

Design of Experiments: I, II

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Avignon, 18 March 2010

- ▶ I: Basic tips
- ▶ II: My book *Design of Comparative Experiments*
- ▶ III: Factorial designs—Confounding and Fractions
- ▶ IV: Panel diagrams and skeleton ANOVA
- ▶ V: Two-phase experiments

Basic tips

Three principles of experimental design

- ▶ Replication
- ▶ Control
- ▶ Randomization

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- ▶ Replication
 - ▶ Increased replication usually decreases variance.
 - ▶ Increased replication may increase variability.
 - ▶ Increased replication usually increases power.
 - ▶ Increased replication increases costs (monetary and other).
 - ▶ Beware of false replication.
- ▶ Control

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 - ▶ Concurrent comparison with “do nothing”.
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 - ▶ Group the experimental units into **blocks** of alike units.
 - ▶ Concurrent comparison with “do nothing”.
 - ▶ Concurrent comparison with at least one other treatment.
- ▶ Randomization
 - ▶ Why do we randomize?
 - ▶ How do we randomize?

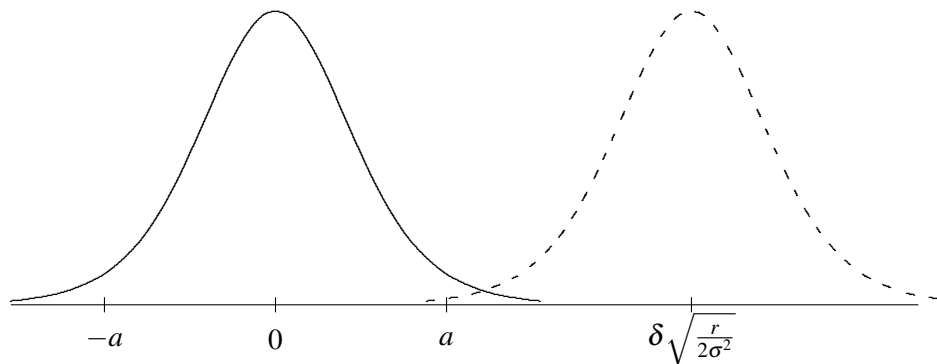
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Replication

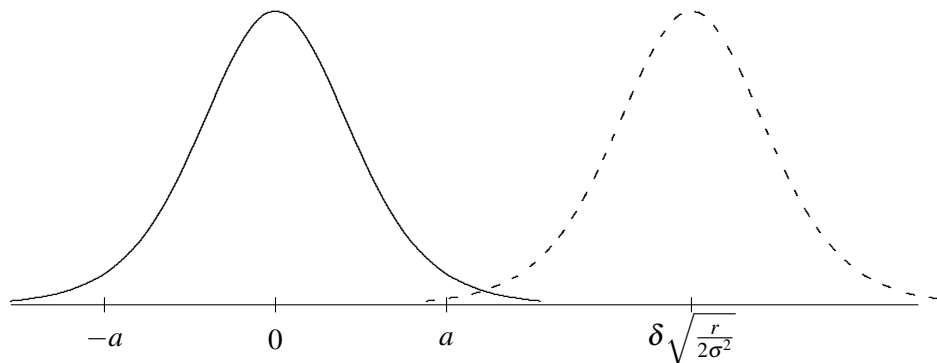
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- ▶ If there is too little replication then any genuine differences between treatments may be masked by the differences among the experimental units. An experiment which is too small to give any conclusions is also a waste of resources. It is also an unethical use of animals or people.
- ▶ Watch out for false replication.

Replication for power (two treatments, replication r)



Solid curve defines the interval $[-a, a]$ used for the hypothesis test (where a depends on the significance level and on r).

