

Flash Sale Detection: Comparing Binomial-Based Methods

Evaluation of Binomial PMF, CDF, and Z-Score Methods

Condition	Binomial PMF	Binomial CDF (Right-Tail)	Z-Score (Standardized)
Balanced Conversion Probabilities $p \approx 0.5$	Valid Works symmetrically	Valid Interpretable thresholds	Best Intuitive standardized alert
Rare Conversion ($p \ll 0.1$)	Cautious Sensitive to small spikes	Valid Suitable for rare-event tail	Valid Needs stable variance
Low Visitor Counts ($n < 10$)	Cautious Resolution too low	Cautious May misclassify	Invalid StdDev unreliable
High Traffic ($n > 30$)	Valid Smooth probability	Best Stable and scalable	Valid Normal approximation holds
Zero-Inflated Hours	Invalid No way to separate	Invalid Fails on structure	Best Use with residual modeling
Real-Time Use	Valid Lightweight calculation	Best Tail thresholding ideal	Cautious Needs live distribution
Explainability	Valid Probability logic clear	Valid Event likelihood based	Best Easy for business teams

Legend

Criteria	Meaning
Best	Most recommended for the scenario; optimal for robust flash sale detection
Valid	Sound and practical in most cases; can be reliably deployed
Cautious	Needs tuning, context-aware thresholds, or has minor limitations
Invalid	Not suitable due to poor reliability, false signals, or instability