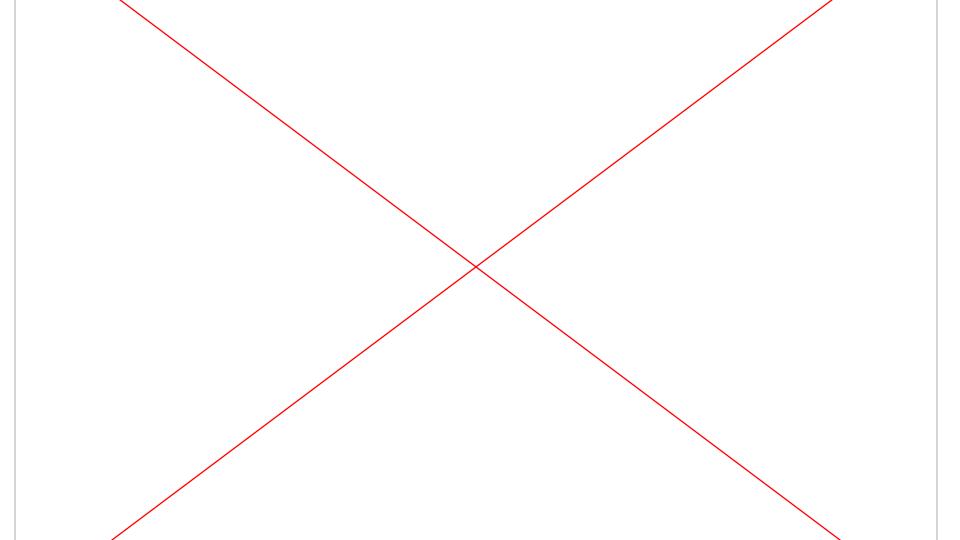
Are these your goals too?

- 1) To improve some metric.
- 2) To do as many tests as possible.
- 3) To find big breakthroughs...
- 4) ...and incremental gains.



Br	Sun 11/25	Mon 11/26	Tue 11/27	Wed 11/28	Thu 11/29	Fri 11/30	Set 12/1
00:00				23:48 - 00 00:00 - 01:00 en5C Gree New longer vs control 00:38 - 01		00:00 - 01:00 ranking: percent vs useful - 16:00 UTC	
01:00		00:50 - 01:50 US dear reader UTC 16:50		Get rid of banners!		18.30 010	01:04 - 02:04 mission UTC 17:04
02:00	US Blue infodot UTC 18:05		02:01 - 03:01 US \$20 vs \$30 UTC 18:01	01:51 - 02:51 CC//PP vs No CC/F 02:30 - 08:00 put up	02:25 - 03:25 coffee repeat UTC 18:25		02:30 - 03:30 utopian scheme UTC 18:30
03:00	US yellow vs grey tab	03:33 - 04:04		93:00 - europe Improvir UTC 18 18:54UI 03:47 -	03:37 - 04:37 stop asking UTC 19:37	03:48 - 04:48	oupai sourie d'o 10.00
05:00	CA Shorter top bar text UTC 20	04:40 - 05:14	04:40 - 05:40 stick no stick top bar UTC	04:40 Sandwic		Brandon propaganda line UTC 19:48	04:36 - 05:36 hover BAD DATA UTC 20:36
06:00			20:40 05:26 - 06:26 US 3 big col vs too bar no stick	UTC 20: 05:54 — lock UT	05:12 - 06:12 fraction 1% UTC 21:12 05:55 - 06:55 Cup PR apports	05:11 - 06:11 utility UTC 21:11	05:51 - 06:51 Hover no hover / twins back us
07:00				21:54 06:48 - 07:48 red v gold UTC 22:28	06:27 - 07:27 link UTC 22:27 07:05 - 08:05 Coffee donor	06:31 - 07:31 big dear read UT Japan up UTC 22:40	21:51 06:35 - 07:38 tax deductible UTC 22:35
08:00	08:00 - 09:00 AU top bar 2 vs 3 lines UTC 0	08:20 - 09:20	08:00 08:05 08:10 08:18 08:20 Englis US on EN pu EN bi US us no 1 ban Entry I Deep	07:45 - 00.40 1% UTC 23:45	98:97 – 99:97 PR, coffee quote UTC 0:07	07:33 - 08:33 PR zack UTC 23 08:03 - 09:18 banner hide	08:08 - 09:08 Nide no Nide UTC 0:08
09:00		09:12 - 10:12 US \$20 vs \$30	VS no	08:51 - 09:51 signature UTC 01:21 09:33 - 10:33	09:30 - 10:30	UTC 00:03	08:52 - 09:52 hide no hide UTC 00:52
10:00	10:30 - US 2 line her - no % 10:49 - 11:49	en5C backup UTC 1:52	drop UTC 10:29 – 11:29 en5G Long vs	10:23 - 11:23 coffee UTC 2:23	pink/gold UTC 1:30	10:29 11:29 temple UTC 2:29	10:26 - 11:26 condensed UTC 2:26
11:00	US redo short 2 line - no Tegal		11:44 – 12 hanner v sticky		11:36 - 12:36 percent UTC 3:36	temple OTO 2.29	000000000000000000000000000000000000000
12:00			col bar UTC 3:44 12:13 - 12 en5C red vs gold	12:00 14:00 Multiple	12:27 - 13:27 annoying/sell		12:30 - 13:30 appeal sticky UTC 4:30
	13:37 – 14:37 US 2 lines short 2 lines tall UTC 5:37	13:05 - EN please take 1 min UTC	13:10 – 14 en5G useh receat UTC receat UTC 13:57 – 14		13:19 - 14:19 3% again UTC 5:19		13:26 - 14:26 temple vs. percent recei
15:00			Alternatin		14:58 - 80:80 one link v 2 link UTC 6:58	15:05 - 16:05 temple twins UTC 7:05	
16:00		15:30 - 16:30 EN useful vs useful + forget FR & back to WP	15:33 - 16:33 enC5 red & redtwin UTC 7:33		11/29 16:00 UTC 16:00 - 18:00 Europe 2nd test UTC 8	temple twite 010 7.05	16:24 - 17:24
17:00					UIC 8		temple twins UTC 8:24
18:00							
19:00	19:00 - 20:00 GB useful fact UTC 11						
21:00							
22:00							
23:00			22:24 - 23:24 en5C Red vs Gold UTC 14:24				
			23:48 - en5C Green vs Red UTC				



Main Page Discussion

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Please read: An urgent appeal from Wikipedia founder Jimmy Wales

Welcome to Wikipedia.

Wikipedia is non-profit, but it's the #5 website

month. To protect our independence, we'll never

in the world, serving 470 million people every

3,552,826 articles in English

the free encyclopedia that anyone can edit.

 Biography Geography

Arts

keep it free.

 History Mathematics

Science

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donating \$5, \$20, \$50 or whatever you can to

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run ads.

WikipediA

The Free Encyclopedia

Main page Contents

Featured content Current events

Random article

Donate to Wikipedia

Main Page Discussion

Welcome to Wikipedia,

the free encyclopedia that anyone can edit.

3,838,716 articles in English

Today's featured article

weighing in at more than 454 kilograms (1,000 lb). The skin ranges from yellow

The loggerhead sea turtle is an oceanic turtle distributed throughout the world. An adult weighs around 135 kilograms (300 lb), with the largest specimens

Google might have close to a million servers.

679 servers and 95 staff.

Yahoo has something like 13,000 staff. We have

Arts

Biography

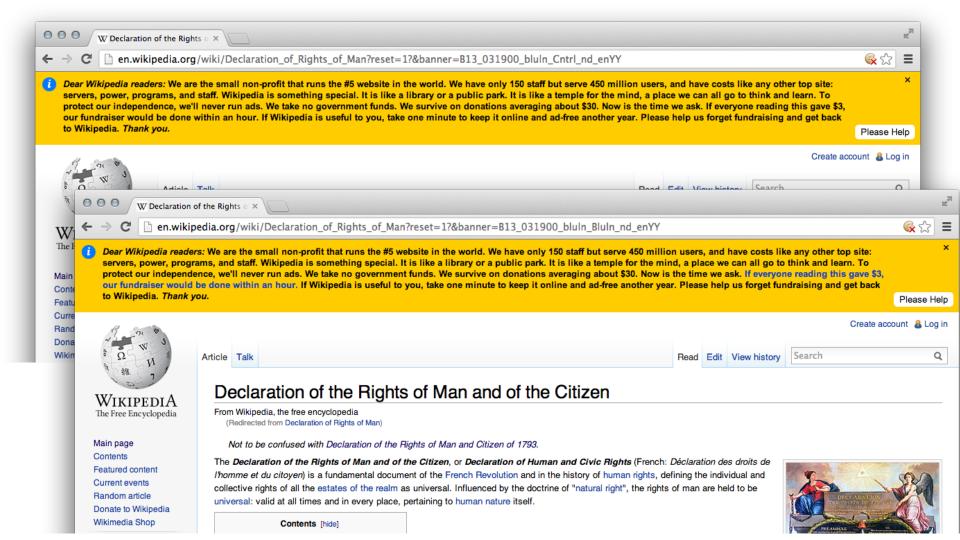
Geography

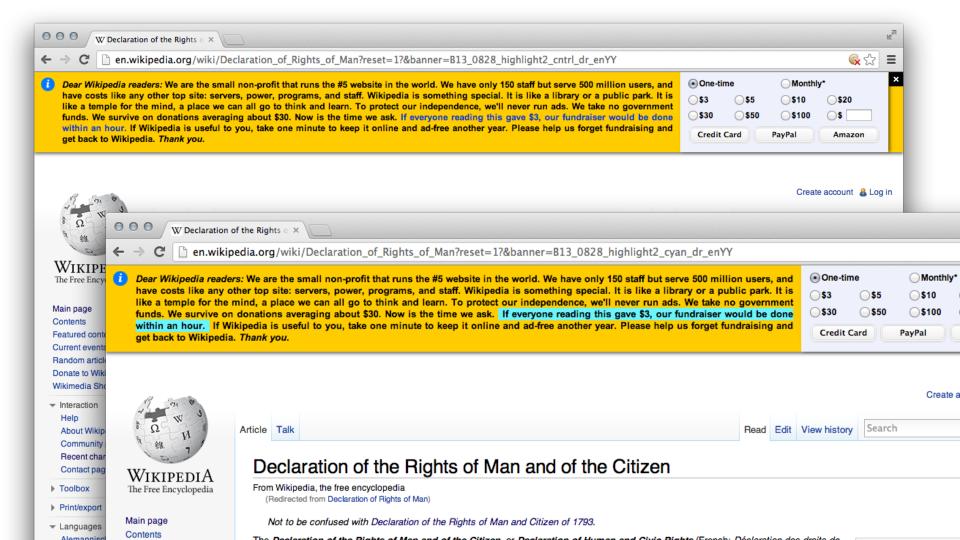
In the news

Christopher Loeak is elected President of the Marsh

Islands.

