Quatitative Methods and Experimental Design

CS 700

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Logistics

- Prerequisites: at least two 600 level CS courses
- Course web page cs.gmu.edu/~kosecka/cs700/
- Course newsgroup
- Homeworks 30%
- Midterm 25%
- Final 20%
- Project 25%
- Late policy: semester budget of 3 late days

Readings

- Textbook
 - David Lilja, "Measuring Computer Performance: A Practitioner's Guide"
 - Alternative Text: Raj Jain, "Art of Computer Systems Performance Analysis"
 - Cohen "Empirical techniques in AI"
- Online resources
- Class notes, slides
- Relevant research articles (links on class web site)

Software

- Required Software MATLAB + one language of your choice for homeworks and project
- Project apply techniques covered in the class to the problem of your choice
- Focus on quantitative analysis or simulation
- Project proposal due early November

Course Topics

- Basic techniques in "experimental" computer science
 - measurement tools and techniques
 - Quantitative characterizations of measurement
 - Simulation
 - Design of experiments
- Quantitative Methods
 - Use of statistical techniques in design of experiments
- Use of statistical techniques in comparing alternatives
- Characterizing and interpreting measured data
- Simple analytical modeling

 Initial examples from performance measurement of computer systems and networks, but techniques are applicable in all fields of CS
- Methods used in applied science in general
 interdisciplinary nature of computer science

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Schedule

- Introduction
- Performance Metrics (time, rate, size)
- Summarizing Measured Data
- Comparing Alternatives, hypothesis testing
- · Simulation, design of experiments
- Analytical Modeling
- Linear Regression Models
- Basic optimization
- Statistical Analysis of multidimensional data
- Interpreting & characterizing measured data

Course Goals

- Understand the inherent trade-offs involved in using simulation, measurement, and analytical modeling.
- Rigorously compare computer systems/networks/ software/artifacts/... often in the presence of measurement noise
- Usually compare/measure performance in many fields of CS $% \left(\mathcal{S}^{\prime}\right) =0$
- Many times "quality" of the output is more important than raw performance, e.g. face recognition
- Study variability
- Determine whether results are statistically significant impact (related to the amount of evidence)



- Provide intuitive conceptual background for some standard statistical tools
- Draw meaningful conclusions in presence of noisy measurements
- Allow you to correctly and intelligently apply techniques in new situations.
- Present techniques for aggregating and interpreting large quantities of data.
 - Obtain a big-picture view of your results.
 - Obtain new insights from complex measurement and simulation results.
- \rightarrow E.g. How does a new feature impact the overall system?

Course Goals

- Traditional measurements one dimensional
- Study of analysis of multidimensional data
- Analysis of real and categorical data

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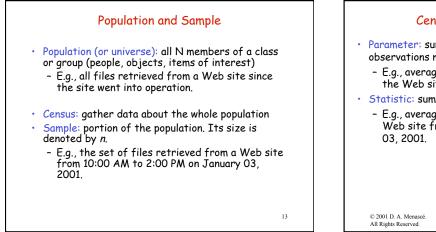
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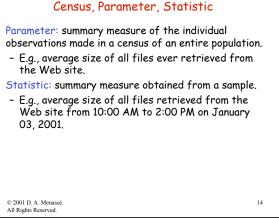
Goals in Studying Statistics

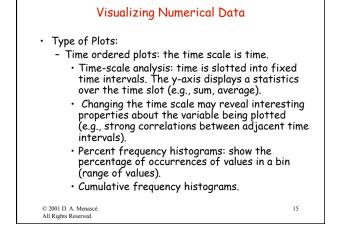
- Analyze, present, and describe numerical information properly.
- Draw conclusions about the properties of large populations from sample information (inference)
- Descriptive statistics characterize sample of populations
- Inferential statistics draw conclusions about whole population
- Design experiments to learn about real-world situations.
- To forecast or predict not-measured values from a set of measurements.

