False Discovery Type Procedures: caveats to reproducibility—its all about dispersion

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Biostat Dept, Northwestern University, January 25th, 2021

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Introduction

- BH-FDR Procedure: A review & Its properties
- Main theoretical results

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- The connection with the empirical CDF is used to prove a central limit theorem. Non-optionally Stopped Brownian Bridge.

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- G(0) = 0, G(1) = 1.
- The minimal point of intersection of G with its concave hull, \tilde{G} occurs at a value $\tilde{u} = \inf\{u : G(u) = \tilde{G}(u)\}$ that is less than 1.

R, V, T, FDP & TPP

• Unobserved variables, $\xi_i \in \{0,1\}$, $i=1,2,\ldots,m$ are i.i.d., $p_1 = \mathbb{P}\{\xi_i = 1\}$, $M_m = \sum_{i=1}^m \xi_i$

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- $\mathbb{E}[V_m/R_m] = p_0 \alpha$, $\mathbb{E}[T_m/M_m] = \bar{F}_A(\bar{F}_0^{-1}(\gamma \alpha)) \doteq \pi_1$
- The BH-FDR controls the FDR: $\mathbb{E}[V_m/R_m] = p_0 \alpha \leq \alpha$

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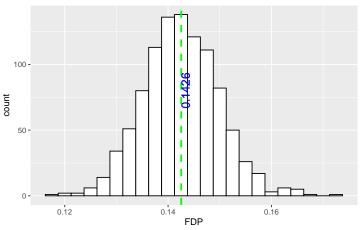
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$$R_m/m = V_m/m + T_m/m$$

- $\mathbb{E}[R_m/m] = \gamma$, $\mathbb{E}[V_m/m] = \rho_0 \gamma \alpha$, $\mathbb{E}[T_m/m] = \rho_1 \bar{F}_A(\bar{F}_0^{-1}(\gamma \alpha))$
- $\mathbb{E}[V_m/R_m] = \rho_0 \alpha$, $\mathbb{E}[T_m/M_m] = \bar{F}_A(\bar{F}_0^{-1}(\gamma \alpha)) \doteq \pi_1$
- The BH-FDR controls the FDR: $\mathbb{E}[V_m/R_m] = p_0 \alpha \leq \alpha$
- $\pi_1 \doteq \mathbb{E}[T_m/M_m]$ is the Average Power

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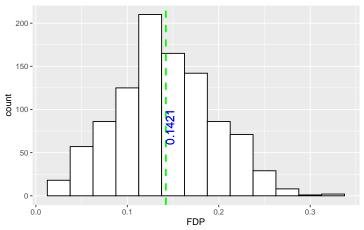
Distribution of the FDP for 50k Simultaneous Tests



m=50k, eff sz=0.5, p1=0.05, n=113, avg pwr= 0.85, FDR cntrld at alpha=0.15, 1000 sim reps.

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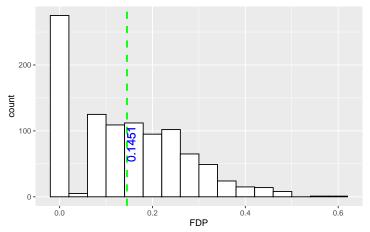
Distribution of the FDP for 1000 Simultaneous Tests



m=1000, eff sz=0.5, p1=0.05, n=113, avg pwr= 0.85, FDR cntrld at alpha=0.15, 1000 sim reps.

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Distribution of the FDP for 200 Simultaneous Tests



m=200, eff sz=0.5, p1=0.05, n=113, avg pwr= 0.85, FDR cntrld at alpha=0.15, 1000 sim reps.

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• In addition to all of the above 4 conditions, assume that G is differentiable at $\gamma\alpha$ and $\dot{G}(\gamma\alpha)<1/\alpha$, then:

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$$\sqrt{m} \left(\frac{R_m}{m} - \gamma \right) \xrightarrow{\mathcal{D}} N(0, \tau^2)$$

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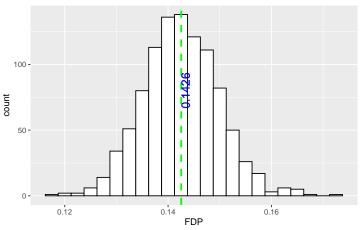
$$\begin{array}{rcl} \tau^2 & = & \frac{\gamma(1-\gamma)}{(1-\alpha \dot{\mathcal{G}}(\gamma\alpha))^2}, \quad s^2 = \gamma^{-2} \rho_0 \gamma \alpha (1-\rho_0 \gamma\alpha), \\ \\ \text{and } \sigma^2 & = & \rho_1^{-2} \rho_1 \pi_1 (1-\rho_1 \pi_1) + \dots \end{array}$$

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- Notions of Power
 - Average Power
 - The tp-TPP power
- 4 Simulation Study
 - Design
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- Conclusions



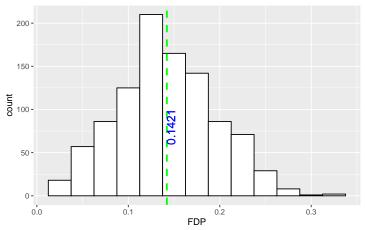
The BH-FDR Procedure Controls the $FDR = \mathbb{E}[FDP] \leq \alpha$



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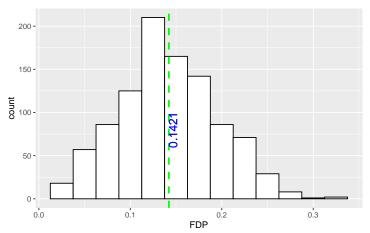
m=1000, eff sz=0.5, p1=0.05, n=113, avg pwr= 0.85, FDR cntrld at alpha=0.15, 1000 sim reps.

FDP-dispersion

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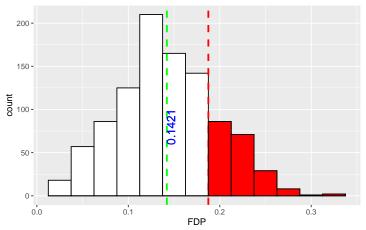
Want to control $\mathbb{P}(FDP > \delta) \leq \alpha$



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4 L P 4 EP 4 E P 4

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$$R_m = \max\{i : P_{(i:m)} \le \alpha i/m\}$$

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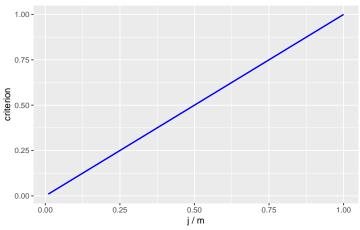
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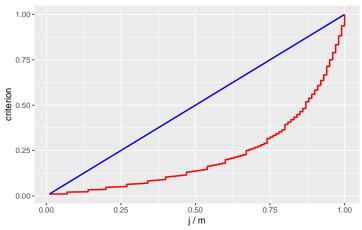
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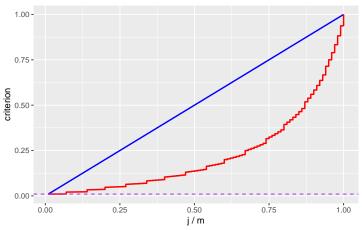
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- Romano is a step down procedure
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- No limit law for T^{\dagger}/M_m , so no closed form power function.



Romano ψ_m and BHFDR identity function versus u, and Bonferroni, dashed, m=100, alpha=0.15



Romano ψ_m and BHFDR identity function versus u, and Bonferroni, dashed, m=100, alpha=0.15



Romano ψ_m and BHFDR identity function versus u, and Bonferroni, dashed, m=100, alpha=0.15

Xi	ξ_i	Pi	$\alpha i/m$	$\alpha \psi_m(i,\alpha)$	$P_i \leq (4)$	$P_i \leq (5)$
4.32	1	0.000024	0.000750	0.000750	1	1
4.21	1	0.000036	0.001500	0.000754	1	1
4.13	1	0.000051	0.002250	0.000758	1	1
3.51	1	0.000536	0.003000	0.000761	1	1
3.41	1	0.000766	0.003750	0.000765	1	0
3.41	1	0.000768	0.004500	0.000769	1	1
3.05	1	0.002597	0.005250	0.001538	1	0
3.03	1	0.002760	0.006000	0.001546	1	0
2.98	1	0.003245	0.006750	0.001554	1	0
-2.69	0	0.007591	0.007500	0.001562	0	0
2.69	1	0.007652	0.008250	0.001571	1	0
2.46	0	0.014481	0.009000	0.001579	0	0
-2.21	0	0.028401	0.009750	0.001587	0	0
2.15	0	0.032578	0.010500	0.002381	0	0
-2.11	0	0.035854	0.011250	0.002394	0	0

Table 1: Comparing the BHFDR and Romano procedures

BH-FDR:
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• Modified Romano uses the Romano criterion $\alpha \psi_m(i, \delta)$ but takes all rows up to the largest $P_{(i:m)}$ which is less than the criterion.

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\begin{array}{lcl} \text{BH-FDR: } R_m &=& \max \left\{ i: P_{(i:m)} \leq \alpha i/m \right\} \\ \text{Romano: } R_m^\dagger &=& \min \left\{ i: P_{(i:m)} > \alpha \psi_m(i,\delta) \right\} - 1 \\ \text{Modified Romano: } R_m^\ddagger &=& \max \left\{ i: P_{(i:m)} \leq \alpha \psi_m(i,\delta) \right\} \end{array}
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- Limit laws: $m^{-1}R_m^{\ddagger} \xrightarrow{a.s.} \gamma^{\ddagger}$, $T^{\ddagger}/M_m \xrightarrow{a.s.} \pi_1^{\ddagger}$, corresponding CLT's.

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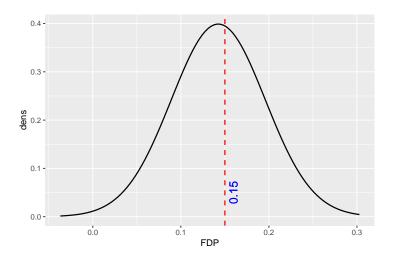
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- We conjecture asymptotic equivalence.

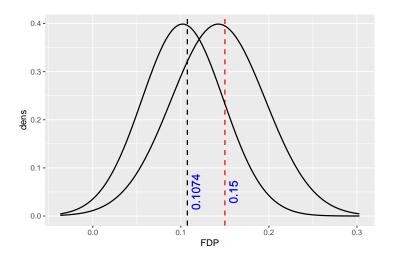
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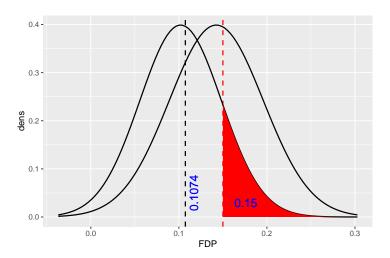
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- Use asymptotic approximation to the distribution of V_m^\star/R_m^\star to find $\alpha^\star \leq \alpha$ such that the BH-FDR procedure at α^\star gives $\mathbb{P}\{V_m^\star/R_m^\star \geq \delta\} \leq \alpha$

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- Results in R_m^{\star} , V_m^{\star} , and T_m^{\star} positive, false postive and true positive calls, respectively.

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| Izmirlian | FDP-dispersion | 33 / 108

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- Like the power, effect size, α and p_1 ,
 - α^{\star} should be considered a design parameter.
- Corresponding limit laws.

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 $\mathsf{BHCLT}(\delta,\alpha)$



BHCLT
$$(\delta, \alpha)$$

Let $\ell = 1, \epsilon_0 = 1$, and $\alpha_0^{\star} = \alpha$



$$\begin{array}{l} \mathsf{BHCLT}(\delta,\alpha) \\ \mathsf{Let}\ \ell = 1, \epsilon_0 = 1, \, \mathsf{and}\ \alpha_0^\star = \alpha \\ \mathsf{While} \quad \left(\epsilon_{\ell-1} > \mathsf{tol}\ \right) \end{array}$$



```
\begin{aligned} \mathsf{BHCLT}(\delta,\alpha) \\ \mathsf{Let}\ \ell &= 1, \epsilon_0 = 1, \ \mathsf{and}\ \alpha_0^\star = \alpha \\ \mathsf{While} \quad & (\epsilon_{\ell-1} > \mathsf{tol}\ ) \\ \mathsf{Let}\ \gamma_\ell^\star, \ \mathsf{be}\ \mathsf{the}\ \mathsf{solution}\ \mathsf{to}\ \gamma^\star &= \mathcal{G}\big(\gamma^\star \alpha_{\ell-1}^\star\big) \end{aligned}
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$$\begin{split} \mathsf{BHCLT}(\delta,\alpha) \\ \mathsf{Let}\ \ell &= 1, \epsilon_0 = 1, \ \mathsf{and}\ \alpha_0^\star = \alpha \\ \mathsf{While} \quad & \left(\epsilon_{\ell-1} > \mathsf{tol}\ \right) \\ \mathsf{Let}\ \gamma_\ell^\star, \ \mathsf{be\ the\ solution\ to}\ \gamma^\star &= G\big(\gamma^\star \alpha_{\ell-1}^\star\big) \\ \mathsf{Let}\ s_\ell^\star &= \sqrt{p_0 \alpha_{\ell-1}^\star(1 - p_0 \alpha_{\ell-1}^\star \gamma_\ell^\star)/\gamma_\ell^\star} \end{split}$$

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$$\begin{split} \mathsf{BHCLT}(\delta,\alpha) \\ \mathsf{Let}\ \ell &= 1, \epsilon_0 = 1, \ \mathsf{and}\ \alpha_0^\star = \alpha \\ \mathsf{While} \quad & (\epsilon_{\ell-1} > \mathsf{tol}\) \\ \mathsf{Let}\ \gamma_\ell^\star, \ \mathsf{be}\ \mathsf{the}\ \mathsf{solution}\ \mathsf{to}\ \gamma^\star &= G\big(\gamma^\star \alpha_{\ell-1}^\star\big) \\ \mathsf{Let}\ s_\ell^\star &= \sqrt{p_0 \alpha_{\ell-1}^\star(1-p_0 \alpha_{\ell-1}^\star \gamma_\ell^\star)/\gamma_\ell^\star} \\ \mathsf{Let}\ \alpha_\ell^\star &= p_0^{-1} \delta - \big(p_0 \sqrt{m}\big)^{-1} s_\ell^\star \Phi^{-1}(1-\alpha) \end{split}$$

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$$\begin{split} \mathsf{BHCLT}(\delta,\alpha) \\ \mathsf{Let}\ \ell &= 1, \epsilon_0 = 1, \ \mathsf{and}\ \alpha_0^\star = \alpha \\ \mathsf{While} \quad & (\epsilon_{\ell-1} > \mathsf{tol}\) \\ \mathsf{Let}\ \gamma_\ell^\star, \ \mathsf{be}\ \mathsf{the}\ \mathsf{solution}\ \mathsf{to}\ \gamma^\star &= G\big(\gamma^\star \alpha_{\ell-1}^\star\big) \\ \mathsf{Let}\ s_\ell^\star &= \sqrt{p_0 \alpha_{\ell-1}^\star(1 - p_0 \alpha_{\ell-1}^\star \gamma_\ell^\star)/\gamma_\ell^\star} \\ \mathsf{Let}\ \alpha_\ell^\star &= p_0^{-1} \delta - \big(p_0 \sqrt{m}\big)^{-1} \, s_\ell^\star \Phi^{-1}(1 - \alpha) \\ \mathsf{Let}\ \epsilon_\ell &= |\alpha_\ell^\star - \alpha_{\ell-1}^\star| \\ \mathsf{Let}\ \ell &= \ell + 1 \end{split}$$

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 Find While

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```
BHCLT(\delta, \alpha)
       Let \ell = 1, \epsilon_0 = 1, and \alpha_0^{\star} = \alpha
       While
                      (\epsilon_{\ell-1} > \mathsf{tol}\ )
                             Let \gamma_{\ell}^{\star}, be the solution to \gamma^{\star} = G(\gamma^{\star} \alpha_{\ell-1}^{\star})
                             Let s_\ell^\star = \sqrt{p_{_0} lpha_{\ell-1}^\star (1-p_{_0} lpha_{\ell-1}^\star \gamma_\ell^\star)/\gamma_\ell^\star}
                             Let \alpha_{\ell}^{\star} = p_0^{-1} \delta - (p_0 \sqrt{m})^{-1} s_{\ell}^{\star} \Phi^{-1} (1 - \alpha)
                             Let \epsilon_{\ell} = |\alpha_{\ell}^{\star} - \alpha_{\ell}^{\star}|_{1}
                             Let \ell = \ell + 1
       End While
 End BHCLT
```

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BHCLT: Order of Conservatism

• The Romano procedure is less conservative than Bonferroni correction.



