CHAPTER I

INTRODUCTION

Two primary concerns in software release planning are: improving functionality and maintaining quality. Both objectives are constrained by limits on development time and cost. In order to respect these constraints and still pursue both objectives, the scope of planned work must be limited so that time is available to properly deal with the inevitable defects (bugs) that will arise. In this way, a software release can better ensure quality while also improving functionality.

A critical step in this planning process is to factor in a suitable amount of time for testing and bug-fixing. Otherwise, there is a risk of slip in the development schedule and/or software quality. As the time and effort required for testing and bug-fixing will likely be a function of the number of defects introduced during development, it is desirable to be able to predict how many bugs can be expected as development proceeds.

A potential application for defect prediction is to compare different release plans according to their estimated bug fallout and subsequent impact on testing and bug-fixing times. This would assist release planners in ensuring that the total development time does not exceed the project's time budget for a release. The comparison of different release plans is integral to release plan optimization, which is the focus of The Next Release Problem (discussed in detail in the Motivation chapter).

Many approaches to defect prediction focus on either code analysis or historical defect information. To make the defect prediction model useful for comparing release plans, the model must be dependent in some way on the basic elements of the release plan: planned new features and improvements. The historical defect models discussed in

the Literature Review chapter are limited in this respect, as they depend only on the past defects.

An approach to defect prediction is presented using a multivariate time series model. This model can be applied for a proposed release, because predictions can be made using only information about proposed features and improvements.

THE PAPER IS ORGANIZED AS FOLLOWS. FIRST, RELATED WORK IS PRESENTED IN THE LITERATURE REVIEW CHAPTER. THEN, FURTHER MOTIVATION FOR THE USE OF A TIME SERIES MODEL FOR PREDICTING DEFECTS IS PRESENTED IN THE MOTIVATION SECTION. NEXT, AN OVERVIEW OF TIME SERIES MODELING CONCEPTS IS PROVIDED IN THE BACKGROUND SECTION. THE METHODS USED FOR DATA COLLECTION AND PREPARATION, AND FOR TIME SERIES MODELING ARE DETAILED IN THE METHODS CHAPTER, RESPECTIVELY. THE RESULTS OF APPLYING THESE METHODS ARE THEN GIVEN IN THE RESULTS CHAPTER. LAST, THE PAPER CONCLUDES AND POSES FUTURE WORK IN THE

Conclusions & Future Work chapter.

CHAPTER II

LITERATURE REVIEW

Software defect (bug) prediction typically involves a detailed analysis of code or proposed design changes. Some of these analytical methods are mentioned next. Then several statistical approaches to prediction are discussed.

Akiyama [1] predicted defect counts based on lines of code (LOC), number of decisions, and the number of subroutine calls. Gafney [7] likewise predicted defect count based on LOC. Rather than code itself, Henry and Kafura [10] define metrics that are based on information taken from design documents, to be used in defect prediction.

Nagappan and Ball [14] use relative code churn (lines modified) as a metric for predicting the density of defects. Giger, Pinzger, and Gall [8] compare the use of code churn to a more fined-grained approach, capturing ". . .the exact code changes and their semantics down to statement level."

Statistical Approaches to Defect Prediction

Rather than requiring a detailed code analysis to predict defects, the approach proposed in this paper is to develop a mathematical model based on historical data on defect occurrences. Specifically, the proposed approach is to develop a defect prediction model using previous software features, improvements, and defects.

A related approach, used by Li, Shaw, Herbsleb, Ray, and Santhanam [12], is to study only the defect occurrences themselves, and attempt to develop a mathematical model for defect projection. In their work, functions were fitted to a time series of defect occurrences, then the function parameters themselves were extrapolated for each new

release. They found that the Weibull model fit best in 73% of the tested software releases. They attempted to extrapolate model parameters using naive methods, moving averages, and exponential smoothing, but found these techniques to be ". . .inadequate in extrapolating model parameters of the Weibull model for defect-occurrence projection". The reason given for this ineffectiveness is the changing nature of the software development system. For example, development practices, staffing levels, and usage patterns may all change between releases.

In another related approach, Graves, Karr, Marron, and Siy [9] developed several models that predict the future distribution of software faults in a given code module. The basis of their predictive models is a statistical analysis of change management data, which describes only the changes made to code files. The best model they found was a weighted time damping model, where every change in the module files contributed to fault prediction, with time-damping to account for age of changes. They achieved a performance nearly as good by basing a generalized linear model on just the modules age and the number of past changes. They also found factors that did not improve model performance: module length, number of developers making changes in the module, and how often a module is changed simultaneously with another module.

In the final approach discussed here, by Singh, Abbas, Ahmad, and Ramaswamy [15], the Box-Jenkins method is applied to datasets from the Eclipse and Mozilla software projects, which are represented as time series data, and defect count is predicted using an ARIMA model. Their modeling effort is focused at the component-level, and

they conclude that ". . . current bug count of a component is linearly related to its previous bug count".

CHAPTER III

MOTIVATION

Release planners typically rely on both their experience and project conventions to generate a release plan by selecting planned features and improvements such that the estimated time to test for and fix defects will not cause a schedule slip.

However, if the defect estimation technique is only loosely based on past experience, as with a rule-of-thumb, then it may prove too coarse for comparing multiple release plans. Specifically, such a technique may not provide any quantitative difference between release plans that are similar (but not the same). For example, suppose two different release plans are being considered. Both include two features, but one has five improvements and the other has seven. A rule-of-thumb approach may provide the same estimate for each. Even for dissimilar release plans, such an approach still has the disadvantage of lacking confidence intervals to quantify prediction uncertainty.

An alternative approach is to develop a model that will take into account the differences in composition of features and improvements between the release plans. In this case, one would expect that the predicted number of defects would vary across the release plans and that prediction uncertainty can be quantified by confidence intervals. Such a model would assume some explanatory relationship, like that shown in Figure 1.

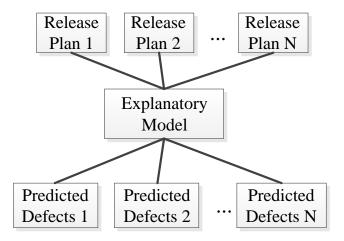


Figure 1 Using an explanatory model allows for the possibility of different defect predictions for each release plan.

A predictive model will have some inaccuracy, but confidence levels can be used to quantify the uncertainty of future prediction based on past accuracy. This will allow release planners to assess the risk of relying on the defect prediction. A higher confidence level results in less risk because it encompasses a larger window for the prediction. Conversely, a lower confidence level results in more risk and a more narrow prediction window.

Application to the Next Release Problem

Release plan optimization is exactly the goal of The Next Release Problem (NRP), but there is a gap between the abstract domain of the NRP and the detailed, messy data found in software projects. By applying an explanatory predictive model there is a path toward bridging this gap, opening up the potential for using NRP optimization techniques in real-world release planning. In this section, first the NRP is described, then the gap between it and practical planning is discussed, and finally it is shown how the explanatory model suggested earlier would be applied to help bridge this gap.

Defining the NRP

The Next Release Problem (NRP) was defined by Bagnall, Rayward-Smith, and Whittley [2], and was shown to be NP-Hard. Being abstract in its treatment of feature cost, a broad range of optimization techniques can be applied to the NRP, such as integer programming, hill climbing, simulated annealing, genetic algorithms, etc. The NRP is the subject of academic research in the area of Search-Based Software Engineering [11][16][18].

The NRP describes the situation where software project planners, who have multiple customers to satisfy, would like to maximize the revenue produced from completing the project. This is all described mathematically as follows.

A software project has a set R of all possible requirements (new features and enhancements) that might be included in the next software release. A customer i is satisfied by completing a subset $R_i \subseteq R$. The importance of a customer i is given by the weight, $w_i \in \mathbb{Z}^+$.

Requirements may have acyclic dependencies, or prerequisites, that must be completed first. A subset that includes all prerequisite requirements, recursively, is indicated by \hat{R}_i , and should be taken to mean

$$\hat{R}_i = R_i \cup ancestors(R_i)$$

For example, if $R_1 = \{r_2\}$, and r_1 is a prerequisite for r_2 , then $\hat{R}_i = \{r_1, r_2\}$.

A requirement $r \in R$ has a cost $cost(r) \in \mathbb{Z}^+$, associated with its implementation, not considering the cost of any prerequisite requirements. Then, the cost for some subset $R' \subseteq R$ will be

$$cost(R') = \sum_{r \in \hat{R}'} cost(r)$$

Once customer i is satisfied, their weight w_i contributes to the total revenue from the project, as in

$$\sum_{i \in S} w_i$$

So, the NRP is posed as follows: for a group of n customers, select the subset $S \subseteq \{1,2,...,n\}$ that maximizes total revenue, while keeping the total cost within some budget constraint B. This is given by

$$maximize \sum_{i \in S} w_i$$

subject to
$$cost\left(\bigcup_{i\in S} \hat{R}_i\right) \leq B$$

The Gap Between Abstraction and Reality

As was discussed in the previous section, a planner would need several things to be able to implement a NRP-like optimization:

- 1. A set of requirements that could potentially be implemented.
- 2. A set of customers that are satisfied by some subset of the requirements, and have an associated weight.
- 3. A cost function, to quantify the cost of each requirement.
- 4. A cost budget that should not be exceeded.

Having all these in hand, a planner could proceed to optimize the subset of requirements planned for the next release. One difficulty with this that can be highlighted

is in the definition of a cost function. It might be suggested that the estimated time to implement a requirement alone might be used to determine cost, but there is a practical detail that prevents this: in order to maintain quality software, the total cost of any requirement should take into consideration both the cost of implementation *and* the cost of fixing associated defects. Otherwise, a release plan would appear to be within budget, when there is a risk that the budget will be exceeded when defect costs are also considered.

Bridging the Gap

We use the explanatory model to address the need to consider defect cost. Such a model, given some subset of proposed requirements, can be used to predict defects and to find additional cost which should be considered. This use of the predictive model is illustrated in Figure 2.

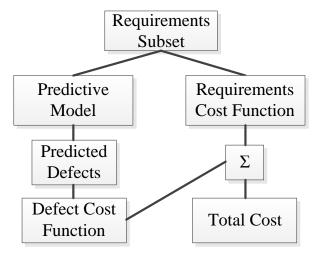


Figure 2 Defect prediction model being used to determine the overall cost of some requirements subset.

Since predictive models cannot be perfectly accurate, instead we would expect that any forecasting would include confidence levels. Taking into account the confidence of a prediction allows planners to account for risk in the use of the defect prediction. If more risk is acceptable, then planners will get a narrower prediction window, and in exchange take more of a chance that the prediction is inaccurate. A wider prediction window means, though, that when the defect prediction is used to determine requirements cost, that potential cost range will also be wider.

CHAPTER IV

BACKGROUND

In this section, time series and autoregressive models are introduced. Then, further concepts related to modeling, exogeneity and stationarity, are discussed.

Time Series

A time series is a collection of observations that occur in order. The process underlying a time series is assumed to be stochastic, so the model must correspondingly be probabilistic. Critically, the sequence of observations cannot be re-arranged, as each observation is typically dependent on one or more previous observation. This dependence is termed autocorrelation and accounting for it is one of the primary functions of a time series model.

Autoregressive Models

A basic autoregressive (AR) model is formed as a linear combination of previous values, plus a white noise term that accounts for random variations (the stochastic portion). An AR(p) model for predicting a value X at time t can be written

$$X_t = c + \sum_{i=1}^{p} \varphi_t X_{t-1} + \varepsilon_t$$

where $\varphi_1, \varphi_2, ..., \varphi_p$ are the p parameters, c is a constant, and ε_t is the white noise term.

When the AR model is extended to the multivariate case (i.e. allowing for multiple time series), a Vector AR (VAR) model is formed. This model will support not

only a time series for defect count, but also time series for the two release plan variables: improvements and new features.

Endogeneity and Exogeneity

Under the VAR model, the behavior of each time series is explained by both its own past values and the past values of the other time series. This makes the variables endogenous.

The alternative is that a time series should not be explained by itself, and is only used to explain other time series. This type of explanatory variable is called exogenous, and could be considered an input.

By also considering exogenous variables, a VAR model would become a VARX model. This model meets the requirements of the explanatory model described in the Motivation section, since it would allow release plan variables to be kept exogenous and used only to explain defect count.

Trends and Stationarity

AR, VAR, and VARX models do not account for non-stationary data. If a time series is not stationary, differencing may produce a stationary series. Trending time series are challenging to analyze, because the summary statistics of mean, variance, and autocovariance vary over time, and are therefore not interpretable [6]. Two trend types are discussed here: deterministic and stochastic.

