[320] Web 5: A/B Testing

Tyler Caraza-Harter

Source for Examples/Lessons

Ronny Kohavi Keynote Talk at KDD conference (Knowledge Discovery and Data Mining)

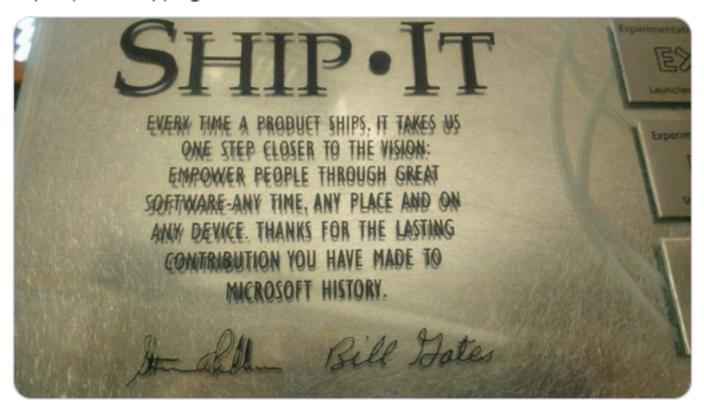
Title: Online Controlled Experiments: Lessons from Running A/B/n Tests for 12 years

Video: https://exp-platform.com/kdd2015keynotekohavi/

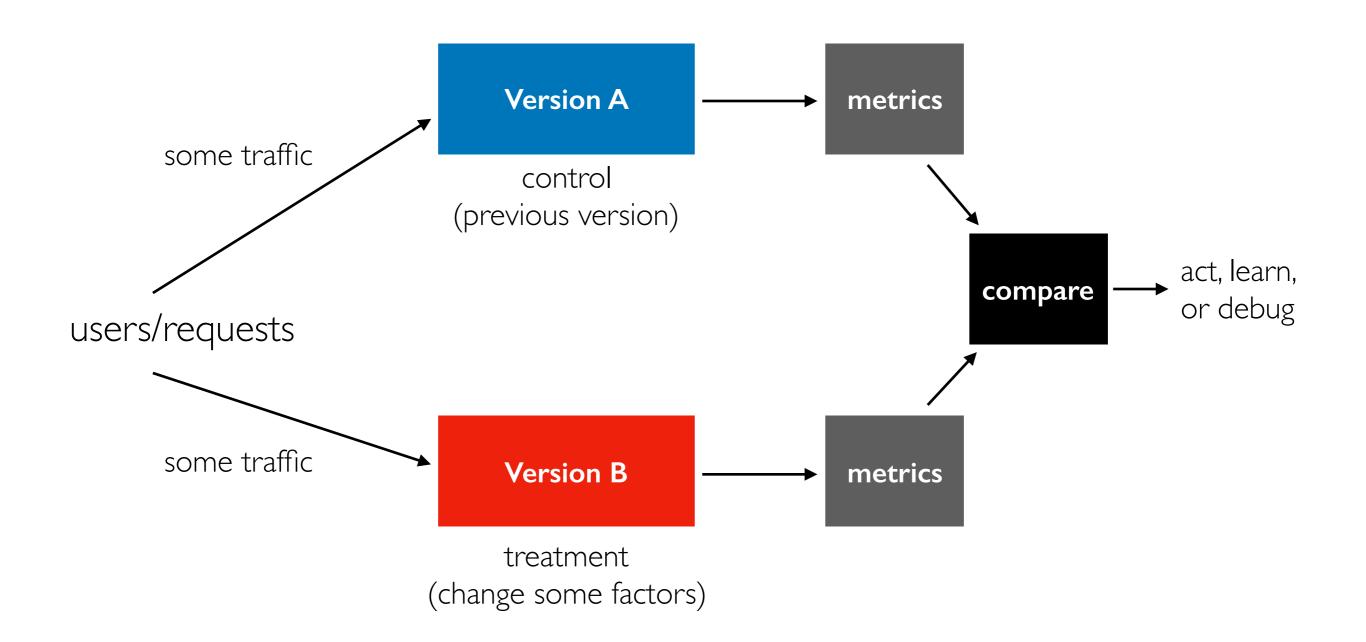


Ronny Kohavi @ronnyk · Nov 7, 2014

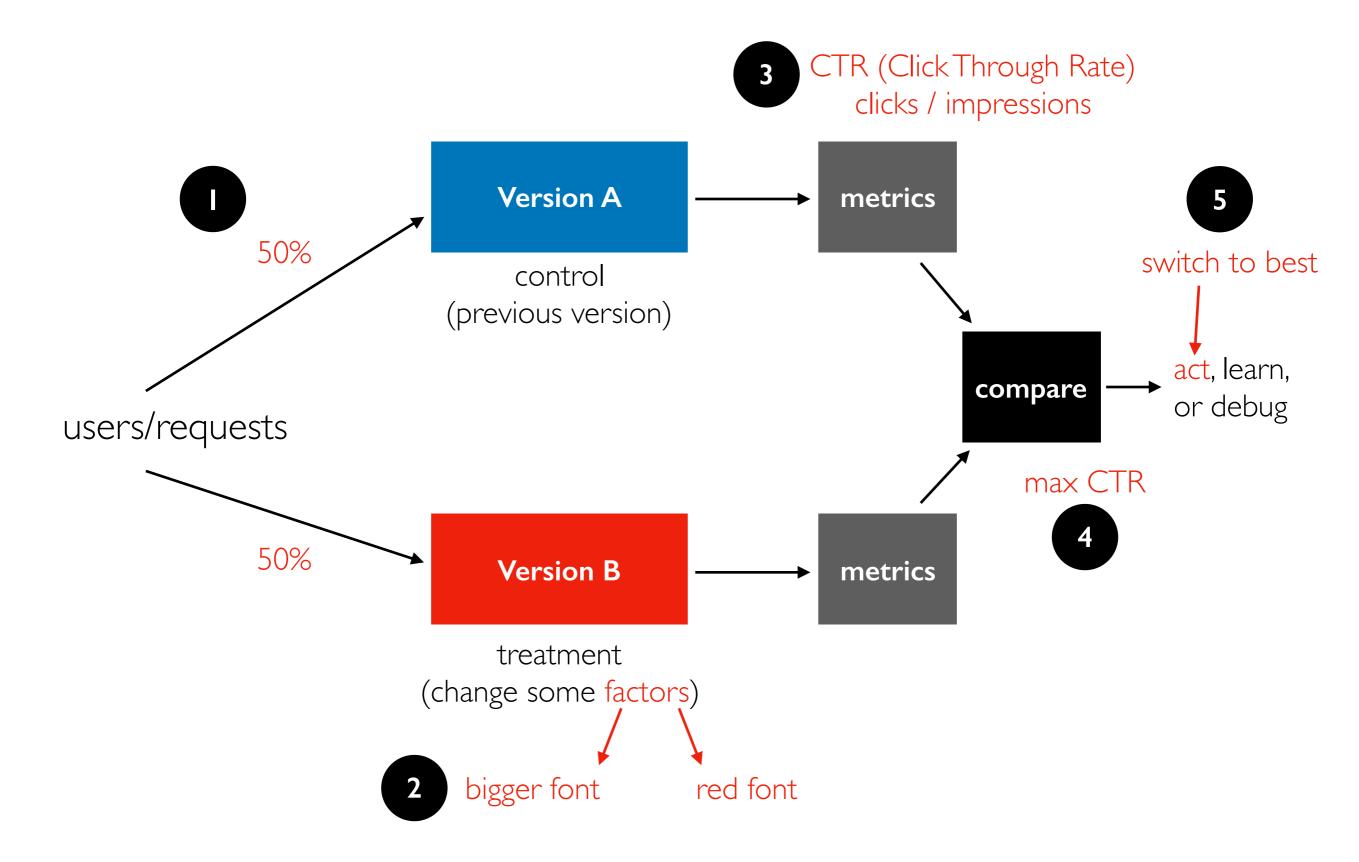
Microsoft stopped ship-it-awards today! With #abtesting, it's about userimpact; NOT shipping is often better!



