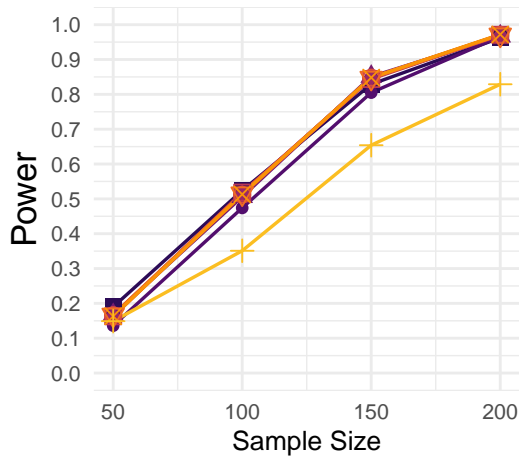


Simulated Power: Comparison of AMKAT Variations

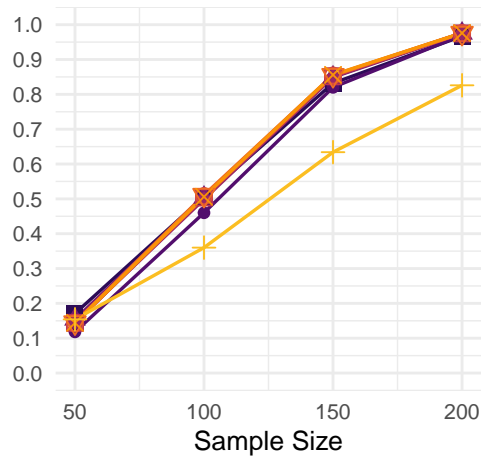
Continuous features ($p = 1000$), multivariate normal errors, 100% signal strength
Each value based on 1000 simulated data replicates; AMKAT P-values estimated using 1000 permutations

7-variable signal

Independent errors

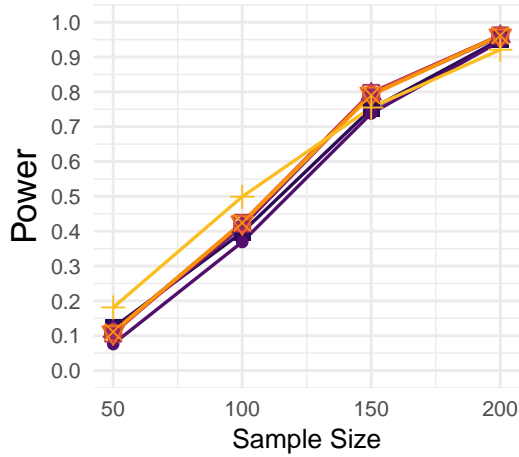


Correlated errors (± 0.5 pairwise)

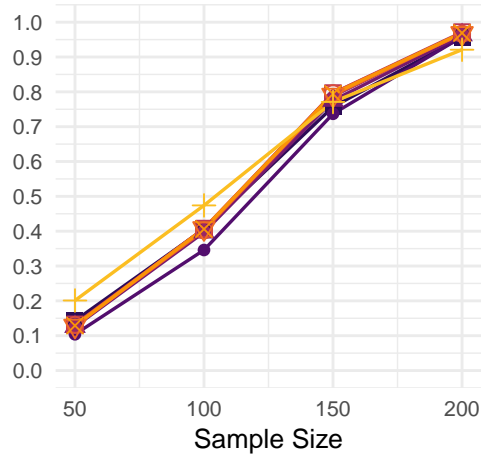


80-variable signal

Independent errors



Correlated errors (± 0.5 pairwise)



Number of test stats used to estimate P-value with PhiMr

- 0 (no filter)
- 1
- 2
- 4
- 8
- 16
- 32
- 64
- 128