

Experiment Design for Computer Sciences (01CH740)

Topic 04 - Paired Comparison

Claus Aranha

caranha@cs.tsukuba.ac.jp

University of Tsukuba, Department of Computer Sciences

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Outline

In the last lecture, we studied how to use **Hypothesis Testing** to perform induction on the value of a population parameter based on an estimator obtained from the sample.

A common situation in scientific inquiry is the comparison between two different approaches:

- A drug against a control group;
- A new algorithm against an old one;
- Two alternatives for a website design;
- etc;

In this lecture, we will study how to perform Hypothesis testing for the comparison of two samples;

Comments on Report 01

- I gave a quick look at the reports, but the full grading will take a bit of time, so please be patient;
- In general, everyone did great reports, I am very happy with the results;
- However, there were some common mistakes:
 - Many people did not include code for reproducibility; or the data used in the analysis; **Non-reproducible reports will receive a lower grade.**
 - A few students did not submit reports in PDF; **The main file of the report MUST be a PDF**
 - One student asked to use secret experimental data in the report; **It is acceptable, but I recommend against it in the future;**

Questions from Students

- From my experience, students normally have **many questions** in this lecture; Specially after lecture 3;
- However, there was only one question by comment from a student, and only one question in manaba;
- I understand that it may be harder to ask questions in long distance learning, but if you don't understand a concept, please write a thread on manaba, the TA is there to help everyone.

Part I – Two Sample Testing

Statistical Inference for Two Samples

Sometimes we are interested on the comparison between two different populations, based on information from their samples. This type of analysis is frequent when we compare the effect of a technique (**or treatment**) against a *control group*: a placebo, a classical technique, a random search, etc;

The statistics used in this case are actually very similar to the statistics used for the analysis of single populations; and in general the experiment design follow the same principles.

Usual questions involve:

- The comparison of means;
- The comparison of variances;
- The comparison of proportions;
- Etc;

Comparison of two means

Example: Length of Steel Rods



One of the critical aspects of manufacturing steel rods is cutting the bars with a precise length, which is expected by the customers.

This process is prone to errors, which result in additional costs for standardizing and reprocessing the rods.

An engineer is interested in comparing the current cutting process with a new method that could potentially improve the performance of the system.

Statistical Models

A **Statistical Model** is a useful way to characterize a population from which we obtain some sample. This model describes the possible values from an experiment, and how they are distributed.

For example, when we measure some observed value (y) taken from one of several methods ($i = 1, 2, \dots$), we understand that the value comes from some distribution with mean μ_i , at it will also have an error (ϵ) away from that mean, which is different for each observation. So we describe the j -th observation taken from the i -th method as

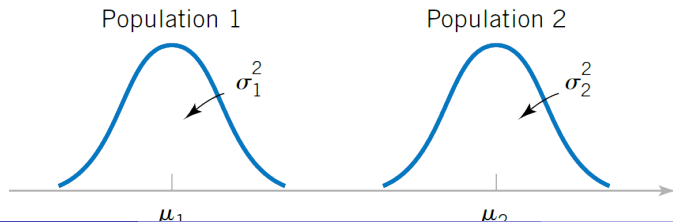
$$y_{ij} = \mu_i + \epsilon_{ij} \begin{cases} i = 1, 2 \\ j = 1, \dots, n_i \end{cases}$$

Statistical Models

Two population Model

$$y_{ij} = \mu_i + \epsilon_{ij} \begin{cases} i = 1, 2 \\ j = 1, \dots, n_i \end{cases}$$

Using this model for the observed variable (y_{ij}), we assume that the residuals ϵ_{ij} are iid¹ and follow $\mathcal{N}(0, \sigma_i^2)$. Under these assumptions, the populations of the two samples look like this:



Comparison of two means

Null and Alternate Hypotheses

What should be the observed variable y ? The goal of this experiment is to measure if the new method produces steel rods closer to the nominal value. In this case, a possible response variable would be the **absolute error**, e.g., $y = |\ell - \ell_{nominal}|$.

