Test Collection Experimentation

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Outline

Parameter Tuning

Cross-validation

Significance testing

Test Collection Evaluation

components

- Corpus: set of retrievable documents
- Topics: queries (input to system) and descriptions of what the hypothetical user is searching for
- Relevance judgements: a binary or graded indicator of relevance for each query-document pair
- Metrics: a measure of quality that operates on a ranking of known relevant and non-relevant documents

Test Collection Evaluation

queries

- Query 435: curbing population growth
- Description: What measures have been taken worldwide and what countries have been effective in curbing population growth? A relevant document must describe an actual case in which population measures have been taken and their results are known. Reduction measures must have been actively pursued. Passive events such as decease, which involuntarily reduce population, are not relevant.

(TREC 2005 HARD Track)

Test Collection Evaluation

metrics

- P@N
- R@N
- Average Precision (AP)
- Normalized Discounted Cumulative Gain (NDCG)
- ....

Parameter Tuning
motivation

- Search algorithms have lots of moving parts (or parameters)
- We can think of these parameters as “knobs” that need to be tweaked or tuned
- Objective:
    - Estimate how well the system will perform using “good” parameter values
- Can you think of some example parameters?

Parameter Tuning

- Query-likelihood model with linear interpolation

$$score(Q,D) = \prod_{q \in Q} (\lambda P(q|\theta_D) + (1-\lambda) P(q|\theta_C))$$

- Parameter λ avoids zero probabilities when a document is missing a query-term
- How should we determine the best value of λ and how should we estimate performance with this value?

Parameter Tuning

- How should we determine the value of λ ?
- Option -2: close your eyes, roll the dice, and hope for the best
- Option -1: take a conservative guess (e.g., $\lambda = 0.5$)?
- Option 0: take an "intuitive" guess (e.g., $\lambda = 0.7$)?
- Option 1: try out a range of values (e.g., $\lambda = 0.0, 0.1, 0.2, \ldots, 1.0$) and set it to the value that maximizes performance based on a sensible metric?

Parameter Tuning

λ =	Average P@10 =
0.0	0.25
0.1	0.27
0.2	0.29
0.3	0.35
0.4	0.45
0.5	0.50
0.6	**0.55**
0.7	0.47
0.8	0.35
0.9	0.20
1.0	0.00

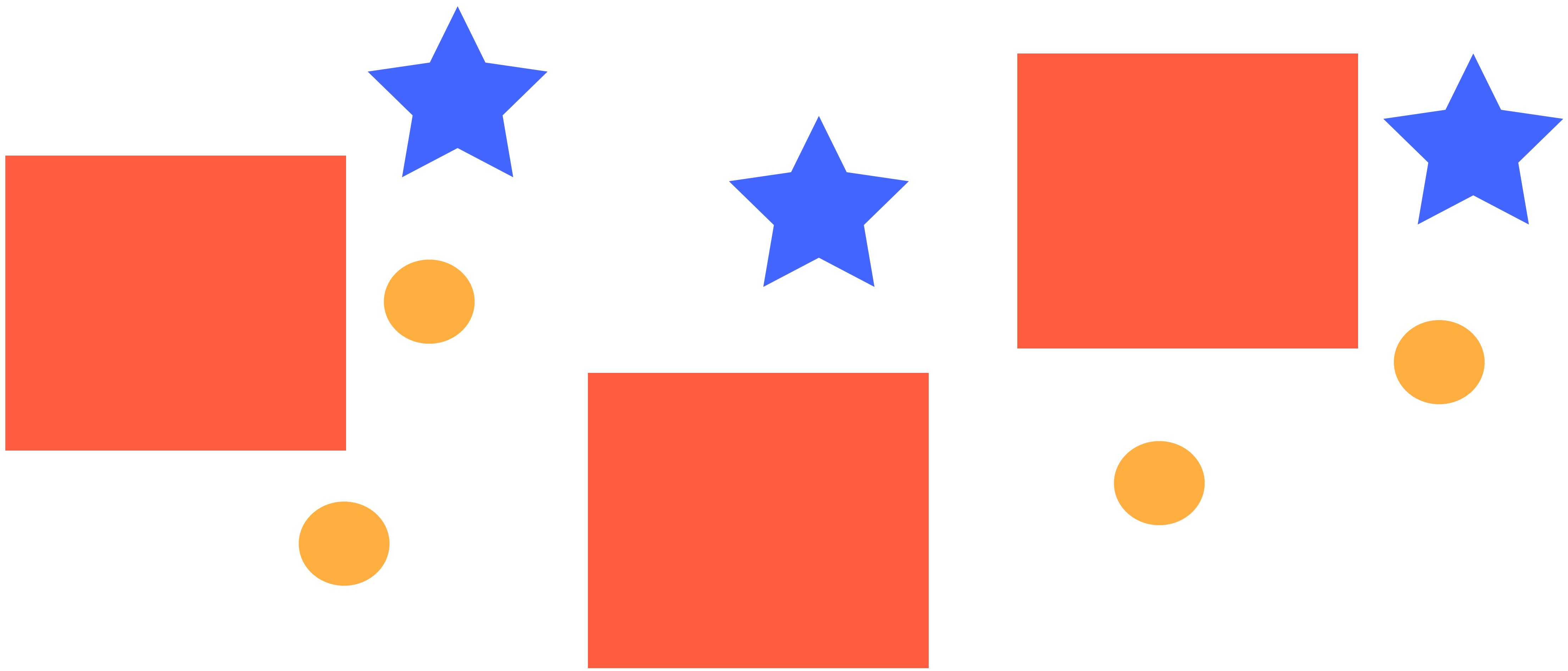
50
TEST
QUERIES

How well will the QL model do after parameter tuning?

Parameter Tuning

toy example

- Objective: distinguish between stars, squares, and circles



- Parameters: the relative importance between (1) size, (2) color, and (3) number of sides

Parameter Tuning

- The goal is to estimate the model performance using the optimal parameter values
- What is the performance that we are really interested in?

Parameter Tuning

- The goal is to estimate the model performance using the optimal parameter values
- What is the performance that we are really interested in?
- Performance on previously unseen queries!
- We care about generalization performance!
- Our sample of queries may contain regularities that are not meaningful
- We care about those regularities that generalize to new queries!

Parameter Tuning

λ =		Average P@10 =
0.0		0.25
0.1		0.27
0.2		0.29
0.3		0.35
0.4	50 TEST QUERIES	0.45
0.5		0.50
0.6		**0.55**
0.7		0.47
0.8		0.35
0.9		0.20
1.0		0.00

Why is **0.55** a bad estimate of performance on new queries?

Parameter Tuning

- Option 2:

  1. divide the set of 50 queries into two sets:
     - training set: a set of queries used to find the best parameter values (e.g., 40 queries)
     - test set: a held-out set used to evaluate model performance (e.g., 10 queries)
  2. train: find the parameter value that maximizes average performance on the training set
  3. test: evaluate the model (with the best training-set parameter value) on the test set

Parameter Tuning

DATASET
(50 queries)

Parameter Tuning

- Split the data into two sets.
- Find the parameter value that maximizes average performance on the training set.
- Evaluate the system with that parameter value on the test set.

TRAINING SET (40 queries)

$\lambda = 0.6$

TEST SET (10 queries)

P@10 = 0.50

Parameter Tuning

- Split the data into two sets.
- Find the parameter value that maximize average performance on the training set.
- Evaluate the system with that parameter value on the test set.

TRAINING SET (40 queries) — $\lambda = 0.6$

TEST SET (10 queries) — P@10 = 0.50

Advantages and Disadvantages?