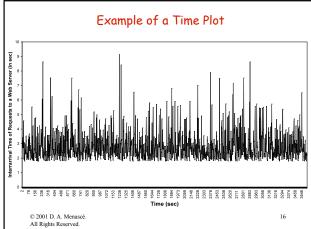
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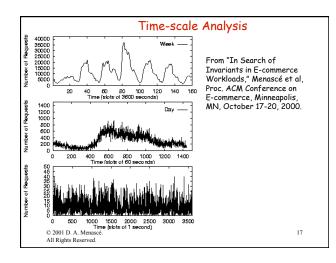
Summarizing measured data means, variability, distributions

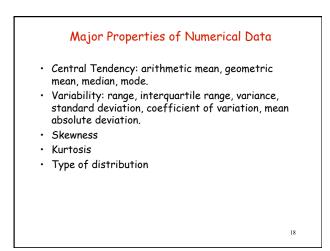












Measures of Central Tendency

Arithmetic Mean

$$\overline{X} = \frac{\sum_{i=1}^{n} X_i}{n}$$

- Based on all observations -> greatly affected by extreme values
- $\boldsymbol{\cdot}$ In the absence of other information about data
- Desire to reduce performance to a single number
 Makes comparisons easy
 - Mine Apple is faster than your Cray!
 - People like a measure of "typical" performance

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Mean

- For discrete random variable
- Expected value of X = E[X]
- "First moment" of X
- x_i = values measured
- Sample mean
- $p_i = Pr(X = x_i) = Pr(we measure x_i)$

$$E[X] = \sum_{i=1}^{n} x_i p$$

For continuous random variable (more details later)

$$\mu = \int x f(x) dx$$

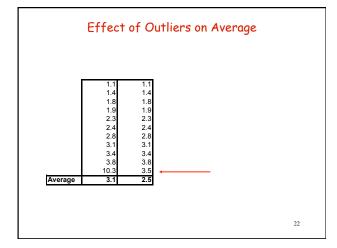
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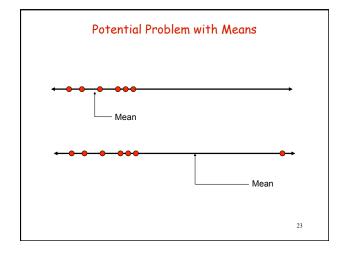


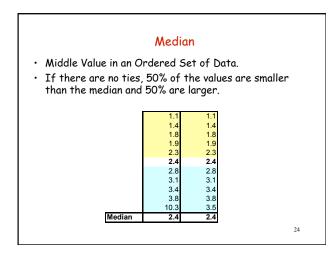
- Performance is multidimensional
 - CPU time
 - I/O time
 - Network time
 - Interactions of various components
 - Etc, etc

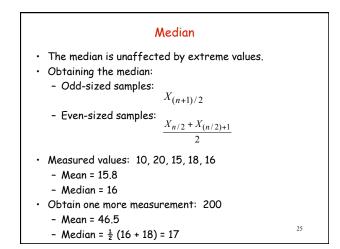
You will be pressured to provide mean values

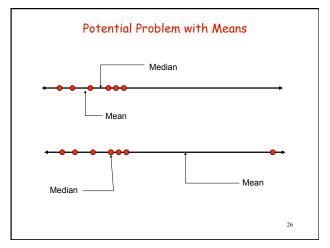
- \cdot Understand how to choose the best type for the circumstance
- Be able to detect bad results from others

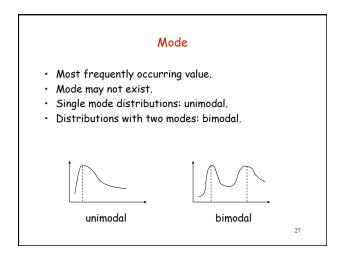






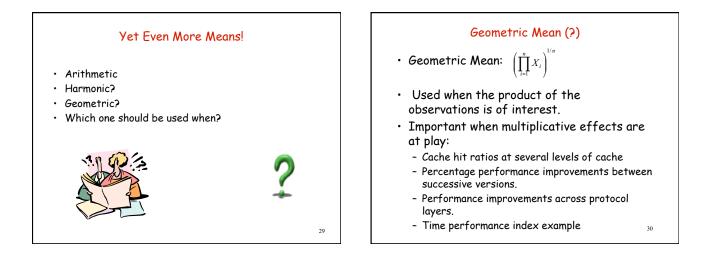




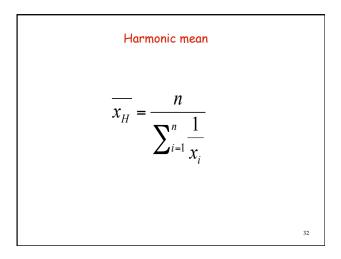


Mean, Median, or Mode?

