# Package 'TFisher'

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Title Optimal Thresholding Fisher's P-Value Combination Method
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Description We provide the cumulative distribution function (CDF), quantile, and statistical power calculator for a collection of thresholding Fisher's p-value combination methods, including Fisher's p-value combination method, truncated product method and, in particular, soft-thresholding Fisher's p-value combination method which is proven to be optimal in some context of signal detection. The p-value calculator for the omnibus version of these tests are also included. For reference, please see Hong Zhang and Zheyang Wu. ``TFisher Tests: Optimal and Adaptive Thresholding for Combining p-Values", submitted.
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p.soft

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### Description

CDF of soft-thresholding Fisher's p-value combination statistic under the null hypothesis.

#### Usage

```
p.soft(q, n, tau1, M = NULL)
```

### Arguments

q - quantile, could be a vector.

n - dimension parameter, i.e. the number of p-values to be combined.

tau1 - truncation parameter=normalization parameter. tau1 > 0.

the null hypothesis.

M - correlation matrix of the input statistics. Default = NULL assumes indepen-

dence.

#### Value

The left-tail probability of the null distribution of soft-thresholding Fisher's p-value combination statistic at the given quantile.

#### References

1. Hong Zhang and Zheyang Wu. "TFisher Tests: Optimal and Adaptive Thresholding for Combining p-Values", submitted.

### See Also

stat.soft for the definition of the statistic.

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#### **Examples**

```
pval <- runif(100)
softstat <- stat.soft(p=pval, tau1=0.05)
p.soft(q=softstat, n=100, tau1=0.05)
M = matrix(0.3,100,100) + diag(1-0.3,100)
p.soft(q=softstat, n=100, tau1=0.05, M=M)</pre>
```

p.soft.omni

CDF of omnibus soft-thresholding Fisher's p-value combination statistic under the null hypothesis.

### **Description**

CDF of omnibus soft-thresholding Fisher's p-value combination statistic under the null hypothesis.

### Usage

```
p.soft.omni(q, n, TAU1, M = NULL)
```

#### **Arguments**

q - quantile, could be a vector.

n - dimension parameter, i.e. the number of p-values to be combined.

TAU1 - a vector of truncation parameters (=normalization parameters). Must be in

non-descending order.

M - correlation matrix of the input statistics. Default = NULL assumes indepen-

dence.

### Value

The left-tail probability of the null distribution of omnibus soft-thresholding Fisher's p-value combination statistic.

#### References

1. Hong Zhang and Zheyang Wu. "TFisher Tests: Optimal and Adaptive Thresholding for Combining p-Values", submitted.

#### See Also

stat.soft.omni for the definition of the statistic.

```
q = 0.01
n = 20
TAU1 = c(0.01, 0.05, 0.5, 1)
M = matrix(0.3,20,20) + diag(1-0.3,20)
p.soft.omni(q=q, n=n, TAU1=TAU1, M=M)
```

p.tfisher

p.tfisher	CDF of thresholding Fisher's p-value combination statistic under the null hypothesis.

### Description

CDF of thresholding Fisher's p-value combination statistic under the null hypothesis.

### Usage

```
p.tfisher(q, n, tau1, tau2, M = NULL, mu = NULL, sigma2 = NULL,
   p0 = NULL)
```

### **Arguments**

q	- quantile, could be a vector.
n	- dimension parameter, i.e. the number of p-values to be combined.
tau1	- truncation parameter. 0 < tau1 <= 1.
tau2	- normalization parameter. tau2 >= tau1.
М	- correlation matrix of the input statistics. Default = $NULL$ assumes independence.
mu	- the mean of TFisher statistics. Default = NULL.
sigma2	- the variance of TFisher statistics. Default = NULL.
p0	- the point masse of TFisher statistics. Default = NULL.

#### Value

The left-tail probability of the null distribution of thresholding Fisher's p-value combination statistic at the given quantile.

