Experimental Design for Collectionbased Comparative Evaluation

Evangelos Kanoulas

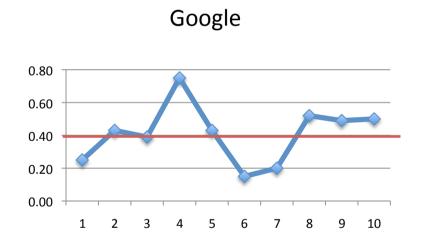


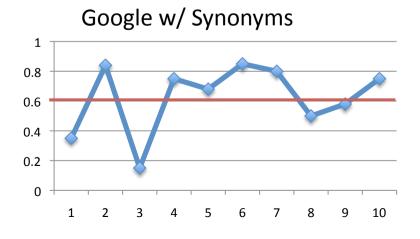
Comparing Retrieval Systems

Hypothesis: Synonyms will improve search engine effectiveness

- Google:
 - Mean AP= 0.41

Googlew/ Synonyms– Mean AP= 0.63

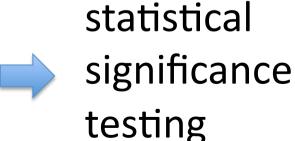


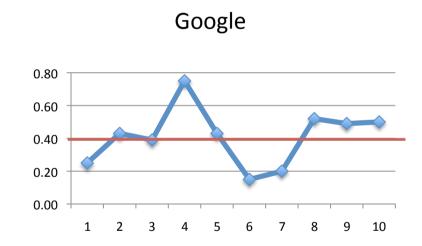


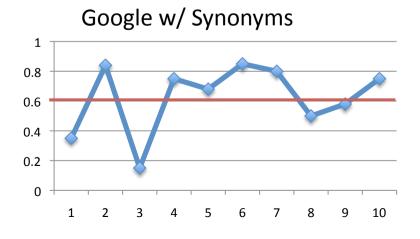
So what?

Do these results support my hypothesis?

 Is it possible that my results are just random?







Statistical Significance Testing

Two hypotheses, e.g.

```
- H_0: B-A = 0
```

$$-H_a$$
: B-A \neq 0 or B-A>0

We want to prove the null hypothesis wrong

Statistical Significance Testing

- Obtain system performance measurements over a sample of queries
- Compute a test statistic t from those measurements
 - with known distribution under H₀
- Compute the p-value, i.e.
 - the probability of observing the test statistic t ...
 - ... under a distribution obtained by assuming H₀ is true
 - If the p-value is low, conclude H₀ is false

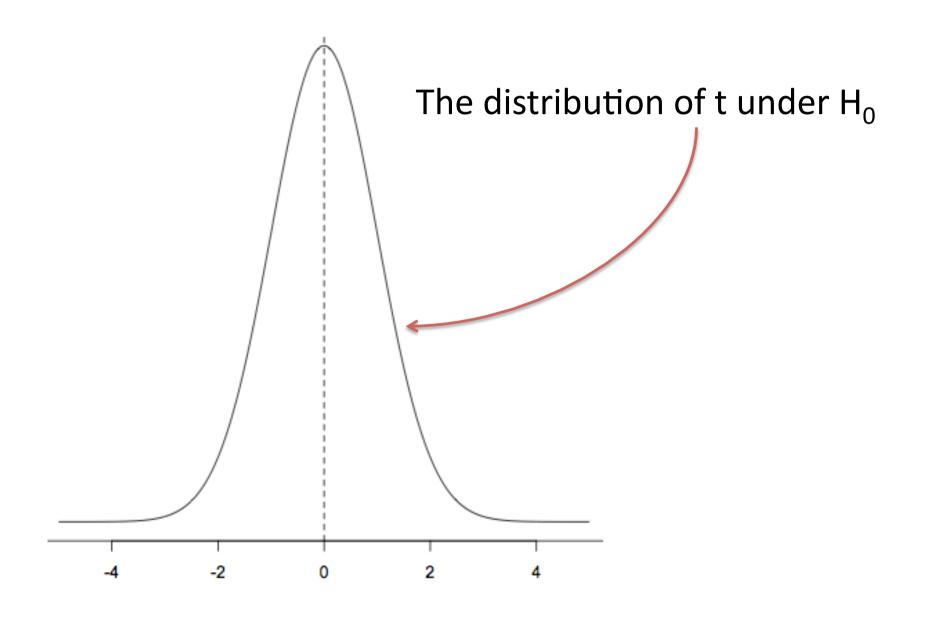
Commonly used tests

- Non-parametric
 - Sign test/binomial test
 - Wilcoxon signed rank test
- Parametric
 - Student's t-test
- Distribution-free
 - Randomization test
 - Bootstrap test

• Statistic:
$$t = \frac{\overline{B-A}}{\frac{\sigma_{B-A}}{\sqrt{N}}}$$



- (Assumption)
 - mean measures follow normal distribution



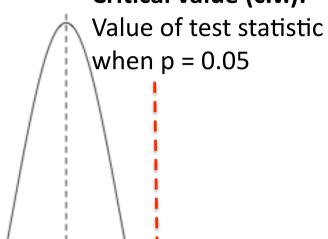
Query	Α	В	В-А
1	.25	.35	+.10
2	.43	.84	+.41
3	.39	.15	24
4	.75	.75	0
5	.43	.68	+.25
6	.15	.85	+.70
7	.20	.80	+.60
8	.52	.50	02
9	.49	.58	+.09
10	.50	.75	+.25

$$\hat{\mu} = \overline{B - A} = 0.214$$

$$\hat{\sigma}_{B-A} = 0.291$$

$$t = \frac{\hat{\mu}}{\hat{\sigma}_{B-A}} \sqrt{n} = 2.33$$

Critical value (c.v.):



Reject null hypothesis if:

p value $\leq \alpha$

Or equivalently if

-2

Value of test statistic t >= c.v.

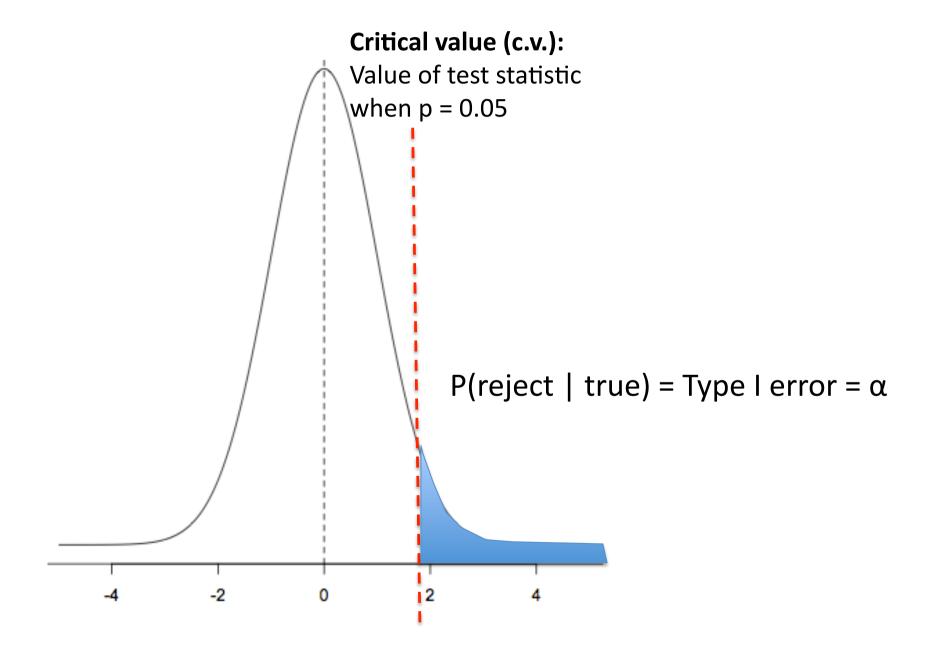
$$\hat{\mu} = \overline{B - A} = 0.214$$

