## Homoscedasticity $\pi_1 = 0.2 \ B \neq 0$ $\pi_1 = 0.2 B = 0$ $\pi_1 = 0.05 \text{ B} \neq 0$ $\pi_1 = 0.05 B = 0$ 0.06 0.05 2 0.04 0.03 0.02 0.01 0.00 P1 P3 P1 P2 P3 P1 P2 P3 P2 P3 P2 P1 Heteroscedasticity $\pi_1 = 0.2 \ B \neq 0$ $\pi_1 = 0.2 B = 0$ $\pi_1 = 0.05 \ B \neq 0$ $\pi_1 = 0.05 B = 0$ 0.06 0.05 0.04 0.03 0.02 0.01 0.00 . P4 . P4 . P5 P5 P5 P<sub>5</sub> P4 P6 P6 P6 P6 (a) FDR control Homoscedasticity $\pi_1 = 0.2 \ B \neq 0$ $\pi_1 = 0.2 B = 0$ $\pi_1 = 0.05 \ B \neq 0$ $\pi_1 = 0.05 B = 0$ 0.8 Power 0.6 0.4 P2 P3 P1 P2 P3 P1 P2 P3 P1 P2 P3 Heteroscedasticity $\pi_1 = 0.2 \ B \neq 0$ $\pi_1 = 0.2 B = 0$ $\pi_1 = 0.05 \ B \neq 0$ $\pi_1 = 0.05 B = 0$ 0.8 Power 0.2 0.0 P5 P5 P6 P4 P5 P6 P4 P6 P4 P5 P6 P4 (b) Power comparison ACE PFA BHBY e-BH