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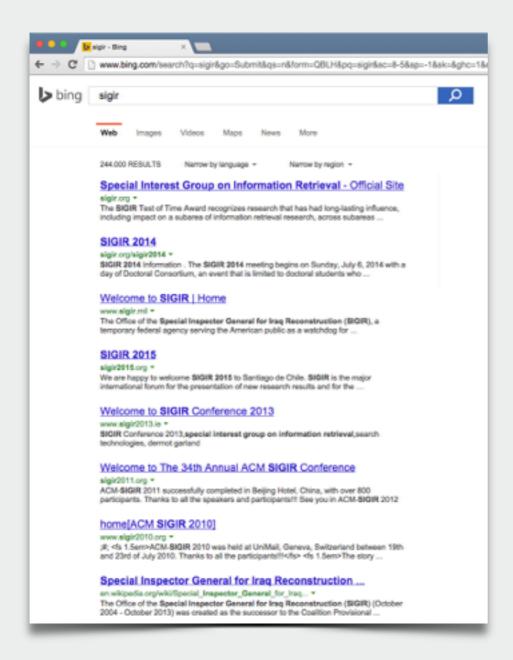
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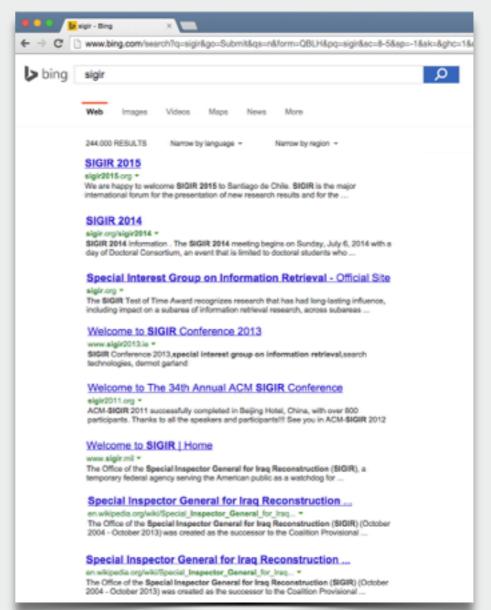
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#### Motivation - Evaluation







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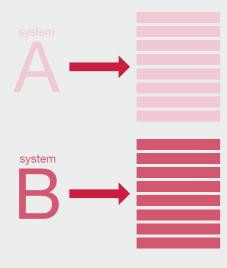
system

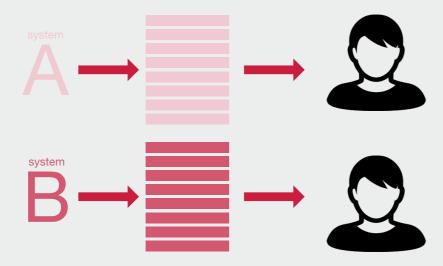
Or

system

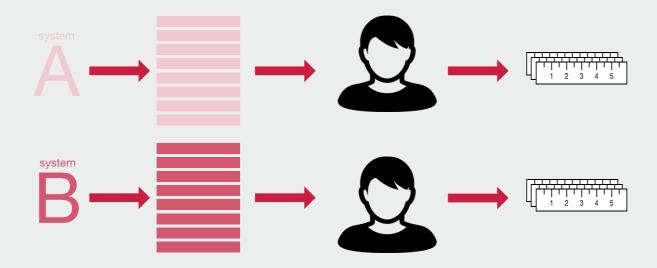
B



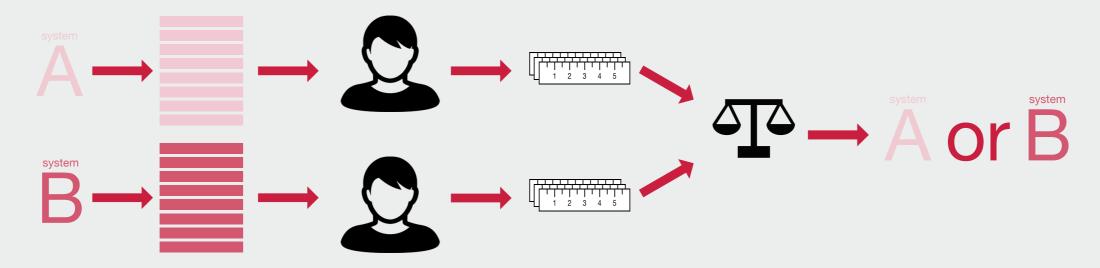




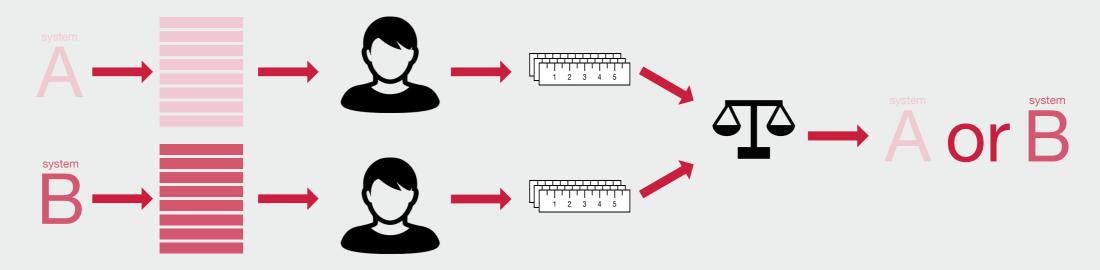
User population divided into two groups



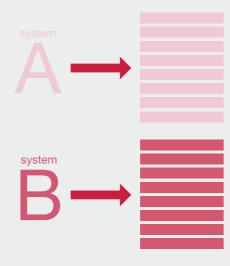
- User population divided into two groups
- Trusted and sophisticated metrics

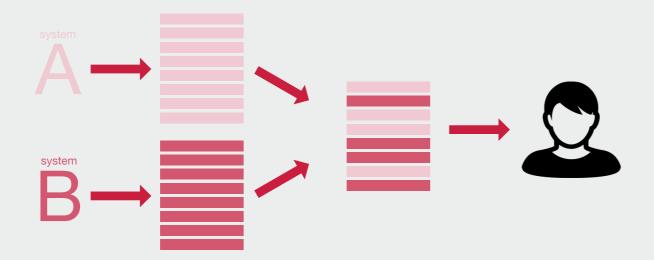


- User population divided into two groups
- Trusted and sophisticated metrics
- Difference in metric indicates the winner

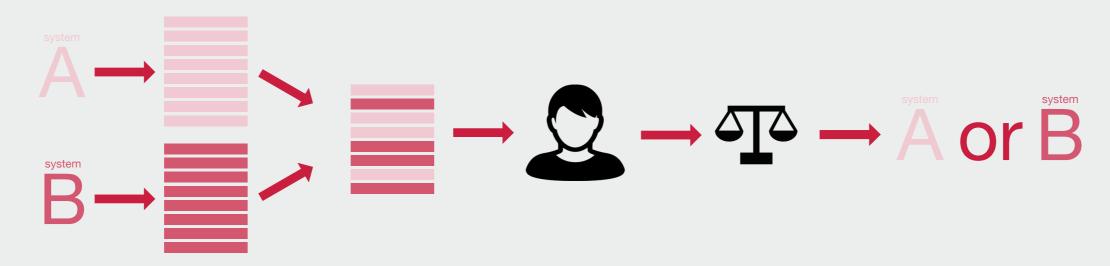


- User population divided into two groups
- Trusted and sophisticated metrics
- Difference in metric indicates the winner
- Between subject design
  - Differences between users and their queries
  - Low sensitivity, millions of queries

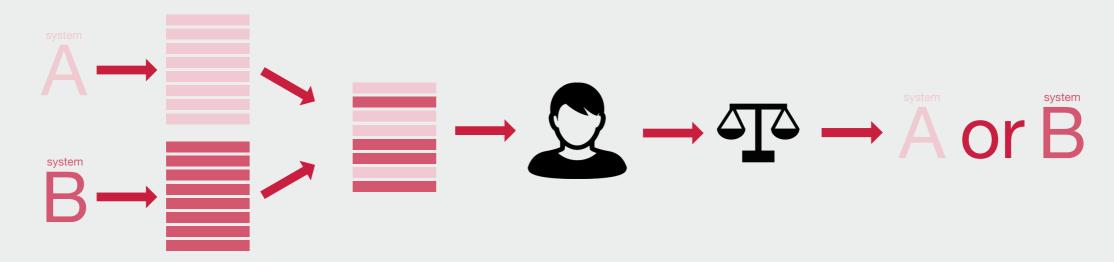




Users see both systems



- Users see both systems
- \* Simple metric: system with more clicks wins



- Users see both systems
- \* Simple metric: system with more clicks wins
- Within subject design
  - Both systems now cater for every user
  - High sensitivity, 10-100x less queries needed (compared to AB Testing)





A B



doc 1

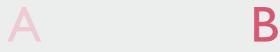
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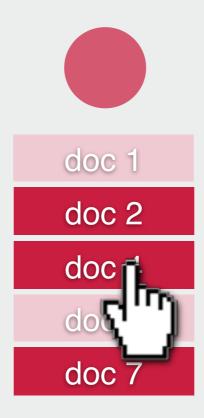
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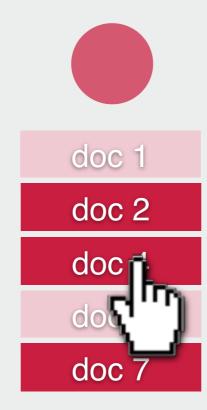
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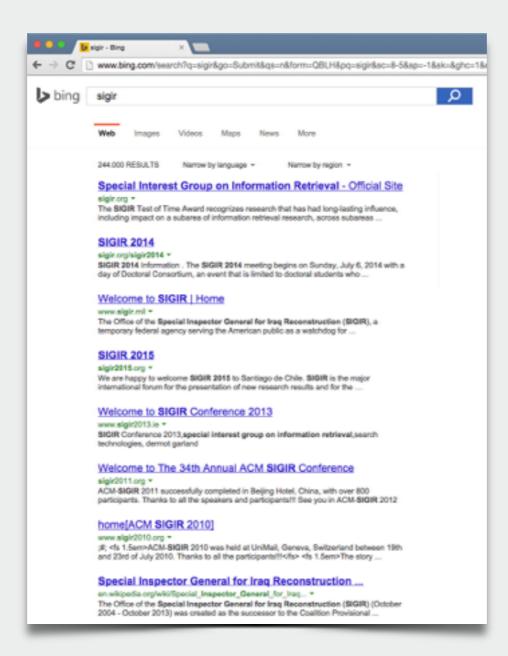