- Mean
 - If the sum of all values is meaningful
 - Incorporates all available information
- Median
 - Intuitive sense of central tendency with outliers
- What is "typical" of a set of values?
- Mode
 - When data can be grouped into distinct types, categories (categorical data)
- Size of messages sent on a network, Number of cache hits
- Execution time, Bandwidth, Speedup, Cost
- + Categorical data type of operating system, name of school $_{\rm 28}$



E	xample o	f Geome	etric Me	an
_				
	Perforr	nance Improv	ement	
Test Number	Operating System	Middleware	Application	Avg. Performance Improvement per Layer
1	1.18	1.23	1.10	1.17
2	1.25	1.19	1.25	1.23
3	1.20	1.12	1.20	1.17
4	1.21	1.18		1.17
5	1.30			1.23
6	1.24			1.21
7	1.22			1.18
8	1.29		-	1.20
9 10	1.30 1.22			1.22 1.18
-	e Performanc	-	-	1.10
Averag	je Periormanic	e improvemer	n per Layer	1.20



What makes a good mean?

- *Time*-based mean (e.g. seconds)
 - Should be directly proportional to total weighted time
 - Time doubles, mean value doubles
- Rate-based mean (e.g. operations/sec)
 - Should be *inversely proportional* to total weighted time
 - Time doubles, mean value reduced by half
- Which means satisfy these criteria?

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Assumptions

- Measured execution times of *n* benchmark programs
 - T_i, i = 1, 2, ..., n
- Total work performed by each benchmark is constant
 - F = # operations performed
 - Relax this assumption later
- Execution rate = M_i = F / T_i

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Arithmetic mean for times

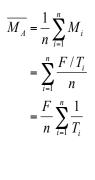
- Produces a mean value that is *directly* proportional to total time
- → Correct mean to summarize *execution time*

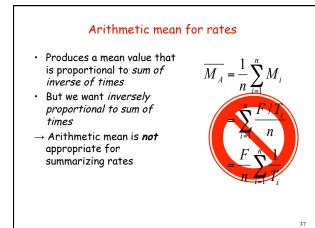


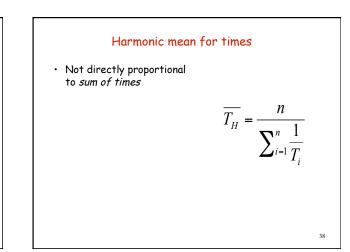
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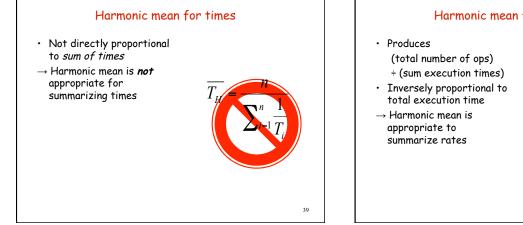
Arithmetic mean for rates

- Produces a mean value that is proportional to sum of inverse of times
- But we want inversely proportional to sum of times



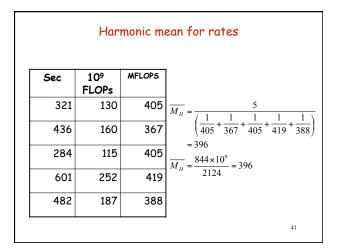


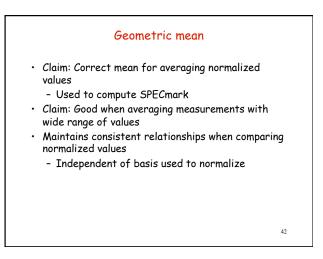






 $\overline{M_H} = \frac{n}{\sum_{i=1}^{n} \frac{1}{M_i}}$ $\frac{n}{\sum_{i=1}^{n} \frac{T_i}{F}}$ Fn $\sum_{i=1}^{n} T_i$





	System 1	System 2	System 3
	417	244	134
	83	70	70
	66	153	135
	39,449	33,527	66,000
	772	368	369
Geo mean	587	503	499
Rank	3	2	1

Geometric mean normalized to System 1

	System 1	System 2	System 3
	1.0	0.59	0.32
	1.0	0.84	0.85
	1.0	2.32	2.05
	1.0	0.85	1.67
	1.0	0.48	0.45
Geo mean	1.0	0.86	0.84
Rank	3	2	1