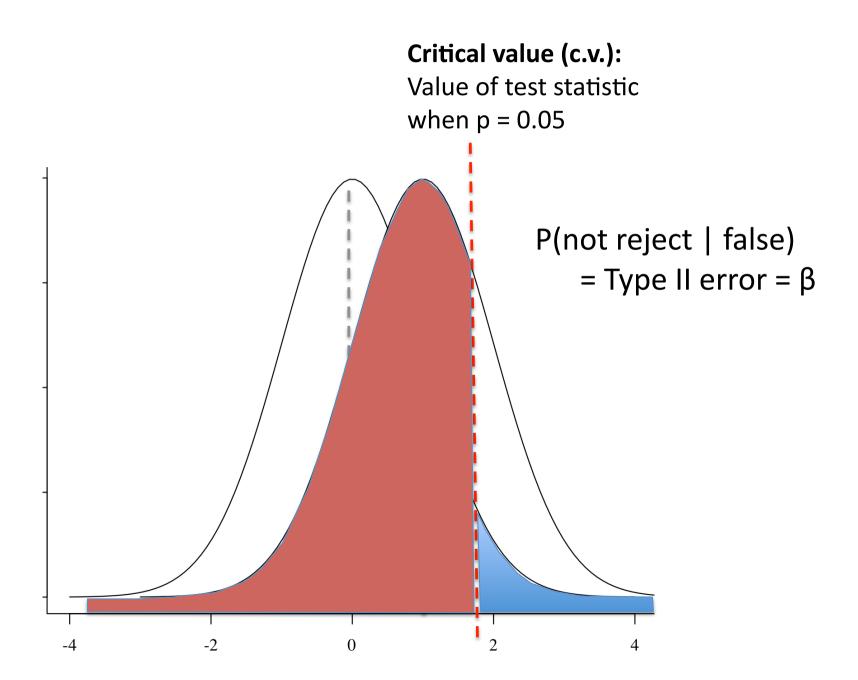
$$\hat{\sigma}_{B-A} = 0.291$$

$$\hat{\sigma}_{R-A} = 0.291$$

$$t = \frac{\hat{\mu}}{\hat{\sigma}_{B-A}} \sqrt{n} = 2.33$$

$$p - value = 0.02$$





Errors in Inference

A significance test is basically a classifier

H ₀	true	false
not rejected	accuracy: 1-α	Type II error: β
rejected	Type I error: α	power: 1-β

- We can't actually know whether H₀ is true or not
 - If we could, we wouldn't need the test
- But we set up the test to control the expected Type I (significance) and Type II (power) error rates

Expected Type I Error Rate

- Test parameter α is used to decide whether to reject H₀ or not—if p < α, then reject H₀
- Choosing α is equivalent to stating an expected Type I error rate
 - e.g. if p < 0.05 is considered significant, we are saying that we expect that we will incorrectly reject H_0 5% of the time

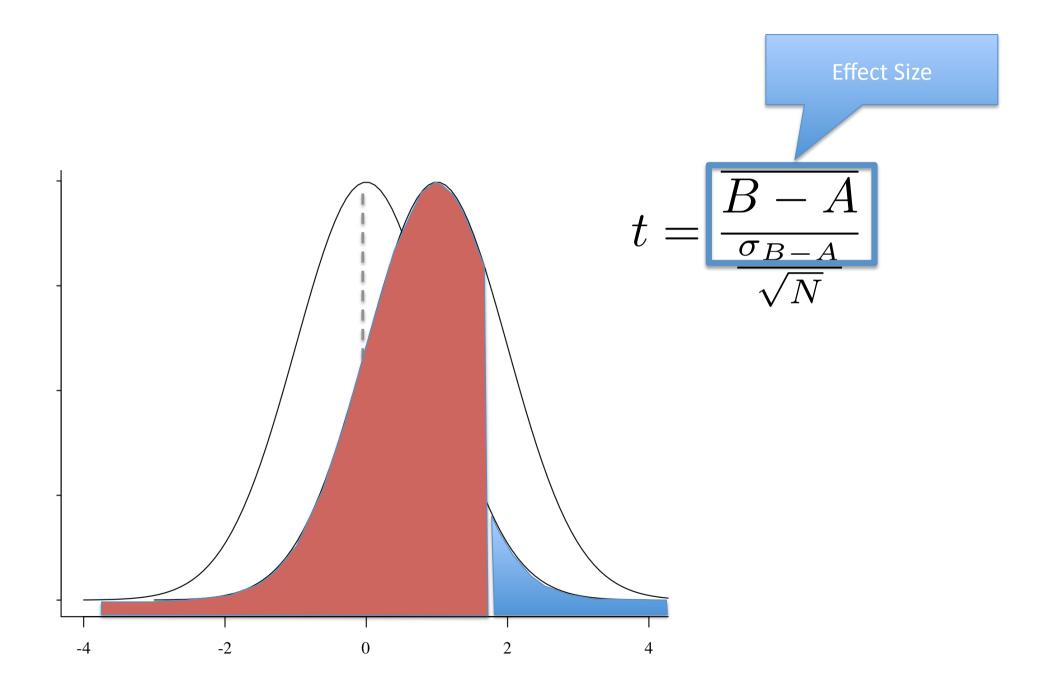
Why?

- Because when H₀ is true, every p-value is equally likely to be observed
- 5% of the time we will observe a p-value less than 0.05... and therefore there is a 5% Type I error rate

Expected Type II Error Rate

- What about Type II errors?
 - False negatives are bad: if we can't reject H₀ when it's false, we may miss out on interesting results

- What is the distribution of p-values when H₀ is false?
 - Problem: there is only one way H₀ can be true, but there are many ways it can be false



Effect Size

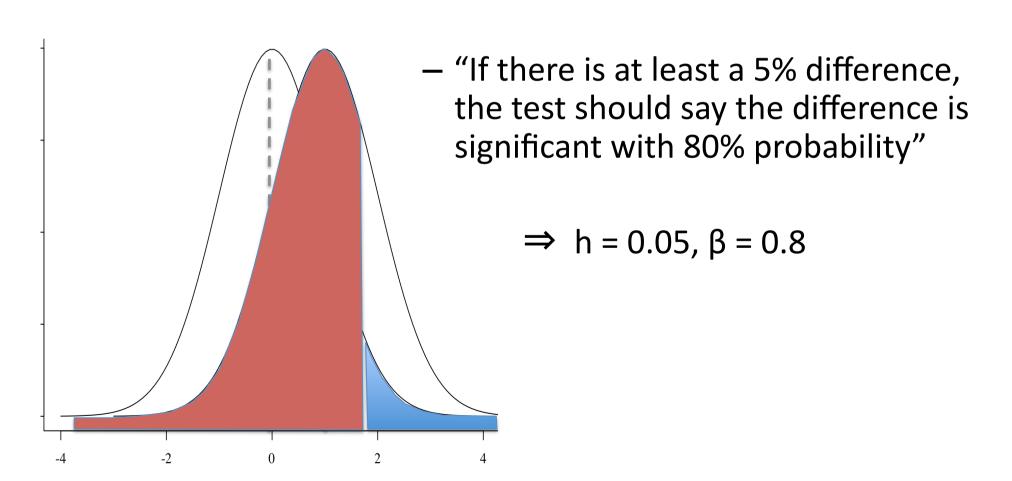
 A measure of the magnitude of the difference between two systems

Effect size is dimensionless; intuitively similar to % change in performance

 Bigger population effect size => more likely to find a significant difference in a sample

Power and Effect Size

• Before testing, we can say "I want to be able to detect an effect size of h with probability β "



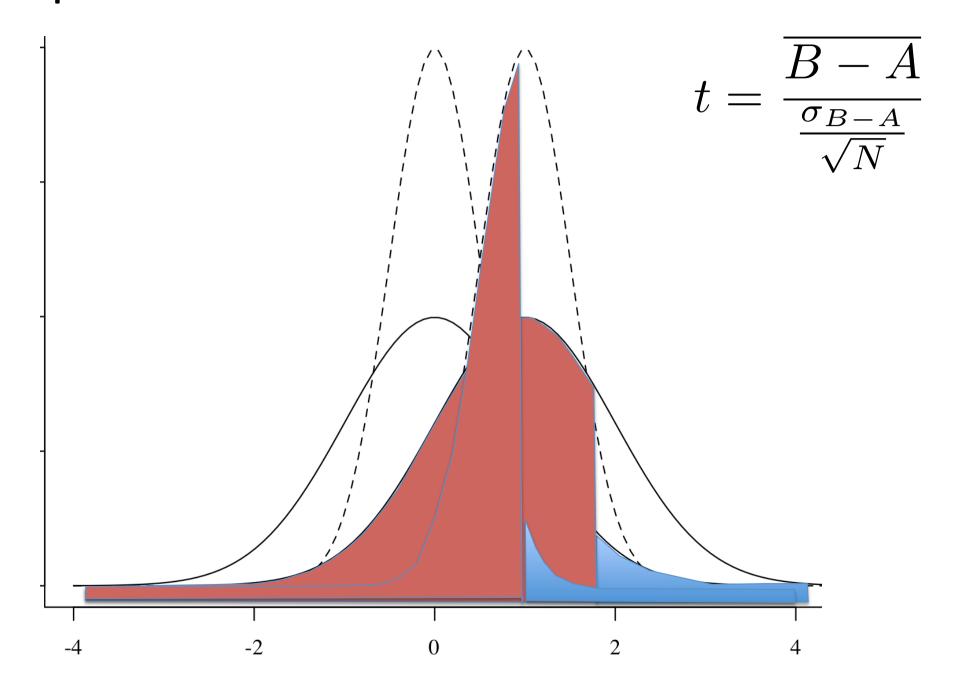
Sample Size

- Once we have chosen α, β, h, we can determine the sample size needed to make the error rates come out as desired
 - $n = f(\alpha, \beta, h)$
 - Usually involves a linear search
 - There are software tools to do this

Basically:

- Sample size n increases with β if other parameters held constant
- If you want more power, you need more queries

Sample Size



Power Analysis

- Statistical significance testing:
 - 1. sample size
 - 2. effect size = diff of means / st. dev.
 - significance level = P(Type I error) = probability of finding an effect that is not there
 - 4. power = 1 P(Type II error) = probability of finding an effect that is there
- Given any three, we can determine the fourth
 - Easier under normality assumption

So far... statistics 101...