A deterministic trend will move upward or downward, meaning that the time series mean is non-constant. However, the time series will be constant according to a deterministic function and the time series movements will generally follow the

deterministic function, with non-permanent fluctuations above or below. Such a time series is said to be stationary around a deterministic trend.

In contrast, a stochastic trend shows permanent effects whenever random variations occur, and the series will not necessarily fluctuate only close to the area of a deterministic function. The application of differencing can be used to remove a stochastic trend.

Stationarity can be strict or weak (of some order). Strict stationarity occurs when statistical properties are invariant with respect to shifts of the time origin [13].

Alternatively, a weak stationarity (of second order) can be established, and from this strict stationarity can be established by then assuming normality [4].

For a multivariate time series, stationarity holds if all the component univariate time series are stationary [17], so the goal of stationarity testing will be to establish second-order stationarity for each univariate time series component, and then show that the assumption of normality is reasonable. This will establish the stationarity of the multivariate time series as a whole. Next, tests are discussed for assessing if a deterministic or stochastic trend is present.

Unit Root and Stationarity Testing

A time series that contains a stochastic trend is non-stationary. A pure autoregressive (AR) model of such a time series contains a unit root [6]. Testing for the presence of a unit root can therefore be used to test for non-stationarity. A unit-root test poses as the null hypothesis that an AR model has a unit root. Then, a test statistic is measured. If the p-value is below some significance, the null hypothesis can be rejected,

and it is established that the time series does not have a stochastic trend. The Augmented Dickey Fuller (ADF) test is often used for unit root testing.

On the other hand, a stationarity test uses the null hypothesis that a time series is stationary around a deterministic trend. If the test statistic shows that this hypothesis can be rejected, at some significance level, then a stochastic trend should be considered, by the unit root test. The Kwiatkowski–Phillips–Schmidt–Shin (KPSS) test can be applied for testing stationarity.

CHAPTER V

METHODS

In this chapter, we consider methods for both obtaining time series data (data methods) and for obtaining a model using that data (modeling methods).

Data Methods

In this section, the data sources and the rationale for their selection are discussed. Then the methods used for preparing data for modeling, by cleansing, sampling, stationarity testing, and windowing, are described. The procedure used is summarized in Figure 3.

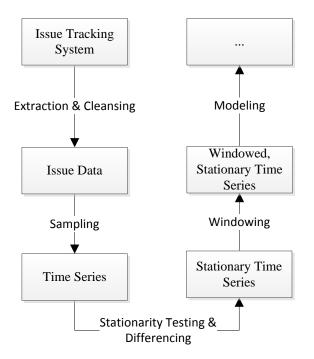


Figure 3 Overview of Data Methods

Data Sources

The empirical datasets used to establish predictive models came from several software projects' historical data, and were taken from their issue tracking systems¹. To be considered for selection, it was required that a project that

- 1. Has been actively developed for at least several years
- 2. Has openly available issue tracking system data
- 3. Distinguishes between defects and other issue types

The projects selected by these criteria were:

- MongoDB²: *core server* product
- Hibernate³: *orm* product
- NetBeans⁴: *platform* and *java* products

The MongoDB software project has been actively developed since 2009.

MongoDB uses JIRA⁵ for issue tracking. Issue data for *core server* product was exported from the project's JIRA web interface⁶ as XML data.

The Hibernate software project has been actively developed since 2003, and also uses JIRA for issue tracking. Issue data for the *orm* product was exported from the project's JIRA web interface⁷ as XML.

The Netbeans software project has been actively developed as an open source project since 2000. The project uses Bugzilla for issue tracking. Issue data for the *platform* and *java* products was obtained using a 2010 dump of the Bugzilla MySQL

⁵ JIRA is an issue tracking and project management system made by Atlassian

¹An issue tracking system can be used to track bugs, new features, improvements, etc.

² MongoDB is a scalable document-oriented database system (http://www.mongodb.org/).

³ Hibernate is an object-relational mapping (ORM) framework for the Java language.

⁴ NetBeans is a software development platform written in Java

⁶ The project's JIRA web interface is at https://jira.mongodb.org/browse/SERVER

⁷ The project's JIRA web interface is at https://hibernate.atlassian.net/projects/HHH

database. This database was made available as part of the mining challenge for the 2011 conference for Mining Software Repositories⁸.

Data Preparation

The raw software issue data needs preparing before a time series modeling procedure is run. Preparatory steps include: cleansing, sampling, stationarity testing and differencing, and windowing. These steps are now explained below.

Data Cleansing

Not all of the data was preserved for modeling. The modification or removal of data is discussed next. Then the steps of sampling and windowing are discussed.

First, only issues with resolutions such as *fixed*, *complete*, or *done* will be kept.

Issues with other resolutions, such as *unresolved*, *won't fix*, *duplicate*, etc. were counted as unfixed and were not kept. This was done because the proposed model structure assumes that bug creation is explained by software changes. Therefore, issues that do not result in any change were not included in the dataset.

Next, issues that are categorized as sub-tasks are converted to be the same issue type as the parent issue. Those sub-tasks whose parent issue is not in the dataset are considered orphans and discarded.

Data Sampling

Data was sampled at regular periods to measure the following: number of improvements resolved, number of features resolved, and number of bugs created. As an

 $^{^8}$ The mining challenge data is available at http://2011.msrconf.org/msr-challenge.html

example, this sampling process is illustrated in Figure 4, with the outcome of sampling the example data shown in Table 1.

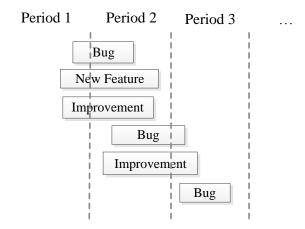


Figure 4 Sampling issue data by dividing time into equally-spaced periods.

Table 1 Results of sampling example issues shown in Figure 4.

Period	Improvements Resolved	New Features Resolved	Bugs Created
1	0	0	1
2	1	1	1
3	1	0	1

Stationarity Testing & Differencing

To establish stationarity, we first need to see if we can rule out the presence of a stochastic trend by applying the augmented Dickey-Fuller (ADF) test. If we can indeed rule out a stochastic trend, we should be able to confirm stationarity by applying the KPSS test. Or, if a stochastic trend cannot be ruled out, then KPSS test should be applied to check that trend stationarity is also rejected. If the data is found to have a stochastic trend, it should be differenced and then retested to confirm (trend) stationarity. In both tests, it will be assumed that the deterministic component is constant, with an intercept but no trend.

The $urca^9$ library provides ur.df and ur.kpss functions for performing these tests.

Time Windowing

It is assumed that the software development process underlying a given project might change over time. Rather than developing a model that also changes over time, the data will be kept for modeling only if it occurs within a time window. This will limit the amount of process change the model is exposed to. Taking this approach means that the modeling methods will be executed for each time-windowed part of the data. See an illustration of a window in Figure 5.

⁹ The *urca* library (http://cran.r-project.org/web/packages/urca) provides tests for time series data, and is freely available as a package for the *R* computing environment.

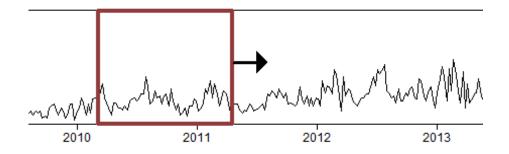


Figure 5 An illustration of time-windowing, where only data within the window is used for modeling.

It will be necessary to advance the time window after modeling the data within the window, so that the entire time series can take part in the modeling. This notion of applying modeling data within the window, advancing the window by one sample, and then repeating until the end of the time series is reach, is called herein a sliding window.

Modeling Methods

The typical method for building time series models involves specification, estimation, and diagnostics checking [4]. Once specified and estimated, the diagnostic checking step ensures that only valid models are considered for selection. The final step of modeling would be selection, where models are compared by some model selection criterion [4]. The next sections present the approach used to specify, estimate, check, and select a VARX model to be used for defect prediction.

Model Specification & Estimation

Specification of a VARX(p) model is accomplished by choosing an order p, which is the number of autoregressive terms to include in the model. Once an order is

specified, the model parameters can be estimated by a procedure such as least squares regression.

The model order will directly affect the number of parameters included in the model. One goal of specification will be to avoid having too many parameters relative to the number of observations. The following derivation will lead to a simple rule for limiting the model order in this respect. First, let n be the number of time samples in a time series. When there are m time series, each sample contains m observations, so there are mn total observations for all time series. Next, for a VARX(p) model of the m time series variables, there are m^2p unknown parameters to be estimated. Let the ratio of observations to parameters be denoted by

$$K = \frac{mn}{m^2p} = \frac{n}{mp}$$

To keep K at or above some minimum ratio K_{min} , so there are not too few observations per parameter, we form the inequality

$$K_{min} \le K = \frac{n}{mp}$$

In terms of p this becomes

$$p \le \frac{n}{mK_{min}}$$

Then, for a fixed value of K_{min} , an upper bound on the model order would be

$$p_{max} = \left\lfloor \frac{n}{mK_{min}} \right\rfloor$$

With this upper bound, model specification will include the generation of models having order 1, 2,..., p_{max} . These models, with their estimated parameters, will be candidates for final model selection after undergoing diagnostic checking.

To estimate the parameters of a VARX model, the dse^{10} library provides the estVARXar function.

Diagnostics Checking

Diagnostic checking is performed to verify that a model can be accepted. This step includes testing for model stability, inadequacy, and normality.

Stability Test

For model with an AR portion to be stable, the roots of the process characteristic equation must lie outside the unit circle [4]. Equivalently, the inverse of the roots must lie inside the unit circle.

The *dse* library provides the stability function for performing this test.

Portmanteau Test

For an adequate ARMA model, it can be shown that "As the series length increases, the [model residuals] become close to the white noise. . ." [4, p. 338]. For this reason, there are model inadequacy tests formed around a study of the residuals.

One of these tests, the Ljung-Box test, forms a statistic from the autocorrelation of the residuals (up to some lag). In this test, the null hypothesis is that residuals are independent, so their autocorrelation is not high enough to be distinguished from a white

¹⁰ The *dse* library (http://cran.r-project.org/web/packages/dse) provides tools for time series models, and is freely available as a package for the *R* computing environment.

noise series. To support this hypothesis, the test p-value should be above some level of significance, say 5%.

The $stats^{11}$ library provides the Box.test function for performing the Ljung-Box test.

Normality Test

To form a prediction interval for the model forecast, it is assumed that model residuals are normal. Therefore, models with non-normal residuals violate this assumption. Normality of model residuals are tested using the Jarque-Bera (JB) adjusted Lagrange multiplier (ALM) test, which is very precise for a wide range of sample sizes [5]. The JB test in general is testing that sample skewness and kurtosis matches that of a normal distribution.

The $\mathit{fBasics}^{12}$ library provides the jbTest function to perform the JB ALM normality test.

Model Selection

Model selection criteria are used to compare models according to their fit, by penalizing for residual error and the number of parameters. There are a number of different selection criteria, including Akaike Information Criterion (AIC), AIC with correction (AICc), and Bayesian Information Criterion (BIC). Bisgaard and Kulahci noted that ". . .[t]he penalty for introducing unnecessary parameters is more severe for

¹¹ The *stats* library (http://stat.ethz.ch/R-manual/R-patched/library/stats/html/00Index.html) provides core statistics functions, and is freely available as a package for the *R* computing environment.

¹² The *fBasics* library (http://cran.r-project.org/web/packages/fBasics/index.html) was prepared for teaching computational finance, and is freely available as a package for the *R* computing environment.

BIC and AICC than for AIC" [3]. A less severe penalty for the number of parameters would be preferred in this case, since we are already limiting the number of parameters in the model specification step, and because additional parameters may in fact be necessary to account for time series autocorrelations with higher lags. Therefore, AIC was chosen as the selection criterion.

The \emph{dse} library provides the <code>bestTSestModel</code> function for performing model selection.

CHAPTER VI

RESULTS

The data and modeling methods described in the Methods chapter were applied to the four datasets: MongoDB *core server*, Hibernate *orm*, NetBeans *platform* and *java*. The results of applying the methods are described in the following sections.

Data Results

Data was collected from project issue tracking systems. Table 2 shows the range of dates over which data was collected for each project product, and the number of issues that were collected as a result. This issue count does not include issues that were excluded as part of data cleansing (see the Data Cleansing section).

Table 2 Date ranges of data collected, and the number issues that resulted.