	System 1	System 2	System 3
	1.71	1.0	0.55
	1.19	1.0	1.0
	0.43	1.0	0.88
	1.18	1.0	1.97
	2.10	1.0	1.0
Geo mean	1.17	1.0	0.99
Rank	3	2	1

Geometric mean normalized to System 2

Total execution times

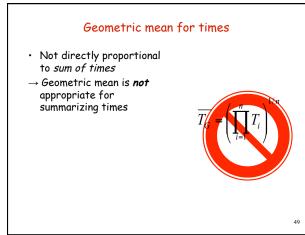
	System 1	System 2	System 3
	417	244	134
	83	70	70
	66	153	135
	39,449	33,527	66,000
	772	368	369
Total	40,787	34,362	66,798
Arith mean	8157	6872	13,342
Rank	2	1	3

	System 1	System 2	System 3
Geo mean wrt 1	1.0	0.86	0.84
Rank	3	2	1
Geo mean wrt 2	1.17	1.0	0.99
Rank	3	2	1
Arith mean	8157	6872	13,342
Rank	2	1	3

Geometric mean for times

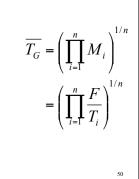
 Not directly proportional to sum of times

$$\overline{T_G} = \left(\prod_{i=1}^n T_i\right)^{1/n}$$



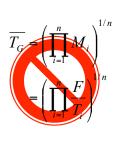
Geometric mean for rates

 Not inversely proportional to sum of times



Geometric mean for rates

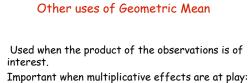
- Not inversely proportional to sum of times
- → Geometric mean is **not** appropriate for summarizing rates



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Geometric mean

- Does provide consistent rankings
- Independent of basis for normalization
- But can be consistently wrong!Value can be computed
 - But has no physical meaning



- Cache hit ratios at several levels of cache
 - Percentage performance improvements between successive versions.
 - Performance improvements across protocol layers.

Performance Improvement

Example of Geometric Mean

Test Number	Operating System	Middleware	Application	Avg. Performance Improvement per Layer
1	1.18	1.23	1.10	1.17
2	1.25	1.19	1.25	1.23
3	1.20	1.12	1.20	1.17
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6	1.24	1.17	1.21	1.21
7	1.22	1.18	1.14	1.18
8	1.29		1.13	1.20
9	1.30	1.21	1.15	1.22
10	1.22	1.15	-	1.18
Averag	ge Performanc	e Improvemer	nt per Layer	1.20

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Summary of Means

- Avoid means if possible
 - Loses information
- Arithmetic

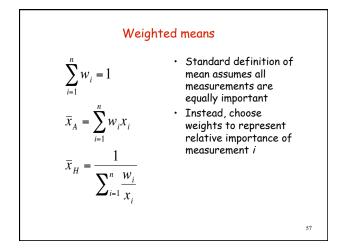
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- When sum of raw values has physical meaning
- Use for summarizing times (not rates)
- Harmonic
 - Use for summarizing rates (not times)
- Geometric mean
 - Not useful when time is best measure of perf
 - Useful when multiplicative effects are in play

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Normalization

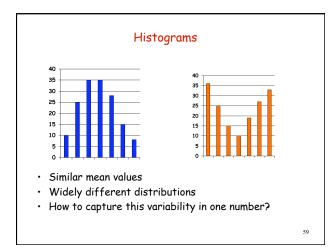
- Averaging normalized values doesn't make sense mathematically
 - Gives a number
- But the number has no physical meaning
- First compute the mean
 - Then normalize

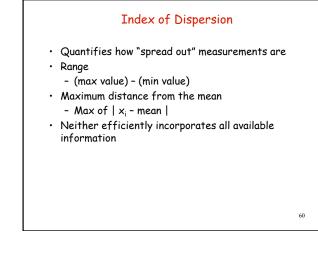


Quantifying variability

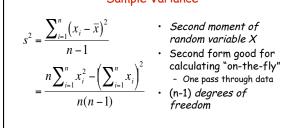
- Mean hides information about variability
- $\cdot \;$ How spread are the values
- $\boldsymbol{\cdot}$. What is the shape of distributions
- Indices of dispersion
- Range
- Variance or standard deviation
- 10- and 90- percentiles
- Semi-interquartile range
- Mean absolute deviation