Single Train/Test Split

- Advantage
  - the data used to find the optimal parameter value is not the same data used to test!
  - we are testing generalization performance.
- Disadvantage
  - we are putting all our eggs in one basket!
  - out of pure coincidence, the training set may have regularities that don't generalize to the test set

Parameter Tuning

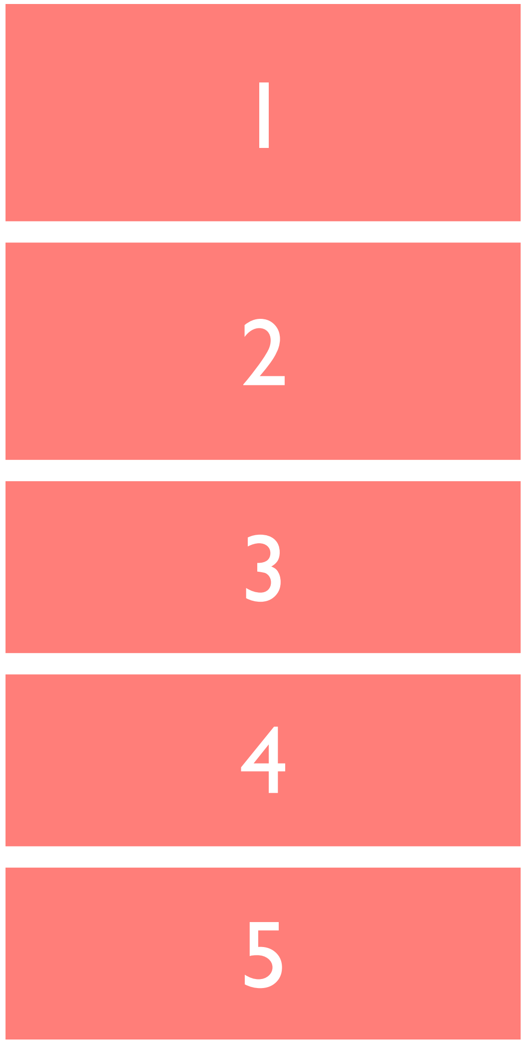
- Option 3: cross-validation
  1. divide the set of 50 queries into N sets of 50/N queries
  2. use the union of N-1 sets to find the best parameter values
  3. measure performance (using the best parameters) on the held-out set
  4. do steps 2-3 N times
  5. average performance across the N held-out sets
- This is called N-fold cross-validation (usually, N=10)

Cross-Validation

DATASET
(50 queries)