#### References

1. Hong Zhang and Zheyang Wu. "TFisher Tests: Optimal and Adaptive Thresholding for Combining p-Values", submitted.

#### See Also

stat.tfisher for the definition of the statistic.

```
pval <- runif(20)
tfstat <- stat.tfisher(p=pval, tau1=0.25, tau2=0.75)
p.tfisher(q=tfstat, n=20, tau1=0.25, tau2=0.75)
M = matrix(0.3,20,20) + diag(1-0.3,20)
p.tfisher(q=tfstat, n=20, tau1=0.25, tau2=0.75, M=M)</pre>
```

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p.tfisher.omni	CDF of omnibus thresholding Fisher's p-value combination statistic under the null hypothesis.

### **Description**

CDF of omnibus thresholding Fisher's p-value combination statistic under the null hypothesis.

### Usage

```
p.tfisher.omni(q, n, TAU1, TAU2, M = NULL, P0 = NULL)
```

### Arguments

q	- quantile, could be a vector.
n	- dimension parameter, i.e. the number of p-values to be combined.
TAU1	- a vector of truncation parameters. Must be in non-descending order.
TAU2	- a vector of normalization parameters. Must be in non-descending order.
М	- correlation matrix of the input statistics. Default = $NULL$ assumes independence.
P0	- a vector of point masses of TFisher statistics. Default = NULL.

#### Value

The left-tail probability of the null distribution of omnibus thresholding Fisher's p-value combination statistic.

### References

1. Hong Zhang and Zheyang Wu. "TFisher Tests: Optimal and Adaptive Thresholding for Combining p-Values", submitted.

#### See Also

stat.tfisher.omni for the definition of the statistic.

```
\begin{array}{l} q = 0.05 \\ n = 20 \\ TAU1 = c(0.01, 0.05, 0.5, 1) \\ TAU2 = c(0.1, 0.2, 0.5, 1) \\ M = matrix(0.3,20,20) + diag(1-0.3,20) \\ p.tfisher.omni(q=q, n=n, TAU1=TAU1, TAU2=TAU2, M=M) \end{array}
```

p.tpm

p.tpm

CDF of truncated product method statistic under the null hypothesis.

### **Description**

CDF of truncated product method statistic under the null hypothesis.

### Usage

```
p.tpm(q, n, tau1, M = NULL)
```

#### **Arguments**

q - quantile, could be a vector.

n - dimension parameter, i.e. the number of p-values to be combined.

tau1 - truncation parameter. 0 < tau1 <= 1.

correlation matrix of the input statistics. Default = NULL assumes indepen-

dence.

#### Value

The left-tail probability of the null distribution of truncated product method statistic at the given quantile.

### References

- 1. Hong Zhang and Zheyang Wu. "TFisher Tests: Optimal and Adaptive Thresholding for Combining p-Values", submitted.
- 2. Zaykin, D.V., Zhivotovsky, L. A., Westfall, P.H. and Weir, B.S. (2002), Truncated product method for combining P-values. Genet. Epidemiol., 22: 170–185. doi:10.1002/gepi.0042

#### See Also

stat.tpm for the definition of the statistic.

```
pval <- runif(100)
tpmstat <- stat.tpm(p=pval, tau1=0.05)
p.tpm(q=tpmstat, n=100, tau1=0.05)
M = matrix(0.3,100,100) + diag(1-0.3,100)
p.tpm(q=tpmstat, n=100, tau1=0.05, M=M)</pre>
```

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p.tpm.omni	CDF of omnibus truncated product method statistic under the null hypothesis.
	pothesis.

### **Description**

CDF of omnibus truncated product method statistic under the null hypothesis.

### Usage

```
p.tpm.omni(q, n, TAU1, M = NULL)
```

### **Arguments**

q - quantile, could be a vector.
 n - dimension parameter, i.e. the number of p-values to be combined.
 TAU1 - a vector of truncation parameters. Must be in non-descending order.
 M - correlation matrix of the input statistics. Default = NULL assumes independence

### Value

The left-tail probability of the null distribution of omnibus truncated product method statistic.

### References

1. Hong Zhang and Zheyang Wu. "TFisher Tests: Optimal and Adaptive Thresholding for Combining p-Values", submitted.

#### See Also

stat.tpm.omni for the definition of the statistic.

```
q = 0.05

n = 20

TAU1 = c(0.01, 0.05, 0.5, 1)

M = matrix(0.3,20,20) + diag(1-0.3,20)

p.tpm.omni(q=q, n=n, TAU1=TAU1, M=M)
```

8 power.soft

power.soft	Statistical power of soft-thresholding Fisher's p-value combination
	test under Gaussian mixture model.