BHCLT: Order of Conservatism

- The Romano procedure is less conservative than Bonferroni correction.
- If the line of slope α^*/α and the curve $\psi(u,\delta)$ intersect at a point $u^* \in (0,1) \geq \gamma^*$ then the BHCLT procedure is less conservative than the Romano procedure. True in all simulation results.

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BHCLT: Order of Conservatism

- The Romano procedure is less conservative than Bonferroni correction.
- If the line of slope α^{\star}/α and the curve $\psi(u,\delta)$ intersect at a point $u^{\star} \in (0,1) \geq \gamma^{\star}$ then the BHCLT procedure is less conservative than the Romano procedure. True in all simulation results.
- \bullet Because $\alpha \geq \alpha^{\star},$ the BH-FDR procedure is less conservative than the BHCLT procedure

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• BH-FDR: because the FDP is dispersed the FDP could be substantially larger than α with reasonable proability

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 - Modified Romano procedure has a closed form power function but you need $mp_1 > 1$ or 2 for it to work

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- Romano: very conservative, no closed form power function e.g. not useful in determining sample sizes over large number of design settings.
 - Modified Romano procedure has a closed form power function but you need $mp_1>1$ or 2 for it to work
- BHCLT: requires adequate asymptotic approximation, $m \ge 50$. Makes a substantial difference if $StdErr[FDP]/\alpha > 0.10$ or so.

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 - and $\psi(\gamma, \delta) = \lim_{m \to \infty} \psi_m(i_m, \delta)$ where $i_m/m \to \gamma$.

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- BHCLT: $\pi_1^{\star} = \bar{F}_A(\bar{F}_0^{-1}(\alpha^{\star}\gamma^{\star}), \text{ where } \gamma^{\star} = G(\alpha^{\star}\gamma^{\star})$

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$$\mathbb{E}[TPP] = \pi_1$$

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- $\mathbb{E}[TPP] = \pi_1$
- Independent of the number of simultaneous tests, m

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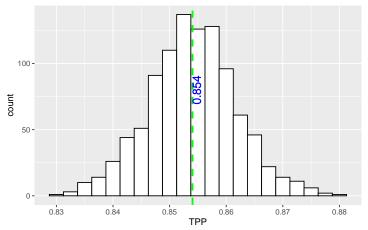
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- Design parameters: α , effect size, sample size, n, p_1 ,
 - Specify all design parameters and calculate average power
 - Specify desired average power and all but one of the design parameters and solve for the missing one.

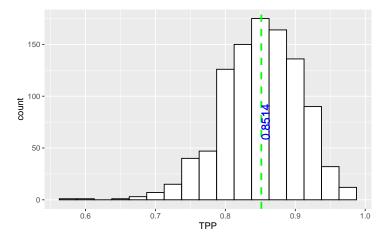
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Distribution of the TPP for 50,000 simultaneous tests



m=50k, eff sz=0.5, p1=0.05, n=113, avg pwr= 0.85, FDR cntrld at alpha=0.15, 1000 sim reps.

Distribution of the TPP for 1,000 simultaneous tests

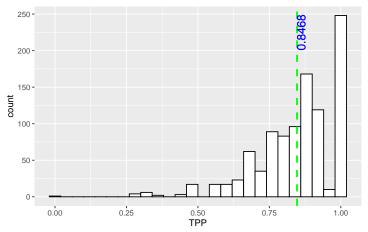


m=1k, eff sz=0.5, p1=0.05, n=113, avg pwr= 0.85, FDR cntrld at alpha=0.15, 1000 sim reps.

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Distribution of the TPP for 200 simultaneous tests



m=200, eff sz=0.5, p1=0.05, n=113, avg pwr= 0.85, FDR cntrld at alpha=0.15, 1000 sim reps.

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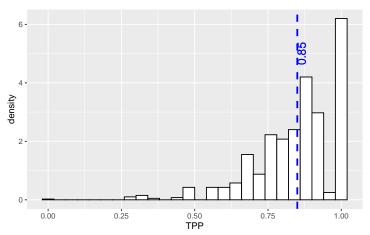
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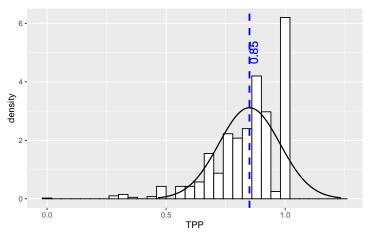
Izmirlian FDP-dispersion



m=200, eff sz=0.5, p1=0.05, n=113, avg pwr= 0.85, FDR cntrld at alpha=0.15, 1000 sim reps.

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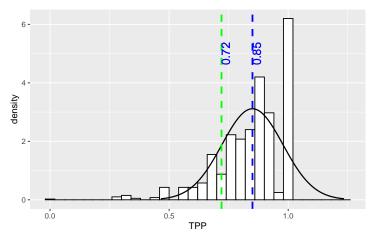
Izmirlian FDP-dispersion 44 / 108



m=200, eff sz=0.5, p1=0.05, n=113, avg pwr= 0.85, FDR cntrld at alpha=0.15, 1000 sim reps.

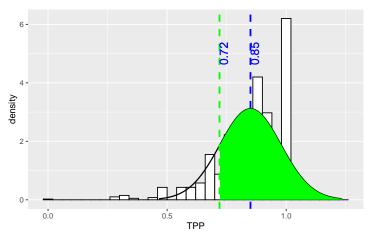
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Izmirlian FDP-dispersion 45/108



m=200, eff sz=0.5, p1=0.05, n=113, avg pwr= 0.85, FDR cntrld at alpha=0.15, 1000 sim reps.

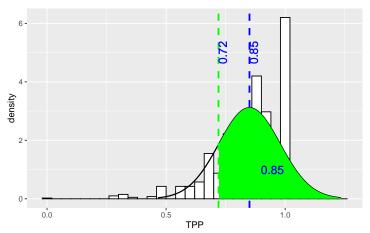
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Izmirlian FDP-dispersion 47/108



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•
$$\mathbb{P}\{TPP \geq \lambda\} \approx 1 - \Phi((\lambda - \pi_1)/(\sqrt{m}\sigma))$$



Izmirlian FDP-dispersion 49 / 108

- $\mathbb{P}\{TPP \geq \lambda\} \approx 1 \Phi((\lambda \pi_1)/(\sqrt{m}\sigma))$
- Given the number of simultaneous tests, m



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$\overline{\mathsf{tp}}$ - $\overline{\mathsf{TPP}}$ $\overline{\mathsf{Power}} = \mathbb{P}\{\overline{\mathit{TPP}} \geq \lambda\}$

- $\mathbb{P}\{TPP \geq \lambda\} \approx 1 \Phi((\lambda \pi_1)/(\sqrt{m}\sigma))$
- Given the number of simultaneous tests, m
- Specify λ



Izmirlian FDP-dispersion 49 / 108

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Izmirlian FDP-dispersion 49/108

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- • Specify a method of FDP control (BHFDR, Romano or BHCLT), and δ if required
- Design parameters: α , effect size, sample size, n, p_1 ,
 - Specify all design parameters and calculate tp-TPP power

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- $\mathbb{P}\{TPP \geq \lambda\} \approx 1 \Phi((\lambda \pi_1)/(\sqrt{m}\sigma))$
- Given the number of simultaneous tests, m
- Specify λ
- • Specify a method of FDP control (BHFDR, Romano or BHCLT), and δ if required
- Design parameters: α , effect size, sample size, n, p_1 ,
 - Specify all design parameters and calculate tp-TPP power
 - Specify desired tpp-TPP power and all but one of the design parameters and solve for the missing one.

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Possibilities: FDP control method and definitin of power

FDP-Cntl-Mthd	Avg Pwr	tp-TPP Pwr
Romano	*	*
BHCLT	*	*
BH-FDR	*	*

Table 2: FDP-Control methods for two definitions of power

All possible options described are accommodated



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- All possible options described are accommodated
- Calculate average power/tp-TPP power



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- All possible options described are accommodated
- Calculate average power/tp-TPP power
- Calculate missing design parameter given average power/tp-TPP power



Izmirlian FDP-dispersion 51 / 108

- All possible options described are accommodated
- Calculate average power/tp-TPP power
- Calculate missing design parameter given average power/tp-TPP power
- Accommodates one sample, two sample paired, un-paired balanced or unbalanced, k-sample balanced or unbalanced tests



Izmirlian FDP-dispersion 51/108

- All possible options described are accommodated
- Calculate average power/tp-TPP power
- Calculate missing design parameter given average power/tp-TPP power
- Accommodates one sample, two sample paired, un-paired balanced or unbalanced, k-sample balanced or unbalanced tests
- normal, t-distributed, F-distributed test statistics



Izmirlian FDP-dispersion 51/108

- All possible options described are accommodated
- Calculate average power/tp-TPP power
- Calculate missing design parameter given average power/tp-TPP power
- Accommodates one sample, two sample paired, un-paired balanced or unbalanced, k-sample balanced or unbalanced tests
- normal, t-distributed, F-distributed test statistics
- Simulation option available



 Parameter "FDP.control.method" has options "Romano", "BHFDR", "BHCLT" and "Auto"



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- Parameter "FDP.control.method" has options "Romano", "BHFDR", "BHCLT" and "Auto"
- "Auto" option



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- Parameter "FDP.control.method" has options "Romano", "BHFDR", "BHCLT" and "Auto"
- "Auto" option
 - Tests $stderr[FDP] \ge \alpha/10$. If yes, then use Romano or BHCLT



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- Parameter "FDP.control.method" has options "Romano", "BHFDR", "BHCLT" and "Auto"
- "Auto" option
 - Tests $stderr[FDP] \ge \alpha/10$. If yes, then use Romano or BHCLT
 - Test $m \ge 50$ if yes then use BHCLT, if no use Romano



Izmirlian FDP-dispersion 52 / 108

- Parameter "FDP.control.method" has options "Romano", "BHFDR", "BHCLT" and "Auto"
- "Auto" option
 - Tests $stderr[FDP] \ge \alpha/10$. If yes, then use Romano or BHCLT
 - Test $m \ge 50$ if yes then use BHCLT, if no use Romano
 - If BHCLT is indicated but has no non-negative solution, then use Romano

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- Introduction
 - BH-FDR Procedure: A review & Its properties
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• 4 settings for type I error control: FDR (m), Romano (r), BHCLT (c), and Auto (a)



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Izmirlian FDP-dispersion

- 4 settings for type I error control: FDR (m), Romano (r), BHCLT (c), and Auto (a)
- 2 settings for definition of power: Average Power (m) and tp-TPP power (c).



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Izmirlian FDP-dispersion

- 4 settings for type I error control: FDR (m), Romano (r), BHCLT (c), and Auto (a)
- 2 settings for definition of power: Average Power (m) and tp-TPP power (c).
- $m \in \{20, 50, 100, 500, 1000, 2000, 5000, 10000\}$



Izmirlian FDP-dispersion 54 / 108

- 4 settings for type I error control: FDR (m), Romano (r), BHCLT (c), and Auto (a)
- 2 settings for definition of power: Average Power (m) and tp-TPP power (c).
- $m \in \{20, 50, 100, 500, 1000, 2000, 5000, 10000\}$
- effect size 0.60 to 1.1 in increments of 0.10



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FDP-dispersion

- 4 settings for type I error control: FDR (m), Romano (r), BHCLT (c), and Auto (a)
- 2 settings for definition of power: Average Power (m) and tp-TPP power (c).
- $m \in \{20, 50, 100, 500, 1000, 2000, 5000, 10000\}$
- effect size 0.60 to 1.1 in increments of 0.10
- $\alpha \in \{0.01, 0.05, 0.10, 0.15, 0.20, 0.25, 0.30\}$



- 4 settings for type I error control: FDR (m), Romano (r), BHCLT (c), and Auto (a)
- 2 settings for definition of power: Average Power (m) and tp-TPP power (c).
- $m \in \{20, 50, 100, 500, 1000, 2000, 5000, 10000\}$
- effect size 0.60 to 1.1 in increments of 0.10
- $\alpha \in \{0.01, 0.05, 0.10, 0.15, 0.20, 0.25, 0.30\}$
- $p_1 \in \{0.03, 0.05, 0.10, 0.25, 0.30\}$



Izmirlian FDP-dispersion 54/108

 Theoretical sample size calculated at each choice for FDP control method, definition of power and design parameters.



- Theoretical sample size calculated at each choice for FDP control method, definition of power and design parameters.
- Did simulation at that sample size under given settings



Izmirlian FDP-dispersion 55 / 108

- Theoretical sample size calculated at each choice for FDP control method, definition of power and design parameters.
- Did simulation at that sample size under given settings
 - Additionally, looked at sample sizes decreased by up to 25% in increments of 5%



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- Did simulation at that sample size under given settings
 - Additionally, looked at sample sizes decreased by up to 25% in increments of 5%
 - Additionally, looked at effect of dependence by repeating all simulations with correlated test statistics, $\rho \in \{0.05, 0.10, 0.15, 0.20\}$, in blocks of size 50.



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- All calculations/simulations done using features of R package, "pwrFDR"



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- All calculations/simulations done using features of R package, "pwrFDR"
- Used the NIH biowulf high performance computing facility
 - all 7200 conditions run for 10 simulation replicates on each node, with total of 100 nodes.