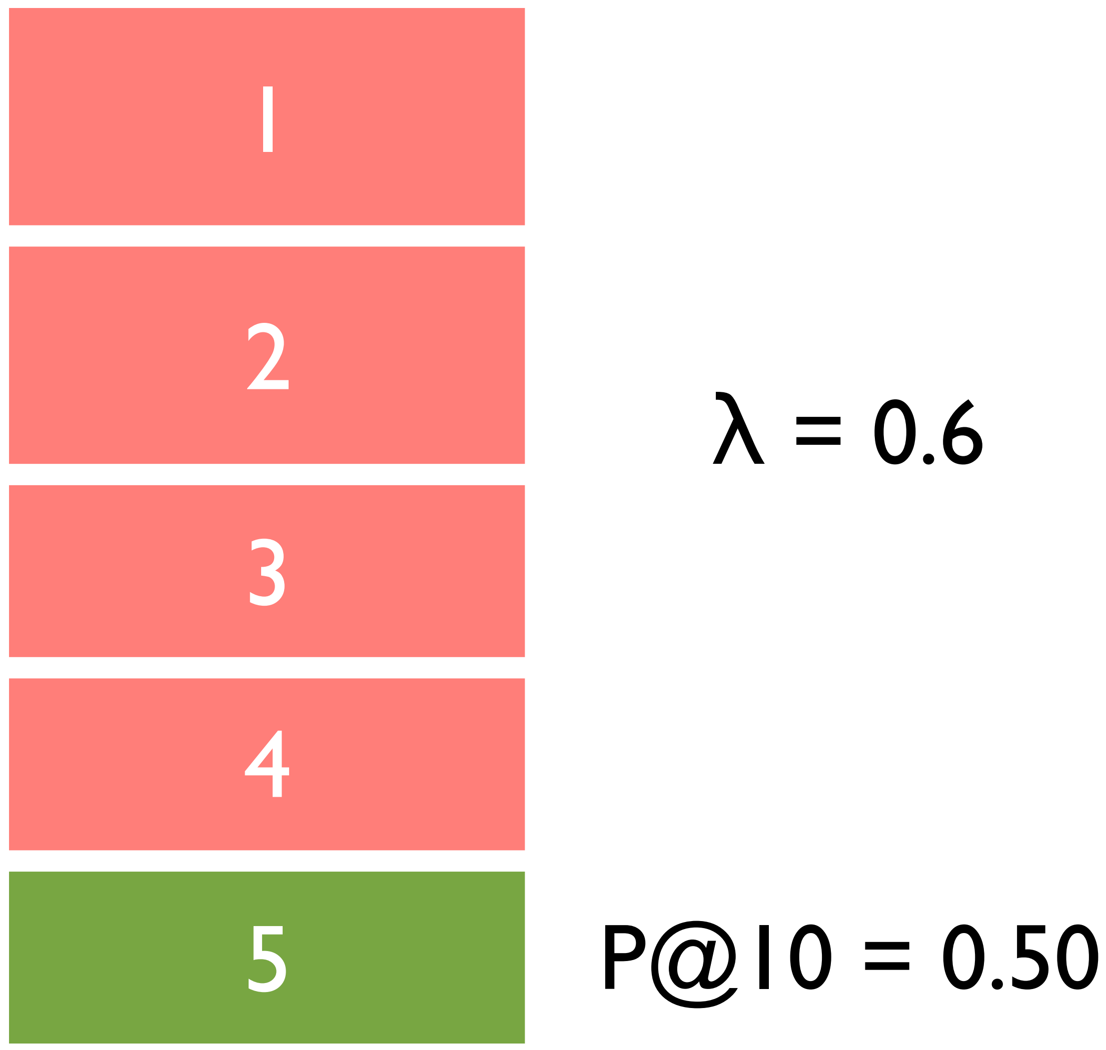
Cross-Validation

- Split the data into N = 5 folds of 10 queries each



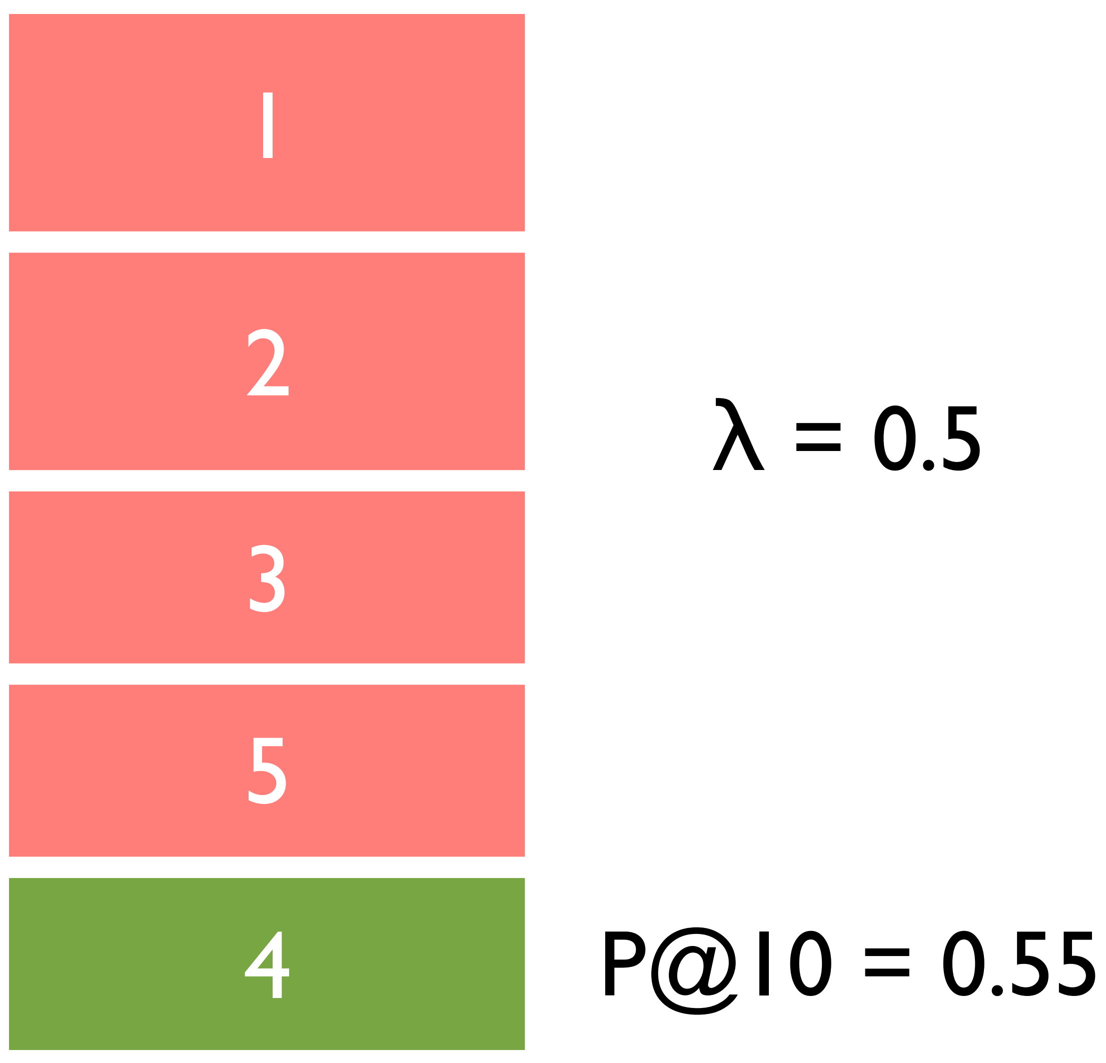
Cross-Validation

- For each fold, find the parameter value that maximizes average performance on the union of N - 1 folds and test this parameter value on the held-out fold.



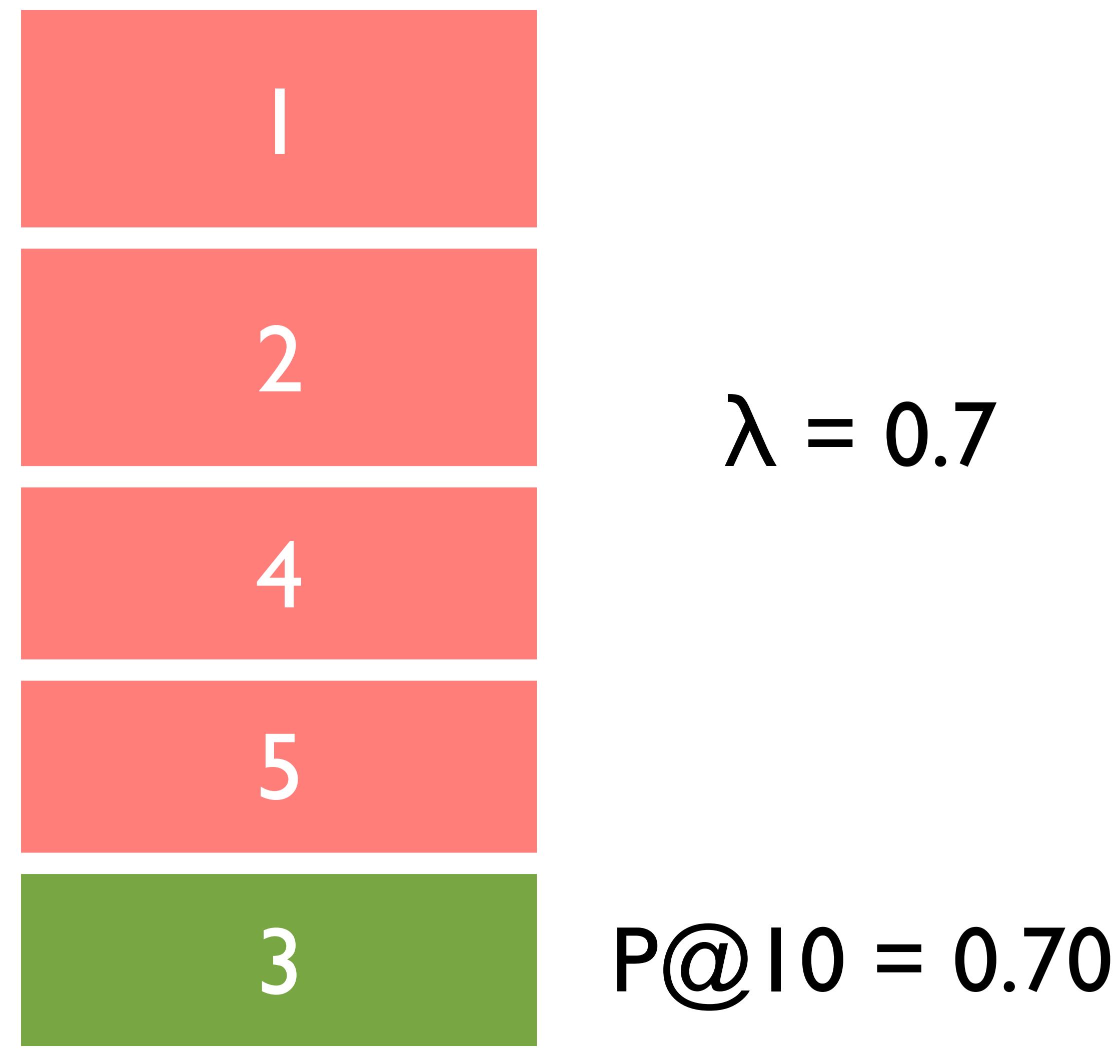
Cross-Validation

- For each fold, find the parameter value that maximizes average performance on the union of N - 1 folds and test this parameter value on the held-out fold.



