"Improved Estimation of the False Discovery Rate"

Irina Ostrovnaya
Department of Statistics, University of Chicago

THURSDAY, November 11, 2004, 11:00am
Eckhart Hall, Room 110, 5734 S. University Avenue

ABSTRACT

The False Discovery Rate (FDR) plays an important role in many areas of research and serves as a solution to the multiple comparison problem. Controlling FDR involves the estimation of the proportion of true null hypotheses. The inference requires estimating the minimum of a monotone density. A review of the literature will be presented, as well as new estimators for independent data. Ideas behind the extension to dependent data will be introduced. This research was motivated by a genetic association study on asthma.