```
## Load libraries
library(splines)
library(MASS)
library(doParallel) ##to make cluster (on Windows)
## Warning: package 'doParallel' was built under R version 3.3.2
## Loading required package: foreach
## Loading required package: iterators
## Loading required package: parallel
library(foreach) ##to use foreach function that does the parallel processing
library(doRNG) ##for reproducible seeds when doing parallel processing
## Loading required package: rngtools
## Loading required package: pkgmaker
## Loading required package: registry
## Attaching package: 'pkgmaker'
## The following object is masked from 'package:base':
##
##
      isNamespaceLoaded
##Source functions
source("../functions.R")
## Define the number of tests
ntest <- 1000
## Set nuber of simulations
nSims <- 10000
##second shape parameter for beta distribution
shape2 <- 2
```

## 1 Probability of being a false positive as a linear function of time

```
## Set up the time vector and the probability of being null
tme <- seq(-1,2,length=ntest)
pi0 <- 1/4*tme+1/2
##Simulate data</pre>
```

```
cl<-makeCluster(8) ##specify number of cores less than or equal to
registerDoParallel(cl)

set.seed(1345)

pValuesSims <- foreach(sim=1:nSims) %dorng% {
    genPvalsInd(pi0, shape2)
}

##close the cluster
stopCluster(cl)

##save results
save(file="simResults_1.RData",
    list=c("pValuesSims"))</pre>
```

## 2 Probability of being a false positive as a smooth function of time

```
## Set up the time vector and the probability of being null
tme <- seq(-1,2,length=ntest)
pi0 <- pnorm(tme)

##Simulate data
cl<-makeCluster(8) ##specify number of cores less than or equal to number of cores on your registerDoParallel(cl)
set.seed(1345)

pValuesSims <- foreach(sim=1:nSims) %dorng% {
    genPvalsInd(pi0, shape2)
}

##close the cluster
stopCluster(cl)

##save results
save(file="simResults_2.RData",
    list=c("pValuesSims"))</pre>
```

## 3 Probability of being a false positive as a sine + step function

```
## Set up the time vector and the probability of being null
tme1 <- seq(-1*pi,2*pi,length=ntest)</pre>
tme2 <- rep(1:0, each=ntest/2)</pre>
pi0 \leftarrow 1/4*sin(tme1) + tme2/4 + 1/2
range(pi0)
## [1] 0.2500028 0.9999972
##Simulate data
cl<-makeCluster(8) ##specify number of cores less than or equal to number of cores on your
registerDoParallel(cl)
set.seed(1345)
pValuesSims <- foreach(sim=1:nSims) %dorng% {
  genPvalsInd(pi0, shape2)
##close the cluster
stopCluster(cl)
save(file="simResults_3.RData",
   list=c("pValuesSims"))
```

Session info:

```
## devtools 1.12.0 2016-06-24 CRAN (R 3.3.1)
             0.6.9
                      2016-01-08 CRAN (R 3.3.1)
## digest
## doParallel * 1.0.10 2015-10-14 CRAN (R 3.3.2)
                      2014-03-07 CRAN (R 3.3.1)
## doRNG
          * 1.6
##
   evaluate
             0.10
                      2016-10-11 CRAN (R 3.3.2)
##
   foreach
             * 1.4.3
                      2015-10-13 CRAN (R 3.3.1)
   highr
                      2016-05-09 CRAN (R 3.3.1)
##
             0.6
##
   iterators * 1.0.8
                      2015-10-13 CRAN (R 3.3.0)
             * 1.15.1 2016-11-22 CRAN (R 3.3.2)
## knitr
##
   magrittr
              1.5
                      2014-11-22 CRAN (R 3.3.1)
## MASS * 7.3-45 2016-04-21 CRAN (R 3.3.1)
   memoise
             1.0.0
                      2016-01-29 CRAN (R 3.3.1)
##
   pkgmaker * 0.22
##
                      2014-05-14 CRAN (R 3.3.1)
## registry * 0.3
                      2015-07-08 CRAN (R 3.3.1)
## rngtools
            * 1.2.4 2014-03-06 CRAN (R 3.3.1)
## stringi
              1.1.1
                      2016-05-27 CRAN (R 3.3.0)
                      2015-04-30 CRAN (R 3.3.1)
## stringr
              1.0.0
## withr
              1.0.2
                      2016-06-20 CRAN (R 3.3.1)
## xtable 1.8-2 2016-02-05 CRAN (R 3.3.1)
```