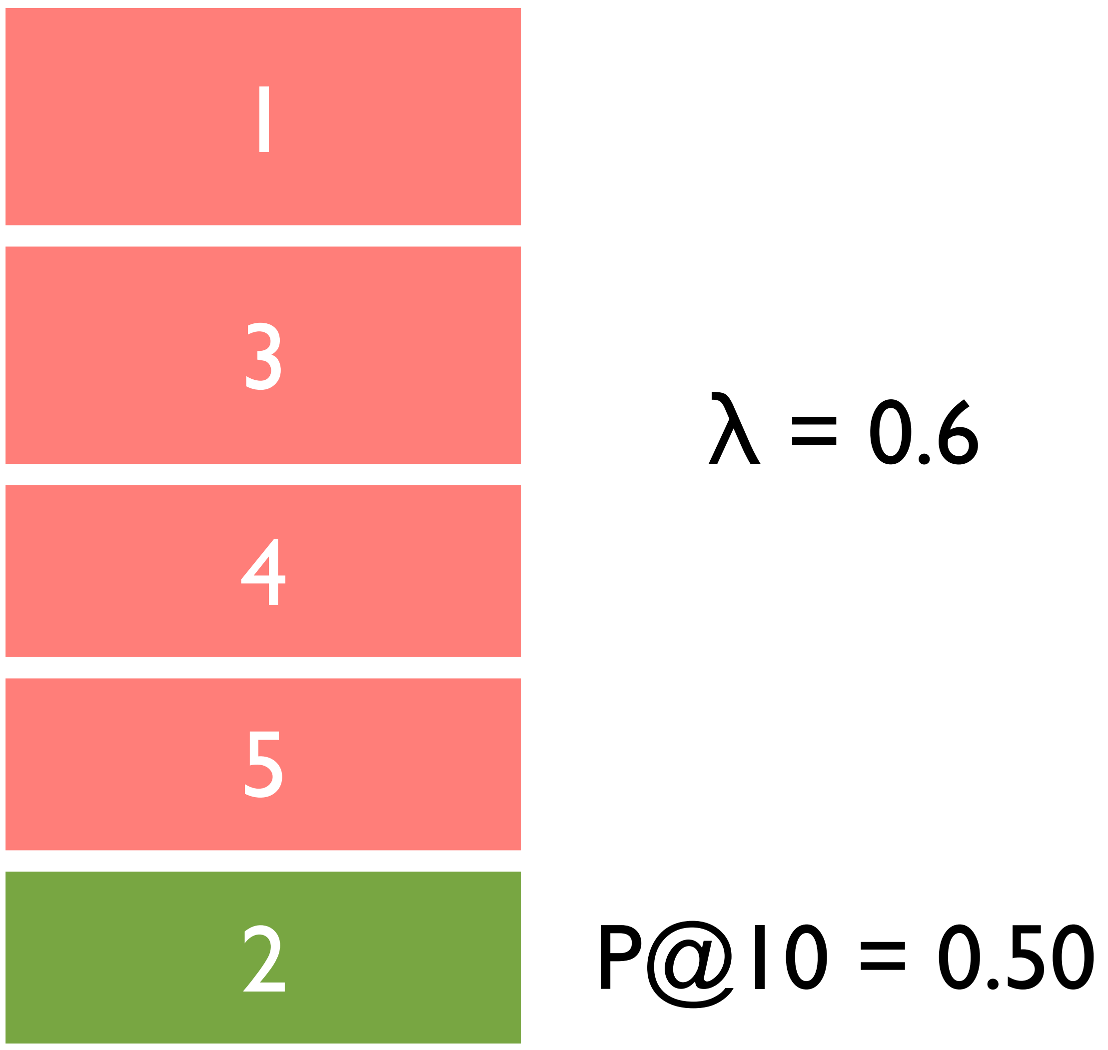
Cross-Validation

- For each fold, find the parameter value that maximizes average performance on the union of N - 1 folds and test this parameter value on the held-out fold.



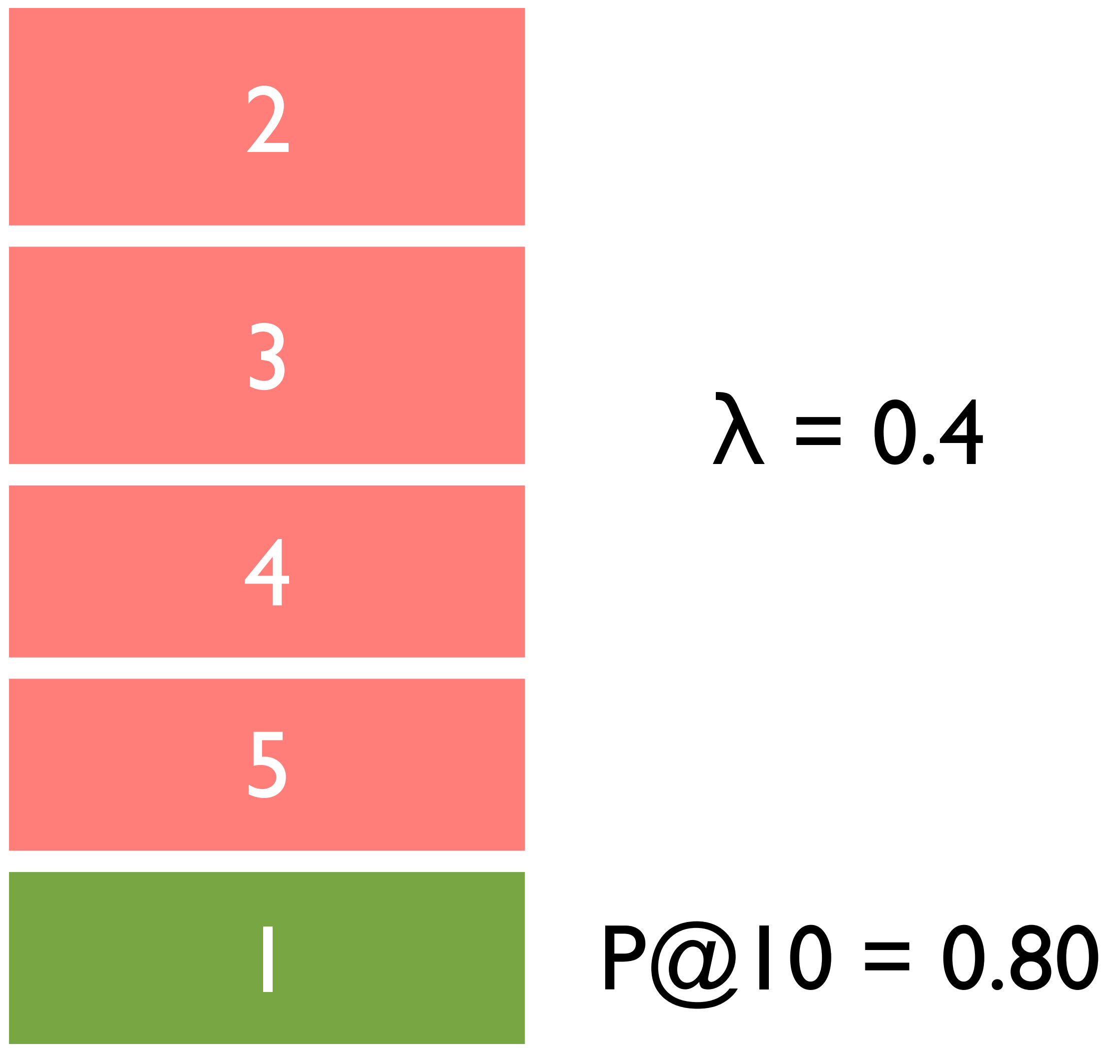
Cross-Validation

- For each fold, find the parameter value that maximizes average performance on the union of N - 1 folds and test this parameter value on the held-out fold.



Cross-Validation

- For each fold, find the parameter value that maximizes average performance on the union of N - 1 folds and test this parameter value on the held-out fold.



Cross-Validation

- Average the performance across held-out folds

Fold	
1	P@10 = 0.80
2	P@10 = 0.50
3	P@10 = 0.70
4	P@10 = 0.55
5	P@10 = 0.50
Average	**P@10 = 0.61**

Cross-Validation

- Average the performance across held-out folds

Fold	
1	P@10 = 0.80
2	P@10 = 0.50
3	P@10 = 0.70
4	P@10 = 0.55
5	P@10 = 0.50
Average	**P@10 = 0.61**

Advantages and Disadvantages?