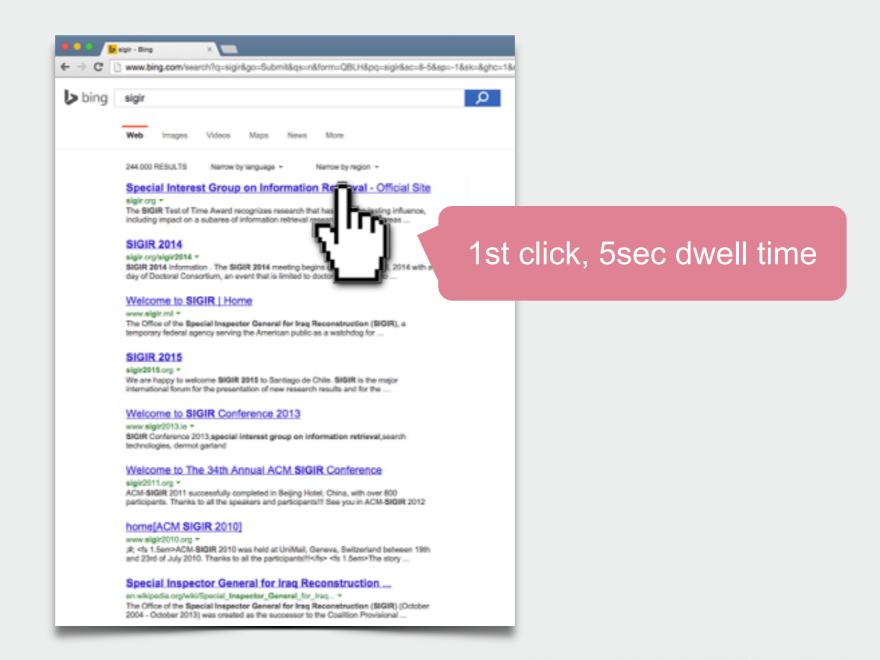
- Infer winner per query
  - System with more clicks wins
  - ♦ A < B</p>
- Count number of wins over many queries



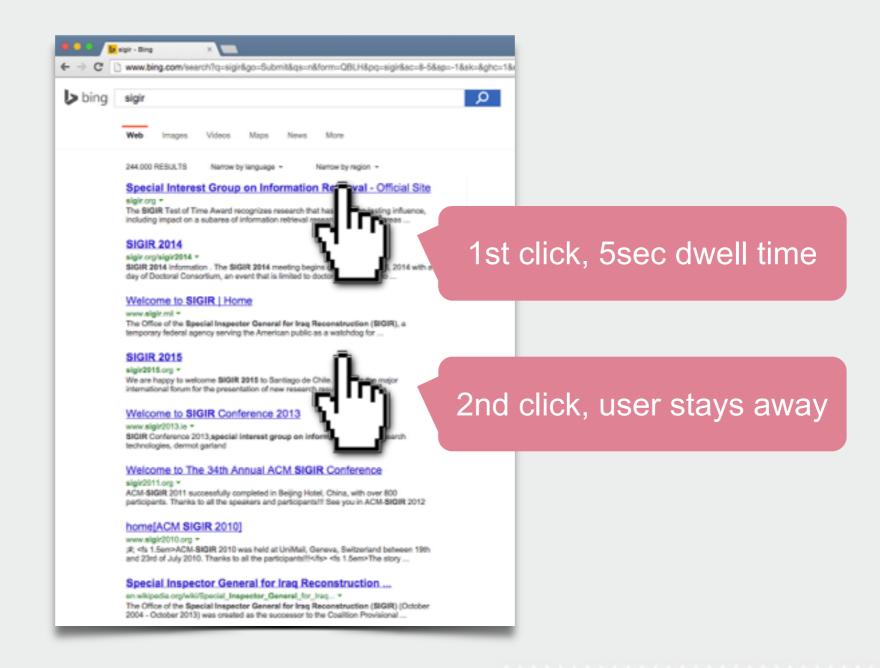
### Motivation - AB Testing - As a Gold Standard



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AB Metric Description



AB Metric	Description
AB	Fraction queries with at least one click

AB Metric	Description
AB	Fraction queries with at least one click
AB@1	Fraction queries with at least one click on 1st position

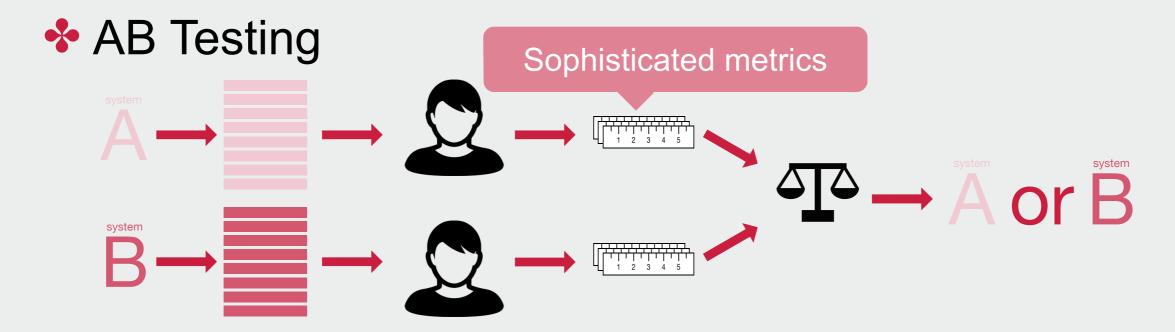
AB Metric	Description		
AB	Fraction queries with at least one click	Oleverities and	J
AB@1	Fraction queries with at least one click on 1st position	Classifier pre <b>SAT probal</b>	
ABs	Fraction queries with at least one SAT click	with a <b>thres</b>	

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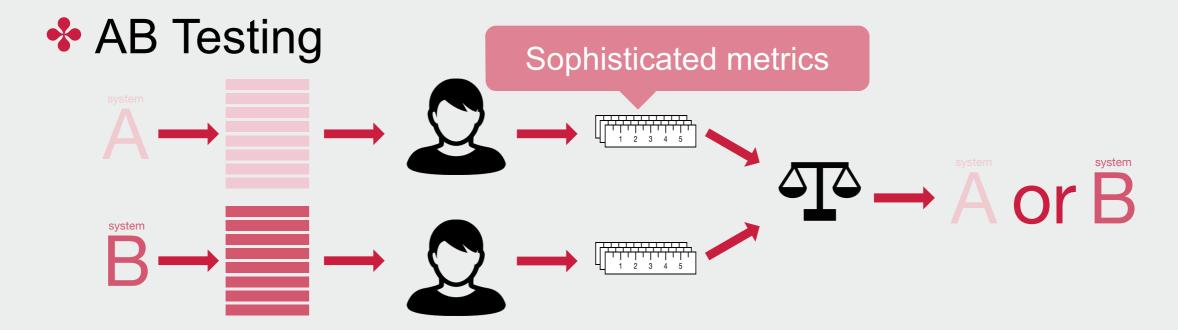
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$AB_T$	Time from the query issue until first click		

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$AB_T$	Time from the query issue until first click		
AB <sub>T</sub> @1	Time from the query issue until first click on 1st position		
AB <sub>T,S</sub>	Time from the query issue until first SAT click		
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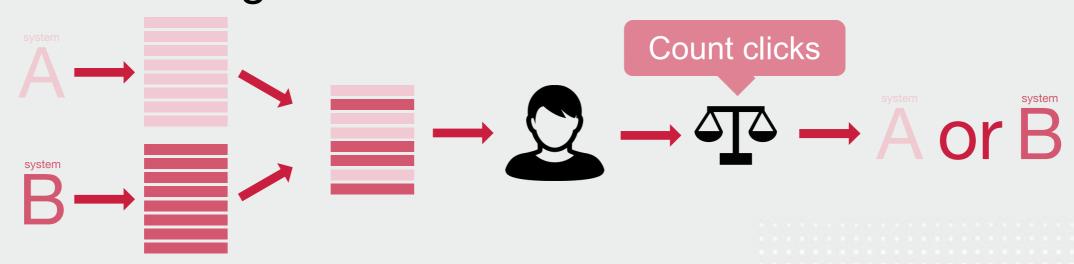
### Motivation - Agreement



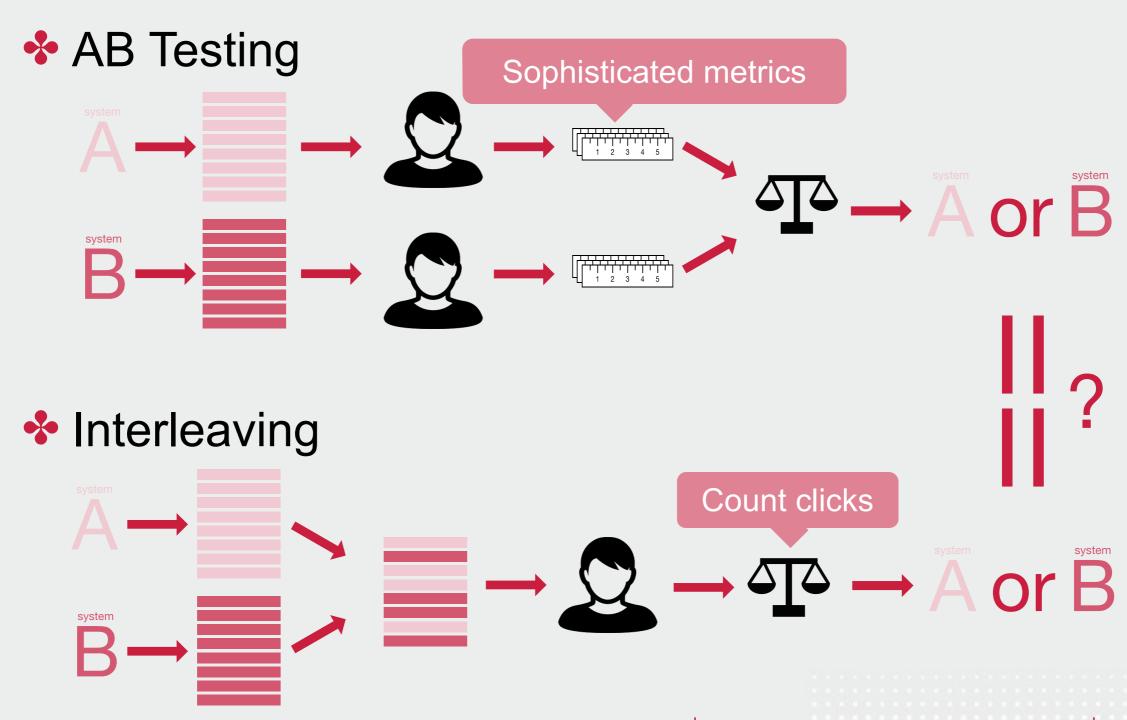
### Motivation - Agreement



#### Interleaving



### Motivation - Agreement



#### **Outline**

Motivation

Data + analysis

Methods + results

Conclusions

38 ranker pairs

- 38 ranker pairs
  - AB Tested + Interleaved (TDI)

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- Click volume

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  - ❖ AB: ~1 week, high volume

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- Click volume
  - ❖ AB: ~1 week, high volume
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#### Click volume

- AB: ~1 week, high volume
- Interleaving: ~4 days, low volume
- ~80 times more queries for AB