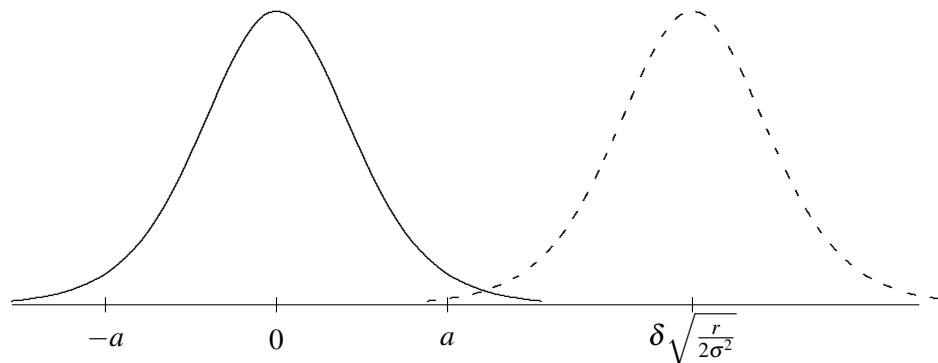
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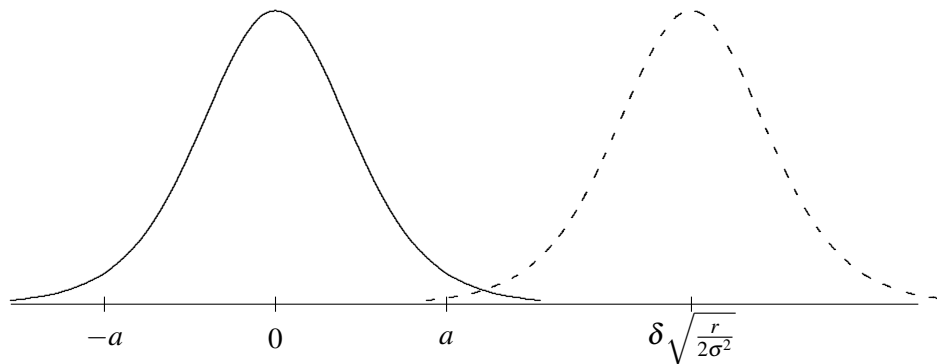


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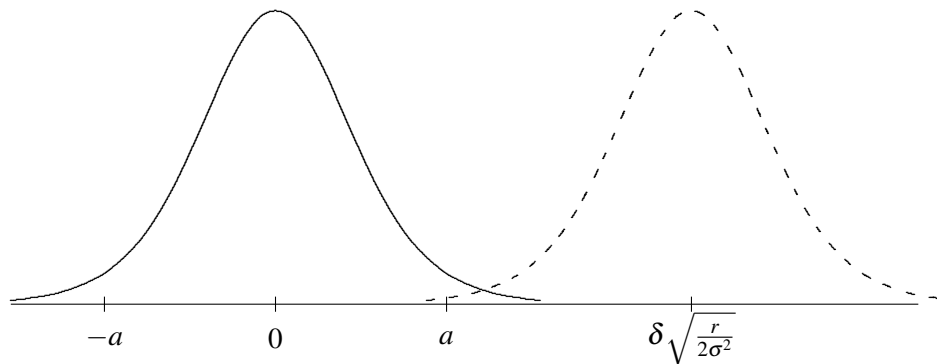
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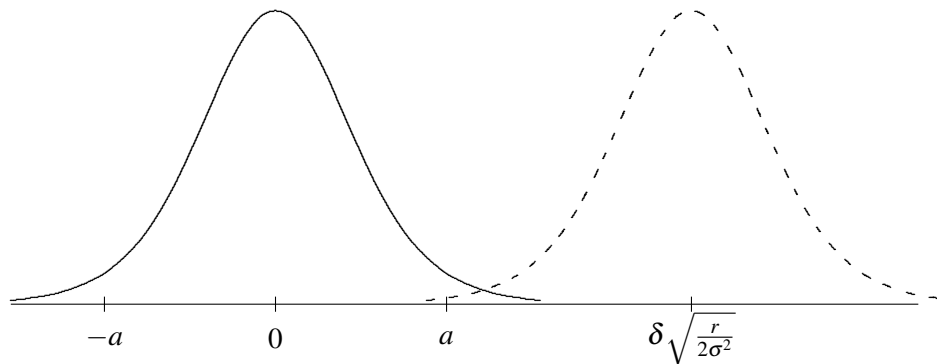
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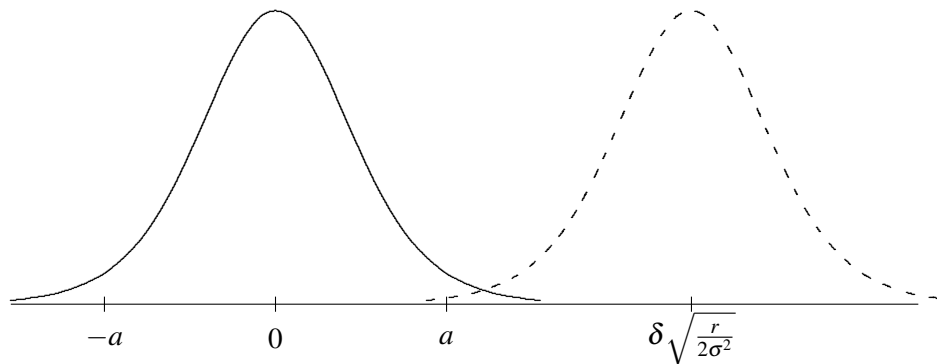