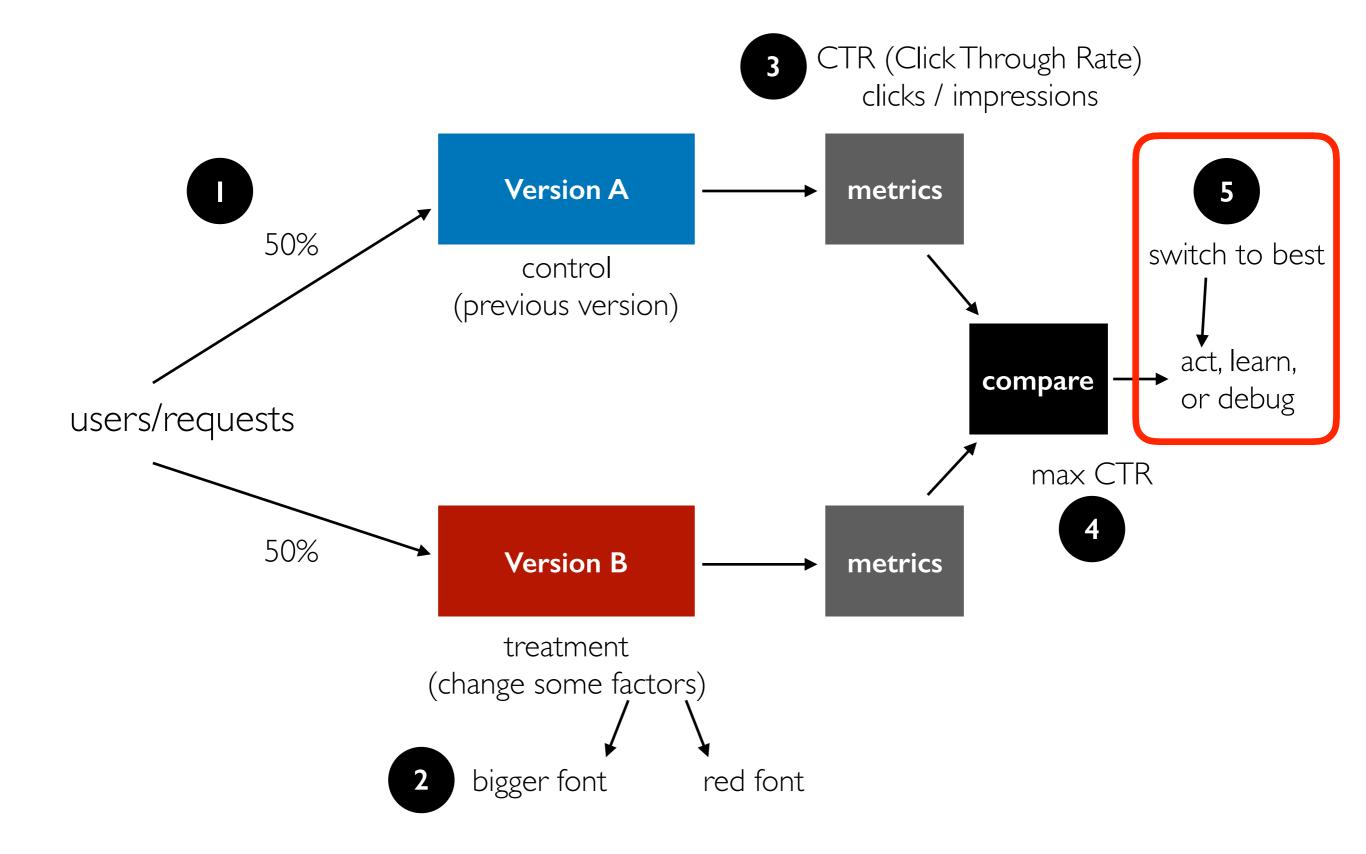
A/B Test Overview



Example 1: Link to Donation Page

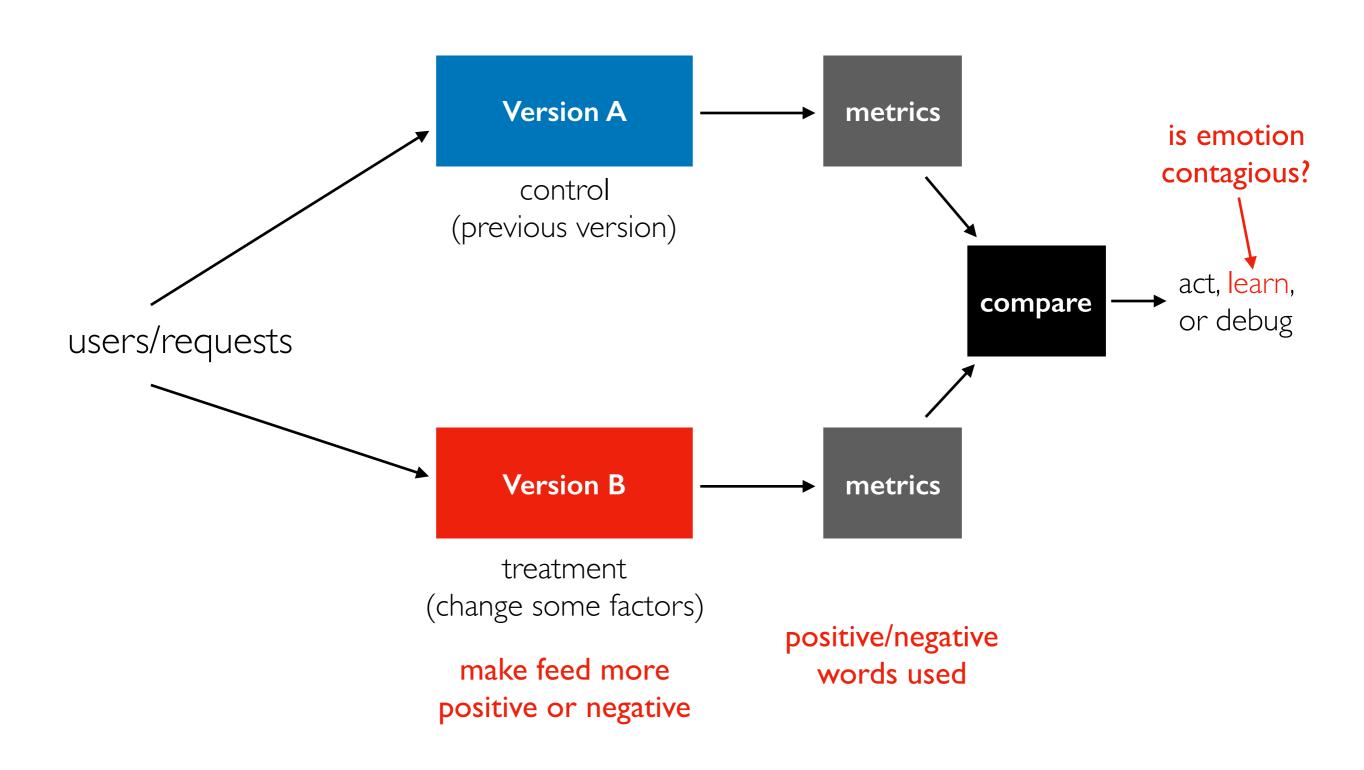