Two sides of the same coin:

 Statistical significance => results generalize from a sample of queries to the population

 Power analysis => number of queries necessary to stat. detect a given difference

Why care about significance testing?

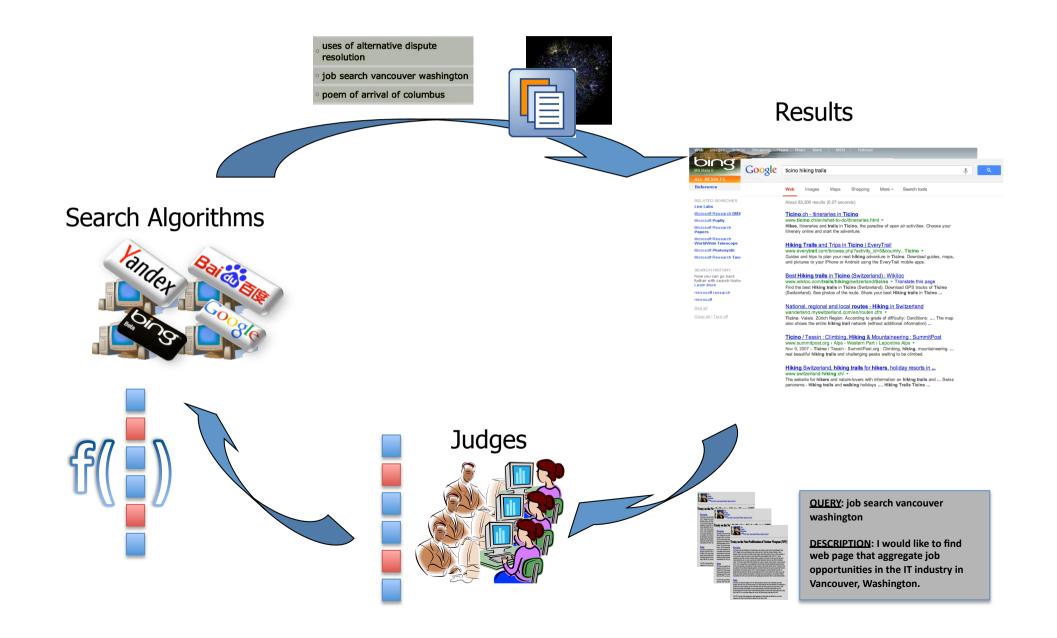
- Sources of variance specific to IR:
 - Properties of queries
 - Properties of document corpus
 - Properties of effectiveness measures
 - Assessor error and disagreement
 - Missing relevance judgments
 - Total number of relevant documents

— ...

Only variance due to queries included in standard statistical testing

=> Wrong conclusions!

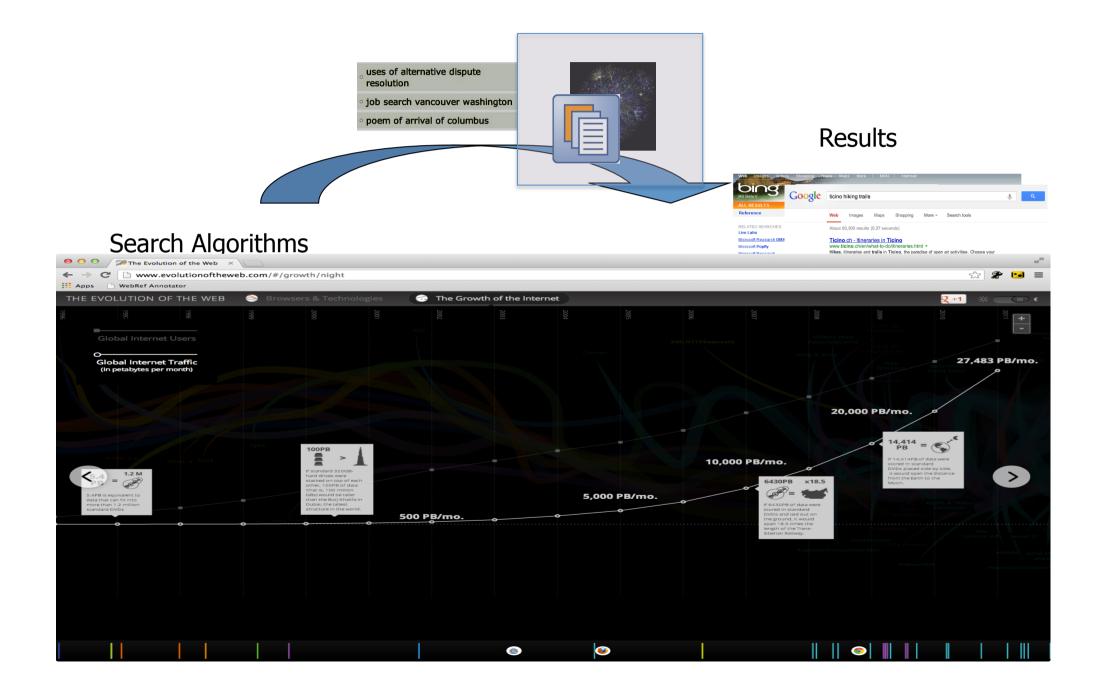
Collection-based Experiment



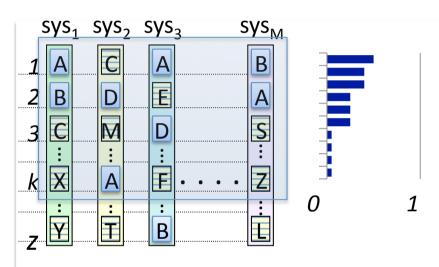
Variance due to Queries



Variance due to Document Collection

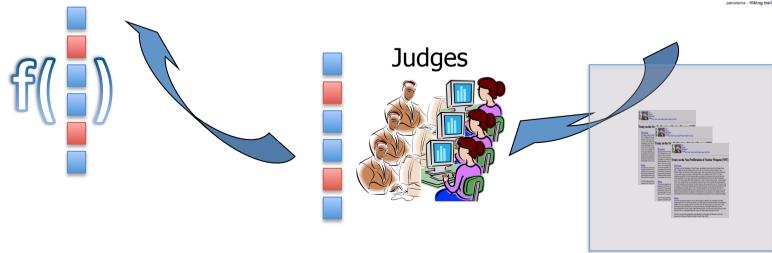


Variance due to missing judgments





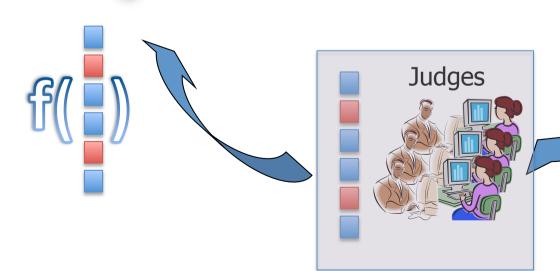
Hiking Switzerland, hiking trails for hikers, holiday resorts in ...
www.switzerland-hiking, ch/ v
The website for hikers and nature-lovers with information on hiking trails and ... Swiss
pencama—Hiking trails and walking holidays ... Hiking Trails Ticino ...



