AN APPROACH TO SIGNIFICANCE ESTIMATION FOR SIMULATION STUDIES

Andreas D. Lattner¹, Tjorben Bogon¹,² and Ingo J. Timm²

¹Information Systems and Simulation, Institute of Computer Science
Goethe University Frankfurt, P.O. Box 11 19 32, 60054 Frankfurt, Germany
²Business Informatics I, University of Trier, D-54286 Trier, Germany

Keywords: Significance estimation, Simulation control, Statistical tests, Machine learning.

Abstract: Simulation is widely used in order to evaluate system changes, to perform parameter optimization of systems, or to compare existing alternatives. Assistance systems for simulation studies can support the user by performing monotonous tasks and keeping track of relevant results. In this paper we present an approach to significance estimation in order to estimate, if – and when – statistically significant results are expected for certain investigations. This can be used for controlling simulation runs or providing information to the user for interaction. We introduce two approaches: one for the classification if significance is expected to occur for given samples and another for the prediction of needed replications until significance might be reached. Experiments are performed on normal distributions for an initial evaluation of the approaches.

1 INTRODUCTION

Nowadays, simulation is widely used in order to evaluate system changes, to perform parameter optimization of systems, or to compare existing alternatives. A clear advantage of simulation is that costs or damages on real systems can be avoided while investigating effects of changes or testing newly planned systems. Simulation is used in various domains, e.g., for marine container terminal planning (Berth Planning and Quay Resources Assignment Problem; (Laganà et al., 2006)), multi-location transshipment problems (Ekren and Heragu, 2008), and clinical resource planning (Swisher and Jacobson, 2002).

If complex systems with many parameters are modeled, simulation studies can consist of a large number of single simulation runs and a rather structured and disciplined evaluation has to be performed in order to avoid getting lost in the vast of result data. A support for the non-creative, monotonous tasks in simulation is desirable.

In this work, we present one aspect of the current research project AssistSim addressing a support for the performance of simulation studies. The project aims at supporting planning and execution of simulation studies including simulation system control and an automated analysis of intermediate simulation results. In this paper we present an approach to significance estimation in order to estimate, if – and when – statistically significant results are expected for certain investigations.

The approach itself can also be applied in other situations, i.e., beyond simulation – for any task where two samples should be compared and where preliminary samples should be used for estimation how many further examples might be needed in order to satisfy certain statistical properties.

The paper is structured as follows: In Section 2, we discuss some approaches related to ours. The context of the work and the framework of automated operation and control of simulation experiments is presented in Section 3. In Section 4 we introduce our approach to significance estimation. Experimental results are presented in Section 5. A conclusion as well as ideas for further works are discussed in Section 6.

2 RELATED WORK

The automation of (simulation) experiments as well as the application of data mining approaches to experimental settings and results has been addressed by various researchers. Although the focus of this work is set on simulation experiments, we also in-
clude some recent approaches to automation of experiments which are actually executed in real systems.

An approach to identification of free-form natural laws from captured experimental data is presented by (Schmidt and Lipson, 2009). In this work symbolic regression—a method for searching in the space of mathematical expressions which is based on evolutionary computing—is used. They apply their approach to motion-tracking data from physical systems like oscillators and chaotic double-pendula. They report that their algorithm identifies different known physical laws and that the discovery rate can be accelerated if previously found laws can be used as building blocks for more complex systems. In earlier work an analysis of two different encoding types—tree and graph encoding—for symbolic regression on over 500 randomly generated target functions is presented (Schmidt and Lipson, 2007). The authors conclude that graph encoding is an “attractive” alternative to traditional tree based approaches as they provide similar performance in convergence with less bloat.