### **Description**

Statistical power of soft-thresholding Fisher's p-value combination test under Gaussian mixture model.

#### Usage

```
power.soft(alpha, n, tau1, eps = 0, mu = 0)
```

### **Arguments**

alpha - type-I error rate.

n - dimension parameter, i.e. the number of input p-values.tau1 - truncation parameter=normalization parameter. tau1 > 0.

eps - mixing parameter of the Gaussian mixture.mu - mean of non standard Gaussian model.

#### **Details**

We consider the following hypothesis test,

$$H_0: X_i \sim F_0, H_a: X_i \sim (1 - \epsilon)F_0 + \epsilon F_1$$

, where  $\epsilon$  is the mixing parameter,  $F_0$  is the standard normal CDF and  $F=F_1$  is the CDF of normal distribution with  $\mu$  defined by mu and  $\sigma=1$ .

#### Value

Power of the soft-thresholding Fisher's p-value combination test.

#### References

1. Hong Zhang and Zheyang Wu. "TFisher Tests: Optimal and Adaptive Thresholding for Combining p-Values", submitted.

#### See Also

stat.soft for the definition of the statistic.

```
alpha = 0.05 #If the alternative hypothesis Gaussian mixture with eps = 0.1 and mu = 1.2:# power.soft(alpha, 100, 0.05, eps = 0.1, mu = 1.2)
```

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power.tfisher	Statistical power of thresholding Fisher's p-value combination test under Gaussian mixture model.
	der Gaussian mixture model.

### **Description**

Statistical power of thresholding Fisher's p-value combination test under Gaussian mixture model.

### Usage

```
power.tfisher(alpha, n, tau1, tau2, eps = 0, mu = 0)
```

### **Arguments**

alpha	- type-I error rate.
n	- dimension parameter, i.e. the number of input p-values.
tau1	- truncation parameter. $0 < tau1 \le 1$ .
tau2	- normalization parameter. tau2 >= tau1.
eps	- mixing parameter of the Gaussian mixture.
mu	- mean of non standard Gaussian model.

#### **Details**

We consider the following hypothesis test,

$$H_0: X_i \sim F_0, H_a: X_i \sim (1 - \epsilon)F_0 + \epsilon F_1$$

, where  $\epsilon$  is the mixing parameter,  $F_0$  is the standard normal CDF and  $F=F_1$  is the CDF of normal distribution with  $\mu$  defined by mu and  $\sigma=1$ .

#### Value

Power of the thresholding Fisher's p-value combination test.

#### References

1. Hong Zhang and Zheyang Wu. "TFisher Tests: Optimal and Adaptive Thresholding for Combining p-Values", submitted.

### See Also

stat.tfisher for the definition of the statistic.

```
alpha = 0.05 #If the alternative hypothesis Gaussian mixture with eps = 0.1 and mu = 1.2:# power.tfisher(alpha, 100, 0.05, 0.25, eps = 0.1, mu = 1.2)
```

10 power.tpm

power.tpm	Statistical power of truncated product method test under Gaussian mixture model.

### **Description**

Statistical power of truncated product method test under Gaussian mixture model.

### Usage

```
power.tpm(alpha, n, tau1, eps = 0, mu = 0)
```

#### **Arguments**

alpha - type-I error rate.

n - dimension parameter, i.e. the number of input p-values.

tau1 - truncation parameter. 0 < tau1 <= 1. tau1 > 0.
 eps - mixing parameter of the Gaussian mixture.
 mu - mean of non standard Gaussian model.

#### **Details**

We consider the following hypothesis test,

$$H_0: X_i \sim F_0, H_a: X_i \sim (1 - \epsilon)F_0 + \epsilon F_1$$

, where  $\epsilon$  is the mixing parameter,  $F_0$  is the standard normal CDF and  $F=F_1$  is the CDF of normal distribution with  $\mu$  defined by mu and  $\sigma=1$ .

### Value

Power of the truncated product method test.

