Distribution of AMKAT Statistics on a Fixed Data Set

Continuous features, 80-variable signal at 100% strength, p = 100, n = 30 Multivariate normal correlated errors (± 0.5 pairwise)

(2500000 values)



Test statistic is deterministic on fixed data

With PhiMr Filter

(256000 values)

(2500000 values)

Test statistic varies on fixed data

