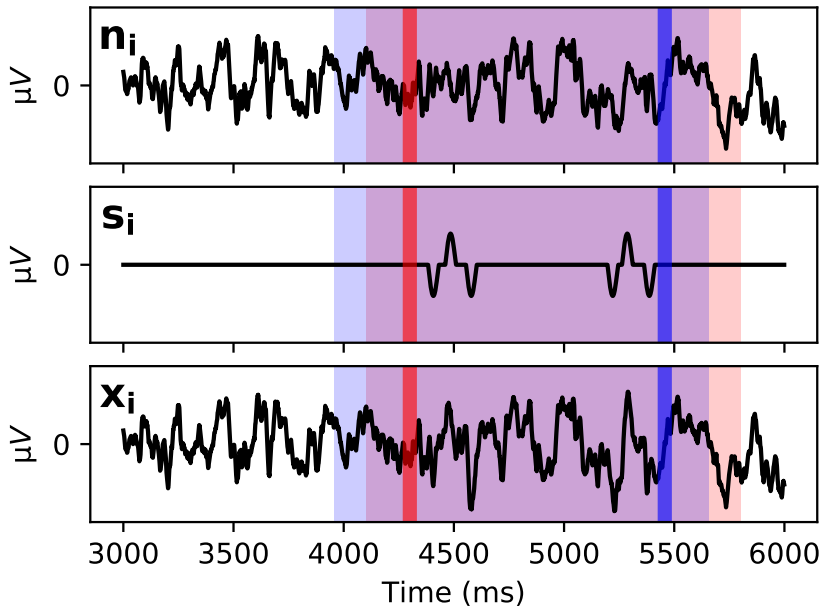
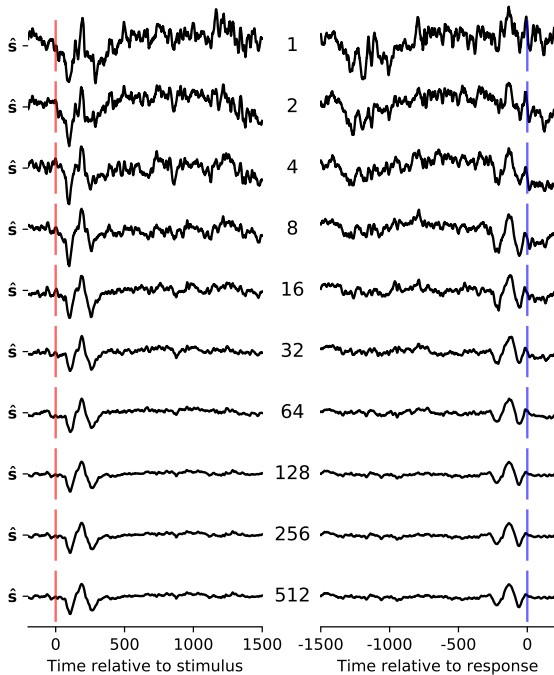
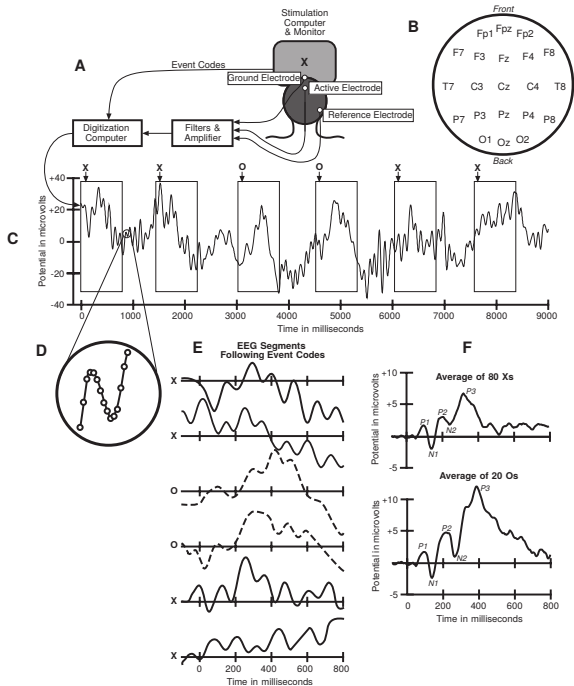