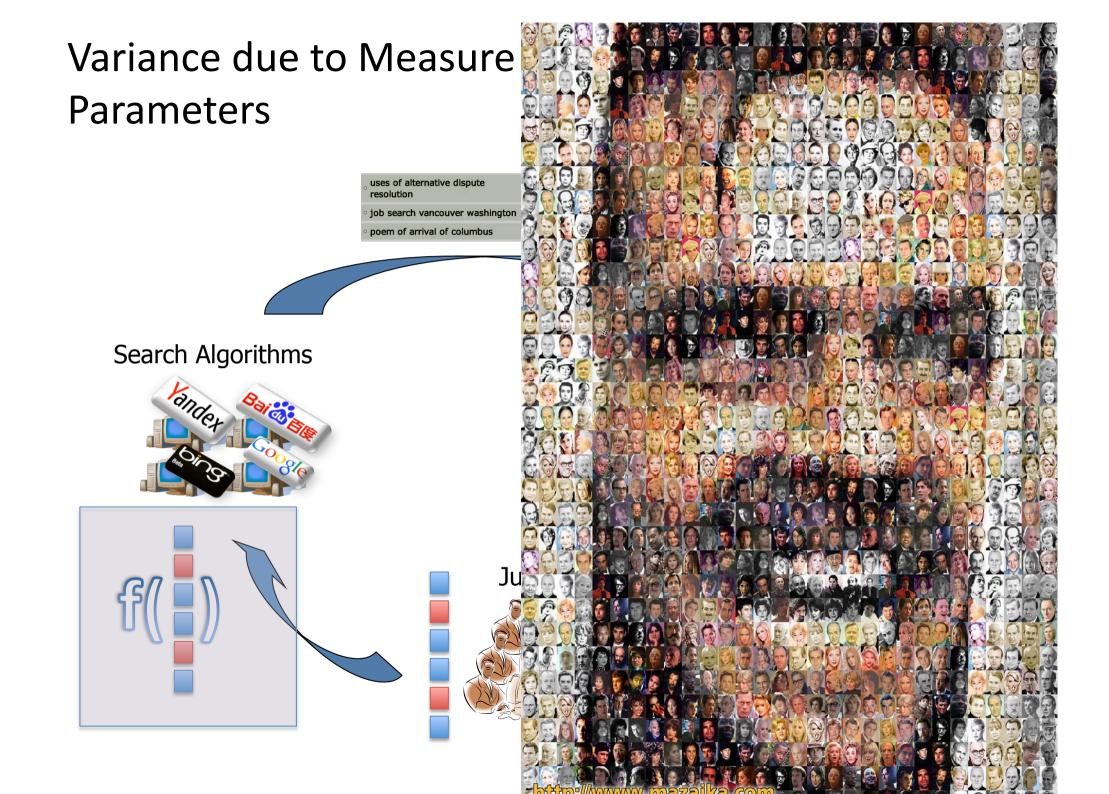


Ticino / Tessin : Climbing, Hiking & Mountaineering : SummitPost www.summitpost.org > Alps - Western Part > Lepontine Alps = Nov 9, 2007 - Ticino / Tessin : SummitPost.org : Climbing, hiking, mountaineering.... eab beautiful hiking rails and challenging peaks waiting to be climbed.

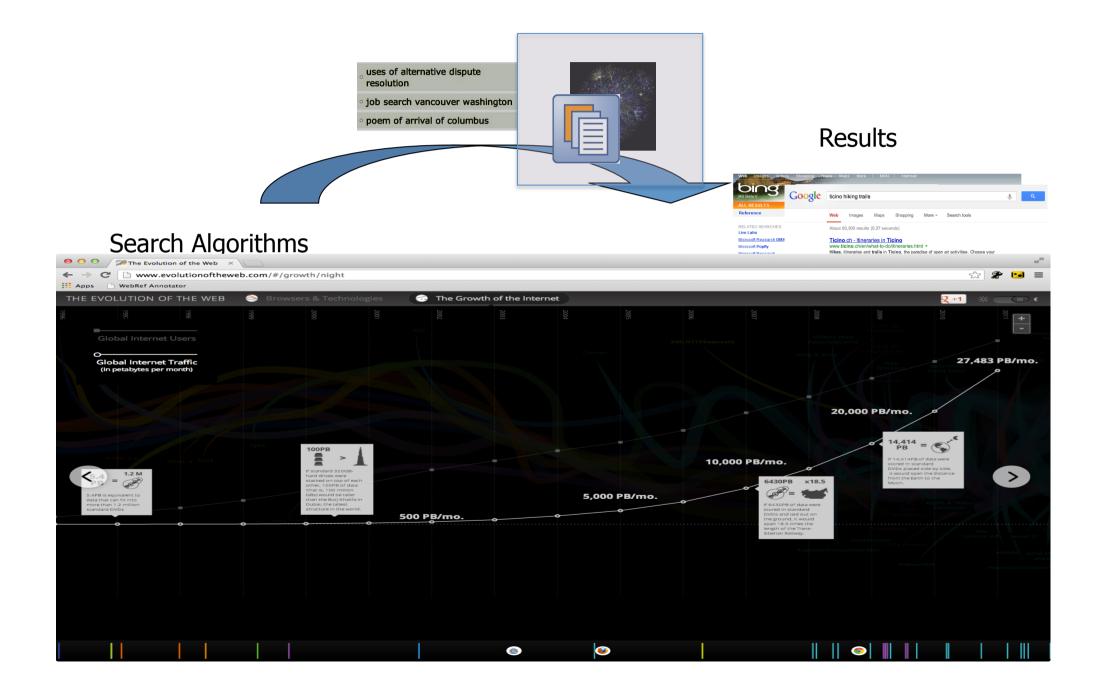
Hiking Switzerland, hiking trails for hikers, holiday resorts in ...
www.switzerland-hiking, ch' ~
The website for hikers and nature-lovers with information on hiking trails and ... Swiss personans - Hiking trails and walking holidays ... Hiking Trails Ticino ...







Variance due to Document Collection



Variance due to Document Collection

- The document collection is not absolute
 - may think of it as a sample
 - from some large/infinite universe of possible items
- Each query measurement is an estimate
 - of a population measure
 - one query, population of documents
- Quality of estimate varies between topics
 - therefore a mean is misleading
 - and so is a t-test

Motivation Hypothesis

A test document collection
should be thought of as
a sample from some hypothetical universe
of possible documents

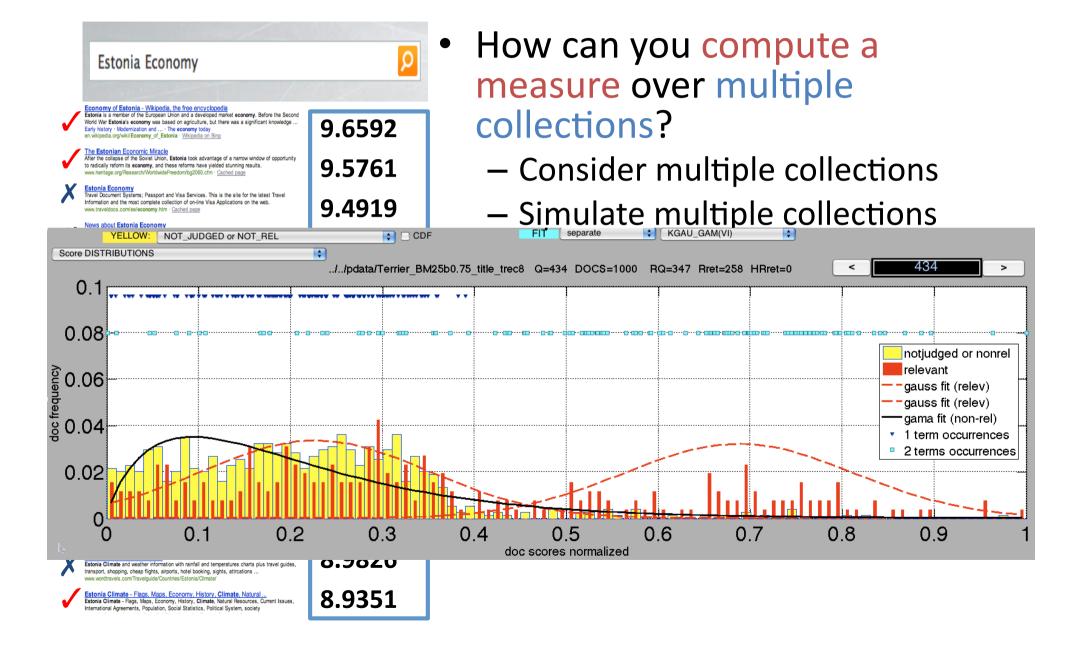
Statistical significance

- Traditional significance testing:
 - consider the queries as a sample from some universe
 - what does this sample tell us about the population?

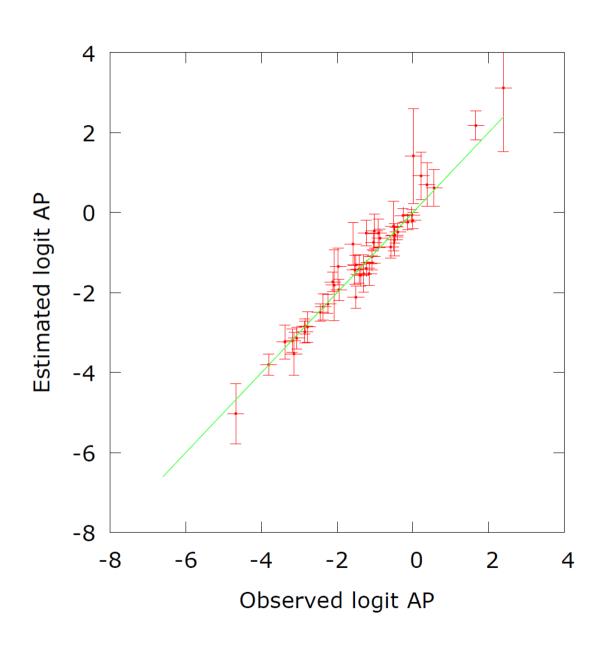
A test document collection should be thought of as a sample Now we have two simultanted us sample in a sample with the same of the sample of the same of the same

- processes
- need to revise the question
 - what does this (sample x sample) tell us about the (population x population)?

