Introduction to Experimental Design

Raj Jain

Washington University in Saint Louis

Saint Louis, MO 63130

Jain@cse.wustl.edu

These slides are available on-line at:

http://www.cse.wustl.edu/~jain/cse567-11/

Overview

❑ What is experimental design?

❑ Terminology

❑ Common mistakes

❑ Sample designs

Experimental Design and Analysis

How to:

❑ Design a proper set of experiments for measurement or simulation.

❑ Develop a model that best describes the data obtained.

❑ Estimate the contribution of each alternative to the performance.

❑ Isolate the measurement errors.

❑ Estimate confidence intervals for model parameters.

❑ Check if the alternatives are significantly different.

❑ Check if the model is adequate.

Example

Personal workstation design

1. Processor: 68000, Z80, or 8086.

2. Memory size: 512K, 2M, or 8M bytes

3. Number of Disks: One, two, three, or four

4. Workload: Secretarial, managerial, or scientific.

5. User education: High school, college, or post-graduate level.

Five **Factors** at 3x3x4x3x3 **levels**

Cartoon

WIT OF THE WORLD

"If this doesn't help you don't worry. It's a placebo."

Terminology

❑ **Response Variable**: Outcome.

E.g., throughput, response time

❑ **Factors**: Variables that affect the response variable.

E.g., CPU type, memory size, number of disk drives, workload used, and user's educational level.

Also called predictor variables or predictors.

❑ **Levels**: The values that a factor can assume, E.g., the CPU type has three levels: 68000, 8080, or Z80.

# of disk drives has four levels.

Also called **treatment**.

❑ **Primary Factors**: The factors whose effects need to be quantified.

E.g., CPU type, memory size only, and number of disk drives.

Terminology (Cont)

- **Secondary Factors**: Factors whose impact need not be quantified.

  E.g., the workloads.

- **Replication**: Repetition of all or some experiments.

- **Design**: The number of experiments, the factor level and number of replications for each experiment.

  E.g., Full Factorial Design with 5 replications: $3 \times 3 \times 4 \times 3 \times 3$ or 324 experiments, each repeated five times.

- **Experimental Unit**: Any entity that is used for experiments.

  E.g., users. Generally, no interest in comparing the units.

- Goal - minimize the impact of variation among the units.

Terminology (Cont)

❑ **Interaction** $\Rightarrow$ Effect of one factor depends upon the level of the other.

Table 1: Noninteracting Factors

	A_1	A_2
B_1	3	5
B_2	6	8

Table 2: Interacting Factors

	A_1	A_2
B_1	3	5
B_2	6	9

Common Mistakes in Experimentation

❏ The variation due to experimental error is ignored.

❏ Important parameters are not controlled.

❏ Effects of different factors are not isolated

❏ Simple one-factor-at-a-time designs are used

❏ Interactions are ignored

❏ Too many experiments are conducted.

Better: two phases.

Types of Experimental Designs

❑ **Simple Designs**: Vary one factor at a time

$$\# \text{ of Experiments} = 1 + \sum_{i=1}^{k} (n_i - 1)$$

➢ Not statistically efficient.

➢ Wrong conclusions if the factors have interaction.

➢ Not recommended.

❑ **Full Factorial Design**: All combinations.

$$\# \text{ of Experiments} = \prod_{i=1}^{k} n_i$$

➢ Can find the effect of all factors.

➢ Too much time and money.

➢ May try 2^k design first.

Types of Experimental Designs (Cont)

❑ Fractional Factorial Designs: Less than Full Factorial

  ➢ Save time and expense.

  ➢ Less information.

  ➢ May not get all interactions.

  ➢ Not a problem if negligible interactions

# A Sample Fractional Factorial Design

❑ Workstation Design:

(3 CPUs)(3 Memory levels)(3 workloads)(3 ed levels)
= 81 experiments

Experiment Number	CPU	Memory Level	Workload Type	Educational Level
1	68000	512K	Managerial	High School
2	68000	2M	Scientific	Post-graduate
3	68000	8M	Secretarial	College
4	Z80	512K	Scientific	College
5	Z80	2M	Secretarial	High School
6	Z80	8M	Managerial	Post-graduate
7	8086	512K	Secretarial	Post-graduate
8	8086	2M	Managerial	College
9	8086	8M	Scientific	High School

Summary
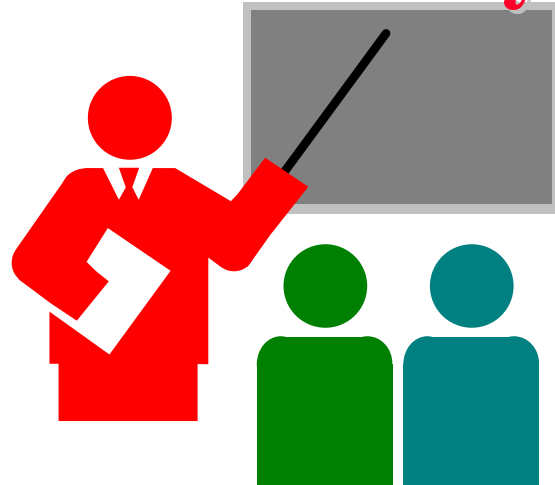
❑ Goal of proper experimental design is to get the maximum information with minimum number of experiments

❑ Factors, levels, full-factorial designs

Homework 16: Exercise 16.1

The performance of a system being designed depends upon the following three factors:

➢ CPU type: 68000, 8086, 80286

➢ Operating System type: CPM, MS-DOS, UNIX

➢ Disk drive type: A, B, C

➢ How many experiments are required to analyze the performance if:

  a. There is significant interaction among factors.

  b. There is no interaction among factors.

  c. The interactions are small compared to main effects.