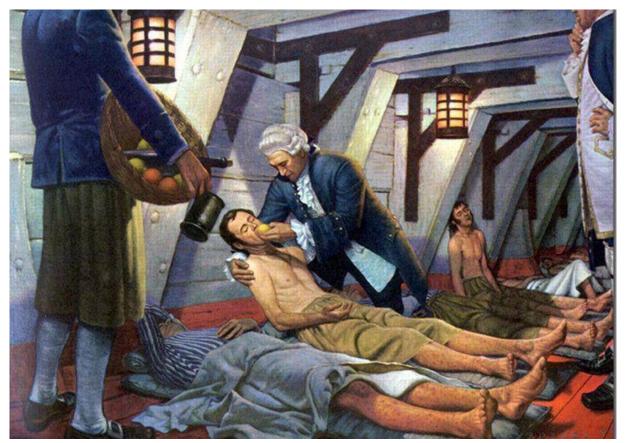
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Ron Kohavi * Roger Longbotham * Dan Sommerfield * Randal M. Henne

What are controlled experiments?

What are controlled experiments?



Why controlled experiments?

HiPPO decision making

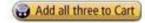


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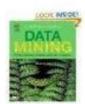


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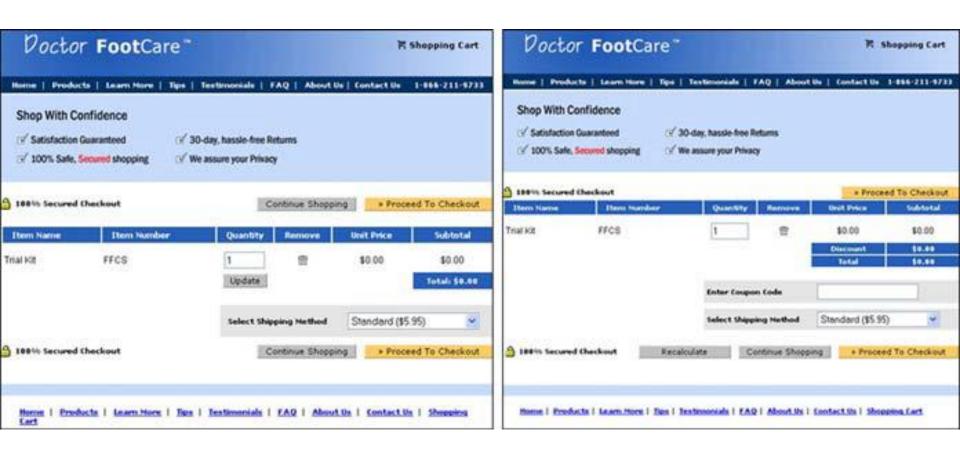
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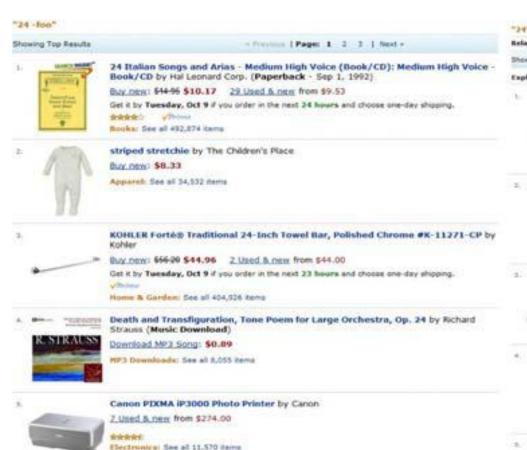
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Amazon's recommendation system



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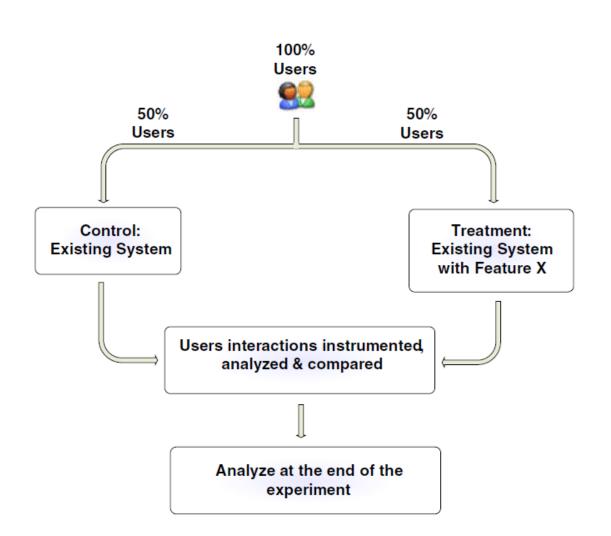