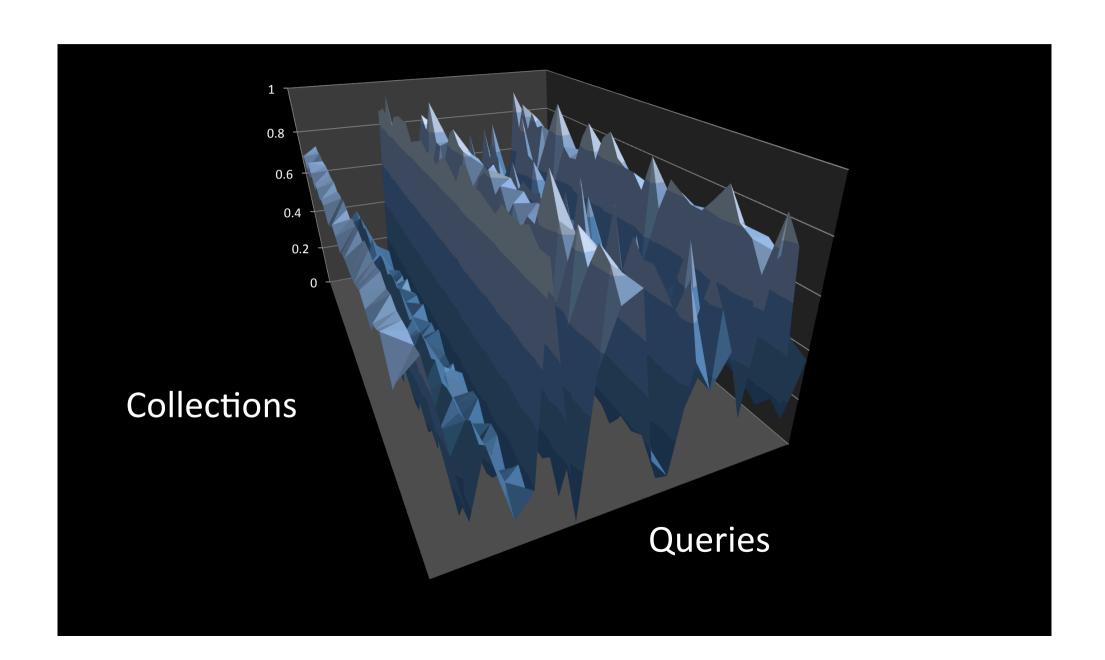
Simulation of multiple collections



Single Query Measurements



Single System Measurements



The Linear Model

The t-test is based on a linear regression model

The Linear Model

 The t-test is based on a linear regression model

> the value of a measure calculated on query *j* for system *i*

 θ_i : system *i*

$$y_{ij} = \beta_i + b_j + \epsilon_{ij}$$

b_i: query j

 ε_{ii} : residual error

$$b_j \sim \mathcal{N}(0, \sigma_1^2)$$

$$\epsilon_{ij} \sim \mathcal{N}(0, \sigma^2)$$

$$\epsilon_{ij} \sim \mathcal{N}(0, \sigma^2)$$

The Linear Model

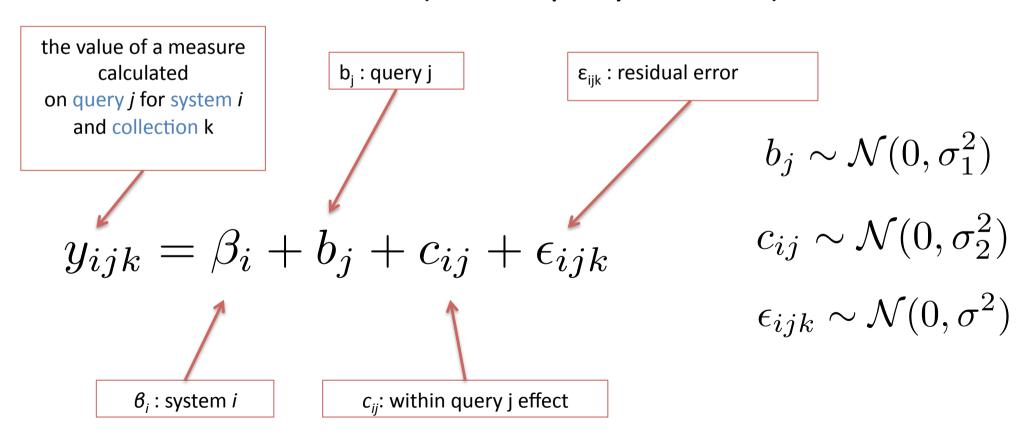
In the statistical programming environment R

```
lme(effectiveness ~ system, data=data, random=~1|
  query)
```

... equivalent to ...

```
t.test(effectiveness ~ system, data=data,
paired=TRUE)
```

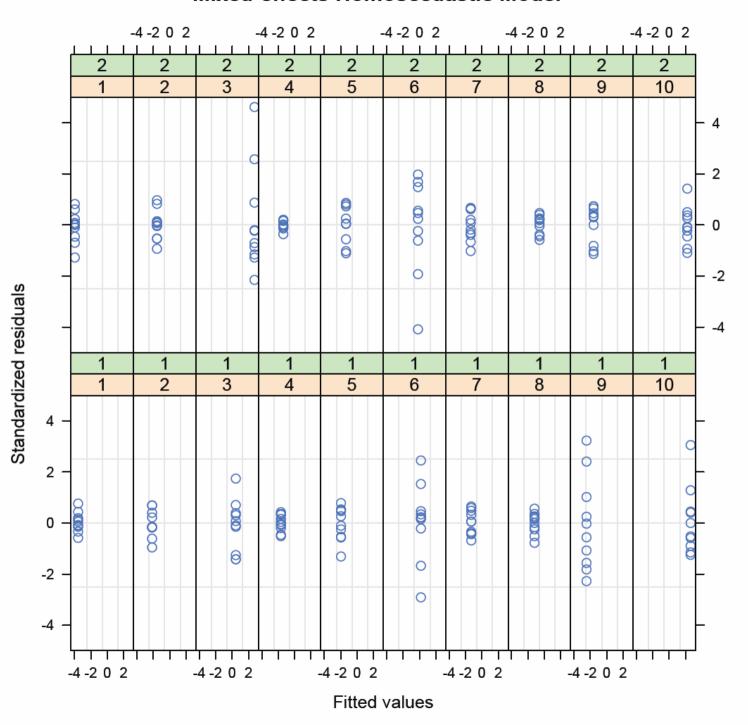
- Two sources of variance
 - Query effect
 - Collection effect (within query variance)



In the statistical programming environment R

```
lme1 <- lme(effectiveness~system, data=df, random=~1|query/system)</pre>
summary(lme1)
Random effects:
  Formula: ~1 | query
        (Intercept)
StdDev: 1.539644
  Formula: ~1 | system %in% query
        (Intercept) Residual
            0.6191864 0.6386645
StdDev:
Fixed effects: y ~ system
            Value Std.Error
                                          t-value
                                                       p-value
                                  DF
(Intercept) -1.3445 0.2438470 846
                                               -5.514077
                                                           0.000
system2 0.0999 0.1343512 46
                                            0.744112
                                                       0.4606
```

Mixed-effects Homoscedastic Model



- Two sources of variance
 - Query effect
 - Collection effect (within query variance)

$$y_{ijk} = \beta_i + b_j + c_{ij} + \epsilon_{ijk}$$

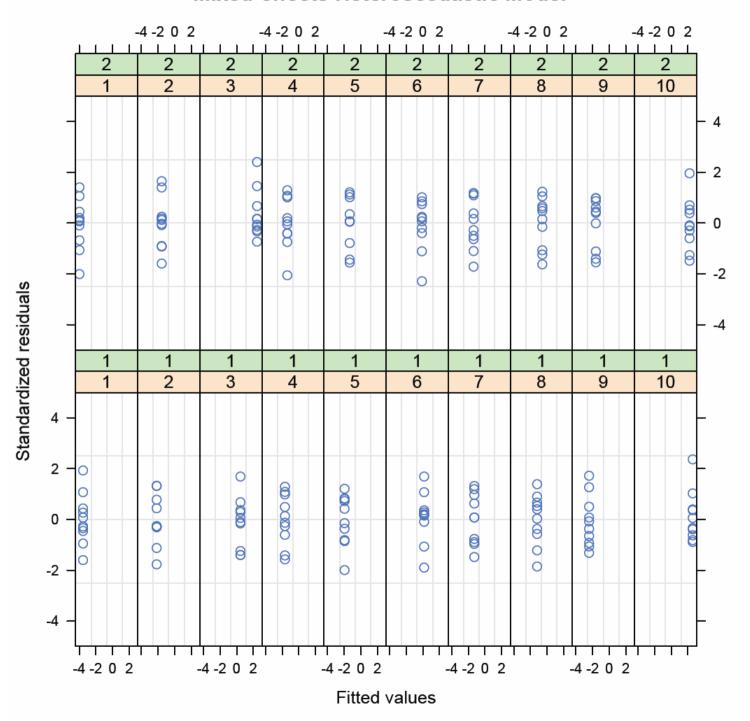
$$b_j \sim \mathcal{N}(0, \sigma_1^2)$$

$$b_j \sim \mathcal{N}(0, \sigma_1^2)$$
 $c_{ij} \sim \mathcal{N}(0, \sigma_{ij}^2)$