Project Product Name	Date Range	Issue Count
MongoDB core server	Apr, 2009 – Jan, 2015	7,042
Hibernate orm	Apr, 2003 – Apr, 2015	8,315
NetBeans platform	Jan, 2001 – Jun, 2010	11,362
NetBeans java	Jan, 2001 – Jun, 2010	8,734

Sampling Results

The collected datasets were then sampled to create time series. Not knowing which sampling period would work the best, sampling was performed for each of the following sampling periods: 7 days, 14 days, and 30 days. The resulting time series are shown in Appendix A: Time Series Data.

Stationarity Testing & Differencing Results

The resulting time series were then tested for stationarity. The time series we found to be non-stationary, with the exception of the Hibernate *orm* dataset, which was stationary when using a 30-day sampling period. Differencing was found to remove non-stationarity, but not knowing how differencing would affect model accuracy, data differencing of degrees of 0, 1, and 2 were made available for the modeling phase. The stationarity testing results for non-differenced and differenced time series data can be found in Appendix B: Stationarity Testing.

Windowing Results

Not knowing which window size would work best for the sliding window, a range of window sizes were selected for each sampling period, as shown in Table 3.

Table 3 Sliding windows sizes to be used for each sampling period

Sampling Period	Sliding Window Sizes	
7 days	36, 39, 42, 45, 48, 51, 54, 57, 60, 63, 66, 69, 72, 75, 78	
14 days	24, 27, 30, 33, 36, 39, 42, 45, 48, 51, 54	
30 days	12, 15, 18, 21, 24, 27, 30, 33, 36	

Modeling Results

The modeling methods were first applied to the datasets using the sliding window approach. This was done in an exploratory fashion where the whole procedure was repeated using various values for the parameters, with the hope of finding which

parameter values can be expected to provide the best results. The results of this exercise are discussed first in the next section. Then, with the results of the exploratory modeling to guide in selecting parameter values, the sliding window approach is applied once to each dataset, and these follow-on results are presented.

Exploratory Sliding Window Results

The parameters for the sliding window approach are: sampling period, window sizes, and degree of differencing. These parameters were varied for each data set. Several metrics are used to evaluate the results:

- The none-valid proportion, which is the proportion of windows with no valid model
 (all models fail either the stability or inadequacy test).
- The non-normal proportion, which is the proportion of windows, having a valid model, where model residuals are non-normal (fail the normality test).
- The root-mean-square error (RMSE) of the forecast errors from all windows used for prediction. Each error value comes from a forecast made in one window. The RMSE is of these errors is computed by

$$RMSE(\hat{Y}) = \sqrt{MSE(\hat{Y})} = \sqrt{\frac{1}{n} \sum_{i=1}^{n} (\hat{Y}_i - Y_i)^2}$$

where Y and \hat{Y} are n size vectors for the actual and predicted values, respectively. The RMSE value is the standard deviation of the error distribution.

 The in-interval proportion, which is the proportion of windows with forecasted values within the given prediction interval. The first two metrics, the none-valid and non-normal proportions, measure the frequency of cases where the forecasting step is not reached. These metrics will be grouped together and called the *validity* metrics. The next two metrics, RMSE and the ininterval proportion, measure the model accuracy. These metrics form a basis for choose sliding windows parameter values, and will be called together the *accuracy* metrics.

The results from running the sliding window with a range of parameters are listed in Appendix C: Exploratory Sliding Window Results. In these results, the data is separated first by dataset, then by sampling period, and finally by the degree of differencing. From there, the window size is varied and metrics are recorded for each.

The significance of these results is now discussed, first from the standpoint of validity and then accuracy. Following this, a procedure is outlined for the selection of sliding window parameter values.

Effects on Validity

The validity metrics indicate that there are trends as the window size increases, see the plot in Figure 6 below, for example. However, these trends are not consistent for different sampling periods and across datasets, so they no attempt will be made to generalize them. But for a given dataset and sampling period they should provide empirical justification for choosing one window size over another, to minimize the number of invalid cases encountered over the course of the sliding window.

000 000 — — 0 diff — 1 diff — 2 diff — 2 diff — 2 diff — 50 55

Proportion with no valid model

Figure 6 Plot of the proportion of windows with no valid model, using the MongoDB *core* server dataset, with a 14-day sampling period.

Window size

Effects on Accuracy

The accuracy metrics indicate that a higher degree of differencing results in lower model accuracy. See the plot in Figure 7 below, for example. The undifferenced data, unfortunately cannot be used because it is non-stationarity. It is not clear whether the window size has a consistent effect on accuracy that can be generalized, but again it may provide an empirical justification for choosing a window size to maximize accuracy, once a sampling period and degree of differencing are chosen.

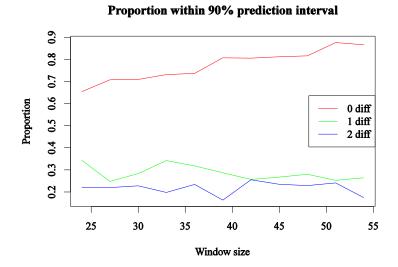


Figure 7 Plot of the proportion of forecasts within a 90% prediction interval, using the MongoDB *core server* dataset, with a 14-day sampling period.

The accuracy metrics also indicate that a smaller sampling period has a different effect on accuracy, depending on the degree of differencing. For an undifferenced time series, smaller sampling periods results in better accuracy. For time series that have one or two degrees of differencing, the effect of sampling period is inconsistent, and so should be checked empirically to obtain the best accuracy according to the choice in sample period.

Parameter Value Selection

Based on the observations made in the previous two sections, a procedure can be outlined to establish sliding window parameter values. First, the smallest degree of differencing is used, as stationarity allows. Next, if data is undifferenced then chose a 7-day (small) sampling period. Otherwise, try several sampling periods to see which results

in accuracy trend lines that are highest. Last, try several window sizes in order to maximize validity and accuracy.

This procedure is applied using the validity and accuracy results from Appendix C: Exploratory Sliding Window Results. First, since all of the time series require differencing, the degree of differencing chosen is 1 for all. Next, a 30-day sampling period is chosen for the MongoDB *core server* and Hibernate *orm* datasets, while a 14-day sampling period is chosen for both of the NetBeans datasets. Finally, window sizes were selected to try and maximize both validity and accuracy. The values chosen for window size, along with the other parameter values, are shown in Table 4.

Table 4 The parameter values selected, based on results from exploratory modeling.

Dataset	Degree of Differencing	Period	Window
MongoDB core server	1	30	15
Hibernate orm	1	30	24
NetBeans platform	1	14	27
NetBeans java	1	14	30

Follow-on Sliding Window Results

The sliding window approach was applied for each dataset using the parameters arrived at during exploratory modeling (see Table 4). The results from this final modeling step will be presented and discussed next. For each dataset, several aspects of the results will be discussed:

• The none-valid and non-normal proportions

- The distribution of actual compared to the distribution of predicted number of bugs
- The distribution of forecast errors, where each error is the difference between the predicted and actual number of bugs for one window.
- The in-interval proportion for a 75% or a 90% prediction interval

The comparison of actual and predicted number of bugs will be in the form of kernel density plots of the two distributions, shown together. The distribution of forecast mean errors will be presented in terms shape, using a Q-Q plot, and also by scale, using the RMSE.

MongoDB core server Results

The MongoDB *core server* dataset was processed using a difference degree of 1, a sampling period of 30 days, and a window size of 15. Of the 54 windows used in the sliding widow, no valid model could be found for 5 (9.26%) of them. And of the remaining 49 windows with valid models, the model residuals were non-normal for 12 (24.49%) of them. This left 37 windows that were used to make predictions.

The distributions of actual bugs and predicted bugs are quite similar in appearance, shown together in Figure 8. The distribution of errors between predicted and actual bug counts is shown in Figure 9. This scale of this distribution can be summarized by the RMSE value, which is 30.7567.

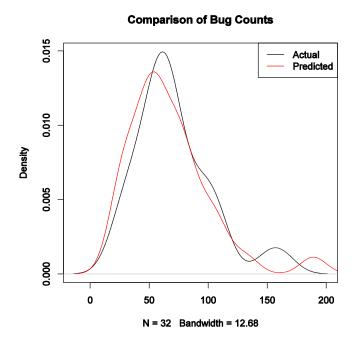


Figure 8 Comparison of the distributions for actual and predicted number of bugs.

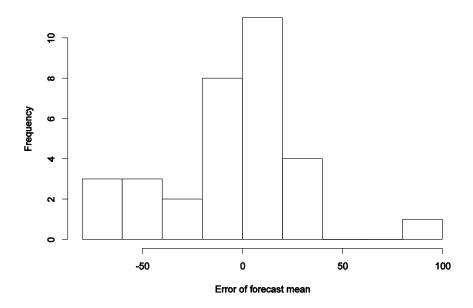


Figure 9 Histogram of forecast mean errors obtained using a 15-sample sliding window.

The shape of this distribution is visualized using the Q-Q plot in Figure 10. This plot shows that only the left-tail portion of the distribution is non-normal. Of the 37 prediction windows, 19 (51.35%) were within a 90% prediction interval, and 13 (35.14%) were within a 75% prediction interval.

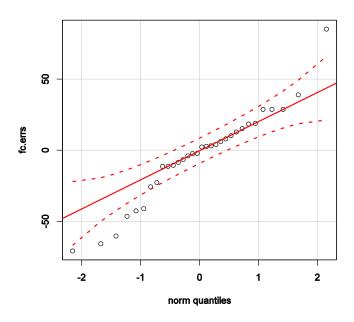


Figure 10 Q-Q plot of forecast mean errors.

Hibernate orm Results

The Hibernate *orm* dataset was processed using a difference degree of 1, a sampling period of 30 days, and a window size of 24. Of the 121 windows used in the sliding widow, no valid model could be found for 3 (2.48%) of them. And of the remaining 118 windows with valid models, the model residuals were non-normal for 3 (2.54%) of them. This left 115 windows that were used to make predictions.

The distributions of actual bugs and predicted bugs are quite similar in appearance, shown together in Figure 11.

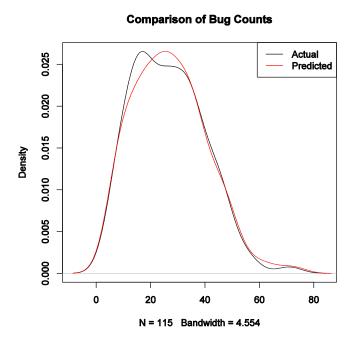


Figure 11 Comparison of the distributions for actual and predicted number of bugs.

The distribution of errors between predicted and actual bug counts is shown in Figure 12. This scale of this distribution can be summarized by the RMSE value, which is 11.1745. The shape of this distribution is visualized using the Q-Q plot in Figure 13. This plot shows some right- and left-tail values that are outside of the confidence bands, but by far most values are within confidence. Of the 115 prediction windows, 63 (54.78%) were within a 90% prediction interval, and 52 (45.22%) were within a 75% prediction interval.

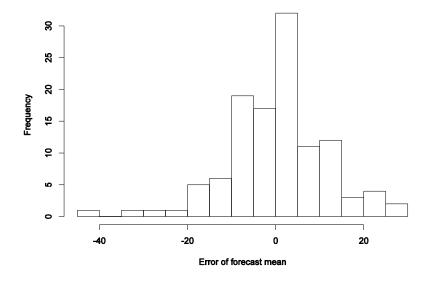


Figure 12 Histogram of forecast mean errors obtained using a 24-sample sliding window.

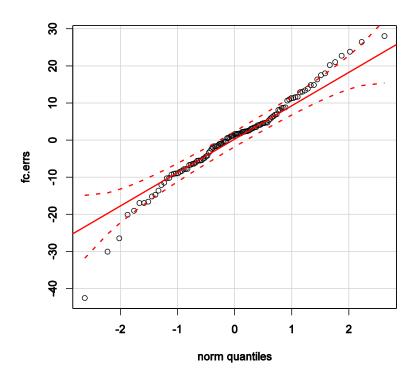


Figure 13 Q-Q plot of forecast mean errors.

NetBeans platform Results

The NetBeans *platform* dataset was processed using a difference degree of 1, a sampling period of 14 days, and a window size of 27. Of the 219 windows used in the sliding widow, no valid model could be found for 21 (9.59%) of them. And of the remaining 198 windows with valid models, the model residuals were non-normal for 5 (2.53%) of them. This left 193 windows that were used to make predictions.

The distributions of actual bugs and predicted bugs are quite similar in appearance, shown together in Figure 14.