N-Fold Cross-Validation

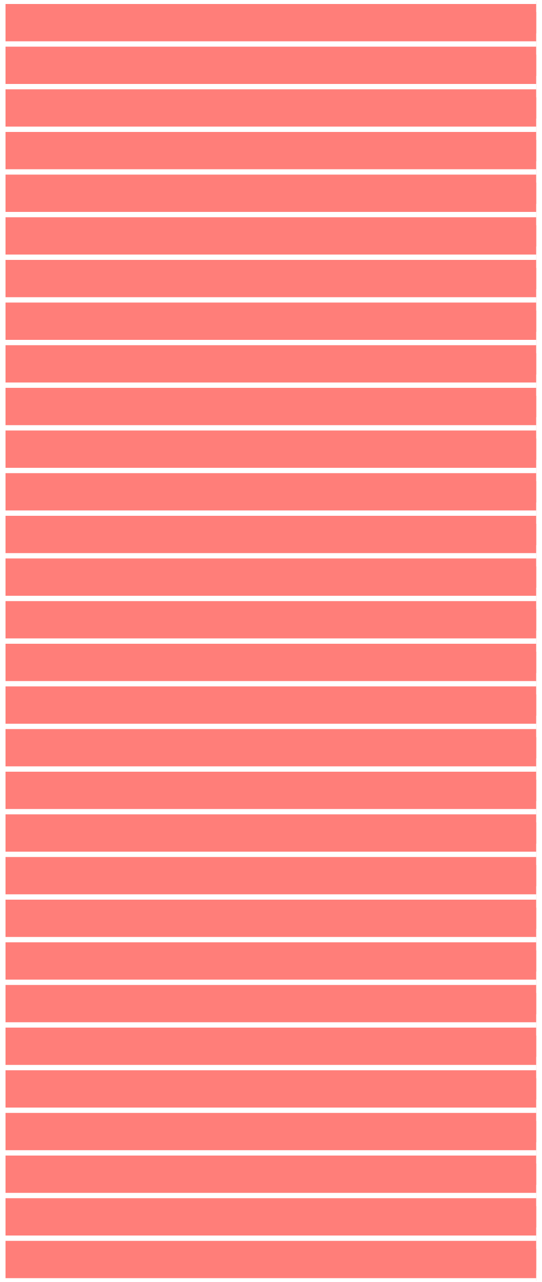
- Advantage
  - multiple rounds of generalization performance.
- Disadvantage
  - ultimately, we'll tune parameters on the set of 50 queries and send our system into the world.
  - a model trained on 50 queries should perform better than one trained on 40.
  - thus, we may be underestimating the model's performance!

Leave-One-Out Cross-Validation

DATASET
(50 queries)

Leave-One-Out Cross-Validation

- Split the data into N = 50 folds of 1 queries each



Leave-One-Out Cross-Validation

- For each query, find the parameter value that maximize performance on for the other queries and and test (using this parameter value) on the held-out query.

Leave-One-Out Cross-Validation

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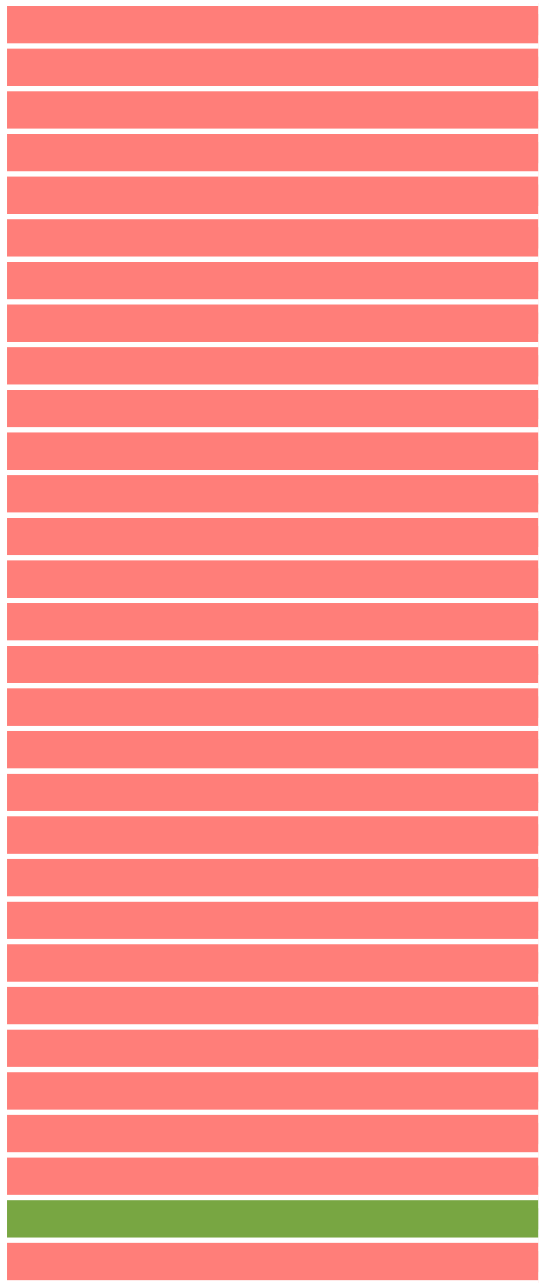
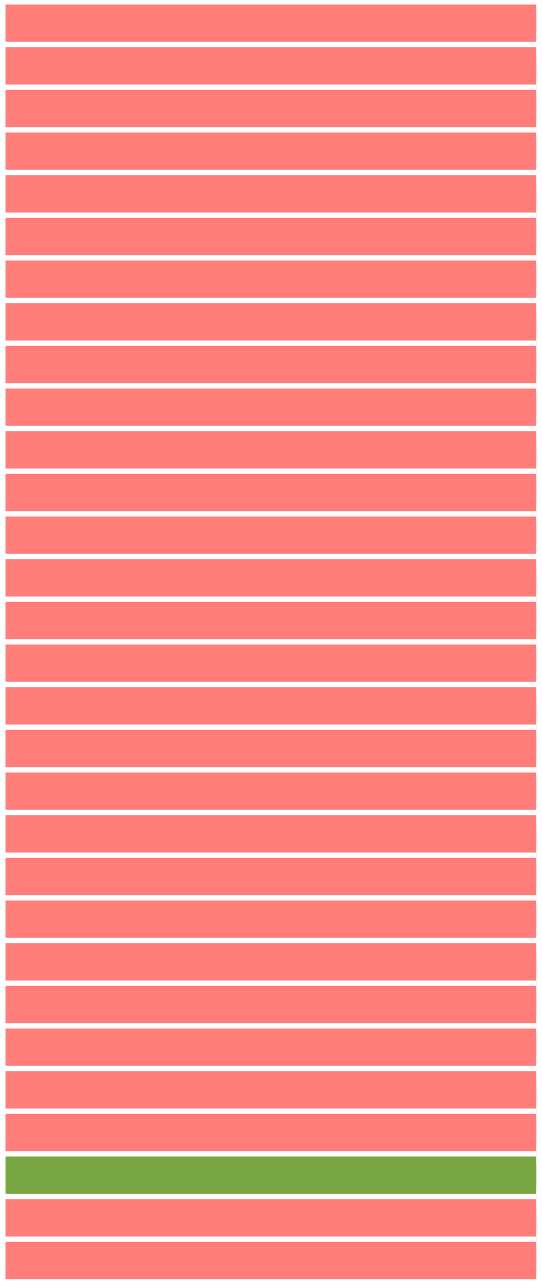


Leave-One-Out Cross-Validation

- For each query, find the parameter value that maximize performance on for the other queries and and test (using this parameter value) on the held-out query.
- And so on ...
- Finally, average the performance for each held-out query

Leave-One-Out Cross-Validation

- For each query, find the parameter value that maximize performance on for the other queries and and test (using this parameter value) on the held-out query.
- And so on …
- Finally, average the performance for each held-out query



Advantages and Disadvantages?

Leave-One-Out Cross-Validation

- Advantages
  - multiple rounds of generalization performance.
  - each training fold is as similar as possible to the one we will ultimately use to tune parameters before sending the system out into the world.
- Disadvantage
  - our estimate of generalization performance may still be artificially high
  - why?

Leave-One-Out Cross-Validation

- Advantages
  - multiple rounds of generalization performance.
  - each training fold is as similar as possible to the one we will ultimately use to tune parameters before sending the system out into the world.
- Disadvantage
  - our estimate of generalization performance may still be artificially high
  - we are likely to try lots of different things and pick the one with the best "generalization" performance
  - still indirectly over-training to the dataset (sigh...)