$$\epsilon_{ijk} \sim \mathcal{N}(0, \sigma^2)$$

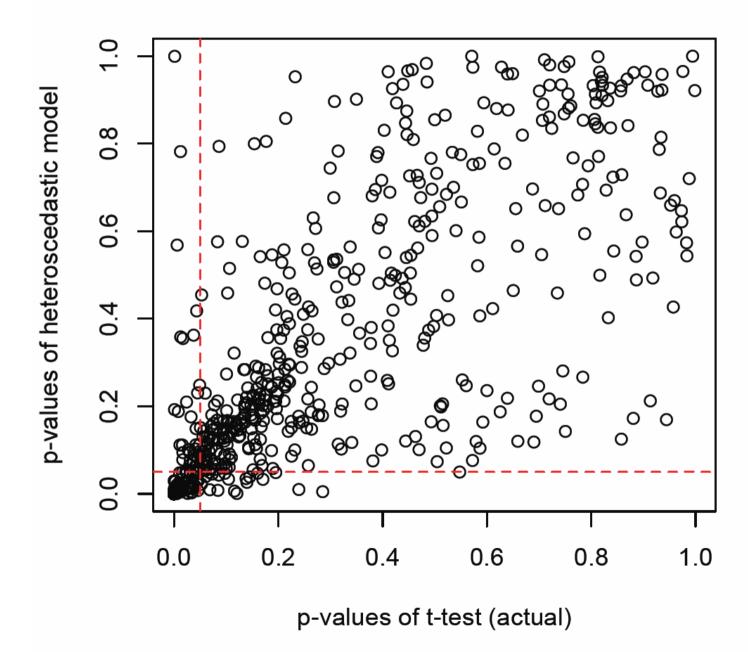
Heteroscedastic Model

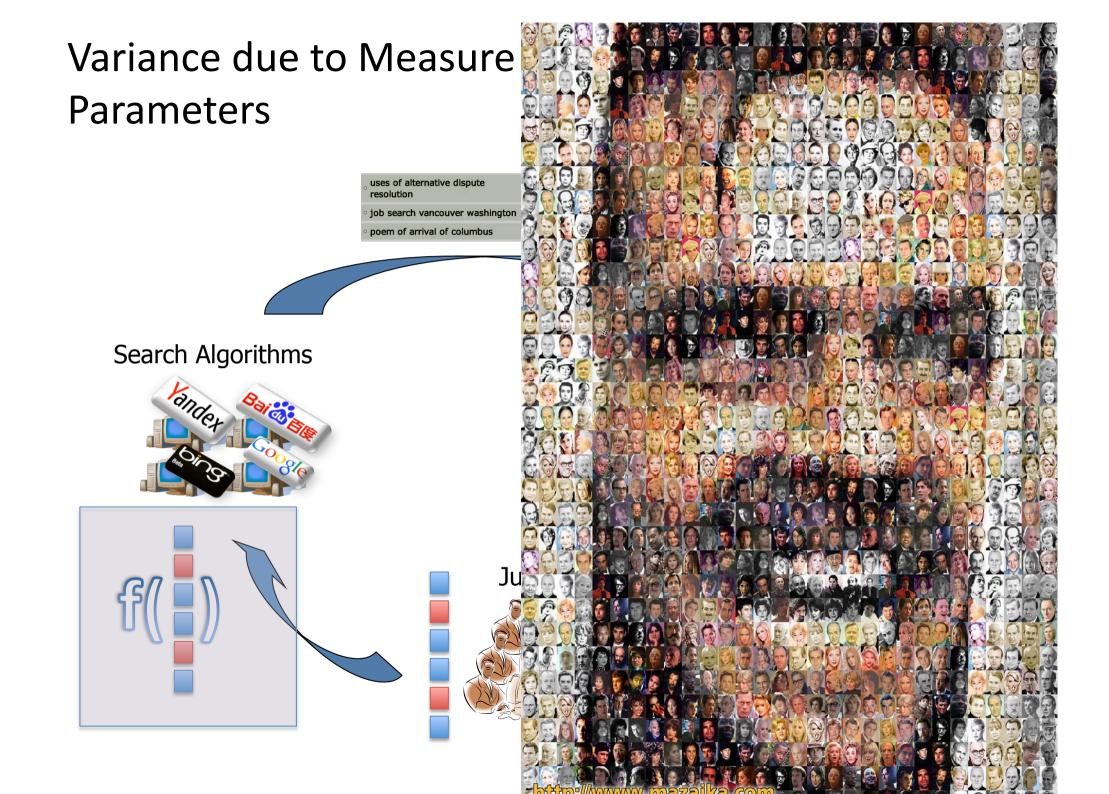
Mixed-effects Heteroscedastic Model



In the statistical programming environment R

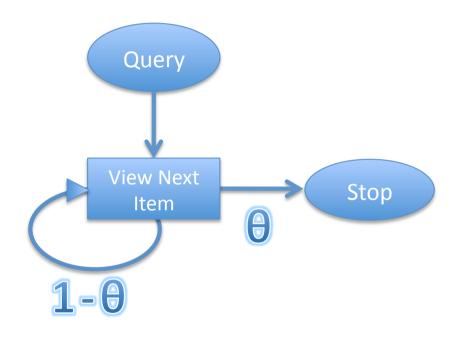
```
lme2 <- lme(effectiveness~system, data=df, random=~1|query/system,</pre>
    weights=varIdent(form=~1|query*system))
Random effects:
  Formula: ~1 | query
                                       Formula: ~1 | system %in% query
         (Intercept)
                                                     (Intercept)
                                                                  Residual
StdDev:
         1.447164
                                       StdDev:
                                                    0.4537618
                                                                  0.186183
Variance function:
  Structure: Different standard deviations per stratum
  Formula: ~1 | query* system
  Parameter estimates:
         1 * 1
                   1*2
                               2*1
                                             2*2
         1.0000000 1.6108387
                               1.3969085
                                            1.5405710
Fixed effects: y ~ system
                 Value
                           Std.Error
                                            DF t-value
                                                               p-value
  (Intercept)
                      -1.4385 0.22266286
                                            846 -6.460817
                                                               0.0000
  system2
                 0.1834 0.09844907
                                            1.863342
                                                          0.0688
                                        46
```





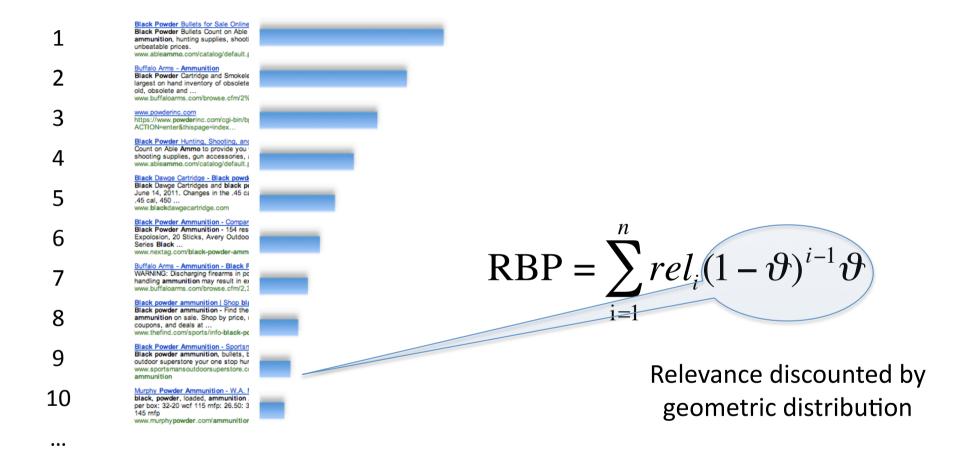
RBP – User Model

Black Powder Bullets for Sale Online Black Powder Bullets Count on Able ammunition, hunting supplies, shooti unbeatable prices. www.ableammo.com/catalog/default.g Buffalo Arms - Ammunition Black Powder Cartridge and Smokele largest on hand inventory of obsolete old, obsolete and ... www.buffaloarms.com/browse.cfm/2% www.powderinc.com https://www.powderinc.com/cgi-bin/bj ACTION=enter&thispage=index... Black Powder Hunting, Shooting, and Count on Able Ammo to provide you shooting supplies, gun accessories, a www.ableammo.com/catalog/default.r Black Dawge Cartridge - Black powde Black Dawge Cartridges and black pt June 14, 2011. Changes in the .45 ca .45 cal. 450 ... www.blackdawgecartridge.com Black Powder Ammunition - Compan Black Powder Ammunition - 154 resi 6 Expolosion, 20 Sticks, Avery Outdoor www.nextag.com/black-powder-amm Buffalo Arms - Ammunition - Black P WARNING: Discharging firearms in po handling ammunition may result in ex www.buffaloarms.com/browse.cfm/2,3 Black powder ammunition | Shop bla Black powder ammunition - Find the 8 ammunition on sale. Shop by price, (coupons, and deals at ... www.thefind.com/sports/info-black-pc Black Powder Ammunition - Sportsn Black powder ammunition, bullets, b outdoor superstore your one stop hur www.sportsmansoutdoorsuperstore.co ammunition Murphy Powder Ammunition - W.A. ! black, powder, loaded, ammunition . 10 per box: 32-20 wcf 115 mfp: 26.50: 3 www.murphypowder.com/ammunition