Azerbaijan, Guatemala, Morocco, Pakistan, and Togo

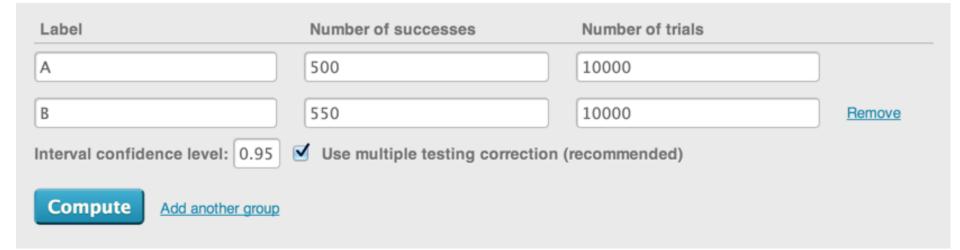






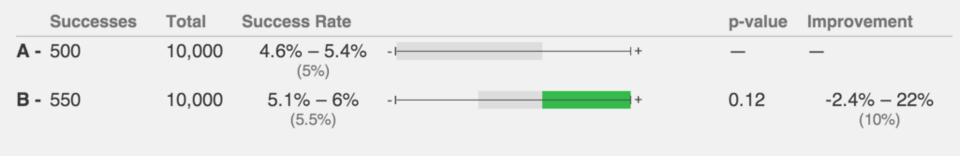


+180%



thumbtack





- i.e.: B won in this sample.
 - But you have a 6% chance of B actually being a loser. (And another 6% chance that B wins by a ton.)
 - If you keep running this test, B will probably win by somewhere not too too far from 10%.

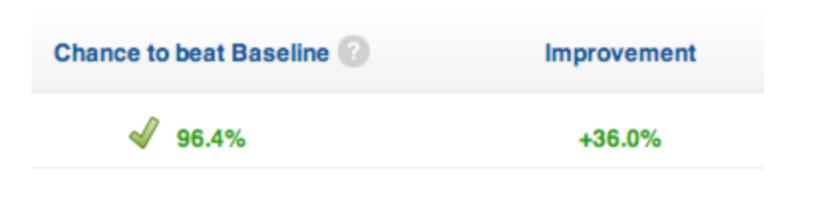


◊ Variation #1 is beating Original Page by +36.0%.

×

The percentage of visitors who triggered Add To Cart (custom event).





It is OK to peek.

May How Not To Run An A/B T∈ X

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How Not To Run An A/B Test

By Evan Miller

April 18, 2010

If you run A/B tests on your website and regularly check ongoing experiments for significant results, you might be falling prey to what statisticians call repeated significance testing errors. As a result, even though your dashboard says a result is statistically significant, there's a good chance that it's actually insignificant. This note explains why.

Background

When an A/B testing dashboard says there is a "95% chance of beating original" or "90% probability of statistical significance," it's asking the following question: Assuming there is no underlying difference between A and B, how often will we see a difference like we do in the data just by chance? The answer to that question is called the significance level, and "statistically significant results" mean that the significance level is low, e.g. 5% or 1%. Dashboards usually take the complement of this (e.g. 95% or 99%) and report it as a "chance of beating the original" or something like that.

However, the significance calculation makes a critical assumption that you have probably violated without even realizing it: that the sample size was fixed in advance. If instead of deciding ahead of time, "this experiment will collect exactly 1,000 observations," you say, "we'll run it until we see a significant difference," all the reported significance levels become meaningless. This result is completely counterintuitive and all the A/B testing packages out there ignore it, but I'll try to explain

Seven A/B testing mistakes you need to stop making in 2013

Posted in A/B Split Testing on January 4th, 2013

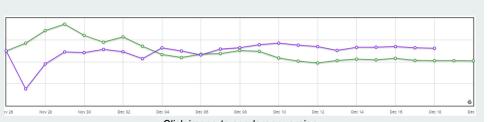
We've survived the annihilation predicted by the Mayans and made it into 2013. Ain't that absolutely awesome? What isn't so great is all those testing mistakes you've almost certainly made through 2012, mistakes (or bad practices) that were holding back your A/B testing and Conversion Rate Optimization efforts.

For your benefit, here's a quick recap of the sub-optimal practices you need to let go of, to truly achieve the gains promised by A/B testing.

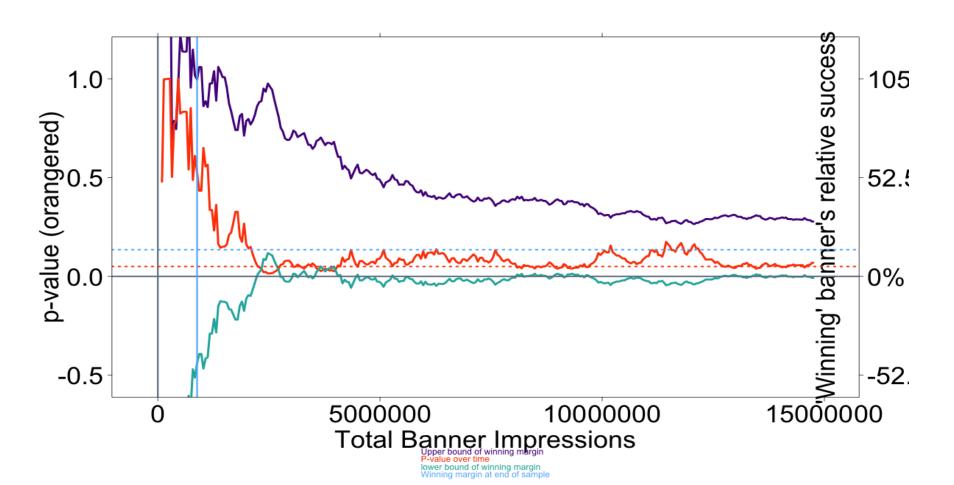
1) Not calculating your sample size before starting the test

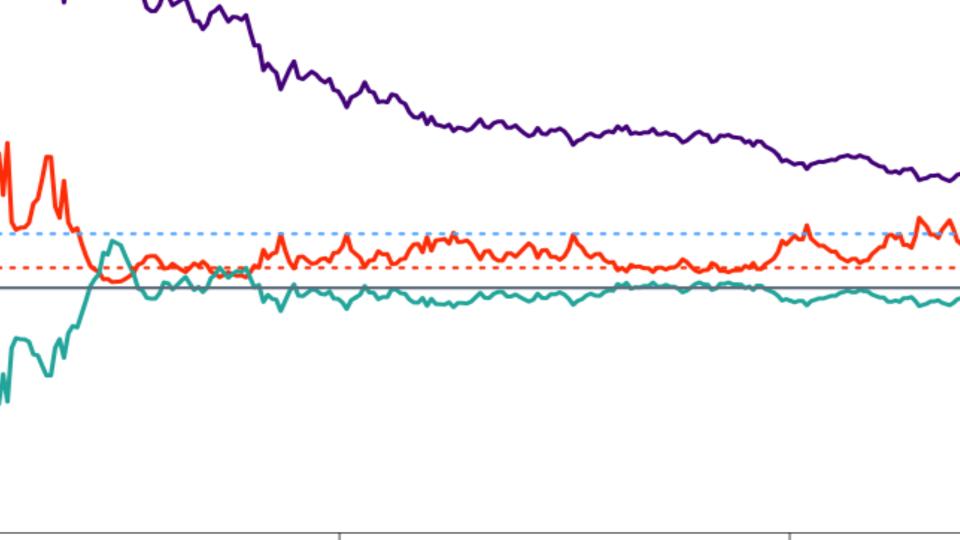
Many marketing folks still don't calculate the number of visitors needed to run a test before starting the test. As pointed out by Evan Miller in his post "How Not to Run an A/B Test", you need to decide the required sample size before the test. This ensures that you don't get bitten by the euphoria (or depression) bug when you see your first statistically significant result and save yourself some bad decision-making.

To illustrate my point, most successful A/B test reports look like the one below.



Winner: no clear winner 95% range at end: -0.8% - 29.2%. Mean: 14.2%.





Not only is it OK to peek. You don't even have to wait for 95% confidence!

