Supplementary information S11

Tail probabilities for different priors on the effect size $\gamma$. A prior probability of association $\pi=10^{-4}$ is assumed in these calculations so as to be comparable with Table 2 in Stephens and Balding (2009). The mixture of normals prior has the form $\gamma \sim 0.9 N\left(0,0.2^{2}\right)+0.05 N\left(0,0.4^{2}\right)+0.05 N\left(0,0.8^{2}\right)$.

|  | $\gamma \sim N\left(0, .2^{2}\right)$ | $\gamma \sim N\left(0,3^{2}\right)$ | $\gamma \sim t\left(m=0, s^{2}=.2^{2}, d=3\right)$ | Mixture of normals |
| :--- | :--- | :--- | :--- | :--- |
| $P(\|\gamma>0.05\|)$ | $8.0 \times 10^{-5}$ | $8.7 \times 10^{-5}$ | $8.2 \times 10^{-5}$ | $8.1 \times 10^{-5}$ |
| $P(\|\gamma>0.1\|)$ | $6.2 \times 10^{-5}$ | $7.4 \times 10^{-5}$ | $6.5 \times 10^{-5}$ | $6.4 \times 10^{-5}$ |
| $P(\|\gamma>0.2\|)$ | $3.2 \times 10^{-5}$ | $5.0 \times 10^{-5}$ | $3.9 \times 10^{-5}$ | $3.6 \times 10^{-5}$ |
| $P(\|\gamma>0.4\|)$ | $4.5 \times 10^{-6}$ | $1.8 \times 10^{-5}$ | $1.4 \times 10^{-5}$ | $8.8 \times 10^{-6}$ |
| $P(\|\gamma>1\|)$ | $5.7 \times 10^{-11}$ | $8.6 \times 10^{-8}$ | $1.5 \times 10^{-6}$ | $1.1 \times 10^{-6}$ |