•••

RBP – The Measure



Choosing Parameter Values

- Different approaches:
 - Predefine parameters
 - Use click log; fit a model to gaps between clicks (Zhang et al., IRJ, 2010)
 - Minimize variance in evaluation (Kanoulas & Aslam, CIKM '09)
- All user models have parameters
 - Metrics evaluated at fixed parameter values
 - Evaluation w.r.t. an average user

Choosing Parameter Values

- Users behave very differently when they search
 - Distribution of parameters (users) need to be considered
- A different approach
 - Mine Web Query logs
 - Learn a distribution of the parameters
 - Use this distribution to evaluate the quality of systems

Patience Distribution for RBP

- Goal: produce a posterior distribution for θ
- Start with a uniform distribution for θ
- Update it based on logged data



Posterior Distribution of Patience θ for RBP

$$P(\theta \mid E) = P(\theta \mid c) = \sum_{r=0}^{\infty} P(\theta \mid r, c) P(r \mid c)$$

$$P(\theta \mid r, c) \propto P(c \mid \theta, r) P(\theta \mid r)$$
The probability that user skips r document

$$P(c \mid \theta, r) = NB(r, \theta)$$
 $P(\theta \mid r) = Beta(\alpha, \beta)$

• Start with uniform prior (α = β =1)

Probability distribution of the number of successes in a sequence of Bernoulli trials before **r** failures occurs.

Posterior Distribution of Patience θ for RBP

$$P(\theta \mid r, E) \propto P(E \mid \theta, r) P(\theta \mid r)$$

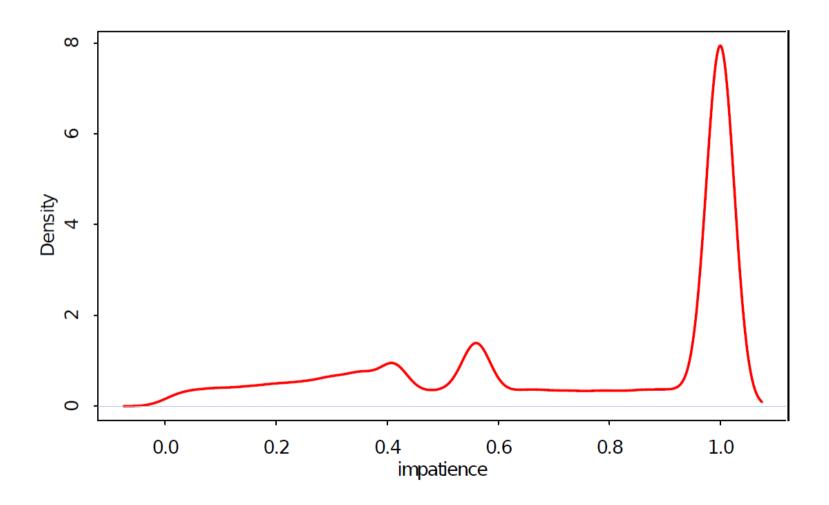
$$P(E \mid \theta, r) = NB(r, \theta) \qquad P(\theta \mid r) = Beta(\alpha, \beta)$$

 If there are m queries, with r number of failures, and c_i number of successes, i=1..m

$$P(\theta \mid r, E) = Beta(\alpha + \sum_{i=1}^{m} c_i, \beta + mr)$$

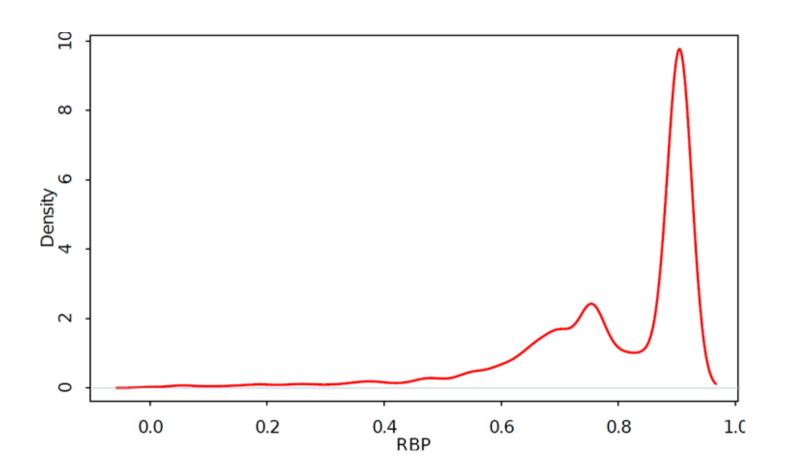
Posterior Distribution for Impatience: RBP

Distribution of users using the AOL log



Distribution of RBP

 RBP values for different users for a single system and a single query



$$y_{ijk} = \alpha_i + (\beta_j + \phi_j p_k) + (\kappa_{ij} + \gamma_{ij} p_k) + \epsilon_{ijk}$$

 y_{ijk} : value of a metric on topic j for system i with parameter p_k

 $\alpha_{\rm i}$: effect of system i

 β_i : effect of topic j

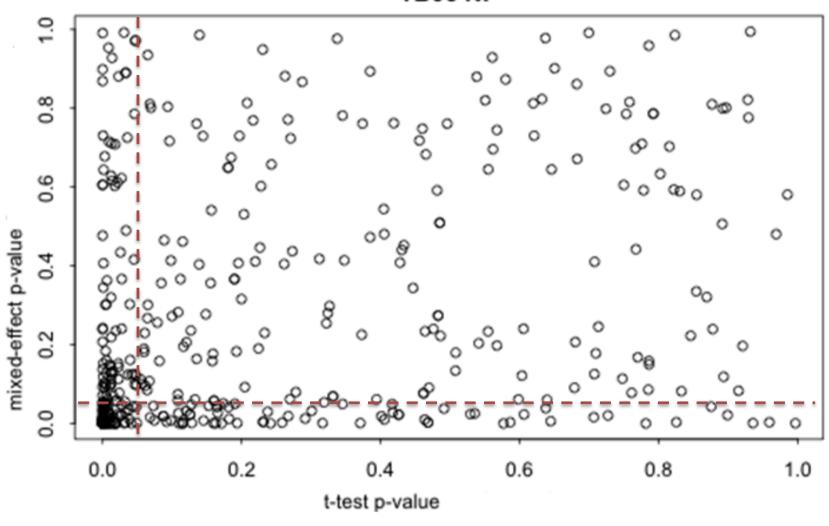
 $\varphi_i p_k$: interaction of topic with RBP parameter

 κ_{ij} : system/topic interaction effect

 $\gamma_{ij}p_k$: interaction of system/topic with RBP parameter

 $\varepsilon_{\rm ijk}$: system/topic/parameter interaction effect

TB06 NP

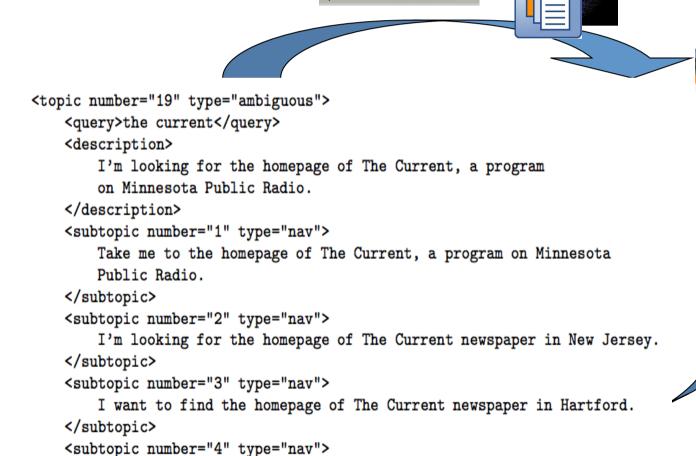


Variance due to Query Intents

resolution

uses of alternative dispute

job search vancouver washington poem of arrival of columbus

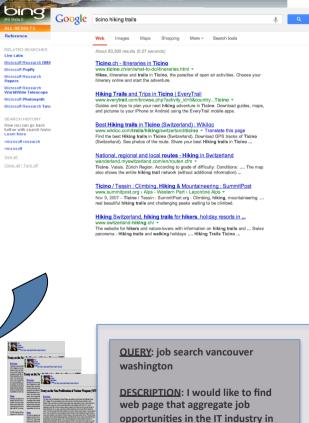


I want to find the homepage of The Current magazine in San Antonio.

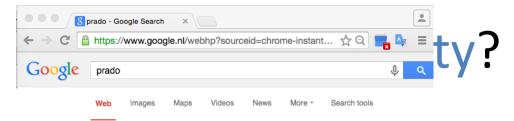
</subtopic>

</topic>

Results



Vancouver, Washington.



