Comparing Systems Using Sample Data

CS 700

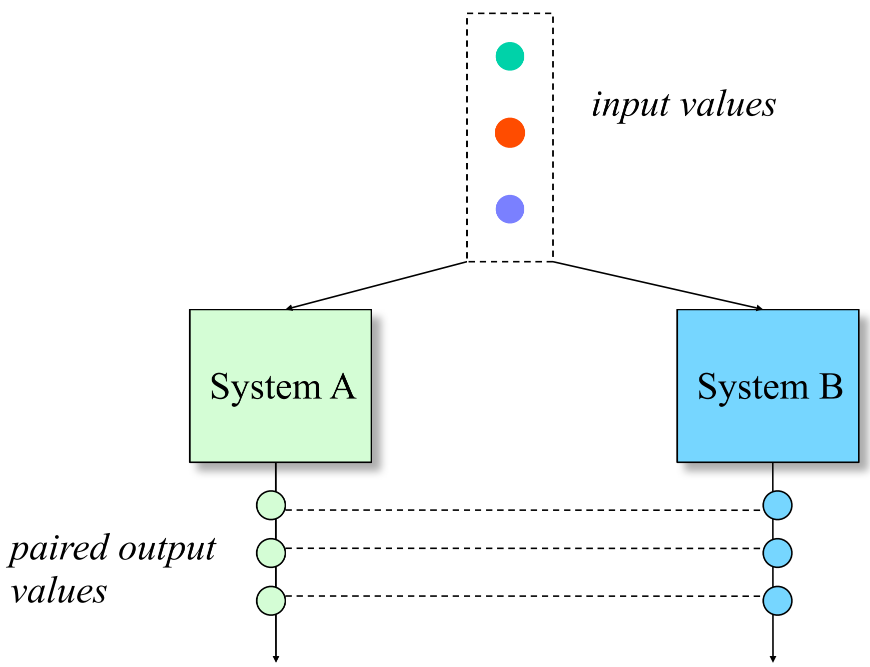
Comparing alternatives

- Today's lecture: comparing two alternatives
  - use confidence intervals
- Comparing more than two alternatives
  - ANOVA
    - Analysis of Variance
  - Will discuss later this semester

Comparing Two Alternatives

- Suppose you want to compare two cache replacement policies under similar workloads.
- Metric of interest: cache hit ratio.
- Types of comparisons:
  - Paired observations
  - Unpaired observations.

Paired Observations



Example of Paired Observations

- Six similar workloads were used to compare the cache hit ratio obtained under object replacement policies A and B on a Web server. Is A better than B?

Workload	Cache Hit Ratio		
	Policy A	Policy B	A-B
1	0.35	0.28	0.07
2	0.46	0.37	0.09
3	0.29	0.34	-0.05
4	0.54	0.60	-0.06
5	0.32	0.22	0.10
6	0.15	0.18	-0.03
	Sample mean		0.02000
	Sample variance		0.00552
	Sample standard dev.		0.07430

Example of Paired Observations

Sample mean	0.02000
Sample variance	0.00552
Sample standard dev.	0.07430

In Excel:
TINV(1-0.9,5)

0.95 quantile of t-variable with 5 degrees of freedom	2.015
90% confidence interval	
lower bound	-0.0411
upper bound	0.0811

0.0743

$$(\bar{x} - t_{[1-\alpha/2;n-1]}\frac{s}{\sqrt{n}}, \bar{x} + t_{[1-\alpha/2;n-1]}\frac{s}{\sqrt{n}})$$

0.02 2.015

6

Example of Paired Observations

Sample mean	0.02000
Sample variance	0.00552
Sample standard dev.	0.07430

In Excel:
TINV(1-0.9,5)

