

Performance Evaluation of Computer Systems
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Lecture No. # 35

2^k r Factorial design and 2^k-p fractional factorial design

Let us come back to 2 square design. So, this is the general expression **right** y naught y equals q 0 plus qA and so on.

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In 2^2 design,

$$y_i = q_0 + q_A X_{A_i} + q_B X_{B_i} + q_{AB} X_{A_i} X_{B_i}$$

$$\textcircled{1} \quad \sum_{i=1}^4 X_{A_i} = 0; \sum_{i=1}^4 X_{B_i} = 0; \sum_{i=1}^4 X_{A_i} X_{B_i} = 0$$

$$\textcircled{2} \quad \sum_{i=1}^4 X_{A_i}^2 = \sum_{i=1}^4 X_{B_i}^2 = \sum_{i=1}^4 (X_{A_i} X_{B_i})^2 = 4$$

$$\textcircled{3} \quad \sum_{i=1}^4 X_{A_i} X_{B_i} = 0$$

So, if look at those four values for each of the rows that is y_1, y_2, y_3, y_4 and so on. So I can express y_i in terms of the corresponding say an X_{B_i} **right**; so an X_{B_i} , this will be minus 1 plus 1 minus 1 plus 1 depending on which row the zero currently looking at. So, this is generic form **(())right**. So since, you are all asking me that we should prove, why is that some other existing expression was correct, so let us go through the proof on that. And then it is mostly miser than enough to that.

So, some observations **right** we say this earlier too **right** if we look at X_{A_i} across all the four rows **right**, what is that summation equal to **sorry** this is across **across** a column **right**, so across all the four rows in a given column **right** go to all the X_{A_i} (s) had to 0. And so thus X_B

$\sum_{i=1}^4 y_i$ also add upto 0, and $\sum_{i=1}^4 X_{Ai} B_i$ column also adds upto 0, that is a observation from the table. And if I add up the squares, $\sum_{i=1}^4 y_i^2$ square up each numbers, not that 4.

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This 4. Then how about the dot product of any two columns except that i th column. We look at column A and B, then what is the dot product?

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So, likewise $\sum_{i=1}^4 A_i$ into that $\sum_{i=1}^4 B_i$ column is also 0. So, all their corresponding column product go to 0.

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$$\begin{aligned}\bar{y} &= \frac{1}{4} \sum_{i=1}^4 y_i \\ &= \frac{1}{4} \sum_{i=1}^4 (q_0 + q_A X_{Ai} + q_B X_{Bi} + q_{AB} X_{Ai} X_{Bi}) \\ &= \frac{1}{4} \sum_{i=1}^4 q_0 + \frac{1}{4} q_A \sum_{i=1}^4 X_{Ai} + \frac{1}{4} q_B \sum_{i=1}^4 X_{Bi} \\ &= q_0\end{aligned}$$

So, if you look at the sample mean, which is simply $\frac{1}{4} \sum_{i=1}^4 y_i$

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So, remember this is defined as follows. So, y_i is q_0 plus q_A into X_{Ai} plus q_B into X_{Bi} and soon. And so the definition of y_i . So, if I separate those terms out, so this is $\frac{1}{4} \sum_{i=1}^4 q_0$ across all the 4 terms, and again we just $\left(\sum_{i=1}^4 X_{Ai} \right)$. So q_i gets extracted out, then $\sum_{i=1}^4 X_{Ai}$ is what is you know, remaining, and then it is $\frac{1}{4} \sum_{i=1}^4 q_B$ so on. So, what happens in this expression? Sum of all $\sum_{i=1}^4 A_i$ along a column is 0, all $\sum_{i=1}^4 B_i$ is 0, $\sum_{i=1}^4 A_i B_i$ are 0, so everything has in the first term goes to 0, that is what we saw in the previous sigma, which is the $\sum_{i=1}^4 X_{Bi}$. So, all these three terms will go to 0 and summed up. So

therefore, I have just q naught repeated 4 times so therefore, mean is q naught that is we derived the q naught expression 2, questions. (())