Explora is a knowledge discovery assistant system for multipattern and multistrategy discovery (e.g., Klösgen, 1994; Klösgen, 1996). Klösgen lists four analysis tasks that can be aimed at in such a setting (Klösgen, 1994): single-variant analysis (e.g., influence of predefined factors on output variables), comparison of variants, analysis of whole space of variants, and optimization. Klösgen reports that the discovery approach “can constitute a valuable approach also in an area where the analyst has already a lot of knowledge on the domain”. Referring to Klösgen three paradigms are fundamental in order to support data exploration: search, visualization, and navigation, and KDD should combine these three paradigms in a semi-automatic process (Klösgen, 1996). The Explora system “constructs hierarchical spaces of hypotheses, organizes and controls the search for interesting instances in these spaces, verifies and evaluates the instances in data, and supports the presentation and management of the discovery findings” (Klösgen, 1996, p. 250). Different facets of interestingness are also discussed in this paper: evidence, redundancy, usefulness, novelty, simplicity, and generality. The application of Explora to simulation experiments in practical political planning is presented in (Klösgen, 1994).

(King et al., 2009) address the “automation of science”; they present the development of the robot scientist “Adam” who autonomously generates functional genomics hypotheses and tests these hypotheses using laboratory automation. An ontology and logical language has been developed to describe the research performed by the robot. The automated conclusions have been confirmed through manually performed experiments. In earlier work, King et al. present genomic hypothesis generation with their “robot scientist” (King et al., 2004). Experiments and hypothesis generation are performed in a loop where experimental results are evaluated and machine learning (with access to background knowledge) is applied. The output of this step is used in order to select experiments for the next cycle.

Huber et al. apply decision tree learning (ID3) in order to extract knowledge from simulation runs in model optimization (Huber et al., 1993). They set up a classification task where the relation between input and output of simulation runs is learned. The result of the learning phase is a decision tree indicating which attributes are important and what attribute values lead to “good” or “bad” behavior. In their paper, they apply the approach to find the range of configuration and workload parameters to optimize the performance for a multiprocessor system. Referring to Huber et al. this qualitative information of the system behavior can be helpful for interpretation of the optimization results. (Burl et al., 2006) present an approach to automated knowledge discovery from simulators. They address the “landscape characterization problem” with the aim to identify regions in the parameter space which lead to a certain output behavior. Their approach is based on support vector machines (SVM) and active learning, i.e., they aim at an intelligent selection of new points in the parameter space in order to maximize “the amount of new information obtained” (Burl et al., 2006, p. 83). As applications they use asteroid collision simulation and simulation of the Earth’s magnetosphere. They report an increase of the efficiency over standard gridding (2× to 6×).

(James et al., 2007) present a scheduling tool to support the planning and steering of numerical experiments. They address the problem that in practice scientists often interactively adapt experimental settings in dependence of the intermediate results (skipping or adding experiments, changing the level of detail for parts of the parameter space) as well as “hole” parameter spaces where not all parameter combinations (the cross-product of all parameter values) should be taken into account. The approach consists of a scheduler that handles experiment jobs in different job queues for available processors and certain pre- and post-conditions to check if an experiment is (still) relevant and to potentially clean up experimental output. With different graphical user interfaces the user can setup experiments and interactively change them even in the execution phase. The user has the possibility to cancel individual jobs or complete parameter sets. For illustration a study of a physical
simulation of the Ising model is used aiming at the identification of the critical temperature.

(Hoad et al., 2009) introduce an algorithm for the automated selection of the number of replications for discrete-event simulation in order to achieve a certain accuracy for simulation output measures taking into account confidence intervals. They apply the approach to different statistical distributions and to a set of simulation models. The authors report that the algorithm is effective in selecting the needed number of replications in order to cover the expected mean at a given level of precision.

Similar to some of the related approaches, we apply machine learning in combination with simulation. In this work, machine learning is not used to discover knowledge from simulation results but to learn a classifier for the estimation of statistical properties. In our approach, we take into account statistical tests and the development of their results for the control of simulation runs.