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- All calculations/simulations done using features of R package, "pwrFDR"
- Used the NIH biowulf high performance computing facility
 - all 7200 conditions run for 10 simulation replicates on each node, with total of 100 nodes.
 - Job took 1.66 ± 0.014 hours



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es	P_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	68	CLT	0.15	0.143	0.039	0.039	0.915	0.873
0.7	0.10	60	FDR		0.136	0.105	0.105	0.916	0.956
0.7	0.25	49	FDR		0.112	0.000	0.000	0.913	0.982
0.7	0.30	46	FDR		0.105	0.000	0.000	0.907	0.869
8.0	0.05	53	CLT	0.15	0.142	0.032	0.032	0.918	0.921
0.8	0.10	46	FDR		0.135	0.099	0.099	0.913	0.916
8.0	0.25	38	FDR		0.113	0.000	0.000	0.915	0.988
8.0	0.30	36	FDR		0.105	0.000	0.000	0.911	0.970
0.9	0.05	42	CLT	0.15	0.142	0.033	0.033	0.917	0.897
0.9	0.10	37	FDR		0.135	0.103	0.103	0.916	0.943
0.9	0.25	30	FDR		0.112	0.000	0.000	0.912	0.964
0.9	0.30	29	FDR		0.105	0.000	0.000	0.915	0.996
1.0	0.05	35	CLT	0.15	0.143	0.037	0.037	0.923	0.953
1.0	0.10	30	FDR		0.135	0.106	0.106	0.914	0.923
1.0	0.25	25	FDR		0.113	0.000	0.000	0.918	0.997
1.0	0.30	24	FDR		0.105	0.000	0.000	0.919	0.999
1.1	0.05	29	CLT	0.15	0.143	0.039	0.039	0.920	0.939
1.1	0.10	25	FDR		0.135	0.095	0.095	0.913	0.905
1.1	0.25	21	FDR		0.113	0.000	0.000	0.920	1.000
1.1	0.30	20	FDR		0.105	0.000	0.000	0.918	1.000

Table 3: Sample size determined via tp-TPP power, under AutFDP control, $\alpha = 0.15$, m=10000, $\rho = 0$

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	CLT	0.15	0.143	0.036	0.036	0.858	0.008
0.7	0.10	51	FDR		0.136	0.111	0.111	0.852	0.000
0.7	0.25	42	FDR		0.113	0.000	0.000	0.858	0.000
0.7	0.30	40	FDR		0.105	0.000	0.000	0.857	0.000
8.0	0.05	45	CLT	0.15	0.142	0.039	0.039	0.851	0.001
8.0	0.10	39	FDR		0.136	0.098	0.098	0.847	0.000
0.8	0.25	33	FDR		0.113	0.000	0.000	0.865	0.000
0.8	0.30	31	FDR		0.105	0.000	0.000	0.859	0.000
0.9	0.05	36	CLT	0.15	0.143	0.039	0.039	0.852	0.003
0.9	0.10	32	FDR		0.134	0.080	0.080	0.859	0.001
0.9	0.25	26	FDR		0.113	0.000	0.000	0.860	0.000
0.9	0.30	25	FDR		0.105	0.000	0.000	0.863	0.000
1.0	0.05	30	CLT	0.15	0.142	0.026	0.026	0.860	0.010
1.0	0.10	26	FDR		0.135	0.094	0.094	0.856	0.000
1.0	0.25	21	FDR		0.113	0.000	0.000	0.854	0.000
1.0	0.30	20	FDR		0.105	0.000	0.000	0.854	0.000
1.1	0.05	25	CLT	0.15	0.142	0.042	0.042	0.858	0.004
1.1	0.10	22	FDR		0.136	0.111	0.111	0.861	0.001
1.1	0.25	18	FDR		0.113	0.000	0.000	0.865	0.000
1.1	0.30	17	FDR		0.105	0.000	0.000	0.860	0.000

Table 4: Sample size determined via average power, under BHFDR control, $\alpha=0.15$, m=10000, $\rho=0$

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es	P_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	69	CLT	0.15	0.143	0.097	0.097	0.919	0.855
0.7	0.10	60	CLT	0.15	0.135	0.154	0.179	0.916	0.885
0.7	0.25	49	FDR		0.112	0.000	0.000	0.913	0.925
0.7	0.30	47	FDR		0.105	0.000	0.000	0.913	0.934
8.0	0.05	54	CLT	0.15	0.142	0.092	0.092	0.924	0.909
8.0	0.10	47	CLT	0.15	0.135	0.139	0.152	0.920	0.940
8.0	0.25	38	FDR		0.112	0.000	0.000	0.914	0.948
8.0	0.30	36	FDR		0.105	0.000	0.000	0.911	0.925
0.9	0.05	43	CLT	0.15	0.143	0.112	0.112	0.924	0.901
0.9	0.10	37	CLT	0.15	0.135	0.151	0.171	0.916	0.890
0.9	0.25	30	FDR		0.113	0.000	0.000	0.912	0.923
0.9	0.30	29	FDR		0.105	0.000	0.000	0.915	0.969
1.0	0.05	35	CLT	0.15	0.141	0.085	0.085	0.923	0.893
1.0	0.10	31	CLT	0.15	0.135	0.149	0.171	0.924	0.969
1.0	0.25	25	FDR		0.112	0.000	0.000	0.918	0.980
1.0	0.30	24	FDR		0.105	0.000	0.000	0.918	0.986
1.1	0.05	29	CLT	0.15	0.141	0.090	0.090	0.919	0.846
1.1	0.10	26	CLT	0.15	0.135	0.151	0.175	0.926	0.974
1.1	0.25	21	FDR		0.113	0.000	0.000	0.920	0.988
1.1	0.30	20	FDR		0.105	0.000	0.000	0.918	0.989

Table 5: Sample size determined via tp-TPP power, under AutFDP control, $\alpha=$ 0.15, m=5000, $\rho=$ 0

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es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	CLT	0.15	0.143	0.101	0.101	0.857	0.042
0.7	0.10	51	CLT	0.15	0.134	0.128	0.159	0.851	0.004
0.7	0.25	42	FDR		0.112	0.000	0.000	0.858	0.000
0.7	0.30	40	FDR		0.105	0.000	0.000	0.857	0.000
8.0	0.05	45	CLT	0.15	0.142	0.086	0.086	0.851	0.022
8.0	0.10	39	CLT	0.15	0.135	0.144	0.175	0.846	0.000
8.0	0.25	33	FDR		0.113	0.000	0.000	0.866	0.000
8.0	0.30	31	FDR		0.105	0.000	0.000	0.858	0.000
0.9	0.05	36	CLT	0.15	0.143	0.103	0.103	0.851	0.016
0.9	0.10	32	CLT	0.15	0.136	0.163	0.195	0.860	0.009
0.9	0.25	26	FDR		0.113	0.000	0.000	0.860	0.000
0.9	0.30	25	FDR		0.105	0.000	0.000	0.863	0.000
1.0	0.05	30	CLT	0.15	0.142	0.092	0.092	0.860	0.043
1.0	0.10	26	CLT	0.15	0.134	0.156	0.169	0.855	0.003
1.0	0.25	21	FDR		0.112	0.000	0.000	0.854	0.000
1.0	0.30	20	FDR		0.106	0.000	0.000	0.853	0.000
1.1	0.05	25	CLT	0.15	0.144	0.115	0.115	0.858	0.042
1.1	0.10	22	CLT	0.15	0.135	0.160	0.186	0.860	0.005
1.1	0.25	18	FDR		0.113	0.000	0.000	0.864	0.000
1.1	0.30	17	FDR		0.105	0.000	0.000	0.861	0.000

Table 6: Sample size determined via average power, under BHFDR control, $\alpha=$ 0.15, m=5000, $\rho=$ 0

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es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	72	CLT	0.14	0.142	0.132	0.181	0.933	0.895
0.7	0.10	63	CLT	0.14	0.136	0.145	0.278	0.929	0.917
0.7	0.25	50	FDR		0.111	0.000	0.000	0.918	0.912
0.7	0.30	48	FDR		0.105	0.000	0.000	0.919	0.936
8.0	0.05	56	CLT	0.14	0.145	0.160	0.207	0.935	0.900
8.0	0.10	48	CLT	0.14	0.137	0.169	0.312	0.926	0.910
8.0	0.25	38	FDR		0.113	0.007	0.007	0.914	0.853
8.0	0.30	37	FDR		0.106	0.000	0.000	0.919	0.944
0.9	0.05	44	CLT	0.14	0.142	0.161	0.213	0.931	0.872
0.9	0.10	39	CLT	0.14	0.134	0.154	0.254	0.932	0.940
0.9	0.25	31	FDR		0.113	0.008	0.008	0.921	0.935
0.9	0.30	29	FDR		0.105	0.000	0.000	0.914	0.869
1.0	0.05	36	CLT	0.14	0.145	0.154	0.208	0.931	0.879
1.0	0.10	32	CLT	0.14	0.136	0.168	0.284	0.933	0.947
1.0	0.25	25	FDR		0.112	0.002	0.002	0.916	0.881
1.0	0.30	24	FDR		0.106	0.001	0.001	0.919	0.937
1.1	0.05	31	CLT	0.14	0.144	0.170	0.224	0.941	0.935
1.1	0.10	27	CLT	0.14	0.135	0.159	0.263	0.936	0.968
1.1	0.25	21	FDR		0.112	0.005	0.005	0.919	0.926
1.1	0.30	20	FDR		0.105	0.000	0.000	0.918	0.918

Table 7: Sample size determined via tp-TPP power, under AutFDP control, $\alpha =$ 0.15, m=2000, $\rho =$ 0

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es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	CLT	0.14	0.140	0.141	0.206	0.857	0.146
0.7	0.10	51	CLT	0.14	0.135	0.166	0.283	0.852	0.049
0.7	0.25	42	FDR		0.112	0.007	0.007	0.857	0.006
0.7	0.30	40	FDR		0.105	0.001	0.001	0.857	0.003
0.8	0.05	45	CLT	0.14	0.143	0.152	0.232	0.850	0.112
8.0	0.10	39	CLT	0.14	0.136	0.169	0.302	0.848	0.031
8.0	0.25	33	FDR		0.113	0.004	0.004	0.865	0.020
8.0	0.30	31	FDR		0.105	0.001	0.001	0.859	0.003
0.9	0.05	36	CLT	0.14	0.143	0.164	0.215	0.851	0.112
0.9	0.10	32	CLT	0.14	0.135	0.155	0.279	0.860	0.071
0.9	0.25	26	FDR		0.112	0.006	0.006	0.860	0.012
0.9	0.30	25	FDR		0.104	0.000	0.000	0.863	0.012
1.0	0.05	30	CLT	0.14	0.143	0.149	0.210	0.861	0.179
1.0	0.10	26	CLT	0.14	0.134	0.125	0.267	0.854	0.045
1.0	0.25	21	FDR		0.112	0.008	0.008	0.855	0.003
1.0	0.30	20	FDR		0.104	0.000	0.000	0.852	0.000
1.1	0.05	25	CLT	0.14	0.142	0.144	0.196	0.855	0.122
1.1	0.10	22	CLT	0.14	0.136	0.151	0.295	0.860	0.058
1.1	0.25	18	FDR		0.113	0.009	0.009	0.865	0.020
1.1	0.30	17	FDR		0.105	0.000	0.000	0.860	0.006

Table 8: Sample size determined via average power, under BHFDR control, $\alpha=$ 0.15, m=2000, $\rho=$ 0

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es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	76	CLT	0.13	0.141	0.147	0.253	0.947	0.916
0.7	0.10	65	CLT	0.13	0.135	0.131	0.319	0.938	0.932
0.7	0.25	51	CLT	0.15	0.113	0.036	0.036	0.924	0.917
0.7	0.30	48	CLT	0.15	0.105	0.009	0.009	0.918	0.856
0.8	0.05	58	CLT	0.13	0.142	0.143	0.264	0.945	0.902
0.8	0.10	50	CLT	0.13	0.134	0.150	0.325	0.939	0.922
0.8	0.25	39	CLT	0.15	0.114	0.041	0.041	0.923	0.898
0.8	0.30	37	CLT	0.15	0.104	0.004	0.004	0.919	0.849
0.9	0.05	47	CLT	0.13	0.140	0.136	0.257	0.950	0.930
0.9	0.10	40	CLT	0.13	0.135	0.155	0.315	0.940	0.925
0.9	0.25	31	CLT	0.15	0.113	0.040	0.040	0.921	0.859
0.9	0.30	30	CLT	0.15	0.104	0.005	0.005	0.923	0.907
1.0	0.05	38	CLT	0.13	0.144	0.159	0.277	0.946	0.903
1.0	0.10	33	CLT	0.13	0.138	0.176	0.367	0.940	0.943
1.0	0.25	26	CLT	0.15	0.112	0.033	0.033	0.929	0.939
1.0	0.30	24	CLT	0.15	0.105	0.015	0.015	0.917	0.840
1.1	0.05	32	CLT	0.13	0.141	0.131	0.255	0.948	0.912
1.1	0.10	28	CLT	0.13	0.135	0.165	0.335	0.945	0.953
1.1	0.25	22	CLT	0.15	0.113	0.037	0.037	0.931	0.952
1.1	0.30	21	CLT	0.15	0.106	0.011	0.011	0.930	0.965

Table 9: Sample size determined via tp-TPP power, under AutFDP control, $\alpha =$ 0.15, m=1000, $\rho =$ 0

Izmirlian FDP-dispersion 63 / 10

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	CLT	0.13	0.141	0.152	0.269	0.855	0.227
0.7	0.10	51	CLT	0.13	0.134	0.154	0.323	0.852	0.117
0.7	0.25	42	CLT	0.15	0.113	0.042	0.042	0.858	0.043
0.7	0.30	40	CLT	0.15	0.105	0.015	0.015	0.856	0.027
0.8	0.05	45	CLT	0.13	0.141	0.153	0.276	0.850	0.210
0.8	0.10	39	CLT	0.13	0.135	0.148	0.332	0.846	0.097
8.0	0.25	33	CLT	0.15	0.113	0.048	0.048	0.865	0.067
8.0	0.30	31	CLT	0.15	0.104	0.007	0.007	0.858	0.041
0.9	0.05	36	CLT	0.13	0.141	0.140	0.255	0.851	0.208
0.9	0.10	32	CLT	0.13	0.138	0.147	0.344	0.860	0.171
0.9	0.25	26	CLT	0.15	0.112	0.049	0.049	0.860	0.054
0.9	0.30	25	CLT	0.15	0.106	0.010	0.010	0.864	0.051
1.0	0.05	30	CLT	0.13	0.145	0.151	0.301	0.859	0.258
1.0	0.10	26	CLT	0.13	0.135	0.158	0.328	0.856	0.135
1.0	0.25	21	CLT	0.15	0.113	0.046	0.046	0.855	0.030
1.0	0.30	20	CLT	0.15	0.105	0.012	0.012	0.853	0.023
1.1	0.05	25	CLT	0.13	0.142	0.148	0.278	0.856	0.241
1.1	0.10	22	CLT	0.13	0.136	0.161	0.355	0.859	0.157
1.1	0.25	18	CLT	0.15	0.112	0.035	0.035	0.865	0.079
1.1	0.30	17	CLT	0.15	0.106	0.008	0.008	0.860	0.039

Table 10: Sample size determined via average power, under BHFDR control, $\alpha=0.15$, m=1000, $\rho=0$

Izmirlian FDP-dispersion 64 / 108

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	81	CLT	0.11	0.141	0.154	0.320	0.960	0.920
0.7	0.10	69	CLT	0.12	0.135	0.151	0.364	0.953	0.934
0.7	0.25	52	CLT	0.15	0.113	0.108	0.108	0.929	0.888
0.7	0.30	49	CLT	0.15	0.105	0.049	0.049	0.923	0.840
8.0	0.05	62	CLT	0.11	0.141	0.150	0.311	0.960	0.910
8.0	0.10	53	CLT	0.12	0.133	0.122	0.360	0.952	0.927
8.0	0.25	40	CLT	0.15	0.112	0.107	0.107	0.928	0.869
8.0	0.30	38	CLT	0.15	0.104	0.038	0.038	0.926	0.860
0.9	0.05	50	CLT	0.11	0.145	0.161	0.336	0.961	0.914
0.9	0.10	43	CLT	0.12	0.134	0.155	0.357	0.956	0.944
0.9	0.25	32	CLT	0.15	0.112	0.095	0.095	0.930	0.874
0.9	0.30	31	CLT	0.15	0.105	0.038	0.038	0.933	0.933
1.0	0.05	41	CLT	0.11	0.141	0.153	0.319	0.964	0.926
1.0	0.10	35	CLT	0.12	0.136	0.154	0.370	0.955	0.954
1.0	0.25	26	CLT	0.15	0.113	0.099	0.099	0.928	0.863
1.0	0.30	25	CLT	0.15	0.105	0.030	0.030	0.931	0.907
1.1	0.05	34	CLT	0.11	0.143	0.150	0.317	0.964	0.928
1.1	0.10	29	CLT	0.12	0.133	0.143	0.345	0.953	0.939
1.1	0.25	22	CLT	0.15	0.113	0.097	0.097	0.931	0.891
1.1	0.30	21	CLT	0.15	0.105	0.042	0.042	0.932	0.915