#### References

1. Hong Zhang and Zheyang Wu. "TFisher Tests: Optimal and Adaptive Thresholding for Combining p-Values", submitted.

#### See Also

stat.soft for the definition of the statistic.

```
alpha = 0.05
#If the alternative hypothesis Gaussian mixture with eps = 0.1 and mu = 1.2:# power.tpm(alpha, 100, 0.05, eps = 0.1, mu = 1.2)
```

q.soft

q.soft	Quantile of soft-thresholding Fisher's p-value combination statistic under the null hypothesis.

### Description

Quantile of soft-thresholding Fisher's p-value combination statistic under the null hypothesis.

### Usage

```
q.soft(p, n, tau1, M = NULL)
```

### **Arguments**

р	- a scalar left probability that defines the quantile.
n	- dimension parameter, i.e. the number of input p-values.
tau1	- truncation parameter=normalization parameter. $tau1 > 0$ .
М	- correlation matrix of the input statistics. Default = NULL assumes independence.

#### Value

Quantile of soft-thresholding Fisher's p-value combination statistic.

### References

1. Hong Zhang and Zheyang Wu. "TFisher Tests: Optimal and Adaptive Thresholding for Combining p-Values", submitted.

### See Also

```
stat.soft for the definition of the statistic.
```

```
## The 0.05 critical value of soft-thresholding statistic when n = 10: q.soft(p=.99, n=20, tau1 = 0.05) 
M = matrix(0.9,20,20) + diag(1-0.9,20) q.soft(p=.99, n=20, tau1 = 0.05, M=M)
```

q.tfisher

q.tfisher	Quantile of thresholding Fisher's p-value combination statistic under the null hypothesis.
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### Description

Quantile of thresholding Fisher's p-value combination statistic under the null hypothesis.

### Usage

```
q.tfisher(p, n, tau1, tau2, M = NULL)
```

### Arguments

p	- a scalar left probability that defines the quantile.
n	- dimension parameter, i.e. the number of input p-values.
tau1	- truncation parameter. 0 < tau1 <= 1.
tau2	- normalization parameter. tau2 >= tau1.
М	- correlation matrix of the input statistics. Default = NULL assumes independence.

#### Value

Quantile of thresholding Fisher's p-value combination statistic.

### References

1. Hong Zhang and Zheyang Wu. "TFisher Tests: Optimal and Adaptive Thresholding for Combining p-Values", submitted.

#### See Also

```
stat.tfisher for the definition of the statistic.
```

```
## The 0.05 critical value of TFisher statistic when n = 10: q.tfisher(p=.95, n=20, tau1=0.05, tau2=0.25) ## when corrrelated M = matrix(0.3,20,20) + diag(1-0.3,20) \\ q.tfisher(p=.95, n=20, tau1=0.05, tau2=0.25, M=M)
```

q.tpm

q.tpm Quantile of truncated product method statistic under the null hypothesis.	q.tpm	~ . · · · · · · · · · · · · · · · · · ·
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### **Description**

Quantile of truncated product method statistic under the null hypothesis.

### Usage

```
q.tpm(p, n, tau1, M = NULL)
```

### Arguments

a scalar left probability that defines the quantile.
 dimension parameter, i.e. the number of input p-values.
 truncation parameter. 0 < tau1 <= 1.</li>
 correlation matrix of the input statistics. Default = NULL assumes independence.

#### Value

Quantile of truncated product method statistic.

#### References

- 1. Hong Zhang and Zheyang Wu. "TFisher Tests: Optimal and Adaptive Thresholding for Combining p-Values", submitted.
- 2. Zaykin, D.V., Zhivotovsky, L. A., Westfall, P.H. and Weir, B.S. (2002), Truncated product method for combining P-values. Genet. Epidemiol., 22: 170–185. doi:10.1002/gepi.0042

#### See Also

stat.tpm for the definition of the statistic.

```
## The 0.05 critical value of TPM statistic when n = 10: q.tpm(p=.95, n=20, tau1 = 0.05) M = matrix(0.3,20,20) + diag(1-0.3,20) \\ q.tpm(p=.95, n=20, tau1 = 0.05, M=M)
```

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stat.soft

Construct soft-thresholding Fisher's p-value combination statistic.

