Homoscedasticity $\pi_1 = 0.2 \ B \neq 0$ $\pi_1 = 0.2 B = 0$ $\pi_1 = 0.05 \ B \neq 0$ $\pi_1 = 0.05 B = 0$ ۵.10 O.05 0.00 P2 P1 P2 P1 P2 P3 P1 P2 P3 Heteroscedasticity $\pi_1 = 0.2 \ B \neq 0$ $\pi_1 = 0.2 B = 0$ $\pi_1 = 0.05 \text{ B} \neq 0$ $\pi_1 = 0.05 B = 0$ 0.12 **H** 0.09 0.06 0.03 0.03 0.00 P4 P4 P5 P4 P5 P5 P6 P6 P4 P5 P6 (a) FDR control Homoscedasticity $\pi_1 = 0.2 \ B \neq 0$ $\pi_1 = 0.2 B = 0$ $\pi_1 = 0.05 \ B \neq 0$ $\pi_1 = 0.05 B = 0$ 0.6 Power 0.2 0.0 P2 P3 P1 P2 P3 P2 P3 P1 P2 P3 P1 Heteroscedasticity $\pi_1 = 0.2 \ B \neq 0$ $\pi_1 = 0.2 B = 0$ $\pi_1 = 0.05 \ B \neq 0$ $\pi_1 = 0.05 B = 0$ 0.6 **Dower** 0.4 0.2 0.0 P4 P5 P5 P6 P5 P6 P4 P5 P6 P4 P6 P4 (b) Power comparison PFA **ACE** BH BY e-BH