Keeping in mind our statistical model, we can build the hypothesis around the **mean** of the absolute error (μ_i). In that case, we can state the null and alternate hypotheses as:

$$\begin{cases} H_0 : \mu_1 - \mu_2 = 0 \\ H_1 : \mu_1 - \mu_2 < 0 \end{cases} \quad \text{or, equivalently,} \quad \begin{cases} H_0 : \mu_1 = \mu_2 \\ H_1 : \mu_1 < \mu_2 \end{cases}$$

Comparison of two means

Calculating the statistic

Lets assume (for the moment) that the variance of the process is unknown but similar for both systems. Since it is unknown, we have to estimate the variance from the sample data. As assume $\sigma_1^2 \approx \sigma_2^2$, we can use the pooled variance estimator:

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

Based on this estimator and the stated assumptions, we have that:

$$T = \frac{(\bar{y}_1 - \bar{y}_2) - (\mu_1 - \mu_2)}{s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}} \sim t^{(n_1 + n_2 - 2)}$$

Comparison of two means

Rejection threshold

Suppose a desired significance level $\alpha = 0.05$, and that the engineer is interested in detecting any difference larger than 15cm in the mean absolute error with a power $(1 - \beta) = 0.8$.

If we recall our working hypotheses:

$$\begin{cases} H_0 : \mu_1 - \mu_2 = 0 \\ H_1 : \mu_1 - \mu_2 < 0 \end{cases}$$

we have that, under H_0 :

$$t_0 = \frac{(\bar{y}_1 - \bar{y}_2) - \overset{0}{(\mu_1 - \mu_2)}}{s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}} = \frac{(\bar{y}_1 - \bar{y}_2)}{s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}} \sim t^{(n_1+n_2-2)}$$

We'll reject H_0 at the $(1 - \alpha)$ confidence level if $t_0 \leq t_{\alpha/2}^{(n_1+n_2-2)}$

Comparison of two means

Calculating the Statistic

Computationally, we can perform the t-test for comparing the means of two independent populations by:

```
> y <- read.table("steelrods.csv", header = TRUE)
> t.test(y$Length.error ~ y$Process,
+        alternative = "less",
+        mu          = 0,
+        var.equal    = TRUE,
+        conf.level   = 0.95)
```

```
data:  y$Length.error by y$Process
t = -14.312, df = 32, p-value = 9.244e-16
alternative hypothesis: true difference in means is less than 0
95 percent confidence interval:
 -Inf -7.156884
sample estimates:
mean in group new mean in group old
```

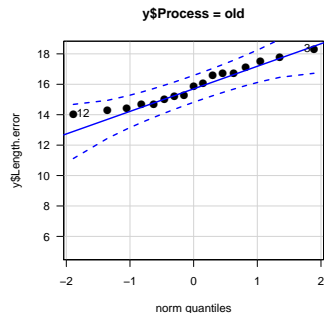
Comparison of two means

Testing the assumptions

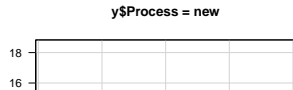
The assumptions of the test must be verified. In this particular case:

- **Normality;**
- Equality of variances;
- Independence.

```
> qqPlot(y$Length.error, groups = y$Process,
         cex = 1.5, pch = 16, las = 1,
         layout = c(2, 1))
> shapiro.test(y$Length.error[y$Process == "new"])
# W = 0.92269, p-value = 0.164
> shapiro.test(y$Length.error[y$Process == "old"])
# W = 0.94971, p-value = 0.4519
```



Reminder: the t-test is quite robust to mild to moderate violations of the normality of the residuals / groups.



Comparison of two means

Testing the assumptions

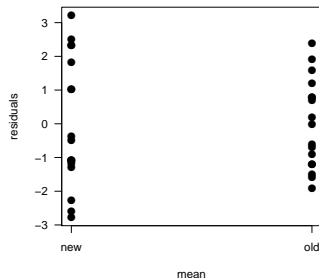
The assumptions of the test must be verified. In this particular case:

- Normality;
- **Equality of variances;**
- Independence;

```
> fligner.test(Length.error ~ Process, data = y)
# Fligner-Killeen:med chi-squared = 1.6837,
# df = 1, p-value = 0.1944
```

```
> resid <- tapply(X = y$Length.error,
  INDEX = y$Process,
  FUN = function(x){x - mean(x)})
```

```
> stripchart(x      = resid,
  vertical = TRUE,
  pch      = 16,
  cex      = 1.5,
  las      = 1,
```



Comparison of two means

Testing the assumptions

The assumptions of the test must be verified. In this particular case:

- Normality;
- Equality of variances;
- **Independence;**

As mentioned in the last class, there is no general test for the independence assumption, and it has to be guaranteed in the design phase.