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Increase $r \implies$ move dashed curve to right AND make both curves thinner \implies increase power.

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Did she get better at preparing the samples as the week wore on?

Were there environmental changes in the lab that could have contributed to the differences?

Diffusion of proteins: continued

What she did.

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Diffusion of proteins: continued

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Better to regard each day as a block.

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Human-computer interaction

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Positions in time-order make another.

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1	1	1	1	2	2	2	3	3	3	4	4	4
2	2	2	2	1	1	1	4	4	4	3	3	3
3	3	3	3	4	4	4	2	2	2	1	1	1
4	4	4	4	3	3	3	1	1	1	2	2	2

Human-computer interaction: an alternative interpretation

Experience	Subject											
	<i>a</i>	<i>b</i>	<i>c</i>	<i>d</i>	<i>e</i>	<i>f</i>	<i>g</i>	<i>h</i>	<i>i</i>	<i>j</i>	<i>k</i>	<i>l</i>
1	1	1	1	2	2	2	3	3	3	4	4	4
2	2	2	2	1	1	1	4	4	4	3	3	3
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3	3	3	3	4	4	4	2	2	2	1	1	1
4	4	4	4	3	3	3	1	1	1	2	2	2

If we think that the 16 combinations of task with level of experience should give 16 different responses, then we cannot estimate them all from the above design, **because the same combinations always occur with the same people.**

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4	4	3	2	1	3	4	1	2	2	1	4	3

Why do we randomize?

It is to avoid

- ▶ systematic bias
(for example, doing all the tests on treatment A in January then all the tests on treatment B in March)
- ▶ selection bias
(for example, choosing the most healthy patients for the treatment that you are trying to prove is best)
- ▶ accidental bias
(for example, using the first rats that the animal handler takes out of the cage for one treatment and the last rats for the other)
- ▶ cheating by the experimenter.

It also helps to justify the model.

Lanarkshire milk experiment: early 20th century

Treatments: extra milk rations or not.

These should have been randomized to the children within each school.

The teachers decided to give the extra milk rations to those children who were most undernourished.

A forestry experiment in a rectangle

7 varieties of guayule tree in a 5×7 rectangle, using a randomized complete-block design with the rows as blocks.