Table 11: Sample size determined via tp-TPP power, under AutFDP control, $\alpha =$ 0.15, m=500, $\rho =$ 0

Izmirlian FDP-dispersion 65 / 108

es	p_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	CLT	0.11	0.143	0.153	0.329	0.854	0.319
0.7	0.10	51	CLT	0.12	0.136	0.158	0.397	0.851	0.215
0.7	0.25	42	CLT	0.15	0.112	0.118	0.118	0.857	0.128
0.7	0.30	40	CLT	0.15	0.107	0.054	0.054	0.856	0.099
0.8	0.05	45	CLT	0.11	0.144	0.163	0.365	0.848	0.309
0.8	0.10	39	CLT	0.12	0.134	0.144	0.367	0.846	0.191
0.8	0.25	33	CLT	0.15	0.112	0.120	0.120	0.865	0.162
0.8	0.30	31	CLT	0.15	0.105	0.061	0.061	0.858	0.091
0.9	0.05	36	CLT	0.11	0.145	0.157	0.357	0.848	0.300
0.9	0.10	32	CLT	0.12	0.136	0.146	0.394	0.855	0.231
0.9	0.25	26	CLT	0.15	0.112	0.111	0.111	0.860	0.134
0.9	0.30	25	CLT	0.15	0.105	0.060	0.060	0.862	0.123
1.0	0.05	30	CLT	0.11	0.143	0.152	0.335	0.858	0.334
1.0	0.10	26	CLT	0.12	0.134	0.161	0.356	0.856	0.226
1.0	0.25	21	CLT	0.15	0.112	0.116	0.116	0.855	0.119
1.0	0.30	20	CLT	0.15	0.104	0.041	0.041	0.853	0.079
1.1	0.05	25	CLT	0.11	0.141	0.150	0.329	0.858	0.340
1.1	0.10	22	CLT	0.12	0.136	0.145	0.389	0.862	0.265
1.1	0.25	18	CLT	0.15	0.113	0.124	0.124	0.864	0.167
1.1	0.30	17	CLT	0.15	0.104	0.047	0.047	0.857	0.097

Table 12: Sample size determined via average power, under BHFDR control, $\alpha=$ 0.15, m=500, $\rho=$ 0

Izmirlian FDP-dispersion 66 / 100

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	100	CLT	0.06	0.142	0.126	0.368	0.980	0.932
0.7	0.10	84	CLT	0.07	0.141	0.164	0.453	0.983	0.931
0.7	0.25	60	CLT	0.12	0.113	0.148	0.267	0.960	0.906
0.7	0.30	56	CLT	0.13	0.105	0.142	0.216	0.952	0.899
8.0	0.05	77	CLT	0.06	0.138	0.136	0.369	0.976	0.929
8.0	0.10	65	CLT	0.07	0.134	0.144	0.410	0.983	0.926
8.0	0.25	46	CLT	0.12	0.114	0.162	0.293	0.960	0.907
8.0	0.30	43	CLT	0.13	0.104	0.147	0.196	0.952	0.881
0.9	0.05	62	CLT	0.06	0.134	0.127	0.358	0.983	0.949
0.9	0.10	51	CLT	0.07	0.127	0.149	0.380	0.982	0.920
0.9	0.25	37	CLT	0.12	0.116	0.169	0.287	0.960	0.917
0.9	0.30	34	CLT	0.13	0.105	0.169	0.229	0.952	0.879
1.0	0.05	51	CLT	0.06	0.146	0.150	0.380	0.982	0.944
1.0	0.10	42	CLT	0.07	0.135	0.155	0.430	0.983	0.920
1.0	0.25	30	CLT	0.12	0.114	0.168	0.280	0.960	0.917
1.0	0.30	28	CLT	0.13	0.106	0.167	0.210	0.955	0.900
1.1	0.05	42	CLT	0.06	0.147	0.144	0.389	0.980	0.940
1.1	0.10	35	CLT	0.07	0.138	0.157	0.431	0.978	0.919
1.1	0.25	25	CLT	0.12	0.115	0.172	0.271	0.961	0.919
1.1	0.30	23	CLT	0.13	0.108	0.182	0.241	0.954	0.895

Table 13: Sample size determined via tp-TPP power, under AutFDP control, $\alpha = 0.15$, m=100, $\rho = 0$

Izmirlian FDP-dispersion 67 / 108

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	CLT	0.06	0.139	0.000	0.365	0.842	0.523
0.7	0.10	51	CLT	0.07	0.135	0.158	0.409	0.849	0.425
0.7	0.25	42	CLT	0.12	0.112	0.153	0.283	0.850	0.314
0.7	0.30	40	CLT	0.13	0.101	0.140	0.202	0.854	0.319
0.8	0.05	45	CLT	0.06	0.150	0.000	0.389	0.846	0.514
0.8	0.10	39	CLT	0.07	0.131	0.148	0.398	0.843	0.401
0.8	0.25	33	CLT	0.12	0.116	0.162	0.297	0.864	0.374
0.8	0.30	31	CLT	0.13	0.107	0.170	0.240	0.857	0.323
0.9	0.05	36	CLT	0.06	0.141	0.000	0.388	0.829	0.480
0.9	0.10	32	CLT	0.07	0.138	0.166	0.433	0.856	0.462
0.9	0.25	26	CLT	0.12	0.117	0.177	0.308	0.856	0.357
0.9	0.30	25	CLT	0.13	0.108	0.172	0.244	0.865	0.343
1.0	0.05	30	CLT	0.06	0.138	0.000	0.363	0.832	0.500
1.0	0.10	26	CLT	0.07	0.134	0.172	0.422	0.850	0.444
1.0	0.25	21	CLT	0.12	0.113	0.147	0.283	0.857	0.355
1.0	0.30	20	CLT	0.13	0.111	0.181	0.264	0.852	0.309
1.1	0.05	25	CLT	0.06	0.141	0.000	0.369	0.840	0.504
1.1	0.10	22	CLT	0.07	0.140	0.159	0.437	0.852	0.449
1.1	0.25	18	CLT	0.12	0.113	0.151	0.279	0.862	0.389
1.1	0.30	17	CLT	0.13	0.107	0.152	0.212	0.858	0.327

Table 14: Sample size determined via average power, under BHFDR control, $\alpha=0.15$, m=100, $\rho=0$

Izmirlian FDP-dispersion 68 / 10

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	120	Rom		0.157	0.130	0.380	0.909	0.905
0.7	0.10	104	Rom		0.134	0.095	0.427	0.993	0.985
0.7	0.25	67	CLT	0.10	0.113	0.158	0.325	0.975	0.929
0.7	0.30	62	CLT	0.11	0.100	0.149	0.248	0.967	0.913
8.0	0.05	92	Rom		0.129	0.113	0.333	0.908	0.906
8.0	0.10	81	Rom		0.129	0.101	0.403	0.988	0.974
0.8	0.25	52	CLT	0.10	0.112	0.157	0.329	0.976	0.932
8.0	0.30	48	CLT	0.11	0.108	0.179	0.302	0.970	0.930
0.9	0.05	74	Rom		0.151	0.117	0.362	0.918	0.915
0.9	0.10	64	Rom		0.136	0.091	0.437	0.993	0.980
0.9	0.25	41	CLT	0.10	0.115	0.165	0.324	0.974	0.925
0.9	0.30	38	CLT	0.11	0.110	0.178	0.301	0.971	0.925
1.0	0.05	60	Rom		0.148	0.131	0.367	0.922	0.921
1.0	0.10	53	Rom		0.134	0.105	0.410	0.992	0.980
1.0	0.25	34	CLT	0.10	0.112	0.151	0.322	0.974	0.927
1.0	0.30	31	CLT	0.11	0.101	0.168	0.272	0.970	0.927
1.1	0.05	50	Rom		0.145	0.126	0.360	0.920	0.916
1.1	0.10	44	Rom		0.129	0.077	0.398	0.989	0.978
1.1	0.25	28	CLT	0.10	0.110	0.148	0.315	0.979	0.949
1.1	0.30	26	CLT	0.11	0.101	0.136	0.260	0.969	0.915

Table 15: Sample size determined via tp-TPP power, under AutFDP control, $\alpha=0.15$, m=50, $\rho=0$

Izmirlian FDP-dispersion 69 / 108

			Δ		EDD	. FDD .	. EDD	A D	. TDD
es	$\frac{p_1}{p_1}$	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	Rom		0.141	0.134	0.333	0.793	0.659
0.7	0.10	51	Rom		0.134	0.114	0.409	0.832	0.495
0.7	0.25	42	CLT	0.10	0.112	0.163	0.333	0.852	0.442
0.7	0.30	40	CLT	0.11	0.108	0.174	0.306	0.859	0.426
8.0	0.05	45	Rom		0.139	0.118	0.329	0.809	0.690
8.0	0.10	39	Rom		0.129	0.110	0.379	0.824	0.499
0.8	0.25	33	CLT	0.10	0.107	0.152	0.308	0.865	0.474
0.8	0.30	31	CLT	0.11	0.106	0.161	0.305	0.862	0.434
0.9	0.05	36	Rom		0.158	0.159	0.374	0.786	0.659
0.9	0.10	32	Rom		0.137	0.121	0.405	0.845	0.514
0.9	0.25	26	CLT	0.10	0.112	0.157	0.333	0.857	0.474
0.9	0.30	25	CLT	0.11	0.105	0.161	0.282	0.857	0.413
1.0	0.05	30	Rom		0.156	0.139	0.361	0.779	0.634
1.0	0.10	26	Rom		0.132	0.128	0.403	0.848	0.525
1.0	0.25	21	CLT	0.10	0.115	0.181	0.340	0.853	0.448
1.0	0.30	20	CLT	0.11	0.106	0.165	0.294	0.849	0.394
1.1	0.05	25	Rom		0.147	0.123	0.339	0.789	0.662
1.1	0.10	22	Rom		0.142	0.126	0.434	0.850	0.538
1.1	0.25	18	CLT	0.10	0.112	0.133	0.334	0.860	0.464
1.1	0.30	17	CLT	0.11	0.108	0.162	0.311	0.861	0.428

Table 16: Sample size determined via average power, under BHFDR control, $\alpha =$ 0.15, m=50, $\rho =$ 0

Izmirlian FDP-dispersion 70 / 100

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	132	Rom		0.147	0.135	0.263	0.654	0.654
0.7	0.10	115	Rom		0.124	0.124	0.289	0.857	0.856
0.7	0.25	91	Rom		0.124	0.104	0.398	0.993	0.981
0.7	0.30	86	Rom		0.105	0.072	0.316	0.993	0.972
8.0	0.05	102	Rom		0.145	0.141	0.247	0.648	0.648
8.0	0.10	88	Rom		0.137	0.137	0.332	0.881	0.880
8.0	0.25	70	Rom		0.114	0.096	0.366	0.993	0.982
8.0	0.30	66	Rom		0.109	0.074	0.339	0.995	0.974
0.9	0.05	81	Rom		0.144	0.129	0.238	0.638	0.638
0.9	0.10	70	Rom		0.125	0.116	0.310	0.881	0.881
0.9	0.25	56	Rom		0.109	0.078	0.342	0.992	0.977
0.9	0.30	53	Rom		0.109	0.086	0.327	0.995	0.975
1.0	0.05	66	Rom		0.148	0.136	0.274	0.661	0.661
1.0	0.10	58	Rom		0.144	0.125	0.330	0.862	0.861
1.0	0.25	46	Rom		0.106	0.088	0.327	0.992	0.979
1.0	0.30	43	Rom		0.109	0.072	0.326	0.991	0.969
1.1	0.05	55	Rom		0.142	0.132	0.248	0.638	0.638
1.1	0.10	48	Rom		0.127	0.140	0.317	0.894	0.894
1.1	0.25	38	Rom		0.120	0.093	0.375	0.993	0.978
1.1	0.30	36	Rom		0.108	0.082	0.323	0.994	0.975

Table 17: Sample size determined via tp-TPP power, under AutFDP control, $\alpha = 0.15$, m=20, $\rho = 0$

Izmirlian FDP-dispersion 71 / 108

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	Rom		0.150	0.126	0.249	0.576	0.556
0.7	0.10	51	Rom		0.146	0.142	0.325	0.758	0.666
0.7	0.25	42	Rom		0.115	0.104	0.366	0.847	0.507
0.7	0.30	40	Rom		0.106	0.095	0.328	0.843	0.450
0.8	0.05	45	Rom		0.137	0.115	0.236	0.578	0.556
0.8	0.10	39	Rom		0.121	0.109	0.283	0.741	0.656
8.0	0.25	33	Rom		0.115	0.105	0.370	0.853	0.529
8.0	0.30	31	Rom		0.110	0.112	0.355	0.847	0.436
0.9	0.05	36	Rom		0.133	0.127	0.214	0.561	0.541
0.9	0.10	32	Rom		0.135	0.128	0.308	0.748	0.655
0.9	0.25	26	Rom		0.116	0.115	0.359	0.847	0.545
0.9	0.30	25	Rom		0.100	0.089	0.296	0.848	0.481
1.0	0.05	30	Rom		0.149	0.117	0.242	0.554	0.526
1.0	0.10	26	Rom		0.122	0.123	0.263	0.749	0.654
1.0	0.25	21	Rom		0.115	0.119	0.346	0.845	0.521
1.0	0.30	20	Rom		0.109	0.094	0.342	0.849	0.459
1.1	0.05	25	Rom		0.142	0.132	0.238	0.590	0.570
1.1	0.10	22	Rom		0.133	0.126	0.301	0.757	0.671
1.1	0.25	18	Rom		0.122	0.123	0.378	0.848	0.534
1.1	0.30	17	Rom		0.099	0.085	0.308	0.852	0.481

Table 18: Sample size determined via average power, under BHFDR control, $\alpha=$ 0.15, m=20, $\rho=$ 0

Izmirlian FDP-dispersion 72 / 108

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	68	CLT	0.15	0.143	0.058	0.058	0.925	0.902
0.7	0.10	60	FDR		0.134	0.089	0.089	0.922	0.927
0.7	0.25	49	FDR		0.112	0.000	0.000	0.919	0.979
0.7	0.30	46	FDR		0.105	0.000	0.000	0.913	0.905
0.8	0.05	53	CLT	0.15	0.144	0.048	0.048	0.929	0.931
0.8	0.10	46	FDR		0.135	0.114	0.114	0.924	0.956
8.0	0.25	38	FDR		0.113	0.000	0.000	0.922	0.984
8.0	0.30	36	FDR		0.105	0.000	0.000	0.919	0.982
0.9	0.05	42	CLT	0.15	0.143	0.050	0.050	0.931	0.944
0.9	0.10	37	FDR		0.135	0.108	0.108	0.928	0.973
0.9	0.25	30	FDR		0.112	0.000	0.000	0.922	0.988
0.9	0.30	29	FDR		0.105	0.000	0.000	0.924	0.998
1.0	0.05	35	CLT	0.15	0.142	0.036	0.036	0.939	0.977
1.0	0.10	30	FDR		0.135	0.101	0.101	0.929	0.978
1.0	0.25	25	FDR		0.113	0.000	0.000	0.930	1.000
1.0	0.30	24	FDR		0.105	0.000	0.000	0.930	1.000
1.1	0.05	29	CLT	0.15	0.142	0.047	0.047	0.939	0.977
1.1	0.10	25	FDR		0.135	0.123	0.123	0.931	0.979
1.1	0.25	21	FDR		0.113	0.000	0.000	0.933	1.000
1.1	0.30	20	FDR		0.105	0.000	0.000	0.932	1.000

