

## 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



## 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

The Role of Experimentation in CS


## 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
- 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)


## Course Goals

- 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

| Summarizing measured data |
| :---: |
| means, variability, distributions |

## 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.


## Population and Sample

- Population (or universe): all $N$ members of a class or group (people, objects, items of interest)
- E.g., all files retrieved from a Web site since the site went into operation.
- Census: gather data about the whole population
- Sample: portion of the population. Its size is denoted by $n$.
- E.g., the set of files retrieved from a Web site from 10:00 AM to 2:00 PM on January 03, 2001.


## Visualizing Numerical Data

- Type of Plots:
- Time ordered plots: the time scale is time.
- Time-scale analysis: time is slotted into fixed time intervals. The $y$-axis displays a statistics over the time slot (e.g., sum, average).
- Changing the time scale may reveal interesting properties about the variable being plotted (e.g., strong correlations between adjacent time intervals).
- Percent frequency histograms: show the percentage of occurrences of values in a bin (range of values).
- Cumulative frequency histograms.

Census, Parameter, Statistic

- Parameter: summary measure of the individual observations made in a census of an entire population.
- E.g., average size of all files ever retrieved from the Web site.
- Statistic: summary measure obtained from a sample.
- E.g., average size of all files retrieved from the Web site from 10:00 AM to 2:00 PM on January 03, 2001.




## Major Properties of Numerical Data

- Central Tendency: arithmetic mean, geometric mean, median, mode.
- Variability: range, interquartile range, variance, standard deviation, coefficient of variation, mean absolute deviation.
- Skewness
- Kurtosis
- Type of distribution


## Measures of Central Tendency

- Arithmetic Mean

$$
\bar{X}=\frac{\sum_{i=1}^{n} X_{i}}{n}
$$

- Based on all observations $->$ greatly affected by extreme values
- 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


## Mean

- For discrete random variable
- Expected value of $X=E[X]$
- "First moment" of $X$
- $x_{i}=$ values measured
- Sample mean
- $\mathrm{p}_{\mathrm{i}}=\operatorname{Pr}\left(\mathrm{X}=\mathrm{x}_{\mathrm{i}}\right)=\operatorname{Pr}\left(\right.$ we measure $\left.\mathrm{x}_{\mathrm{i}}\right)$

$$
E[X]=\sum_{i=1}^{n} x_{i} p_{i}
$$

For continuous random variable (more details later)

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



| Effect of Outliers on Average |  |  |  |
| :---: | :---: | :---: | :---: |
| Average | 1.1 <br> 1.4 <br> 1.8 <br> 1.9 <br> 2.3 <br> 2.4 <br> 2.8 <br> 3.1 <br> 3.4 <br> 3.8 <br> 10.3 | 1.1 <br> 1.4 <br> 1.8 <br> 1.9 <br> 2.3 <br> 2.4 <br> 2.8 <br> 3.1 <br> 3.4 <br> 3.8 <br> 3.5 <br> 2.5 |  |
|  |  |  | 22 |



## Median

- Middle Value in an Ordered Set of Data.
- If there are no ties, $50 \%$ of the values are smaller than the median and $50 \%$ are larger.



## Median

- The median is unaffected by extreme values.
- Obtaining the median:
- Odd-sized samples:

$$
X_{(n+1) / 2}
$$

- Even-sized samples:

$$
\frac{X_{n / 2}+X_{(n / 2)+1}}{2}
$$

- Measured values: $10,20,15,18,16$
- Mean = 15.8
- Median = 16
- Obtain one more measurement: 200
- Mean $=46.5$
- Median $=\frac{1}{2}(16+18)=17$




## Mode

- Most frequently occurring value.
- Mode may not exist.
- Single mode distributions: unimodal.
- Distributions with two modes: bimodal.

unimodal

bimodal


## 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 28


## Yet Even More Means!

- Arithmetic
- Harmonic?
- Geometric?
- Which one should be used when?