3 CONTROL OF SIMULATION EXPERIMENTS

In this section, we briefly describe the project context of the approach presented in this paper. The goal of the associated project AssistSim is the provision of support functionalities for the performance of simulation studies. Assistance is intended for planning, execution, and analysis of simulation studies. The first aspect – planning assistance – aims at capturing relevant information for a simulation study, e.g., identification of the objects of investigation including parameters as well as their domains, and selection of measurements and target functions. Details about this aspect are planned to be published in a separate paper by our project partners.

The aim of the second aspect – the execution assistance – is the automated operation and control of the simulation system, i.e., the automated execution of simulation runs. This phase is partially connected with the analysis assistance as simulation control depends on intermediate results of simulation runs. However, in the current project, we restrict the analysis assistance to a relevant set of functions for simulation control. A thoroughly designed analysis assistance for the investigation of a large result set of simulation studies is planned to be part of a follow-up project.

The essential task of the simulation execution assistance is the systematic execution of the different settings of the planned experiments. It is distinguished between three different kinds of simulation studies:

1. Exploration. The parameter space has to be explored and interesting findings should be captured.

2. Optimization. Parameter configurations which are expected to lead to good results w.r.t. a target function should be identified.

3. Comparison. Two or more parameter configurations of a simulation model (or different simulation models) should be compared identifying the best one or ranking the variants w.r.t. a target function.

Using a straight-forward approach, exploration studies can be performed by testing all possible parameter configurations. In the case of continuous variables, a step size for discretization or a selection of parameter values to be investigated has to be performed. Optimization studies can be performed by coupling optimization methods (see, e.g., (Bianchi et al., 2009)) for a survey on metaheuristics for stochastic combinatorial optimization). For comparison studies, different approaches in the fields of ranking, selection, and multiple comparisons have been introduced (e.g., (Swisher et al., 2003)).

In our work, we focus on discrete-event simulation where various random variables can influence simulation runs. In production scenarios, for instance, randomness can affect the delivery times of parts, duration of processes, and breakdowns of machines. Thus, multiple runs of the same simulation model with identical parameter configurations but different seed values for the random number generators usually leads to varying simulation runs and consequently, to different results of the corresponding observed measurements (e.g., manufacturing output). Technically, this situation can be described as a stochastic process with a (usually unknown) probability distribution and expected value for the target function. Having this situation in mind, a meaningful simulation study has to perform multiple runs of the same simulation setting (i.e., model and parameter configuration) with different random number seed values in order to draw conclusions about configurations’ qualities. This multiple runs of the same parameter settings are called replications.

The number of replications and their results are highly relevant for computation of statistical evidence. Depending on these results, mean values and confidence intervals of measurement variables can be computed or statistical tests can be applied in order to check if experimental data supports the hypothesis that one variant leads to better results than another. Obviously, if more replications are performed,
a higher confidence w.r.t. the statistical results will be received. However, complex simulation models can lead to costly execution times for single simulation runs and a large parameter space might prohibit performing a large number of replications for each parameter configuration.

The approach presented here aims at the estimation if certain statistical results are expected to be generated and when this could be the case, i.e., how many replications are expected to be needed in order to satisfy certain statistical properties. In this work, we focus on situations where two different variants should be compared by a statistical test. A similar approach could be developed for an estimation when a confidence interval of a measurement is expected to be accurate enough for the expert performing the simulation study.

4 SIGNIFICANCE ESTIMATION

In this section, we present our approaches to significance estimation. For initial studies, we have abstracted from simulation runs and use probability distributions and randomly drawn samples of these distributions for a first investigation how data can look like. We assume that observed measurement variables of different simulation runs also underly certain distributions. Using well-known probability distributions allows for structured investigations of our approaches where we can easily generate samples from distributions with known properties. Evaluations with data generated by simulation models can be more difficult as the real underlying distribution is not known and if two simulation model variants are compared, it is not clear from the beginning if the distributions of their results differ.

In the next subsection we present an analysis of statistical properties before we actually introduce our approaches to significance estimation, namely convergence classification and replication prediction.