One can at most test for serial autocorrelation in the residuals using Durbin-Watson's test, but this test is absolutely dependent on the ordering of the observations - very useful to detect ordering-related trends in the residuals, but not much more than that.

Comparison of two means

Unequal variances

Suppose now a more general case, in which the variances of the two populations are unknown and cannot be assumed equal.

For this cases, a modification on the t-test called *Welch's t test* is usually employed. The Welch statistic can be calculated as:

$$t_0^* = \frac{\bar{y}_1 - \bar{y}_2}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}}$$

Under the null hypothesis t_0^* is distributed approximately as a $t^{(\nu)}$ distribution, with:

$$\nu = \frac{\left(\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}\right)^2}{\frac{(s_1^2/n_1)^2}{n_1-1} + \frac{(s_2^2/n_2)^2}{n_2-1}}$$

Comparison of two means

Unequal variances

To illustrate this technique, let's use the data from the example²:

```
> with(y,
+       t.test(Length.error~Process,
+             alternative = "two.sided",
+             mu = 0,
+             var.equal = FALSE,          %% <- We only change this.
+             conf.level = 0.95))
```

Welch Two Sample t-test

data: Length.error by Process

t = -14.312, df = 28.386, p-value = 1.645e-14

alternative hypothesis: true difference in means is not equal to 0

95 percent confidence interval:

-0.09278780 -0.06956515

sample estimates:

mean in group new mean in group old

0.07782353 0.15900000

²Notice that this would not be necessary, since the data collected in the previous example did not violate the equality of variances assumption.

Comparison of two means

Summary

To compare an estimator from samples of two populations that (we assume) follow a normal distribution, we set our statistic and the corresponding hypotheses to be the difference of the target variables.

This technique for comparison testing is equally simple and extremely versatile.

Of course, there are cases where this approach does not apply. Next we will see a relatively common case where using the difference of the target variables would lead to a wrong inferential result.

Part II – Paired Testing

Comparison of two means

Dependent populations

Suppose the following situation: a young researcher develops an optimization algorithm (A) **for a given family of problems**, and wants to compare its convergence speed against a method that represents the state-of-the-art (B).

The researcher implements both methods and wants to determine whether the proposed one has a better average performance for problems of that particular family, which are represented by a given benchmark set.

The measurements are made under homogeneous conditions (same computer, same operational conditions, etc.) and the time is measured in a way that is not sensitive to other processes running in the system.

Comparison of two means

Dependent populations

This problem has some important questions worth considering:

- What is the actual question of interest?
- What is the *population* for which that question is relevant?
- What are the independent observations for that population?
- What are the relevant sample sizes for the experiment?

Consider carefully the difference between considering *individual runs* as a population against *individual problem instances* as a population. The important thing is to not mix both!

Paired Experimental Design

The variability of results due to the different test problems is a strong source of spurious variation (noise) that can and must be controlled;

An elegant solution to eliminate the influence of this nuisance parameter is the *pairing* of the measurements by problem:

- Observations are considered in pairs (A, B) for each problem;
- Hypothesis testing is done on the sample of *problem differences*;

Paired Design

Statistical Model

Let y_{Aj} and y_{Bj} denote paired observations of average time for methods A and B, for each problem instance j . The *paired difference* of an observation is simply $d_j = y_{Aj} - y_{Bj}$.

If we model our observations as an additive process:

$$y_{ij} = \underbrace{\mu + \tau_i}_{\mu_i} + \beta_j + \varepsilon_{ij}$$

where μ is the grand mean, τ_i is the effect of the i -th method on the mean, β_j is the effect of the j -th problem instance, and ε_{ij} is the model residual, then:

$$d_j = \mu + \tau_A + \beta_j + \varepsilon_{Aj} - (\mu + \tau_B + \beta_j + \varepsilon_{Bj})$$

$$\begin{aligned} d_j &= (\mu + \beta_j - \mu - \beta_j) + \tau_A - \tau_B + \varepsilon_{Aj} - \varepsilon_{Bj} \\ &= \mu_D + \varepsilon_j \end{aligned}$$