0.95 quantile of t-variable with 5 degrees of freedom 2.015

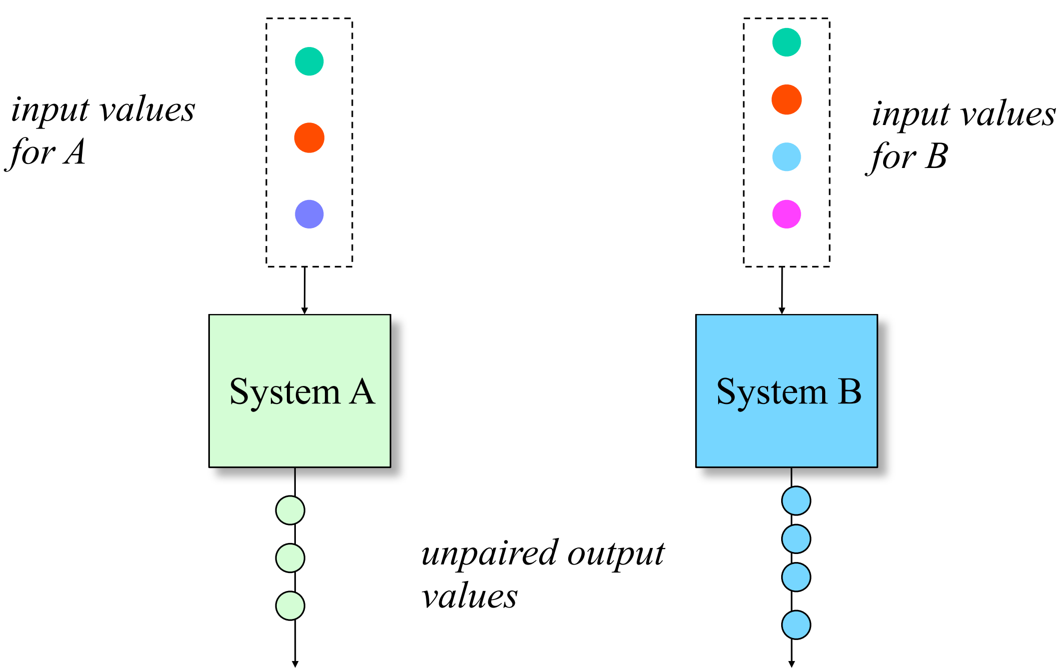
90% confidence interval

lower bound -0.0411

upper bound 0.0811

The interval includes zero, so we cannot say that policy A is better than policy B.

Unpaired Observations



Inferences concerning two means

- For large samples, we can statistically test the equality of the means of two samples by using the statistic

$$Z = \frac{\bar{X}_1 - \bar{X}_2}{\sqrt{\frac{\sigma_1^2}{n_1} + \sqrt{\frac{\sigma_2^2}{n_2}}}}$$

  - Z is a random variable having the standard normal distribution.
  - We need to check if the confidence interval of Z at a given level includes zero
  - We can approximate the population variances above with sample variances when n_1 and n_2 are greater than 30

Inferences concerning two means (cont'd)

- For small samples, if the population variances are unknown, we can test for equality of the two means using the t-statistic below, provided we can assume that both populations are normal with equal variances

$$t = \frac{\bar{X}_1 - \bar{X}_2}{S_p\sqrt{\frac{1}{n_1} + \frac{1}{n_2}}}$$

  - t is a random variable having the t-distribution with $n_1 + n_2 - 2$ degrees of freedom and S_p is the square root of the pooled estimate of the variance of the two samples

$$S_p^2 = \frac{(n_1 - 1)s_1^2 + (n_2 - 1)s_2^2}{(n_1 - 1) + (n_2 - 1)}$$

Inferences concerning two means (cont'd)

- The pooled-variance t test can be used if we assume that the two population variances are equal
  - In practice, we can use it if one sample variance is less than 4 times the variance of the other sample
- If this is not true, we need another test
  - Smith-Satterthwaite test described in Jain (with some errors)

Unpaired Observations (t-test)

1. Size of samples for A and B: n_A and n_B
2. Compute sample means:

$$\bar{x}_A = \frac{1}{n_A}\sum_{i=1}^{n_A} x_{iA}$$

$$\bar{x}_B = \frac{1}{n_B}\sum_{i=1}^{n_B} x_{iB}$$

Unpaired Observations (t-test)