Table 19: Sample size determined via tp-TPP power, under AutFDP control, $\alpha = 0.15$, m=10000, $\rho = 0.1$

Izmirlian FDP-dispersion 73/1

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	CLT	0.15	0.142	0.052	0.052	0.871	0.151
0.7	0.10	51	FDR		0.134	0.113	0.113	0.865	0.024
0.7	0.25	42	FDR		0.113	0.000	0.000	0.868	0.006
0.7	0.30	40	FDR		0.105	0.000	0.000	0.867	0.002
0.8	0.05	45	CLT	0.15	0.142	0.045	0.045	0.870	0.152
0.8	0.10	39	FDR		0.135	0.117	0.117	0.864	0.037
8.0	0.25	33	FDR		0.112	0.000	0.000	0.878	0.036
8.0	0.30	31	FDR		0.105	0.000	0.000	0.871	0.005
0.9	0.05	36	CLT	0.15	0.143	0.045	0.045	0.875	0.187
0.9	0.10	32	FDR		0.135	0.125	0.125	0.879	0.135
0.9	0.25	26	FDR		0.113	0.000	0.000	0.877	0.023
0.9	0.30	25	FDR		0.105	0.000	0.000	0.879	0.027
1.0	0.05	30	CLT	0.15	0.141	0.045	0.045	0.886	0.331
1.0	0.10	26	FDR		0.135	0.104	0.104	0.880	0.168
1.0	0.25	21	FDR		0.112	0.000	0.000	0.875	0.020
1.0	0.30	20	FDR		0.105	0.000	0.000	0.874	0.010
1.1	0.05	25	CLT	0.15	0.142	0.041	0.041	0.889	0.353
1.1	0.10	22	FDR		0.135	0.101	0.101	0.890	0.312
1.1	0.25	18	FDR		0.112	0.000	0.000	0.889	0.167
1.1	0.30	17	FDR		0.105	0.000	0.000	0.884	0.088

Table 20: Sample size determined via average power, under BHFDR control, $\alpha=0.15$, m=10000, $\rho=0.1$

Izmirlian FDP-dispersion 74/1

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	69	CLT	0.15	0.143	0.123	0.123	0.929	0.843
0.7	0.10	60	CLT	0.15	0.135	0.163	0.188	0.923	0.871
0.7	0.25	49	FDR		0.113	0.000	0.000	0.918	0.912
0.7	0.30	47	FDR		0.105	0.000	0.000	0.920	0.939
8.0	0.05	54	CLT	0.15	0.142	0.108	0.108	0.935	0.905
8.0	0.10	47	CLT	0.15	0.135	0.159	0.183	0.929	0.940
0.8	0.25	38	FDR		0.113	0.000	0.000	0.922	0.953
0.8	0.30	36	FDR		0.105	0.000	0.000	0.919	0.926
0.9	0.05	43	CLT	0.15	0.144	0.125	0.125	0.936	0.914
0.9	0.10	37	CLT	0.15	0.135	0.156	0.182	0.928	0.917
0.9	0.25	30	FDR		0.113	0.000	0.000	0.922	0.952
0.9	0.30	29	FDR		0.105	0.000	0.000	0.924	0.964
1.0	0.05	35	CLT	0.15	0.143	0.119	0.119	0.938	0.927
1.0	0.10	31	CLT	0.15	0.136	0.179	0.196	0.938	0.975
1.0	0.25	25	FDR		0.112	0.000	0.000	0.930	0.981
1.0	0.30	24	FDR		0.105	0.000	0.000	0.930	0.995
1.1	0.05	29	CLT	0.15	0.143	0.124	0.124	0.939	0.937
1.1	0.10	26	CLT	0.15	0.134	0.157	0.173	0.941	0.979
1.1	0.25	21	FDR		0.113	0.000	0.000	0.934	0.996
1.1	0.30	20	FDR		0.105	0.000	0.000	0.932	0.994

Table 21: Sample size determined via tp-TPP power, under AutFDP control, $\alpha =$ 0.15, m=5000, $\rho =$ 0.1

Izmirlian FDP-dispersion 75 / 108

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	CLT	0.15	0.142	0.105	0.105	0.874	0.276
0.7	0.10	51	CLT	0.15	0.135	0.170	0.198	0.864	0.116
0.7	0.25	42	FDR		0.112	0.000	0.000	0.869	0.042
0.7	0.30	40	FDR		0.105	0.000	0.000	0.868	0.028
0.8	0.05	45	CLT	0.15	0.142	0.119	0.119	0.868	0.225
0.8	0.10	39	CLT	0.15	0.135	0.162	0.191	0.864	0.100
8.0	0.25	33	FDR		0.113	0.000	0.000	0.878	0.104
8.0	0.30	31	FDR		0.105	0.000	0.000	0.872	0.043
0.9	0.05	36	CLT	0.15	0.142	0.106	0.106	0.875	0.276
0.9	0.10	32	CLT	0.15	0.135	0.159	0.198	0.878	0.237
0.9	0.25	26	FDR		0.112	0.000	0.000	0.877	0.093
0.9	0.30	25	FDR		0.105	0.000	0.000	0.878	0.079
1.0	0.05	30	CLT	0.15	0.143	0.110	0.110	0.887	0.415
1.0	0.10	26	CLT	0.15	0.135	0.158	0.185	0.880	0.251
1.0	0.25	21	FDR		0.113	0.001	0.001	0.876	0.080
1.0	0.30	20	FDR		0.105	0.000	0.000	0.875	0.061
1.1	0.05	25	CLT	0.15	0.141	0.114	0.114	0.888	0.411
1.1	0.10	22	CLT	0.15	0.135	0.162	0.191	0.889	0.369
1.1	0.25	18	FDR		0.113	0.001	0.001	0.889	0.270
1.1	0.30	17	FDR		0.105	0.000	0.000	0.884	0.153

Table 22: Sample size determined via average power, under BHFDR control, $\alpha =$ 0.15, m=5000, $\rho =$ 0.1

Izmirlian FDP-dispersion 76 / 108

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	72	CLT	0.14	0.142	0.168	0.218	0.940	0.859
0.7	0.10	63	CLT	0.14	0.135	0.164	0.294	0.935	0.876
0.7	0.25	50	FDR		0.112	0.011	0.011	0.925	0.888
0.7	0.30	48	FDR		0.105	0.001	0.001	0.923	0.892
8.0	0.05	56	CLT	0.14	0.144	0.181	0.222	0.944	0.878
8.0	0.10	48	CLT	0.14	0.135	0.157	0.272	0.934	0.891
0.8	0.25	38	FDR		0.112	0.016	0.016	0.923	0.876
8.0	0.30	37	FDR		0.106	0.002	0.002	0.926	0.917
0.9	0.05	44	CLT	0.14	0.141	0.149	0.199	0.942	0.877
0.9	0.10	39	CLT	0.14	0.135	0.153	0.290	0.942	0.925
0.9	0.25	31	FDR		0.113	0.015	0.015	0.931	0.940
0.9	0.30	29	FDR		0.105	0.002	0.002	0.924	0.897
1.0	0.05	36	CLT	0.14	0.143	0.170	0.213	0.944	0.889
1.0	0.10	32	CLT	0.14	0.133	0.165	0.266	0.945	0.942
1.0	0.25	25	FDR		0.112	0.018	0.018	0.929	0.922
1.0	0.30	24	FDR		0.105	0.001	0.001	0.930	0.959
1.1	0.05	31	CLT	0.14	0.141	0.146	0.181	0.954	0.937
1.1	0.10	27	CLT	0.14	0.135	0.164	0.280	0.950	0.959
1.1	0.25	21	FDR		0.113	0.018	0.018	0.934	0.953
1.1	0.30	20	FDR		0.105	0.001	0.001	0.932	0.963

Table 23: Sample size determined via tp-TPP power, under AutFDP control, $\alpha =$ 0.15, m=2000, $\rho =$ 0.1

Izmirlian FDP-dispersion 77 / 1

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	CLT	0.14	0.142	0.175	0.235	0.873	0.362
0.7	0.10	51	CLT	0.14	0.135	0.167	0.302	0.862	0.230
0.7	0.25	42	FDR		0.112	0.013	0.013	0.868	0.144
0.7	0.30	40	FDR		0.105	0.007	0.007	0.867	0.098
0.8	0.05	45	CLT	0.14	0.144	0.174	0.241	0.869	0.352
0.8	0.10	39	CLT	0.14	0.136	0.182	0.312	0.863	0.224
8.0	0.25	33	FDR		0.112	0.016	0.016	0.877	0.187
8.0	0.30	31	FDR		0.105	0.004	0.004	0.871	0.132
0.9	0.05	36	CLT	0.14	0.142	0.151	0.203	0.870	0.359
0.9	0.10	32	CLT	0.14	0.133	0.141	0.254	0.878	0.346
0.9	0.25	26	FDR		0.113	0.012	0.012	0.876	0.205
0.9	0.30	25	FDR		0.105	0.001	0.001	0.878	0.206
1.0	0.05	30	CLT	0.14	0.141	0.146	0.197	0.887	0.490
1.0	0.10	26	CLT	0.14	0.134	0.140	0.247	0.879	0.338
1.0	0.25	21	FDR		0.113	0.026	0.026	0.876	0.208
1.0	0.30	20	FDR		0.104	0.002	0.002	0.874	0.159
1.1	0.05	25	CLT	0.14	0.143	0.155	0.212	0.892	0.511
1.1	0.10	22	CLT	0.14	0.135	0.164	0.276	0.888	0.436
1.1	0.25	18	FDR		0.113	0.018	0.018	0.888	0.344
1.1	0.30	17	FDR		0.104	0.004	0.004	0.886	0.294

Table 24: Sample size determined via average power, under BHFDR control, $\alpha=0.15$, m=2000, $\rho=0.1$

Izmirlian FDP-dispersion 78 / 10

es	D.	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
	$\frac{\rho_1}{}$								
0.7	0.05	76	CLT	0.13	0.139	0.156	0.256	0.950	0.857
0.7	0.10	65	CLT	0.13	0.135	0.156	0.332	0.944	0.876
0.7	0.25	51	CLT	0.15	0.113	0.066	0.066	0.929	0.856
0.7	0.30	48	CLT	0.15	0.105	0.016	0.016	0.926	0.854
0.8	0.05	58	CLT	0.13	0.145	0.165	0.286	0.951	0.875
8.0	0.10	50	CLT	0.13	0.136	0.181	0.336	0.944	0.889
0.8	0.25	39	CLT	0.15	0.111	0.047	0.047	0.928	0.851
8.0	0.30	37	CLT	0.15	0.105	0.016	0.016	0.927	0.856
0.9	0.05	47	CLT	0.13	0.143	0.172	0.295	0.955	0.888
0.9	0.10	40	CLT	0.13	0.137	0.171	0.354	0.947	0.894
0.9	0.25	31	CLT	0.15	0.112	0.057	0.057	0.930	0.867
0.9	0.30	30	CLT	0.15	0.105	0.014	0.014	0.934	0.916
1.0	0.05	38	CLT	0.13	0.143	0.162	0.287	0.958	0.905
1.0	0.10	33	CLT	0.13	0.133	0.151	0.308	0.951	0.920
1.0	0.25	26	CLT	0.15	0.113	0.066	0.066	0.939	0.931
1.0	0.30	24	CLT	0.15	0.105	0.021	0.021	0.929	0.878
1.1	0.05	32	CLT	0.13	0.147	0.188	0.302	0.960	0.915
1.1	0.10	28	CLT	0.13	0.135	0.177	0.349	0.957	0.953
1.1	0.25	22	CLT	0.15	0.113	0.046	0.046	0.944	0.942
1.1	0.30	21	CLT	0.15	0.105	0.025	0.025	0.941	0.961

Table 25: Sample size determined via tp-TPP power, under AutFDP control, $\alpha = 0.15$, m=1000, $\rho = 0.1$

Izmirlian FDP-dispersion 79 / 10

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	CLT	0.13	0.144	0.150	0.283	0.869	0.446
0.7	0.10	51	CLT	0.13	0.135	0.171	0.347	0.859	0.293
0.7	0.25	42	CLT	0.15	0.113	0.063	0.063	0.870	0.239
0.7	0.30	40	CLT	0.15	0.104	0.022	0.022	0.866	0.187
8.0	0.05	45	CLT	0.13	0.141	0.164	0.273	0.868	0.434
8.0	0.10	39	CLT	0.13	0.134	0.179	0.342	0.862	0.321
8.0	0.25	33	CLT	0.15	0.112	0.054	0.054	0.876	0.321
8.0	0.30	31	CLT	0.15	0.103	0.019	0.019	0.870	0.218
0.9	0.05	36	CLT	0.13	0.143	0.156	0.285	0.871	0.466
0.9	0.10	32	CLT	0.13	0.136	0.171	0.345	0.879	0.434
0.9	0.25	26	CLT	0.15	0.114	0.072	0.072	0.875	0.307
0.9	0.30	25	CLT	0.15	0.104	0.023	0.023	0.876	0.278
1.0	0.05	30	CLT	0.13	0.140	0.153	0.278	0.886	0.537
1.0	0.10	26	CLT	0.13	0.134	0.163	0.333	0.876	0.405
1.0	0.25	21	CLT	0.15	0.112	0.063	0.063	0.873	0.280
1.0	0.30	20	CLT	0.15	0.106	0.025	0.025	0.873	0.241
1.1	0.05	25	CLT	0.13	0.142	0.149	0.274	0.884	0.513
1.1	0.10	22	CLT	0.13	0.138	0.172	0.361	0.886	0.471
1.1	0.25	18	CLT	0.15	0.112	0.056	0.056	0.887	0.406
1.1	0.30	17	CLT	0.15	0.105	0.024	0.024	0.883	0.348

Table 26: Sample size determined via average power, under BHFDR control, $\alpha =$ 0.15, m=1000, $\rho =$ 0.1

Izmirlian FDP-dispersion 80 / 108

es	p_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	81	CLT	0.11	0.145	0.162	0.320	0.967	0.920
0.7	0.10	69	CLT	0.12	0.133	0.157	0.353	0.954	0.889
0.7	0.25	52	CLT	0.15	0.111	0.108	0.108	0.932	0.817
0.7	0.30	49	CLT	0.15	0.104	0.065	0.065	0.931	0.834
8.0	0.05	62	CLT	0.11	0.142	0.168	0.325	0.965	0.915
0.8	0.10	53	CLT	0.12	0.133	0.153	0.363	0.956	0.894
8.0	0.25	40	CLT	0.15	0.113	0.135	0.135	0.935	0.854
8.0	0.30	38	CLT	0.15	0.104	0.068	0.068	0.932	0.839
0.9	0.05	50	CLT	0.11	0.145	0.164	0.335	0.969	0.931
0.9	0.10	43	CLT	0.12	0.134	0.163	0.378	0.962	0.929
0.9	0.25	32	CLT	0.15	0.113	0.130	0.130	0.937	0.866
0.9	0.30	31	CLT	0.15	0.105	0.061	0.061	0.940	0.890
1.0	0.05	41	CLT	0.11	0.143	0.166	0.319	0.972	0.939
1.0	0.10	35	CLT	0.12	0.134	0.187	0.357	0.961	0.917
1.0	0.25	26	CLT	0.15	0.114	0.130	0.130	0.940	0.886
1.0	0.30	25	CLT	0.15	0.105	0.066	0.066	0.940	0.875
1.1	0.05	34	CLT	0.11	0.144	0.165	0.337	0.971	0.929
1.1	0.10	29	CLT	0.12	0.133	0.156	0.358	0.962	0.919
1.1	0.25	22	CLT	0.15	0.112	0.117	0.117	0.944	0.901
1.1	0.30	21	CLT	0.15	0.104	0.062	0.062	0.944	0.904

