2D Linear Model Selection

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Example 1

Compare Example 1 MEDs to Other Designs

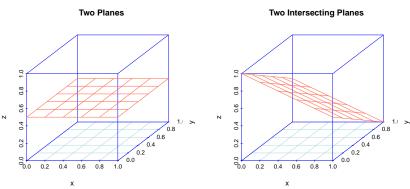
Example 2

Compare Example 2 MEDs to Other Designs

See Behavior of Candidate Sets in Example 2 Fast MED, N=300

Experiments

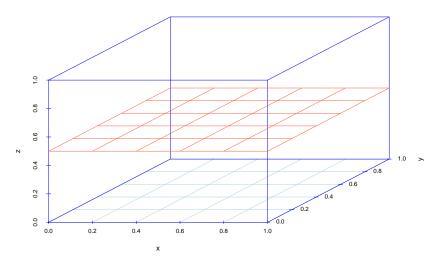
Here I consider two examples in which two different models are compared:



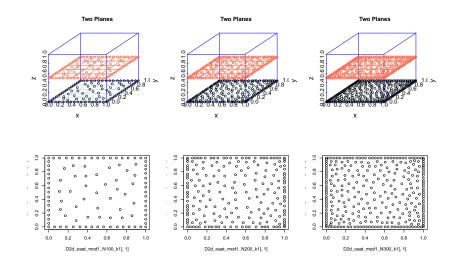
Example 1

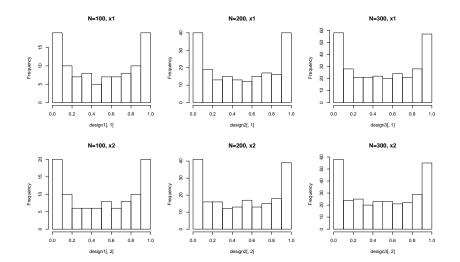
Example 1



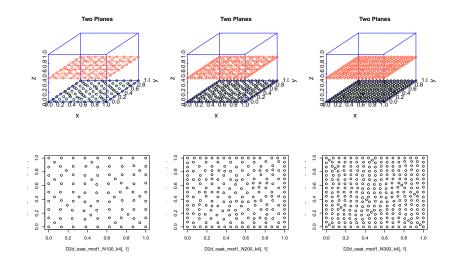


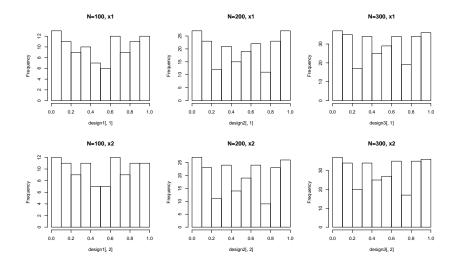
One-at-a-Time Algorithm, k = 1, N = 100, 200, 300



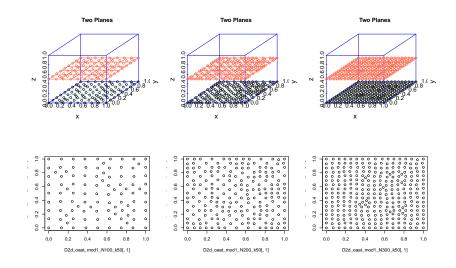


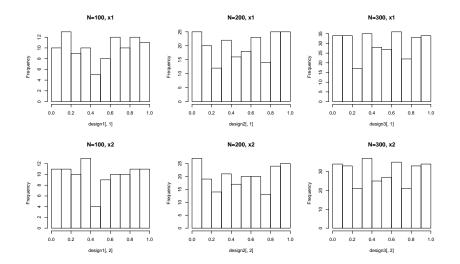
One-at-a-Time Algorithm, k = 4, N = 100, 200, 300



