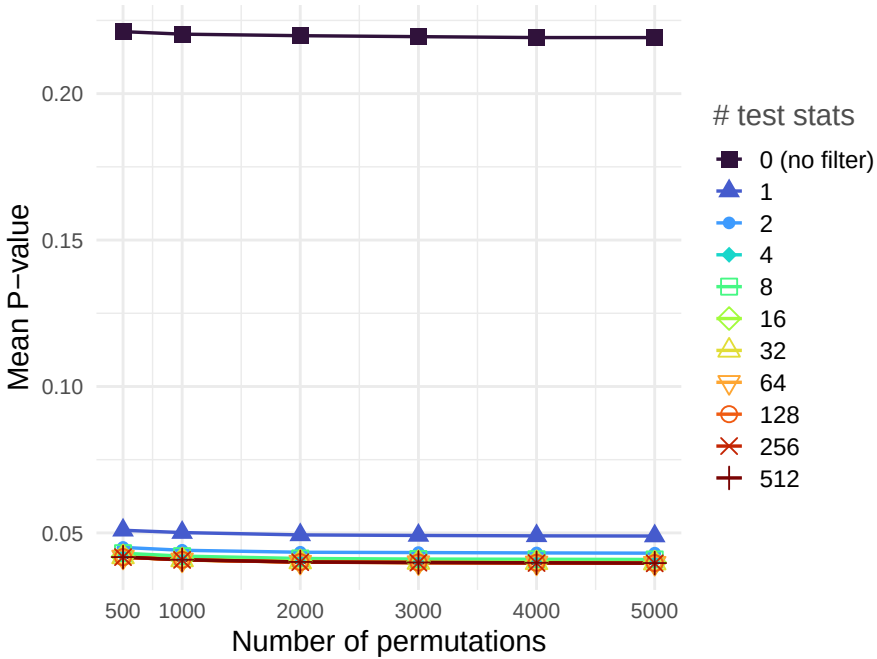
AMKAT Mean P−value on a Fixed Data Set

Continuous features, 7−variable signal set, p = 150, n = 50
Multivariate normal errors with correlated components (±0.5 pairwise)

As a function of the # of test statistics

Each point represents a sample of 500 P−values



As a function of the # of permutation statistics

Each point represents a sample of 500 P−values