

Non-stationary A/B Tests

ABSTRACT – A/B tests, also known as online randomized controlled experiments, have been used at scale by data-driven enterprises to guide decisions and test innovative ideas to improve core business metrics. Meanwhile, non-stationarities, such as the time-of-day effect, day-of-week effect and week-to-week distribution changes, can often arise nonparametrically in key business metrics involving purchases, revenue, conversions, customer experiences, etc. We discuss in this presentation the impact and challenges of non-stationarities on A/B tests. We then discuss some scenarios where such impact and challenges can be appropriately alleviated or addressed by our proposed methods.



Dr. Zeyu Zheng

Assistant Professor
Dept. of Industrial Engineering
and Operations Research
UC Berkeley

SPEAKER BIO – Zeyu Zheng is an Assistant Professor at UC Berkeley, the Department of Industrial Engineering and Operations Research. He received a PhD degree in Operations Research from Stanford University in 2018, and a Bachelor degree in Mathematics from Peking University in 2012. He has done research in Monte Carlo simulation theory and simulation optimization. He is also interested in non-stationary stochastic modeling and experimental design.