Lecture Outline



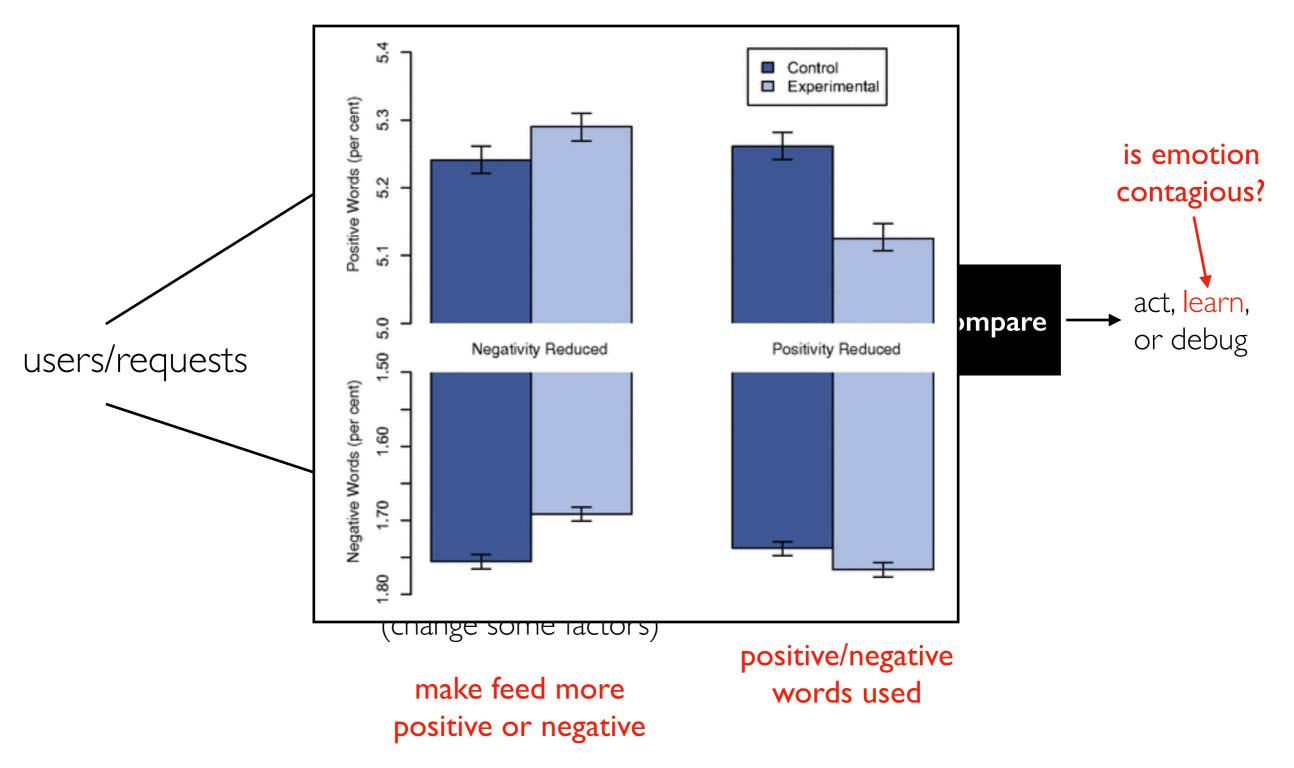
Example 2: Facebook Emotional Contagion Study