1. Compute the sample standard deviations:

$$s_A = \sqrt{\frac{\left(\sum_{i=1}^{n_A} x_{iA}^2\right) - n_A(\bar{x}_A)^2}{n_A - 1}}$$

$$s_B = \sqrt{\frac{\left(\sum_{i=1}^{n_B} x_{iB}^2\right) - n_B(\bar{x}_B)^2}{n_B - 1}}$$

Unpaired Observations (t-test)

1. Compute the mean difference: $\bar{x}_a - \bar{x}_b$
2. Compute the standard deviation of the mean difference: $s = \sqrt{\frac{s_a^2}{n_a} + \frac{s_b^2}{n_b}}$

4. Compute the effective number of degrees of freedom.

$$\nu = \frac{\left(s_a^2/n_a + s_b^2/n_b\right)^2}{\frac{1}{n_a - 1}\left(\frac{s_a^2}{n_a}\right)^2 + \frac{1}{n_b - 1}\left(\frac{s_b^2}{n_b}\right)^2}$$

Unpaired Observations (t-test)

1. Compute the confidence interval for the mean difference:

$$(\bar{x}_a - \bar{x}_b) \pm t_{[1-\alpha/2;\nu]} \times s$$

4. If the confidence interval includes zero, the difference is not significant at $100(1-\alpha)\%$ confidence level.

Example of Unpaired Observations

- Two cache replacement policies A and B are compared under similar workloads. Is A better than B?

Workload	Cache Hit Ratio	
	Policy A	Policy B
1	0.35	0.49
2	0.23	0.33
3	0.29	0.33
4	0.21	0.55
5	0.21	0.65
6	0.15	0.18
7	0.42	0.29
8		0.35
9		0.44
Mean	0.2657	0.4011
St. Dev	0.0934	0.1447

Example of Unpaired Observations

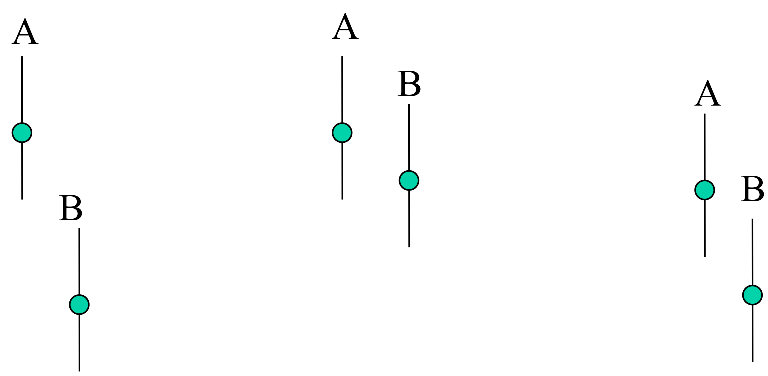
na	7
nb	9
mean diff	-0.135
st.dev diff.	0.059776
Eff. Deg. Freed.	13
alpha	0.1
1-alpha/2	0.95
t[1-alpha/2,v]	1.782287
90% Confidence Interval	
lower bound	-0.24193
upper bound	-0.02886

for 90% confidence interval

In Excel: TINV(1-0.9,13-1)

At a 90% confidence level the two policies are not identical since zero is not in the interval. With 90% confidence, the cache hit ratio for policy A is smaller than that for policy B. So, policy B is better at that confidence level.

Approximate Visual Test



CIs do not overlap:
A is higher than B

CIs overlap and mean
of A is in B’s CI:
A and B are similar

CIs overlap and mean
of A is not in B’s CI:
need to do t-test

Example of Visual Test

Workload	Cache Hit Ratio	
	Policy A	Policy B
1	0.35	0.49
2	0.23	0.33
3	0.29	0.33
4	0.21	0.55
5	0.21	0.65
6	0.15	0.18
7	0.42	0.29
8		0.35
9		0.44
Mean	0.2657	0.4011
St. Dev	0.0934	0.1447

na	7			
nb	9			
alpha	0.1	for	90%	confidence interval
1-alpha/2	0.95			
	Policy A	Policy B		
t[1-alpha/2,v]	1.9432	1.8595		
90% Confidence Interval				
lower bound	0.197	0.311		
upper bound	0.334	0.491		

CIs overlap but mean of A is not in CI of B and vice-versa. Need to do a t-test.