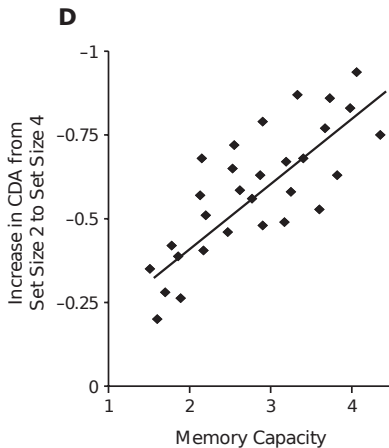
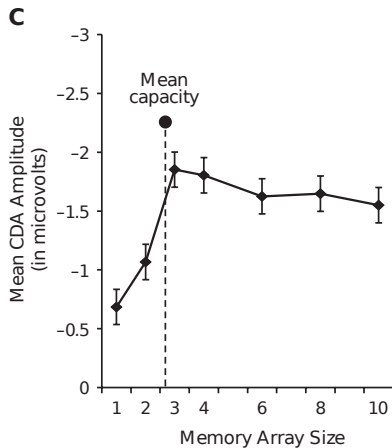
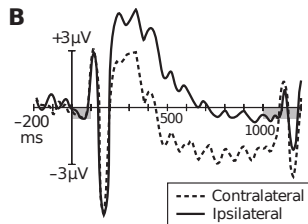
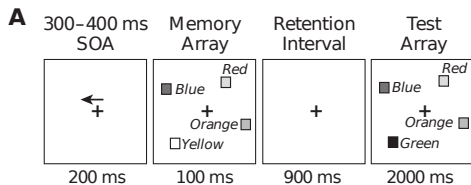
ERPs

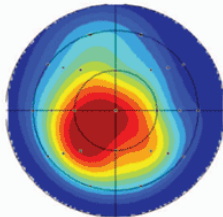
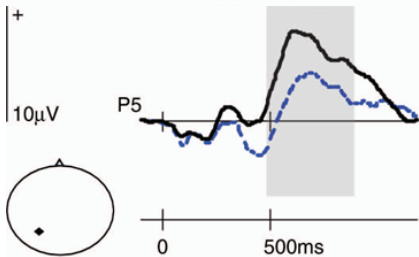
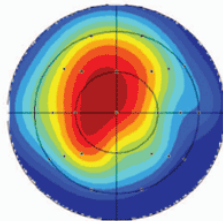
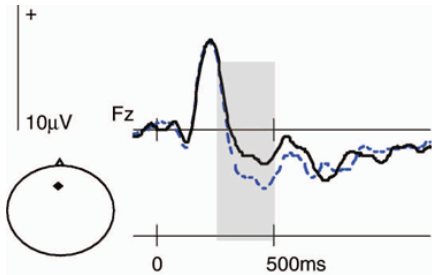
Christoph T. Weidemann



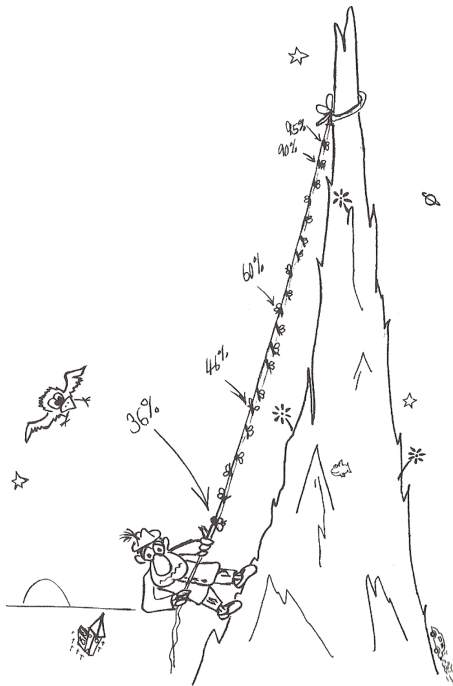








— HIT
- - - CORRECT REJECTION



		Decision	
		H_0	$\neg H_0$
Truth	H_0	✓	Type I error (α)
	$\neg H_0$	Type II error (β)	✓

FWER: Probability of making at least one Type I error in the family of tests.

