Position: Don't Use the CLT in LLM Evals With Fewer Than a Few Hundred Datapoints

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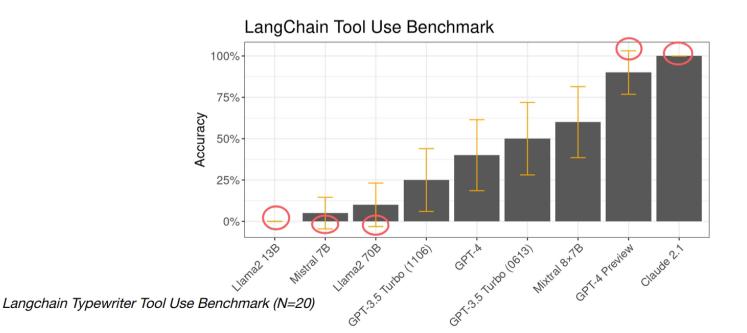
ICML 2025 Spotlight Position Paper

Motivation

CLT-based CI at confidence level 1-lpha for binary data $X_i \sim \mathrm{Bernoulli}(heta)$:

$$ext{CI}_{1-lpha}(heta) = ar{X} \pm z_{lpha/2} \sqrt{rac{ar{X}(1-ar{X})}{N}}$$

- Error bars are important for interpreting evals.
- The CLT is the most common method for computing error bars, but it's often unwise.
- ullet Error bars can collapse to zero-width or extend past [0,1].



Central Limit Theorem (CLT)

If X_1,\ldots,X_N are $\overline{\mathsf{IID}}$ r.v.s with mean $\mu\in\mathbb{R}$ and finite variance σ^2 , then

$$\sqrt{N}(\hat{\mu}-\mu) \stackrel{d}{\longrightarrow} \mathcal{N}\left(0,\sigma^2
ight) ext{ as } N o \infty \ ,$$

where $\hat{\mu} = rac{1}{N} \sum_{i=1}^{N} X_i$ is the sample mean.

- ullet The CLT relies on a large N assumption.
- As LLM capabilitites improve, constructing and running benchmarks is becoming more time-intensive.
- ullet Researchers are increasingly using benchmarks with smaller N.
- We need alternative methods for computing error bars that work for both large and small N.

Alternative #1 - Beta-Binomial Model

Treat the data as IID Bernoulli with a uniform prior on the parameter θ .

$$egin{aligned} heta &\sim \mathrm{Beta}(1,1) = \mathrm{Uniform}[0,1] \ y_i &\sim \mathrm{Bernoulli}(heta) ext{ for } i=1,\dots N \end{aligned}$$

We say y_i is correct if $y_i = 1$ and incorrect if $y_i = 0$. (Think of θ as the probability of correctness.)

$$p(heta|y_{1:N}) = \operatorname{Beta}\left(1 + \sum_{i=1}^N y_i, 1 + \sum_{i=1}^N (1-y_i)
ight)$$

Obtain quantile-based Bayesian *credible intervals* for θ from the closed form posterior (with confidence level $1-\alpha$).

```
# y is a length N binary "eval" vector
S, N = y.sum(), len(y) # total successes & questions

# Bayesian Credible interval
posterior = scipy.stats.beta(1+S, 1+(N-S))
bayes_ci = posterior.interval(confidence=0.95)
```

Frequentist Alternatives

- Wilson score interval
 - Based on the normal approximation to the binomial distribution (but not the CLT).
- Clopper-Pearson exact interval
 - 'Worst-case' approach (very conservative method; guaranteed to never under-cover).

```
# y is a length N binary "eval" vector
S, N = y.sum(), len(y) # total successes & questions
result = scipy.stats.binomtest(k=S, n=N)

# 95% Wilson score interval and Clopper-Pearson exact interval
wilson_ci = result.proportion_ci("wilson", 0.95)
cp_ci = result.proportion_ci("exact", 0.95)
```

Interval Comparison

We'll focus on two metrics for evaluating intervals:

Coverage

- What proportion of the time does a $1-\alpha$ confidence-level interval *actually contain* the true underlying value of θ ?
- Ideally: *actual* coverage = *nominal* coverage (i.e. 1α).

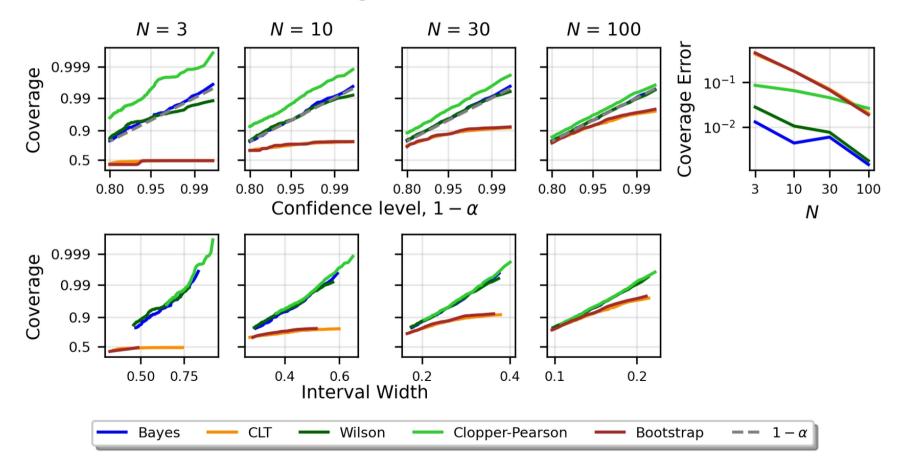
Width

Ideally, our intervals would be as tight as possible.

We have to rely on synthetic eval data so that we *know* the true parameter θ .

- Draw $heta \sim \mathrm{Uniform}[0,1].$
- Draw $N \in \{3, 10, 30, 100\}$ IID Bernoulli datapoints with parameter heta.
- Construct intervals with various $1-\alpha$ confidence levels.
- Repeat many times and calculate the true coverage and width of the intervals.

IID Questions Setting



Other Eval Settings

Clustered Questions

Instead of N IID questions, we have T tasks, each with N_t IID questions.

Independent Comparisons

Compare θ_A and θ_B for two different models, with access *only* to N_A, N_B, \bar{y}_A , and \bar{y}_B .

Paired Comparisons

Compare θ_A and θ_B for two different models, each with the same N IID questions and access to question-level successes $\{y_{A;i}\}_{i=1}^N$ and $\{y_{B;i}\}_{i=1}^N$.

Metrics that aren't simple averages of binary results (e.g. F1 score).

Conclusion

Use Bayes or Wilson Score intervals.

- It's not hard (use scipy or bayes_evals).
- It's safer than CLT-based methods.
- It's still cheap for large N.



https://arxiv.org/pdf/2503.01747