## Geometric Mean (?)

- Geometric Mean: $\left(\prod_{i=1}^{n} X_{i}\right)^{1 / n}$
- Used when the product of the observations is of interest.
- Important when multiplicative effects are at play:
- Cache hit ratios at several levels of cache
- Percentage performance improvements between successive versions.
- Performance improvements across protocol layers.
- Time performance index example

Harmonic mean

$$
\overline{x_{H}}=\frac{n}{\sum_{i=1}^{n} \frac{1}{x_{i}}}
$$

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 $/ \mathrm{sec}$ )
- Should be inversely proportional to total weighted time
- Time doubles, mean value reduced by half
-Which means satisfy these criteria?


## Assumptions

- Measured execution times of $n$ benchmark programs
- $\mathrm{T}_{\mathrm{i}}, \mathrm{i}=1,2, \ldots, n$
- Total work performed by each benchmark is constant
- F = \# operations performed
- Relax this assumption later
- Execution rate $=M_{i}=F / T_{i}$


## Arithmetic mean for times

- Produces a mean value that is directly proportional to total time
$\rightarrow$ Correct mean to summarize execution time


## 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

$$
\begin{aligned}
\overline{M_{A}} & =\frac{1}{n} \sum_{i=1}^{n} M_{i} \\
& =\sum_{i=1}^{n} \frac{F / T_{i}}{n} \\
& =\frac{F}{n} \sum_{i=1}^{n} \frac{1}{T_{i}}
\end{aligned}
$$



## Harmonic mean for times

- Not directly proportional to sum of times

$$
\overline{T_{H}}=\frac{n}{\sum_{i=1}^{n} \frac{1}{T_{i}}}
$$



## Harmonic mean for rates

- Produces
(total number of ops) $\div$ (sum execution times)
- Inversely proportional to total execution time
$\rightarrow$ Harmonic mean is appropriate to summarize rates

$$
\overline{M_{H}}=\frac{n}{\sum_{i=1}^{n} \frac{1}{M_{i}}}
$$

$$
=\frac{n}{\sum_{i=1}^{n} \frac{T_{i}}{F}}
$$

$$
=\frac{F n}{\sum_{i=1}^{n} T_{i}}
$$



| Geometric mean with times |  |  |
| :--- | ---: | ---: | ---: |
|  System 1 System 2 System 3 <br>  417 244 134 <br>  83 70 70 <br>  66 153 135 <br>  39,449 33,527 66,000 <br>  772 368 369 <br> Geo mean 587 503 499 <br> Rank 3 2 1 |  |  |$.$| 43 |
| :--- |

## Geometric mean

- Claim: Correct mean for averaging normalized values
- Used to compute SPECmark
- Claim: Good when averaging measurements with wide range of values
- Maintains consistent relationships when comparing normalized values
- Independent of basis used to normalize


## 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 |
| Geo mean | 1.0 | 0.48 | 0.45 |
| Rank | 1.0 | 0.86 | 0.84 |
|  | 3 | 2 | 1 |


| Geometric mean normalized to System 2 |  |  |  |
| :--- | ---: | ---: | ---: |
|  System 1 System 2 System 3 <br>  1.71 1.0 0.55 <br>  1.19 1.0 1.0 <br>  0.43 1.0 0.88 <br>  1.18 1.0 1.97 <br> Geo mean 2.10 1.0 1.0 <br> Rank 1.17 1.0 0.99$\quad 3$ | 2 | 1 |  |


| 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 |



## 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

$$
\begin{aligned}
\overline{T_{G}} & =\left(\prod_{i=1}^{n} M_{i}\right)^{1 / n} \\
& =\left(\prod_{i=1}^{n} \frac{F}{T_{i}}\right)^{1 / n}
\end{aligned}
$$



## 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

| Other uses of Geometric Mean |
| :--- |
| - Used when the product of the observations is of |
| interest. |
| - Important when multiplicative effects are at play: |
| - Cache hit ratios at several levels of cache |
| - Percentage performance improvements between |
| successive versions. |
| - Performance improvements across protocol layers. |
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Summary of Means