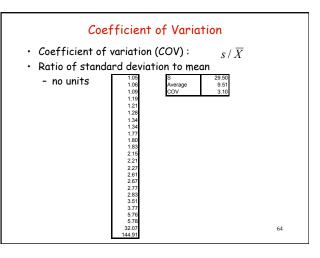
Sample Variance

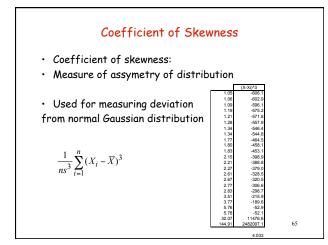
- Gives "units-squared"
- Hard to compare to mean
- Use standard deviation, s
 - s = square root of variance
 - Units = same as mean

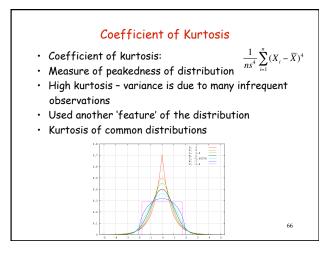
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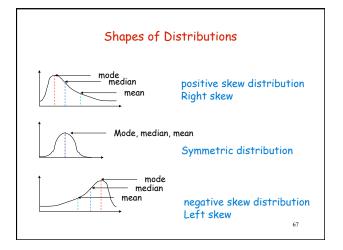
Meanings of the Variance and Standard Deviation

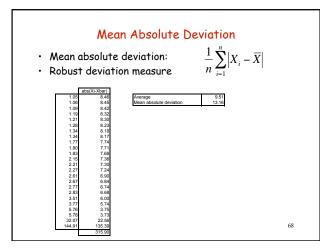
- The larger the spread of the data around the mean, the larger the variance and standard deviation.
- If all observations are the same, the variance and standard deviation are zero.
- The variance and standard deviation cannot be negative.
- Variance is measured in the square of the units of the data.
- Standard deviation is measured in the same units as the data.

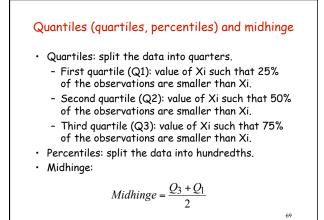


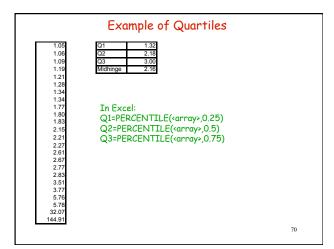


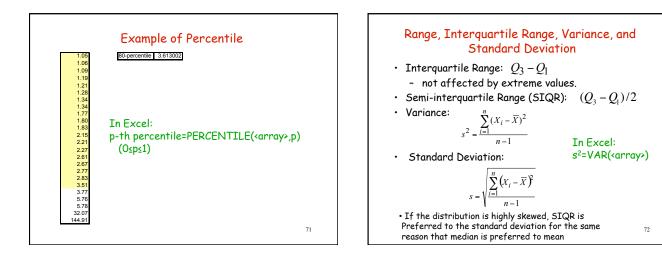






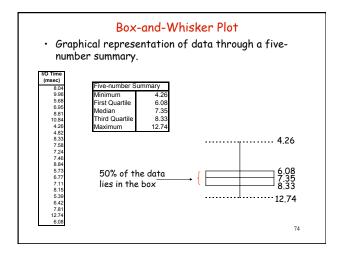








- Numerical data
 - If the distribution is bounded, use the range
 - For unbounded distributions that are unimodal and symmetric, use C.O.V.
 - $\ensuremath{\text{O}}\xspace$ with the second secon



Confidence Interval for the Mean

- The sample mean is an estimate of the population mean.
- Problem: given k samples of the population (with k sample means), get a single estimate of the population mean.
- Only probabilistic statements can be made:
- E.g. we want mean of the population but can get only mean of the sample
- k samples, k estimates of the mean
- Finite size samples, we cannot get the true mean
- We can get probabilistic bounds

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Determining the Distributions of a Data Set