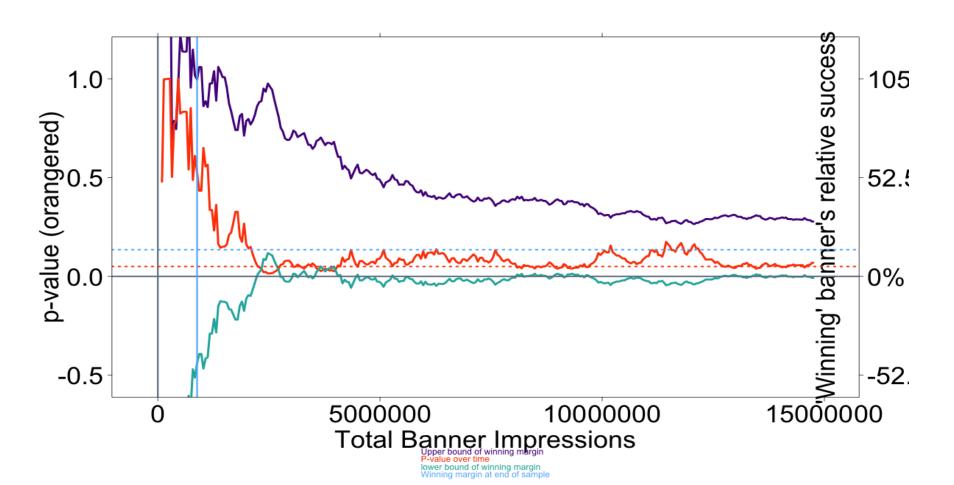
There's no magic at p=.05 or p=.01 Every p value tells you something.

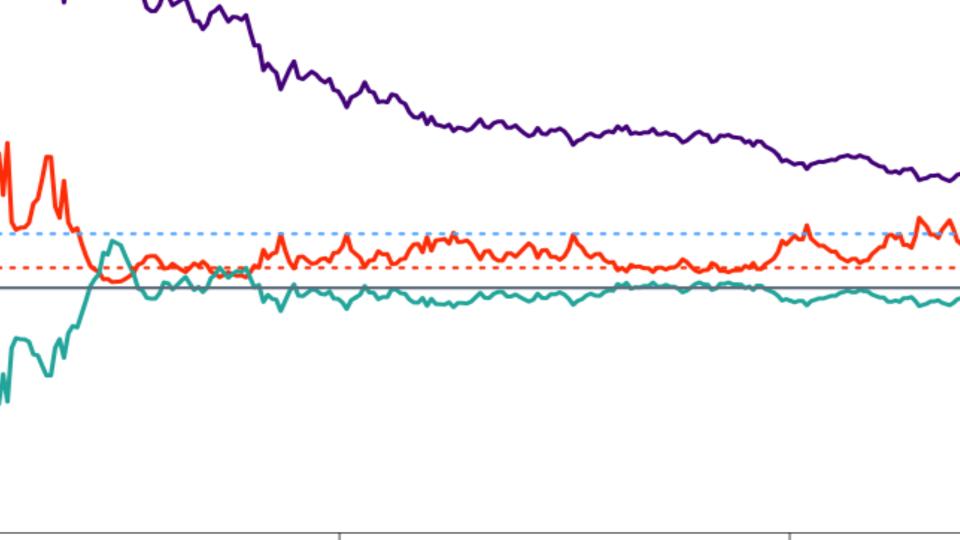
For example:

.3 = "probably a winner!"

.8 = "probably no big difference."

Winner: no clear winner 95% range at end: -0.8% - 29.2%. Mean: 14.2%.





OK to peek? REALLY? Yes, really. Let's think it through...

What if you peek during a moment when you've "falsely" gotten 95% confidence thanks to a handful of anomalous sales?

What if the 'true' confidence is only 90% -- i.e. if you ran the test much longer, you'd eventually get only 90% confidence.

OK, What are you risking?

You are mistakenly thinking that you have a 2.5% chance of picking a loser when you actually have a 5% chance of picking a loser.

BIG DEAL.

But here's what you gain:

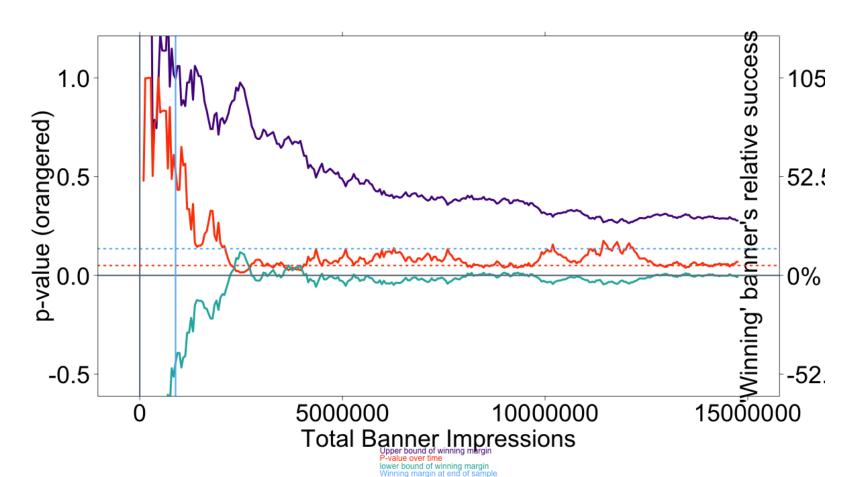
You can move on to test something new!

Something that might make a huge difference!

So go for it!

If you're making an error, it will soon be rooted out if you're testing often enough.

Winner: no clear winner 95% range at end: -0.8% - 29.2%. Mean: 14.2%.



OK to stop at 70% confidence? REALLY? Yes, really. Let's think it through...

That just means you're taking a 15% chance of hurting performance -- i.e. a 15% chance that you're using AB testing for **EVIL instead of GOOD!!! Oh no!**

Before you start hyperventilating: If you ARE hurting performance, chances are you're only hurting it by a percent or two. There's only a *tiny* chance that you're doing serious harm (to your sales...for a short time).

We're not landing someone on the moon, just playing with websites.

Out of 214 real Wikipedia tests we analyzed:

If we had stopped at the first sign of 70% confidence (after 15 donations):

We'd pick the winner: 90% of the time We'd pick the loser: 10% of the time.

Our tests were on average 72% too long.

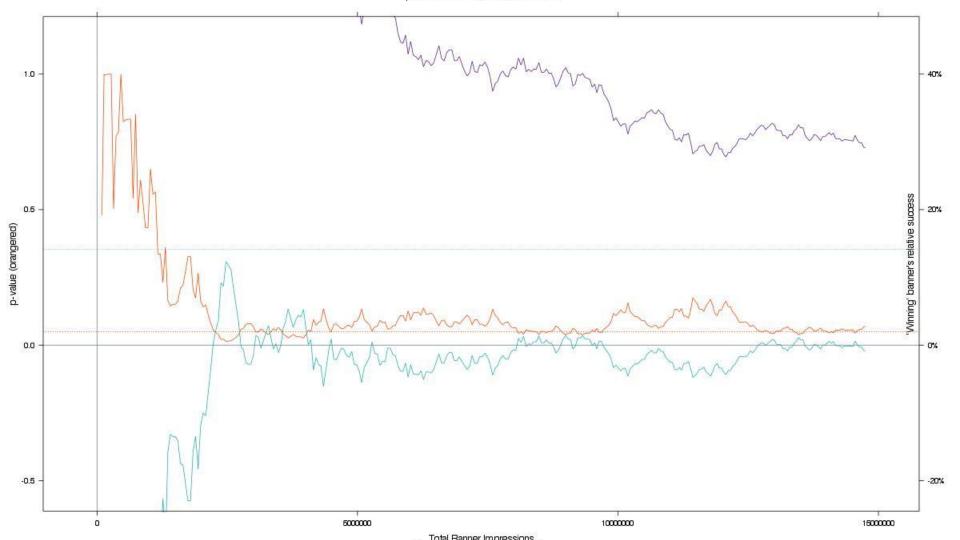
We could have done 3.6 TIMES MORE testing!

(if we were OK with that trade off, which we are!)

Hey, guess what!

When the lower bound of the confidence interval crosses zero, you have confidence!

(Now that's something they didn't teach you in AB testing school.)

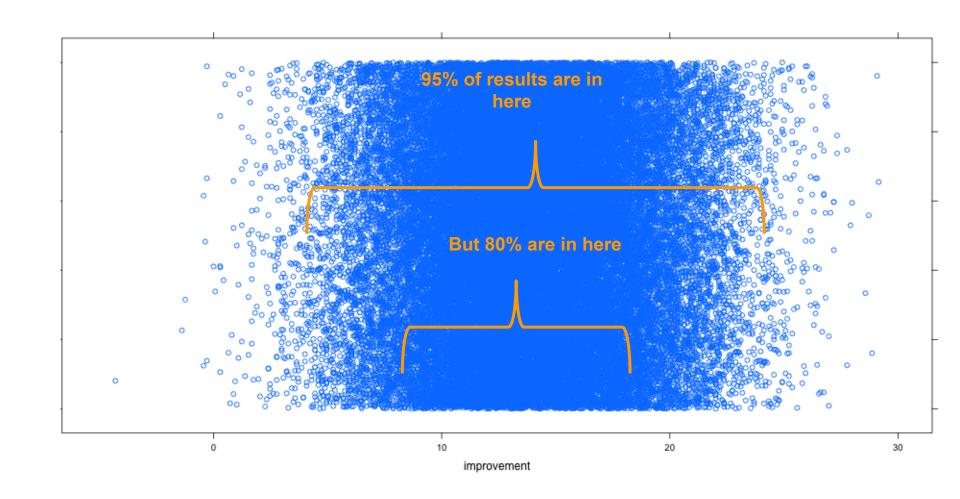


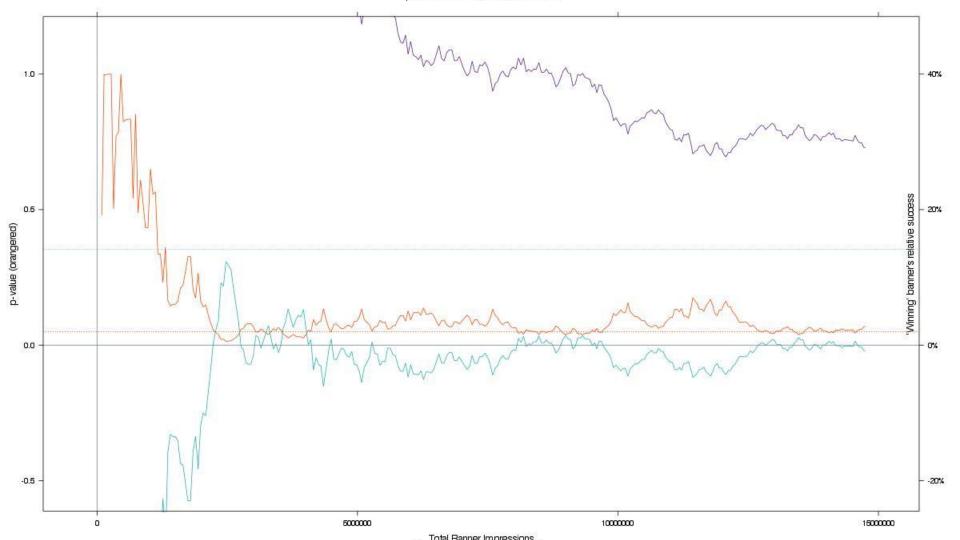
And that's why we say....

p is nice.