Reading: https://techcrunch.com/2014/06/29/ethics-in-a-data-driven-world/



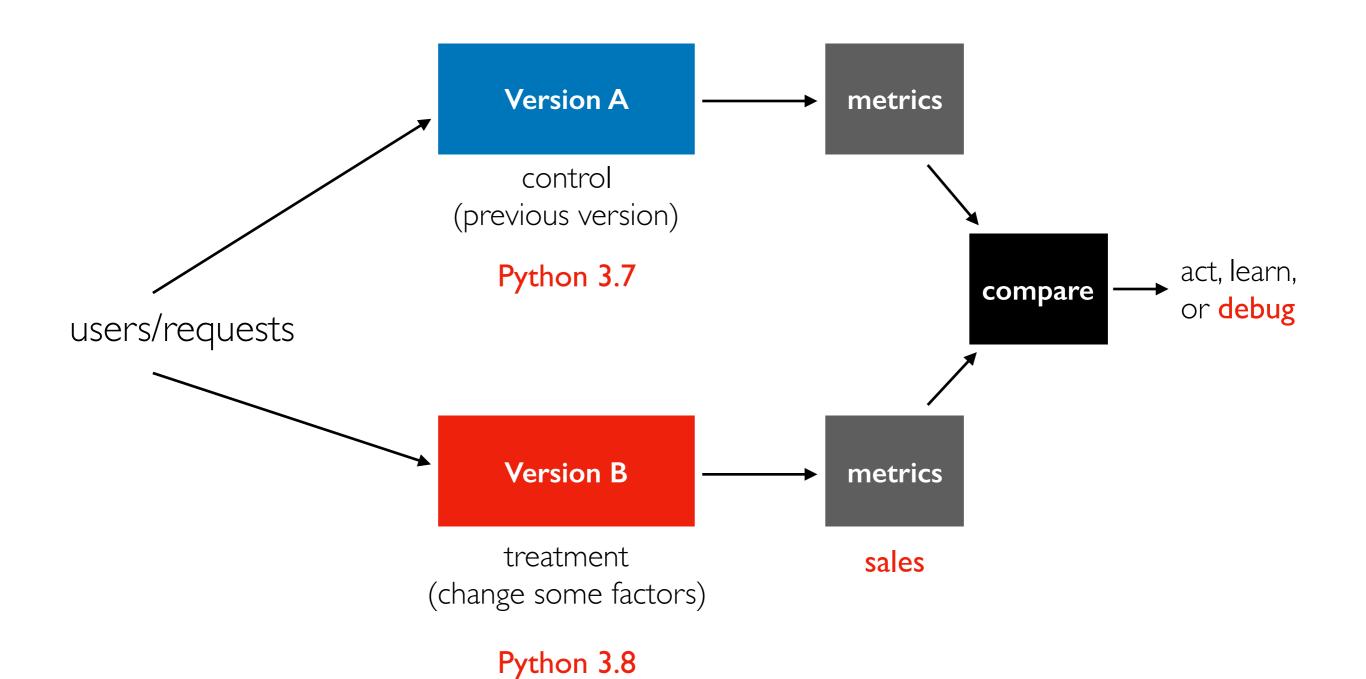
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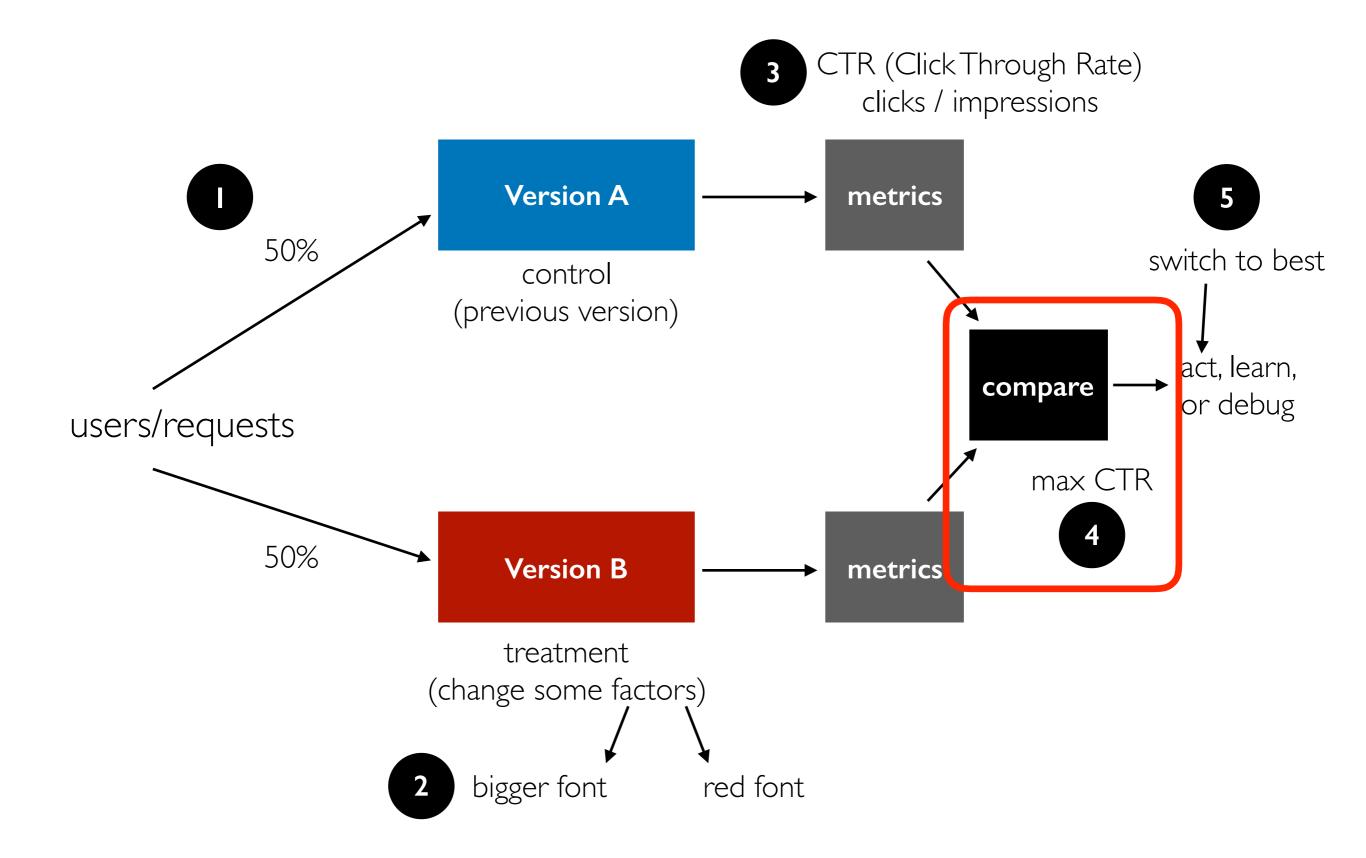


didn't need to submit to the IRB (Institutional Review Board) -- when should it be required?