About 786,000 results (0.48 seconds)

Museo Nacional del Prado

https://www.museodelprado.es/en/ *

Página del Museo del **Prado** en Facebook Síguenos en Twitter Foursquare. Museo ...
The **Museum** presents The young Saint John the Baptist, the only work by ...
The Collection - Visit the Museum - Exhibitions - Online Gallery

Museo Nacional del Prado

www.museodelprado.es/

4.6 ★★★★★ 800 Google reviews · Write a review



Paseo del Prado, s/n, 28014 Madrid, Spain +34 913 30 28 00

Museo del Prado - Wikipedia, the free encyclopedia

en.wikipedia.org/wiki/Museo del Prado *

Jump to Nearby museums - [edit]. Very close to the Prado, the Villahermosa Palace houses the Thyssen-Bornemisza Museum, the bulk of whose ... Collections - History - Historic structure - Special exhibitions

Museo Nacional del Prado - TripAdvisor

www.tripadvisor.com > ... > Madrid > Things to Do in Madrid -

*** Rating: 4.5 - 17,701 reviews

Description: The Prado has one of the largest art collections in the world, and is best... The Prado has one of ... Skip the Line: Prado Museum Express Ticket and.

El Prado Museum Fine Art from MADRID SPAIN

www.spanisharts.com/prado/prado.htm -

Art from Spain and El **Prado Museum**, works by Goya, Velazquez, Bosch, murillo, Dali, Rubens, Picasso, Sorolla, Gaudi, Miro Gallery works by the Spanish ...

Images for prado museum

Report images



More images for prado museum

The Prado Museum, Madrid - Go Madrid

www.gomadrid.com/museums/prado-museum.html *

EL GRECO & MODERN PAINTING: 24th June to 5th October 2014. Opening at the Museo del **Prado** on 24 June 2014, is the exhibition El Greco and Modern ...

The Prado in Google Earth

www.google.com/prado *

Viewing a Velasquez or a Rembrandt in a place like Spain's **Prado museum** is a unique experience. Now you can use Google Earth technology to navigate ...

Prado Museum, Madrid - A View On Cities

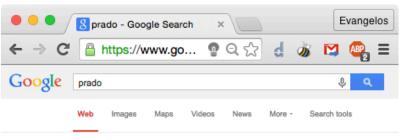
www.aviewoncities.com/madrid/pradomuseum.htm

Charles III of Spain, who reigned from 1759-88, believed that Madrid should boast the same amenities as Europe's other fine capitals. So, he went about ...

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About 178,000,000 results (0.36 seconds)

Prado Museum in Madrid - The main spanish art museum

www.museodelprado.es/art-museum

Reserve tickets and avoid waiting.

Museo Nacional del Prado has 434,538 followers on Google+

Museo Nacional del Prado

https://www.museodelprado.es/en/ * Museo Nacional Del Prado *

Buy your ticket Open in new window and avoid queuing Prado Shop Open in new window Become a friend Open in new window · Prado Shop, print on demand, ...

The Prado at Balboa Park - Cohn Restaurant Group

www.cohnrestaurants.com/theprado *

Located in Historic Balboa Park 619.557.9441. Located in the House of Hospitality, The **Prado** offers historic charm in the center of San Diego's Balboa Park.

Toyota Prado homepage

www.toyota.com.au/prado-interactive - Toyota Australia -

View the Toyota Prado: Specifications: Range Overview: Brochure: Test Drive: Prado! Toyota Australia Official Site.

Prado range overview - Toyota Prado prices - Features - Toyota Prado Gallery

Museo del Prado - Wikipedia, the free encyclopedia

en.wikipedia.org/wiki/Museo_del_Prado - Wikipedia

The Museo del Prado is the main Spanish national art museum, located in central Madrid. It features one of the world's finest collections of European art, dating ...

PRADO PHP Framework

vww.pradosoft.com/ -

The sole requirement to run PRADO-based applications is a Web server supporting PHP 5.3.0 or higher. PRADO is free. You can use it to develop either open ...

Images for prado

Report images









More images for prado

Council of the European Union - PRADO - Homepage of the ... prado.consilium.europa.eu/.../homeindex... * Council of the European Union * PRADO - Public Register of Authentic Travel and Identity Documents Online. Technical specifications, including the most important security features of

Technical specifications, including the most important security feature European ...

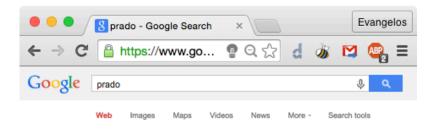
PRADO

prado.consilium.europa.eu/ - Council of the European Union -Public Register of Authentic Identity and Travel Documents Online.

The Prado at Balboa Park Event and Banquet Center -

Intent-Aware Measures

- Assume there is a probability distribution P(i)
 Q) over intents for a query Q
 - Probability that a randomly-sampled user means intent i when submitting query Q
- The intent-aware version of a measure is its weighted average over this distribution



About 178,000,000 results (0.36 seconds)

Prado Museum in Madrid - The main spanish art museum www.museodelprado.es/ert-museum

Reserve tickets and avoid waiting.

Museo Nacional del Prado has 434,538 followers on Google+

Museo Nacional del Prado

https://www.museodelprado.es/en/ • Museo Nacional Del Prado •
Buy your ticket Open in new window and avoid queuingPrado Shop Open in new window Become a friend Open in new window • Prado Shop, print on demand, ...

The Prado at Balboa Park - Cohn Restaurant Group

www.cohnrestaurants.com/theprado *

Located in Historic Balboa Park 619.557.9441. Located in the House of Hospitality, The Prado offers historic charm in the center of San Diego's Balboa Park.

Toyota Prado homepage

www.toyota.com.au/prado-interactive - Toyota Australia -

View the Toyota Prado: Specifications: Range Overview: Brochure: Test Drive: Prado! Toyota Australia Official Site.

Prado range overview - Toyota Prado prices - Features - Toyota Prado Gallery

Museo del Prado - Wikipedia, the free encyclopedia

en.wikipedia.org/wiki/Museo_del_Prado * Wikipedia

The Museo del Prado is the main Spanish national art museum, located in central Madrid. It features one of the world's finest collections of European art, dating ...

PRADO PHP Framework

www.pradosoft.com/ *

The sole requirement to run PRADO-based applications is a Web server supporting PHP 5.3.0 or higher. PRADO is free. You can use it to develop either open ...

Images for prado

Report images









More images for prado

Council of the European Union - PRADO - Homepage of the ...

prado.consilium.europa.eu/.../homeindex... * Council of the European Union *PRADO – Public Register of Authentic Travel and Identity Documents Online. Technical specifications, including the most important security features of European ...

PRADO

prado.consilium.europa.eu/ - Council of the European Union -Public Register of Authentic Identity and Travel Documents Online.

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P(Prado Museum | Q) = 0.35

P(Prado Balboa | Q) = 0.10

P(Toyota Prado | Q) = 0.45

P(Prado PHP | Q) = 0.08

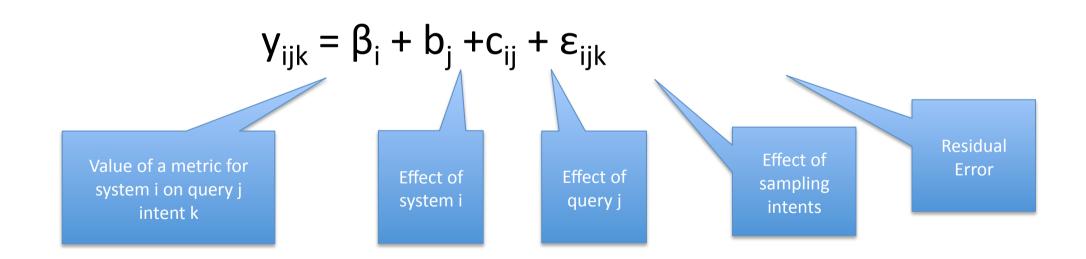
P(Prado EU | Q) = 0.02

Precision@10-IA = 0.35*0.3 + 0.10*0.2+ 0.45*0.2 + 0.08*0.1 + 0.02*0.2 = 0.227

Variance due to Query Intents

- The intents are not fixed
 - may think of them as a sample
 - from some large/infinite universe of possible intents
 - now we have two simultaneous sampling processes
 - what does this (sample x sample) tell us about the (population x population)?

- Two sources of variance
 - Queries
 - Intents (within queries)



$$b_{j}^{\sim} N(0,\sigma_{1}^{2}), c_{ij}^{\sim} N(0,\sigma_{2}^{2}), \epsilon_{ijk}^{\sim} N(0,\sigma^{2})$$

Experimental Design

- Experimental setup
 - How many queries vs. how many intents per query?

TREC 2010	Query Effect	Intent Effect
IA-MAP	0.0478	0.0312
IA-ERR	0.1429	0.0650

TREC 2011	Query Effect	Intent Effect
IA-MAP	0.0707	0.0607
IA-ERR	0.2058	0.0973

Conclusions

- Choose your measure carefully
- Choose your experimental setup carefully
 - Put your money where most of the variance comes from
 - ⇒ Increase statistical power
- Always do significance tests
 - Model all the effects
 - Check your assumptions
- Always take results of tests with a grain of salt
 - Especially when the effect size is low