### **Description**

Construct soft-thresholding Fisher's p-value combination statistic.

### Usage

```
stat.soft(p, tau1)
```

### **Arguments**

p - input p-values.

- truncation parameter=normalization parameter. tau1 > 0.

#### **Details**

Let  $p_i$ , i = 1, ..., n be a sequence of p-values, the soft-thresholding statistic

$$Soft = \sum_{i=1}^{n} -2\log(p_i/\tau_1)I(p_i \le \tau_1)$$

. Soft-thresholding is the special case of TFisher when tau1=tau2.

### Value

Soft-thresholding Fisher's p-value combination statistic.

#### References

1. Hong Zhang and Zheyang Wu. "TFisher Tests: Optimal and Adaptive Thresholding for Combining p-Values", submitted.

```
pval <- runif(100)
stat.soft(p=pval, tau1=0.05)</pre>
```

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stat.soft.omni	Construct statistic.	omnibus	soft-thresholding	Fisher's	p-value	combination	
	statistic.						

#### **Description**

Construct omnibus soft-thresholding Fisher's p-value combination statistic.

### Usage

```
stat.soft.omni(p, TAU1, M = NULL)
```

#### **Arguments**

p - input p-values.

TAU1 - a vector of truncation parameters (=normalization parameters). Must be in

non-descending order.

M - correlation matrix of the input statistics. Default = NULL assumes indepen-

dence.

#### **Details**

Let  $x_i$ , i=1,...,n be a sequence of individual statistics with correlation matrix M,  $p_i$  be the corresponding two-sided p-values, then the soft-thresholding statistics

$$Soft_{j} = \sum_{i=1}^{n} -2\log(p_{i}/\tau_{1j})I(p_{i} \leq \tau_{1j})$$

, j=1,...,d. The omnibus test statistic is the minimum p-value of these soft-thresholding tests,

$$W_o = min_i G_i(Soft_i)$$

, where  $G_j$  is the survival function of  $Soft_j$ .

#### Value

omni - omnibus soft-thresholding statistic.

pval - p-values of each soft-thresholding tests.

#### References

1. Hong Zhang and Zheyang Wu. "TFisher Tests: Optimal and Adaptive Thresholding for Combining p-Values", submitted.

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#### **Examples**

```
pval = runif(20)
TAU1 = c(0.01, 0.05, 0.5, 1)
stat.soft.omni(p=pval, TAU1=TAU1)
M = matrix(0.3,20,20) + diag(1-0.3,20)
stat.soft.omni(p=pval, TAU1=TAU1, M=M)
```

stat.tfisher

Construct thresholding Fisher's p-value combination statistic.

### Description

Construct thresholding Fisher's p-value combination statistic.

### Usage

```
stat.tfisher(p, tau1, tau2)
```

### Arguments

p - input p-values.

tau1 - truncation parameter. 0 < tau1 <= 1.

tau2 - normalization parameter. tau2 >= tau1.

#### **Details**

Let  $p_i$ , i = 1, ..., n be a sequence of p-values, the thresholding Fisher's p-value combination statistic

$$TFisher = \sum_{i=1}^{n} -2\log(p_i/\tau_2)I(p_i \le \tau_2)$$

#### Value

Thresholding Fisher's p-value combination statistic.

#### References

 $1.\ Hong\ Zhang\ and\ Zheyang\ Wu.\ "TF isher\ Tests:\ Optimal\ and\ Adaptive\ Thresholding\ for\ Combining\ p-Values",\ submitted.$ 

```
pval <- runif(100)
stat.tfisher(p=pval, tau1=0.05, tau2=0.25)</pre>
```

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stat.tfisher.omni	Construct omnibus thresholding Fisher's (TFisher) p-value combina-
	tion statistic.

### **Description**

Construct omnibus thresholding Fisher's (TFisher) p-value combination statistic.

