Homoscedasticity $\pi_1 = 0.2 \text{ B} \neq 0$ $\pi_1 = 0.2 B = 0$ $\pi_1 = 0.05 \text{ B} \neq 0$ $\pi_1 = 0.05 B = 0$ 0.10 0.05 0.00 P/R3 esses es evbv 8/6/ Heteroscedasticity $\pi_1 = 0.05 \text{ B} \neq 0$ $\pi_1 = 0.2 \text{ B} \neq 0$ $\pi_1 = 0.2 B = 0$ $\pi_1 = 0.05 B = 0$ 0.16 0.12 0.08 0.04 0.00 PAPA (a) FDR control Homoscedasticity $\pi_1 = 0.2 \ B \neq 0$ $\pi_1 = 0.2 B = 0$ $\pi_1 = 0.05 \text{ B} \neq 0$ $\pi_1 = 0.05 B = 0$ **Dower** 0.75 0.50 0.25 0.00 8222 RNRN 8/82 93P3 PNPN 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 PAPO PAPA PAPS PAPG PEPE PEPE Pebe PAPA PAPS PEPE PEPE Poblo PAPA PEPE PEPE Popo PAPA PAPS PAPG PEPE PEPE Popo (b) Power comparison PFA

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