Non-parametric tests

- The unpaired t-tests can be used if we assume that the data in the two samples being compared are taken from normally distributed populations
- What if we cannot make this assumption?
  - We can make some normalizing transformations on the two samples and then apply the t-test
  - Some non-parametric procedure such as the Wilcoxon rank sum test that does not depend upon the assumption of normality of the two populations can be used

Rank-sum (Wilcoxon test)

- Non-parameteric test, i.e., does not depend upon distribution of population, for comparing two samples
- Example:
  - Suppose the time between two successive crashes are recorded for two competing computer systems as follows (time in weeks):
    System I: 0.63 0.17 0.35 0.49 0.18 0.43 0.12 0.20 0.47 1.36 0.51 0.45 0.84 0.32 0.40
    System II: 1.13 0.54 0.96 0.26 0.39 0.88 0.92 0.53 1.01 0.48 0.89 1.07 1.11 0.58
  - The problem is to determine if the two populations are the same or if one is likely to produce larger observations than the other

Rank-sum test (cont'd)

- U-test is a non-parameteric alternative to the paired and unpaired t-tests
- First step in the U-test is to rank the data jointly, in increasing order of magnitude

0.12	0.17	0.18	0.20	0.26	0.32	0.35	0.39	0.40	0.43
I	I	I	I	II	I	I	II	I	I
0.45	0.47	0.48	0.49	0.51	0.53	0.54	0.58	0.63	0.84
I	I	II	I	I	II	II	II	I	I
0.88	0.89	0.92	0.96	1.01	1.07	1.11	1.13	1.36	
II	II	II	II	II	II	II	II	I	

- Assign each data item a rank in this order
  - If there are ties among values, the rank assigned to each observation is the mean of the ranks which they jointly occupy

Rank-sum test (cont'd)

- The values in the first sample occupy ranks 1, 2,3,4,6,7,9,10,11,12,14,15,19,20 and 29
- The sum of the ranks for the two samples, $W_1 = 162$ and $W_2 = 273$
- The U-test is based on the statistics

$$U_1 = W_1 - \frac{n_1(n_1+1)}{2}$$

or

$$U_2 = W_2 - \frac{n_2(n_2+1)}{2}$$

or on the statistic U which is the smaller of the two

Rank-sum test (cont'd)

- Under the null hypothesis that the two samples come from identical populations, it can be shown that the mean and variance of the sampling distribution of U_1 are

$$\mu_{U_1} = \frac{n_1 n_2}{2}$$

and

$$\sigma_{U_1}^2 = \frac{n_1 n_2 (n_1 + n_2 + 1)}{12}$$

- Numerical studies have shown that the sampling distribution of U1 can be approximated closely by the normal distribution when n1 and n2 are both greater than 8

Rank-sum test (cont'd)

- Thus, the test of the null hypothesis that both samples come from identical populations can be based on

$$Z = \frac{U_1 - \mu_{U_1}}{\sigma_{U_1}}$$

  which is a random variable having approximately the standard normal distribution
- The alternative hypothesis is either:
  - Population 2 is stochastically larger than Population 1
    - We reject the null hypothesis if $Z < -z_\alpha$
  - Or, Population 1 is stochastically larger than Population 2
    - We reject the null hypothesis if $Z > -z_\alpha$

Example cont'd

- At the 0.01 level of significance, test the null hypothesis that the two samples in our example come from the same population
  - Alternative hypothesis, populations are not identical
  - For $\alpha = 0.01$, we can reject the null hypothesis if $Z < -2.575$ or $Z > 2.575$
    - Calculations: n1 = 15, n2 = 14, W1 = 162
      U1 = 162 - 15x16/2 = 42
      Z = (42 - 15x14/2)/√((15x14x30)/12) = -2.75
  - Since Z is less than -2.575, we reject the null hypothesis; we conclude there is a difference between the two systems