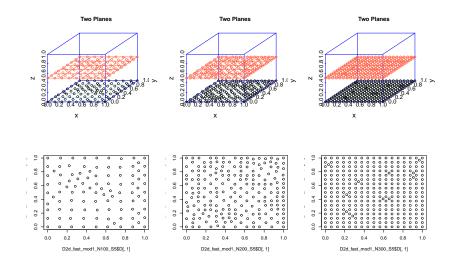


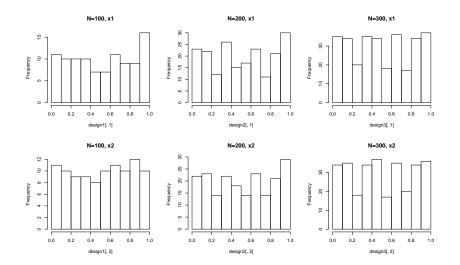
One-at-a-Time Algorithm, k = 50, N = 100, 200, 300





Fast Algorithm, S = 5, N = 100, 200, 300





Example 1 Evaluations, N=100

	1atT,k=1	1atT,k=4	1atT,k=50	Fast,S=5
TPEx10e-3	13.903	14.892	15.103	15.079
Fast Crit	24.946	14.7	14.7	16.255
1atT Crit (k=4)	61.838	48.316	48.542	48.966
E[P(H0 Y,D) H0,D]	1	0.999	0.998	0.999
E[P(H1 Y,D) H0,D]	0.000245	0.000955	0.00162	0.00081
E[BF01 H0,D]	2.88e + 14	4.85e + 13	8.84e + 13	9.94e + 12
E[P(H0 Y,D) H1,D]	0.00011	2.1e-05	0.000131	0.000286
E[P(H1 Y,D) H1,D]	1	1	1	1
E[BF01 H1,D]	0.000111	2.1e-05	0.000132	0.000293
V[B0 Y,X]	0.000791	0.000885	0.000902	0.000928
V[B1 Y,X]	0.0013	0.00152	0.00156	0.0015
V[B2 Y,X]	0.00128	0.00154	0.00156	0.00159

Example 1 Evaluations, N = 200

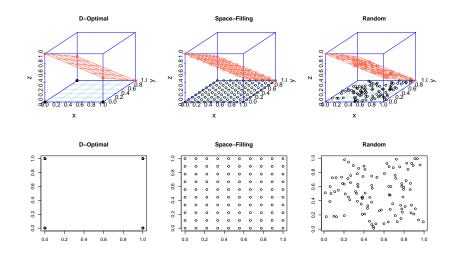
	1atT,k=1	1atT,k=4	1atT,k=50	Fast,S=5
TPEx10e-3	59.56	62.211	63.801	63.648
Fast Crit	62.366	24.462	20.789	23.261
1atT Crit (k=4)	124.21	84.365	85.319	85.682
E[P(H0 Y,D) H0,D]	0.996	0.998	0.999	1
E[P(H1 Y,D) H0,D]	0.00383	0.00179	0.000633	6.04e-05
E[BF01 H0,D]	1.99e + 17	1.92e + 17	6.42e + 16	4.65e + 16
E[P(H0 Y,D) H1,D]	3.8e-05	0.000227	6.24e-05	2.93e-05
E[P(H1 Y,D) H1,D]	1	1	1	1
E[BF01 H1,D]	3.8e-05	0.000232	6.27e-05	2.94e-05
V[B0 Y,X]	0.000487	0.000548	0.000574	0.000578
V[B1 Y,X]	0.000796	0.00094	0.000982	0.000969
V[B2 Y,X]	0.000797	0.00095	0.000973	0.000977

