

N = total # tests, N_0 = # that are Null.

Say $R(u)$ is total w/ p -val $\leq u$, $r(u)$ is #Null w/ $p \leq u$.

A cut-off equivalent to BH is

$$u^* = \max \left\{ u : u \leq \frac{R(u)}{N} \right\}$$

and then $\frac{1}{R(u^*)} \leq \frac{1}{N u^*}$.

$$\Rightarrow \text{FDP is } \frac{r(u^*)}{R(u^*)} \leq \frac{r(u^*)}{N u^*} \leq \boxed{\text{Expectation } \frac{N_0}{N}}$$

(since $E\left[\frac{r(u)}{u}\right] = N_0$ for unif. & indep. Null p vals.)