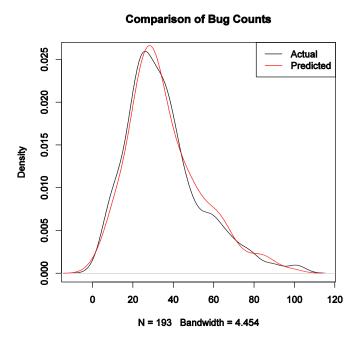


Figure 14 Comparison of the distributions for actual and predicted number of bugs.

The distribution of errors between predicted and actual bug counts is shown in Figure 15. This scale of this distribution can be summarized by the RMSE value, which is 15.2702. The shape of this distribution is visualized using the Q-Q plot in Figure 16. This plot shows that many of the tail values outside of the confidence bands, especially on the left side.

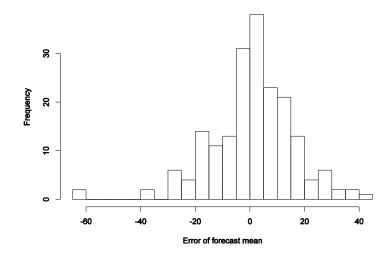


Figure 15 Histogram of forecast mean errors obtained using a 27-sample sliding window.

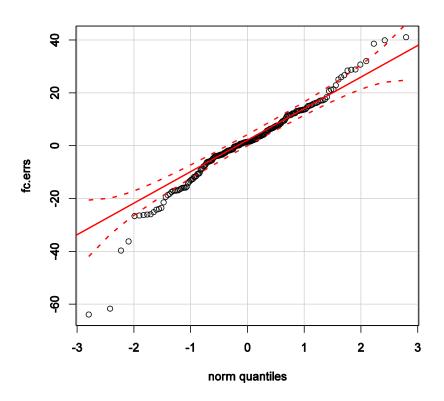


Figure 16 Q-Q plot of forecast mean errors.

Of the 193 prediction windows, 89 (46.11%) were within a 90% prediction interval, and 76 (39.38%) were within a 75% prediction interval.

NetBeans java Results

The NetBeans *java* dataset was processed using a difference degree of 1, a sampling period of 14 days, and a window size of 30. Of the 216 windows used in the sliding widow, no valid model could be found for 28 (12.96%) of them. And of the remaining 188 windows with valid models, the model residuals were non-normal for 28 (14.89%) of them. This left 160 windows that were used to make predictions.

The distributions of actual bugs and predicted bugs are quite similar in appearance, shown together in Figure 17.

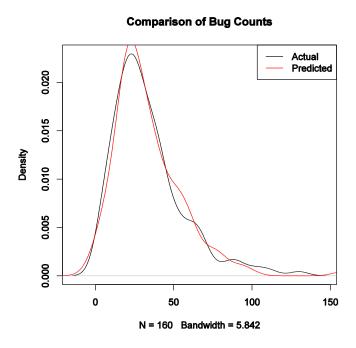


Figure 17 Comparison of the distributions for actual and predicted number of bugs.

The distribution of errors between predicted and actual bug counts is shown in Figure 18. This scale of this distribution can be summarized by the RMSE value, which is 18.0469. The shape of this distribution is visualized using the Q-Q plot in Figure 19. This plot shows strong non-normality at the tails, with almost all of the tail values outside of the confidence bands.

Of the 160 prediction windows, 69 (43.125%) were within a 90% prediction interval, and 49 (30.625%) were within a 75% prediction interval.

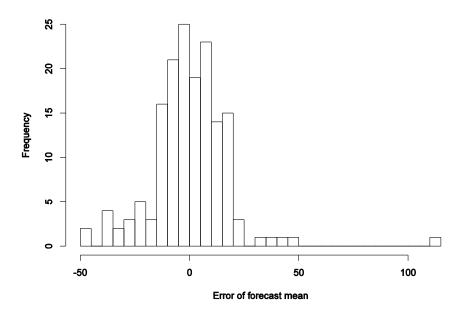


Figure 18 Histogram of forecast mean errors obtained using a 15-sample sliding window.

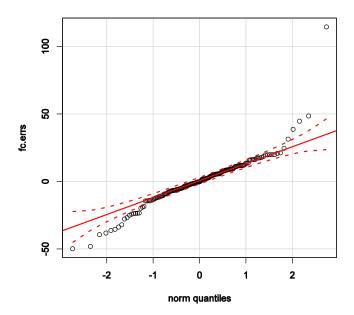


Figure 19 Q-Q plot of forecast mean errors.

CONCLUSIONS & FUTURE WORK

The data and modeling methods described allowed issue tracking system data to be used to form a time series model for defect prediction. These methods were applied to datasets from several open-source software projects. Conclusions based on the results of applying the methods are presented in the next section. Then suggestions for future work are listed in the following section.

Conclusions

The data methods that were employed helped to improve the modeling results. To begin with, non-stationarity was removed by differencing. This allowed the data to be used by the model, when non-stationary data could not be used. Then, validity and accuracy were improved by windowing. This was accomplished by choosing windows with: a low proportion of invalid models, a low RMSE, and a high proportion of forecasts values within a prediction interval. Without windowing, a model would need to account for an entire dataset, even where structural changes may occur.

The modeling methods were used to select model order and to estimate parameters. Additionally, the modeling methods allowed for diagnostic testing to identify invalid models or models with non-normal residuals. The proportion of windows with unusable models varies by window size, so being able to identify such unusable models and also to control the window size gives some control over this proportion.

The validity of modeling results was evaluated by the none-valid and non-normal proportions. These measures both varied by window size, so windowing could be used to improve them. For the datasets and windowing parameters used, the none-valid

proportions were between 2% and 10%, and the non-normal proportions were between 2% and 25%.

The accuracy of model predictions was evaluated with RMSE and in-interval proportion. These measures both varied by window size, so windowing could be used to improve them. For the datasets and windowing parameters used, the in-interval proportions at a 90% prediction interval were between 43% and 55%, and the in-interval proportions at a 75% prediction interval were between 30% and 46%. These accuracies are not

While evaluating a dataset with a sliding window does provide some control over validity and accuracy, it also conveys a picture of how a model can generally be expected to perform for any given window in the future. In the cases where the none-valid and non-normal proportions were quite low, this would lead to an expectation that for any given window in the future, there will likely be a valid model available, having normal residuals. Since the in-interval proportions were often far below the level of their prediction intervals, this would lead to an expectation that in many cases a model prediction would not be within the prediction interval. Such an expectation might discourage the model's use for defect prediction. On the other hand, if a low RMSE value is obtained, the model may still be considered useful for defect prediction.

Future Work

To improve on the methods presented so far, two lines of potential future research are proposed: modeling with undifferenced data using birth-death process models, and modeling with change management data.

Modeling with Birth-death Processes

The exploratory modeling results showed much better model accuracy when using the undifferenced time series data, with in-interval proportions near the level of the prediction interval. If a model could be used that operates on the undifferenced data without violating the model assumptions, then much better accuracy could be obtained. The model may need to take into account the special nature of the issue tracking system data. This data will always be non-negative, since it is count data. And due to the irregular flurries of software development activity, this means that the count data tends to spike and then return to a low, zero or near-zero value. The plot of undifferenced time series data in Figure 20 illustrates this tendency. Increasing the sampling period will smooth the sharp features somewhat, but not greatly, and at the loss of feature detail.

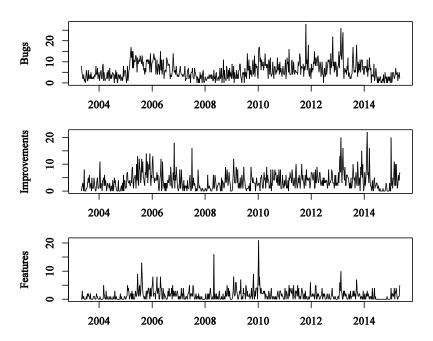


Figure 20 Undifferenced time series data from the Hibernate *orm* dataset, using a sampling period of 7 days.

Rather than smoothing or differencing the data to make it valid for a conventional time series model, another approach is to choose a model that is suitable for handling count data. It is proposed that a birth-death process be used as a model of this kind. In a birth-death process, the state transitions whenever a birth or death occurs, and count is incremented or decremented, respectively. The birth and death in this case would be the creation and resolution of a software issue.

Modeling with Change Management Data

A problem with the use of issue tracking system (ITS) data is that it is disconnected from the actual changes made to the software. This is a problem for two reasons. First, because there exists some time between when a software change is committed and when the software change is reported in the ITS. Fortunately, if this lag time were characterized then a suitable sampling period can be chosen to minimize any negative effect. The other reason why a disconnect is problematic is that the issue tracking data does not contain direct information as to the magnitude of the software changes made, nor to which software subsystem the changes were made.

To overcome this lack of information, it is proposed that change management (CM) data be used as the exogenous input to a time series model, in place of the new feature and improvement data currently being used. CM data can provide information to both the time and magnitude of a change. Coupled with the existing bug report data from the ITS, such a model could capture the varying degree to which a software change might be likely to contain a bug, based on its magnitude, location in the code case, or author.

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APPENDIX A: TIME SERIES DATA

The time series data obtained from sampling the software project datasets are illustrated in the figures below.

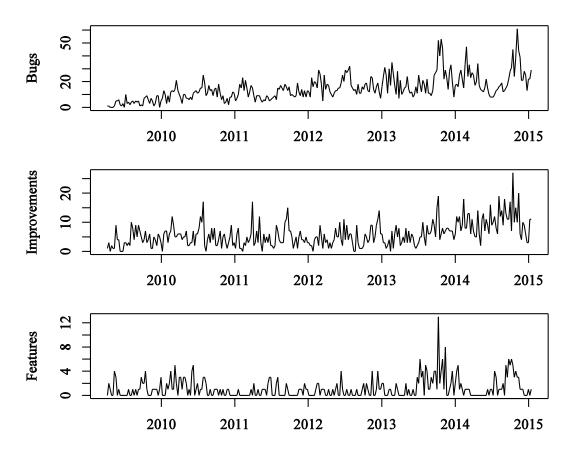


Figure 21 Time series resulting from sampling the MongoDB *core server* dataset with a 7-day sampling period.

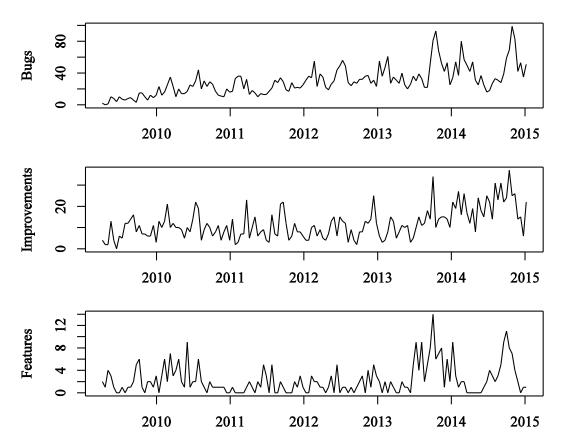


Figure 22 Time series resulting from sampling the MongoDB *core server* dataset with a 14-day sampling period.

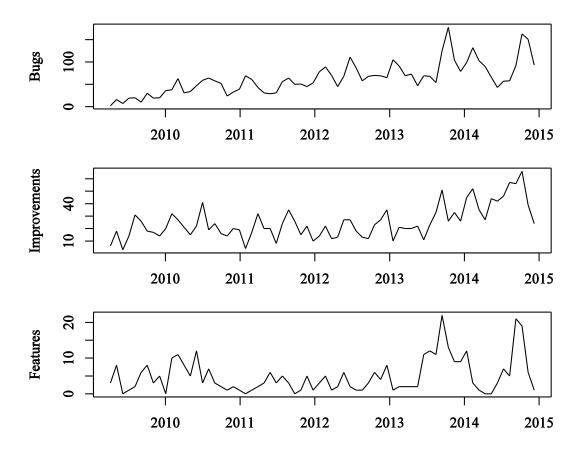


Figure 23 Time series resulting from sampling the MongoDB *core server* dataset with a 30-day sampling period.

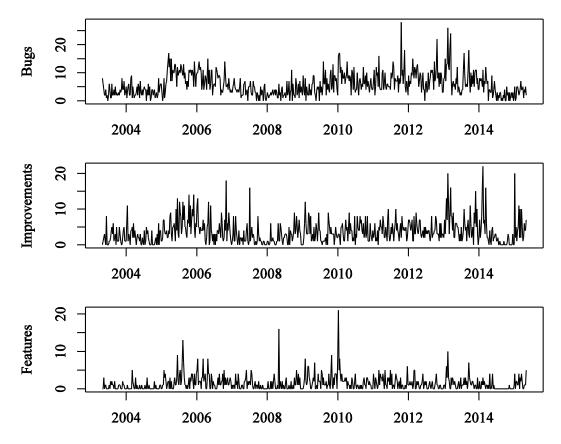


Figure 24 Time series resulting from sampling the Hibernate *orm* dataset with a 7-day sampling period.

