Higher criticism Donoho (DONOHO, D. and JIN, J. (2004). Higher criticism for detecting sparse heterogeneous mixtures. *Ann. Statist.* **32** 962–994)





Berk Jones Statistic (BERK, R. H. and JONES, D. H. (1979). Goodness-of-fit test statistics that dominate the Kolmogorov

statistics. *Z. Wahrsch. Verw. Gebiete* **47** 47–59)

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* Gontscharuk et al. [55] introduced the notion of *local levels* for goodness-of-fit tests and studied the asymptotic behavior when applying the framework to one version of HC
* Benjamini Hochberg (BH) false discovery rate control method
* 
* BH is for rare but strong signals where we want to identify the specific strong signals
* HC is for rare and weak signals where we just want to know if signals are present

Questions

* Pg 5, reason for standardizing z-scores is that with high sample size there is an inherent reduction in p-values under theoretical null?
* Does removing the mean z\_j^\* (\bar{z}^\*) not potentially dilute

Local levels paper

* KS GOF test



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* Local critical values: 
* Local levels : 
* 
* For 



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Grant:

* Test stat of Gnull is T=min\_i L\_i

[renterscancel@assurant.com](mailto:renterscancel@assurant.com)

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