Table 27: Sample size determined via tp-TPP power, under AutFDP control, $\alpha = 0.15$, m=500, $\rho = 0.1$

Izmirlian FDP-dispersion 81 / 108

es	p_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	CLT	0.11	0.144	0.165	0.343	0.864	0.461
0.7	0.10	51	CLT	0.12	0.136	0.174	0.394	0.859	0.403
0.7	0.25	42	CLT	0.15	0.111	0.127	0.127	0.869	0.348
0.7	0.30	40	CLT	0.15	0.105	0.062	0.062	0.867	0.292
8.0	0.05	45	CLT	0.11	0.140	0.140	0.327	0.864	0.469
0.8	0.10	39	CLT	0.12	0.137	0.167	0.380	0.859	0.391
8.0	0.25	33	CLT	0.15	0.114	0.137	0.137	0.875	0.383
8.0	0.30	31	CLT	0.15	0.104	0.069	0.069	0.870	0.313
0.9	0.05	36	CLT	0.11	0.143	0.170	0.332	0.873	0.498
0.9	0.10	32	CLT	0.12	0.134	0.158	0.375	0.878	0.482
0.9	0.25	26	CLT	0.15	0.111	0.139	0.139	0.876	0.360
0.9	0.30	25	CLT	0.15	0.104	0.065	0.065	0.876	0.341
1.0	0.05	30	CLT	0.11	0.140	0.160	0.314	0.877	0.504
1.0	0.10	26	CLT	0.12	0.137	0.152	0.382	0.880	0.500
1.0	0.25	21	CLT	0.15	0.112	0.114	0.114	0.878	0.388
1.0	0.30	20	CLT	0.15	0.103	0.063	0.063	0.875	0.360
1.1	0.05	25	CLT	0.11	0.144	0.165	0.346	0.881	0.541
1.1	0.10	22	CLT	0.12	0.136	0.182	0.378	0.884	0.521
1.1	0.25	18	CLT	0.15	0.113	0.125	0.125	0.891	0.500
1.1	0.30	17	CLT	0.15	0.105	0.072	0.072	0.882	0.405

Table 28: Sample size determined via average power, under BHFDR control, $\alpha =$ 0.15, m=500, $\rho =$ 0.1

Izmirlian FDP-dispersion 82 / 100

es	p_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	100	CLT	0.06	0.145	0.167	0.376	0.984	0.960
0.7	0.10	84	CLT	0.07	0.127	0.130	0.371	0.985	0.932
0.7	0.25	60	CLT	0.12	0.113	0.175	0.286	0.960	0.883
0.7	0.30	56	CLT	0.13	0.103	0.161	0.210	0.958	0.876
0.8	0.05	77	CLT	0.06	0.137	0.150	0.350	0.982	0.951
0.8	0.10	65	CLT	0.07	0.134	0.164	0.403	0.983	0.926
8.0	0.25	46	CLT	0.12	0.111	0.159	0.276	0.961	0.891
0.8	0.30	43	CLT	0.13	0.107	0.181	0.228	0.956	0.884
0.9	0.05	62	CLT	0.06	0.148	0.169	0.377	0.981	0.953
0.9	0.10	51	CLT	0.07	0.142	0.172	0.439	0.980	0.929
0.9	0.25	37	CLT	0.12	0.112	0.162	0.263	0.965	0.918
0.9	0.30	34	CLT	0.13	0.106	0.172	0.219	0.955	0.871
1.0	0.05	51	CLT	0.06	0.146	0.155	0.381	0.987	0.960
1.0	0.10	42	CLT	0.07	0.139	0.166	0.414	0.984	0.947
1.0	0.25	30	CLT	0.12	0.114	0.169	0.280	0.967	0.924
1.0	0.30	28	CLT	0.13	0.105	0.171	0.216	0.958	0.879
1.1	0.05	42	CLT	0.06	0.149	0.155	0.384	0.988	0.966
1.1	0.10	35	CLT	0.07	0.132	0.145	0.388	0.983	0.923
1.1	0.25	25	CLT	0.12	0.109	0.153	0.260	0.966	0.921
1.1	0.30	23	CLT	0.13	0.103	0.158	0.212	0.960	0.901

Table 29: Sample size determined via tp-TPP power, under AutFDP control, $\alpha =$ 0.15, m=100, $\rho =$ 0.1

Izmirlian FDP-dispersion 83 / 108

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	CLT	0.06	0.140	0.000	0.356	0.856	0.553
0.7	0.10	51	CLT	0.07	0.132	0.156	0.412	0.856	0.491
0.7	0.25	42	CLT	0.12	0.113	0.178	0.294	0.864	0.470
0.7	0.30	40	CLT	0.13	0.105	0.180	0.236	0.862	0.468
0.8	0.05	45	CLT	0.06	0.140	0.000	0.358	0.862	0.575
0.8	0.10	39	CLT	0.07	0.137	0.164	0.413	0.855	0.496
8.0	0.25	33	CLT	0.12	0.118	0.181	0.302	0.871	0.480
0.8	0.30	31	CLT	0.13	0.106	0.175	0.240	0.872	0.487
0.9	0.05	36	CLT	0.06	0.135	0.000	0.348	0.869	0.615
0.9	0.10	32	CLT	0.07	0.132	0.156	0.403	0.875	0.549
0.9	0.25	26	CLT	0.12	0.112	0.165	0.279	0.869	0.466
0.9	0.30	25	CLT	0.13	0.105	0.148	0.228	0.875	0.486
1.0	0.05	30	CLT	0.06	0.140	0.000	0.351	0.880	0.632
1.0	0.10	26	CLT	0.07	0.132	0.148	0.398	0.882	0.559
1.0	0.25	21	CLT	0.12	0.107	0.135	0.245	0.870	0.497
1.0	0.30	20	CLT	0.13	0.102	0.167	0.217	0.864	0.457
1.1	0.05	25	CLT	0.06	0.144	0.000	0.359	0.875	0.624
1.1	0.10	22	CLT	0.07	0.136	0.166	0.413	0.880	0.565
1.1	0.25	18	CLT	0.12	0.111	0.157	0.284	0.889	0.550
1.1	0.30	17	CLT	0.13	0.102	0.164	0.209	0.883	0.516

Table 30: Sample size determined via average power, under BHFDR control, $\alpha =$ 0.15, m=100, $\rho =$ 0.1

Izmirlian FDP-dispersion 84 / 108

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	120	Rom		0.138	0.121	0.339	0.928	0.925
0.7	0.10	104	Rom		0.134	0.095	0.407	0.990	0.977
0.7	0.25	67	CLT	0.10	0.105	0.135	0.288	0.978	0.937
0.7	0.30	62	CLT	0.11	0.103	0.173	0.277	0.970	0.918
8.0	0.05	92	Rom		0.139	0.134	0.344	0.927	0.925
8.0	0.10	81	Rom		0.134	0.104	0.397	0.988	0.971
8.0	0.25	52	CLT	0.10	0.113	0.169	0.313	0.976	0.920
8.0	0.30	48	CLT	0.11	0.100	0.154	0.249	0.973	0.917
0.9	0.05	74	Rom		0.133	0.128	0.319	0.940	0.938
0.9	0.10	64	Rom		0.136	0.094	0.407	0.989	0.982
0.9	0.25	41	CLT	0.10	0.110	0.174	0.299	0.980	0.941
0.9	0.30	38	CLT	0.11	0.103	0.165	0.267	0.973	0.925
1.0	0.05	60	Rom		0.145	0.135	0.348	0.918	0.917
1.0	0.10	53	Rom		0.128	0.090	0.396	0.996	0.983
1.0	0.25	34	CLT	0.10	0.106	0.130	0.276	0.981	0.941
1.0	0.30	31	CLT	0.11	0.109	0.183	0.304	0.973	0.918
1.1	0.05	50	Rom		0.133	0.110	0.325	0.924	0.923
1.1	0.10	44	Rom		0.137	0.117	0.404	0.990	0.983
1.1	0.25	28	CLT	0.10	0.114	0.174	0.323	0.978	0.932
1.1	0.30	26	CLT	0.11	0.104	0.153	0.275	0.972	0.921

Table 31: Sample size determined via tp-TPP power, under AutFDP control, $\alpha = 0.15$, m=50, $\rho = 0.1$

Izmirlian FDP-dispersion 85 / 108

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	Rom		0.138	0.132	0.312	0.791	0.676
0.7	0.10	51	Rom		0.128	0.120	0.386	0.847	0.558
0.7	0.25	42	CLT	0.10	0.113	0.153	0.325	0.859	0.499
0.7	0.30	40	CLT	0.11	0.106	0.163	0.297	0.868	0.502
8.0	0.05	45	Rom		0.139	0.120	0.323	0.796	0.674
8.0	0.10	39	Rom		0.126	0.106	0.378	0.872	0.601
8.0	0.25	33	CLT	0.10	0.108	0.146	0.304	0.865	0.523
0.8	0.30	31	CLT	0.11	0.108	0.187	0.311	0.865	0.489
0.9	0.05	36	Rom		0.137	0.121	0.315	0.804	0.683
0.9	0.10	32	Rom		0.131	0.123	0.386	0.867	0.599
0.9	0.25	26	CLT	0.10	0.112	0.140	0.312	0.867	0.509
0.9	0.30	25	CLT	0.11	0.101	0.153	0.283	0.868	0.506
1.0	0.05	30	Rom		0.156	0.132	0.351	0.814	0.708
1.0	0.10	26	Rom		0.141	0.099	0.418	0.863	0.595
1.0	0.25	21	CLT	0.10	0.111	0.156	0.308	0.873	0.539
1.0	0.30	20	CLT	0.11	0.110	0.174	0.294	0.865	0.501
1.1	0.05	25	Rom		0.128	0.122	0.299	0.809	0.704
1.1	0.10	22	Rom		0.128	0.104	0.392	0.871	0.614
1.1	0.25	18	CLT	0.10	0.110	0.152	0.313	0.893	0.609
1.1	0.30	17	CLT	0.11	0.106	0.164	0.284	0.876	0.524

Table 32: Sample size determined via average power, under BHFDR control, $\alpha = 0.15$, m=50, $\rho = 0.1$

Izmirlian FDP-dispersion 86 / 108

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	132	Rom	_	0.149	0.144	0.251	0.612	0.612
0.7	0.10	115	Rom		0.151	0.152	0.337	0.876	0.876
0.7	0.25	91	Rom		0.112	0.090	0.360	0.994	0.982
0.7	0.30	86	Rom		0.101	0.081	0.305	0.995	0.973
8.0	0.05	102	Rom		0.142	0.122	0.247	0.652	0.652
8.0	0.10	88	Rom		0.133	0.126	0.303	0.876	0.874
8.0	0.25	70	Rom		0.116	0.089	0.358	0.997	0.985
8.0	0.30	66	Rom		0.105	0.071	0.301	0.995	0.976
0.9	0.05	81	Rom		0.140	0.130	0.236	0.636	0.636
0.9	0.10	70	Rom		0.137	0.120	0.322	0.873	0.871
0.9	0.25	56	Rom		0.107	0.087	0.337	0.990	0.980
0.9	0.30	53	Rom		0.105	0.067	0.311	0.995	0.979
1.0	0.05	66	Rom		0.148	0.150	0.250	0.633	0.633
1.0	0.10	58	Rom		0.145	0.161	0.335	0.869	0.867
1.0	0.25	46	Rom		0.116	0.096	0.356	0.995	0.984
1.0	0.30	43	Rom		0.106	0.078	0.325	0.997	0.982
1.1	0.05	55	Rom		0.139	0.131	0.231	0.650	0.650
1.1	0.10	48	Rom		0.139	0.131	0.319	0.868	0.867
1.1	0.25	38	Rom		0.110	0.095	0.339	0.993	0.981
1.1	0.30	36	Rom		0.107	0.077	0.309	0.994	0.974

Table 33: Sample size determined via tp-TPP power, under AutFDP control, $\alpha=0.15$, m=20, $\rho=0.1$

Izmirlian FDP-dispersion 87 / 10

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	Rom		0.146	0.132	0.239	0.568	0.555
0.7	0.10	51	Rom		0.135	0.116	0.299	0.769	0.683
0.7	0.25	42	Rom		0.117	0.118	0.339	0.846	0.555
0.7	0.30	40	Rom		0.112	0.109	0.335	0.864	0.536
8.0	0.05	45	Rom		0.136	0.129	0.222	0.554	0.538
8.0	0.10	39	Rom		0.135	0.138	0.289	0.745	0.649
8.0	0.25	33	Rom		0.108	0.098	0.328	0.869	0.603
8.0	0.30	31	Rom		0.108	0.095	0.335	0.856	0.535
0.9	0.05	36	Rom		0.148	0.147	0.245	0.579	0.559
0.9	0.10	32	Rom		0.133	0.114	0.292	0.769	0.693
0.9	0.25	26	Rom		0.114	0.107	0.362	0.876	0.608
0.9	0.30	25	Rom		0.101	0.093	0.312	0.874	0.569
1.0	0.05	30	Rom		0.133	0.124	0.215	0.571	0.555
1.0	0.10	26	Rom		0.142	0.151	0.321	0.794	0.711
1.0	0.25	21	Rom		0.108	0.105	0.321	0.861	0.573
1.0	0.30	20	Rom		0.112	0.110	0.344	0.858	0.521
1.1	0.05	25	Rom		0.143	0.147	0.237	0.585	0.572
1.1	0.10	22	Rom		0.132	0.120	0.301	0.793	0.722
1.1	0.25	18	Rom		0.114	0.103	0.345	0.881	0.608
1.1	0.30	17	Rom		0.107	0.088	0.321	0.880	0.581

Table 34: Sample size determined via average power, under BHFDR control, $\alpha = 0.15$, m=20, $\rho = 0.1$

Izmirlian FDP-dispersion 88 / 100

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	68	CLT	0.15	0.142	0.067	0.067	0.925	0.844
0.7	0.10	60	FDR		0.135	0.160	0.160	0.923	0.882
0.7	0.25	49	FDR		0.113	0.000	0.000	0.918	0.918
0.7	0.30	46	FDR		0.105	0.000	0.000	0.913	0.843
8.0	0.05	53	CLT	0.15	0.143	0.078	0.078	0.929	0.869
8.0	0.10	46	FDR		0.135	0.160	0.160	0.923	0.889
0.8	0.25	38	FDR		0.112	0.000	0.000	0.923	0.966
0.8	0.30	36	FDR		0.105	0.000	0.000	0.919	0.935
0.9	0.05	42	CLT	0.15	0.142	0.069	0.069	0.930	0.888
0.9	0.10	37	FDR		0.135	0.157	0.157	0.928	0.932
0.9	0.25	30	FDR		0.113	0.000	0.000	0.922	0.956
0.9	0.30	29	FDR		0.105	0.000	0.000	0.925	0.986
1.0	0.05	35	CLT	0.15	0.143	0.073	0.073	0.938	0.942
1.0	0.10	30	FDR		0.135	0.166	0.166	0.930	0.933
1.0	0.25	25	FDR		0.113	0.000	0.000	0.929	0.992
1.0	0.30	24	FDR		0.105	0.000	0.000	0.929	0.999
1.1	0.05	29	CLT	0.15	0.141	0.070	0.070	0.939	0.922
1.1	0.10	25	FDR		0.135	0.162	0.162	0.931	0.954
1.1	0.25	21	FDR		0.112	0.000	0.000	0.933	0.994
1.1	0.30	20	FDR		0.105	0.000	0.000	0.931	0.999