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A/B testing



A/B terminology

- Overall Evaluation Criterion (OEC)
- Factors
- Experimental units
- Null hypothesis
- Confidence level
- Power
- A/A test
- Standard error

T-test

$$t = \frac{O_B - O_A}{\widehat{\sigma_d}}$$

Calculation of minimum sample size

$$n = \frac{16\sigma^2}{\Lambda^2}$$

Example: e-commerce

 Suppose you want to detect 5% change on e-commerce site on which 5% of the user make purchases of 75\$ on average. Suppose that standard deviation is 30\$. Number of users needed is 409 000.

- First solution: Look at conversion rates.
- Second solution: Look at the bigger sensitivity in the beginning
- Third solution: If only changes to the checkout page have been made, filter those who didn't click on it. Filter those unaffected by the change

Effect of robots on experimental results

- Robots cause harm and mislead
- On some sites they provide 50% of pageviews
- It is critical to remove those that don't accept cookies and have large number of actions

Limitations

- Quantitative metrics, but no explanations
- Short term versus long term effects
- Primacy and newness effects.
- Features must be implemented

MultiVariable Testing

MultiVariable Testing



MultiVariable Testing

Benefits:

- Testing multiple factors at the same time
- Analysing interaction between different factors

Limitations:

- Large antagonisms
- More complex to analyse results
- More expensive

Implementation architecture

Implementation architecture

- 1. Randomization assignment
- 2. Assignment method
- 3. Data Path

Random assignment

It has several requirements:

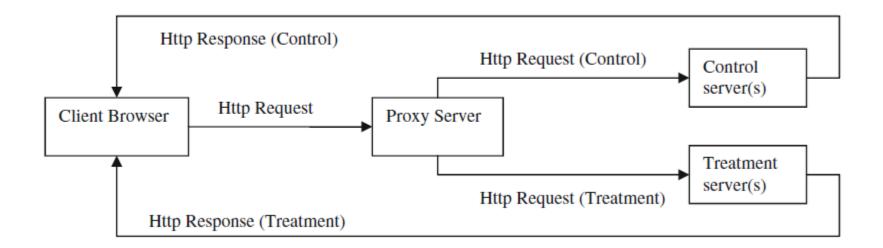
- No bias to any variant
- Repeated assignments for the same user
- No correlation between factors

Assignment method

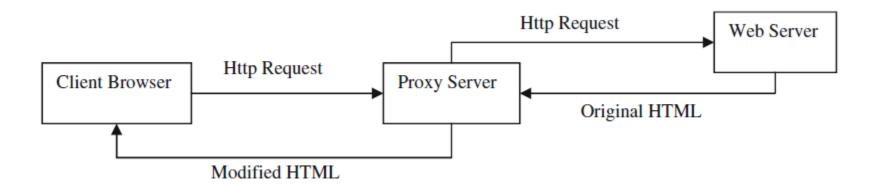
Assignment method

- 1. Traffic splitting
- 2. Page rewriting
- 3. Server-side assignment

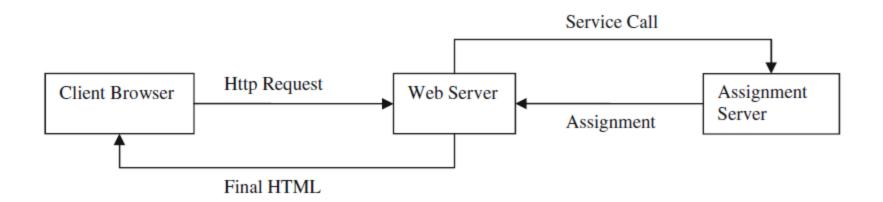
Traffic splitting



Page rewriting



Server side assignment



Data path

Lessons learned

Analysis:

- Mine the data you obtain
- Speed can have big impact
- Interactions are rarer than expected
- Be bold. Try different designs

Lessons learned

Trust and execution:

- Run A/A tests
- Automatic ramp-up and abort
- Beware of the day of week effect
- Beware of different cultures and geography

Lessons learned

Culture and business:

- Agree on the OEC upfront
- Beware of launching features that "do not hurt" users
- Weigh the feature maintenance costs
- Change to a data-driven culture

Conclusion

Questions?