Significance Tests

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Outline

Parameter Tuning

Cross-validation

Significance testing

Comparing Between Systems

- The main goal in experimental IR is to develop retrieval techniques that are better than the state of the art and to understand why they are better
- Basic question: Is system B better than system A?
- More often: Is system A with 'special sauce' better than system A without 'special sauce'?

Comparing Systems
P@10

- For each system, tune and test the necessary parameters using N-fold cross-validation
- Use the same folds for both systems
- Compare the difference in average performance across held out folds using a significance test

Fold	System A	System B
1	0.2	0.5
2	0.3	0.3
3	0.1	0.1
4	0.4	0.4
5	1	1
6	0.8	0.9
7	0.3	0.1
8	0.1	0.2
9	0	0.5
10	0.9	0.8
Average	0.41	0.48
	Difference	0.07

Significance Tests
motivation

- Why would it be risky to conclude that System B is better System A based on P@10?
- Put differently, what is it that we're trying to achieve?

Significance Tests

motivation

Significance Tests
motivation

- In theory: the average performance of System B is greater than the average performance of System A for all possible queries!
- However, we don't have all queries. We have a sample (usually about 50).
- And, this sample may favor one system vs. the other!

Significance Tests
definition

- A significance test is a statistical tool that allows us to determine whether a difference in performance reflects a true pattern or is due to random chance

Significance Tests
ingredients

- Test statistic: a measure used to judge the two systems (e.g., the difference between their average P@10 values)
- Null hypothesis: no “true” difference between the two systems
- P-value: take the value of the observed test statistic and compute the probability of observing a value that large (or larger) under the null hypothesis

Comparing Systems

P@10

- For each system, tune and test the ne pa fol
- Us for
- Co dif pe he a significance test

- **P-value:**
- What is the probability of observing an improvement of 0.07 (or more) if it is actually true that both systems are equally good?

Fold	System A	System B
1	0.2	0.5
	0.3	0.3
	0.1	0.1
	0.4	0.4
	1	1
	0.8	0.9
	0.3	0.1
	0.1	0.2
	0	0.5
	0.9	0.8
	0.41	0.48
	Difference	0.07

Significance Tests
ingredients

- If the p-value is large, we cannot reject the null hypothesis
- That is, we cannot claim that one system is better than the other
- There is a high probability that the observed test statistic is due to random chance
- If the p-value is small ($p<0.05$), we can reject the null hypothesis
- That is, we can claim that the observed test-statistic is not due to random chance

Fisher's Randomization Test

procedure

- **Inputs:** counter = 0, N = 100,000
- Repeat N times:

  Step 1: for each fold, flip a coin and if it lands 'heads', flip the result between System A and B

  Step 2: see whether the test statistic is equal to or greater than the one observed and, if so, increment counter
- **Output:** counter / N

Fisher's Randomization Test

Fold	System A	System B
1	0.2	0.5
2	0.3	0.3
3	0.1	0.1
4	0.4	0.4
5	1	1
6	0.8	0.9
7	0.3	0.1
8	0.1	0.2
9	0	0.5
10	0.9	0.8
Average	0.41	0.48
	Difference	0.07

Fisher's Randomization Test

Fold	System A	System B
1	**0.5**	**0.2**
2	0.3	0.3
3	0.1	0.1
4	0.4	0.4
5	1	1
6	**0.9**	**0.8**
7	0.3	0.1
8	0.1	0.2
9	**0.5**	**0**
10	0.9	0.8
Average	0.5	0.39
	Difference	-0.11

at least 0.07?

iteration = 1 counter = 0

Fisher's Randomization Test

Fold	System A	System B
1	0.2	0.5
2	0.3	0.3
3	**0.1**	**0.1**
4	0.4	0.4
5	**1**	**1**
6	0.8	0.9
7	**0.1**	**0.3**
8	**0.2**	**0.1**
9	0	0.5
10	**0.08**	**0.9**
Average	0.318	0.5
	Difference	0.182

at least 0.07?

iteration = 2 counter = 1

Fisher's Randomization Test

Fold	System A	System B
1	**0.5**	**0.2**
2	0.3	0.3
3	**0.1**	**0.1**
4	**0.4**	**0.4**
5	1	1
6	**0.9**	**0.8**
7	0.3	0.1
8	0.1	0.2
9	**0.5**	**0**
10	0.9	0.8
Average	0.5	0.39
	Difference	-0.11

at least 0.07?

iteration = 100,000 counter = 25,678

Fisher's Randomization Test

procedure

- **Inputs:** counter = 0, N = 100,000
- Repeat N times:

  Step 1: for each fold, flip a coin and if it lands 'heads', flip the result between System A and B

  Step 2: see whether the test statistic is equal to or greater than the one observed and, if so, increment counter

- **Output:** counter / N = (25,678/100,00) = 0.25678

Fisher's Randomization Test

procedure

- Under the null hypothesis, the probability of observing a value of the test statistic of 0.07 or greater is about 0.26.
- Because $p > 0.05$, we cannot confidently say that the value of the test statistic is <u>not</u> due to random chance.
- A difference between the average P@10 values of 0.07 is not significant

Comparing Systems
P@10

- For each system, tune and test the necessary parameters using N-fold cross-validation
- Use the same folds for both systems
- Compare the difference in average performance across held out folds using a significance test

Fold	System A	System B
1	0.2	0.5
2	0.3	0.3
3	0.1	0.1
4	0.4	0.4
5	1	1
6	0.8	0.9
7	0.3	0.1
8	0.1	0.2
9	0	0.5
10	0.9	0.8
Average	0.41	0.48
	Difference	0.07