4.1 Analysis of Statistical Properties

If we take a look at different successively drawn samples of distributions, we can see an interesting development of values. Figures 1 and 2 show two developments of values from the same distribution (normal distribution with mean 20 and standard deviation 2). The solid blue line shows the estimated mean value using a specific number of sample values. The dashed light blue line shows the confidence interval. It is known that we need four times as many samples in order to halve the size of the confidence interval (e.g., (Law, 2007)). It can be seen that in one case the mean of the sample is below the actual expected value of the distribution (Figure 1) while in the other case, the line comes close to the actual expected value rather quickly (Figure 2).

Figures 3 and 4 show the development curves of p values of performed t-tests on varying sample sizes. In these graphs, we can see two curves: One where the compared samples are actually drawn from different distributions (blue line; mean 20, stdev 2 vs. mean 21, stdev 3) and another where both compared samples are drawn from the same distribution (dashed red
Figure 3: p value of t-test development for growing number of samples (normal distributions with mean 20, stdev 2 vs. mean 21, stdev 3) - Example 1. The two distributions have been selected to have a good overlap in the values on purpose in order to take a look at samples where the difference is not obvious after drawing a few examples. Interestingly, it can be seen (e.g., in Figure 4) that for these distributions in some cases the graphs can be hardly distinguished (for less than 100 samples for each distribution).

Additionally to the graphs comparing two single samples, the average p values of 100 runs are plotted in Figure 5. As it can be seen, the p values of identical distributions (dashed red line) are close by 0.5 while the p values of the different distributions (solid blue line) move towards the x-axis.

In this study, we focus on the comparisons of two different distributions and leave out the single sample case where only one measurement variable of one variant is taken into account. The following two sections describe two approaches to significance estimation.

4.2 Convergence Classification

Convergence classification aims at estimating if it can be shown that samples from one distribution are better on average (e.g., if it can be shown by a statistical test that the mean is greater than the mean of another distribution). The basic idea is to observe the development of p values while the number of samples is increasing. We have set up the convergence estimation as a classification task. A classifier is trained using a set of positive and negative examples (different distribution vs. identical distribution). This classifier can later be used in order to classify unseen p value series.

In our current implementation, we extract five straightforward features which are used for classification and have a target attribute with two possible outcomes:

- $p_{\text{min}}$: The minimal p value observed so far.
- $p_{\text{max}}$: The maximal p value observed so far.
- $p_{\text{avg}}$: The average of all observed p values.
• \( p_{\text{last}} \): The last known p value (taking into account the whole samples).
• \( p_{\text{grad}} \): The “gradient” of the p value development, taking into account first and last known p value in relation to the number of samples.
• \( \text{class} \): Different or same distribution (diff/same).

In order to train the classifier, we apply the C4.5 algorithm for decision tree learning (Quinlan, 1993). In our work, we have integrated the WEKA machine learning program and have used the J4.8 implementation of C4.5 (Witten and Frank, 2005).

### 4.3 Replication Prediction

While significance estimation only aims at the classification if a significant statistical result is expected, the replication prediction task has the goal to estimate the number of needed replications in order to reach the significant result with a statistical test. Thus, in this case we are facing a numeric prediction task.

Various prediction methods could be applied to the data, e.g., from the field of time series prediction. For our initial experiments we decided to apply regression to the known series of p values in order to estimate the subsequent development. Therefore, we use the R project implementation of the nonlinear least squares method (NLS) (R Development Core Team, 2010).

In order to fit a function to the provided data, we let the regression identify the coefficients \( a \) and \( b \) of the following formula:

\[
 f(x) = \frac{1}{a + bx} \quad (1)
\]

The prediction of the number of necessary replications is done by computing the interception point of the curve with the desired significance level \( \alpha \). Equalizing the function with \( \alpha \) and solving it for \( x \) leads to the predicted number of replications:

\[
 x = \frac{1}{\alpha b} - \frac{a}{b} \quad (2)
\]

Figure 6 shows the development of p values as well as the regression curve which has been generated from the first 30 p values.