Example 3: Update Python Version



Lecture Outline



Example Metric: CTR (Click-Through Rate)

CTR = clicks / impressions

"Impression" means user saw it

	click	no-click
A	12	68
В	6	14

df: contingency table

how many B impressions were there? what was B's CTR?

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how many B impressions were there? 20 what was B's CTR? 6/20 = 30%

Example Metric: CTR (Click-Through Rate)

CTR = clicks / impressions

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click no-click

A 12 68B 6 14

df: contingency table

```
1 df["click"] / (df["click"] + df["no-click"])

A      0.15
B      0.30
dtype: float64

is the improvement noise?
```

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```

df: contingency table

pip3 install scipy

```
import scipy.stats as stats
    _, pvalue = stats.fisher_exact(df)
pvalue
    _https://docs.scipy.org/doc/scipy/reference/generated/scipy.stats.fisher_exact.html
```

Example Metric: CTR (Click-Through Rate)

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p-value is probability of seeing a difference this extreme (or more) if both ratios were generated by the same underlying model (the one most likely to generate this)

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"significant" means p-value is less than some threshold (e.g., 5%)

false positive means it is significant even though underlying model is same

out of 200 neutral changes, how many will falsely show up as significant if we set our p-value threshold to 5%?

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10

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occasionally run A/A tests

```
        click
        no-click

        A
        12
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        B
        6
        14
```

df: contingency table

Example Metric: CTR (Click-Through Rate)

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3 outcomes, based on CTRs and significance

- A is significantly better
- B is significantly better
- neither wins



Example Metric: CTR (Click-Through Rate)

CTR = clicks / impressions

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3 outcomes, based on CTRs and significance

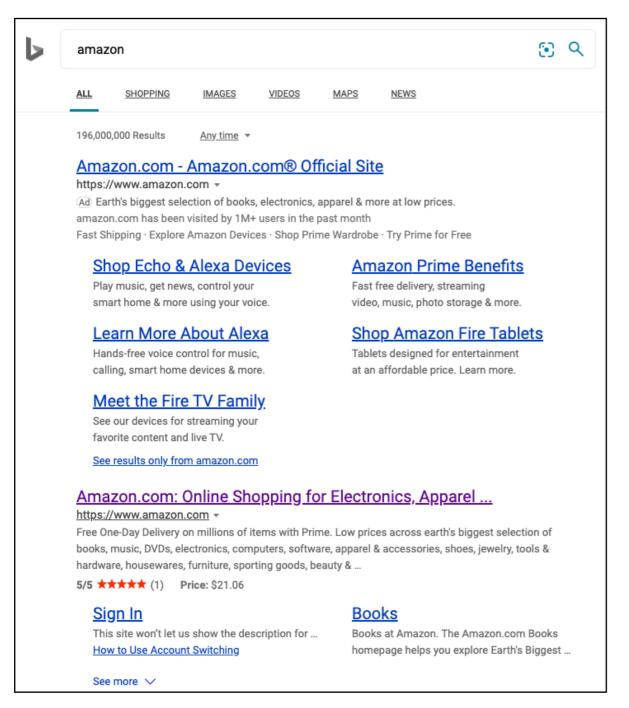
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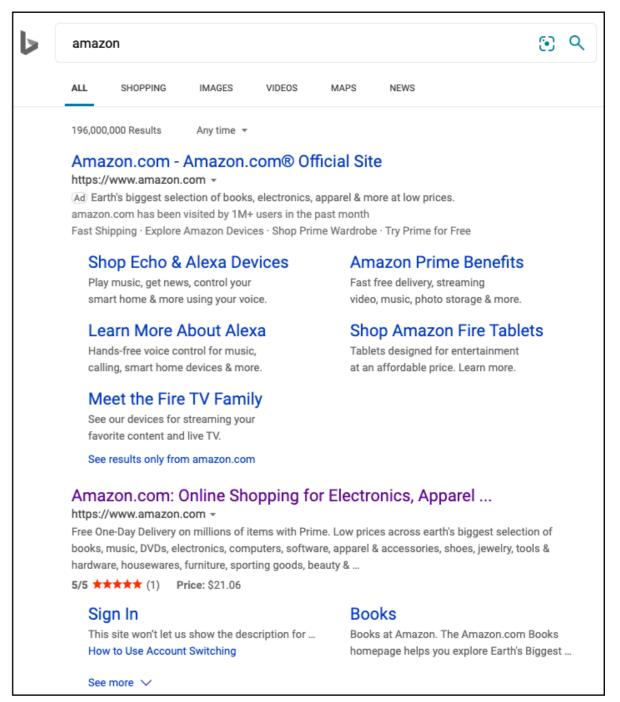
- collect more data
- ignore significance, just look at CTR (indecision may be the worst decision)
- choose previous version A (probably fewer bugs)
- choose new version B (for simplicity or other merits)

Which Version Has Higher Whole-page CTR?

