Algorithm 13.2 *Benjamini–Hochberg Procedure to Control the FDR*

1. Specify q, the level at which to control the FDR.
2. Compute p-values, $p_1, \ldots, p_m$, for the m null hypotheses $H_{01}, \ldots, H_{0m}$.
3. Order the m p-values so that $p_{(1)} \leq p_{(2)} \leq \cdots \leq p_{(m)}$.
4. Define
$$L = \max\{j : p_{(j)} < qj/m\}. \tag{13.10}$$
5. Reject all null hypotheses H_{0j} for which $p_j \leq p_{(L)}$.