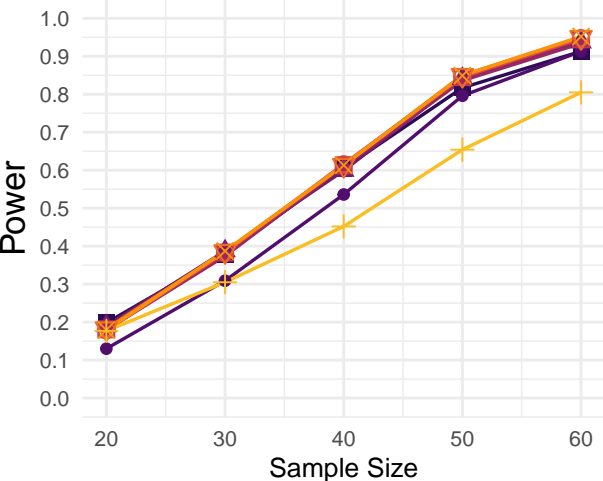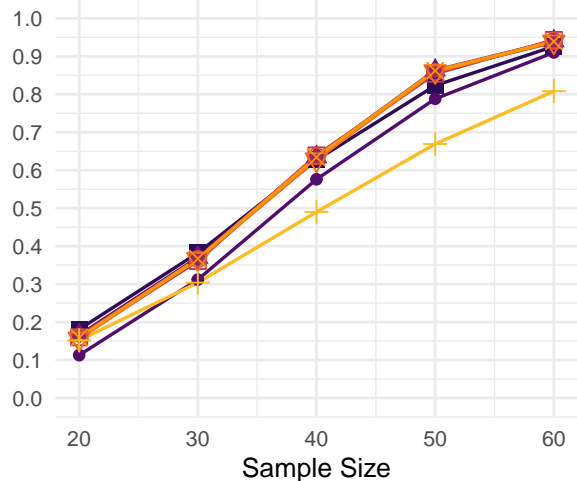## 7−variable signal set

Uncorrelated error components
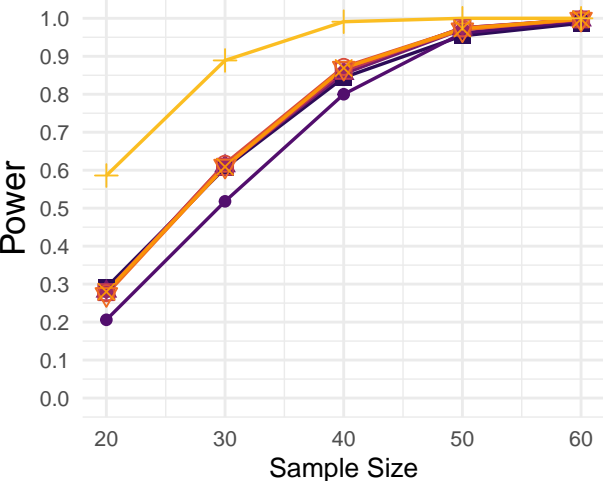
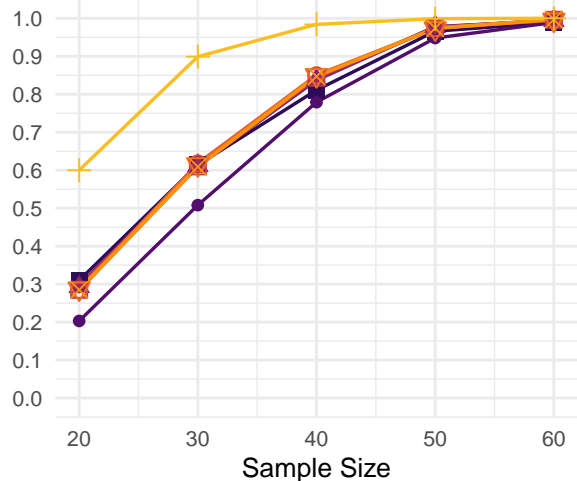Correlated error components (ρ = 0.5)

80−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