But confidence interval is where it's at.

There's no cliff at 95% or 99% confidence.



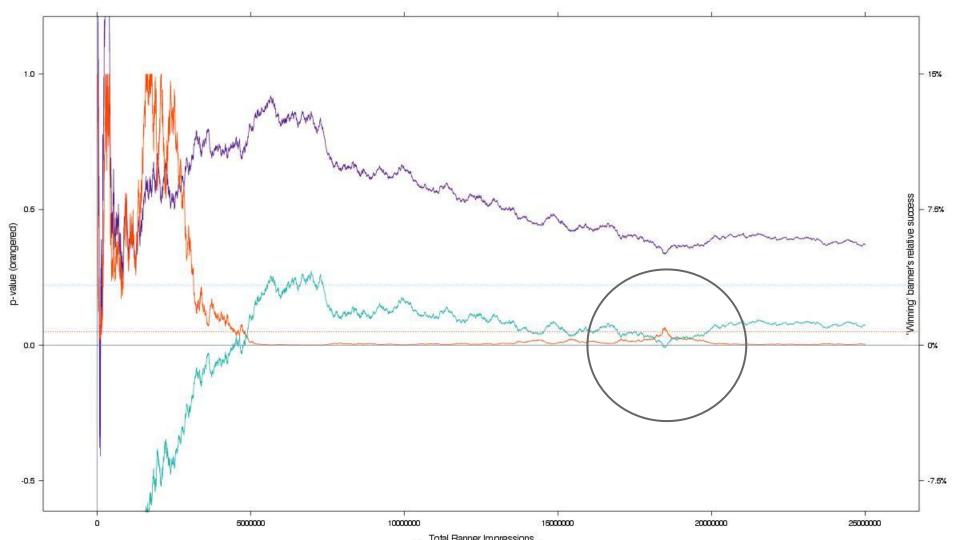


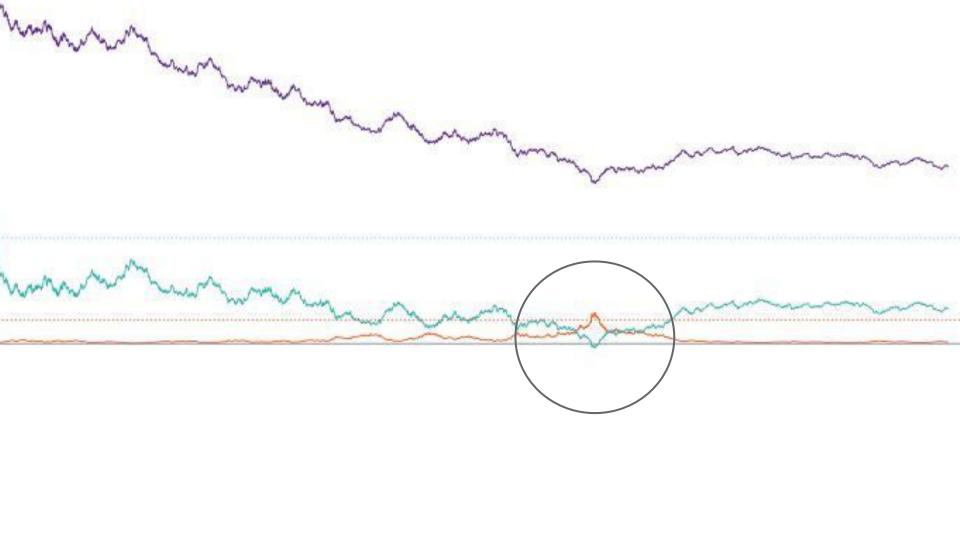
Now for some finer points and other tips.

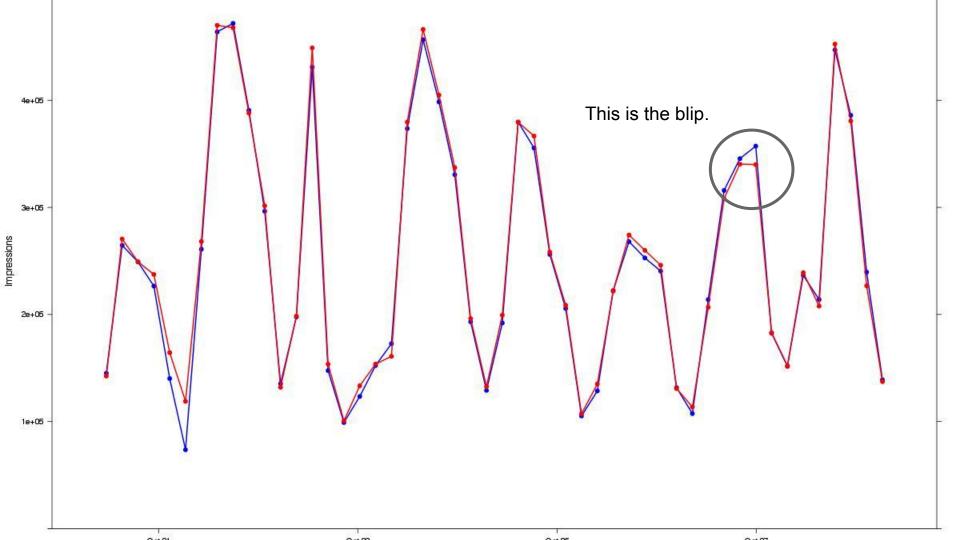
Don't freak out when...

p shoots up for a moment.

It's just an edge case.

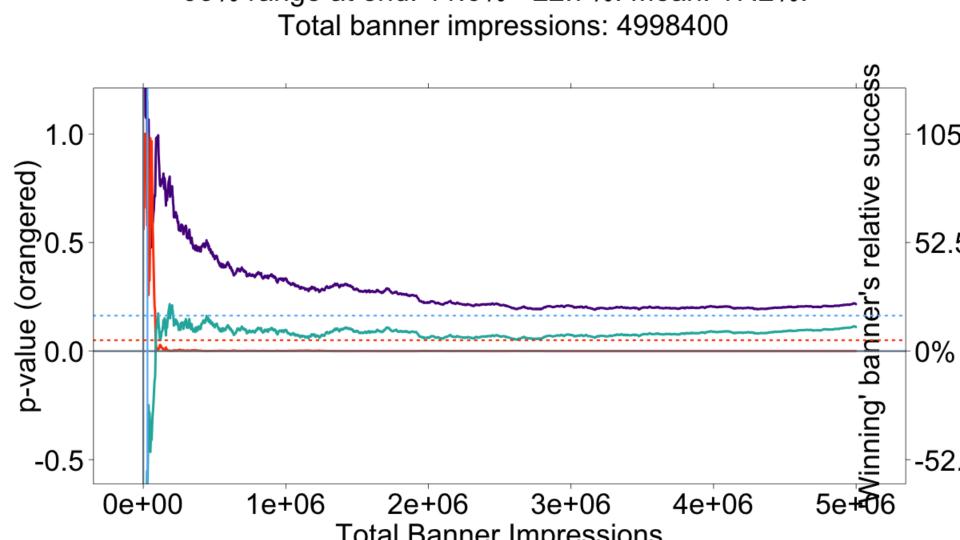


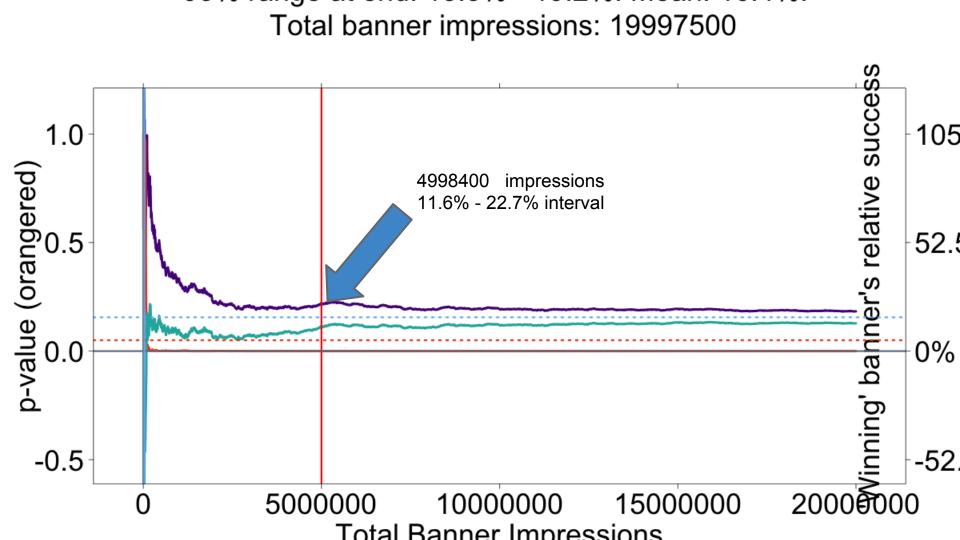


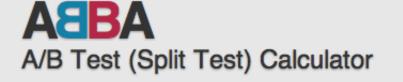


To halve the confidence interval, you have to roughly quadruple the

sample size!