<i>B</i>	<i>D</i>	<i>G</i>	<i>A</i>	<i>F</i>	<i>C</i>	<i>E</i>
<i>A</i>	<i>G</i>	<i>C</i>	<i>D</i>	<i>F</i>	<i>B</i>	<i>E</i>
<i>G</i>	<i>E</i>	<i>D</i>	<i>F</i>	<i>B</i>	<i>C</i>	<i>A</i>
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<i>G</i>	<i>E</i>	<i>D</i>	<i>F</i>	<i>B</i>	<i>C</i>	<i>A</i>
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<i>B</i>	<i>A</i>	<i>C</i>	<i>F</i>	<i>G</i>	<i>E</i>	<i>D</i>
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“Throw it away and re-randomize.”

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<i>B</i>	<i>A</i>	<i>C</i>	<i>F</i>	<i>G</i>	<i>E</i>	<i>D</i>
<i>G</i>	<i>B</i>	<i>F</i>	<i>C</i>	<i>D</i>	<i>A</i>	<i>E</i>

“Throw it away and re-randomize.”

For the 5×7 rectangle, the proportion of plans with no repeat in any column is only 0.000006.

Be honest with the statistician

“I didn’t want to bother you with those details.”

Constraints on the conduct of the experiment
should be incorporated into the design
(and therefore into the analysis),
not fudged in the randomization.

False replication

Three pesticides were compared for their side-effects on ladybirds.

A field was divided into three areas and one pesticide applied to each area. Ladybirds were counted on three samples from each area.

Treatments	=	?
Experimental units	=	?
Observational units	=	?
Replication	=	?

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Replication	=	1

My book
*Design of Comparative
Experiments*

Design of Comparative Experiments: Meaning?

NOT experiments to determine the exact value of g

Design of Comparative Experiments: Meaning?

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BUT experiments to find out if A is better than B ,
and, if so, by how much.

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BUT you cannot build a general theory until the reader has some pegs to hang it on.

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Get the reader thinking about experimental units, observational units, treatments

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Chapter 14 Backward Look

Putting it all together—
reflections that need most of the foregoing

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consultation, design, data collection, data scrutiny, analysis,
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5. Linear model

Calf-feeding experiment

Calves were housed in pens, with ten calves per pen. Each pen was allocated to a certain type of feed. Batches of this type of feed were put into the pen; calves were free to eat as much of this as they liked. Calves were weighed individually.

Feed D
Pen 1
10 calves

Feed C
Pen 2
10 calves

Feed D
Pen 3
10 calves

Feed B
Pen 4
10 calves

Feed B
Pen 5
10 calves

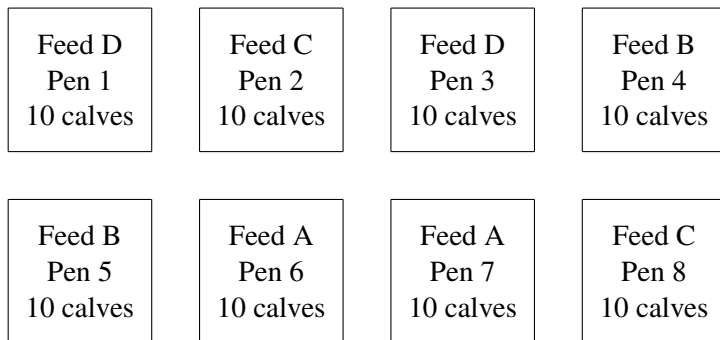
Feed A
Pen 6
10 calves

Feed A
Pen 7
10 calves

Feed C
Pen 8
10 calves

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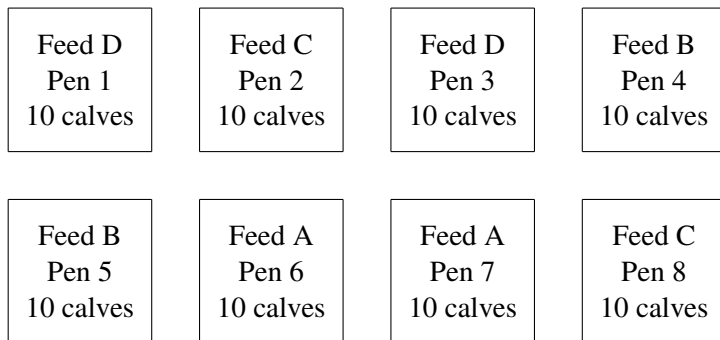
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treatment = type of feed

