

**ESTIMATING THE NUMBER OF FALSE NULL
HYPOTHESES WHEN CONDUCTING MANY TESTS**

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ABSTRACT

Mosig et al. (2001) propose an intuitively appealing method for estimating the number of null hypotheses that are false in a multiple test situation. They present an iterative algorithm that relies on the distribution of observed p -values to obtain their estimator. We characterize the limit of their iterative algorithm and show that their estimator can be computed directly without iteration from the observed distribution of p -values.