- A measured data set can be summarized by stating its average and variability
- If we can say something about the distribution of the data, that would provide all the information about the data
 - Distribution information is required if the summarized mean and variability have to be used in simulations or analytical models
- To determine the distribution of a data set, we compare the data set to a theoretical distribution
- Heuristic techniques (Graphical/Visual): Histograms, Q-Q plots
- Statistical goodness-of-fit tests: Chi-square test, Kolmogrov-Smirnov test
 - Will discuss this topic in detail later this semester

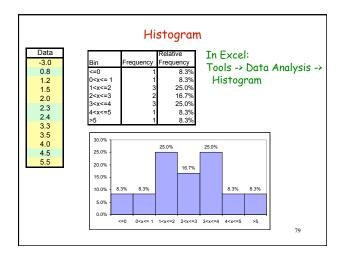


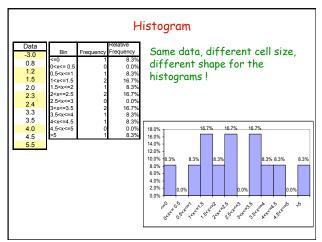
- Problem: given two data sets D1 and D2 determine if the data points come from the same distribution.
- Simple approach: draw a histogram for each data set and visually compare them.
- To study relationships between two variables use a scatter plot.
- To compare two distributions use a quantilequantile (Q-Q) plot.

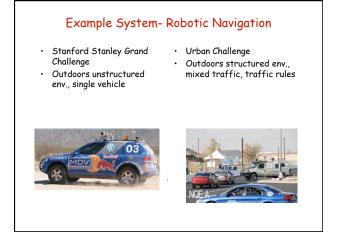
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Histogram

- Divide the range (max value min value) into equalsized cells or bins.
- Count the number of data points that fall in each cell.
- Plot on the y-axis the relative frequency, i.e., number of point in each cell divided by the total number of points and the cells on the x-axis.
 Cell size is criticall
 - Cell size is critical! - Sturge's rule of thumb Given n data points, number of bins $k = |1 + \log_2 n|$





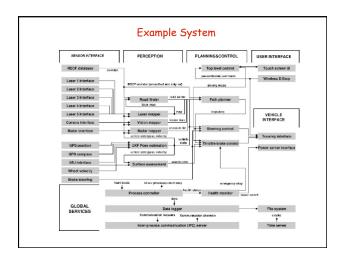


Robot Components (Stanley)

- Sensors
- Actuators-Effectors •
- . Locomotion System
- Computer system Architectures •

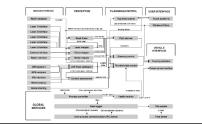


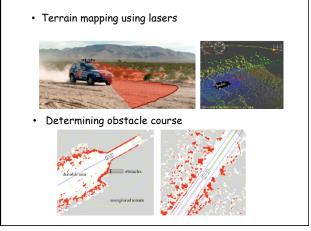
- Lasers, camera, radar, GPS, compass, antenna, IMU,
- Steer by wire system •
- Rack of PC's with Ethernet for processing information • from sensors

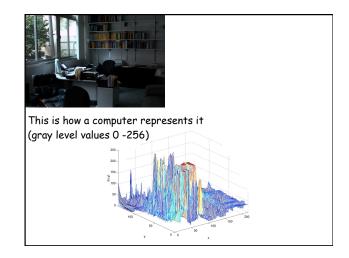


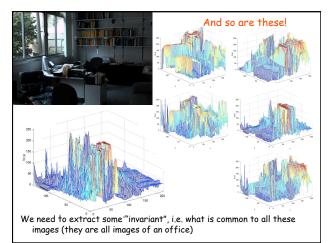


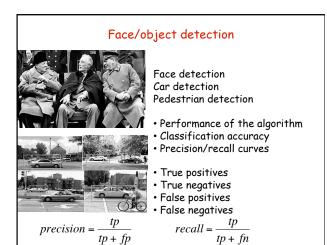
- Performance can be analyzed an many levels
- Sensors speed, accuracy, noise characterization
- Design of algorithms for sensing and control
 Characterizing throughput and delays in the system
- Accuracy of the classification algorithms
- Complexity and accuracy of the planning algorithms











Document retrieval applications

Information retrieval context - set of retrieved documents - set of relevant documents

 $precision = \frac{relevant \cap retrieved}{retrieved}$

 $recall = \frac{relevant \cap retrieved}{relevant}$