The challenges for Bayesians:

- Develop a meaningful *joint* prior for all null hypotheses H0 or parameters ß.
- The prior must include appropriate correlations among them.
- The marginal prior for each H0 and ß must remain the same, regardless how many other H0's or ß's are added.
  If that is done, then the multiple comparisons dilemmas disappear.
  (Though the computation might be challenging…)

http://www.stat.columbia.edu/~gelman/research/published/multiple2f.pdf
http://www.stat.colostate.edu/~jah/papers/simsel.pdf