Distribution of AMKAT P-value on a Fixed Data Set

Continuous features, 7-variable signal at 100% strength, p = 700, n = 100 Multivariate normal correlated errors (\pm 0.5 pairwise) Each sample contains 100 P-values

100

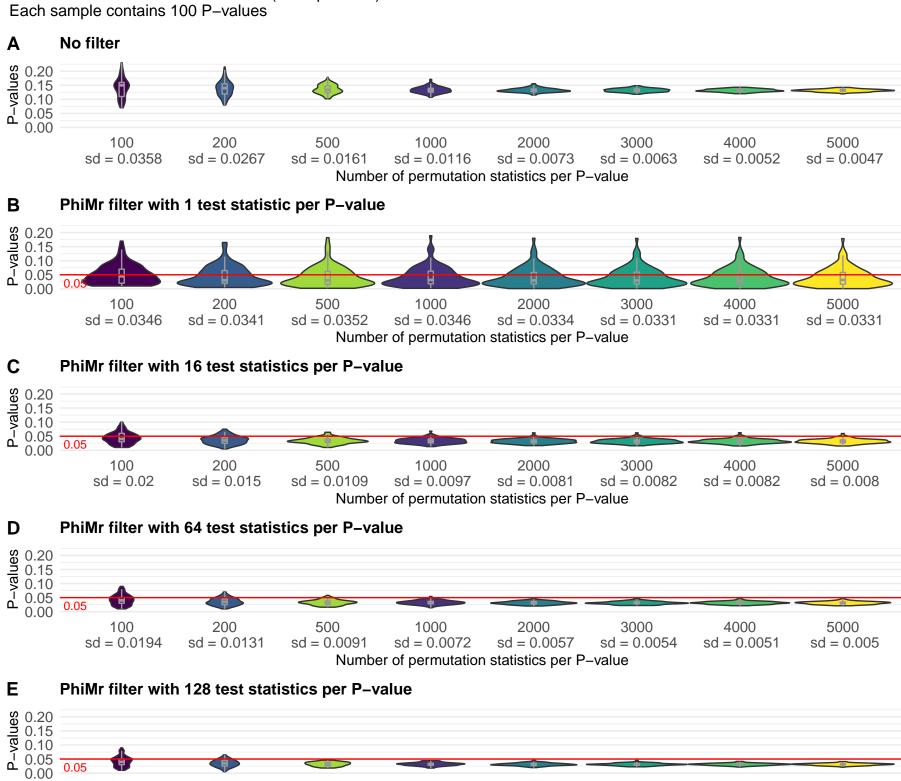
sd = 0.0187

200

sd = 0.0123

500

sd = 0.0073



1000

sd = 0.006

Number of permutation statistics per P-value

2000

sd = 0.0048

3000

sd = 0.0043

4000

sd = 0.0038

5000

sd = 0.0038