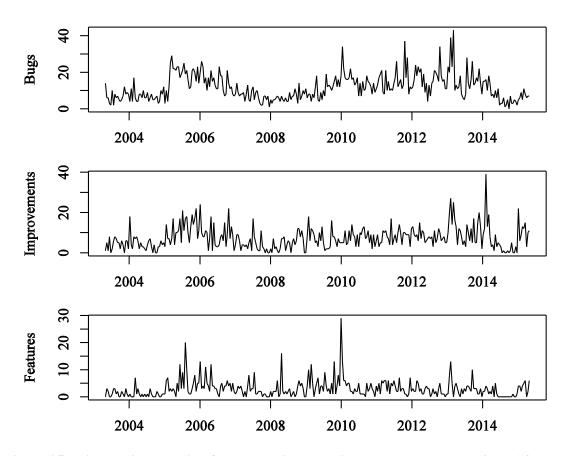


Figure 25 Time series resulting from sampling the Hibernate *orm* dataset with a 14-day sampling period.

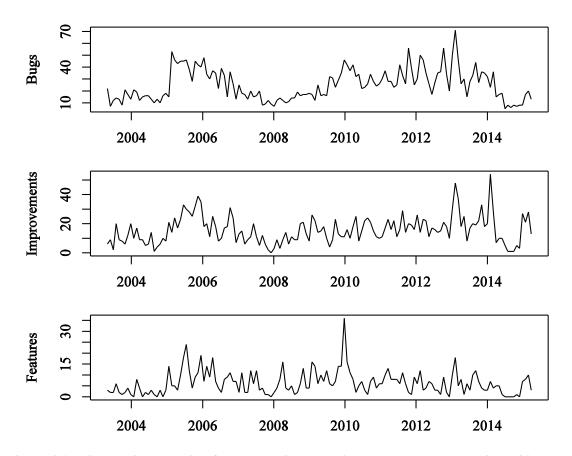


Figure 26 Time series resulting from sampling the Hibernate *orm* dataset with a 30-day sampling period.

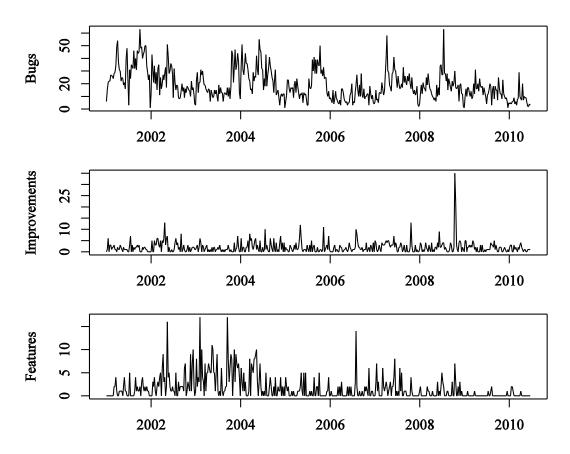


Figure 27 Time series resulting from sampling the NetBeans *platform* dataset with a 7-day sampling period.

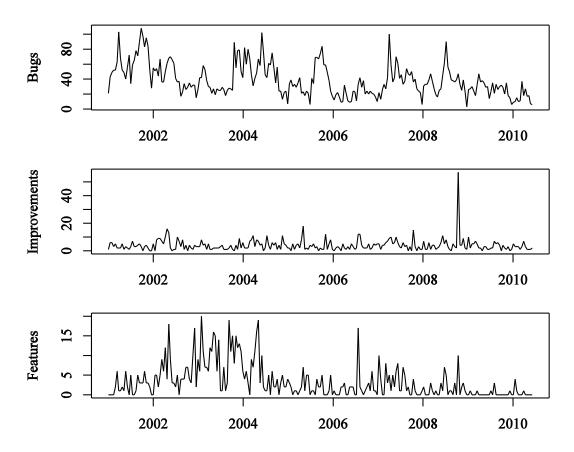


Figure 28 Time series resulting from sampling the NetBeans *platform* dataset with a 14-day sampling period.

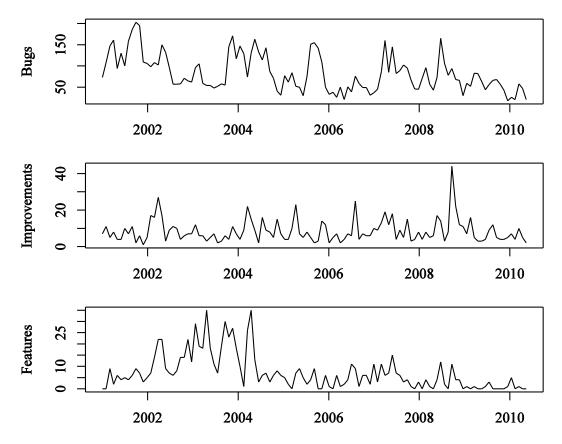


Figure 29 Time series resulting from sampling the NetBeans *platform* dataset with a 30-day sampling period.

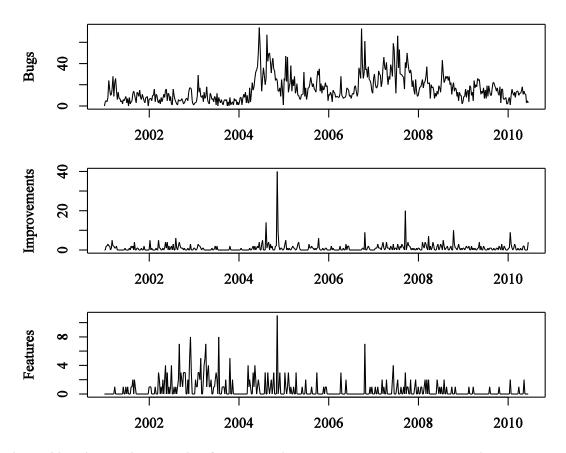


Figure 30 Time series resulting from sampling the NetBeans *java* dataset with a 7-day sampling period.

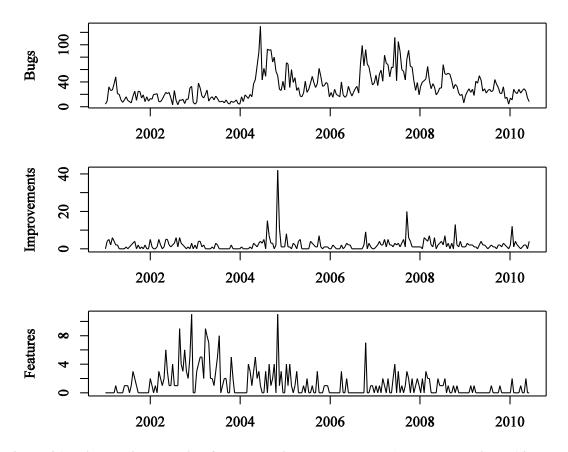


Figure 31 Time series resulting from sampling the NetBeans *java* dataset with a 14-day sampling period.

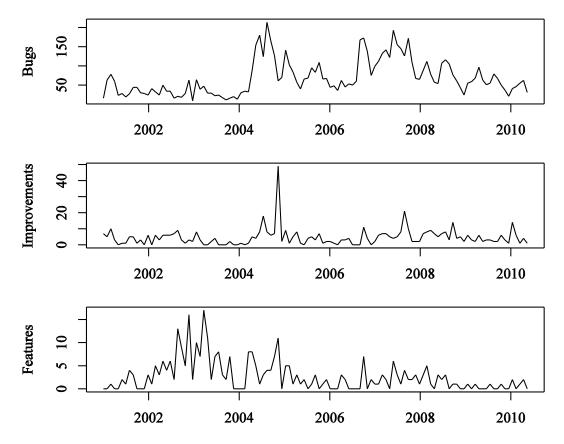


Figure 32 Time series resulting from sampling the NetBeans *java* dataset with a 30-day sampling period.

APPENDIX B: STATIONARITY TESTING

The results of stationarity testing are contained in the following tables, both for differenced and non-differenced data, and for each sampling period used (7-day, 14-day, and 30-day). The Augmented Fickey Fuller (ADF) and Kwiatkowski–Phillips–Schmidt–Shin (KPSS) tests were both run.

Table 5 Stationarity test results for the MongoDB *core server* time series data, with a sampling period of 7 days.

Time Series	Un-differenced data			Differenced data		
	ADF (τ_2)	$ADF(\varphi_1)$	KPSS	ADF (τ_2)	$ADF(\varphi_1)$	KPSS
Bugs	-5.02026	12.6505	2.85208	-17.6529	155.8144	0.01147
	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(> 10%)
Improvements	-7.402185	27.4154	2.020828	-20.4382	208.8647	0.01274
	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(> 10%)
New Features	-7.84476	30.77088	0.5269144	-21.8989	239.7814	0.01274
	(< 1%)	(< 1%)	(> 2.5%)	(< 1%)	(< 1%)	(> 10%)

Table 6 Stationarity test results for the MongoDB *core server* time series data, with a sampling period of 14 days.

Time Series	Un-differenced data			Differenced data		
	ADF (τ_2)	$ADF(\varphi_1)$	KPSS	$ADF(\tau_2)$	$ADF(\varphi_1)$	KPSS
Bugs	-3.8557	7.5175	1.9907	-10.0568	50.5703	0.01561
	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(> 10%)
Improvements	-4.6825	11.0033	1.4320	-13.3346	88.9170	0.02205
	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(>10%)
New Features	-4.6347	10.7407	0.3953	-12.5401	78.6284	0.02423
	(< 1%)	(< 1%)	(> 5%)	(< 1%)	(< 1%)	(> 10%)

Table 7 Stationarity test results for the MongoDB *core server* time series data, with a sampling period of 30 days.

Time Series	Un-differenced data			Differenced data		
	ADF (τ_2)	$ADF(\varphi_1)$	KPSS	ADF (τ_2)	$ADF(\varphi_1)$	KPSS
Bugs	-3.7560	7.1220	1.4195	-9.0569	41.0574	0.0347
	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(> 10%)
Improvements	-3.4462	5.9502	0.9672	-8.1263	33.0433	0.0607
	(< 5%)	(< 5%)	(< 1%)	(< 1%)	(< 1%)	(> 10%)
New Features	-3.8367	7.3762	0.3143	-7.0883	25.1410	0.0398
	(< 1%)	(< 1%)	(> 10%)	(< 1%)	(< 1%)	(> 10%)

Table 8 Stationarity test results for the Hibernate *orm* time series data, with a sampling period of 7 days.

Time Series	Un-differenced data			Differenced data		
	ADF (τ_2)	$ADF(\varphi_1)$	KPSS	ADF (τ_2)	$ADF(\varphi_1)$	KPSS
Bugs	-9.9085	49.0910	0.57032	-29.3067	429.4434	0.01072
	(< 1%)	(< 1%)	(> 2.5%)	(< 1%)	(< 1%)	(> 10%)
Improvements	-12.5917	79.2799	0.4837	-27.8560	387.9772	0.00794
	(< 1%)	(< 1%)	(> 2.5%)	(< 1%)	(< 1%)	(> 10%)
New Features	-13.3933	89.6959	0.31046	-27.5436	379.3237	0.01120
	(< 1%)	(< 1%)	(> 10%)	(< 1%)	(< 1%)	(> 10%)

Table 9 Stationarity test results for the Hibernate *orm* time series data, with a sampling period of 14 days.

Time Series	Un-differenced data			Differenced data		
	ADF (τ_2)	$ADF(\varphi_1)$	KPSS	ADF (τ_2)	$ADF(\varphi_1)$	KPSS
Bugs	-5.5558	15.4341	0.3834	-17.0936	146.097	0.02027
	(< 1%)	(< 1%)	(>5%)	(< 1%)	(< 1%)	(> 10%)
Improvements	-7.9347	31.4866	0.3497	-19.9861	199.7242	0.01397
	(< 1%)	(< 1%)	(> 5%)	(< 1%)	(< 1%)	(> 10%)
New Features	-9.0705	41.1393	0.2410	-19.3879	187.9479	0.01370
	(< 1%)	(< 1%)	(> 10%)	(< 1%)	(< 1%)	(> 10%)

Table 10 Stationarity test results for the Hibernate *orm* time series data, with a sampling period of 30 days.