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The image shows a digital whiteboard with the following handwritten content:

$$\begin{aligned}
 SST &= \sum_{i=1}^4 (y_i - \bar{y})^2 \\
 &= \sum_{i=1}^4 (q_A X_{Ai} + q_B X_{Bi} + q_{AB} X_{Ai} X_{Bi})^2 \\
 (a+b+c)^2 &= a^2 + b^2 + c^2 + 2ab + 2bc + 2ca \\
 &= \sum_{i=1}^4 q_A^2 X_{Ai}^2 + \sum_{i=1}^4 q_B^2 X_{Bi}^2 + \dots + 2 \sum_{i=1}^4 q_A X_{Ai} \cdot q_B X_{Bi} \\
 &= 4q_A^2 + 4q_B^2 + 4q_{AB}^2 + \dots \\
 &= SSA + SSB + SSAB + \dots
 \end{aligned}$$

So, now, we wanted to get that SST expression right. So, SST is the total variation, so simply $y_i - \bar{y}$ whole squared equals 1 to 4. And since, we just now do you have y naught equals $\bar{y}$ equals q naught therefore, this is nothing but an expression that looks like this q_A into X_{Ai} plus q_B into X_{Bi} plus $q_{AB} X_{Ai} X_{Bi}$ whole squared. So, this is basically, a plus b plus c the whole squared. We have remembered a (()) this is difficult formula, this is nothing but a squared plus b squared plus c squared plus all the product terms right $2ab + 2bc$.

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So, applying that you basically have q_A squared plus q_B squared into X_{Bi} squared and soon right. Then plus q_A squared B plus X_{Ai} squared B etcetera; and then we will write one term, so plus 2 into i equals 4 q_A into X_{Ai} into, so b right that is q_B into X_{Bi} right, that is one of those terms, other terms I am not explain. So, basically squares plus the corresponding product terms.

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So, how does this simplify you know? $q A^2$, the $q A^2$ comes out, and $X A^2$ squared is simply 4, we saw that right. So, $4 q A^2$ plus $4 q B^2$ plus $4 q AB$, that is the first three terms right, from the $a^2 + b^2 + c^2$, we get this $q A^2 + 4 q B^2$ into $4 m^2$. Then the remaining dot product terms go to 0 right. $X A_i$ and $X B_i$ across all the 4 rows goes to 0. So, all them get if there is A_i in to B_i or A_i be the everything goes to 0(s), so the last three product terms are simply 0 and that is what we have. So, this is known as we say SA is how we got that expression.

So, today it is the purpose here is to not fit, the values 4 digits find out, which is more important than the other, which factor effects your system performance more. Given that each factors has two levels, and you have fixed those two levels right; so usually if you have two levels, only you pick two extremes normally right; you pick the lowest in the highest, and then see, whether when going from the lowest to the highest part of a declared factor, if it makes more sense than we has we would try to see what happens in between right.

Then we will go to next level of experiments, there will had more levels within that same factors so from 2 GB to 32GB, you see there is a big difference in performance, when I go to 32 GB compared it to GB, then you would see all at least have 4, 8 and 16 and see, you know, what is the right spot for stop it and given cost that is the purpose of this particular analysis. Questions? It just the biggest question is, am I going to cover cover chapter 20 or not, because it felt seek chapter 20, you got 50(()). But it is okay, we will enough go through this class. So, this is for a two factor, I will try. So, what if you have three factors? 3 factors with 2 levels, so it is S to q to the power k , so k factor.

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3 factors with 2 levels each
 eg Mem Size^(A), Cache^(B), No of proc^(C)
 (4MB, 16MB) (1KB, 2KB) {1, 2}

I	A	B	C	AB	AC	BC	ABC	y
1	1	1	1	1	1	1	1	
2	1	1	2	1	2	2	2	
3	1	2	1	2	1	1	1	
4	1	2	2	2	2	2	2	
5	2	1	1	1	1	1	1	
6	2	1	2	1	2	2	2	
7	2	2	1	2	1	1	1	
8	2	2	2	2	2	2	2	

So, if you have 3 factors with 2 level each. So, for example, I give you write a system which has memory is one factor and there are two levels, you know say 4 MB and 16 MB, and cache like before, which is 1 KB and 2 KB followed by number of processors **right**. So, this is say you have factor A, this is factor B, this is factor C, and this is said either 1 CPU or 2 CPU, so that is a third factor **(())**. So, if I give you this, and how do we proceed? As before the same principle of generating this table with 2 to the power k rows applies, and then you just have **right**. So, you will have, I am not going to go through the example. So, if I give you the values, so this is the column A, column B **Bright**.