- Avoid means if possible
- Loses information
- Arithmetic
- 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


## Normalization

- Averaging normalized values doesn'† 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
- How spread are the values
- What is the shape of distributions
- Indices of dispersion
- Range
- Variance or standard deviation
- 10- and 90-percentiles
- Semi-interquartile range
- Mean absolute deviation


## Histograms

## Index of Dispersion

- Quantifies how "spread out" measurements are
- Range
- (max value) - (min value)
- Maximum distance from the mean
- Max of | $x_{i}$ - mean |
- Neither efficiently incorporates all available information



## Sample Variance

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

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.
- Coefficient of variation (COV) : $s / \bar{X}$
- Ratio of standard deviation to mean
- no units \begin{tabular}{ll}
1.05 <br>
1.06 <br>
1.09 <br>
1

$\quad$

\hline S \& 29.50 <br>
Average \& 9.51 <br>
COV \& 3.10 <br>
\hline
\end{tabular}

| Coefficient of Skewness |  |  |
| :---: | :---: | :---: |
| - Coefficient of skewness: <br> - Measure of assymetry of distribution |  |  |
| - Used for measuring deviation from normal Gaussian distribution $\frac{1}{n s^{3}} \sum_{i=1}^{n}\left(X_{i}-\bar{X}\right)^{3}$ |  | ${ }^{65}$ |


| $\quad$Coefficient of Kurtosis <br> - Coefficient of kurtosis: <br> - Measure of peakedness of distribution <br> - High kurtosis - variance is due to many infrequent <br> observations |
| :--- |
| - Used another 'feature' of the distribution |
| - Kurtosis of common distributions |

## Mean Absolute Deviation

- Mean absolute deviation: $\quad \frac{1}{n} \sum_{i=1}^{n}\left|X_{i}-\bar{X}\right|$


$\square$
$\square$
$\rightarrow$


Example of Percentile
Eroperamil 3 Bisior

In Excel:
p-th percentile=PERCENTILE(<array>,p) ( $0 \leq p \leq 1$ )

Range, Interquartile Range, Variance, and Standard Deviation

- Interquartile Range: $Q_{3}-Q_{1}$
- not affected by extreme values.
- Semi-interquartile Range (SIQR): $\left(Q_{3}-Q_{1}\right) / 2$
- Variance:

$$
s^{2}=\frac{\sum_{i=1}^{n}\left(X_{i}-\bar{X}\right)^{2}}{n-1}
$$

- Standard Deviation:

$$
s=\sqrt{\frac{\sum_{i=1}^{n}\left(X_{i}-\bar{X}\right)^{2}}{n-1}}
$$

- If the distribution is highly skewed, SIQR is

Preferred to the standard deviation for the same

In Excel: $s^{2}=$ VAR(<array>) reason that median is preferred to mean

## Selecting the index of dispersion

- Numerical data
- If the distribution is bounded, use the range
- For unbounded distributions that are unimodal and symmetric, use C.O.V.
- O/w use percentiles or SIQR


## Box-and-Whisker Plot

- Graphical representation of data through a fivenumber summary.

|  |  |  |
| :---: | :---: | :---: |
| 8.04 | Five-number Summary |  |
| 9.96 | Minimum | 4.26 |
| 5.68 | First Quartile | 6.08 |
| ${ }_{8.81}^{6.95}$ | Median | 7.35 |
| 10.84 | Third Quartile | 8.33 |
| 4.26 | Maximum | 12.74 |



## 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

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


## Comparing Data Sets

- 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.


## 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 critical!
- Sturge's rule of thumb Given $n$ data points, number of bins $k=\left\lfloor 1+\log _{2} n\right\rfloor$


Example System- Robotic Navigation

- Stanford Stanley Grand Challenge
- Outdoors unstructured env., single vehicle

- Urban Challenge
- Outdoors structured env., mixed traffic, traffic rules



## 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



## System performance

- 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