Time Series	Un-differenced data			Differenced data		
	ADF (τ_2)	$ADF(\varphi_1)$	KPSS	$ADF(au_2)$	$ADF(\varphi_1)$	KPSS
Bugs	-4.1395	8.5689	0.2491	-14.0791	99.1105	0.04532
	(< 1%)	(< 1%)	(> 10%)	(< 1%)	(< 1%)	(>10%)
Improvements	-5.5312	15.3026	0.2457	-13.2758	88.1251	0.02876
	(< 5%)	(< 5%)	(< 1%)	(< 1%)	(< 1%)	(>10%)
New Features	-5.9379	17.6307	0.1905	-11.4462	65.5108	0.02788
	(< 1%)	(< 1%)	(> 10%)	(< 1%)	(< 1%)	(> 10%)

Table 11 Stationarity test results for the NetBeans *platform* time series data, with a sampling period of 7 days.

Time Series	Un-differenced data			Differenced data		
	ADF (τ_2)	$ADF(\varphi_1)$	KPSS	ADF (τ_2)	$ADF(\varphi_1)$	KPSS
Bugs	-6.8546	23.4952	1.9320	-22.9636	263.6646	0.02620
	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(> 10%)
Improvements	-13.9027	96.64276	0.06701	-23.9283	286.2845	0.00844
	(< 1%)	(< 1%)	(> 10 %)	(< 1%)	(< 1%)	(> 10%)
New Features	-10.0169	50.1686	2.4783	-26.1357	341.5365	0.01208
	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(> 10%)

Table 12 Stationarity test results for the NetBeans *platform* time series data, with a sampling period of 14 days.

Time Series	Un-differenced data			Differenced data		
	ADF (τ_2)	$ADF(\varphi_1)$	KPSS	$ADF(\tau_2)$	$ADF(\varphi_1)$	KPSS
Bugs	-4.78601	11.4690	1.1625	-14.3822	103.4296	0.03728
	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(> 10%)
Improvements	-10.4056	54.1394	0.06183	-19.4647	189.4367	0.01729
	(< 1%)	(< 1%)	(> 10%)	(< 1%)	(< 1%)	(> 10%)
New Features	-5.7482	16.5211	1.5325	-17.1666	147.3461	0.02806b
	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(>10%)

Table 13 Stationarity test results for the NetBeans *platform* time series data, with a sampling period of 30 days.

Time Series	Un-differenced data			Differenced data		
	ADF (τ_2)	$ADF(\varphi_1)$	KPSS	ADF (τ_2)	$ADF(\varphi_1)$	KPSS
Bugs	-4.0439	8.2138	0.8163	-8.7011	37.8870	0.04038
	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(> 10%)
Improvements	-6.8425	23.4209	0.05968	-11.7327	68.8281	0.03475
	(< 1%)	(< 1%)	(> 10%)	(< 1%)	(< 1%)	(> 10%)
New Features	-4.1963	8.8044	1.0125	-11.5676	66.9154	0.08033
	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(>10%)

Table 14 Stationarity test results for the NetBeans *java* time series data, with a sampling period of 7 days.

Time Series	Un-differenced data			Differenced data		
	ADF (τ_2)	$ADF(\varphi_1)$	KPSS	$ADF(\tau_2)$	$ADF(\varphi_1)$	KPSS
Bugs	-6.2924	19.7971	1.4979	-22.5341	253.8932	0.02850
	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(>10%)
Improvements	-14.2133	101.0122	0.1397	-25.8415	333.8919	0.00801
	(< 1%)	(< 1%)	(> 10%)	(< 1%)	(< 1%)	(>10%)
New Features	-12.5811	79.1419	1.6665	-27.8207	386.9947	0.00922
	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(> 10%)

Table 15 Stationarity test results for the NetBeans *java* time series data, with a sampling period of 14 days.

Time Series	Un-differenced data			Differenced data		
	ADF (τ_2)	$ADF(\varphi_1)$	KPSS	ADF (τ_2)	$ADF(\varphi_1)$	KPSS
Bugs	-4.1489	8.6086	1.7996	-14.8878	110.8247	0.04114
	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(> 10%)
Improvements	-10.6512	56.7236	0.62672	-20.0450	200.9024	0.01392
	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(< 1%)	(> 10%)
New Features	-8.3221	34.6290	0.57192	-20.9486	219.4221	0.02217
	(< 1%)	(< 1%)	(> 2.5%)	(< 1%)	(< 1%)	(> 10%)

Table 16 Stationarity test results for the NetBeans *java* time series data, with a sampling period of 30 days.

Time Series	Un-differenced data			Differenced data		
	ADF (τ_2)	$ADF(\varphi_1)$	KPSS	$ADF(\tau_2)$	$ADF(\varphi_1)$	KPSS
Bugs	-3.3551	5.6322	0.5672	-8.6438	37.3794	0.07085
	(< 5%)	(< 5%)	(> 2.5%)	(< 1%)	(< 1%)	(>10%)
Improvements	-6.1447	18.8829	0.1011	-11.8473	70.1811	0.02910
	(< 1%)	(< 1%)	(> 10%)	(< 1%)	(< 1%)	(> 10%)
New Features	-4.1530	8.6242	0.7231	-13.4034	89.8285	0.05939
	(< 1%)	(< 1%)	(>1%)	(< 1%)	(< 1%)	(> 10%)

APPENDIX C: EXPLORATORY SLIDING WINDOW RESULTS

Table 17 Results of the sliding window for various parameter values, using the MongoDB core server dataset, with a sampling period of 7 days.

	I	T	I		T	T	
Window Size	Diff. Degree	Window Count	None Valid	Non- normal	RMSE	In 90% Interval	In 75% Interval
36	0	266	0.0226	0.0308	7.2267	0.8373	0.7143
39	0	263	0.0114	0.0308	6.9833	0.8492	0.7341
42	0	260	0.0077	0.031	7.0459	0.836	0.724
45	0	257	0.0078	0.0353	7.0041	0.878	0.7439
48	0	254	0	0.0433	7.0198	0.8436	0.7284
51	0	251	0.0159	0.0526	7.2455	0.8333	0.7222
54	0	248	0.0161	0.0861	7.3898	0.8072	0.722
57	0	245	0.0122	0.0826	7.272	0.8153	0.6982
60	0	242	0.0124	0.0753	7.2045	0.819	0.6878
63	0	239	0	0.0837	7.342	0.8447	0.7032
66	0	236	0	0.0678	7.3939	0.8455	0.7136
69	0	233	0.0043	0.0474	7.0669	0.8688	0.724
72	0	230	0.0043	0.0611	7.3386	0.8558	0.7535
75	0	227	0	0.0485	7.2315	0.8611	0.7593
78	0	224	0	0.0491	7.4092	0.8498	0.7559
36	1	265	0	0.0491	7.4261	0.2698	0.1984
39	1	262	0	0.0611	7.4204	0.3049	0.2439
42	1	259	0.0039	0.062	7.1849	0.3058	0.2066
45	1	256	0.0156	0.0913	7.3516	0.2707	0.2009
48	1	253	0.004	0.0754	7.4257	0.2618	0.1803
51	1	250	0.016	0.0813	7.4863	0.2434	0.2124
54	1	247	0.0243	0.0664	7.518	0.2311	0.1822
57	1	244	0.0123	0.0788	7.5925	0.2342	0.1622
60	1	241	0.0124	0.0798	7.4674	0.2648	0.1826
63	1	238	0	0.0924	7.4338	0.3009	0.213
66	1	235	0.0128	0.0905	7.574	0.2227	0.1611
69	1	232	0.0129	0.0961	7.5879	0.2754	0.1739
72	1	229	0.0044	0.1053	7.6559	0.2353	0.1667
75	1	226	0.0088	0.1161	7.7917	0.2374	0.1818
78	1	223	0.0045	0.1126	7.8609	0.2386	0.1574
36	2	264	0.0644	0.081	9.5386	0.2643	0.1938
39	2	261	0.0728	0.1116	9.6168	0.2047	0.1628
42	2	258	0.0543	0.0943	9.6101	0.2443	0.1629

45	2	255	0.0392	0.1143	9.7101	0.2535	0.1659
48	2	252	0.0397	0.0496	9.8299	0.2304	0.187
51	2	249	0.0402	0.0544	10.0971	0.2345	0.1372
54	2	246	0.0366	0.038	9.8946	0.2149	0.1667
57	2	243	0.037	0.0342	10.0887	0.2611	0.2035
60	2	240	0.0375	0.039	9.8539	0.3018	0.2162
63	2	237	0.0338	0.0349	9.6721	0.2579	0.1946
66	2	234	0.0427	0.0223	9.7904	0.2466	0.1826
69	2	231	0.039	0.0405	9.7323	0.2488	0.1878
72	2	228	0.0482	0.023	9.6331	0.2783	0.2217
75	2	225	0.04	0.0139	9.13	0.3005	0.23
78	2	222	0.045	0.0142	9.1844	0.3206	0.2201

Table 18 Results of the sliding window for various parameter values, using the MongoDB core server dataset, with a sampling period of 14 days.

Window Size	Diff. Degree	Window Count	None Valid	Non- normal	RMSE	In 90% Interval	In 75% Interval
24	0	127	0.1417	0.0459	13.0244	0.6538	0.5577
27	0	124	0.1048	0.045	12.5336	0.7075	0.5943
30	0	121	0.0661	0.0265	12.4909	0.7091	0.6
33	0	118	0.0508	0.0357	12.6333	0.7315	0.6204
36	0	115	0	0.0435	12.9186	0.7364	0.6455
39	0	112	0.0089	0.018	12.7729	0.8073	0.6514
42	0	109	0.0092	0.0463	12.5507	0.8058	0.6893
45	0	106	0	0.0472	12.9457	0.8119	0.6733
48	0	103	0	0.0485	13.0605	0.8163	0.6939
51	0	100	0	0.03	12.4876	0.8763	0.7216
54	0	97	0	0	12.8982	0.866	0.701
24	1	126	0	0.0079	14.5271	0.344	0.248
27	1	123	0.0488	0	14.2759	0.2479	0.2051
30	1	120	0.0583	0	13.8501	0.2832	0.2124
33	1	117	0.0513	0	13.7207	0.3423	0.2162
36	1	114	0.0351	0	13.5714	0.3182	0.2
39	1	111	0.018	0.0092	13.5132	0.287	0.2222
42	1	108	0.0185	0.0094	13.7284	0.2571	0.2095
45	1	105	0.0095	0.0288	13.6401	0.2673	0.2376
48	1	102	0.0098	0.0099	13.9437	0.28	0.2
51	1	99	0.0202	0.0206	14.0255	0.2526	0.2

54	1	96	0.0729	0.0225	14.5781	0.2644	0.2069
24	2	125	0.08	0.0087	19.384	0.2193	0.1579
27	2	122	0.1066	0	19.4094	0.2202	0.1468
30	2	119	0.1513	0	19.2181	0.2277	0.1782
33	2	116	0.1724	0	19.0225	0.1979	0.1458
36	2	113	0.1681	0	18.5888	0.234	0.2021
39	2	110	0.1455	0.0213	18.2307	0.163	0.087
42	2	107	0.1028	0.0208	17.7243	0.2553	0.1915
45	2	104	0.0385	0.02	18.2505	0.2347	0.1429
48	2	101	0.0198	0.0303	18.0919	0.2292	0.125
51	2	98	0.0102	0.1031	18.0561	0.2414	0.1494
54	2	95	0.0211	0.0753	18.3465	0.1744	0.1512

Table 19 Results of the sliding window for various parameter values, using the MongoDB core server dataset, with a sampling period of 30 days.

Window Size	Diff. Degree	Window Count	None Valid	Non- normal	RMSE	In 90% Interval	In 75% Interval
12	0	58	0.1897	0.1277	28.0154	0.4146	0.3415
15	0	55	0.2	0.0455	29.4788	0.4286	0.3333
18	0	52	0.2115	0	28.0913	0.4146	0.2927
21	0	49	0.2245	0.0526	28.0053	0.3889	0.25
24	0	46	0.087	0.1429	25.9835	0.4722	0.4167
27	0	43	0.1628	0.0833	27.6511	0.4848	0.3333
30	0	40	0.175	0.0909	26.2623	0.6	0.4333
33	0	37	0.1892	0.1333	28.2413	0.5	0.1538
36	0	34	0.0882	0.1613	26.8478	0.5769	0.3846
12	1	57	0.1228	0.16	32.5428	0.4048	0.3333
15	1	54	0.0926	0.2449	30.7567	0.5135	0.3514
18	1	51	0.1569	0.3488	30.3691	0.3571	0.1429
21	1	48	0.2083	0.2895	35.0857	0.2963	0.1481
24	1	45	0.0889	0.3171	30.471	0.4286	0.2143
27	1	42	0.119	0.2973	31.5922	0.3846	0.2692
30	1	39	0.1795	0.4062	28.1208	0.5263	0.4211
33	1	36	0.2222	0.4643	30.6201	0.4667	0.2667
36	1	33	0	0.2424	35.9924	0.36	0.28
12	2	56	0.1607	0	42.1842	0.234	0.1489
15	2	53	0.0755	0	42.3845	0.2041	0.1633
18	2	50	0.1	0	43.0304	0.3111	0.2

21	2	47	0.0638	0	42.6083	0.1591	0.1364
24	2	44	0.1136	0	44.0618	0.1795	0.1026
27	2	41	0.1463	0	45.3455	0.1714	0.1143
30	2	38	0.1842	0	46.9194	0.0968	0.0645
33	2	35	0.1714	0	47.3641	0.2759	0.2759
36	2	32	0.0312	0	48.102	0.1613	0.0968

Table 20 Results of the sliding window for various parameter values, using the Hibernate *orm* dataset, with a sampling period of 7 days.