FDR: Expected proportion of Type I errors among all rejections of the null hypothesis (i.e., “significant results”)

Controlling FWER

Bonferroni: α/m

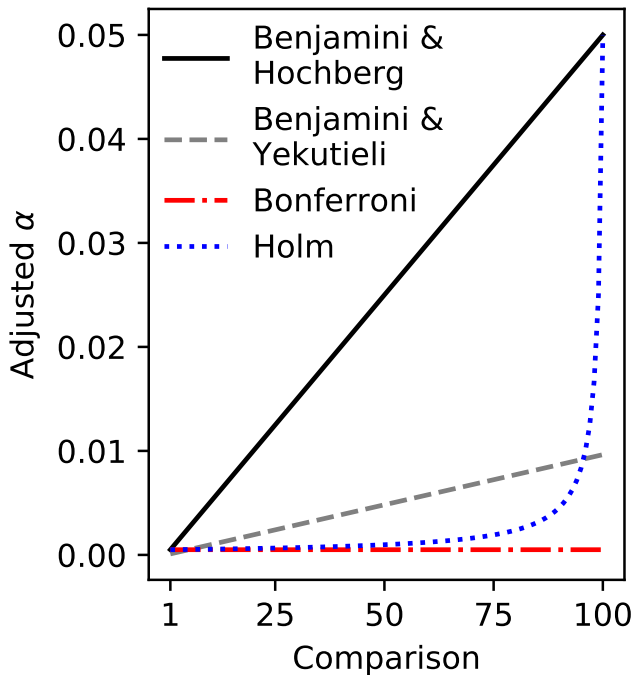
Holm: Sort all p -values from smallest to largest and find the smallest index, i , in the resulting list of p -values for which $p_i > \alpha/(m - i + 1)$, where m is the number of statistical tests. Reject all null hypotheses corresponding to indices $i - 1$ or below.

Controlling FDR

- ▶ Sort p -values from smallest to largest.
- ▶ Find the largest index i in the corresponding list of sorted p -values for which $p_i \leq (i/m) \times \alpha$. (Benjamini & Hochberg, 1995)
- ▶ Alternatively find the largest index i in the corresponding list of sorted p -values for which $p_i \leq (i/(m \times (\sum_{j=1}^m 1/j))) \times \alpha$. (Benjamini & Yekutieli, 2001).
- ▶ Reject the null hypothesis at this and lower indices.

Controlling for FWER and FDR

FWER		FDR	
Bonferroni	Holm	BH95	BY01
α/m	α/m	α/m	$\alpha/(m \sum_{j=1}^m 1/j)$
α/m	$\alpha/(m-1)$	$2\alpha/m$	$2\alpha/(m \sum_{j=1}^m 1/j)$
\vdots	\vdots	\vdots	\vdots
α/m	α	α	$\alpha/(\sum_{j=1}^m 1/j)$



$$\hat{\mathbf{s}} = \frac{1}{N} \sum_{i=1}^N \mathbf{x}_i = \mathbf{s} + \frac{1}{N} \sum_{i=1}^N \mathbf{n}_i .$$

$$E \left[\hat{\mathbf{s}} \right] = E \left[\frac{1}{N} \sum_{i=1}^N \mathbf{x}_i \right] = \mathbf{s} + \frac{1}{N} \sum_{i=1}^N E \left[\mathbf{n}_i \right] = \mathbf{s}$$

$$\begin{aligned} \Sigma_{\hat{\mathbf{s}}} &= E \left[(\hat{\mathbf{s}} - \mathbf{s})(\hat{\mathbf{s}} - \mathbf{s})^T \right] \\ &= E \left[\sum_{i=1}^N \frac{\mathbf{n}_i}{N} \frac{\mathbf{n}_i^T}{N} \right] \\ &= \frac{1}{N^2} \sum_{i=1}^N E \left[\mathbf{n}_i \mathbf{n}_i^T \right] \\ &= \frac{1}{N^2} \times N \times \Sigma_n \end{aligned}$$

$$\sigma_{\hat{\mathbf{s}}} = \frac{\sigma_n}{\sqrt{N}}$$