Homoscedasticity $\pi_1 = 0.2 \ B \neq 0$ $\pi_1 = 0.2 B = 0$ $\pi_1 = 0.05 \text{ B} \neq 0$ $\pi_1 = 0.05 B = 0$ 0.08 0.06 0.04 0.02 0.00 eve, 80Rgs 8 September 1 8 September 1 8 September 1 eves. 8282 8/82 6282 80Ry Heteroscedasticity $\pi_1=0.05~B\neq 0$ $\pi_1 = 0.2 B = 0$ $\pi_1 = 0.05 B = 0$ $\pi_1 = 0.2 \ B \neq 0$ 0.08 0.06 0.04 0.02 0.00 PAPG PAPA (a) FDR control Homoscedasticity $\pi_1 = 0.2 \ B \neq 0$ $\pi_1 = 0.2 B = 0$ $\pi_1 = 0.05 \text{ B} \neq 0$ $\pi_1 = 0.05 B = 0$ 0.8 Power 0.6 8/82 8/83 8282 englis RNPN 8282 RNRN 8/82 8/82 Heteroscedasticity $\pi_1 = 0.2 \ B \neq 0$ $\pi_1 = 0.2 B = 0$ $\pi_1 = 0.05 \text{ B} \neq 0$ $\pi_1 = 0.05 B = 0$ 0.5 Power 0.4 0.3 0.2 0.1 PAPA PAPO PAPA PAPA PAPS PAPG PEPE PEPE Popo PAPS PEPE PEPE Pele PAPS PEPE PEPE Popo PAPA PAPS PAPG PEPE PEPE Poblo (b) Power comparison **ACE** PFA BY e-BH