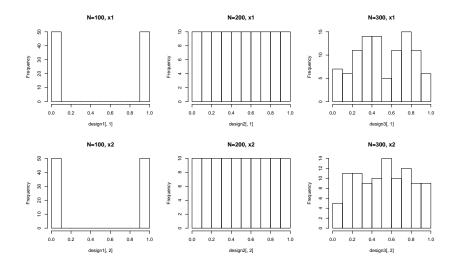
Example 1 Evaluations, N = 300

	1atT,k=1	1atT,k=4	1atT,k=50	Fast,S=5
TPEx10e-3	137.15	146.52	148.88	147.7
Fast Crit	62.366	29.4	29.4	30.363
1atT Crit (k=4)	156.82	112.4	112.79	112.97
E[P(H0 Y,D) H0,D]	1	1	1	1
E[P(H1 Y,D) H0,D]	3.11e-06	6.13e-07	6.6e-07	9.95e-07
E[BF01 H0,D]	8.05e + 14	2.84e + 14	2e+14	2.24e + 14
E[P(H0 Y,D) H1,D]	7.07e-06	6.2e-05	0.00034	1.9e-05
E[P(H1 Y,D) H1,D]	1	1	1	1
E[BF01 H1,D]	7.08e-06	6.24e-05	0.00035	1.9e-05
V[B0 Y,X]	0.000354	0.000418	0.00043	0.000422
V[B1 Y,X]	0.000579	0.000723	0.000743	0.000729
V[B2 Y,X]	0.000583	0.000717	0.000742	0.000733

Compare Example 1 MEDs to Other Designs

Other Designs, N = 100





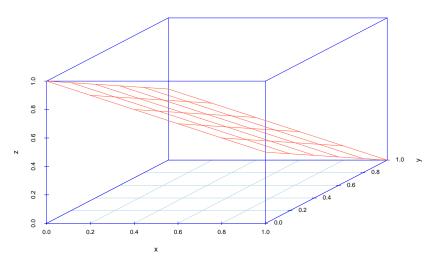
Example 1 Evaluations for Other Designs, N = 100

	1atT,k=1	1atT,k=4	1atT,k=50	Fast,S=5	D-Opt	Space	Random
TPEx10e-3	13.903	14.892	15.103	15.079	Inf	14.778	19.295
Fast Crit	24.946	14.7	14.7	16.255	Inf	11.339	129.35
1atT Crit (k=4)	61.838	48.316	48.542	48.966	Inf	45.241	158.09
E[P(H0 Y,D) H0,D]	1	0.999	0.998	0.999	1	1	1
E[P(H1 Y,D) H0,D]	0.000245	0.000955	0.00162	0.00081	2.36e-05	0.000436	0.000234
E[BF01 H0,D]	2.88e+14	4.85e+13	8.84e+13	9.94e+12	3.35e+14	1.22e+14	1.71e+13
E[P(H0 Y,D) H1,D]	0.00011	2.1e-05	0.000131	0.000286	5.62e-05	0.000819	0.00109
E[P(H1 Y,D) H1,D]	1	1	1	1	1	0.999	0.999
EIBF01 H1.Dl	0.000111	2.1e-05	0.000132	0.000293	5.63e-05	0.000854	0.00121
V[B0 Y,X]	0.000791	0.000885	0.000902	0.000928	0.000588	0.000884	0.00106
V[B1 Y,X]	0.0013	0.00152	0.00156	0.0015	0.000803	0.00153	0.00189
V[B2 Y,X]	0.00128	0.00154	0.00156	0.00159	0.000803	0.00153	0.00186