### 5 EVALUATION

The evaluation consists of three parts. In the first part, the significance classification is applied to distributions with fixed mean and standard deviation. The second part applies the significance classification to randomly generated distributions. In the third part, we apply the replication prediction to fixed distributions.

#### 5.1 Significance Classification for Fixed Distributions

In the first experiment series, we apply the significance classification approach to samples drawn from different distributions with fixed mean and standard deviation. Altogether, we set up three different distribution pairs which are evaluated. In our evaluation, we investigate the classifier accuracy for varying numbers of p values (5, 10, …, 95) taken into account for training and classification. For each distribution pair, ten independent runs are performed where 500 training and 500 testing examples (50% same, 50% different distributions) are generated.

Table 1 shows a summary of the results indicating the accuracy of the approach as well as the accuracy if simple comparison of the last p value with the \( \alpha \) threshold is performed, i.e., if \( p_{\text{last}} < \alpha \), it will be classified to \( \text{diff} \); otherwise to \( \text{same} \). Additionally, for each number of p values we perform a statistical significance test comparing the accuracies of the classifier vs. the \( \alpha \)-threshold approach (ten accuracy values each) and capture the corresponding p values of the test. Significant results are emphasized with bold letters. The accuracies for the second distribution pair (\( \mu_1 = 20 \), \( sd_1 = 2 \) vs. \( \mu_2 = 22 \), \( sd_2 = 2 \)) is shown in Figure 7.

The following tree is an example for a trained clas-
Table 1: Accuracies of the significance classifier for different fixed distributions (0° indicates p values < 0.001).

| μ₁ = 20, sd₁ = 2, μ₂ = 21, sd₂ = 2 | Approach | 5 | 10 | 15 | 20 | 25 | 30 | 35 | 40 | 45 | 50 | 55 | 60 | 65 | 70 | 75 | 80 | 85 | 90 | 95 |
|------------------------------------|----------|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|
| Sign.Cl.                           | 655      | 698 | 751 | 770 | 810 | 825 | 836 | 855 | 865 | 895 | 898 | 909 | 915 | 928 | 929 | 935 | 936 | 941 | 952 |
| p-thresh.                          | 700      | 629 | 680 | 716 | 763 | 783 | 810 | 839 | 873 | 889 | 910 | 924 | 930 | 933 | 934 | 936 | 940 | 947 | 955 |
| p (t-test)                         | 0° 0° 0° | 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° | 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° |

| μ₂ = 20, sd₂ = 2, μ₂ = 22, sd₂ = 2 | Approach | 5 | 10 | 15 | 20 | 25 | 30 | 35 | 40 | 45 | 50 | 55 | 60 | 65 | 70 | 75 | 80 | 85 | 90 | 95 |
|------------------------------------|----------|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|
| Sign.Cl.                           | 784      | 865 | 910 | 942 | 957 | 972 | 975 | 976 | 984 | 989 | 991 | 995 | 995 | 996 | 998 | 998 | 999 | 996 | 997 |
| p-thresh.                          | 700      | 836 | 911 | 947 | 966 | 975 | 974 | 976 | 976 | 976 | 976 | 976 | 976 | 976 | 976 | 976 | 976 | 976 | 976 |
| p (t-test)                         | 0° 0° 0° | 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° | 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° |

| μ₃ = 20, sd₃ = 2, μ₃ = 23, sd₃ = 2 | Approach | 5 | 10 | 15 | 20 | 25 | 30 | 35 | 40 | 45 | 50 | 55 | 60 | 65 | 70 | 75 | 80 | 85 | 90 | 95 |
|------------------------------------|----------|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|
| Sign.Cl.                           | 893      | 958 | 972 | 986 | 994 | 997 | 997 | 999 | 999 | 999 | 999 | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 |
| p-thresh.                          | 865      | 959 | 970 | 971 | 973 | 975 | 976 | 976 | 976 | 976 | 976 | 976 | 976 | 976 | 976 | 976 | 976 | 976 | 976 |
| p (t-test)                         | 0° 0° 0° | 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° | 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° 0° |

