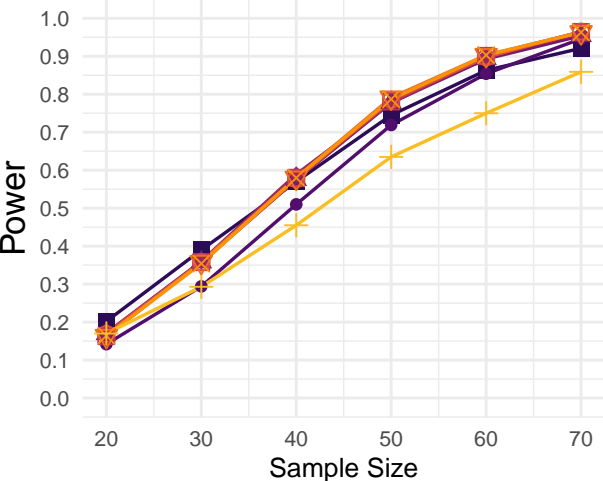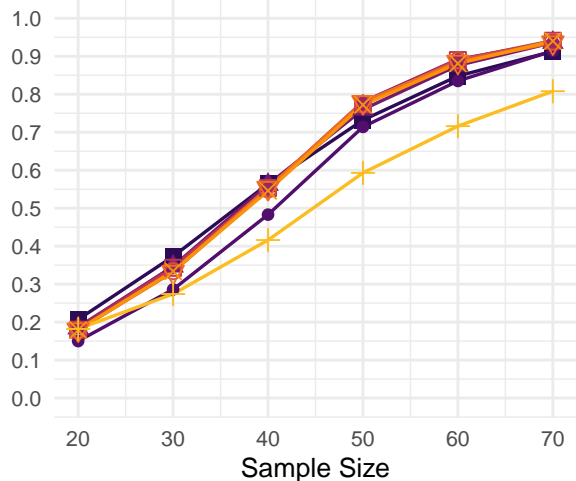# 28–variable signal set

Uncorrelated error components
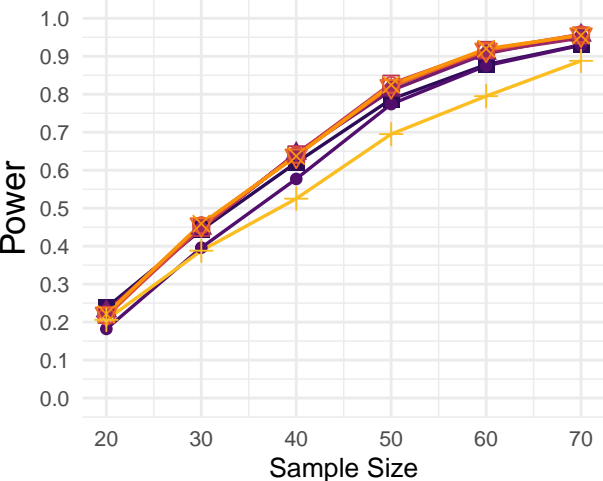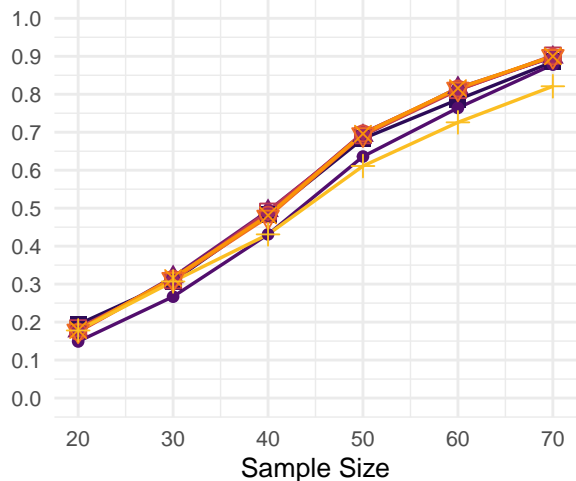

Correlated error components (ρ = 0.5)

122–variable signal set

Uncorrelated error components

Correlated error components (ρ = 0.5)

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

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