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IMPROVED Q-VALUES FOR DISCRETE AND HOMOGENEOUS TESTS

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ABSTRACT

Large scale discrete uniform homogeneous *p*-values arise in many applications, for example, in genome wide association studies. In this work several multiple testing procedures for such *p*-values are compared through simulations. Specifically, we consider the *q*-value approach based on five different estimators for the proportion of true null hypotheses π_0 . Two of them are classical estimators of π_0 for continuous *p*-values whereas the remaining three estimators are designed for discrete uniform homogeneous *p*-values. The *q*-value methods based on two of the latter estimators are novel in the multiple testing literature. The main simulated scenario is that of the two sample problem with low sample size and a large number of variables. Additional simulations based on the one sample problem scenario are also carried out. The main conclusion of this piece of work is that the discrete corrections may greatly improve the power of the *q*-values. An illustration with real data is included.

Keywords: Multiple testing procedures; Discrete *p*-values; High-dimensional data; Homogeneous *p*-values.

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