

Computer Systems Performance Analysis and Benchmarking (37-235)

Analytic Modeling

Simulation

Measurements / Benchmarking

Lecture/Assignments/Projects:

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Textbook:

Raj Jain, "The Art of Computer Systems Performance Analysis", 1991 Wiley & Sons, New York

Topic of Today:

- **Confidence Intervals**
- **Linear Regression**

Confidence Intervals

Sample versus population

- A sample is a random subset taken as an estimate. It can be varied depending on size.
- A sample has statistics like sample mean or sample standard deviation.
- Population is the distribution as it really is. It is fixed but might be unknown.
- A population has parameters like population mean or population standard deviation.
- Population characteristics are called parameters, sample characteristics are called statistics
- Statistics are estimates of parameters.

Confidence Interval for a Mean

Definitions:

$$P\{c_1 \leq \mu \leq c_2\} = 1 - \alpha$$

- α : significance level (0.05 or 0.10)
- $100(1-\alpha)$: confidence level (95 or 90)[%]
- Interval (c_1, c_2) : confidence interval

Central Limit Theorem:

If observations in a sample are independent and come from a population with mean μ and std.dev. σ , then the sample mean for large samples is normally distributed with:

$$\bar{x} \sim N\left(\mu, \frac{\sigma}{\sqrt{n}}\right)$$

Std.dev. of sample mean is called standard error

Calculation of the confidence Interval:

100(1- α)% confidence interval for population mean is therefore:

$$\left(\bar{x} - z_{1-\alpha/2} \frac{s}{\sqrt{n}}, \bar{x} + z_{1-\alpha/2} \frac{s}{\sqrt{n}} \right)$$

x = sample mean

s = sample std.dev.

n = number of large samples (n>30!)

$z_{1-\alpha/2}$ = (1- $\alpha/2$)-quantile of unit normal variate (read from Table A.2 in Book)

Confidence Interval for small samples:

only when normally distributed population:

$$\left(\bar{x} - t_{[1-\alpha/2, n-1]} \frac{s}{\sqrt{n}}, \bar{x} + t_{[1-\alpha/2, n-1]} \frac{s}{\sqrt{n}} \right)$$

x = sample mean

s = sample std.dev.

n = number of samples (n<30)

t's = (1- $\alpha/2$)-quantile of t variate with n-1 degrees of freedom (read from Table A.4)

Testing for zero mean

- Calculate confidence interval
- Is zero part of it?
- Example: Measured differences in the processor times of two different implementations {1.5, 2.6, -1.8, 1.3, -0.5, 1.7, 2.4}. Is one implementation better with 99% confidence?

Example 13.3 The difference in the processor times of two different implementations of the same algorithm was measured on seven similar workloads. The differences are {1.5, 2.6, -1.8, 1.3, -0.5, 1.7, 2.4}. Can we say with 99% confidence that one implementation is superior to the other?

$$\text{Sample size} = n = 7$$

$$\text{Mean} = 7.20/7 = 1.03$$

$$\text{Sample variance} = (22.84 - 7.20 * 7.20/7)/6 = 2.57$$

$$\text{Sample standard deviation} = \sqrt{2.57} = 1.60$$

$$\text{Confidence interval} = 1.03 \mp t \times 1.60/\sqrt{7} = 1.03 \mp 0.605t$$

$$100(1 - \alpha) = 99, \quad \alpha = 0.01, \quad 1 - \alpha/2 = 0.995$$

From Table A.4 in the Appendix, the t -value at six degrees of freedom is $t_{\{0.995;6\}} = 3.707$, and

$$99\% \text{ confidence interval} = (-1.21, 3.27)$$

The confidence interval includes zero. Therefore, we cannot say with 99% confidence that the mean difference is significantly different from zero. \square

Comparing two Alternatives

Paired observations: n experiments on each of two systems A,B, i th test on A with same workload as i th test on B.

- just compute difference
- subject to zero mean test

Unpaired observations:

- more complicated
- procedure called the t-test, see next page

- approximate visual test

Visualize the Confidence Intervals!