Version A

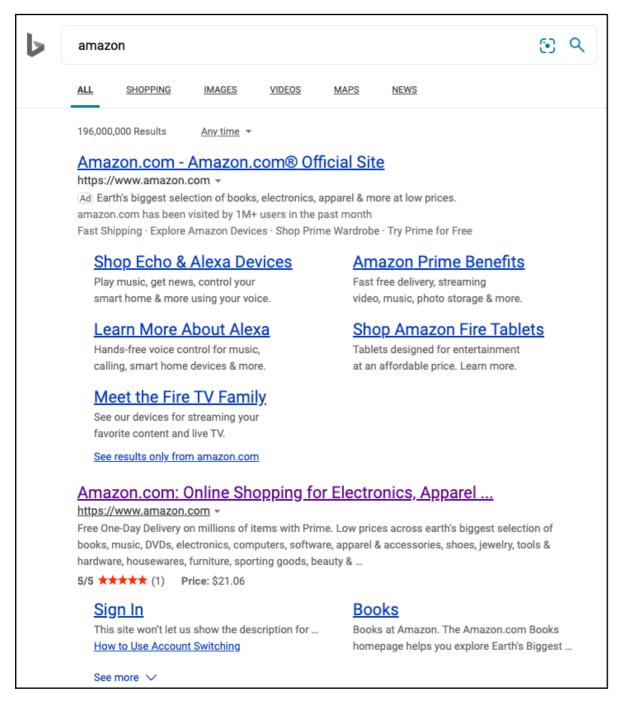


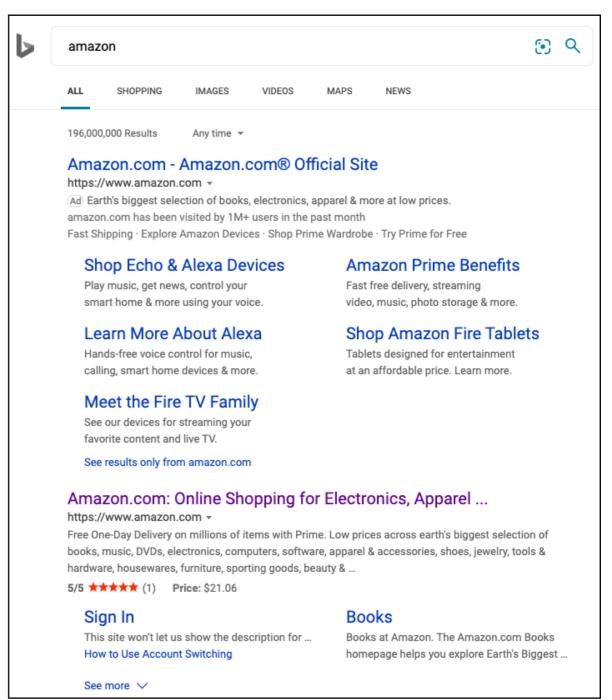
Version B



Which Version Has Higher Whole-page CTR?

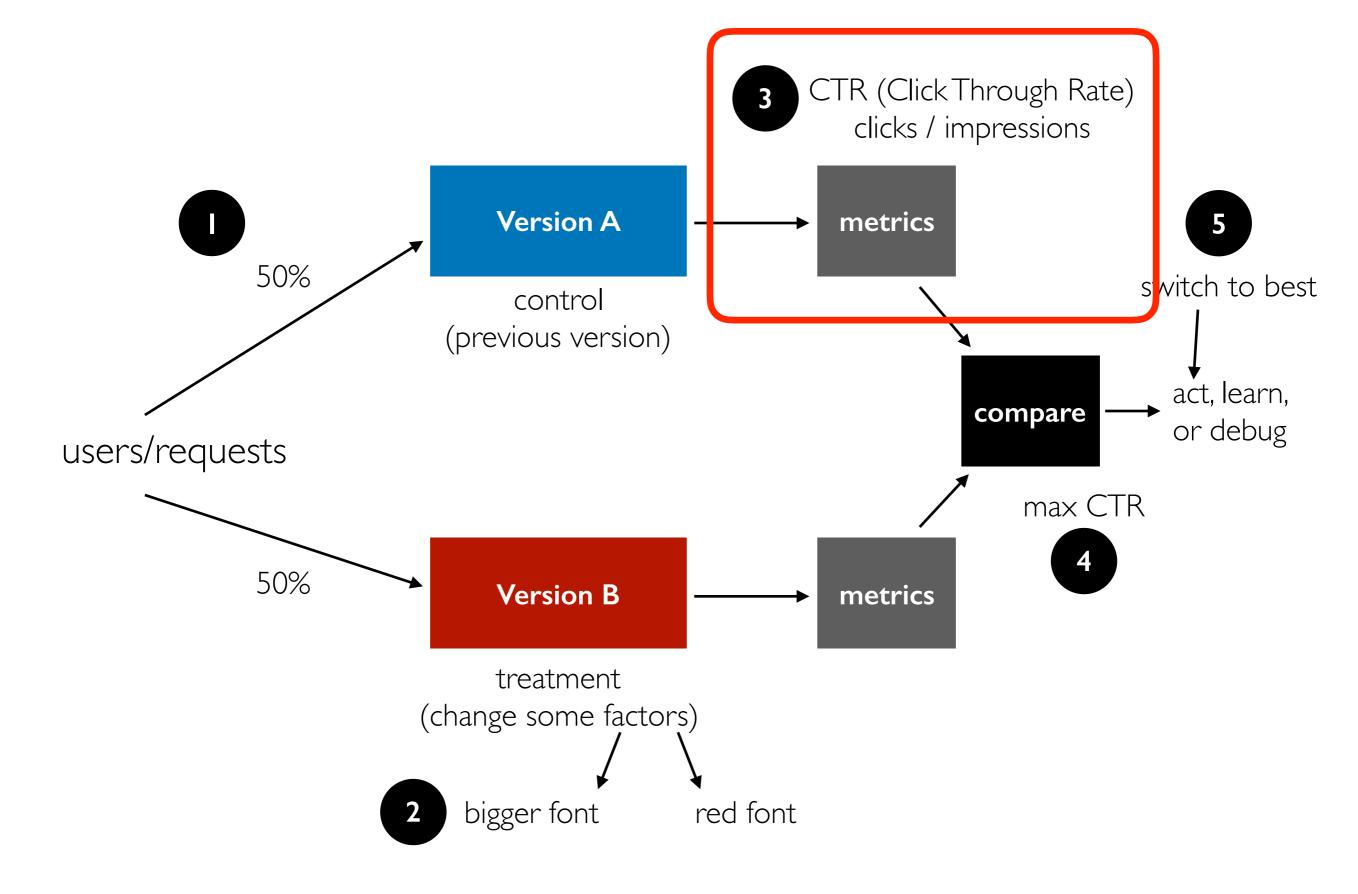
Version A Version B





Lesson: metrics should inform humans, not directly determine decisions

Lecture Outline



Things to measure:

- clicks -- when are they bad?