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  - bing.com, web, desktop
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#### Click volume

- AB: ~1 week, high volume
- Interleaving: ~4 days, low volume
- ~80 times more queries for AB
- ~3 billion clicks

# Data - Analysis - Agreement

Interleaving (TDI) does not agree well with AB metrics

AB Metric	Interleaving (TDI)	
AB	0.63	

# Data - Analysis - Agreement

#### Interleaving (TDI) does not agree well with AB metrics

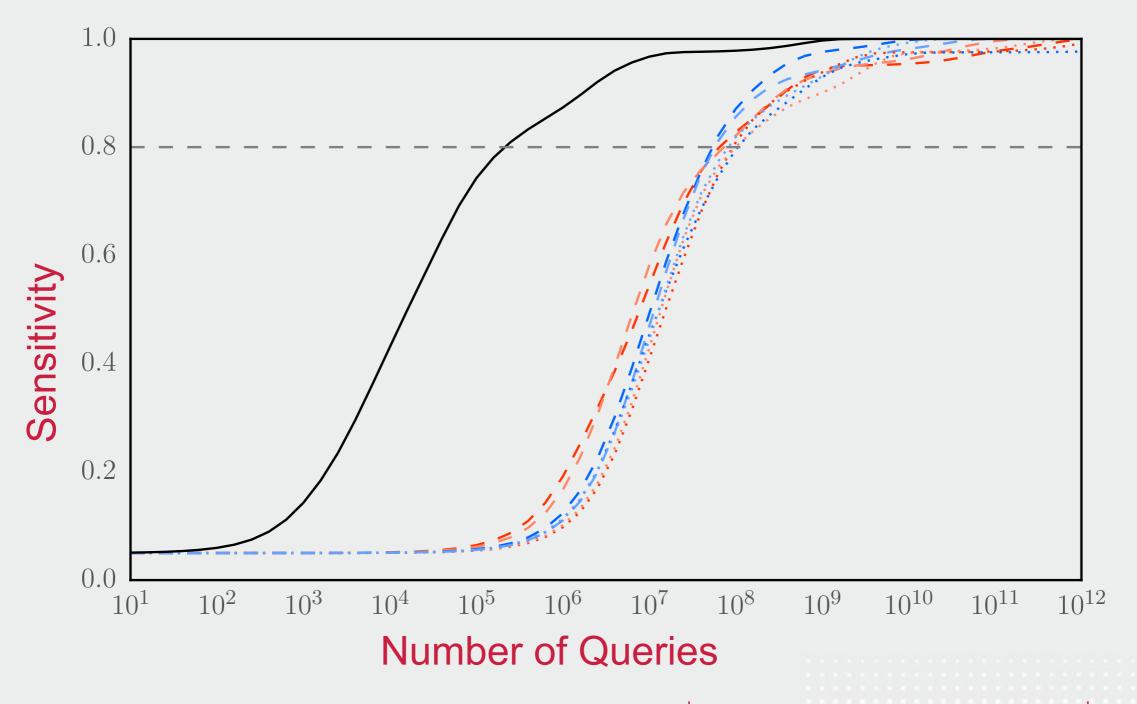
AB Metric	Interleaving (TDI)	
AB	0.63	
AB@1	0.71 Significantly	
ABs	0.71 different from	
ABs@1	0.76 random	
AB <sub>T</sub>	0.53	
AB <sub>T</sub> @1	0.45	
AB <sub>T,S</sub>	0.47	
AB <sub>T,S</sub> @1	0.42	

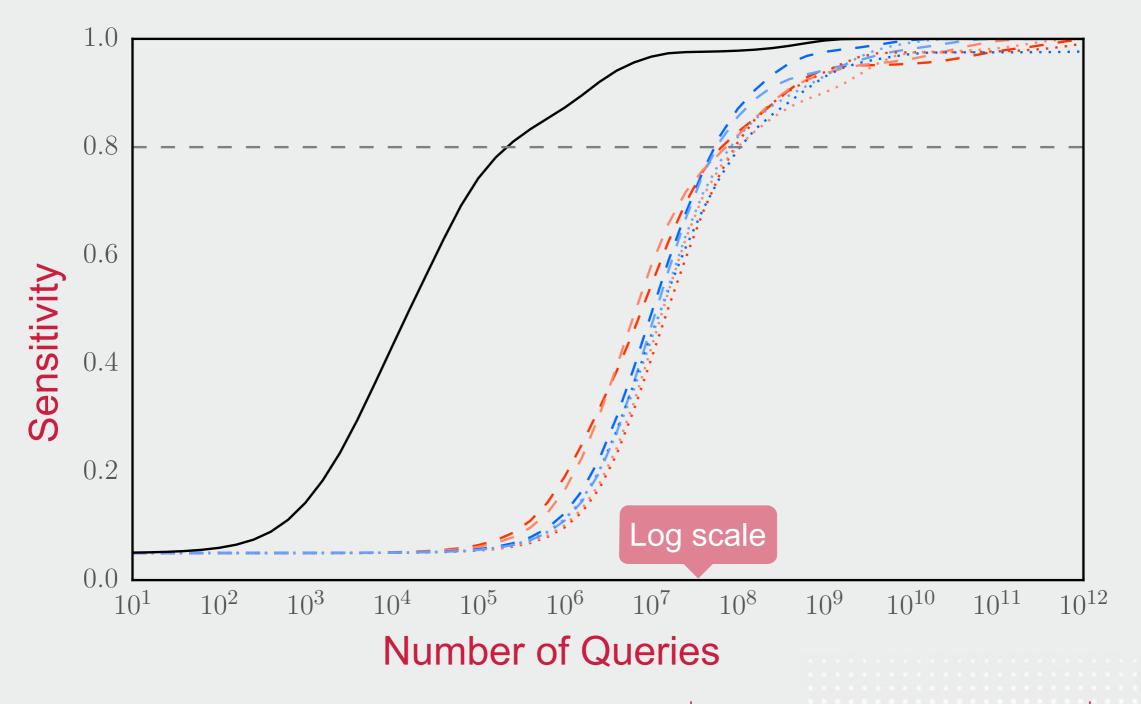
# Data - Analysis - Sensitivity (Power)

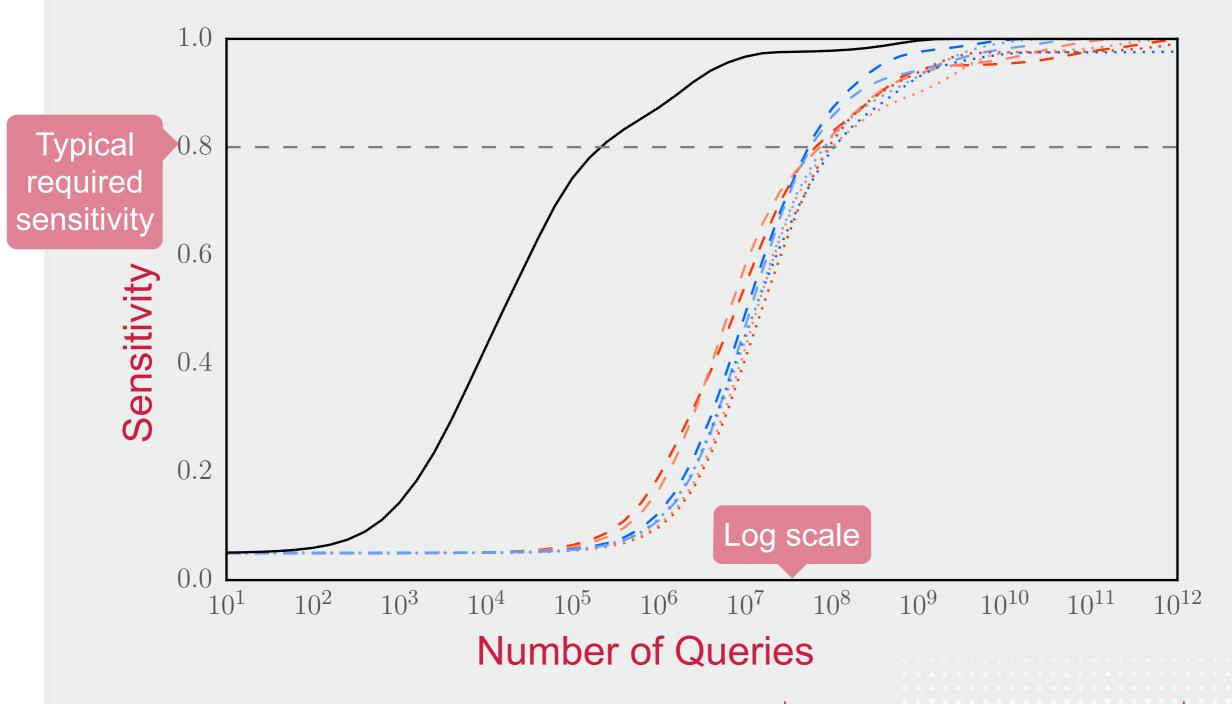
How many queries are required for statistically significant conclusions?

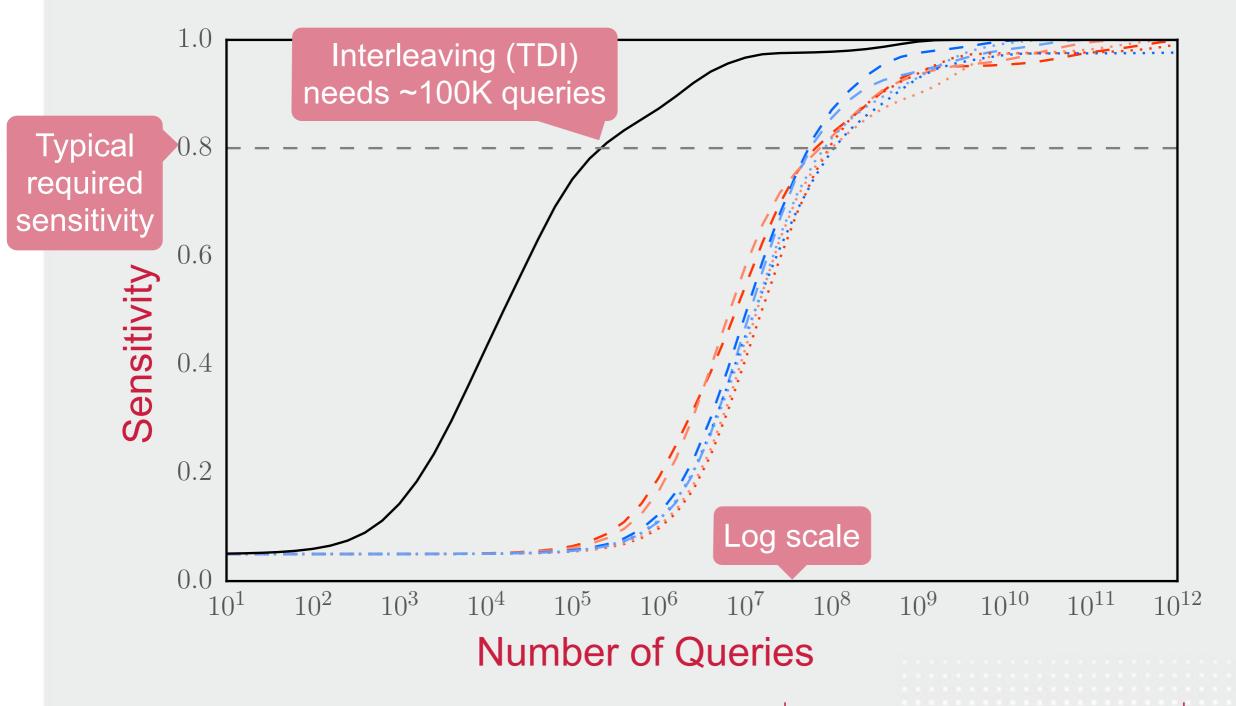
# Data - Analysis - Sensitivity (Power)