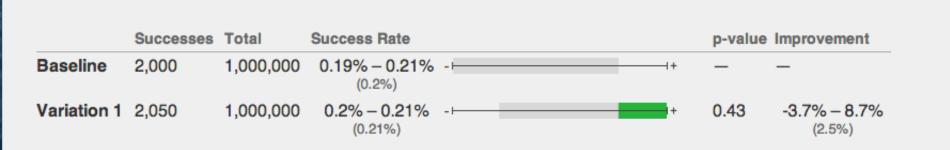


1 million



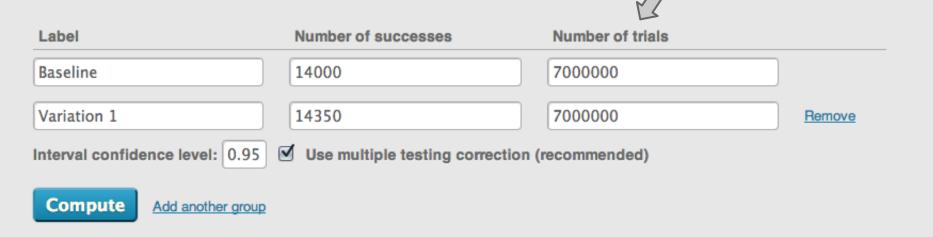
Label	Number of successes	Number of trials	
Baseline	2000	1000000	
Variation 1	2050	1000000	Remove
Interval confidence level: 0.95 Use multiple testing correction (recommended)			

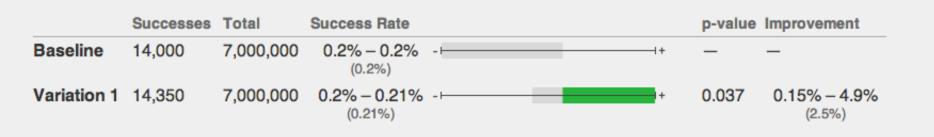
Compute Add another group



ABBA A/B Test (Split Test) Calculator

7 million!

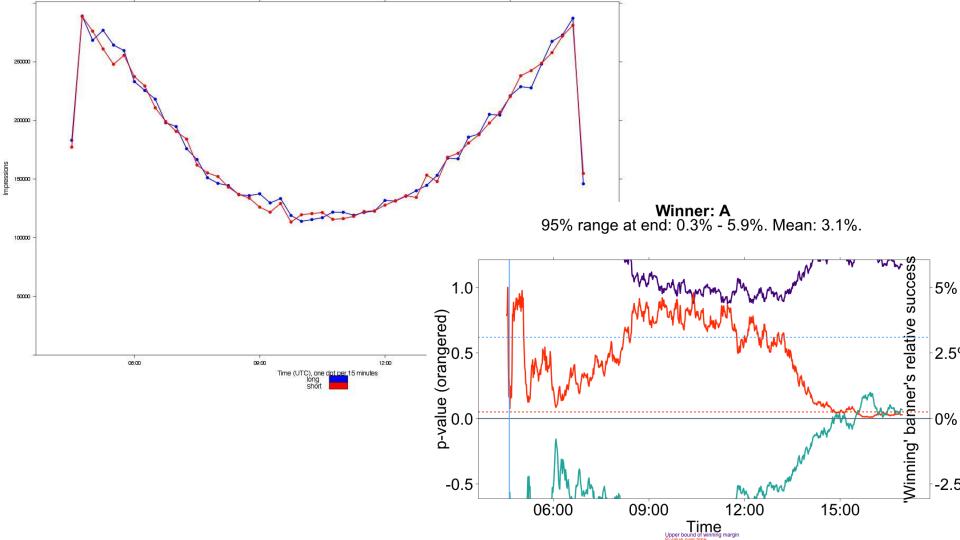




Another tip:

WFRs (Wildly Fluctuating Response rates) can mess you up.

Example - WMF donation rates at night are much lower than during the day, and skew our results.



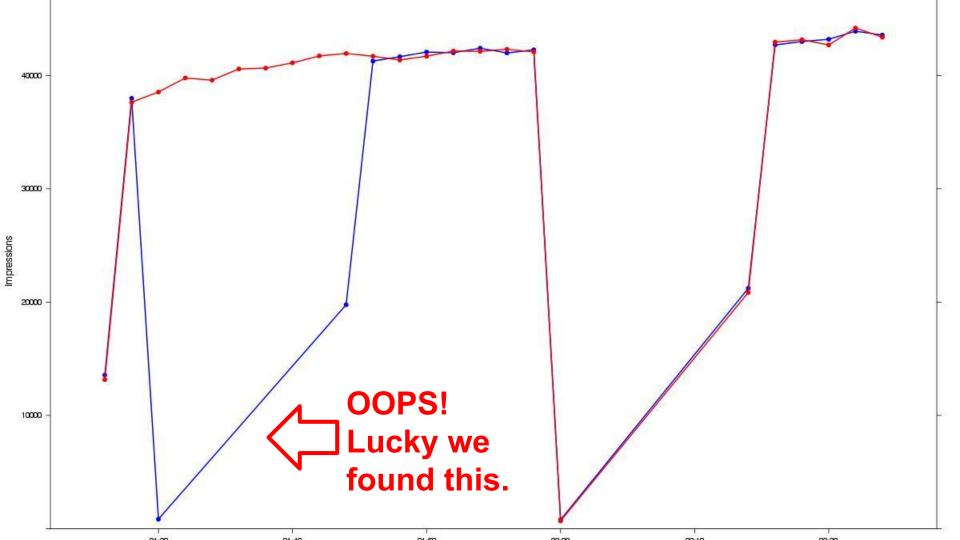
Some good news, if you're torn between Agresti-Coull and Adjusted Wald...

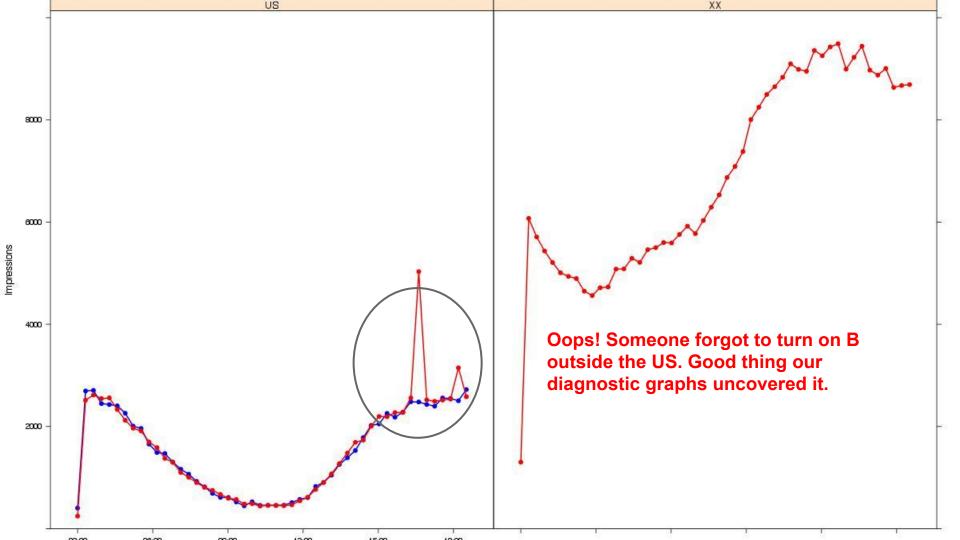
Any stats test will do.

```
> binom.confint(9000, 1000000, conf.level=.95,
methods=c("agresti-coull", "asymptotic", "cloglog", "exact",
"logit", "probit", "profile", "lrt", "prop.test", "wilson"))
          method x n mean lower
   agresti-coull 9000 1e+06 0.009 0.008816767 0.009187005
      asymptotic 9000 1e+06 0.009 0.008814900 0.009185100
3
         cloglog 9000 1e+06 0.009 0.008816394 0.009186605
           exact 9000 1e+06 0.009 0.008815823 0.009187029
           logit 9000 1e+06 0.009 0.008816774 0.009186999
          probit 9000 1e+06 0.009 0.008816559 0.009186775
6
        profile 9000 1e+06 0.009 0.008816156 0.009186359
             lrt 9000 1e+06 0.009 0.008839571 0.009187291
8
       prop.test 9000 1e+06 0.009 0.008816282 0.009187500
          wilson 9000 1e+06 0.009 0.008816777 0.009186995
```

Use diagnostic graphs to detect

errors in your testing.



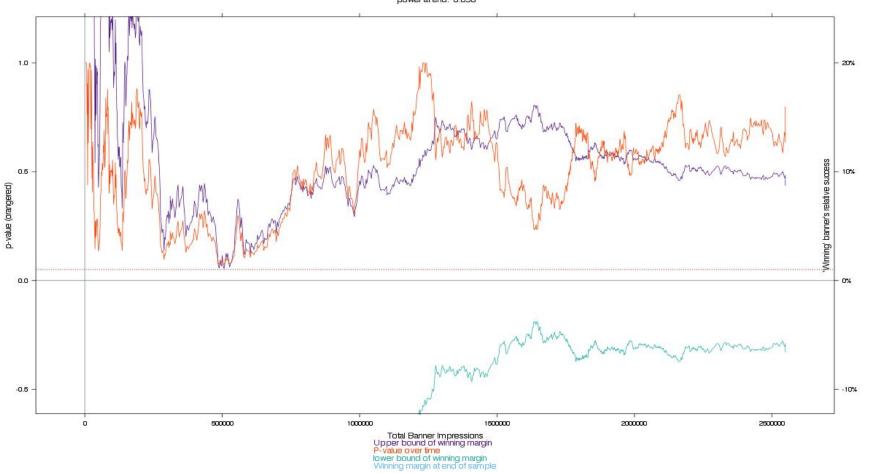


Let business needs, not stats dogma decide when to stop your tests.