Things to measure:

- clicks
- scroll (did they read it?)
- subscribe/unsubscribe
- other ideas? discuss with your neighbour

Things to measure:

- clicks
- scroll (did they read it?)
- subscribe/unsubscribe
- purchases/returns
- hover (did they think about it?)
- shares
- likes/upvotes
- comments

Things to measure:

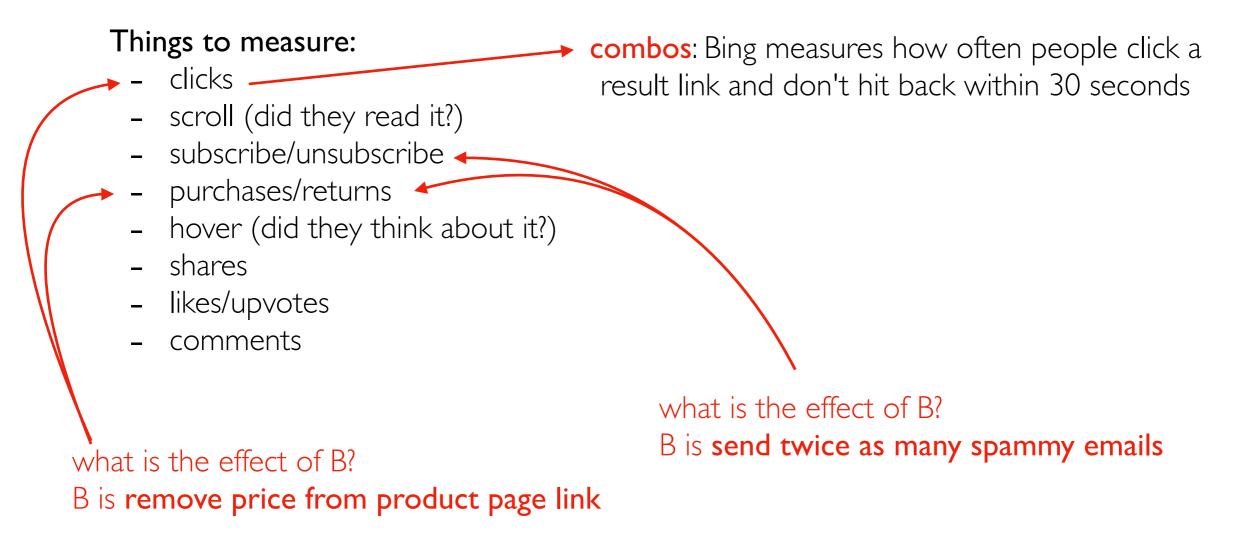
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combos: Bing measures how often people click a result link and don't hit back within 30 seconds

Things to measure: - clicks - scroll (did they read it?) - subscribe/unsubscribe - purchases/returns - hover (did they think about it?) - shares - likes/upvotes - comments what is the effect of B? B is send twice as many spammy emails

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B is send twice as many spammy emails



Lesson: it's easy to shift clicks

Things to measure:

- clicks
- scroll (did they read it?)
- subscribe/unsubscribe
- purchases/returns
- hover (did they think about it?)
- shares
- likes/upvotes
- comments

what is the effect of B?

B is remove price from product page link

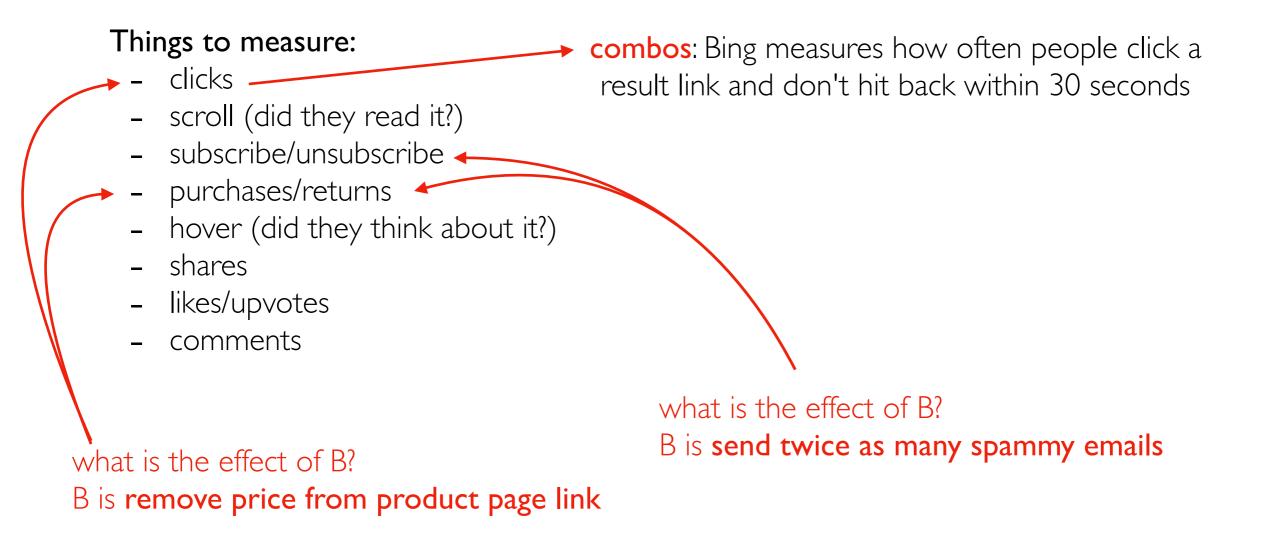
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result link and don't hit back within 30 seconds