The results of these experiments indicate an advantage of the trained classifier in comparison to the threshold-based method in many cases. Significant (α = 0.05) differences in the accuracies can be observed for 5-40 p values in the first setting. In the second setting (where the mean difference is greater), for 5 and 10 as well as from 40 - 95 better results can be achieved using the classifier. In the third setting (even greater difference between means), the classifier is better for 5 and the settings with 20 or more p values.

5.2 Significance Classification for Random Distributions

In a second test, we do not use distributions with fixed mean and standard deviation values, but randomly generated distributions. The generation of the random distributions works as follows:

- Select a random mean value for the first distribution: \( μ₁ \in [50, 500] \).
- Randomly select a standard deviation value for the first distribution \( sd₁ \in [0, 0.3μ₁] \).
- Generate random mean value for the second distribution within the standard deviation of the first one: \( μ₂ \in [μ₁ - sd₁, μ₁ + sd₁] \).
- Randomly select a standard deviation value for the second distribution: \( sd₂ \in [0, 2sd₁] \).

Instead of drawing random samples from the same distribution, in this experiment series for each training
and testing example, the distributions are generated randomly. Thus, more general classifiers are trained taking into account various different distributions. Once again, ten independent runs with 500 training and 500 testing examples are performed. The results (average accuracies and p value of t-tests) of these experiments are presented in Table 2. A graph comparing the significance classifier with the p-threshold method is shown in Figure 8. The results indicate better results of the classifier for all tested numbers of p values. In some cases an accuracy difference with approximately 15 percent points occurs in these experiments.

5.3 Replication Prediction for Fixed Distributions

The third part of the evaluation addresses the replication prediction. Additionally to the approach presented in Section 4.3, we use a statistical power analysis in order to estimate the needed sample size (e.g., (Park, 2008)). We use the implementation of R Project \((\text{power.t.test})\) with the estimated mean difference of the corresponding number of sample sizes, \(\alpha = 0.05\), a fixed power value of 0.8, and the one-sided test setting. The result is an estimation how many samples are needed.

We apply the both prediction methods to the same fixed distributions as in Section 5.1 and capture the root mean squared error (RMSE). As both methods generate unrealistic high replication estimations in some cases, we have introduced a maximal threshold.

Whenever this threshold (1000 in our experiments) is exceeded, the corresponding value is set to the threshold value. Additionally, we count how many times no interception point could be computed for the NLS method (marked with “#invalid”). The results of these experiments are shown in Table 3. One graph of the second setting \((\mu_1 = 20, \sigma_1 = 2 \text{ vs. } \mu_2 = 22, \sigma_2 = 2)\) is shown in Figure 9.

The experimental results do not identify one of the methods as better. Depending on the number of p values taken into account and depending on the different distributions, one or the other method leads to a lower RMSE. A direct comparison is not really possible, as the NLS method leads to invalid values in some cases. Especially, if only few values are used, the regression does not lead to a valid interception point (25 out 100 for the first setting and 5 p values). For the first two distribution pairs (those with a higher overlap) and low numbers of p values (5 and 10), the NLS method leads to better mean error of the 100 performed runs. Early prediction results are of special interest as it allows for an early intervention (of the system or user).

6 CONCLUSIONS

In this paper, we have addressed the estimation of statistical properties. We have presented two approaches: one for classification if a development of observed p values is expected to lead to a statistical significant result and another one for the prediction of needed sample sizes, also by taking into account pre-
Table 3: Root mean squared errors of the replication prediction methods for different fixed distributions (mean values of 100 runs).