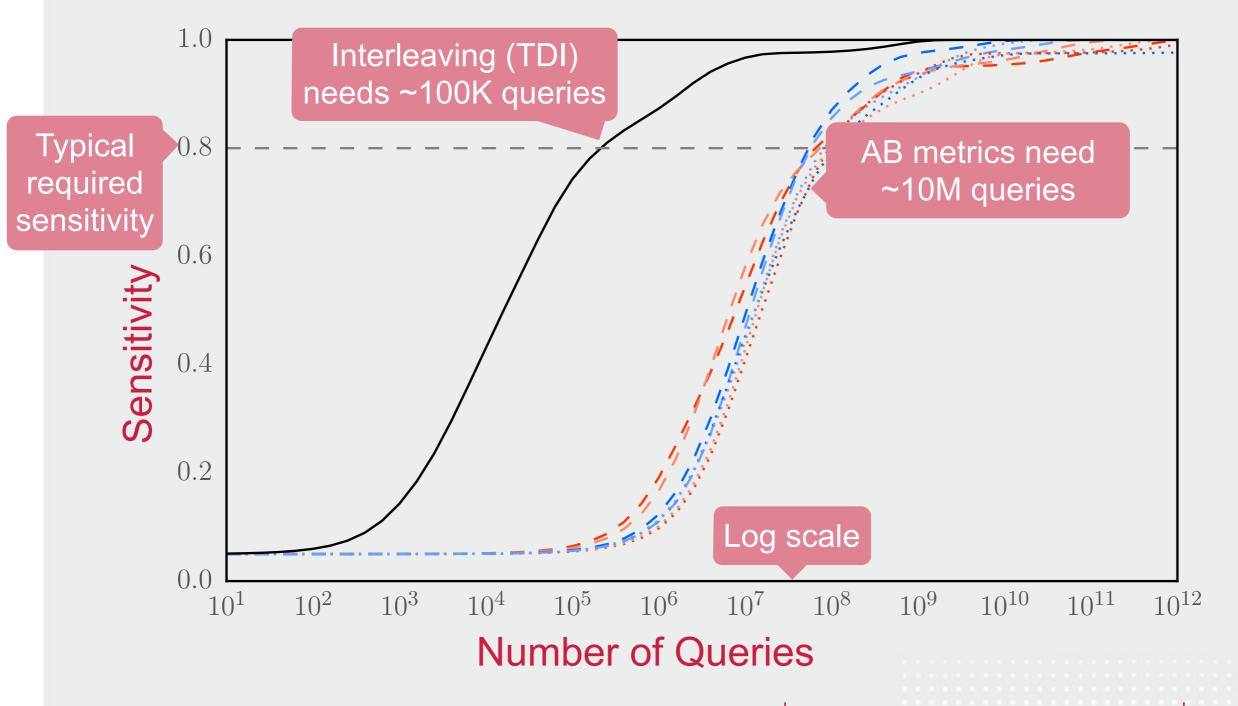
- How many queries are required for statistically significant conclusions?
- Sensitivity (power) analysis
  - alpha=0.05, two sided
  - AB Testing: independent t-test
  - Interleaving (TDI): paired t-test