Is B going to be technically or politically difficult to implement permanently, but is winning by 5% to 50%? Then you need to keep running your test!

Are A and B almost the same to your business? And B is 0% to 8% better? Then stop! Time to test something else and find something with a bigger impact!

1383131334banner Progress of a test over time. Winner: no clear winner 95% range at end: -6.6% - 8.7%. Mean: 1.1%.
Total banner impressions: 2548800 power at end: 0.058



Announcement:

All of our code is free/libre software. We'd love collaborators.

zack@thoughtworks.com sahar@vlwc.org

Review:

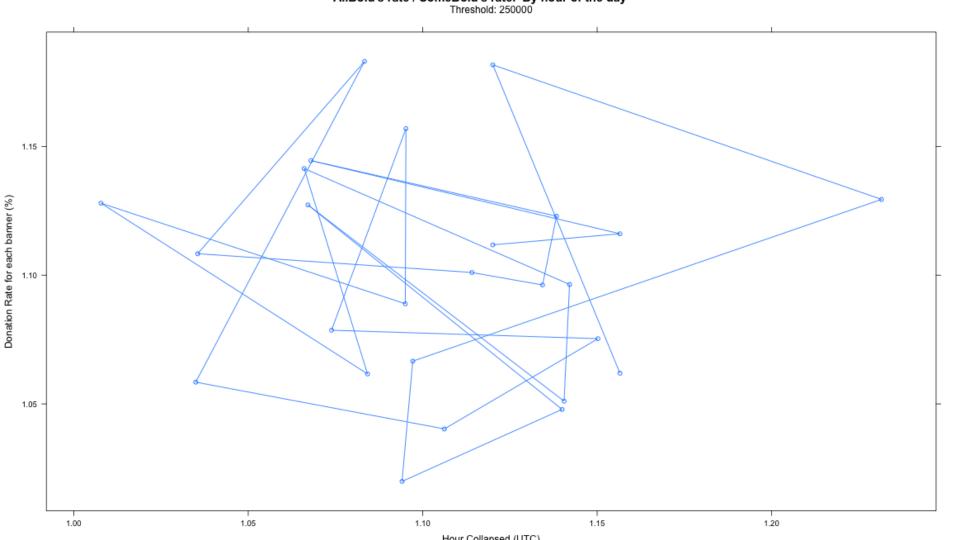
- There's nothing magic about 95% confidence consider using 70% or 80%.
- Decide when to end your test *dynamically*, don't fix your sample size ahead of time. It's totally okay to peek.
- Confidence intervals are your new best friend.
- The lower bound of your confidence interval will be > 0 when you have confidence. (When p-value is below the threshold).
- Don't freak out if p-value spikes a bit look at your confidence interval: is it an edge case?
- If A & B are very slightly different, you'll need an enormous sample size to find it it's not worth it!
- Quadruple your sample size to halve your confidence interval.
- Wait until A & B have 15 successes each. &/or run power prop over and over.
- Beware of low response rate periods.
- Almost any statistical test for finding p/confidence is fine.
- Use diagnostic graphs to detect errors.

Extra slides in case we have enough time:

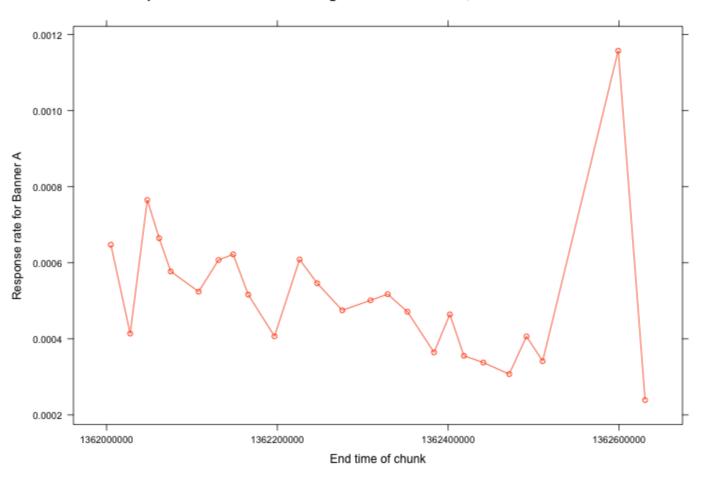
Our back up method:

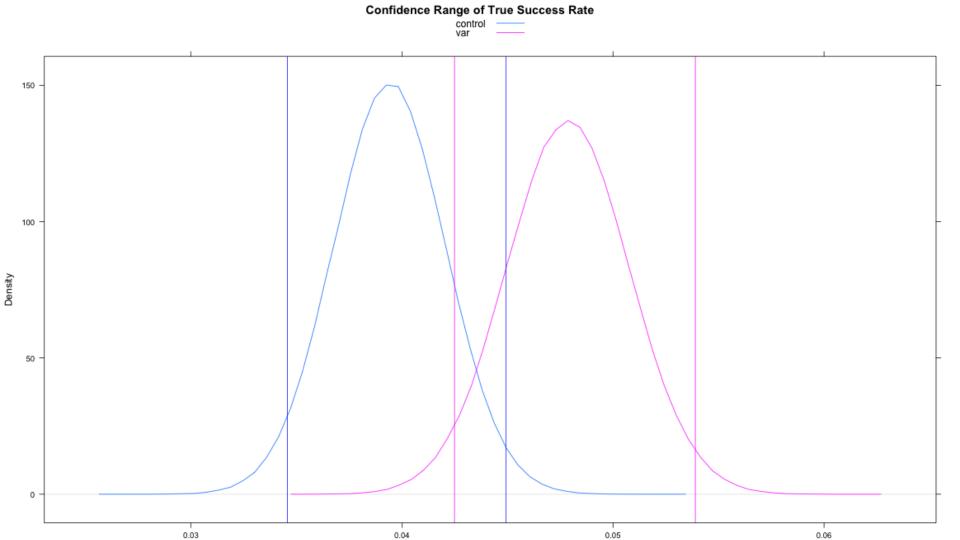
We use the power prop test in a sort of self-referential way. We continuously run power prop using the proportions we have at the moment and see if our sample is the recommended size.

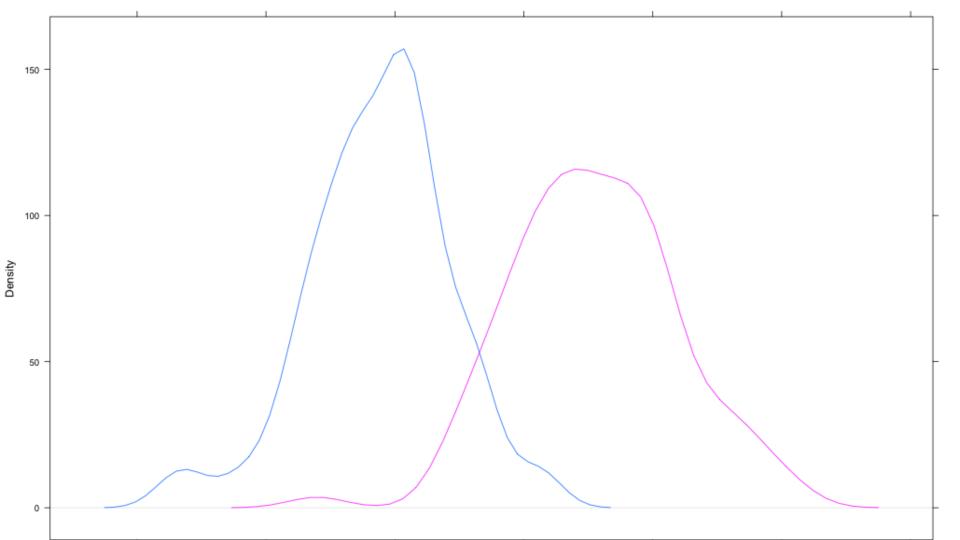
power.prop.test(p1=p1, p2=p2,
power=power, sig.level=alpha)\$n

