

B-H : Benjamni & Hochberg Method

This method cites a method from FDR's seminar paper devised by Benjamini and Hochberg together.

Available data types

- p-value
- t statistics
- z statistics(Standard Normal distribution)
- raw data

Parameters to use

- group indices

Brief description

Rejection Rule :

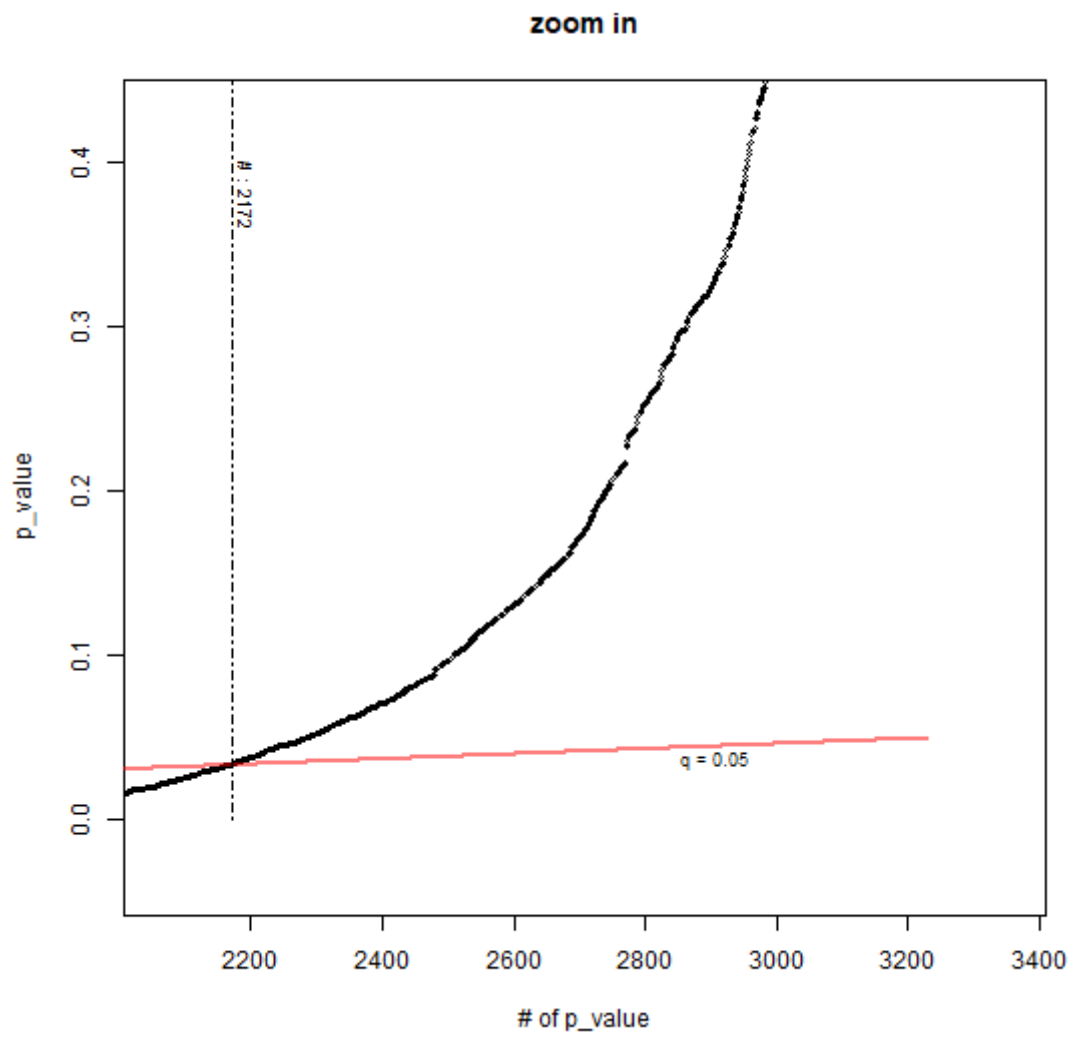
If we can create a p-value from our data, we can organize the p-value as follows.

$P_{(1)} \leq P_{(2)} \leq \dots \leq P_{(m)}$ where m is length of p-value indices. These correspond to hypotheses $H_{(1)}, H_{(2)}, \dots, H_{(m)}$

$$P_{(i)} \leq \frac{i}{m} q^*$$

Let k be the largest i that satisfies the above expression, reject the hypothesis that $H_i, i = 1, \dots, k$

Example



The above case is when q value is set to 0.05. At this time, k is set to 2172, so it is drawn as follows.