RND-3: DATA-DRIVEN ?????????? HOMOGENEITY TEST ? AB SPLIT

???????? ? ??????????

? HypEx ????? ?????????????? ?????? ?????????? ???????? ??????? ??? ??????????????: ????? ???????? ????????, ????? ????????, ????? ????????.

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? H1: ????????????? ??????? threshold ????? ??????????? ????? ?????????? N/K/correlation.
? H2: ????????? ????? ??????? acceptance-rate ????????????? ???????.
? H3: ????????????? top-covariates ??????? ????????? ??? ??????????? ?????? ????????.

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????????????? ????????? ?????? ?????? ? ???????????? N, K ? ???????????. ??????????:
1. ???????? random-split ??????? ????????? ???????????? ????????????? max|SMD|.
2. ????? ?????????? ??? ???????? ??? ???????? acceptance-rate.
3. max_iter ?????????? ?? ????????? ??????????? ??????.
4. ? ???????? ???????? ?????????? top-M ????????? ?? ????????.

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??????? ??????????, ??? auto-policy ?????? ?????????? ??????? ???????? ??????? ? ?????????
????? ??????????? ???????? ??? ????? K.
???????? ????? ? ???????? policy_table ? eval_table. ??????? ? ? ???????? "??????????" ?
"?????? ????????".

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? ??????? 's = max|SMD|' ?? 200?500 ????????? ???????.
? ??????? 'tau = quantile(s, q)' ??? 'q=0.05..0.15' (? ??????????? ?? SLA).
? ????????? 'max_iter = ceil(log(1-target_success)/log(1-q))'.
? ?????????????? top-M ?????????: 'M = min(20, max(5, round(sqrt(K))))'.
? ??? ???????? ???????? ?????? ????????????????? ????????.

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? '01_bonferroni_aa_matching/report.md'
? FDA Multiple Endpoints Guidance (2022)
? Benjamini & Hochberg (1995)
? de Boer et al. (2015)
? 'docs/CONTEXT_TZ.md'