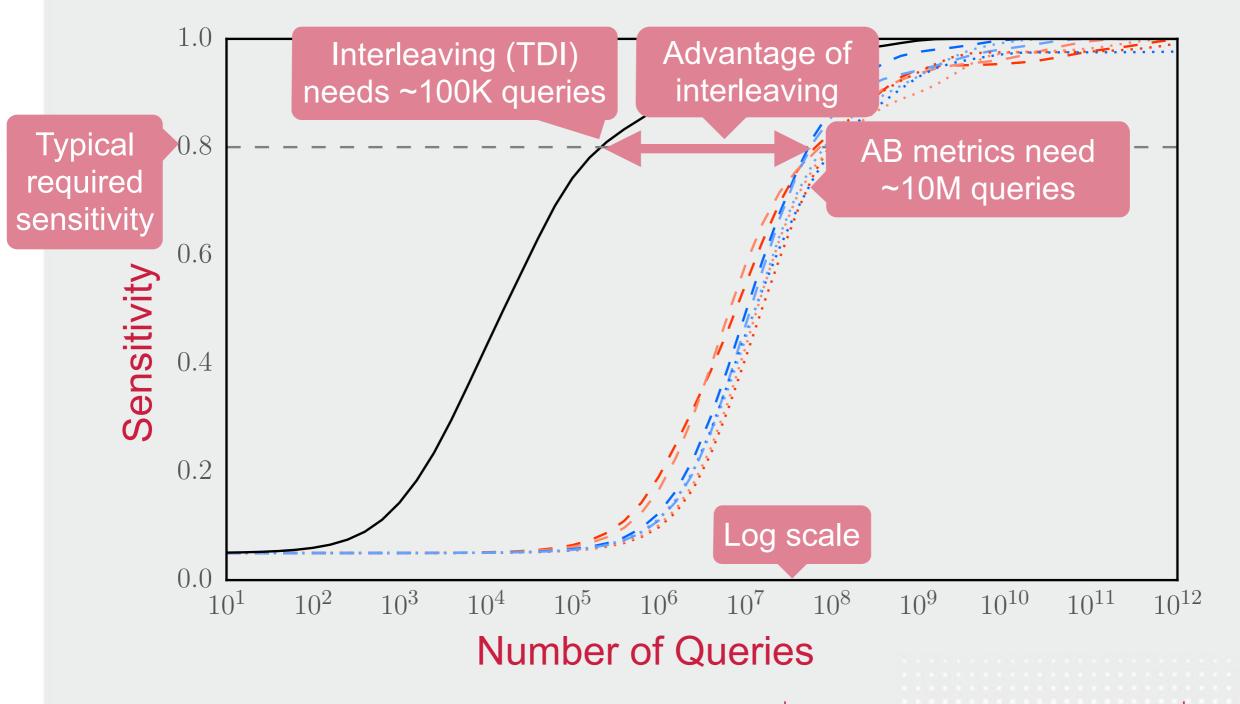




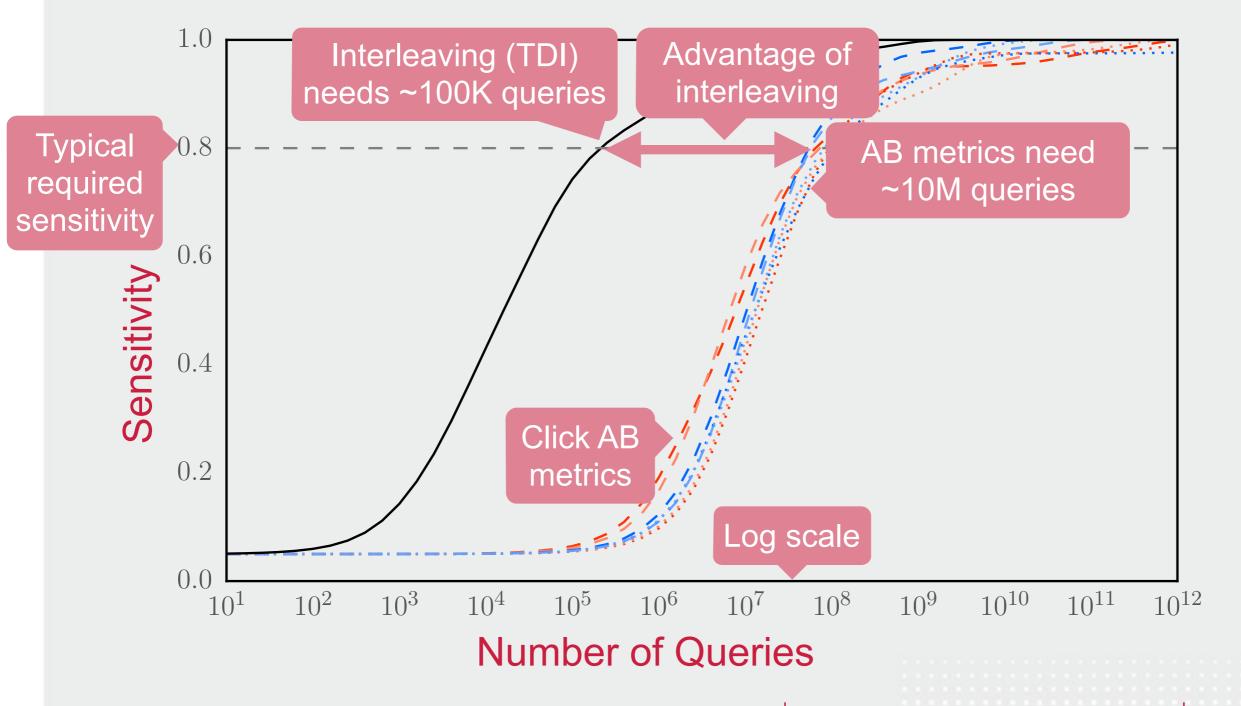




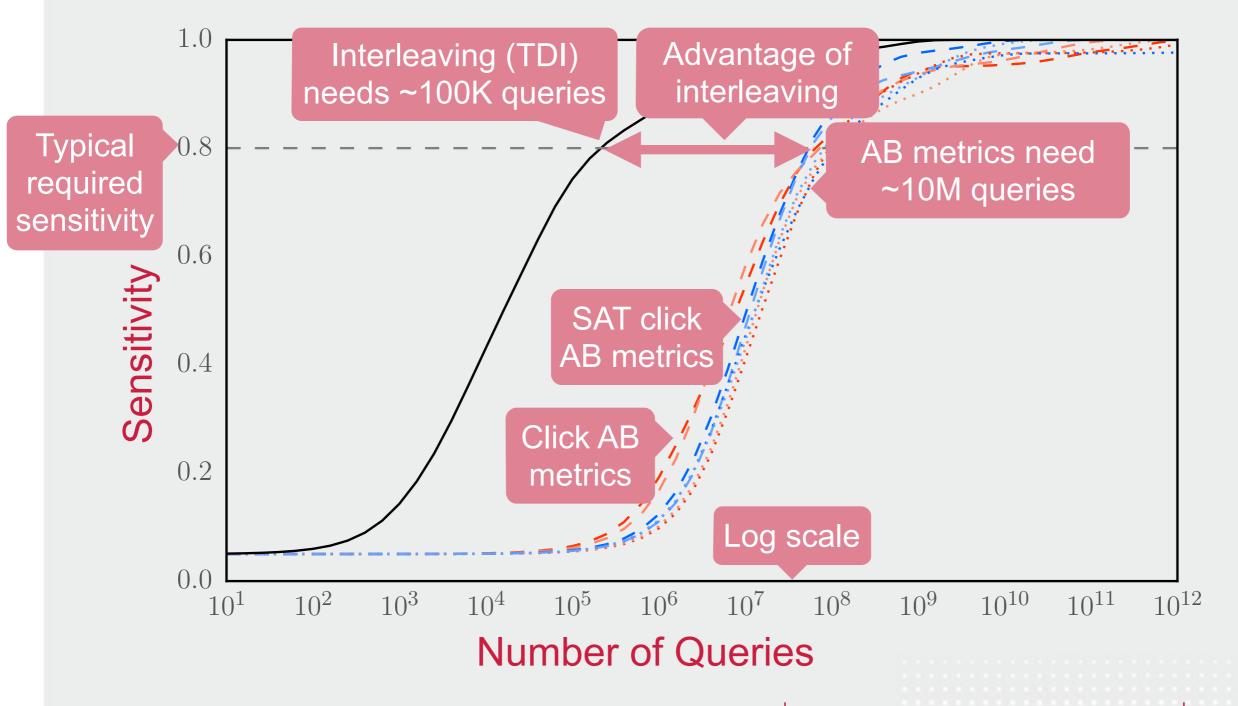




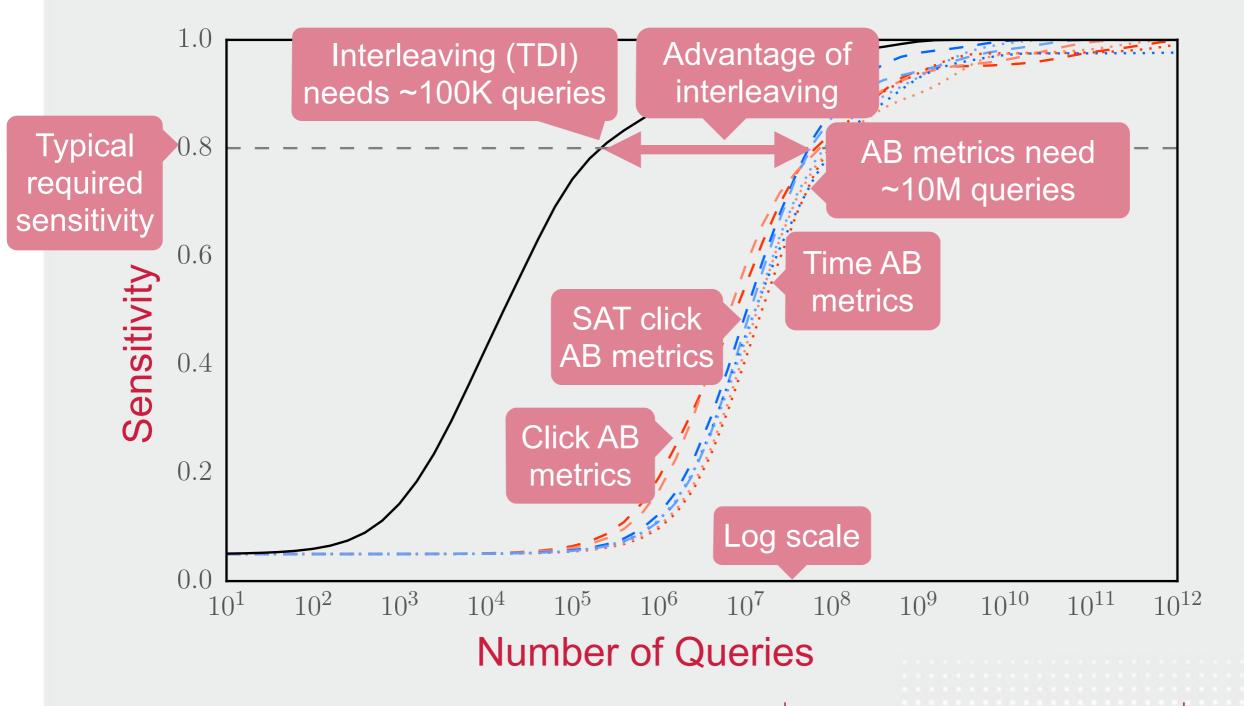












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- Interleaving (TDI) has high sensitivity (10-100x AB)

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- Interleaving (TDI) has low agreement with AB metrics

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We aim to Improve interleaving (TDI) to increase agreement with a given AB metric while maintaining sensitivity

# Data - Analysis - Aim

	Sensitivity (required #queries)	Agreement with AB (prefer same ranker)
AB Testing	~10M <b>(</b> *)	~90%

# Data - Analysis - Aim

	Sensitivity	Agreement with AB
	(required #queries)	(prefer same ranker)
AB Testing	~10M <b>(</b>	~90%
Interleaving (TDI)	~100K	~60% ×

# Data - Analysis - Aim

	Sensitivity (required #queries)	Agreement with AB (prefer same ranker)
AB Testing	~10M <b>(</b>	~90%
Interleaving (TDI)	~100K	~60%
Improved Interleaving (TDI)	~100K?	~90% ?

#### **Outline**

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#### **Methods**

- 1. Matching AB Metrics
- 2. Parameterized Credit Functions
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    - **+** @1
    - ◆ SAT

### Methods - Matching AB Metric

- Interleaving traditionally counts all clicks
- \* Instead of counting all clicks ...
- \* ... we propose to match AB metrics
  - Count only certain clicks
    - @1
    - ◆ SAT

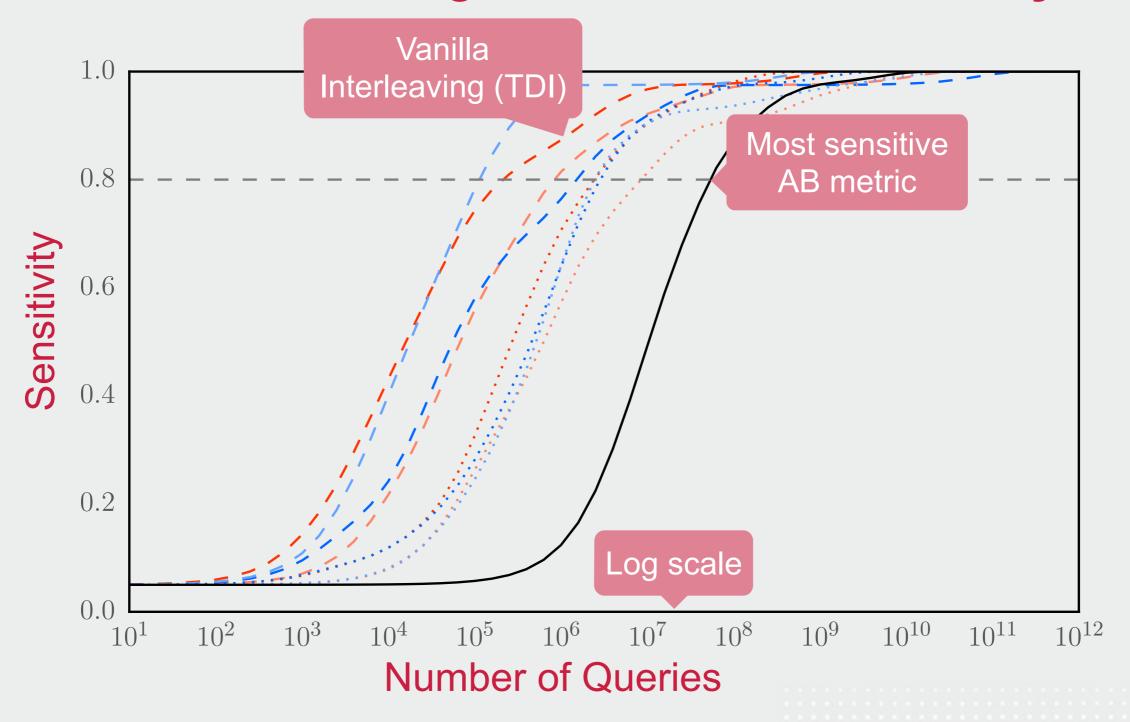
Filter out clicks, can reduce sensitivity

