MULTIPLE TESTING: THE BENJAMINI HOCHBERG FALSE DISCOVERY RATE CONTROLLING PROCEDURE

Daniel Yekutieli[1]

[1]Tel Aviv University

ABSTRACT

Control over the FDR has become an essential tool in the analysis of large data sets. In my talk I will try to explain why Benjamini and Hochberg's work is so important and why it has enjoyed such success. I will begin with some background on multiple testing, focusing on the difference between FDR control and control over the Family Wise Error rate. I will explain the connection between the BH procedure and providing inference for parameters selected after viewing the data. Time permitting, I will also describe my work on Bayesian FDR and explain the connection between the BH procedure and existing Bayesian FDR procedures.