<table>
<thead>
<tr>
<th>µ₁ = 20, σ₁ = 2, µ₂ = 21, σ₂ = 2</th>
<th>Approach</th>
<th>5</th>
<th>10</th>
<th>15</th>
<th>20</th>
<th>25</th>
<th>30</th>
<th>35</th>
<th>40</th>
<th>45</th>
<th>50</th>
</tr>
</thead>
<tbody>
<tr>
<td>NLS</td>
<td>179.7</td>
<td>157.1</td>
<td>192.1</td>
<td>77.7</td>
<td>153.5</td>
<td>55.3</td>
<td>102.6</td>
<td>62.0</td>
<td>165.2</td>
<td>149.1</td>
<td></td>
</tr>
<tr>
<td>Power</td>
<td>282.1</td>
<td>233.5</td>
<td>166.9</td>
<td>125.2</td>
<td>102.4</td>
<td>167.8</td>
<td>155.6</td>
<td>103.6</td>
<td>97.9</td>
<td>27.6</td>
<td></td>
</tr>
<tr>
<td>#invalid</td>
<td>25</td>
<td>15</td>
<td>9</td>
<td>9</td>
<td>6</td>
<td>5</td>
<td>6</td>
<td>6</td>
<td>3</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Approach</td>
<td>55</td>
<td>60</td>
<td>65</td>
<td>70</td>
<td>75</td>
<td>80</td>
<td>85</td>
<td>90</td>
<td>95</td>
<td></td>
<td></td>
</tr>
<tr>
<td>NLS</td>
<td>151.1</td>
<td>101.9</td>
<td>129.3</td>
<td>100.0</td>
<td>80.7</td>
<td>70.9</td>
<td>65.0</td>
<td>60.6</td>
<td>51.1</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Power</td>
<td>96.1</td>
<td>38.3</td>
<td>26.8</td>
<td>24.9</td>
<td>25.5</td>
<td>25.3</td>
<td>24.8</td>
<td>25.7</td>
<td>26.3</td>
<td></td>
<td></td>
</tr>
<tr>
<td>#invalid</td>
<td>3</td>
<td>3</td>
<td>2</td>
<td>2</td>
<td>1</td>
<td>1</td>
<td>1</td>
<td>1</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>µ₁ = 20, σ₁ = 2, µ₂ = 22, σ₂ = 2</th>
<th>Approach</th>
<th>5</th>
<th>10</th>
<th>15</th>
<th>20</th>
<th>25</th>
<th>30</th>
<th>35</th>
<th>40</th>
<th>45</th>
<th>50</th>
</tr>
</thead>
<tbody>
<tr>
<td>NLS</td>
<td>160.1</td>
<td>91.1</td>
<td>74.8</td>
<td>134.5</td>
<td>38.5</td>
<td>22.0</td>
<td>18.0</td>
<td>15.9</td>
<td>14.7</td>
<td>13.8</td>
<td></td>
</tr>
<tr>
<td>Power</td>
<td>237.4</td>
<td>145.0</td>
<td>13.8</td>
<td>11.3</td>
<td>9.2</td>
<td>8.0</td>
<td>8.5</td>
<td>8.5</td>
<td>8.8</td>
<td>9.1</td>
<td></td>
</tr>
<tr>
<td>#invalid</td>
<td>13</td>
<td>5</td>
<td>2</td>
<td>2</td>
<td>2</td>
<td>1</td>
<td>1</td>
<td>1</td>
<td>1</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>Approach</td>
<td>55</td>
<td>60</td>
<td>65</td>
<td>70</td>
<td>75</td>
<td>80</td>
<td>85</td>
<td>90</td>
<td>95</td>
<td></td>
<td></td>
</tr>
<tr>
<td>NLS</td>
<td>13.3</td>
<td>12.8</td>
<td>12.5</td>
<td>12.2</td>
<td>12.0</td>
<td>11.8</td>
<td>11.7</td>
<td>11.5</td>
<td>11.4</td>
<td></td>
<td></td>
</tr>
<tr>
<td>#invalid</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>µ₁ = 20, σ₁ = 2, µ₂ = 23, σ₂ = 2</th>
<th>Approach</th>
<th>5</th>
<th>10</th>
<th>15</th>
<th>20</th>
<th>25</th>
<th>30</th>
<th>35</th>
<th>40</th>
<th>45</th>
<th>50</th>
</tr>
</thead>
<tbody>
<tr>
<td>NLS</td>
<td>194.4</td>
<td>103.1</td>
<td>8.5</td>
<td>6.3</td>
<td>5.6</td>
<td>5.2</td>
<td>4.9</td>
<td>4.8</td>
<td>4.6</td>
<td>4.6</td>
<td></td>
</tr>
<tr>
<td>Power</td>
<td>42.5</td>
<td>4.1</td>
<td>3.4</td>
<td>3.3</td>
<td>3.5</td>
<td>3.5</td>
<td>3.6</td>
<td>3.6</td>
<td>3.6</td>
<td>3.6</td>
<td></td>
</tr>
<tr>
<td>#invalid</td>
<td>6</td>
<td>5</td>
<td>5</td>
<td>5</td>
<td>3</td>
<td>4</td>
<td>4</td>
<td>4</td>
<td>4</td>
<td>4</td>
<td></td>
</tr>
<tr>
<td>Approach</td>
<td>55</td>
<td>60</td>
<td>65</td>
<td>70</td>
<td>75</td>
<td>80</td>
<td>85</td>
<td>90</td>
<td>95</td>
<td></td>
<td></td>
</tr>
<tr>
<td>NLS</td>
<td>4.5</td>
<td>4.4</td>
<td>4.4</td>
<td>4.3</td>
<td>4.3</td>
<td>4.3</td>
<td>4.3</td>
<td>4.2</td>
<td>4.2</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Power</td>
<td>3.6</td>
<td>3.6</td>
<td>3.7</td>
<td>3.7</td>
<td>3.7</td>
<td>3.7</td>
<td>3.7</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>#invalid</td>
<td>4</td>
<td>4</td>
<td>4</td>
<td>4</td>
<td>4</td>
<td>4</td>
<td>4</td>
<td>4</td>
<td>4</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

