

### **Abstract**

This articles tries to give honest statistical background to the CUPED method. Statistical background allows to correctly include multiple predictors and use heteroscedasticity robust standard errors.

# CUPED: statistician viewpoint

Boris Demeshev

October 20, 2021

- 1 The contradiction
- 2 Comparison with multiple regression
- 3 Toy problem to understand the difference
- 4 Heteroscedasticity case