### Usage

```
stat.tfisher.omni(p, TAU1, TAU2, M = NULL, MU = NULL, SIGMA2 = NULL, P0 = NULL)
```

#### **Arguments**

р	- input p-values from potentially correlated input sstatistics.
TAU1	- a vector of truncation parameters. Must be in non-descending order.
TAU2	- a vector of normalization parameters. Must be in non-descending order.
М	- correlation matrix of the input statistics. Default = $NULL$ assumes independence
MU	- a vector of means of TFisher statistics. Default = NULL.
SIGMA2	- a vector of variances of TFisher statistics. Default = NULL.
P0	- a vector of point masses of TFisher statistics. Default = NULL.

#### **Details**

Let  $x_i$ , i = 1, ..., n be a sequence of individual statistics with correlation matrix M,  $p_i$  be the corresponding two-sided p-values, then the TFisher statistics

$$TFisher_j = \sum_{i=1}^{n} -2\log(p_i/\tau_{2j})I(p_i \le \tau_{1j})$$

, j = 1, ..., d. The omnibus test statistic is the minimum p-value of these thresholding tests,

$$W_o = min_j G_j(Soft_j)$$

, where  $G_j$  is the survival function of  $Soft_j$ .

#### Value

```
omni - omnibus TFisher statistic.
pval - p-values of each TFisher tests.
```

#### References

1. Hong Zhang and Zheyang Wu. "TFisher Tests: Optimal and Adaptive Thresholding for Combining p-Values", submitted.

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#### **Examples**

```
pval = runif(20)
TAU1 = c(0.01, 0.05, 0.5, 1)
TAU2 = c(0.1, 0.2, 0.5, 1)
stat.tfisher.omni(p=pval, TAU1=TAU1, TAU2=TAU2)
M = matrix(0.3,20,20) + diag(1-0.3,20)
stat.tfisher.omni(p=pval, TAU1=TAU1, TAU2=TAU2, M=M)
```

stat.tpm

Construct truncated product method statistic.

### **Description**

Construct truncated product method statistic.

### Usage

```
stat.tpm(p, tau1)
```

### **Arguments**

p - input p-values.

tau1 - truncation parameter. 0 < tau1 <= 1.

#### **Details**

Let  $p_i$ , i = 1, ..., n be a sequence of p-values, the TPM statistic

$$TPM = \sum_{i=1}^{n} -2\log(p_i)I(p_i \le \tau_2)$$

. TPM is the special case of TFisher when tau2=1.

#### Value

Truncated product method statistic.

#### References

- 1. Hong Zhang and Zheyang Wu. "TFisher Tests: Optimal and Adaptive Thresholding for Combining p-Values", submitted.
- 2. Zaykin, D.V., Zhivotovsky, L. A., Westfall, P.H. and Weir, B.S. (2002), Truncated product method for combining P-values. Genet. Epidemiol., 22: 170–185. doi:10.1002/gepi.0042

```
pval <- runif(100)
stat.tpm(p=pval, tau1=0.05)</pre>
```

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stat.tpm.omni

Construct omnibus truncated product method statistic.

#### **Description**

Construct omnibus truncated product method statistic.

### Usage

```
stat.tpm.omni(p, TAU1, M = NULL)
```

#### **Arguments**

p - input p-values.

TAU1 - a vector of truncation parameters. Must be in non-descending order.

M - correlation matrix of the input statistics. Default = NULL assumes indepen-

dence.

#### **Details**

Let  $x_i$ , i = 1, ..., n be a sequence of individual statistics with correlation matrix M,  $p_i$  be the corresponding two-sided p-values, then the truncated product method statistics

$$TPM_j = \sum_{i=1}^n -2\log(p_i)I(p_i \le \tau_{1j})$$

, j=1,...,d. The omnibus test statistic is the minimum p-value of these truncated product method tests,

$$W_o = min_jG_j(TPM_j)$$

, where  $G_j$  is the survival function of  $TPM_j$ .

#### Value

omni - omnibus truncated product method statistic.

pval - p-values of each truncated product method tests.

#### References

1. Hong Zhang and Zheyang Wu. "TFisher Tests: Optimal and Adaptive Thresholding for Combining p-Values", submitted.

```
pval = runif(20)
TAU1 = c(0.01, 0.05, 0.5, 1)
stat.tpm.omni(p=pval, TAU1=TAU1)
M = matrix(0.3,20,20) + diag(1-0.3,20)
stat.tpm.omni(p=pval, TAU1=TAU1, M=M)
```

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