

# Progress in Screening Methodology

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December 14, 2023

## 1 Example 1. A location problem with marginal features

I made the modification of changing the median of the signals to 5 in order to improve the performance of the screening algorithm.

In 100/100 cases, the set of detected signals is exactly equal to the actual set. The actual set of marginals is  $\{1, 2, 3, 4\}$ .

Here is the barplot which portrays how many times each feature was detected using our screening algorithm.

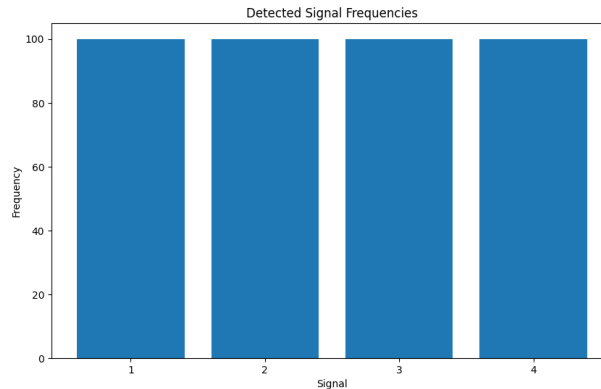


Figure 1: Frequency of different features in detected signals for Example 1

## 2 Example 2. A scale problem with paired features.

I made no modifications to the example.

In 100/100 cases, the correct set of signal pairs  $\{1,2\}$  and  $\{3,4\}$  is exactly detected in the pair column.

Here is the barplot which portrays how many times each pair of features was detected using our screening algorithm.

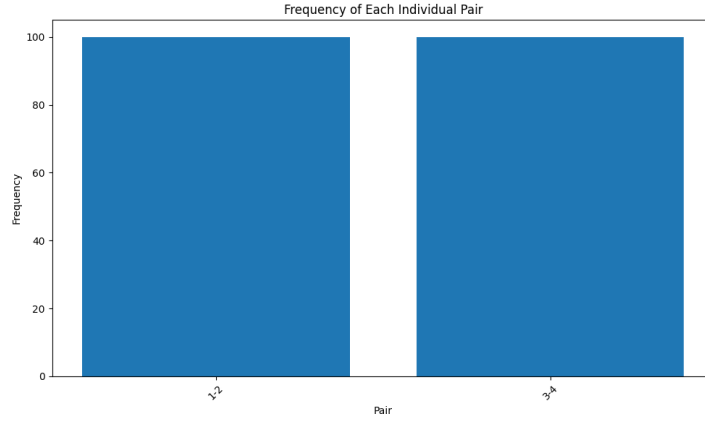


Figure 2: Frequency of detected signal pairs for Example 2.

### 3 Example 3. A location-scale problem with marginal and paired features

We are yet to build a screening algorithm to deal with such mixed cases.

### 4 Example 4. A scale problem with marginal features

I made the modification of changing the scaling factor to 10 in order to improve the performance of the screening algorithm.

In 85/100 cases, the set of detected signals is exactly equal to the actual set. The actual set of marginals is  $\{1, 2, 3, 4\}$ .

Here is the barplot which portrays how many times each feature was detected using our screening algorithm.

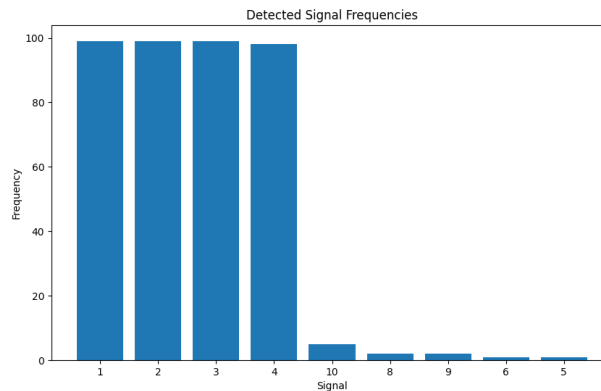


Figure 3: Frequency of different features in detected signals for Example 4.

## 5 Example 5. A heavy-tailed location problem with marginal features.

I made no modifications to the example.

In 98/100 cases, the set of detected signals is exactly equal to the actual set. The actual set of marginals is  $\{1, 2, 3, 4\}$ .

Here is the barplot which portrays how many times each feature was detected using our screening algorithm.

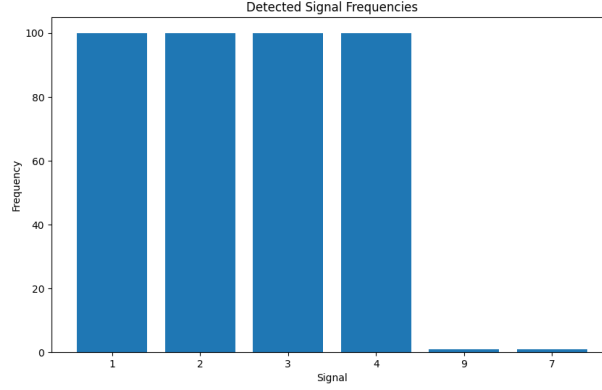


Figure 4: Frequency of different features in detected signals for Example 5.