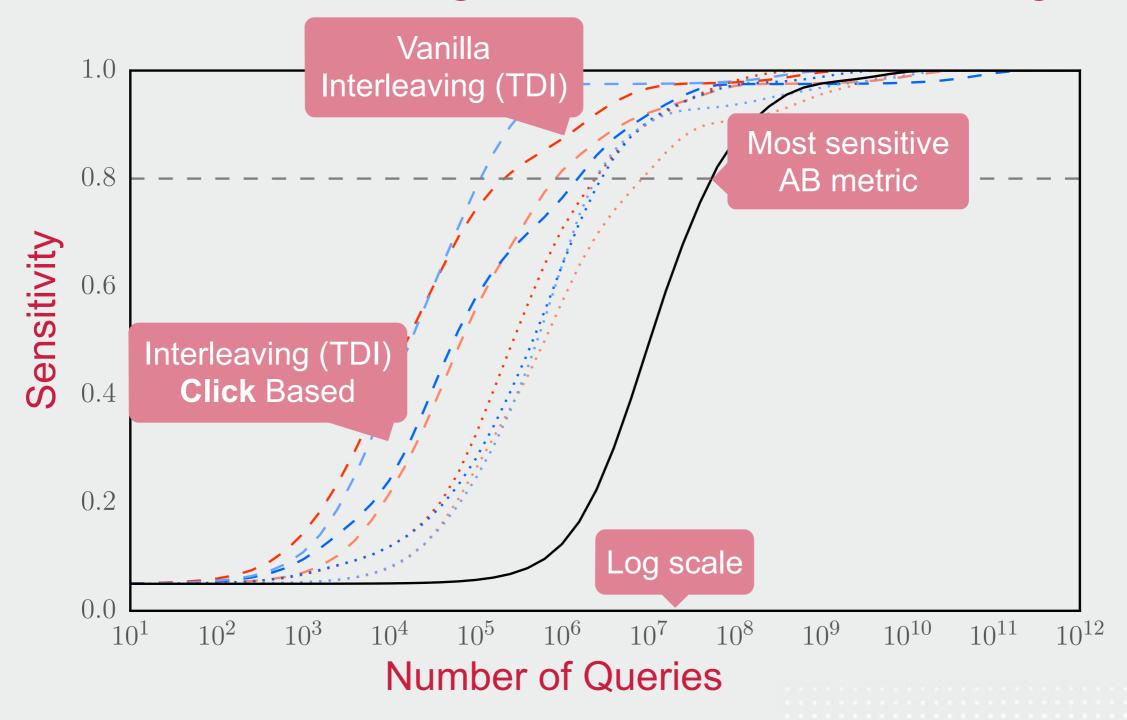
### Methods - Matching AB Metric

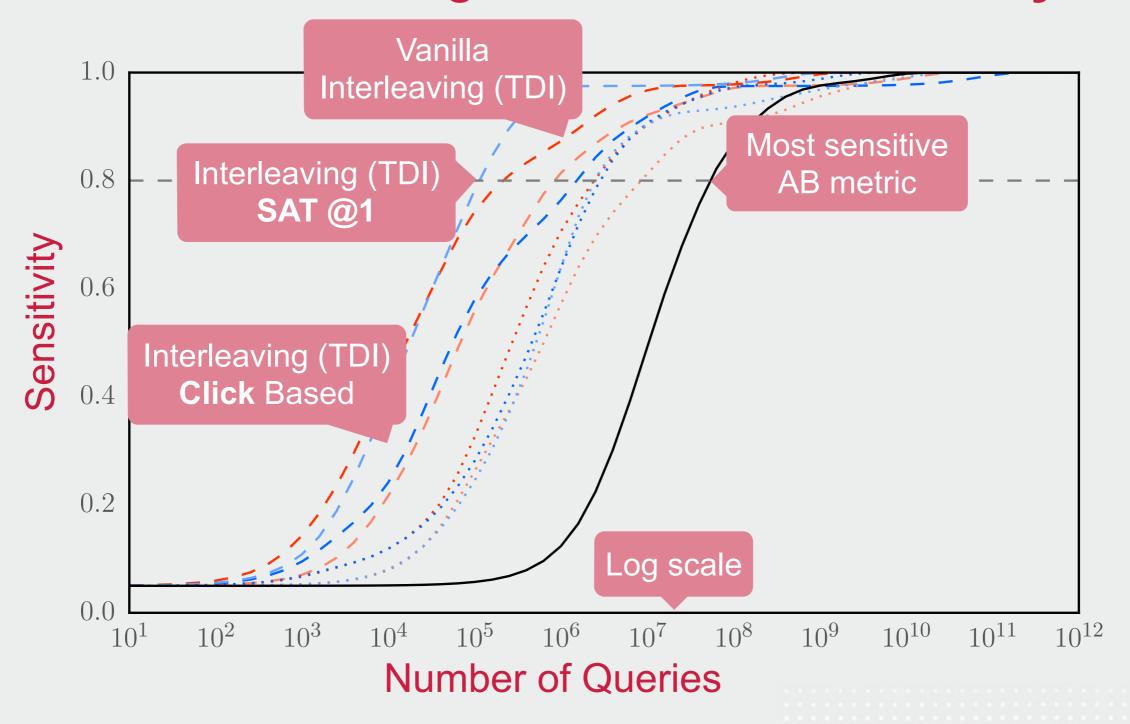
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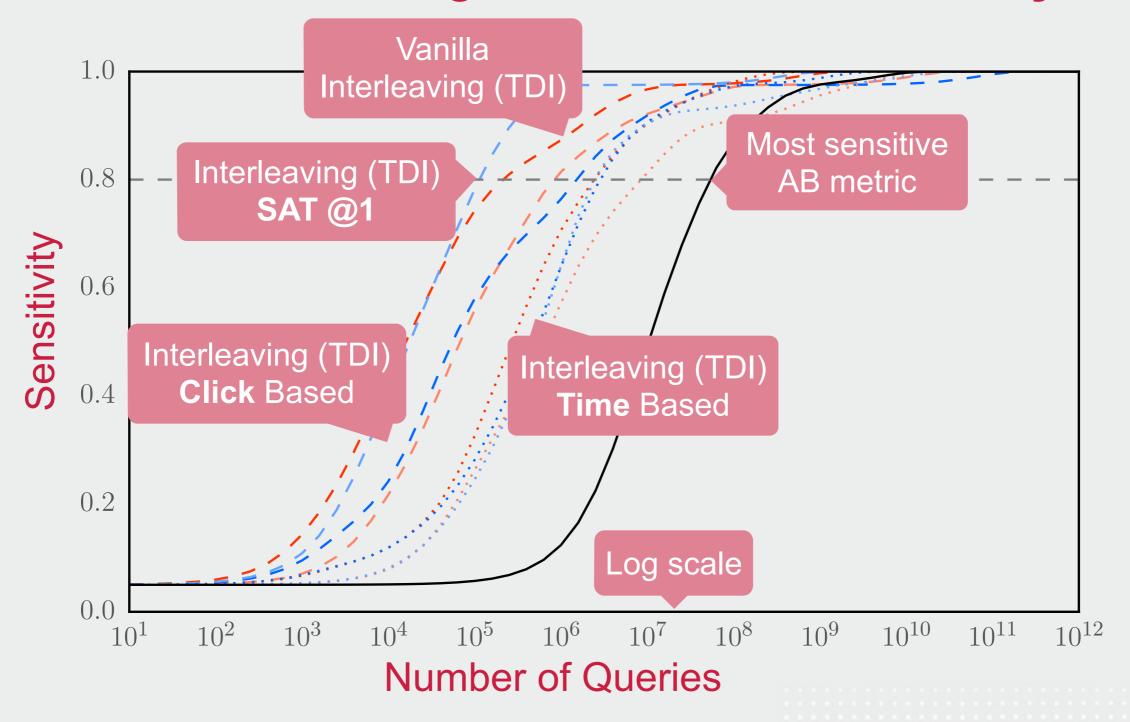
Filter out clicks, can reduce sensitivity

Measure time to click









Vanilla interleaving

	TDI
AB	0.63
AB@1	0.71
ABs	0.71
ABs@1	0.76
AB <sub>T</sub>	0.53
AB <sub>T</sub> @1	0.45
AB <sub>T,S</sub>	0.47
AB <sub>T,S</sub> @1	0.42

matching AB metric

Vanilla interleaving

	TDI	TDI@1	TDIs	TDIs@1	TDI <sub>T</sub>	TDI <sub>T</sub> @1	TDI <sub>T,S</sub>	TDI <sub>T,S</sub> @1
AB	0.63							
AB@1	0.71	0.68						
ABs	0.71		0.87					
ABs@1	0.76			0.63				
AB <sub>T</sub>	0.53				0.71			
AB <sub>T</sub> @1	0.45					0.58		
AB <sub>T,S</sub>	0.47						0.58	
AB <sub>T,S</sub> @1	0.42							0.58

#### Vanilla interleaving

	TDI	TDI@1	TDIs	TDIs@1	TDI <sub>T</sub>	TDI <sub>T</sub> @1	TDI <sub>T,S</sub>	TDI <sub>T,s</sub> @1
AB	0.63	0.66	0.84	0.66	0.61	0.61	0.58	0.53
AB@1	0.71	0.68	0.76	0.63	0.63	0.47	0.55	0.55
ABs	0.71	0.68	0.87	0.68	0.68	0.58	0.61	0.55
ABs@1	0.76	0.68	0.82	0.63	0.74	0.53	0.61	0.50
AB <sub>T</sub>	0.53	0.55	0.47	0.55	0.71	0.55	0.68	0.58
AB <sub>T</sub> @1	0.45	0.47	0.45	0.58	0.63	0.58	0.61	0.62
AB <sub>T,S</sub>	0.47	0.55	0.53	0.71	0.66	0.66	0.58	0.53
AB <sub>T,S</sub> @1	0.42	0.50	0.53	0.66	0.61	0.66	0.58	0.58

#### Vanilla interleaving

	TDI	TDI@1	TDIs	TDIs@1	TDI <sub>T</sub>	TDI <sub>T</sub> @1	TDI <sub>T,S</sub>	TDI <sub>T,S</sub> @1
AB	0.63	0.66	0.84	0.66	0.61	0.61	0.58	0.53
AB@1	0.71	0.68	0.76	0.63	0.63	0.47	0.55	0.55
ABs	0.71	0.68	0.87	0.68	0.68	0.58	0.61	0.55
ABs@1	0.76	0.68	0.82	0.63	0.74	0.53	0.61	0.50
AB <sub>T</sub>	0.53	0.55	0.47	0.55	0.71	0.55	0.68	0.58
AB <sub>T</sub> @1	0.45	0.47	0.45	0.58	0.63	0.58	0.61	0.62
AB <sub>T,S</sub>	0.47	0.55	0.53	0.71	0.66	0.66	0.58	0.53
AB <sub>T,S</sub> @1	0.42	0.50	0.53	0.66	0.61	0.66	0.58	0.58

Highest agreement not on diagonal

#### **Methods**

- 1. Matching AB Metrics
- 2. Parameterized Credit Functions
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We aim to increase agreement

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- Remember, we have a model that predicts

  SAT probability
- Parameterize TDI with a SAT threshold ts
  - TDIsts and TDIT,sts

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Click based

Time based

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Remember, we have a model that predicts

SAT probability

- Parameterize TDI with a SAT threshold ts
  - TDIsts and TDIT,sts
    Click based
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Filter out non SAT clicks, can reduce sensitivity

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     Click based
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Filter out non SAT clicks, can reduce sensitivity