So in general, if I have k factors, I will have k choose 2 effects the whole **(())**, then I will have k choose 3 effects and soon up to k choose k effects. So there are more effects; in the previous case, there was AB and AB, those are the 3 effects, we are interested in. And I go to **right**, then we have A and B have to interact with each other, then how do A and C interact with each other? Then finally, A, B, C all together have the interaction with each other **right**. So, this is simply **...** So, if I do, I am k choose 2, I have three combinations **right**, so three possible combinations, let say therefore AB is a column, AC is another column, BC is another column, ABC is third last column. So, I have total of 7 effects.

Now, SST equal SSA plus SSB plus SSC and soon; say in calculated with before us, and then remember with the last column, you know we used to use this y. So, the value would fill up this column is normally, if you look at my binary value, we have set at 00 1 and so on here it

is the. So, will keep the last row constant, or the last column constant, this one will change every 2 rows, and this one changes every other. So, once I get this, then it is exactly, then everything else is the same. So, the value for **right**, so again remember it will be the total column wise dot product. So, into I will give you may q dot; then the column A into Y **right**, A dot y divided by 4 give me my q A and so on, same same steps as before **(())**.

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$$q_0 = \frac{J \cdot y}{2^3}$$

$$q_A = \frac{A \cdot y}{2^3}$$

$$q_{ABC} = \frac{(ABC) \cdot y}{2^3}$$

$$SST = SSA + SSB + SSC + SSAB + SSB C + SSAC + SSABC$$

So, I dot y divided by 4 will be q naught, q A will be column A dot y divided by 4 and soon; q ABC will be that ABC column into **4 divided by** into y divided by **sorry** dot product **(())**. Then your SST has more factors SSA plus SSB plus SSC individual factors, then combination factors, nested analysis is detected. So, if you know, how to do **(())** they will do 3 in the final, stare missing. So that is, and if you really want I have posted samples of exercises we have today, which one of them includes **...** there is only one question in this whole chapter 171 which is basically 3 effects, and we can try that after.

So, this is the end of chapter 17. So as per my schedule, I have supposed to go to single factor, one factor analysis, there I have set of qualitative variations. So, different CPU types for example, So, I give you experiments with only one factor would it had several levels **right**, but the several levels, whatever 10 levels, 15 levels say, 10 different CPUs have been investigated, then what is the relative **...** So, what there you want to find out is **right** how much of the variations is because of the difference in the different factor levels, then how of it is because of errors **right**, which you want to make sure that so your SST is simply 2 factors; one is **...** The

2 components; one is SSA, which is the variant factors right, the CPU type it has been varied; and whether the exploit level also that comes to the picture, so that only SST equals SSA plus SSC that is important. I am not going to go through chapter 20 (()) .

(())

Did I say 4, sorry everything in 8 (()) . And SSA will be 2^2 to the power 3 actually, I wrote as 2^2 squared last time; SSA will be 2^2 to the power 3, but your q will be squared, 2^2 to the power 3 in 2^2 square plus q to the power cubic squared right; your q has to do not cube only the factors k factor will come. So, chapter 20 I am skipping, because it is a little bit late to start on a chapter 2 days before the final exam. But so what, instill what I am going to do I still continue with some other variations, whatever I talk about whether the fig and the final or not at the end of the description for you know, just listen.

(())

That what will have do you have to take the general 2^k form formulation from that we have derived. Yes you mean experimentally, you might have different levels for different factors. If they are all the same, then we have this sort of analysis. If it is ...

(())

(()) Your question was we have different levels of different levels in each right. So, in that case, you will still have the full factorial design, but they are going to have the sort of nice analysis when we have different levels.

(())

You can design sort of experiments, this kind of analysis, we will have to go back.