## 6 Example 6. A heavy-tailed scale problem with marginal features.

I made the modification of changing the scaling factor of Cauchy distribution to 10 in order to improve the performance of the screening algorithm.

In 91/100 cases, the set of detected signals is exactly equal to the actual set. The actual set of marginals is  $\{1, 2, 3, 4\}$ .

Here is the barplot which portrays how many times each feature was detected using our screening algorithm.

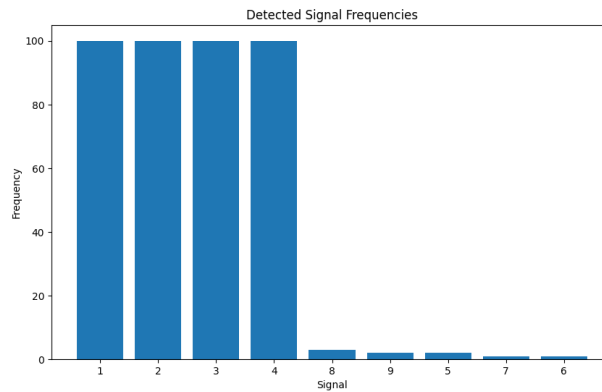


Figure 5: Frequency of different features in detected signals for Example 6.

## 7 Example 7. A location-scale problem with mixture distributions having marginal features.

I made the modification of changing the variance of noise to 0.1 in order to improve the performance of the screening algorithm.

In 81/100 cases, the set of detected signals is exactly equal to the actual set. The actual set of marginals is  $\{1, 2, 3, 4\}$ .

Here is the barplot which portrays how many times each feature was detected using our screening algorithm.

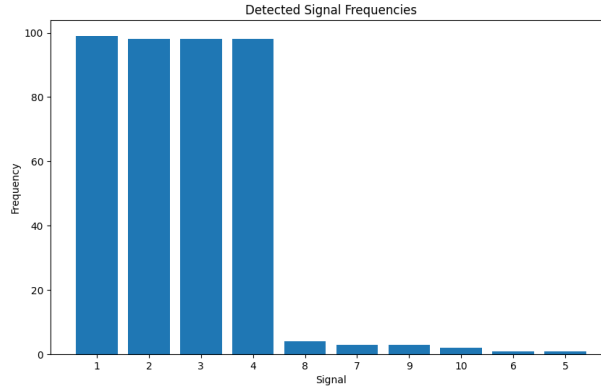


Figure 6: Frequency of different features in detected signals for Example 7.

## 8 Example 8. A scale problem with paired features.

I made the modification of changing the variance of noise to 0.01 in order to improve the performance of the screening algorithm.

In 64/100 cases, the correct set of signal pairs  $\{1,2\}$  and  $\{3,4\}$  is exactly detected in the pair column.

Here is the barplot which portrays how many times each pair of features was detected using our screening algorithm.

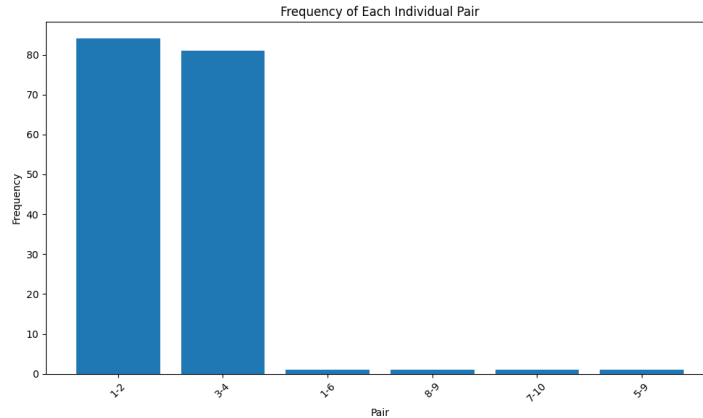


Figure 7: Frequency of detected signal pairs for Example 8.

## 9 Misclassification Rates of Each Example

The following table presents the misclassification rates for each example as percentages, based on average of 100 trials:

Example	Classifier Used	Misclassification Rate (%)
Example 1	MarKS	0%
Example 2	PairKS	5.264%
Example 3	MixKS	N/A
Example 4	MarKS	7.454%
Example 5	MarKS	24.246%
Example 6	MarKS	14.594%
Example 7	MarKS	3.756%
Example 8	PairKS	26.472%

Table 1: Average Misclassification Rates as Percentages for Each Example