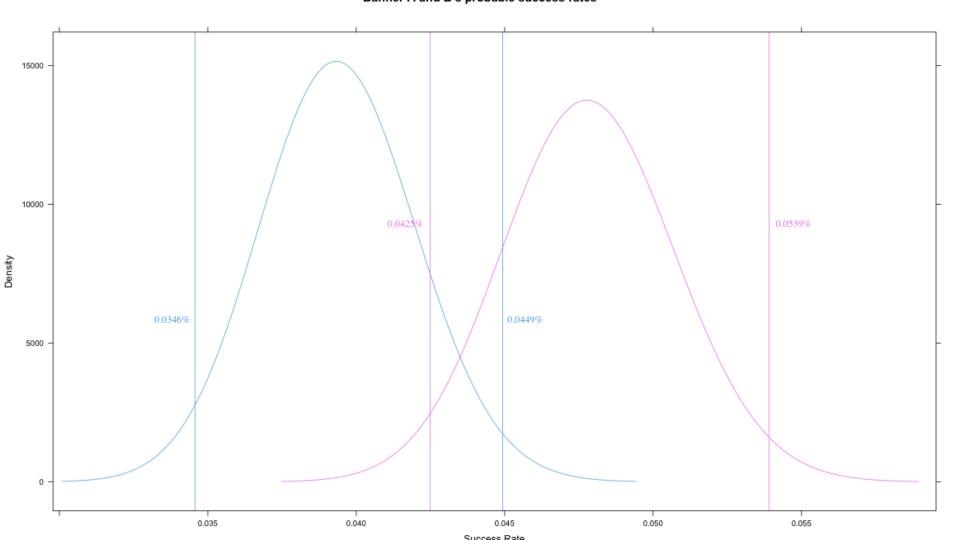


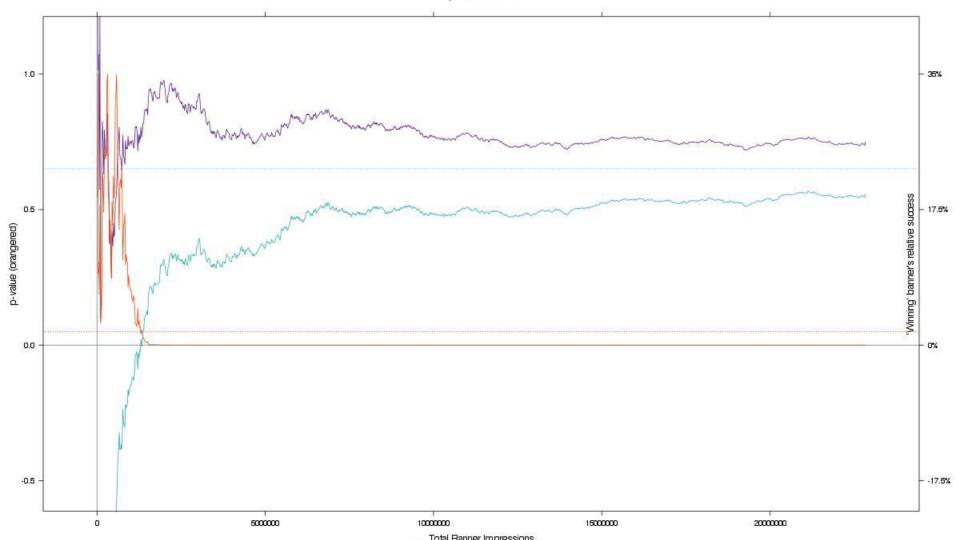
Response rate for 25 chronological chunks of time, all over the world.

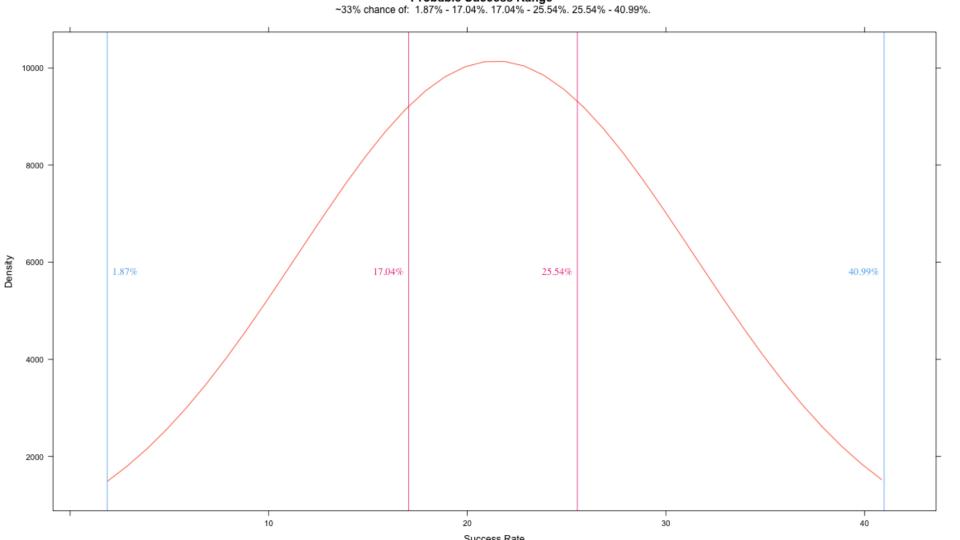










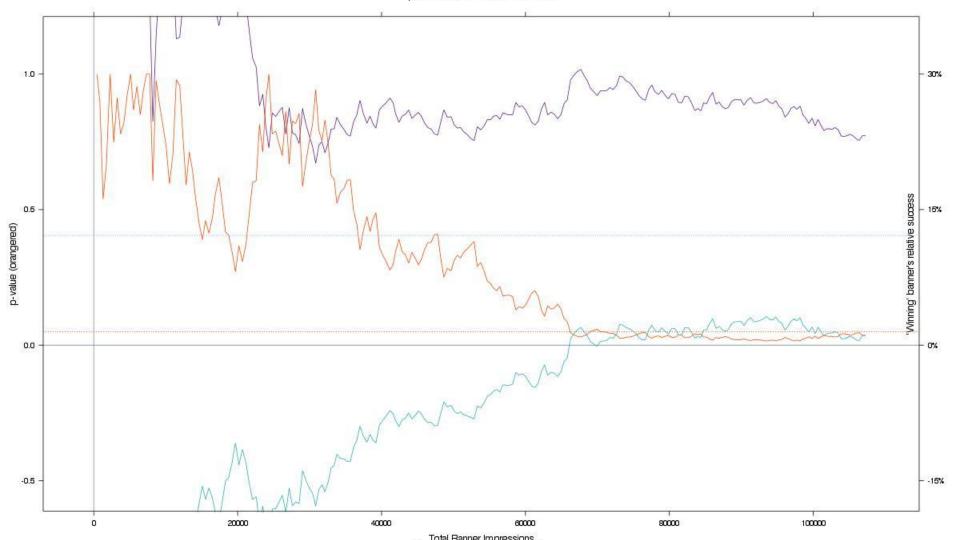


Yes, Zack, you really can trust all these standard statistical tests. They do apply to AB testing on websites too.

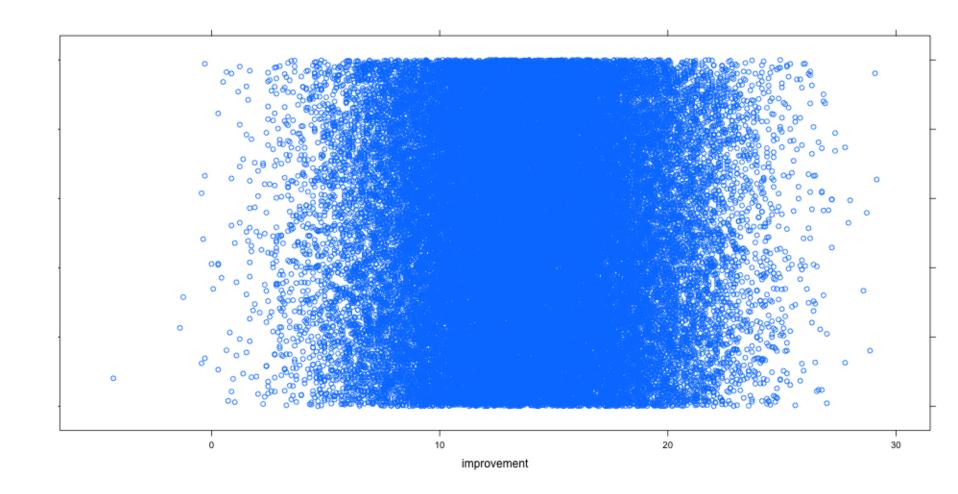
Trust p. Trust confidence intervals.

Wide confidence intervals and p values that never get to .05 are signals to move on to a new test. But don't ignore the results just because you didn't "get confidence."

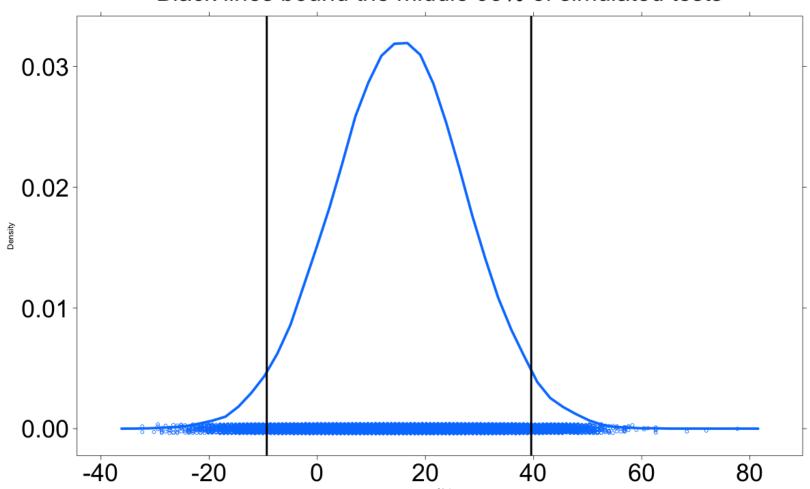
Most AB testing mistakes are caused by stupid errors in your own data or testing, not stats. Make diagnostic visualizations to spot problems in your underlying data that could be causing misleading tests.