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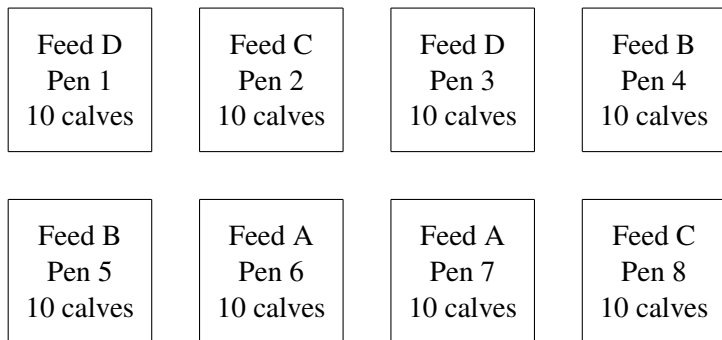
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treatment = type of feed experimental unit = pen

Calf-feeding experiment

Calves were housed in pens, with ten calves per pen. Each pen was allocated to a certain type of feed. Batches of this type of feed were put into the pen; calves were free to eat as much of this as they liked. Calves were weighed individually.



treatment = type of feed
observational unit = calf

experimental unit = pen

Running example

0	160	240
160	80	80
80	0	160
240	240	0

↑ ↑ ↑
Cropper Melba Melle

160	80	0
0	160	80
240	0	240
80	240	160

↑ ↑ ↑
Melba Cropper Melle

Running example

0	160	240
160	80	80
80	0	160
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↑ ↑ ↑
Cropper Melba Melle

160	80	0
0	160	80
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↑ ↑ ↑
Melba Cropper Melle

experimental unit = observational unit = plot

Running example

0	160	240
160	80	80
80	0	160
240	240	0

↑ ↑ ↑
Cropper Melba Melle

160	80	0
0	160	80
240	0	240
80	240	160

↑ ↑ ↑
Melba Cropper Melle

experimental unit = observational unit = plot

treatment = combination of cultivar and amount of fertilizer

Treatments in the running example

Treatments are all combinations of:	factor	levels
	Cultivar (C)	Cropper, Melle, Melba
	Fertilizer (F)	0, 80, 160, 240 kg/ha

How many treatments are there?

Treatments in the running example

Treatments are all combinations of:

factor	levels
Cultivar (C)	Cropper, Melle, Melba
Fertilizer (F)	0, 80, 160, 240 kg/ha

How many treatments are there?

Cultivar	Fertilizer			
	0	80	160	240
Cropper	✓	✓	✓	✓
Melle	✓	✓	✓	✓
Melba	✓	✓	✓	✓

Treatments in another example

Treatments are all combinations of:	factor	levels
	Timing (T)	early, late
	Fertilizer (F)	0, 80, 160, 240 kg/ha

How many treatments are there?

Treatments in another example

Treatments are all combinations of:

factor	levels
Timing (T)	early, late
Fertilizer (F)	0, 80, 160, 240 kg/ha

How many treatments are there?

Timing	Fertilizer			
	0	80	160	240
None	✓			
Early		✓	✓	✓
Late		✓	✓	✓

Chapter 2 Unstructured Experiments

Absolute basics.

First, some notation.

ω = plot = observational unit

$T(\omega)$ = treatment on plot ω

Y_ω = response on plot ω

$$E(Y_\omega) = \tau_{T(\omega)}$$

So if ω is the third plot with treatment 2 then $E(Y_\omega) = \tau_2$.