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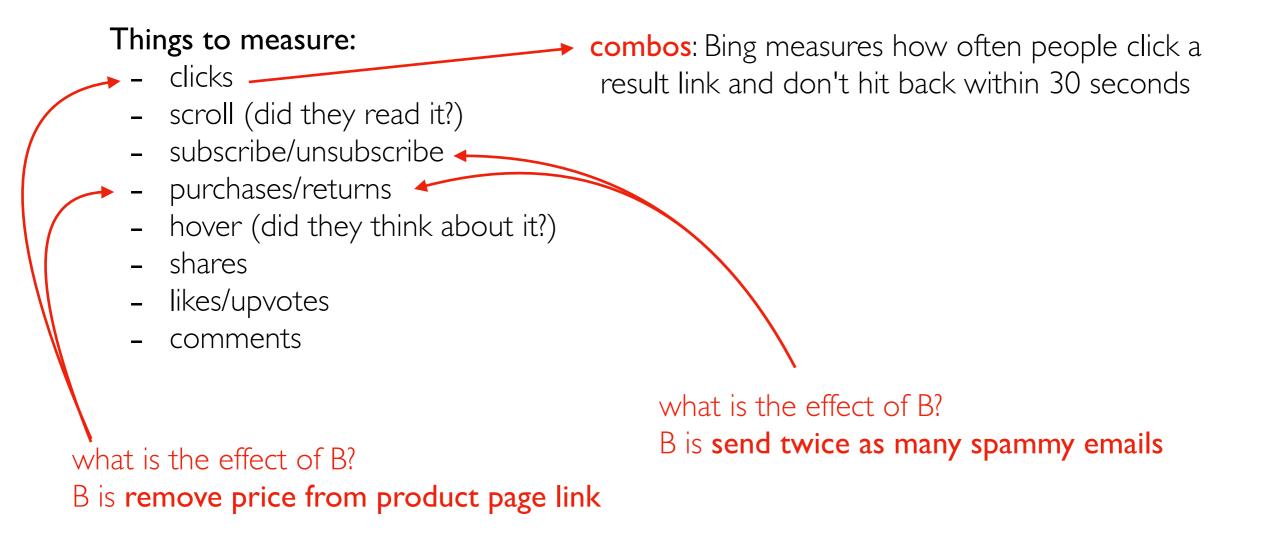
B is send twice as many spammy emails

Lesson: it's hard to measure long-term effects (noisy!), so use common sense



Decide beforehand on one OEC metric: Overall Experiment Criterion

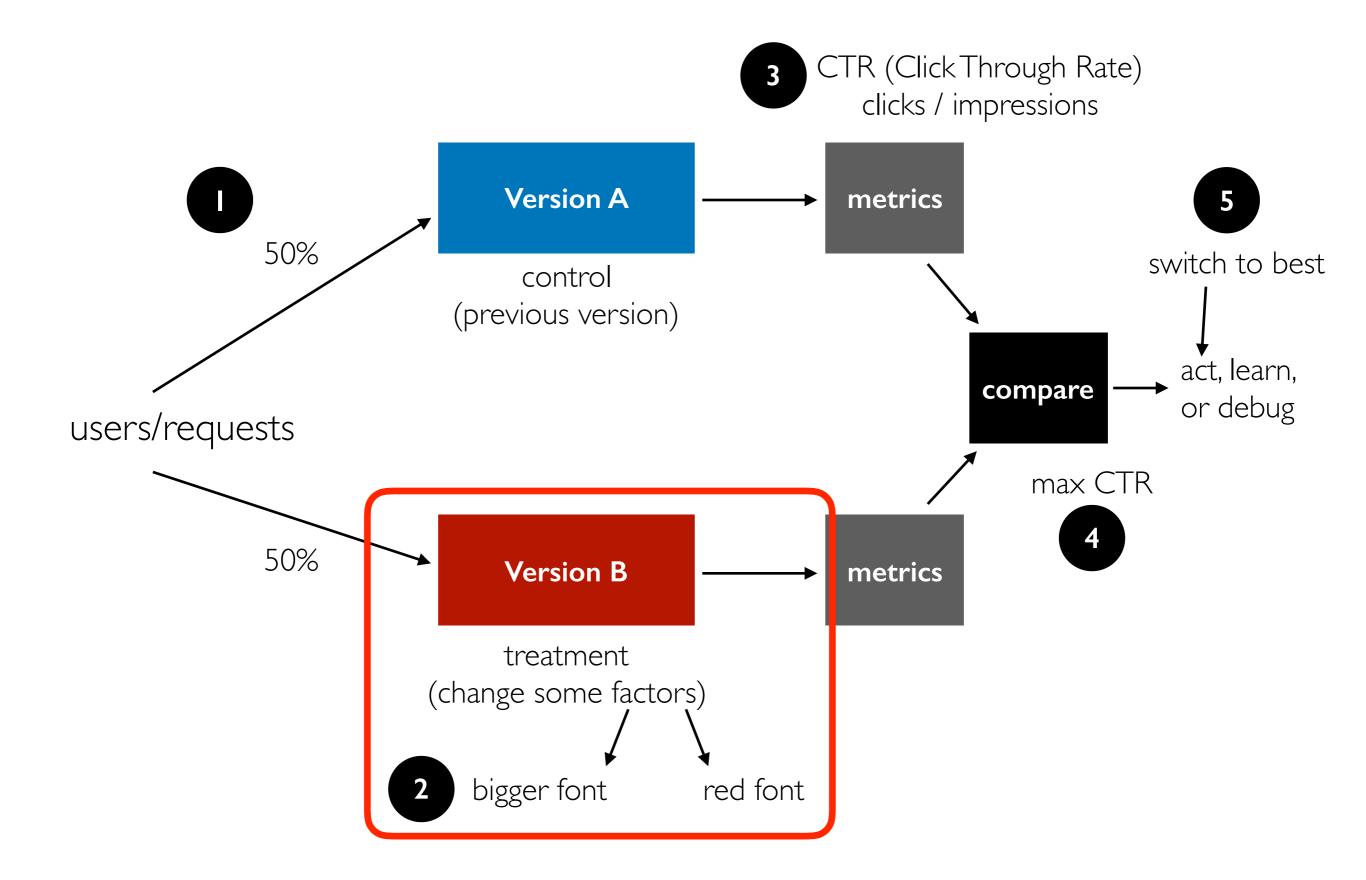
Bing has thousands of debug metrics, but only 4 OECs.



Decide beforehand on one OEC metric: Overall Experiment Criterion

- Bing has thousands of debug metrics, but only 4 OECs. Try to consider cost as well as benefit!
- As a rule of thumb, "if you make something bigger, more people will click on it" ~ Ron Kovani
- Making part of the site better could hurt other parts if you have a naive OEC

Lecture Outline



Lecture Outline