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Handwritten notes on a digital whiteboard. At the top left, it says (A) 2^k y. Below this is a table with columns A, B, AB, and y. The table contains four rows of data: (-1, -1, -1), (1, -1, 1), (-1, 1, 1), and (1, 1, 1). To the right of the table, there is a calculation: Avg(15, 18, 21) = 18, with a bracket underneath the numbers 15, 18, and 21, and a small 'y' above the equals sign.

A	B	AB	y
-1	-1	-1	
1	-1	1	
-1	1	1	
1	1	1	

Avg(15, 18, 21) = 18

So, something is that useful to know **right** the first variation is what happens, if I have 2 to the power k tests or designs experiment types, but they run each other for r applications **right** that is it. So, if I 2 to the power k, but each **...** That what we are going training you **right**, run multiple replications. So, if they run replication how does my analysis **(())** **right**. So, with replications, they have only couple of changes to the analysis. You are so what we will have is **right** say AB AB like before **right**, let us say only 2 levels we are looking at, so minus 1 minus 1 minus 1 **right**.

(No audio from 18:10 to 18:30)

So, it is y column **right**. So, what I will have is, I will have r experiments, results of r set experiments **right**, I will have r values for every row **right**. So, my y will simply be the odd rows of this; then everything is proceeds as before. So, for example, if this is 15, this is 18 and this is 21 made this r equals 3 **rights**. So, I simply take the average of this 3, and that becomes my y, this is 18. So, you will repeat like I did last time, replacing y with corresponding averages, because all the replications. And then of course, later on used to conference intervals and soon. There is a lot more here only scratching the surface. But now the will depend upon the **...**

Actual sample taken were actually **...**

(()) r replication the standard deviation of those r replication may also **(())**

Which were whether we are using this, the actual configuration of the SST is there. (()) I will come.

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e_{ij} : i : row
 j : replication number ($1 \leq j \leq r$)

$$e_{ij} = y_{ij} - (q_0 + q_A X_{A_i} + q_B X_{B_j} + q_{AB} X_{A_i} X_{B_j})$$

$$SSE = \sum_j \sum_i e_{ij}^2$$

$$SST = SSA + SSB + SSAB + SSE$$

For more details, read ch. 18

So, what we will have is for right, you will have a set of e_{ij} right for the i th combination and the j th trial right. So, that is what your e_{ij} would be. So, there could be e_{ij} (()). So i is the row, and r and j is the replication number, where j goes from less k . So, we are now y_{ij} becomes.

(No audio from 20:34 to 20:53)

So, each case e_{ij} , it is actually defined as $y_{ij} - \bar{y}_i$, which is the actual measured value minus what you have been in an...

(No audio from 21:05 to 21:46)

So this actually, will correspond to $\bar{y}_i$ the average value of y_i . So this will be $\bar{y}_i$. So, this is the error term for every replication, this will be the error term. So, I have just, and then today if I look added the, because this is the average right. So, what will happen is the summation of all errors in a particular will go to 0. So, summation of all errors $\sum_j \sum_i e_{ij}$, all e_{ij} will go to 0 then what we are interested in is this, so-called SSE, which is simply $\sum_j \sum_i e_{ij}^2$, because all rows in a closed (()). So, if you give the table, we will complete SSE; and then your SST now again, you are not getting in to the details is got this extract component. SSA

plus SSB, so the total variation is actually across all the samples **right**; SST is now, existing all the replications that you are taken.

So, the purpose of taking this next to the step is that to find out whether SSE is small or not, if SSE negligibly small, so you do the same analysis like before **right**. If SSE is very large let us say SSE is 70 percent of total variation is because of errors it means that between replications, you have several like there is lot of variations replication itself for a given complication. Therefore, you can say SSE is very large that means, there is the most of the variation is because of experimental errors, it cannot really conclude anything in terms of AB or A; I really would want to see A and B having good values or may be AB having larger value, but SSE should go close to something close to 1 percent, 2 percent is accepted. But if SSE is very large, then we will have to simply come and report that whatever I am seeing here in terms of variations is simply, because of the experimental errors.