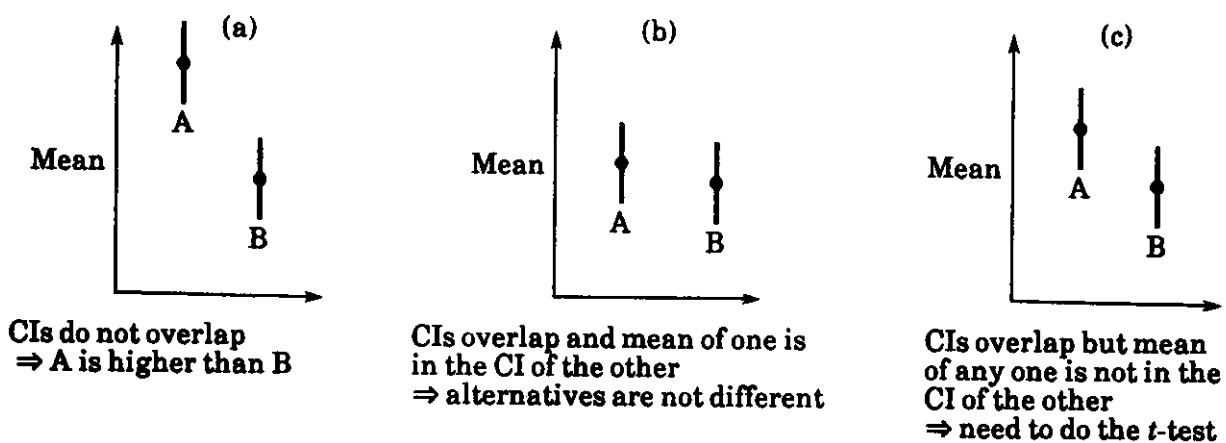


FIGURE 13.4 Comparing two alternatives.

Unpaired Observation: t-test

1. Compute the sample means:

$$\bar{x}_a = \frac{1}{n_a} \sum_{i=1}^{n_a} x_{ia}$$

$$\bar{x}_b = \frac{1}{n_b} \sum_{i=1}^{n_b} x_{ib}$$

2. Compute the sample standard deviations:

$$s_a = \left\{ \frac{(\sum_{i=1}^{n_a} x_{ia}^2) - n_a \bar{x}_a^2}{n_a - 1} \right\}^{1/2}$$

$$s_b = \left\{ \frac{(\sum_{i=1}^{n_b} x_{ib}^2) - n_b \bar{x}_b^2}{n_b - 1} \right\}^{1/2}$$

3. Compute the mean difference: $\bar{x}_a - \bar{x}_b$.
4. Compute the standard deviation of the mean difference:

$$s = \sqrt{\frac{s_a^2}{n_a} + \frac{s_b^2}{n_b}}$$

5. Compute the effective number of degrees of freedom:

$$\nu = \frac{(s_a^2/n_a + s_b^2/n_b)^2}{\frac{1}{n_a + 1} \left(\frac{s_a^2}{n_a}\right)^2 + \frac{1}{n_b + 1} \left(\frac{s_b^2}{n_b}\right)^2} - 2$$

6. Compute the confidence interval for the mean difference:

$$(\bar{x}_a - \bar{x}_b) \mp t_{[1-\alpha/2;\nu]} s$$

Here, $t_{[1-\alpha/2;\nu]}$ is the $(1 - \alpha/2)$ -quantile of a t -variate with ν degrees of freedom.

7. If the confidence interval includes zero, the difference is not significant at $100(1 - \alpha)\%$ confidence level. If the confidence interval does not include zero, then the sign of the mean difference indicates which system is better.

Determining Sample Size:

The larger the sample, the higher is the associated confidence.

However, larger samples means more effort and resources.

Goal: Find minimal sample size that will provide confidence.

Sample size for determining mean:

- Formulas can be inverted to tell us the minimum sample size.
- Example: Estimate the mean performance of a system with accuracy of $r\%$ and confidence level of $100(1-\alpha)\%$. How many experiments are needed?:

$r\%$ implies that the confidence interval should be: $(\bar{x}(1 - r/100), \bar{x}(1 + r/100))$. We know that $\bar{x} \mp z(s/\sqrt{n})$. Equate these:

$$n = \left(\frac{100z_{1-\alpha/2}s}{r\bar{x}} \right)^2$$

Simple Linear Regression Model

Good - Bad Model

Hint: Visualize and check against errors on the plotted graph.