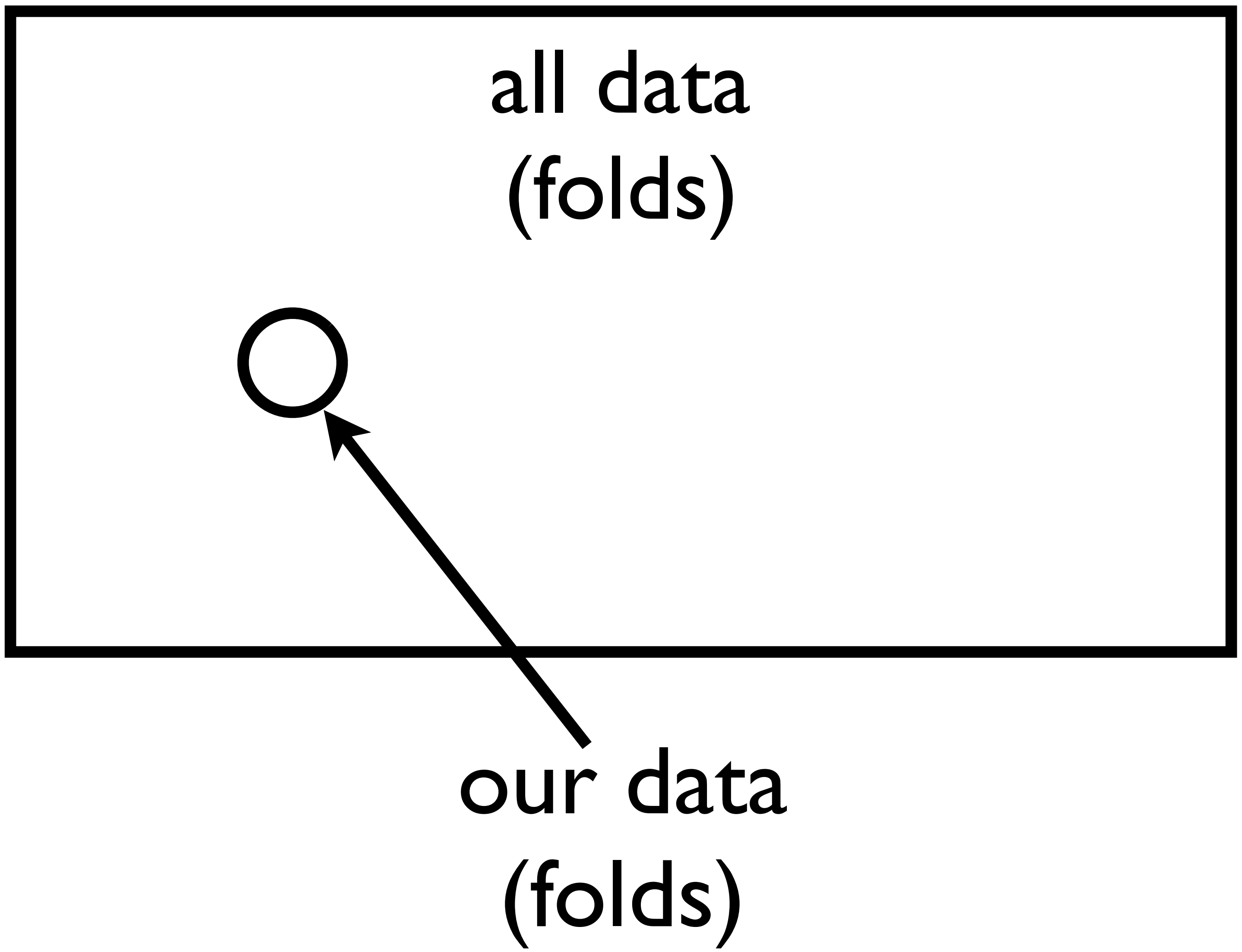
Significance Tests
ingredients

- Test statistic: a measure used to judge the two systems (e.g., the difference between their average P@10 values)
- Null hypothesis: no “true” difference between the two systems
- P-value: take the value of the observed test statistic and compute the probability of observing a value that large (or larger) under the null hypothesis

Bootstrap-Shift Test

motivation

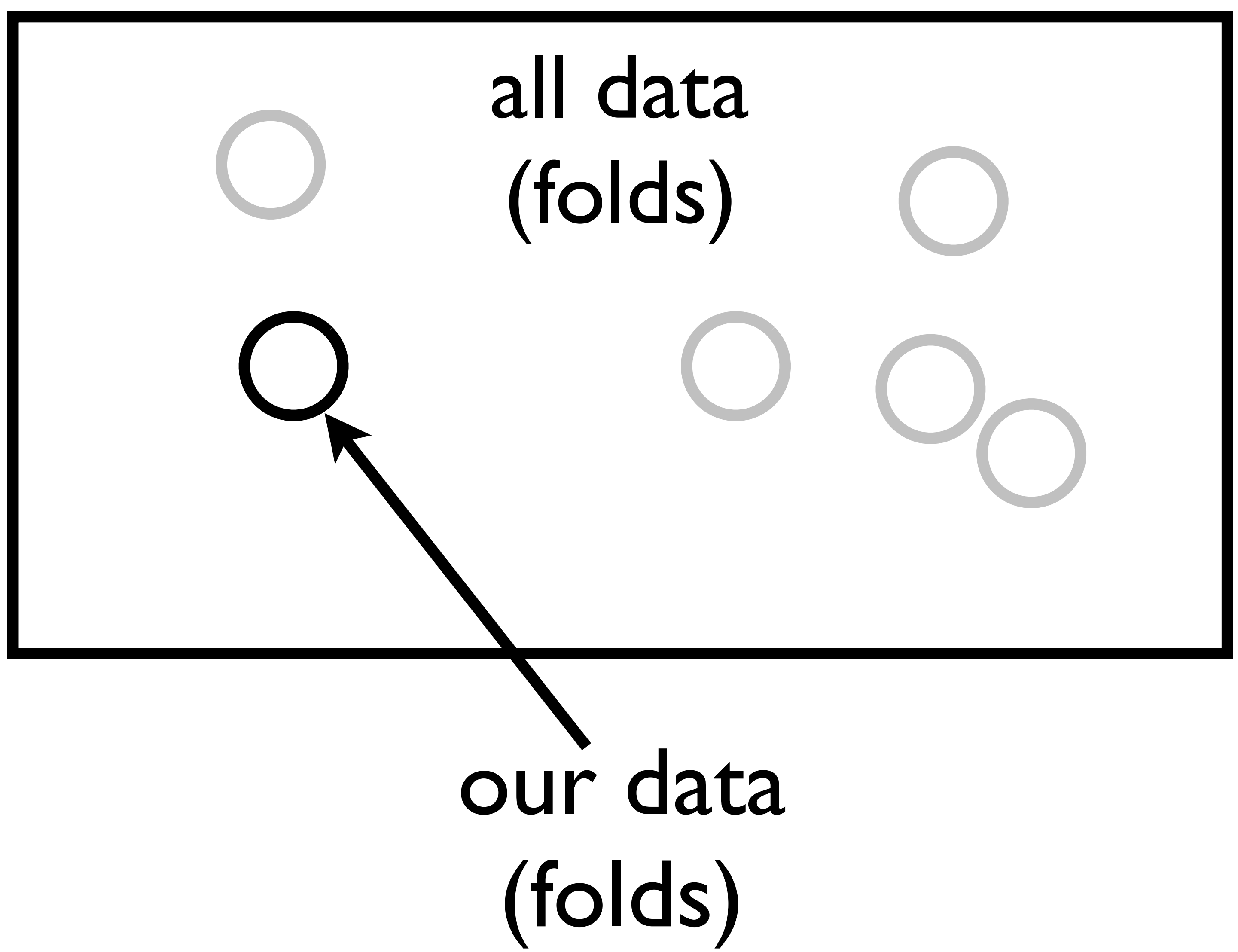
- Our sample is a representative sample of all data



Bootstrap-Shift Test

motivation

- Suppose we could sample many other folds.
- Assuming that the null hypothesis is true, what would be the average test statistic value across all those folds?



Comparing Systems
P@10

- For each system, tune and test the ne
pa
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- Us
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- Co
dif
performance across held out folds using a significance test