And there sometime that is stickers, you know some times you run experiments even for CPU measurement, the same job, same computation and the same system at different points in time; even if there is no other background processing say that background jobs running in the system; sometime you will find out that the actual measurements sent up the quite variation here with thenot correct, some other system CPU process taking rest at the time, which you trying to do; whatever it is, all of it something like sensors and measuring say you know, values for a sensor, you find that there is so much variations.

So, the **p**urpose of this is to do if I do replications, then I want to ensure that enough replications are there such that SSE goes to a smaller variation. If SSE is very large, then your experiments are basically inclusive, because you cannot really say that that this particular factor A has a name better impact than some other factor. So, that is just a highlight of the lot more in the chapter, and then we just look at one example of 2 k minus p and after that it will be **(())**. So, for more details **...**

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ch 19: 2^{k-p}
 $K=4$ | A, B, C, D
 2^3 design, not 2^4_D

I	A	B	C	AB	AC	BC	ABC	y
1	-1	-1	-1	-1	-1	-1	-1	0
2	1	-1	-1	-1	1	1	1	

So, in chapter 19 is (()) how do I get 2 to the power k minus p right, that fractional factorial design, which mean is that I do not wanted to q to the power 2 that is to many, and I wanted to do something less then. So, that I again I just first section. I just briefly mention, what is going on here right. So, let us say k equals 4 right, there are 4, 4 factors – a, b, c, and d. But only one wanted to I wanted 2 to the power 3 design right.

(No audio from 25:42 to 25:53)

So, this finally, (()) 16. So, what is the good combination. So, there are different ways is used; one of them is here first of all find out the which 3 or k usual, you decide that 3 of those factors have to be a repeated in all the combination, but we have fourth one only in some variations. They do not actually have p equals right, one have consistency, but you can have some. So, the way the let us see A, B, C at the selected factors, in d is the (()). So, we will go were in right A, B, C, AC. So, we will have our right columns has before, this is my 2 to the power 3 design right. So, I have everything as before.

(No audio from 26:40 to 27:04)

So, what you note down. So, I have A, B, C. So, if you want to bring in D. So, again if you look added this is minus 1, minus 1, minus 1 right; this is minus 1, and this we said is 1, minus 1 and so on right, say this is 1. And the A, B, C column will looks something like this. I will that 1, minus 1, 1 minus 1, minus 1, 1. So, you can pick, so what happens you have A, B, C;

let us see, you are (()) you are keen on right. So, you want to know the individual factors of these factors. Would you have 4 other column we choose from...

So, this one, I am tell you interactional A and B are A, B and C, and so on. So, you simply choose any one of them. So, that would be a we can replace that, and then of course, we go on in to.

(())

I do not have an answer further right now. I have do not tried this sum. So, when I conduct explants, I want this is the combinations have right. So, you have been conducting students with A, B, C and D with this 4 different levels right. So, that is taken, has to why this verses something else. And so, all I want to do is create a set of experiment set with different with variations each of those levels right. So, when the case of A, B and C; I have does in she have done all the combinations that I want, and for those 2 set of combination they just want to. So, what we find here in this case is there; 4 (()), 4 of those combinations I am testing with a with D at minus 1.

I am not testing with D at 1 for 4 other combinations right; whereas in the case where the full factorial added the same added the same thing what happen repeated right, I would have (()) added. So, I am testing for hope the combinations of what I would have normally tested with this minus 1, and the other half of testing with one. And then one about then you run the experiments, what are the values have y that you get with this combinations will have D's factors also take in will have right.

(()) It will be same as minus 1 1.

This is will be there, this is will be there. See all those saying is that for you see you have to you have to trained create combinations of A, B, C right. So, you have minus one. So, they should the for the first experiment you will all those 4 factors will be have levels minus 1; whatever that level for (()) right. Everything it is going to be a same (()), and your y here will depend up on the D's value right; if D is 1, you have different result; if D is minus 1, you have different result. That is why y is D is factorial into the value that y that you see in (()).

(No audio from 30:14 to 30:30)

So, if you replace some other column with D will it make a difference, it will make a difference to the type of experiments you have run^{right}, if it is this one for example, this is 1, 1, 1, minus 1, and so on^{right}. So, there in this way, this have to be D instead of that then, less than levels, which you have experimenting in each case is going to be different ^{(())}.