Table 35: Sample size determined via tp-TPP power, under AutFDP control, $\alpha = 0.15$, m=10000, $\rho = 0.2$

Izmirlian FDP-dispersion 89 / 10

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	CLT	0.15	0.142	0.080	0.080	0.871	0.227
0.7	0.10	51	FDR		0.136	0.163	0.163	0.866	0.103
0.7	0.25	42	FDR		0.112	0.000	0.000	0.868	0.017
0.7	0.30	40	FDR		0.105	0.000	0.000	0.867	0.016
0.8	0.05	45	CLT	0.15	0.142	0.074	0.074	0.869	0.209
0.8	0.10	39	FDR		0.134	0.137	0.137	0.864	0.103
8.0	0.25	33	FDR		0.112	0.000	0.000	0.879	0.097
8.0	0.30	31	FDR		0.105	0.000	0.000	0.871	0.022
0.9	0.05	36	CLT	0.15	0.142	0.072	0.072	0.875	0.260
0.9	0.10	32	FDR		0.135	0.148	0.148	0.880	0.210
0.9	0.25	26	FDR		0.112	0.000	0.000	0.876	0.073
0.9	0.30	25	FDR		0.105	0.000	0.000	0.879	0.070
1.0	0.05	30	CLT	0.15	0.143	0.067	0.067	0.885	0.363
1.0	0.10	26	FDR		0.135	0.159	0.159	0.883	0.260
1.0	0.25	21	FDR		0.112	0.000	0.000	0.875	0.068
1.0	0.30	20	FDR		0.105	0.000	0.000	0.874	0.038
1.1	0.05	25	CLT	0.15	0.143	0.074	0.074	0.890	0.421
1.1	0.10	22	FDR		0.135	0.153	0.153	0.889	0.346
1.1	0.25	18	FDR		0.112	0.000	0.000	0.889	0.247
1.1	0.30	17	FDR		0.104	0.000	0.000	0.884	0.140

Table 36: Sample size determined via average power, under BHFDR control, $\alpha =$ 0.15, m=10000, $\rho =$ 0.2

Izmirlian FDP-dispersion 90 / 108

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	69	CLT	0.15	0.143	0.136	0.136	0.928	0.802
0.7	0.10	60	CLT	0.15	0.134	0.192	0.207	0.923	0.826
0.7	0.25	49	FDR		0.112	0.003	0.003	0.918	0.845
0.7	0.30	47	FDR		0.105	0.000	0.000	0.919	0.873
0.8	0.05	54	CLT	0.15	0.144	0.150	0.150	0.934	0.856
0.8	0.10	47	CLT	0.15	0.136	0.229	0.246	0.930	0.875
8.0	0.25	38	FDR		0.112	0.007	0.007	0.921	0.889
8.0	0.30	36	FDR		0.105	0.000	0.000	0.920	0.892
0.9	0.05	43	CLT	0.15	0.142	0.147	0.147	0.936	0.870
0.9	0.10	37	CLT	0.15	0.135	0.193	0.214	0.927	0.859
0.9	0.25	30	FDR		0.112	0.004	0.004	0.921	0.891
0.9	0.30	29	FDR		0.105	0.000	0.000	0.925	0.948
1.0	0.05	35	CLT	0.15	0.142	0.150	0.150	0.938	0.866
1.0	0.10	31	CLT	0.15	0.136	0.211	0.243	0.938	0.933
1.0	0.25	25	FDR		0.112	0.002	0.002	0.929	0.944
1.0	0.30	24	FDR		0.105	0.001	0.001	0.929	0.963
1.1	0.05	29	CLT	0.15	0.141	0.148	0.148	0.939	0.885
1.1	0.10	26	CLT	0.15	0.135	0.223	0.246	0.941	0.958
1.1	0.25	21	FDR		0.113	0.001	0.001	0.933	0.979
1.1	0.30	20	FDR		0.105	0.000	0.000	0.932	0.978

Table 37: Sample size determined via tp-TPP power, under AutFDP control, $\alpha = 0.15$, m=5000, $\rho = 0.2$

Izmirlian FDP-dispersion

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	CLT	0.15	0.144	0.162	0.162	0.872	0.340
0.7	0.10	51	CLT	0.15	0.137	0.223	0.261	0.866	0.189
0.7	0.25	42	FDR		0.113	0.007	0.007	0.867	0.078
0.7	0.30	40	FDR		0.105	0.000	0.000	0.867	0.068
8.0	0.05	45	CLT	0.15	0.143	0.137	0.137	0.866	0.299
8.0	0.10	39	CLT	0.15	0.136	0.212	0.231	0.864	0.187
8.0	0.25	33	FDR		0.113	0.007	0.007	0.878	0.194
8.0	0.30	31	FDR		0.105	0.000	0.000	0.871	0.084
0.9	0.05	36	CLT	0.15	0.142	0.137	0.137	0.870	0.321
0.9	0.10	32	CLT	0.15	0.136	0.222	0.245	0.880	0.320
0.9	0.25	26	FDR		0.113	0.004	0.004	0.876	0.155
0.9	0.30	25	FDR		0.105	0.000	0.000	0.879	0.152
1.0	0.05	30	CLT	0.15	0.142	0.133	0.133	0.885	0.406
1.0	0.10	26	CLT	0.15	0.134	0.185	0.216	0.880	0.329
1.0	0.25	21	FDR		0.112	0.003	0.003	0.875	0.149
1.0	0.30	20	FDR		0.105	0.000	0.000	0.874	0.115
1.1	0.05	25	CLT	0.15	0.142	0.134	0.134	0.887	0.461
1.1	0.10	22	CLT	0.15	0.135	0.208	0.237	0.889	0.412
1.1	0.25	18	FDR		0.113	0.004	0.004	0.888	0.326
1.1	0.30	17	FDR		0.105	0.000	0.000	0.883	0.210

Table 38: Sample size determined via average power, under BHFDR control, $\alpha =$ 0.15, m=5000, $\rho =$ 0.2

Izmirlian FDP-dispersion 92 /

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	72	CLT	0.14	0.142	0.187	0.239	0.940	0.802
0.7	0.10	63	CLT	0.14	0.136	0.208	0.317	0.936	0.841
0.7	0.25	50	FDR		0.112	0.032	0.032	0.926	0.835
0.7	0.30	48	FDR		0.105	0.012	0.012	0.925	0.840
8.0	0.05	56	CLT	0.14	0.144	0.205	0.249	0.942	0.845
8.0	0.10	48	CLT	0.14	0.136	0.201	0.306	0.934	0.839
0.8	0.25	38	FDR		0.113	0.031	0.031	0.923	0.802
0.8	0.30	37	FDR		0.105	0.010	0.010	0.926	0.853
0.9	0.05	44	CLT	0.14	0.143	0.178	0.212	0.942	0.840
0.9	0.10	39	CLT	0.14	0.135	0.192	0.296	0.943	0.898
0.9	0.25	31	FDR		0.113	0.034	0.034	0.930	0.869
0.9	0.30	29	FDR		0.105	0.014	0.014	0.923	0.841
1.0	0.05	36	CLT	0.14	0.142	0.197	0.243	0.944	0.851
1.0	0.10	32	CLT	0.14	0.136	0.204	0.315	0.944	0.896
1.0	0.25	25	FDR		0.112	0.039	0.039	0.929	0.863
1.0	0.30	24	FDR		0.105	0.012	0.012	0.930	0.892
1.1	0.05	31	CLT	0.14	0.141	0.191	0.223	0.955	0.913
1.1	0.10	27	CLT	0.14	0.135	0.210	0.300	0.949	0.921
1.1	0.25	21	FDR		0.112	0.037	0.037	0.933	0.903
1.1	0.30	20	FDR		0.105	0.011	0.011	0.932	0.917

Table 39: Sample size determined via tp-TPP power, under AutFDP control, $\alpha=0.15$, m=2000, $\rho=0.2$

Izmirlian FDP-dispersion 93 / 10

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	CLT	0.14	0.142	0.184	0.234	0.864	0.406
0.7	0.10	51	CLT	0.14	0.136	0.218	0.323	0.862	0.318
0.7	0.25	42	FDR		0.113	0.041	0.041	0.868	0.216
0.7	0.30	40	FDR		0.106	0.017	0.017	0.865	0.177
8.0	0.05	45	CLT	0.14	0.143	0.187	0.244	0.866	0.423
8.0	0.10	39	CLT	0.14	0.136	0.209	0.337	0.859	0.296
8.0	0.25	33	FDR		0.111	0.033	0.033	0.877	0.272
8.0	0.30	31	FDR		0.105	0.012	0.012	0.872	0.215
0.9	0.05	36	CLT	0.14	0.144	0.213	0.260	0.873	0.479
0.9	0.10	32	CLT	0.14	0.137	0.215	0.327	0.877	0.405
0.9	0.25	26	FDR		0.113	0.060	0.060	0.875	0.282
0.9	0.30	25	FDR		0.104	0.014	0.014	0.876	0.256
1.0	0.05	30	CLT	0.14	0.140	0.176	0.237	0.882	0.526
1.0	0.10	26	CLT	0.14	0.136	0.219	0.307	0.880	0.416
1.0	0.25	21	FDR		0.112	0.039	0.039	0.875	0.283
1.0	0.30	20	FDR		0.105	0.014	0.014	0.875	0.247
1.1	0.05	25	CLT	0.14	0.141	0.188	0.240	0.882	0.488
1.1	0.10	22	CLT	0.14	0.135	0.190	0.298	0.888	0.472
1.1	0.25	18	FDR		0.112	0.041	0.041	0.890	0.414
1.1	0.30	17	FDR		0.104	0.015	0.015	0.885	0.340

Table 40: Sample size determined via average power, under BHFDR control, $\alpha =$ 0.15, m=2000, $\rho =$ 0.2

Izmirlian FDP-dispersion 94/108

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	es	P_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
	0.7	0.05	76	CLT	0.13	0.145	0.201	0.316	0.946	0.836
	0.7	0.10	65	CLT	0.13	0.135	0.201	0.343	0.943	0.837
	0.7	0.25	51	CLT	0.15	0.113	0.105	0.105	0.926	0.786
	0.7	0.30	48	CLT	0.15	0.105	0.054	0.054	0.924	0.786
	8.0	0.05	58	CLT	0.13	0.141	0.179	0.286	0.951	0.852
	8.0	0.10	50	CLT	0.13	0.134	0.194	0.347	0.942	0.846
	8.0	0.25	39	CLT	0.15	0.113	0.103	0.103	0.929	0.816
	8.0	0.30	37	CLT	0.15	0.106	0.053	0.053	0.926	0.805
	0.9	0.05	47	CLT	0.13	0.143	0.195	0.282	0.956	0.875
	0.9	0.10	40	CLT	0.13	0.133	0.189	0.331	0.945	0.856
	0.9	0.25	31	CLT	0.15	0.114	0.104	0.104	0.930	0.828
	0.9	0.30	30	CLT	0.15	0.105	0.049	0.049	0.933	0.851
	1.0	0.05	38	CLT	0.13	0.139	0.163	0.266	0.959	0.895
	1.0	0.10	33	CLT	0.13	0.136	0.212	0.354	0.952	0.893
	1.0	0.25	26	CLT	0.15	0.111	0.097	0.097	0.939	0.886
	1.0	0.30	24	CLT	0.15	0.104	0.046	0.046	0.929	0.828
	1.1	0.05	32	CLT	0.13	0.142	0.186	0.274	0.959	0.889
	1.1	0.10	28	CLT	0.13	0.135	0.219	0.347	0.956	0.894
	1.1	0.25	22	CLT	0.15	0.112	0.102	0.102	0.943	0.908
	1.1	0.30	21	CLT	0.15	0.105	0.051	0.051	0.941	0.916

Table 41: Sample size determined via tp-TPP power, under AutFDP control, $\alpha =$ 0.15, m=1000, $\rho =$ 0.2

Izmirlian FDP-dispersion

es	p_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	CLT	0.13	0.141	0.182	0.283	0.865	0.485
0.7	0.10	51	CLT	0.13	0.135	0.195	0.352	0.861	0.391
0.7	0.25	42	CLT	0.15	0.112	0.115	0.115	0.866	0.310
0.7	0.30	40	CLT	0.15	0.104	0.052	0.052	0.867	0.280
8.0	0.05	45	CLT	0.13	0.142	0.183	0.304	0.859	0.465
0.8	0.10	39	CLT	0.13	0.132	0.171	0.331	0.864	0.413
8.0	0.25	33	CLT	0.15	0.112	0.110	0.110	0.877	0.387
8.0	0.30	31	CLT	0.15	0.104	0.056	0.056	0.870	0.328
0.9	0.05	36	CLT	0.13	0.143	0.197	0.306	0.867	0.504
0.9	0.10	32	CLT	0.13	0.136	0.197	0.345	0.873	0.456
0.9	0.25	26	CLT	0.15	0.112	0.094	0.094	0.876	0.374
0.9	0.30	25	CLT	0.15	0.105	0.057	0.057	0.877	0.368
1.0	0.05	30	CLT	0.13	0.141	0.169	0.267	0.879	0.566
1.0	0.10	26	CLT	0.13	0.133	0.191	0.341	0.884	0.498
1.0	0.25	21	CLT	0.15	0.115	0.114	0.114	0.876	0.390
1.0	0.30	20	CLT	0.15	0.106	0.066	0.066	0.874	0.314
1.1	0.05	25	CLT	0.13	0.142	0.173	0.292	0.886	0.577
1.1	0.10	22	CLT	0.13	0.134	0.177	0.323	0.885	0.505
1.1	0.25	18	CLT	0.15	0.112	0.100	0.100	0.889	0.474
1.1	0.30	17	CLT	0.15	0.106	0.065	0.065	0.883	0.384

Table 42: Sample size determined via average power, under BHFDR control, $\alpha =$ 0.15, m=1000, $\rho =$ 0.2

Izmirlian FDP-dispersion 96 / 108

es	p_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	81	CLT	0.11	0.145	0.186	0.338	0.966	0.905
0.7	0.10	69	CLT	0.12	0.133	0.197	0.369	0.956	0.877
0.7	0.25	52	CLT	0.15	0.113	0.169	0.169	0.932	0.787
0.7	0.30	49	CLT	0.15	0.105	0.107	0.107	0.927	0.757
8.0	0.05	62	CLT	0.11	0.141	0.161	0.326	0.966	0.909
0.8	0.10	53	CLT	0.12	0.134	0.194	0.360	0.954	0.872
8.0	0.25	40	CLT	0.15	0.112	0.153	0.153	0.934	0.815
8.0	0.30	38	CLT	0.15	0.103	0.109	0.109	0.931	0.783
0.9	0.05	50	CLT	0.11	0.137	0.170	0.301	0.968	0.915
0.9	0.10	43	CLT	0.12	0.134	0.183	0.382	0.958	0.883
0.9	0.25	32	CLT	0.15	0.110	0.161	0.161	0.936	0.818
0.9	0.30	31	CLT	0.15	0.105	0.127	0.127	0.940	0.835
1.0	0.05	41	CLT	0.11	0.136	0.163	0.294	0.967	0.910
1.0	0.10	35	CLT	0.12	0.135	0.201	0.365	0.963	0.906
1.0	0.25	26	CLT	0.15	0.114	0.168	0.168	0.938	0.837
1.0	0.30	25	CLT	0.15	0.105	0.102	0.102	0.937	0.835
1.1	0.05	34	CLT	0.11	0.139	0.171	0.311	0.970	0.923
1.1	0.10	29	CLT	0.12	0.134	0.185	0.378	0.964	0.908
1.1	0.25	22	CLT	0.15	0.112	0.166	0.166	0.943	0.846
1.1	0.30	21	CLT	0.15	0.104	0.101	0.101	0.941	0.849