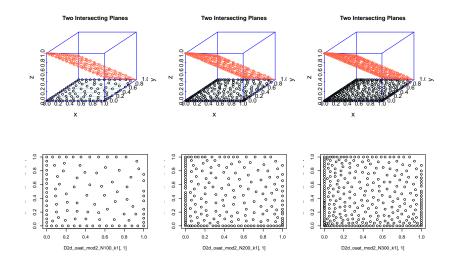
Example 2

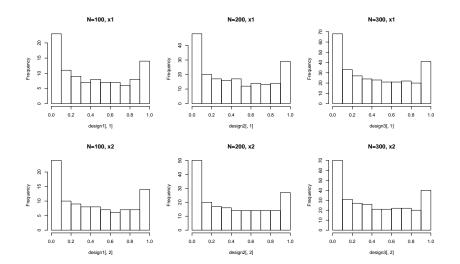
Example 2



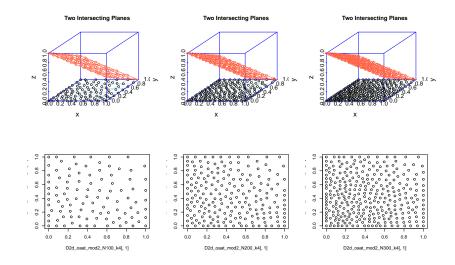


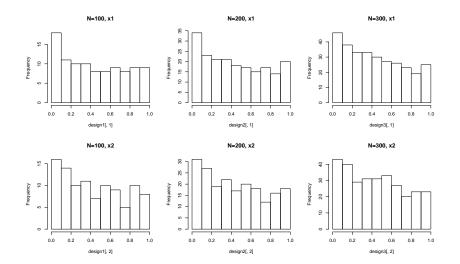
One-at-a-Time Algorithm, k = 1, N = 100, 200, 300



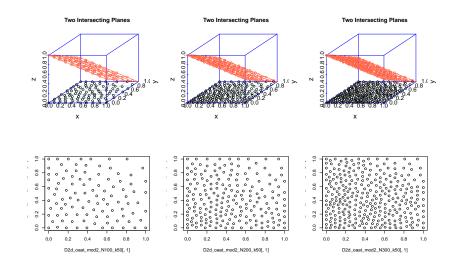


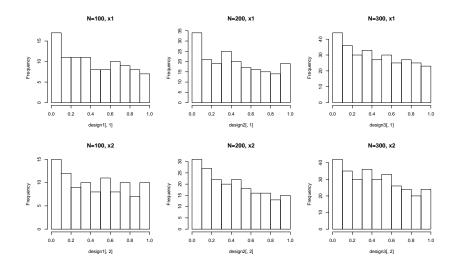
One-at-a-Time Algorithm, k = 4, N = 100, 200, 300



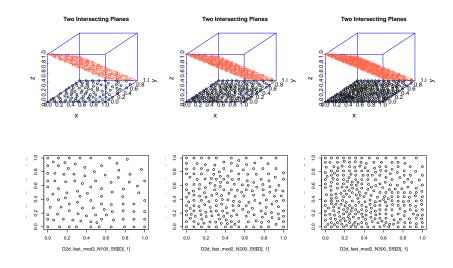


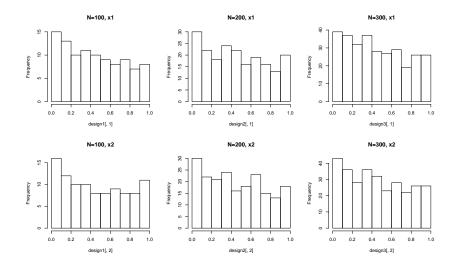
One-at-a-Time Algorithm, k = 50, N = 100, 200, 300





Fast Algorithm, S = 5, N = 100, 200, 300





Example 2 Evaluations, N = 100

	1atT,k=1	1atT,k=4	1atT,k=50	Fast,S=5
TPEx10e-3	14.364	15.186	15.641	15.355
Fast Crit	25.163	16.395	15.294	17.351
1atT Crit (k=4)	56.53	48.13	48.564	49.618
E[P(H0 Y,D) H0,D]	1	1	1	1
E[P(H1 Y,D) H0,D]	9.04e-34	2.78e-27	1.29e-28	1.75e-27
E[BF01 H0,D]	3.23e + 55	6.91e + 51	5.49e + 49	1.74e + 50
E[P(H0 Y,D) H1,D]	9.68e-29	2.73e-25	3.79e-25	1.42e-27
E[P(H1 Y,D) H1,D]	1	1	1	1
E[BF01 H1,D]	9.68e-29	2.73e-25	3.79e-25	1.42e-27
V[B0 Y,X]	0.000723	0.000788	0.000847	0.000838
V[B1 Y,X]	0.0014	0.00159	0.00169	0.00164
V[B2 Y,X]	0.0014	0.00162	0.00162	0.00156

