FDR and mFDR Produce Similar Types of Control
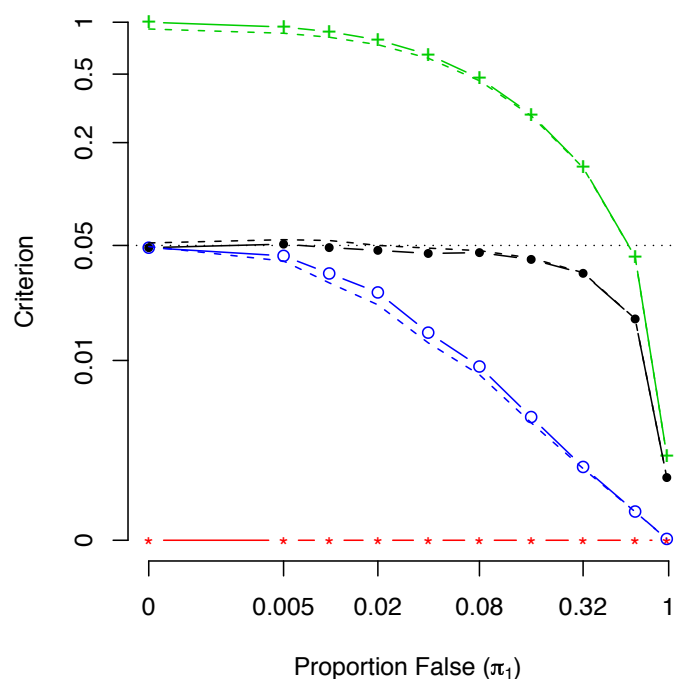
Simulation of tests

- $m = 200$ hypotheses
- Proportion π_1 false
- Spike–and–slab mixture
$$\mu_j = \begin{cases} N(0, 2\log m) \\ 0 \end{cases}$$
- 10,000 replications

Procedures

- Naive, Bonferroni, BH step-down, wBH with oracle
- Solid: FDR Dashed: mFDR

◄ Return

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