Table 43: Sample size determined via tp-TPP power, under AutFDP control, $\alpha = 0.15$, m=500, $\rho = 0.2$

Izmirlian FDP-dispersion 97 / 108

es	p_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	CLT	0.11	0.141	0.182	0.333	0.869	0.537
0.7	0.10	51	CLT	0.12	0.134	0.183	0.382	0.856	0.477
0.7	0.25	42	CLT	0.15	0.111	0.165	0.165	0.867	0.398
0.7	0.30	40	CLT	0.15	0.106	0.109	0.109	0.863	0.357
8.0	0.05	45	CLT	0.11	0.135	0.177	0.313	0.855	0.502
0.8	0.10	39	CLT	0.12	0.130	0.176	0.338	0.850	0.485
8.0	0.25	33	CLT	0.15	0.112	0.172	0.172	0.876	0.439
8.0	0.30	31	CLT	0.15	0.103	0.104	0.104	0.869	0.363
0.9	0.05	36	CLT	0.11	0.143	0.195	0.355	0.869	0.540
0.9	0.10	32	CLT	0.12	0.138	0.206	0.401	0.867	0.521
0.9	0.25	26	CLT	0.15	0.112	0.171	0.171	0.876	0.437
0.9	0.30	25	CLT	0.15	0.104	0.101	0.101	0.883	0.488
1.0	0.05	30	CLT	0.11	0.141	0.178	0.328	0.879	0.571
1.0	0.10	26	CLT	0.12	0.131	0.180	0.354	0.875	0.541
1.0	0.25	21	CLT	0.15	0.116	0.197	0.197	0.871	0.402
1.0	0.30	20	CLT	0.15	0.104	0.113	0.113	0.870	0.380
1.1	0.05	25	CLT	0.11	0.143	0.164	0.331	0.879	0.557
1.1	0.10	22	CLT	0.12	0.133	0.196	0.357	0.888	0.598
1.1	0.25	18	CLT	0.15	0.112	0.157	0.157	0.883	0.504
1.1	0.30	17	CLT	0.15	0.107	0.123	0.123	0.881	0.462

Table 44: Sample size determined via average power, under BHFDR control, $\alpha = 0.15$, m=500, $\rho = 0.2$

Izmirlian FDP-dispersion 98 / 108

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	100	CLT	0.06	0.134	0.144	0.335	0.982	0.944
0.7	0.10	84	CLT	0.07	0.131	0.154	0.379	0.983	0.936
0.7	0.25	60	CLT	0.12	0.114	0.174	0.266	0.958	0.861
0.7	0.30	56	CLT	0.13	0.100	0.155	0.208	0.958	0.869
0.8	0.05	77	CLT	0.06	0.145	0.162	0.354	0.979	0.945
0.8	0.10	65	CLT	0.07	0.131	0.165	0.381	0.986	0.944
8.0	0.25	46	CLT	0.12	0.107	0.155	0.245	0.964	0.886
8.0	0.30	43	CLT	0.13	0.109	0.195	0.245	0.959	0.871
0.9	0.05	62	CLT	0.06	0.143	0.150	0.337	0.982	0.947
0.9	0.10	51	CLT	0.07	0.132	0.157	0.391	0.986	0.937
0.9	0.25	37	CLT	0.12	0.112	0.196	0.268	0.961	0.872
0.9	0.30	34	CLT	0.13	0.107	0.194	0.244	0.956	0.859
1.0	0.05	51	CLT	0.06	0.144	0.156	0.355	0.989	0.967
1.0	0.10	42	CLT	0.07	0.127	0.158	0.369	0.983	0.932
1.0	0.25	30	CLT	0.12	0.113	0.189	0.277	0.964	0.901
1.0	0.30	28	CLT	0.13	0.103	0.174	0.214	0.959	0.878
1.1	0.05	42	CLT	0.06	0.141	0.146	0.357	0.989	0.973
1.1	0.10	35	CLT	0.07	0.138	0.155	0.401	0.985	0.942
1.1	0.25	25	CLT	0.12	0.110	0.177	0.264	0.967	0.907
1.1	0.30	23	CLT	0.13	0.103	0.179	0.220	0.957	0.862

Table 45: Sample size determined via tp-TPP power, under AutFDP control, $\alpha = 0.15$, m=100, $\rho = 0.2$

Izmirlian FDP-dispersion 99 / 108

es	p_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	CLT	0.06	0.133	0.000	0.326	0.857	0.591
0.7	0.10	51	CLT	0.07	0.131	0.136	0.386	0.865	0.543
0.7	0.25	42	CLT	0.12	0.109	0.165	0.268	0.864	0.520
0.7	0.30	40	CLT	0.13	0.103	0.178	0.234	0.856	0.491
0.8	0.05	45	CLT	0.06	0.134	0.000	0.336	0.851	0.581
0.8	0.10	39	CLT	0.07	0.139	0.158	0.389	0.855	0.529
8.0	0.25	33	CLT	0.12	0.114	0.187	0.287	0.877	0.566
0.8	0.30	31	CLT	0.13	0.104	0.179	0.233	0.860	0.514
0.9	0.05	36	CLT	0.06	0.133	0.000	0.321	0.879	0.645
0.9	0.10	32	CLT	0.07	0.129	0.142	0.373	0.877	0.579
0.9	0.25	26	CLT	0.12	0.110	0.175	0.277	0.871	0.555
0.9	0.30	25	CLT	0.13	0.106	0.168	0.229	0.872	0.560
1.0	0.05	30	CLT	0.06	0.139	0.000	0.358	0.872	0.622
1.0	0.10	26	CLT	0.07	0.137	0.164	0.391	0.868	0.563
1.0	0.25	21	CLT	0.12	0.116	0.208	0.295	0.864	0.527
1.0	0.30	20	CLT	0.13	0.103	0.167	0.216	0.870	0.541
1.1	0.05	25	CLT	0.06	0.139	0.000	0.337	0.873	0.628
1.1	0.10	22	CLT	0.07	0.130	0.159	0.359	0.882	0.605
1.1	0.25	18	CLT	0.12	0.111	0.186	0.278	0.881	0.582
1.1	0.30	17	CLT	0.13	0.099	0.151	0.203	0.871	0.532

Table 46: Sample size determined via average power, under BHFDR control, $\alpha = 0.15$, m=100, $\rho = 0.2$

Izmirlian FDP-dispersion 100 / 100

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	120	Rom		0.143	0.120	0.332	0.916	0.912
0.7	0.10	104	Rom		0.133	0.098	0.373	0.992	0.983
0.7	0.25	67	CLT	0.10	0.106	0.161	0.277	0.977	0.928
0.7	0.30	62	CLT	0.11	0.107	0.172	0.260	0.970	0.905
8.0	0.05	92	Rom		0.133	0.122	0.309	0.922	0.919
8.0	0.10	81	Rom		0.132	0.095	0.365	0.995	0.988
8.0	0.25	52	CLT	0.10	0.116	0.177	0.326	0.982	0.947
8.0	0.30	48	CLT	0.11	0.106	0.184	0.271	0.974	0.915
0.9	0.05	74	Rom		0.141	0.125	0.313	0.912	0.911
0.9	0.10	64	Rom		0.131	0.095	0.369	0.989	0.969
0.9	0.25	41	CLT	0.10	0.113	0.175	0.307	0.973	0.917
0.9	0.30	38	CLT	0.11	0.102	0.161	0.262	0.974	0.916
1.0	0.05	60	Rom		0.143	0.118	0.324	0.908	0.907
1.0	0.10	53	Rom		0.128	0.092	0.365	0.995	0.987
1.0	0.25	34	CLT	0.10	0.113	0.168	0.303	0.981	0.933
1.0	0.30	31	CLT	0.11	0.104	0.181	0.270	0.974	0.921
1.1	0.05	50	Rom		0.131	0.106	0.303	0.929	0.926
1.1	0.10	44	Rom		0.132	0.084	0.363	0.994	0.981
1.1	0.25	28	CLT	0.10	0.112	0.179	0.314	0.980	0.943
1.1	0.30	26	CLT	0.11	0.099	0.166	0.261	0.977	0.932

Table 47: Sample size determined via tp-TPP power, under AutFDP control, $\alpha = 0.15$, m=50, $\rho = 0.2$

Izmirlian FDP-dispersion 101 / 1

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	Rom		0.124	0.113	0.278	0.800	0.707
0.7	0.10	51	Rom		0.131	0.123	0.366	0.860	0.582
0.7	0.25	42	CLT	0.10	0.111	0.171	0.295	0.850	0.516
0.7	0.30	40	CLT	0.11	0.108	0.160	0.279	0.853	0.510
8.0	0.05	45	Rom		0.142	0.112	0.311	0.797	0.700
8.0	0.10	39	Rom		0.126	0.096	0.350	0.855	0.584
0.8	0.25	33	CLT	0.10	0.107	0.151	0.290	0.871	0.571
8.0	0.30	31	CLT	0.11	0.111	0.185	0.298	0.864	0.568
0.9	0.05	36	Rom		0.145	0.139	0.296	0.792	0.695
0.9	0.10	32	Rom		0.126	0.105	0.365	0.884	0.658
0.9	0.25	26	CLT	0.10	0.116	0.163	0.311	0.869	0.568
0.9	0.30	25	CLT	0.11	0.100	0.153	0.243	0.872	0.556
1.0	0.05	30	Rom		0.142	0.135	0.306	0.831	0.728
1.0	0.10	26	Rom		0.125	0.094	0.348	0.877	0.625
1.0	0.25	21	CLT	0.10	0.106	0.149	0.285	0.873	0.585
1.0	0.30	20	CLT	0.11	0.104	0.168	0.260	0.858	0.514
1.1	0.05	25	Rom		0.135	0.120	0.313	0.833	0.742
1.1	0.10	22	Rom		0.144	0.106	0.390	0.870	0.661
1.1	0.25	18	CLT	0.10	0.107	0.151	0.267	0.879	0.583
1.1	0.30	17	CLT	0.11	0.103	0.168	0.279	0.873	0.574

Table 48: Sample size determined via average power, under BHFDR control, $\alpha=0.15$, m=50, $\rho=0.2$

Izmirlian FDP-dispersion 102 / 1

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	132	Rom		0.126	0.109	0.215	0.649	0.649
0.7	0.10	115	Rom		0.135	0.139	0.322	0.891	0.891
0.7	0.25	91	Rom		0.107	0.085	0.331	0.993	0.981
0.7	0.30	86	Rom		0.108	0.078	0.320	0.996	0.980
8.0	0.05	102	Rom		0.142	0.136	0.237	0.644	0.644
8.0	0.10	88	Rom		0.122	0.119	0.278	0.873	0.872
0.8	0.25	70	Rom		0.113	0.090	0.352	0.994	0.983
0.8	0.30	66	Rom		0.099	0.065	0.293	0.994	0.975
0.9	0.05	81	Rom		0.127	0.112	0.215	0.621	0.621
0.9	0.10	70	Rom		0.130	0.125	0.288	0.880	0.880
0.9	0.25	56	Rom		0.109	0.096	0.340	0.994	0.983
0.9	0.30	53	Rom		0.107	0.082	0.319	0.997	0.988
1.0	0.05	66	Rom		0.121	0.104	0.207	0.621	0.621
1.0	0.10	58	Rom		0.123	0.108	0.287	0.850	0.849
1.0	0.25	46	Rom		0.105	0.094	0.313	0.997	0.992
1.0	0.30	43	Rom		0.105	0.092	0.313	0.996	0.982
1.1	0.05	55	Rom		0.133	0.118	0.221	0.648	0.648
1.1	0.10	48	Rom		0.127	0.112	0.289	0.886	0.886
1.1	0.25	38	Rom		0.110	0.110	0.330	0.994	0.980
1.1	0.30	36	Rom		0.112	0.082	0.321	0.995	0.979

Table 49: Sample size determined via tp-TPP power, under AutFDP control, $\alpha=0.15$, m=20, $\rho=0.2$

Izmirlian FDP-dispersion 103 / 1

es	ρ_1	n ac	Aut	a st	FDR	t FDP a	t FDP	AvgP	t TPP
0.7	0.05	59	Rom		0.131	0.114	0.228	0.603	0.582
0.7	0.10	51	Rom		0.145	0.149	0.291	0.746	0.677
0.7	0.25	42	Rom		0.115	0.109	0.336	0.852	0.602
0.7	0.30	40	Rom		0.105	0.088	0.319	0.855	0.536
8.0	0.05	45	Rom		0.130	0.125	0.210	0.577	0.563
8.0	0.10	39	Rom		0.128	0.120	0.278	0.745	0.664
8.0	0.25	33	Rom		0.111	0.101	0.322	0.871	0.615
8.0	0.30	31	Rom		0.104	0.091	0.300	0.869	0.583
0.9	0.05	36	Rom		0.127	0.113	0.211	0.601	0.584
0.9	0.10	32	Rom		0.124	0.110	0.269	0.767	0.700
0.9	0.25	26	Rom		0.104	0.091	0.306	0.865	0.597
0.9	0.30	25	Rom		0.108	0.096	0.308	0.866	0.564
1.0	0.05	30	Rom		0.136	0.127	0.222	0.593	0.577
1.0	0.10	26	Rom		0.138	0.141	0.302	0.758	0.699
1.0	0.25	21	Rom		0.114	0.105	0.332	0.846	0.602
1.0	0.30	20	Rom		0.106	0.090	0.297	0.857	0.567
1.1	0.05	25	Rom		0.138	0.131	0.228	0.566	0.550
1.1	0.10	22	Rom		0.126	0.123	0.282	0.804	0.746
1.1	0.25	18	Rom		0.113	0.112	0.338	0.875	0.630
1.1	0.30	17	Rom		0.105	0.086	0.296	0.871	0.589

Table 50: Sample size determined via average power, under BHFDR control, $\alpha=0.15$, m=20, $\rho=0.2$

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• Even though assumption of i.i.d. test statistics is unrealistic,



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Izmirlian FDP-dispersion

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- Even for adequately powered studies, the dispersion of the FDP warrants control of its right tail probability rather than its mean for situations of fewer than 2000 simultaneous tests
- Sample sizes should be derived using the tail probability based tp-TPP power rather than the average power.

• "Auto" FDP control method setting



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 - Favors BH-FDR procedure at power (average or tp-TPP) for $m \ge 5000$ simultaneous tests



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 - Both the population mean based average power and the CLT based tp-TPP power perform well under all of the FDP control methods
 - When $mp_1 < 5$ the performance deteriorates greatly, but this is a non-sensical design.

What about Bonferroni

• If desired expected number of true positives, $m\pi_1$, is 3 or less then use Bonferroni



Thanks

• Thank you for your time and attention



Thanks

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- Questions/Comments?

