

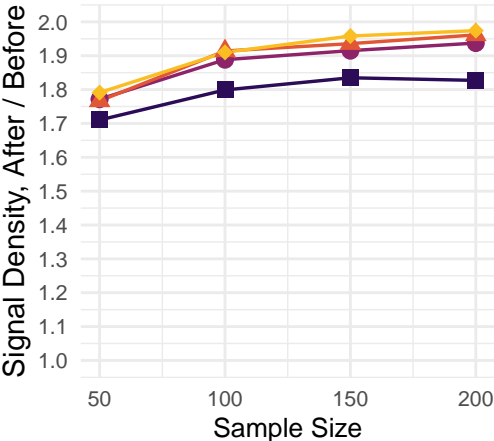
PhiMr Filter Effect on Signal Density

Continuous features

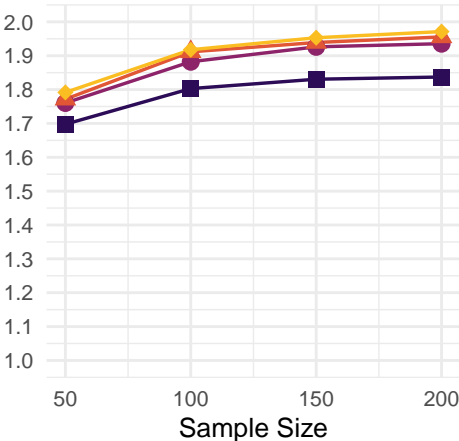
Mean value, across 1000 data replicates, of signal density after PhiMr relative to before
Signal density measured as number of signal variables relative to feature dimension

7-variable signal set

Uncorrelated error components

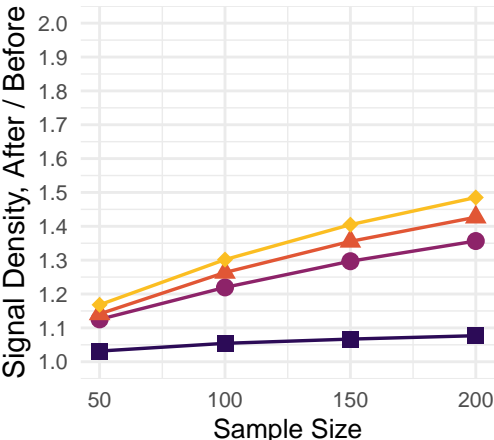


Correlated error components ($\rho = 0.5$)

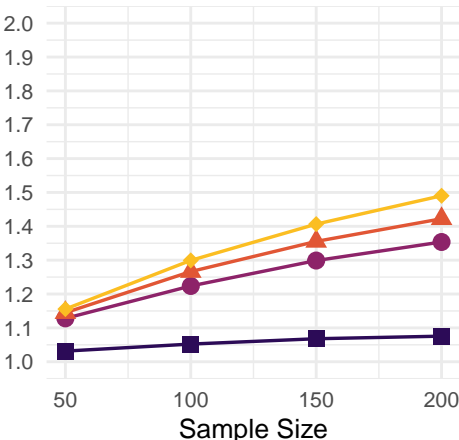


80-variable signal set

Uncorrelated error components



Correlated error components ($\rho = 0.5$)



feature dim.

- 100
- 300
- 500
- 1000