Window Size	Diff. Degree	Window Count	None Valid	Non- normal	RMSE	In 90% Interval	In 75% Interval
36	0	592	0.0591	0.0305	3.7673	0.913	0.7889
39	0	589	0.0611	0.0271	3.7306	0.9238	0.8197
42	0	586	0.0802	0.0111	3.8128	0.9193	0.8161
45	0	583	0.1012	0.0191	3.7134	0.9144	0.8191
48	0	580	0.0397	0.0162	3.7374	0.9161	0.8066
51	0	577	0.0468	0.0127	3.7686	0.9263	0.825
54	0	574	0.0662	0.0168	3.7417	0.9165	0.8254
57	0	571	0.0841	0.021	3.6687	0.9297	0.8223
60	0	568	0.0634	0.0301	3.6319	0.9225	0.8333
63	0	565	0.0743	0.0382	3.7934	0.9205	0.8052
66	0	562	0.0783	0.0309	3.8441	0.9084	0.8267
69	0	559	0.0841	0.041	3.7284	0.9206	0.833
72	0	556	0.0809	0.0431	3.6731	0.9243	0.8446
75	0	553	0.0832	0.0513	3.725	0.921	0.8274
78	0	550	0.0927	0.0541	3.6772	0.9237	0.8644
36	1	591	0.0694	0.0018	4.1735	0.3206	0.2386
39	1	588	0.0799	0.0018	4.1422	0.3278	0.237
42	1	585	0.0872	0.0056	4.0706	0.3183	0.2335
45	1	582	0.0893	0.0038	4.0627	0.3201	0.233
48	1	579	0.0725	0.0093	3.9848	0.3233	0.2406
51	1	576	0.0868	0.0076	3.9977	0.3123	0.2337
54	1	573	0.0942	0	3.9866	0.2929	0.2197
57	1	570	0.1	0.0078	3.8877	0.3163	0.224
60	1	567	0.097	0.0137	3.9514	0.3267	0.2297
63	1	564	0.1046	0.0238	3.8717	0.3083	0.2495
66	1	561	0.1176	0.0263	3.9164	0.3008	0.2158
69	1	558	0.1147	0.0445	3.9949	0.2945	0.2097

72	1	555	0.1063	0.0423	3.9048	0.2926	0.2021
75	1	552	0.1159	0.0656	3.9569	0.2939	0.2193
78	1	549	0.1257	0.0771	3.9483	0.3228	0.2483
36	2	590	0.1763	0.0597	5.5307	0.3173	0.2298
39	2	587	0.1925	0.0612	5.7166	0.3326	0.2404
42	2	584	0.2021	0.0687	5.497	0.3571	0.2788
45	2	581	0.2341	0.0764	5.2726	0.3431	0.2482
48	2	578	0.2076	0.0633	5.1117	0.3543	0.2727
51	2	575	0.233	0.0544	5.0121	0.3381	0.2758
54	2	572	0.2517	0.0631	4.8783	0.3666	0.2793
57	2	569	0.2601	0.0689	4.8049	0.3929	0.2883
60	2	566	0.2597	0.0453	5.0306	0.3725	0.2975
63	2	563	0.2806	0.0617	4.8622	0.3553	0.2868
66	2	560	0.2607	0.0556	4.821	0.3683	0.289
69	2	557	0.2406	0.0426	4.6549	0.3728	0.284
72	2	554	0.213	0.0436	4.7127	0.3789	0.2854
75	2	551	0.2105	0.0483	4.6738	0.3599	0.2585
78	2	548	0.2135	0.0418	4.7815	0.3995	0.2688

Table 21 Results of the sliding window for various parameter values, using the Hibernate orm dataset, with a sampling period of 14 days.

Window Size	Diff. Degree	Window Count	None Valid	Non- normal	RMSE	In 90% Interval	In 75% Interval
24	0	290	0.069	0.0259	6.0037	0.8365	0.749
27	0	287	0.0801	0.0417	5.9975	0.8182	0.751
30	0	284	0.1021	0.0235	6.141	0.8233	0.7229
33	0	281	0.1032	0.0238	6.1056	0.8496	0.7276
36	0	278	0.0719	0.031	6.0073	0.844	0.72
39	0	275	0.0873	0.0558	5.9884	0.8523	0.7257
42	0	272	0.114	0.0539	6.1075	0.8509	0.75
45	0	269	0.1413	0.0606	6.2182	0.8341	0.7005
48	0	266	0.0789	0.0898	5.9654	0.843	0.7265
51	0	263	0.1065	0.0936	5.8776	0.8263	0.7089
54	0	260	0.0923	0.0932	5.9439	0.8551	0.7477
24	1	289	0.0796	0.0226	6.2665	0.3885	0.2885
27	1	286	0.1084	0.0157	6.2945	0.3546	0.255
30	1	283	0.1131	0.012	6.218	0.4274	0.3145
33	1	280	0.1321	0.0041	6.1343	0.405	0.3182

36	1	277	0.13	0.0041	6.1594	0.4333	0.3292
39	1	274	0.1423	0.0128	6.2107	0.4095	0.3147
42	1	271	0.1624	0.0088	6.1955	0.4089	0.3022
45	1	268	0.1754	0.0136	6.1543	0.3716	0.2844
48	1	265	0.1849	0.0509	6.0817	0.3561	0.2537
51	1	262	0.1832	0.1121	6.038	0.3105	0.2316
54	1	259	0.2085	0.1317	6.2281	0.3258	0.2528
24	2	288	0.2153	0.031	9.5677	0.2237	0.2055
27	2	285	0.2105	0.0178	9.512	0.2398	0.181
30	2	282	0.2553	0.019	9.7358	0.2476	0.165
33	2	279	0.233	0.0234	9.1503	0.2488	0.1675
36	2	276	0.1848	0.0267	9.1365	0.2785	0.1963
39	2	273	0.1941	0.0182	8.854	0.2917	0.2176
42	2	270	0.2222	0.0143	8.6072	0.256	0.1691
45	2	267	0.2584	0.0101	8.7087	0.2041	0.1378
48	2	264	0.25	0.0253	8.2197	0.285	0.2124
51	2	261	0.2682	0.0366	8.0431	0.2935	0.2065
54	2	258	0.2907	0.0437	8.1704	0.3486	0.2571

Table 22 Results of the sliding window for various parameter values, using the Hibernate *orm* dataset, with a sampling period of 30 days.

Window Size	Diff. Degree	Window Count	None Valid	Non- normal	RMSE	In 90% Interval	In 75% Interval
12	0	134	0.2612	0.0606	8.9959	0.8387	0.7312
15	0	131	0.2672	0.0312	9.2606	0.871	0.7097
18	0	128	0.2734	0.043	9.3738	0.8427	0.6966
21	0	125	0.28	0.0333	10.0769	0.8391	0.6322
24	0	122	0.082	0.0625	8.4392	0.8286	0.6762
27	0	119	0.1008	0.0467	8.9698	0.7941	0.6765
30	0	116	0.1034	0.0481	9.3474	0.8384	0.697
33	0	113	0.1327	0.0714	9.3864	0.8132	0.7253
36	0	110	0.0455	0.1333	9.3789	0.8352	0.6703
12	1	133	0.1504	0.0088	12.1906	0.4911	0.3929
15	1	130	0.2	0	10.7859	0.5	0.3269
18	1	127	0.189	0	11.493	0.4757	0.3495
21	1	124	0.2419	0.0213	10.931	0.4891	0.3913
24	1	121	0.0248	0.0254	11.1745	0.5478	0.4522
27	1	118	0.0254	0.0174	11.2138	0.5221	0.4336

30	1	115	0.0174	0.0177	11.5353	0.5405	0.3964
33	1	112	0.0179	0.0182	11.0046	0.5	0.3426
36	1	109	0.0092	0.0278	10.5867	0.4286	0.3524
12	2	132	0.1894	0.0748	17.9949	0.3535	0.2525
15	2	129	0.2326	0.0808	16.8808	0.2967	0.2527
18	2	126	0.3254	0.0824	14.9379	0.2692	0.2051
21	2	123	0.374	0.0519	16.5078	0.3699	0.274
24	2	120	0.2167	0.0426	16.5805	0.2889	0.2333
27	2	117	0.188	0.0421	16.8333	0.1868	0.1429
30	2	114	0.193	0.0543	18.0397	0.2184	0.1839
33	2	111	0.2252	0.0581	16.4307	0.284	0.2099
36	2	108	0.1019	0.1237	14.3544	0.3647	0.2824

Table 23 Results of the sliding window for various parameter values, using the NetBeans platform dataset, with a sampling period of 7 days.

Window Size	Diff. Degree	Window Count	None Valid	Non- normal	RMSE	In 90% Interval	In 75% Interval
36	0	459	0.0654	0.0909	9.86	0.8897	0.7949
39	0	456	0.0636	0.0913	9.5371	0.8995	0.8093
42	0	453	0.0574	0.1148	9.5295	0.9074	0.8228
45	0	450	0.0667	0.1357	9.7326	0.8981	0.8402
48	0	447	0.0805	0.1484	9.9171	0.8943	0.8257
51	0	444	0.0901	0.1683	9.6058	0.9137	0.8304
54	0	441	0.093	0.1875	9.4234	0.9015	0.8369
57	0	438	0.0822	0.209	9.5227	0.9088	0.8176
60	0	435	0.0759	0.2463	9.0788	0.9175	0.8284
63	0	432	0.0903	0.2646	9.1516	0.917	0.8304
66	0	429	0.0816	0.2741	8.7717	0.9301	0.8636
69	0	426	0.0798	0.2832	9.0589	0.9253	0.8505
72	0	423	0.078	0.3103	8.5253	0.948	0.855
75	0	420	0.0738	0.3085	8.5665	0.9405	0.8662
78	0	417	0.0791	0.362	8.6697	0.9429	0.8694
36	1	458	0.0786	0.1232	9.6252	0.3784	0.2568
39	1	455	0.0659	0.1176	9.4768	0.352	0.2453
42	1	452	0.0774	0.1175	9.5606	0.356	0.2636
45	1	449	0.0935	0.1327	9.6163	0.3144	0.2408
48	1	446	0.0874	0.1425	9.4862	0.3324	0.2636
51	1	443	0.0609	0.125	9.2261	0.3489	0.261

54	1	440	0.0568	0.159	9.3312	0.3582	0.2464
57	1	437	0.0526	0.1618	9.078	0.366	0.2824
60	1	434	0.0507	0.1699	9.0127	0.3596	0.2778
63	1	431	0.0603	0.1852	8.8855	0.3485	0.2576
66	1	428	0.0537	0.1975	8.8611	0.3538	0.2523
69	1	425	0.0635	0.1985	8.9273	0.3605	0.2821
72	1	422	0.0687	0.2061	8.4446	0.3846	0.2917
75	1	419	0.0501	0.2161	8.2176	0.3558	0.2564
78	1	416	0.0529	0.2234	8.2652	0.3562	0.2647
36	2	457	0.1422	0.0281	12.885	0.294	0.2047
39	2	454	0.1586	0.0209	12.8026	0.3048	0.2273
42	2	451	0.1663	0.0319	12.865	0.2582	0.1758
45	2	448	0.1585	0.0345	12.836	0.3022	0.2115
48	2	445	0.1393	0.0287	12.2567	0.3172	0.2151
51	2	442	0.1335	0.0261	12.213	0.3083	0.2225
54	2	439	0.1412	0.0239	11.746	0.3043	0.2418
57	2	436	0.156	0.038	11.6564	0.3418	0.2655
60	2	433	0.1455	0.0568	11.382	0.3209	0.2521
63	2	430	0.1535	0.0604	11.2337	0.3363	0.2661
66	2	427	0.1639	0.056	10.9923	0.3175	0.2552
69	2	424	0.1557	0.0782	10.6024	0.3303	0.2242
72	2	421	0.1615	0.0878	10.4374	0.3665	0.2702
75	2	418	0.1722	0.0838	9.9606	0.3375	0.2587
78	2	415	0.188	0.1128	10.1103	0.3077	0.2174

Table 24 Results of the sliding window for various parameter values, using the NetBeans platform dataset, with a sampling period of 14 days.