The comparison of the significance classifier with a threshold-based classification leads to significantly better results in most cases. Especially in the experiments with randomly generated distributions, a better performance could be observed. For samples where the mean values of the distributions are not too close, high classification accuracies (almost 90%) can be reached even if only five p values are used.

The experiments with the replication prediction do not exhibit that clear results. The power-based predictor leads to lower average error rates for the setting with a greater difference of the mean values as well as in the cases where many p values are used. In some settings, the regression-based approach leads to better results, e.g., if only 5 or 10 p values are used for the closer distribution pairs.

It should be at least mentioned that the approaches presented here – multiple statistical tests with increasing sample sizes – are violating regular statistical procedures where the setting should be clear before experiments are performed and multiple tests with the same data should be avoided or at least taken into account by using adapted significance levels. For exploration-based studies such approaches might be acceptable in order to filter out certain variants or if one is aware of the statistical statement.

The current significance classifier uses a rather small set of straight-forward features. It would be interesting to investigate if further features can lead to an improvement of the classifier’s accuracy. The prediction of the needed number of replications has not been addressed deeply within this study. In this case, an investigation of further statistical or time series prediction methods should be performed. Further experiments are needed in order to make statements in what situations adequate results are expected. Another topic for future work is the application of the approaches to simulation systems. In this context, relevant research questions are how the approaches perform if other distributions (than normal distributions) are present and what the underlying distributions of certain observation variables of simulation models are.
ACKNOWLEDGEMENTS

The content of this paper is a partial result of the AssistSim project (Hessen Agentur Project No.: 185/09-15) which is funded by the European Union (European Regional Development Fund - ERDF) as well as the German State Hesse in context of the Hessen ModellProjekte. We would like to thank our AssistSim project partners for interesting discussions on the automation of simulation experiments.

REFERENCES