- Find optimal threshold ts
  - Maximize agreement for each AB metric

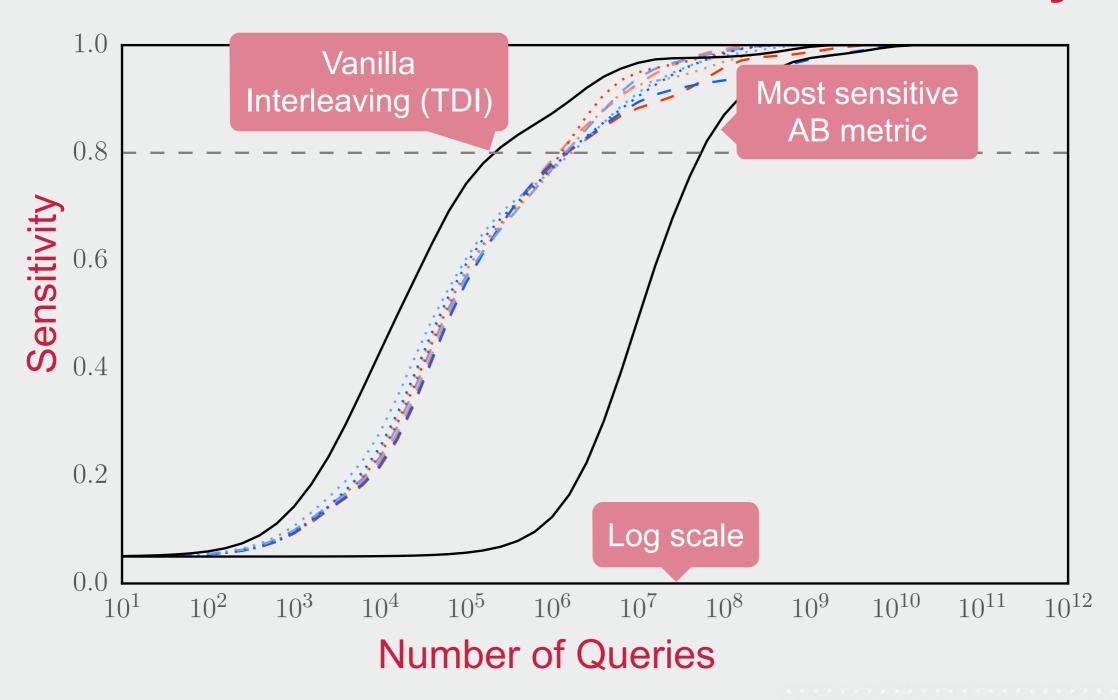
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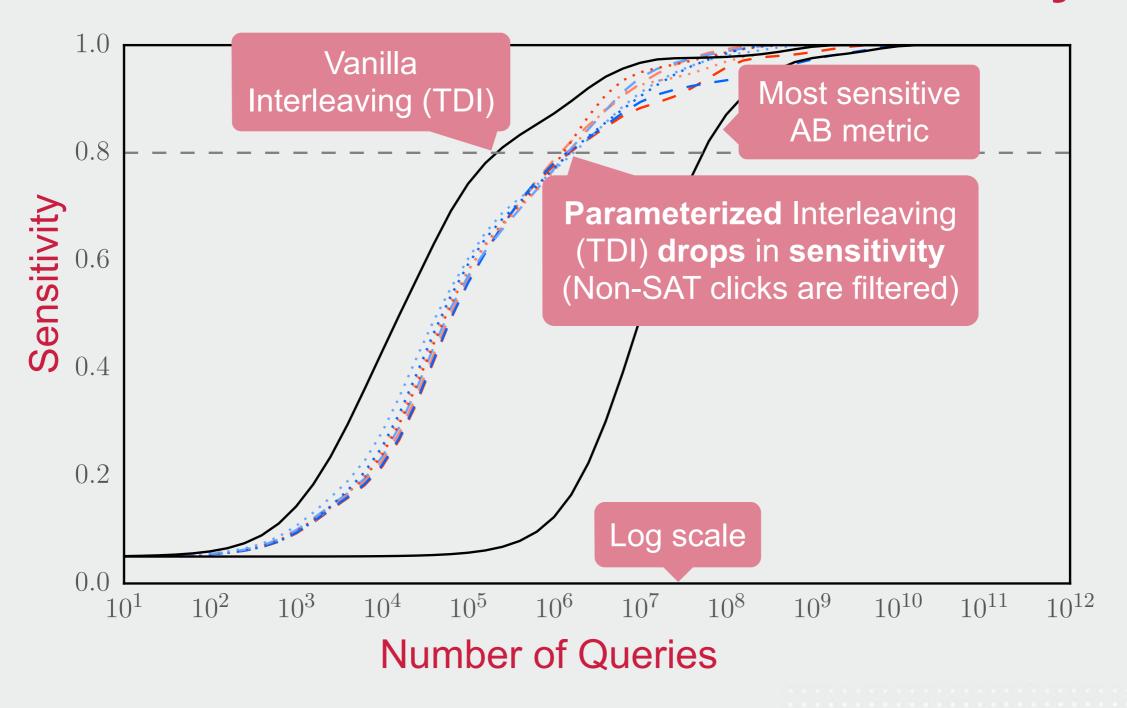
Filter out non SAT clicks, can reduce sensitivity

- Find optimal threshold ts
  - Maximize agreement for each AB metric
- Repeat n=100 times:
  - Take bootstrap sample
  - Grid search to find t<sub>s</sub> that maximizes agreement
  - Report performance on "out of bag" sample

### Methods - Parametrized Credit - Sensitivity



### Methods - Parametrized Credit - Sensitivity



Vanilla

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AB	0.63
AB@1	0.71
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Vanilla Click based

AB Metric	TDI	TDIsts
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AB@1	0.71	
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Vanilla

Click based

AB Metric	TDI	TDIsts
AB	0.63	0.82
AB@1	0.71	0.79
ABs	0.71	0.84
ABs@1	0.76	0.84
AB <sub>T</sub>	0.53	0.47
AB <sub>T</sub> @1	0.45	0.49
AB <sub>T,S</sub>	0.47	0.46
AB <sub>T,S</sub> @1	0.42	0.52

Vanilla

Click based

Time based

AB Metric	TDI	TDIsts	TDI <sub>T,S</sub> ts
AB	0.63	0.82	0.53
AB@1	0.71	0.79	0.54
ABs	0.71	0.84	0.48
ABs@1	0.76	0.84	0.48
AB <sub>T</sub>	0.53	0.47	0.67
AB <sub>T</sub> @1	0.45	0.49	0.62
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AB <sub>T,S</sub> @1	0.42	0.52	0.62

Vanilla

Click based

Time based

	•	•	•
AB Metric	TDI	TDI <sub>S</sub> ts	TDI <sub>T,S</sub> ts
AB	0.63	0.82	0.53
AB@1	0.71	0.79	0.54
ABs	0.71	0.84	0.48
ABs@1	0.76	0.84	0.48
AB <sub>T</sub>	0.53	0.47	0.67
AB <sub>T</sub> @1	0.45	0.49	0.62
AB <sub>T,S</sub>	0.47	0.46	0.61
AB <sub>T,S</sub> @1	0.42	0.52	0.62

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Combine parameterized credit functions

 $\bullet$  w<sub>S</sub> · TDI<sub>S</sub><sup>ts</sup> + w<sub>T</sub> · TDI<sub>T,S</sub><sup>ts</sup>

Click weight

Time weight

- Combine parameterized credit functions
  - $\bullet$  ws TDIsts + wt TDIt,sts

Click weight

Time weight

- Find optimal weights
  - Maximizing agreement

- Combine parameterized credit functions
  - $\bullet$  w<sub>S</sub> · TDI<sub>S</sub><sup>ts</sup> + w<sub>T</sub> · TDI<sub>T,S</sub><sup>ts</sup>

Click weight

Time weight

- Find optimal weights
  - Maximizing agreement
- Using the same maximization procedure
  - Bootstrap sample, parameter sweep

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AB	0.63
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AB <sub>S</sub> @1	0.76
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AB <sub>T,S</sub> @1	0.42

		TDI <sub>T,S</sub> W	Click weight	Time weight
AB Metric	TDI	agreement	Ws	<b>W</b> <sub>T</sub>
AB	0.63	0.84	1.00	0.00
AB@1	0.71			
ABs	0.71			
ABs@1	0.76			
AB <sub>T</sub>	0.53			
AB <sub>T</sub> @1	0.45			
AB <sub>T,S</sub>	0.47			
AB <sub>T,S</sub> @1	0.42			

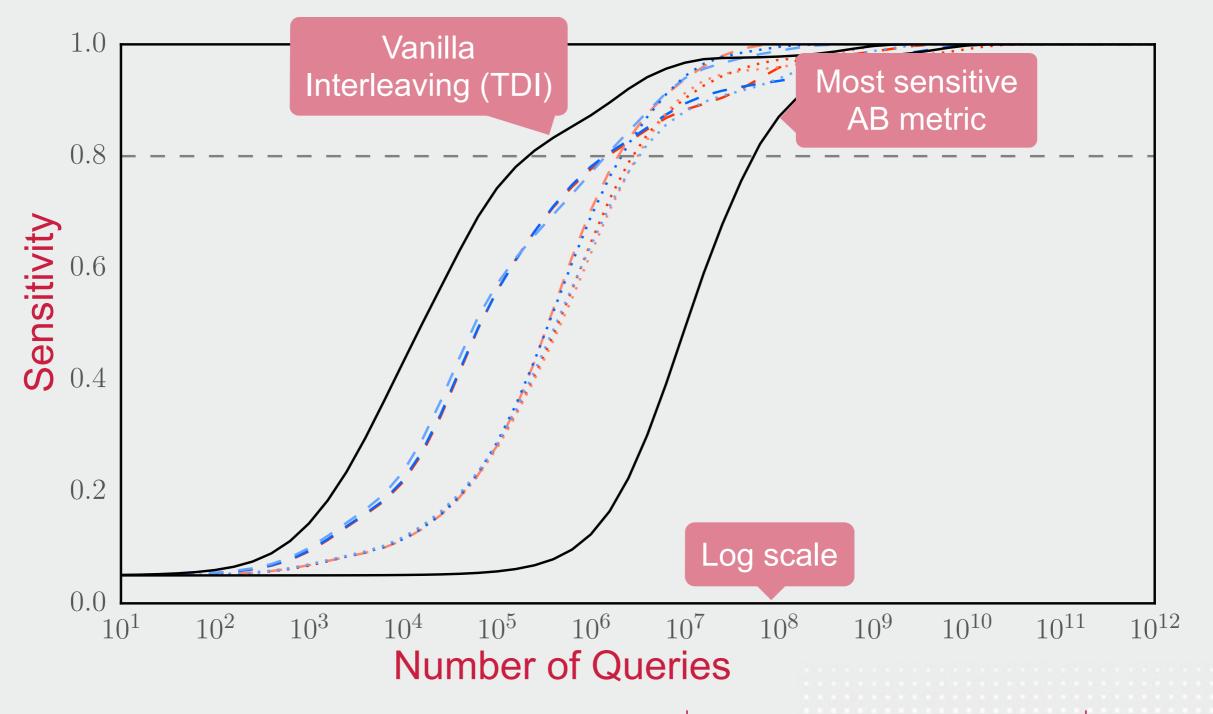
		TDI <sub>T,S</sub> W	Click weight	Time weight
AB Metric	TDI	agreement	Ws	W <sub>T</sub>
AB	0.63	0.84	1.00	0.00
AB@1	0.71	0.75	1.00	0.05
ABs	0.71	0.85	1.00	0.00
ABs@1	0.76	0.83	1.00	0.02
AB <sub>T</sub>	0.53	0.68	0.99	0.90
AB <sub>T</sub> @1	0.45	0.56	0.96	0.79
AB <sub>T,S</sub>	0.47	0.63	0.91	0.88
AB <sub>T,S</sub> @1	0.42	0.50	0.06	0.25