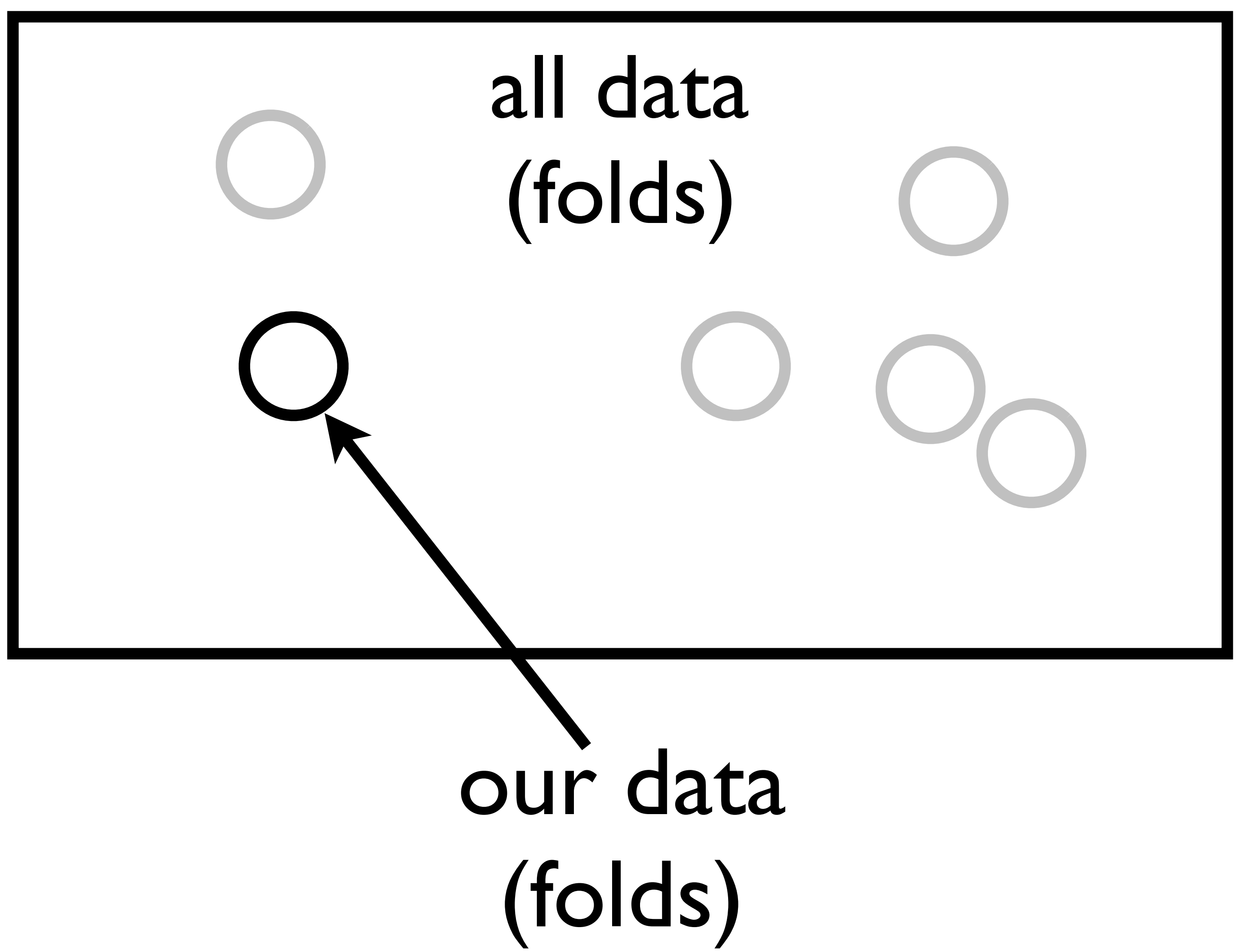
- Suppose we could repeat this experiment with many other data samples.
- Assuming that the null hypothesis is true, what would be the average of this test statistic?

Fold	System A	System B
1	0.2	0.5
	0.3	0.3
	0.1	0.1
	0.4	0.4
	1	1
	0.8	0.9
	0.3	0.1
	0.1	0.2
	0	0.5
10	0.9	0.8
Average	0.41	0.48
	Difference	$\boxed{0.07}$

Bootstrap-Shift Test

motivation

- If we sample (with replacement) from our sample, we can generate a new representative sample of all data



Bootstrap-Shift Test

procedure

- **Inputs:** Array T = {}, N = 100,000
- Repeat N times:

  Step 1: sample 10 folds (with replacement) from our set of 10 folds (called a subsample)

  Step 2: compute test statistic associated with new sample and add to T
- **Step 3:** compute <u>average</u> of numbers in T
- **Step 4:** reduce every number in T by <u>average</u>
- **Output:** % of numbers in T' greater than or equal to the observed test statistic

Bootstrap-Shift Test

Fold	System A	System B
1	0.2	0.5
2	0.3	0.3
3	0.1	0.1
4	0.4	0.4
5	1	1
6	0.8	0.9
7	0.3	0.1
8	0.1	0.2
9	0	0.5
10	0.9	0.8
Average	0.41	0.48
	Difference	0.07

Bootstrap-Shift Test

Fold	System A	System B	**sample**
1	0.2	0.5	**0**
2	0.3	0.3	**1**
3	0.1	0.1	**2**
4	0.4	0.4	**2**
5	1	1	**0**
6	0.8	0.9	**1**
7	0.3	0.1	**1**
8	0.1	0.2	**1**
9	0	0.5	**2**
10	0.9	0.8	**0**

iteration = 1

Bootstrap-Shift Test

Fold	System A	System B
2	0.3	0.3
3	0.1	0.1
3	0.1	0.1
4	0.4	0.4
4	0.4	0.4
6	0.8	0.9
7	0.3	0.1
8	0.1	0.2
9	0	0.5
9	0	0.5
Average	0.25	0.35
	Difference	**0.1**

T = {**0.10**}

iteration = 1

Bootstrap-Shift Test

Fold	System A	System B	**sample**
1	0.2	0.5	**0**
2	0.3	0.3	**0**
3	0.1	0.1	**3**
4	0.4	0.4	**2**
5	1	1	**0**
6	0.8	0.9	**1**
7	0.3	0.1	**1**
8	0.1	0.2	**1**
9	0	0.5	**1**
10	0.9	0.8	**1**

T = {**0.10**}

iteration = 2

Bootstrap-Shift Test

Fold	System A	System B
3	0.1	0.1
3	0.1	0.1
3	0.1	0.1
4	0.4	0.4
4	0.4	0.4
6	0.8	0.9
7	0.3	0.1
8	0.1	0.2
9	0	0.5
10	0.9	0.8
Average	0.32	0.36
	Difference	**0.04**

T = {**0.10**, **0.04**}

iteration = 2

Bootstrap-Shift Test

Fold	System A	System B
1	0.2	0.5
1	0.2	0.5
4	0.4	0.4
4	0.4	0.4
4	0.4	0.4
6	0.8	0.9
7	0.3	0.1
8	0.1	0.2
8	0.1	0.2
10	0.9	0.8
Average	0.38	0.44
	Difference	**0.06**

iteration = 100,000

T = {**0.10**,
0.04,
……,
0.06}

Bootstrap-Shift Test
procedure

- **Inputs:** Array T = {}, N = 100,000
- Repeat N times:

  Step 1: sample 10 folds (with replacement) from our set of 10 folds (called a subsample)

  Step 2: compute test statistic associated with new sample and add to T
- **Step 3:** compute average of numbers in T
- **Step 4:** reduce every number in T by average
- **Output:** % of numbers in T' greater than or equal to the observed test statistic

Bootstrap-Shift Test

procedure

- For the purpose of this example, let's assume N = 10.

T = {**0.10**, **0.04**, **0.21**, **0.20**, **0.13**, **0.09**, **0.22**, **0.07**, **0.03**, **0.11**}

Step 3

Average = **0.12**

Step 4

T'= {**-0.02**, **-0.08**, **0.09**, **0.08**, **0.01**, **-0.03**, **0.10**, **-0.05**, -**0.09**, **-0.01**}

Bootstrap-Shift Test

procedure

- **Inputs:** Array T = {}, N = 100,000
- Repeat N times:

    Step 1: sample 10 folds (with replacement) from our set of 10 folds (called a subsample)

    Step 2: compute test statistic associated with new sample and add to T

- **Step 3:** compute average of numbers in T
- **Step 4:** reduce every number in T by average
- **Output:** % of numbers in T' greater than or equal to the observed test statistic

Bootstrap-Shift Test

procedure

- **Output:** (3/10) = **0.30**

T = {**0.10**, **0.04**, **0.21**, **0.20**, **0.13**, **0.09**, **0.22**, **0.07**, **0.03**, **0.11**}

Step 3

Average = **0.12**

Step 4

T'= {**-0.02**, **-0.08**, **0.09**, **0.08**, **0.01**, **-0.03**, **0.10**, **-0.05**, -**0.09**, **-0.01**}

Significance Tests

summary

- Significance tests help us determine whether the outcome of an experiment signals a “true” trend
- The null hypothesis is that the observed outcome is due to random chance (sample bias, error, etc.)
- There are many types of tests
- Parametric tests: assume a particular distribution for the test statistic under the null hypothesis
- Non-parametric tests: make no assumptions about the test statistic distribution under the null hypothesis
- The randomization and bootstrap-shift tests make no assumptions, are robust, and easy to understand