

# Adaptive Experimental Design and Counterfactual Inference

TANNER FIEZ, SERGIO GAMEZ, ARICK CHEN, HOUSSAM NASSIF, and LALIT JAIN\*, Amazon

Adaptive experimental design methods are increasingly being used in industry as a tool to boost testing throughput or reduce experimentation cost relative to traditional A/B/N testing methods. This paper shares lessons learned regarding the challenges and pitfalls of naively using adaptive experimentation systems in industrial settings where non-stationarity is prevalent, while also providing perspectives on the proper objectives and system specifications in these settings. We developed an adaptive experimental design framework for counterfactual inference based on these experiences, and tested it in a commercial environment.

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## 1 INTRODUCTION

A/B/N testing is a classic and ubiquitous form of experimentation that has a proven track record of driving key performance indicators within industry [11]. Yet, experimenters are steadily shifting toward *Adaptive Experimental Design* (AED) methods with the goal of increasing testing throughput or reducing the cost of experimentation. AED promises to use a fraction of the impressions that traditional A/B/N tests require to yield high confidence inferences or to directly drive business impact. In this paper, we share lessons learned regarding the challenges and pitfalls of naively using **adaptive experimentation systems in industrial settings where non-stationarity is the norm rather than the exception**. Moreover, we provide perspectives on the proper objectives and system specifications in these settings. This culminates in a high level presentation of an AED framework for counterfactual inference. To provide a robust and flexible tool for experimenters with performance certificates at minimal cost, our methodology combines cumulative gain estimators, always-valid confidence intervals, and an elimination algorithm.

## 2 A CASE STUDY

Imagine a setting where on a retailer web page, a marketer has been running a message  $A$  for the last year and now wants to test whether message  $B$  beats  $A$ . At the start of the experiment the messages are initialized with a default prior distribution, and then at each round a Thompson sampling bandit dynamically allocates traffic to each treatment, playing each message according to the posterior probability of its mean being the highest [14]. After day 8, the algorithm directs most traffic to message  $A$  (see Figure 1). On day 14, the experimenter needs to decide whether  $A$  has actually beaten  $B$ . They conduct a paired t-test which, somewhat surprisingly, does not produce a significant  $p$ -value. As the bandit shifted all traffic to message  $A$ , not enough traffic was directed to message  $B$ , diminishing the power of the test. The experimenter is forced to conclude that they can not reject the null hypothesis that there is no difference between

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