Paired Design

Hypotheses

The hypotheses of interest can now be defined in terms of μ_D , e.g.:

$$\begin{cases} H_0 : \mu_D = 0 \\ H_1 : \mu_D \neq 0 \end{cases}$$

which can now be treated as a test of hypotheses for a single sample: the population of interest is the differences in average times until convergence for the problems under investigation. The test statistic is given by:

$$T_0 = \frac{\bar{D}}{S_D / \sqrt{N}}$$

which is distributed under the null hypothesis as a Student-t variable with $N - 1$ degrees of freedom (where N is the number of test problem instances in the experiment);

Paired Design

Considerations

Some other important questions worth considering:

- In this example the minimally interesting effect size δ^* must be expressed in terms of *average time gains across problems* (not within individual instances);
- The most important sample size to consider in this situation refers to the *number of problem instances*, and not necessarily to the number of within-problems repeated measures;
- The number of repetitions within each problem will have an impact on the uncertainty associated to each observation (that is, to each value of mean time to convergence for each algorithm on each problem), which will propagate down to the residual variance.

Paired design

Considerations

Some other important questions worth considering:

- Pairing removes the effects of controllable nuisance factors from the analysis.
- Strongly indicated in cases with **strong correlations between samples** (e.g., heterogeneous experimental conditions).

Paired Comparison Example

Going back to our example, assume the following facts about the desired comparison:

- The benchmark set is composed of seven problem instances ($N = 7$);
- The researcher is interested in finding differences in mean time to convergence greater than ten seconds ($\delta^* = 10$) with a power of at least $(1 - \beta) = 0.8$, using a significance level $\alpha = 0.05$;
- The researcher performs $n = 30$ repeated runs¹ of each algorithm in each problem, from random initial conditions.

¹ Not that this number is necessarily good, but it is generally an easy alternative if you don't want to keep justifying your choices to less statistically-savvy reviewers.

Executing the Paired Analysis

Step 1: load and precondition the data

```
> # Read data
> data <- read.table("benchmark.csv",
+                   header=T)

# "Problem" is a categorical variable, not a continuous one
> data$Problem <- as.factor(data$Problem)

# Summarize within-problem observations by mean
> aggdata <- aggregate(Time ~ Problem:Algorithm,
+                      data = data,
+                      FUN  = mean)
> summary(aggdata)
```

Problem	Algorithm	Time
1:2	A:7	Min. : 37.63
2:2	B:7	1st Qu.:109.45
3:2		Median :178.73
4:2		Mean :175.48
5:2		3rd Qu.:245.25
6:2		Max. :296.79
7:2		

Executing the Paired Analysis

Step 2: analysis

```
> # Perform paired t-test  
> t.test(Time ~ Algorithm,  
+         paired = TRUE,  
+         data   = aggdata)
```

Paired t-test

data: Time by Algorithm

t = -9.1585, df = 6, p-value = 9.54e-05

alternative hypothesis: true difference in means is not equal to 0

95 percent confidence interval:

-21.85862 -12.64118

sample estimates:

mean of the differences

-17.2499

Executing the Paired Analysis

Alternatively, we could have done:

```
> difTimes <- aggdata$Time[1:7] - aggdata$Time[8:14])  
> t.test(difTimes)
```

```
One Sample t-test  
data:  difTimes  
t = -9.1585, df = 6, p-value = 9.54e-05  
alternative hypothesis: true mean is not equal to 0  
95 percent confidence interval:  
 -21.85862 -12.64118  
sample estimates:  
mean of x  
 -17.2499
```

Check your understanding: Why is the paired test on two samples equivalent to the one sample test on the difference vector of the samples?

Verifying the Assumptions

```
> shapiro.test(difTimes)
```

Shapiro-Wilk normality test

data: difTimes

W = 0.8387, p-value = 0.09655

```
# Redo test without outlier
```

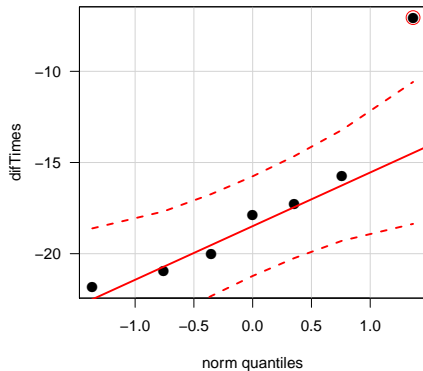
```
> indx <- which(difTimes == max(difTimes))
```

```
> t.test(difTimes[-indx])$p.value
```

```
[1] 6.179743e-06
```

```
> t.test(difTimes[-indx])$conf.int
```

```
[1] -21.41856 -16.48037
```



Why is Pairing Important?