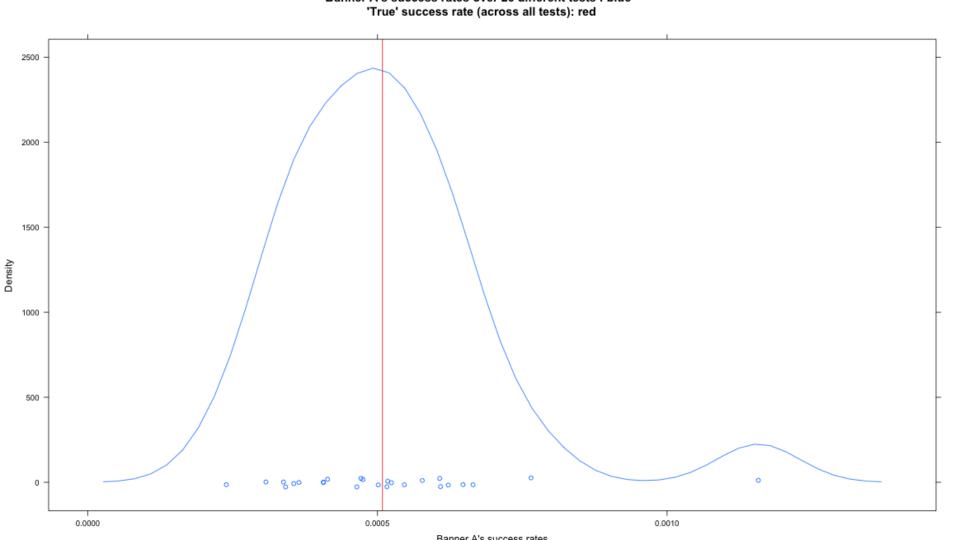


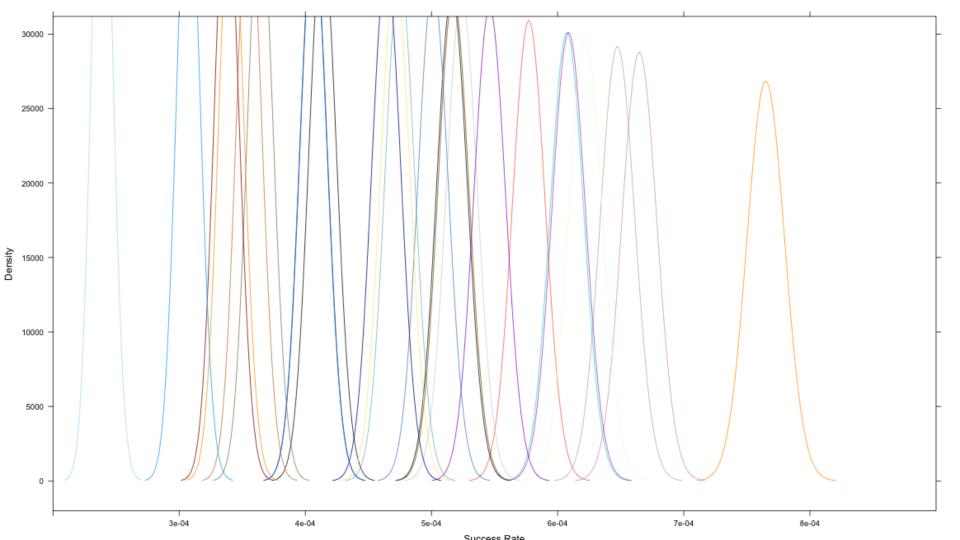




Confidence distribution
Black lines bound the middle 95% of simulated tests







OK, everyone repeat after me...

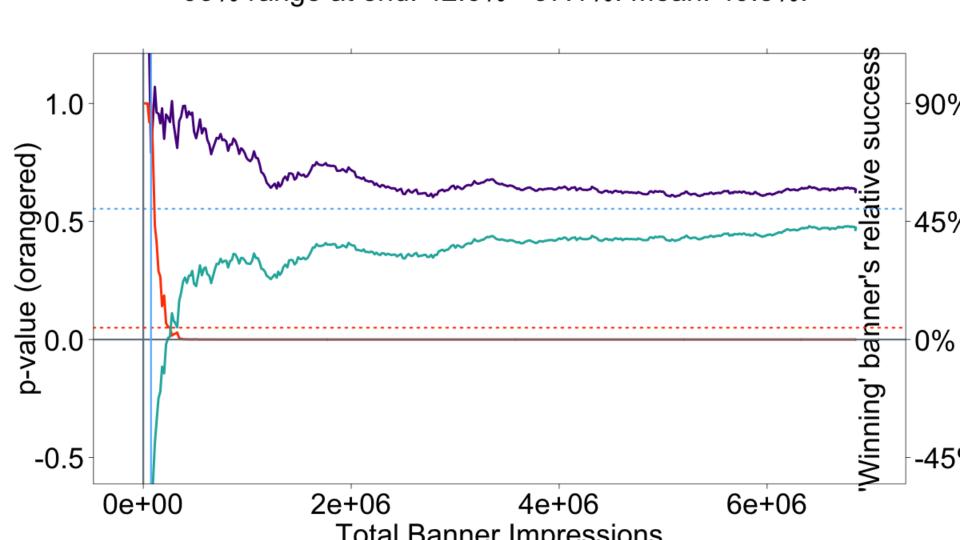
Not only is it OK to peek. You don't even have to wait for 95% confidence!

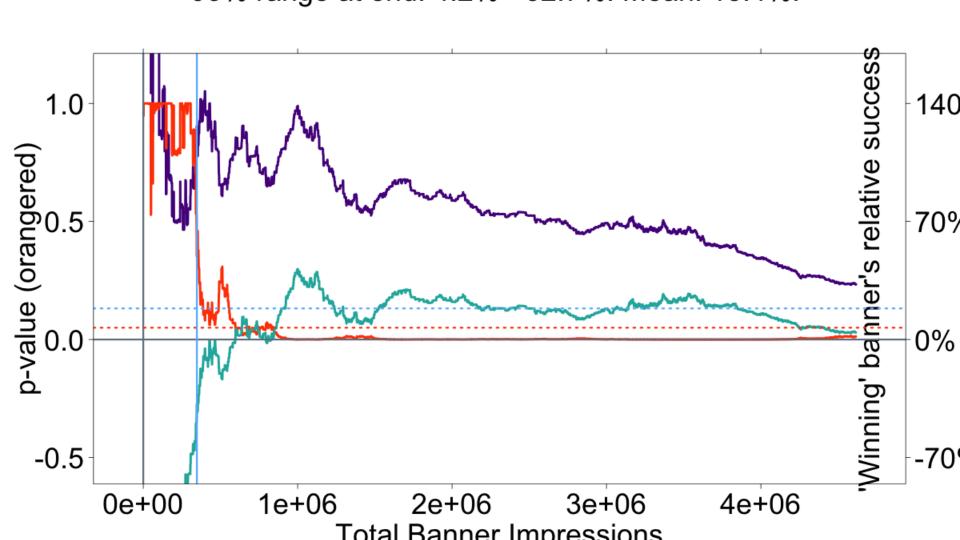
Caveat:

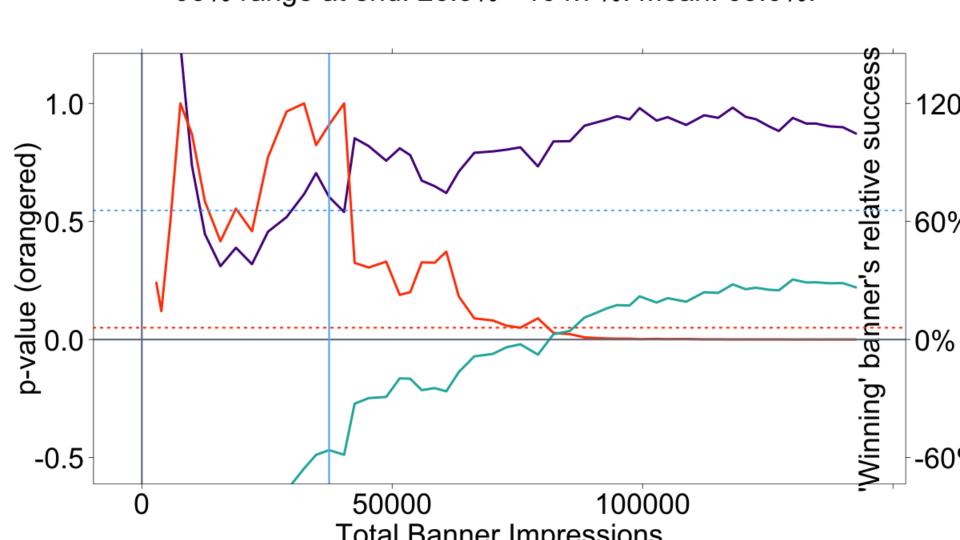
To get through the initial noise, wait until A & B have 15 successes each.

Then you can start peeking!

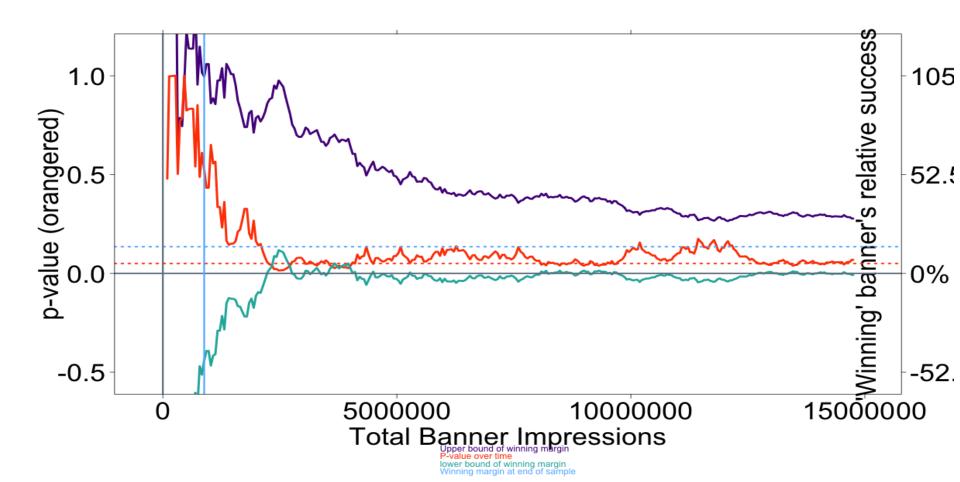
(There are other methods too.)







Winner: no clear winner 95% range at end: -0.8% - 29.2%. Mean: 14.2%.



The "true" result is probably near the center of your confidence interval. Therefore, wide confidence intervals are not as useless as they might seem.

Out of 216 real Wikipedia tests we analyzed:

If we had stopped at 70% confidence (with our conservative methods of knowing when to stop):

We'd pick the winner: 93% of the time

We'd miss the winner: 5% of the time

We'd falsely find a difference: 2% of the time.

We'd pick the loser: 0% of the time.

Our total test time would be 27% of the time it'd take at 95% confidence.