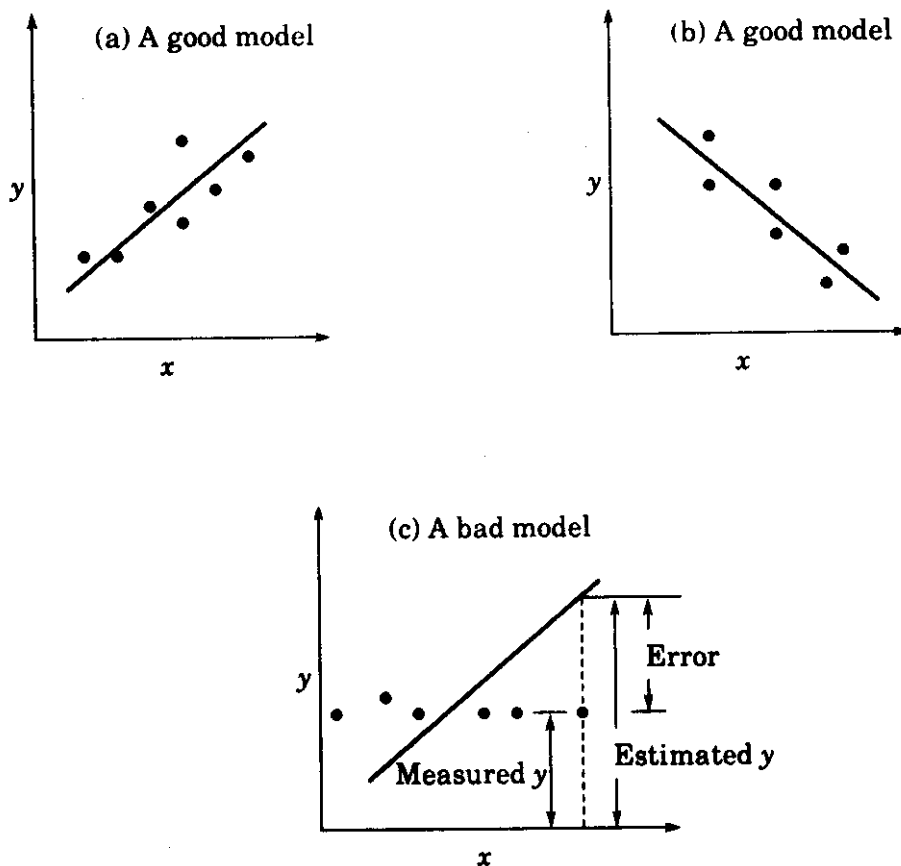


FIGURE 14.1 Good and bad regression models.

- measured in terms of residual or modeling error, or simple error

Criterion of the least squares

Model and Error:

$$\hat{y} = b_0 + b_1 x$$

$$\hat{y}_i = b_0 + b_1 x_i$$

$$e_i = \hat{y}_i - y_i$$

Sum of Squared Errors:

$$\sum_{i=1}^n e_i^2 = \sum_{i=1}^n (y_i - (b_0 + b_1 x_i))^2$$

$$\sum_{i=1}^n e_i = \sum_{i=1}^n (y_i - (b_0 + b_1 x_i)) = 0$$

It can be shown that this constrained minimization problem is equivalent to minimizing the variance of errors.

Computing the Parameters

$$b_1 = \frac{\Sigma xy - n\bar{x}\bar{y}}{\Sigma x^2 - n\bar{x}^2}$$

$$b_0 = \bar{y} - b_1\bar{x}$$

Derivation:

Simple substitute and differentiate-> book.

Allocation of variation:

SSY: Sum of Squares of y

SS0: Sum of Squares of \bar{y} , equal to $n\bar{y}^2$

SST: Sum of Squares Total

$$SST = \sum_{i=1}^n (y_i - \bar{y})^2 = SSY - SS0$$

SST is called **variation** of y

Quality of linear regression

SSE: Sum of Squared Errors (see. above)

SSR: The Sum of Squares explained by regression = SST-SSE

SST is therefore = SSR+SSE and can be divided into two parts:

SSE: indicates the variation that was not explained by regression.

SSR: indicates the variation explained by regression.

Coefficient of Determination:

$$R^2 = \frac{SSR}{SST} = \frac{SST - SSE}{SST}$$

- determines the goodness of the regression
- 1 for perfect regression - 0 for a bad one