

Hochberg, Yosef

A sharper Bonferroni procedure for multiple tests of significance. (English) Zbl 0661.62067
Biometrika 75, No. 4, 800-802 (1988).

For multiple comparison problems the Bonferroni inequality ensures that the probability of rejecting at least one of m hypotheses when all are true is not greater than α if each specific hypothesis is rejected with a risk of the first kind not greater than α / m .

In the present paper a simple improved Bonferroni procedure for multiple tests of significance based on individual p -values is derived and it is shown that this procedure is sharper than *S. Holm's* sequentially rejective procedure [Scand. J. Statistics, Theory Appl. 6, 65-70 (1979; [Zbl 0402.62058](#))].

Reviewer: [D.Rasch](#)

MSC:

[62J15](#) Paired and multiple comparisons; multiple testing
[62F03](#) Parametric hypothesis testing

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