Example 2 Evaluations, N = 200

	1atT,k=1	1atT,k=4	1atT,k=50	Fast,S=5
TPEx10e-3	61.195	64.639	66.003	66.335
Fast Crit	62.579	24.731	21.455	23.745
1atT Crit (k=4)	122.19	84.472	84.789	85.837
E[P(H0 Y,D) H0,D]	1	1	1	1
E[P(H1 Y,D) H0,D]	7.58e-36	1.05e-31	1.59e-28	6.53e-30
E[BF01 H0,D]	6.88e + 64	2.66e + 62	1.52e + 66	2.88e+63
E[P(H0 Y,D) H1,D]	2.78e-36	5.23e-35	2.08e-34	3.89e-35
E[P(H1 Y,D) H1,D]	1	1	1	1
E[BF01 H1,D]	2.78e-36	5.23e-35	2.08e-34	3.89e-35
V[B0 Y,X]	0.000441	0.000516	0.000504	0.000525
V[B1 Y,X]	0.000847	0.00101	0.00104	0.00105
V[B2 Y,X]	0.000847	0.00102	0.00108	0.00106

Example 2 Evaluations, N = 300

	1atT,k=1	1atT,k=4	1atT,k=50	Fast,S=5
TPEx10e-3	141.25	151.39	153.49	153.1
Fast Crit	99.084	30.068	27.986	29.829
1atT Crit (k=4)	159	116.17	117.71	118.09
E[P(H0 Y,D) H0,D]	1	1	1	1
E[P(H1 Y,D) H0,D]	3.65e-40	4.53e-43	6.44e-41	6.52e-42
E[BF01 H0,D]	1.69e + 67	9.77e + 69	3.12e + 67	7.37e + 64
E[P(H0 Y,D) H1,D]	9.64e-44	3.18e-40	5.84e-41	3.6e-40
E[P(H1 Y,D) H1,D]	1	1	1	1
E[BF01 H1,D]	9.64e-44	3.18e-40	5.84e-41	3.6e-40
V[B0 Y,X]	0.000323	0.000372	0.000394	0.000393
V[B1 Y,X]	0.000622	0.000776	0.000782	0.000788
V[B2 Y,X]	0.000623	0.000778	0.000796	0.000762

Compare Example 2 MEDs to Other Designs

Example 2 Evaluations for Other Designs, N = 100

	1atT,k=1	1atT,k=4	1atT,k=50	Fast,S=5	D-Opt	Space	Random
TPEx10e-3	14.364	15.186	15.641	15.355	Inf	Inf	20.425
Fast Crit	25.163	16.395	15.294	17.351	Inf	Inf	122.86
1atT Crit (k=4)	56.53	48.13	48.564	49.618	Inf	Inf	165.77
E[P(H0 Y,D) H0,D]	1	1	1	1	1	1	1
EIP(H1 Y,D) H0,D]	9.04e-34	2.78e-27	1.29e-28	1.75e-27	1.68e-40	4.65e-28	1.21e-23
E[BF01 H0,D]	3.23e+55	6.91e+51	5.49e+49	1.74e+50	1.45e+62	3.79e+50	1.13e+44
E[P(H0 Y,D) H1,D]	9.68e-29	2.73e-25	3.79e-25	1.42e-27	1.17e-31	8.96e-23	4.94e-18
EIP(H1 Y,D) H1,D	1	1	1	1	1	1	1
EIBF01 H1.DI	9.68e-29	2.73e-25	3.79e-25	1.42e-27	1.17e-31	8.96e-23	4.94e-18
VIB0IY.XI	0.000723	0.000788	0.000847	0.000838	0.000588	0.000884	0.00106
VIB1IY.XI	0.0014	0.00159	0.00169	0.00164	0.000803	0.00153	0.00189
V[B2 Y,X]	0.0014	0.00162	0.00162	0.00156	0.000803	0.00153	0.00186

See Behavior of Candidate Sets in Example 2 Fast MED, N=300