Window Size	Diff. Degree	Window Count	None Valid	Non- normal	RMSE	In 90% Interval	In 75% Interval
24	0	223	0.0493	0.0425	19.3307	0.8867	0.7882
27	0	220	0.05	0.0526	15.816	0.904	0.798
30	0	217	0.0599	0.0686	15.7743	0.9053	0.8053
33	0	214	0.0561	0.0545	14.8422	0.9162	0.8115
36	0	211	0.0427	0.0941	14.7299	0.9454	0.847
39	0	208	0.0385	0.125	14.5529	0.9543	0.88
42	0	205	0.0146	0.1584	14.7545	0.9412	0.8471
45	0	202	0.0396	0.201	14.0061	0.9548	0.8839
48	0	199	0.0302	0.2435	15.2696	0.9452	0.8836

51	0	196	0.0357	0.2646	14.7779	0.9353	0.9065
54	0	193	0.0415	0.2865	15.0171	0.9318	0.9091
24	1	222	0.0991	0.04	16.4695	0.4635	0.3438
27	1	219	0.0959	0.0253	15.2702	0.4611	0.3938
30	1	216	0.1111	0.0156	15.9387	0.3757	0.328
33	1	213	0.0939	0.0155	15.968	0.3947	0.2842
36	1	210	0.0762	0.0258	15.7459	0.3915	0.3069
39	1	207	0.0821	0.0263	15.2116	0.3243	0.2919
42	1	204	0.0784	0.0266	15.1269	0.3497	0.235
45	1	201	0.0796	0.027	14.038	0.3667	0.2889
48	1	198	0.0657	0.0324	14.2528	0.3408	0.2849
51	1	195	0.0821	0.0279	14.6695	0.2989	0.2414
54	1	192	0.099	0.0173	14.8401	0.3176	0.2471
24	2	221	0.1991	0.0565	22.0721	0.2814	0.2036
27	2	218	0.1835	0.0506	20.127	0.3669	0.2544
30	2	215	0.186	0.0229	21.079	0.345	0.2632
33	2	212	0.2311	0.0491	19.8758	0.2774	0.1871
36	2	209	0.2392	0.0503	19.6064	0.3311	0.2781
39	2	206	0.2379	0.0637	19.7054	0.3197	0.2517
42	2	203	0.2414	0.0649	19.7021	0.3264	0.2708
45	2	200	0.27	0.0822	19.4454	0.3284	0.2687
48	2	197	0.2335	0.106	18.2789	0.3481	0.2741
51	2	194	0.299	0.1029	18.8858	0.3115	0.2213
54	2	191	0.3246	0.1163	18.9413	0.3596	0.2807
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Table 25 Results of the sliding window for various parameter values, using the NetBeans platform dataset, with a sampling period of 30 days.

Window Size	Diff. Degree	Window Count	None Valid	Non- normal	RMSE	In 90% Interval	In 75% Interval
12	0	103	0.1942	0	43.6864	0.7229	0.6024
15	0	100	0.16	0.0238	34.8502	0.8171	0.622
18	0	97	0.2062	0.0519	32.3821	0.8082	0.7123
21	0	94	0.1915	0.0658	34.5304	0.7465	0.6761
24	0	91	0.011	0.1111	36.6959	0.725	0.6625
27	0	88	0	0.1364	33.2856	0.7368	0.6184
30	0	85	0.0118	0.0833	33.3657	0.7662	0.6753
33	0	82	0.0122	0.0741	33.0471	0.8267	0.68
36	0	79	0	0.0506	31.0204	0.84	0.7333

12	1	102	0.098	0.0326	39.2089	0.4045	0.3371
15	1	99	0.1212	0.069	35.8939	0.4444	0.3827
18	1	96	0.0729	0.0225	36.2631	0.3908	0.3103
21	1	93	0.0753	0.0581	34.3627	0.3827	0.2963
24	1	90	0.0111	0.1124	36.8309	0.3418	0.2532
27	1	87	0.0115	0.1512	37.2506	0.3836	0.2603
30	1	84	0	0.1548	37.2207	0.3239	0.2254
33	1	81	0	0.2222	39.2093	0.2698	0.1587
36	1	78	0	0.2308	37.0815	0.3333	0.25
12	2	101	0.198	0	55.6171	0.3457	0.2346
15	2	98	0.2347	0.0267	51.4706	0.274	0.2055
18	2	95	0.2316	0	52.889	0.3562	0.2466
21	2	92	0.2065	0	47.3575	0.2192	0.1507
24	2	89	0.0674	0	47.1952	0.241	0.1325
27	2	86	0.0465	0	46.1986	0.2317	0.1585
30	2	83	0.0482	0	46.4639	0.2405	0.1772
33	2	80	0.05	0.0132	42.8021	0.2133	0.1067
36	2	77	0.039	0	44.603	0.2162	0.1757

Table 26 Results of the sliding window for various parameter values, using the NetBeans *java* dataset, with a sampling period of 7 days.

Window Size	Diff. Degree	Window Count	None Valid	Non- normal	RMSE	In 90% Interval	In 75% Interval
36	0	458	0.0328	0.1783	11.5142	0.9093	0.8297
39	0	455	0.0286	0.1833	11.6885	0.9114	0.8338
42	0	452	0.031	0.1872	11.3673	0.9326	0.8624
45	0	449	0.0267	0.1854	8.495	0.9326	0.8511
48	0	446	0.0471	0.1788	9.0924	0.9255	0.8596
51	0	443	0.0519	0.1929	8.3931	0.941	0.8791
54	0	440	0.0682	0.1854	9.0207	0.9431	0.8832
57	0	437	0.0824	0.197	8.6575	0.9441	0.8789
60	0	434	0.0691	0.203	8.3238	0.9503	0.8851
63	0	431	0.0742	0.2281	8.8945	0.9416	0.8636
66	0	428	0.0794	0.2487	8.3348	0.9459	0.8682
69	0	425	0.0729	0.2843	8.3855	0.9504	0.8723
72	0	422	0.0711	0.3112	8.1105	0.9556	0.8778
75	0	419	0.0644	0.3444	8.3474	0.9689	0.8794
78	0	416	0.0457	0.3552	8.0082	0.957	0.8945

36	1	457	0.0306	0.1174	9.6908	0.3785	0.289
39	1	454	0.0396	0.0963	9.6353	0.3909	0.2868
42	1	451	0.0421	0.1019	9.628	0.3376	0.2448
45	1	448	0.0335	0.1039	9.4252	0.3531	0.2577
48	1	445	0.0292	0.1181	9.6122	0.3675	0.2782
51	1	442	0.0249	0.1183	9.6928	0.3368	0.2605
54	1	439	0.0478	0.0909	9.6931	0.3289	0.2553
57	1	436	0.0665	0.0983	9.6654	0.3597	0.2807
60	1	433	0.0462	0.092	8.9048	0.3893	0.2773
63	1	430	0.0581	0.1111	8.6984	0.3444	0.2528
66	1	427	0.0468	0.1302	8.6851	0.3672	0.2655
69	1	424	0.0448	0.158	8.8131	0.3314	0.2551

Table 27 Results of the sliding window for various parameter values, using the NetBeans *java* dataset, with a sampling period of 14 days.

Window Size	Diff. Degree	Window Count	None Valid	Non- normal	RMSE	In 90% Interval	In 75% Interval
24	0	223	0.148	0.1316	18.4175	0.903	0.8364
27	0	220	0.1455	0.1809	15.5545	0.9156	0.8182
30	0	217	0.1475	0.2108	13.2803	0.9247	0.8699
33	0	214	0.1355	0.2432	14.8439	0.9	0.8643
36	0	211	0.1469	0.3111	13.3972	0.9435	0.871
39	0	208	0.1442	0.3427	14.9439	0.9316	0.8718
42	0	205	0.1366	0.3277	15.3356	0.9328	0.8571
45	0	202	0.1733	0.3952	15.8706	0.9505	0.8812
48	0	199	0.1759	0.4268	14.7681	0.9574	0.9255
51	0	196	0.1735	0.4568	13.9321	0.9659	0.9205
54	0	193	0.1813	0.4937	14.5164	0.9625	0.9125
24	1	222	0.1171	0.0561	19.7705	0.427	0.3027
27	1	219	0.0913	0.1206	18.0539	0.3657	0.2857
30	1	216	0.1296	0.1489	18.0469	0.4312	0.3062
33	1	213	0.1408	0.1694	17.9844	0.3684	0.3158
36	1	210	0.1476	0.1955	17.6171	0.3889	0.3056
39	1	207	0.1304	0.1889	17.16	0.4247	0.2877
42	1	204	0.1225	0.2235	17.1311	0.446	0.3381
45	1	201	0.1343	0.2299	17.5275	0.4179	0.3284
48	1	198	0.1061	0.226	17.1213	0.4015	0.3066
51	1	195	0.0769	0.2389	16.7823	0.438	0.3358

54	1	192	0.0833	0.3523	17.5911	0.386	0.3158
24	2	221	0.2398	0.0536	26.4102	0.2642	0.2013
27	2	218	0.2385	0.0602	24.629	0.2756	0.1923
30	2	215	0.2279	0.0843	24.7462	0.2434	0.1711
33	2	212	0.2594	0.1019	24.0487	0.2837	0.1986
36	2	209	0.1866	0.1294	25.3042	0.277	0.2027
39	2	206	0.1796	0.1657	26.0777	0.2482	0.1702
42	2	203	0.1724	0.1845	26.7409	0.2263	0.1679
45	2	200	0.17	0.1627	25.4501	0.2446	0.1727
48	2	197	0.1726	0.1411	24.9162	0.2571	0.2
51	2	194	0.1907	0.1465	23.1309	0.2761	0.194
54	2	191	0.1675	0.1635	21.4298	0.2932	0.2481

Table 28 Results of the sliding window for various parameter values, using the NetBeans *java* dataset, with a sampling period of 30 days.

Window Size	Diff. Degree	Window Count	None Valid	Non- normal	RMSE	In 90% Interval	In 75% Interval
12	0	103	0.4563	0.0357	64.1359	0.7778	0.6852
15	0	100	0.36	0.0156	54.8333	0.8413	0.746
18	0	97	0.3299	0.0769	52.7232	0.85	0.7833
21	0	94	0.2447	0.1127	24.6878	0.9524	0.9206
24	0	91	0.1648	0.1316	27.4929	0.9394	0.8485
27	0	88	0.125	0.1558	27.3194	0.9692	0.8615
30	0	85	0.1294	0.1351	39.1019	0.9531	0.9062
33	0	82	0.1341	0.1831	41.7956	0.9138	0.8966
36	0	79	0.1646	0.1364	42.6994	0.9123	0.8772
12	1	102	0.0882	0.043	55.804	0.382	0.3371
15	1	99	0.0808	0.0659	38.211	0.4941	0.3647
18	1	96	0.0417	0.1304	31.0359	0.425	0.3125
21	1	93	0.043	0.1461	35.8527	0.4079	0.3421
24	1	90	0.0556	0.1294	42.9426	0.4054	0.2838
27	1	87	0.0575	0.1707	39.9849	0.3824	0.2794
30	1	84	0.0833	0.1039	40.1486	0.4203	0.3188
33	1	81	0.1358	0.1	40.234	0.4444	0.3175
36	1	78	0.1538	0.0455	39.5017	0.3492	0.1905
12	2	101	0.1386	0.0115	60.3041	0.3256	0.2209
15	2	98	0.1735	0.0123	59.1983	0.35	0.2625
18	2	95	0.1368	0.0732	53.2988	0.2895	0.2237

21	2	92	0.163	0.1299	44.2046	0.3582	0.2836
24	2	89	0.1461	0.0921	43.3983	0.3768	0.3188
27	2	86	0.1628	0.1111	39.5985	0.2812	0.2656
30	2	83	0.1566	0.1286	45.954	0.3115	0.2131
33	2	80	0.1875	0.1385	46.0134	0.2321	0.1964
36	2	77	0.1688	0.1094	44.9917	0.2807	0.193