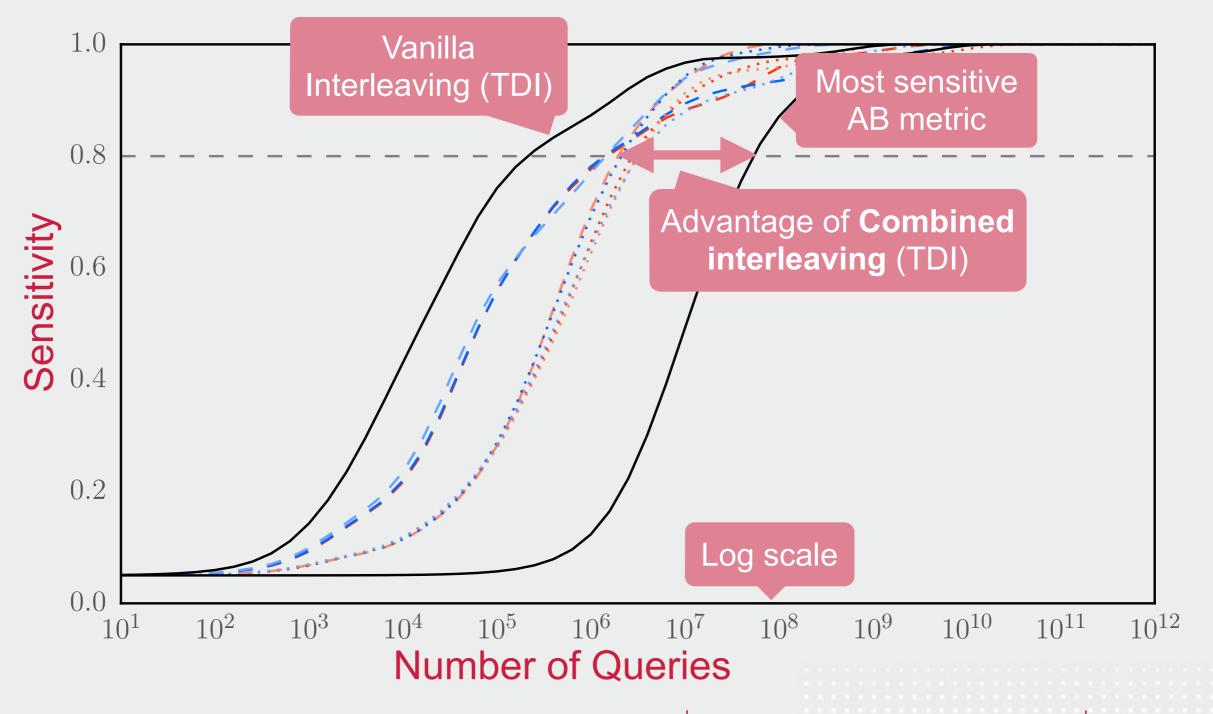
		TDI <sub>T,S</sub> W	Click weight	Time weight
AB Metric	TDI	agreement	Ws	W <sub>T</sub>
AB	0.63	0.84	1.00	0.00
AB@1	0.71	0.75	1.00	0.05
ABs	0.71	0.85	1.00	0.00
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AB <sub>T,S</sub> @1	0.42	0.50	0.06	0.25

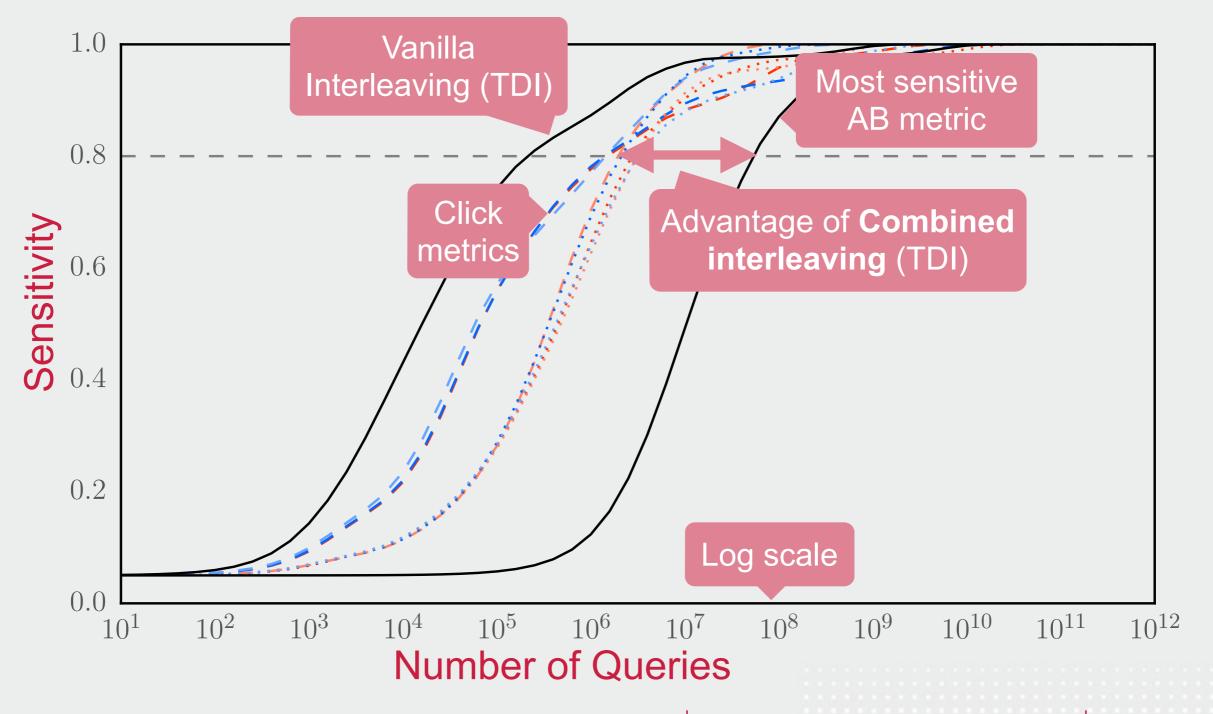
		TDI <sub>T,S</sub> W	Click weight	Time weight
AB Metric	TDI	agreement	Ws	W <sub>T</sub>
AB	0.63	0.84	1.00	0.00
AB@1	0.71	0.75	1.00	0.05
ABs	0.71	0.85	1.00	0.00
ABs@1	0.76	0.83	1.00	0.02
AB <sub>T</sub>	0.53	0.68	0.99	0.90
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AB <sub>T,S</sub>	0.47	0.63	0.91	0.88
AB <sub>T,S</sub> @1	0.42	0.50	0.06	0.25

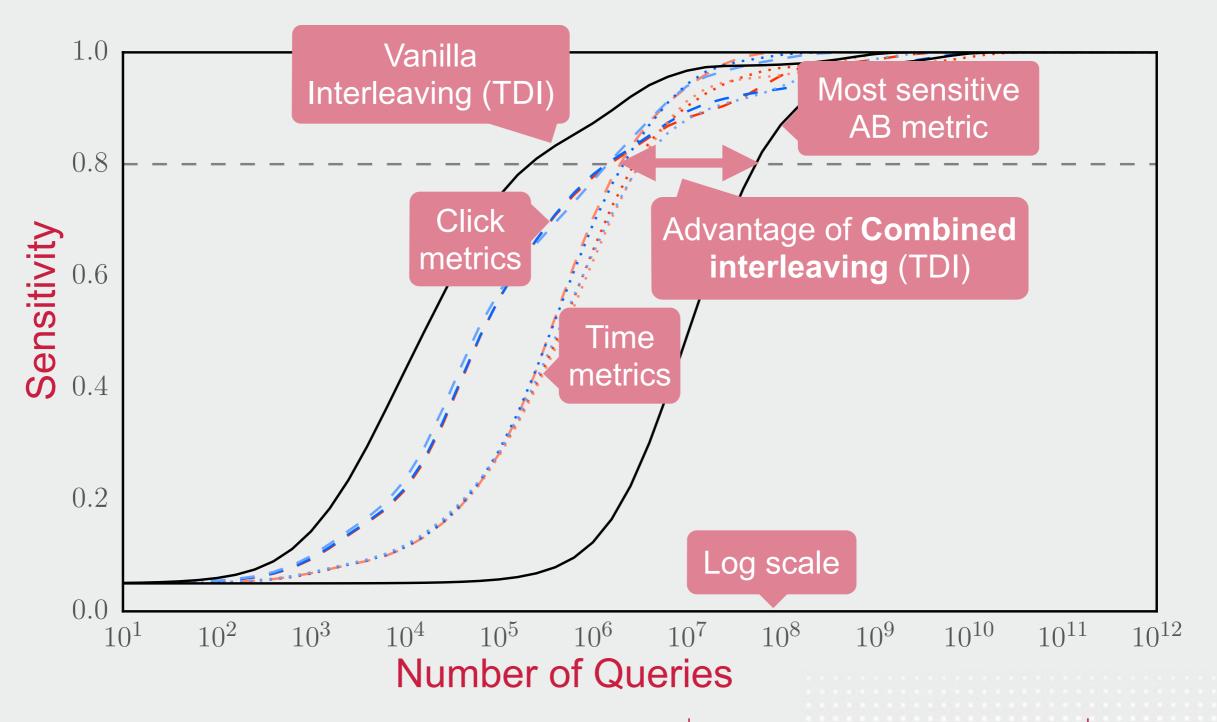
		TDI <sub>T,S</sub> W	Click weight	Time weight
AB Metric	TDI	agreement	Ws	W <sub>T</sub>
AB	0.63	0.84	1.00	0.00
AB@1	0.71	0.75	1.00	0.05
ABs	0.71	0.85	1.00	0.00
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AB <sub>T</sub>	0.53	0.68	0.99	0.90
AB <sub>T</sub> @1	0.45	0.56	0.96	0.79
AB <sub>T,S</sub>	0.47	0.63	0.91	0.88
AB <sub>T,S</sub> @1	0.42	0.50	0.06	0.25

All significantly better









## **Outline**

Motivation
Data + analysis
Methods + results
Conclusions

# Conclusions - Data Analysis

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Sensitivity:

Confirming earlier findings

AB Testing is 10-100x less sensitive than Interleaving

# Conclusions - Data Analysis

Sensitivity:

- Confirming earlier findings
- AB Testing is 10-100x less sensitive than Interleaving
- Agreement

New insight

Between AB Testing and Interleaving (TDI) is low: <76%</p>

- Interleaving (TDI) with credit matching AB metrics
  - Unpredictable

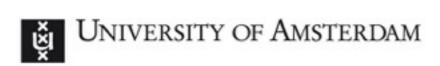
- Interleaving (TDI) with credit matching AB metrics
  - Unpredictable
- Interleaving (TDI) with parameterized credit functions
  - Improvements for some AB metrics

- Interleaving (TDI) with credit matching AB metrics
  - Unpredictable
- Interleaving (TDI) with parameterized credit functions
  - Improvements for some AB metrics
- Interleaving (TDI) with combined credit functions
  - Improvements for all AB metrics

Consider even richer user signals (sessions, task level features)

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- Take magnitude and uncertainty of AB metric differences into account

- Consider even richer user signals (sessions, task level features)
- Take magnitude and uncertainty of AB metric differences into account
- Understanding of where and why agreement is low or high





Rich user signals in interleaving

- Rich user signals in interleaving
- Agreement of Interleaving with an AB metric can be made as high as 87%

- Rich user signals in interleaving
- Agreement of Interleaving with an AB metric can be made as high as 87%
- While maintaining high sensitivity of Interleaving

# SUPPO

# **Take Away**

- Rich user signals in interleaving
- Agreement of Interleaving with an AB metric can be made as high as 87%
- While maintaining high sensitivity of Interleaving

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