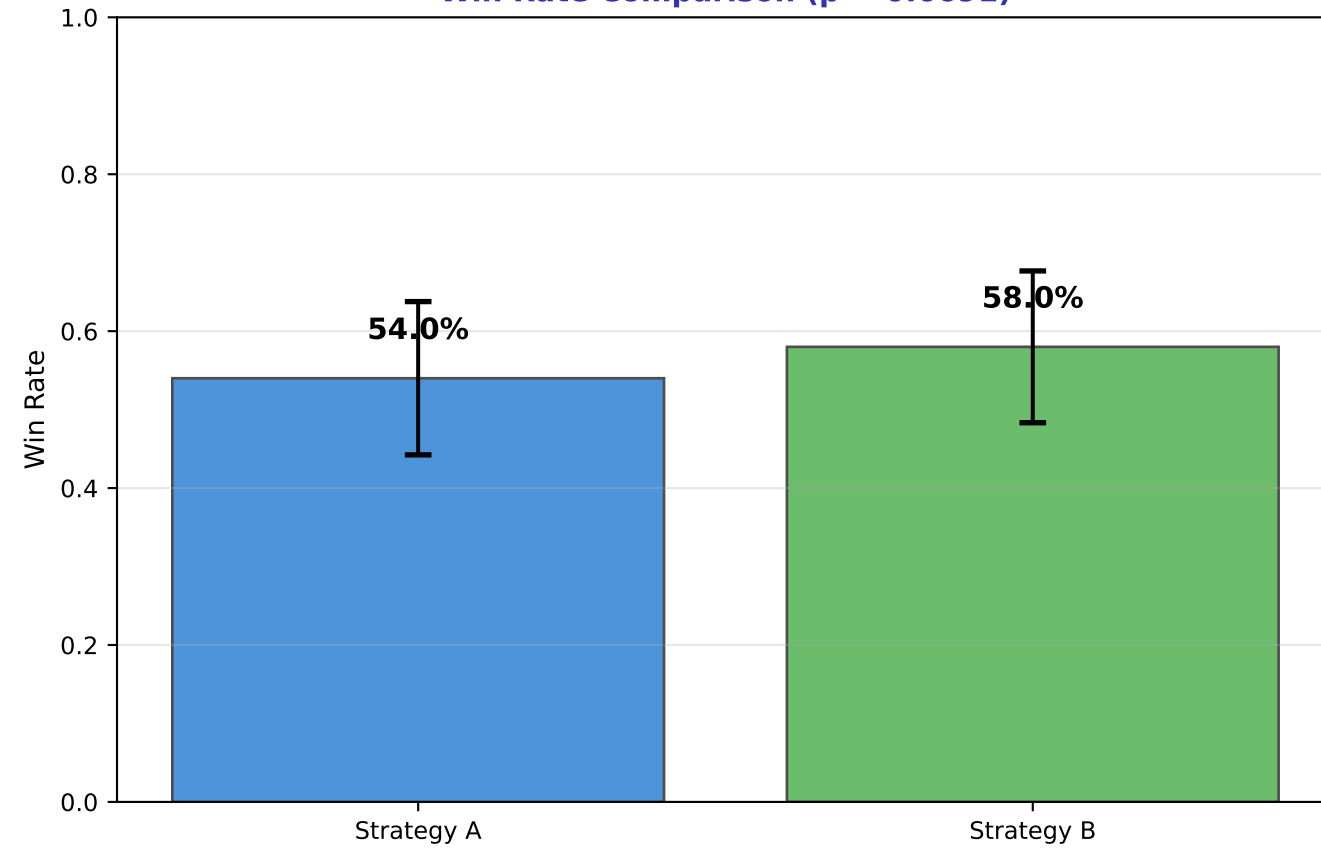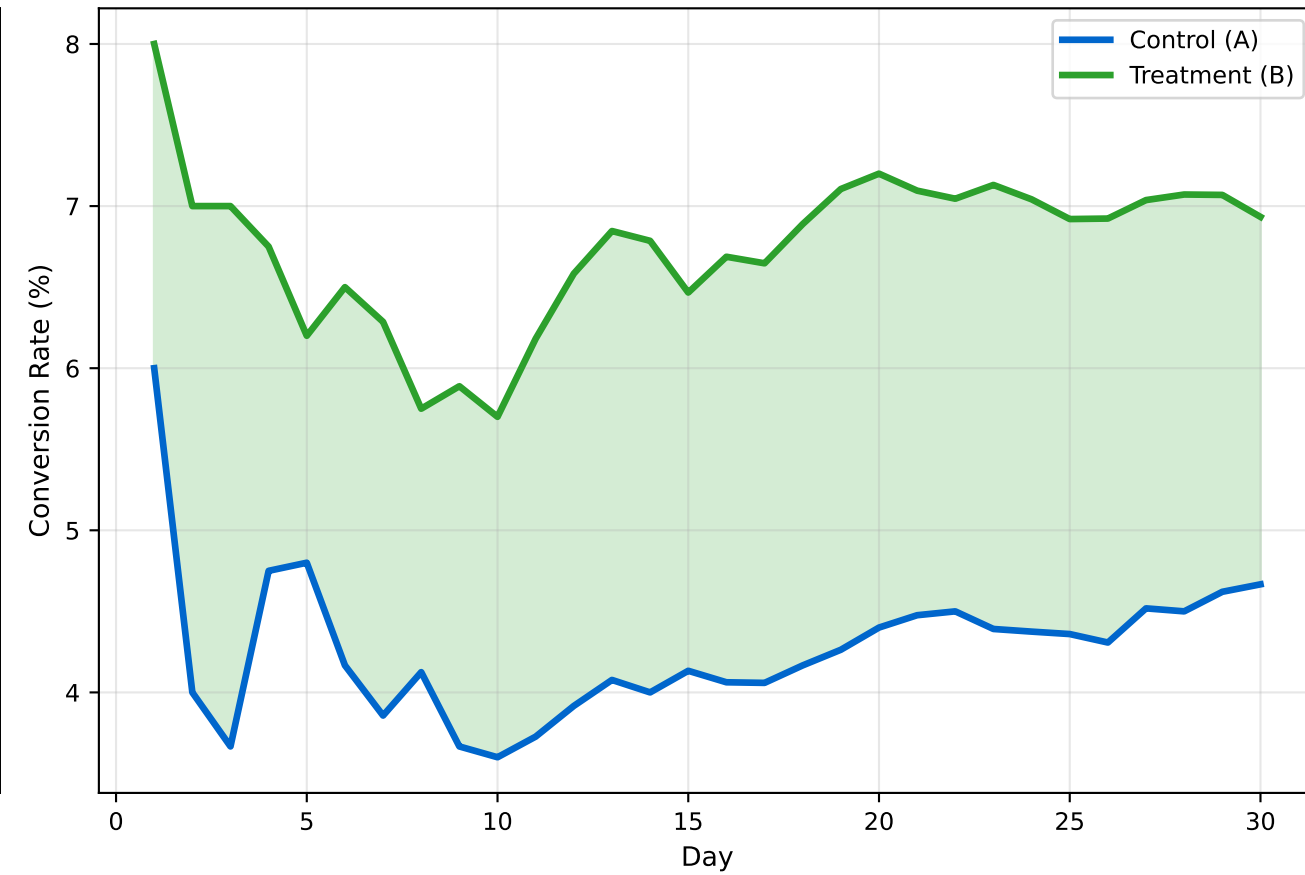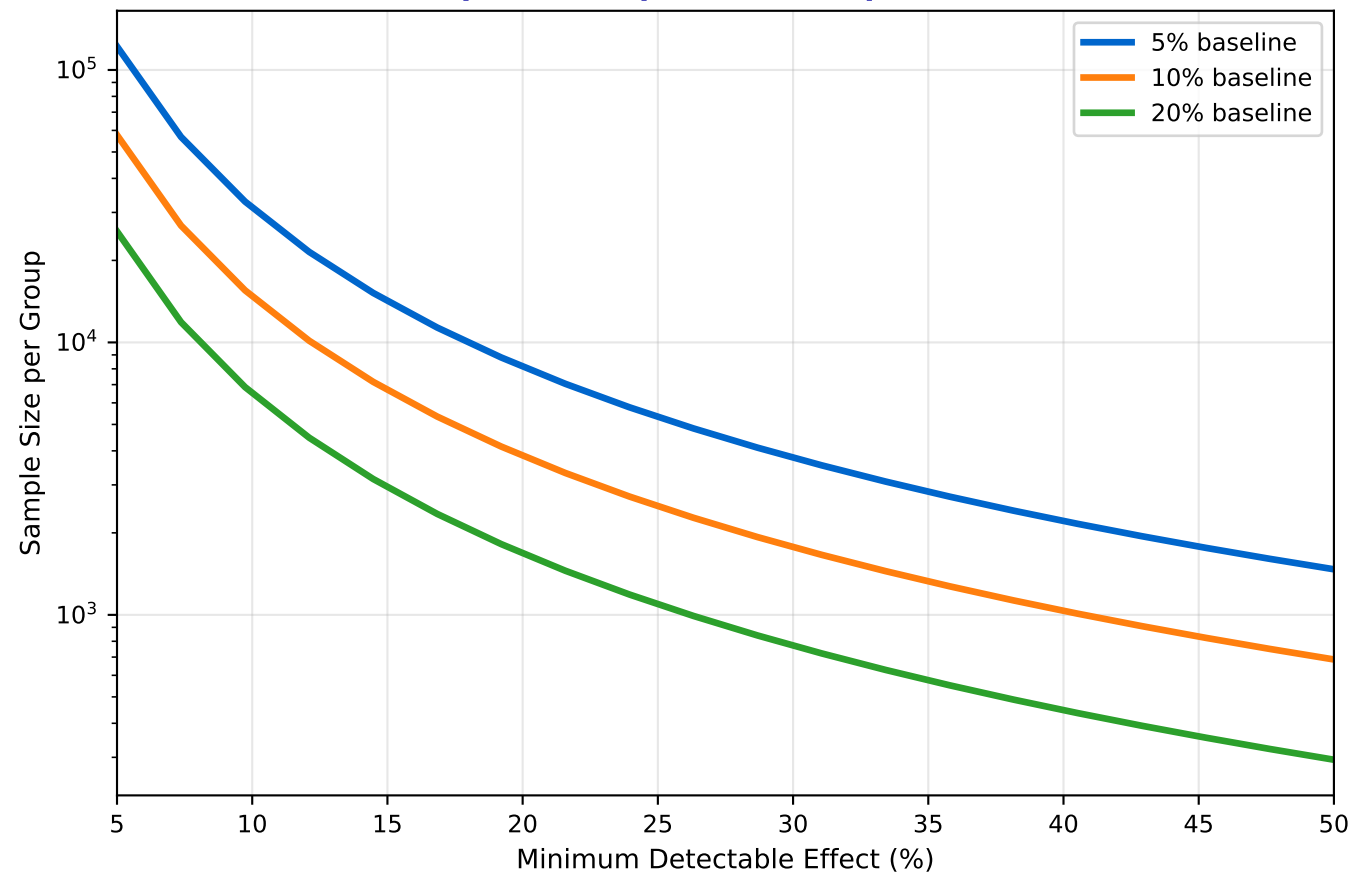# A/B Testing in Finance

Win Rate Comparison (p = 0.6691)

Cumulative Conversion Rate

Required Sample Size vs Expected Lift

A/B Testing Process

1. Hypothesis
H0: No difference
H1: B is better

2. Sample Size
Calculate n for desired power
(typically 80%)

3. Randomize
Randomly assign to A or B
(equal groups)

4. Run Test
Collect data, monitor for
issues (no peeking!)

5. Analyze
Chi-squared or t-test
at predetermined end

Warning: Multiple testing (peeking) inflates Type I error!