What happens if we fail to consider the problem effects?

```
> t.test(Time ~ Algorithm, data = aggdata)
```

Welch Two Sample t-test

data: Time by Algorithm

t = -0.3609, df = 11.993, p-value = 0.7245

alternative hypothesis: true difference in means is not equal to 0

95 percent confidence interval:

-121.40320 86.90341

sample estimates:

mean in group A mean in group B

166.8527 184.1026

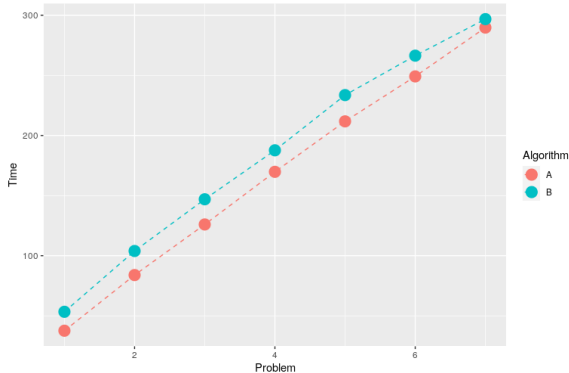
Failure to consider inter-unit variability can result in the masking of relevant effects by the nuisance factor.

Similarly, failure in recognizing the dependence structure of within-unit measurements yields tests with artificially inflated degrees of freedom, which results in the inflation of the effective value of α .

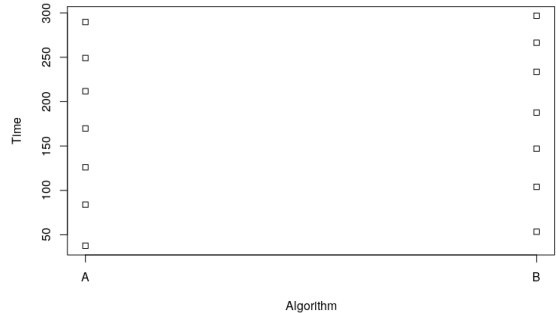
Why is Pairing Important?

A visual Comparison

Paired Samples



Unpaired Samples



- Estimating the mean of the differences vs the difference of the means;

Conclusion

Summary

- In the Last class, we described the Null Hypothesis testing method to perform **Statistical Inference** on a population parameter from a single sample;
- In this class, we generalize this procedure to a common situation, where we want to compare two samples regarding a population parameter;
- The **Two Sample Hypothesis Testing** uses inference on a statistic based on the *difference between sample estimators*.
- When there is a high correlation between the observations of each sample, it is important to perform the *pairing* of the observations.

Report 2

Design, Execute and Analyze a Scientific Experiment

In this report, you must choose a simple experiment to design, perform and analyze the results. Like in Report 1, your report must have:

- **Introduction:** Description of Scientific Question;
- **Experiment Design:** Plan of data collection and analysis
- **Data Collection:** Report on the data and results;
- **Analysis:** Conclusion based on hypotheses and statistic;

Important Notes

- Use techniques of Statistical Inference to analyze the results;
- In the Experiment Design section, describe the hypotheses used, and the variable of interest;
- In the Analysis section, do not forget to test the inferential assumptions (normality, variance, etc);
- Remember to follow practices of reproducible science!

A note about data re-use

Because this report is very similar to Report 01, a natural question is "Can I use the same data as in the first report, and just change the analysis?".

The short answer is **NO**.

The idea of experimental design is that the setup of the experiment, including the choice of variable, statistic, hypotheses, etc, should guide the data collection, not the other way around. Choosing the analysis **after** data collection is an easy way to bias the results.

How you can use your initial data:

You can, however, use your previous experiment data to guide the design of the new experiment. For example, you can use it to estimate variance, reasonable values for the hypotheses, etc.

About these Slides

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