Chapter 2 Unstructured Experiments

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So if ω is the third plot with treatment 2 then $E(Y_\omega) = \tau_2$.

Calling this response Y_{23}

- ▶ ignores the plots;
- ▶ encourages non-blindness;
- ▶ encourages operation by treatment instead of by inherent factors.

Chapter 2 Unstructured Experiments

- ▶ Completely randomized designs
- ▶ Why and how to randomize

Chapter 2 Unstructured Experiments

- ▶ Completely randomized designs
- ▶ Why and how to randomize
 - ▶ **How** do we randomize? Write down a systematic plan. Then choose a random permutation (from a computer, or shuffle a pack of cards) and apply it to the systematic plan.

Chapter 2 Unstructured Experiments

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Chapter 2 Unstructured Experiments

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- ▶ Replication: equal or unequal

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- ▶ Allowing for the overall mean, Hypothesis testing

Source	SS	df	MS	VR
mean	107161.3513	1	107161.3513	13147.39
diets	117.8964	2	58.9482	7.23
residual	236.3723	29	8.1508	—
Total	107515.62	32		

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Fitting the grand mean as a submodel of the treatment space is a first taste of what we shall do many times with structured treatments: fit submodels and see what is left over.

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- ▶ Replication for power

- ▶ Replication of control treatments

- ▶ Replication of control treatments
- ▶ Comparing new treatments in the presence of a control

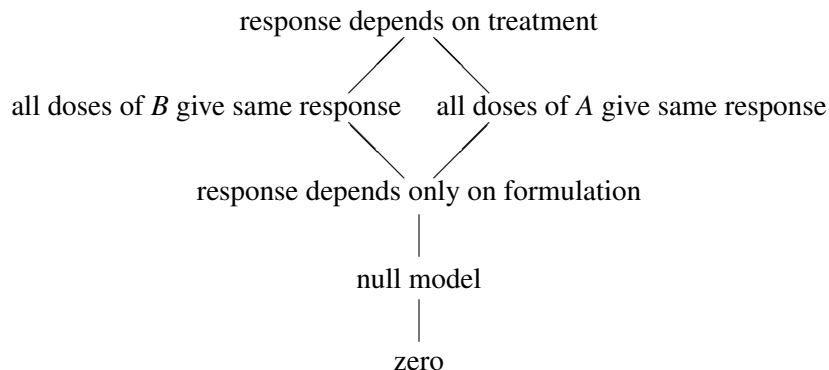
- ▶ Replication of control treatments
- ▶ Comparing new treatments in the presence of a control
- ▶ Other treatment groupings
Repeated splitting of groupings, obtaining nested submodels without the complication of understanding interaction.

Drugs at different stages of development

A pharmaceutical company wants to compare 6 treatments for a certain disease. There are 3 different doses of formulation *A*, that has been under development for some time, and 3 different doses (not comparable with the previous 3) of a new formulation *B*, that has not been so extensively studied.

Drugs at different stages of development

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do block, but block size may be less than the number of
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- ▶ Why use blocks?
- ▶ Loss of power with blocking

Chapter 5 Factorial Treatment Structure

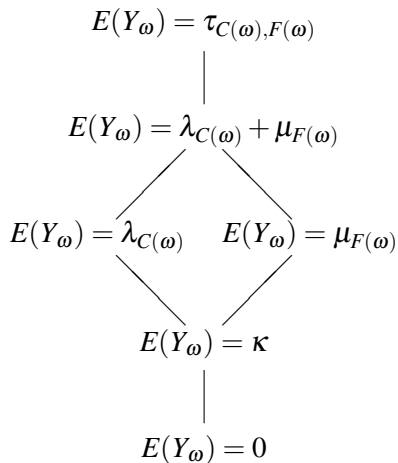
Twelve treatments are all combinations of:

factor	levels
Cultivar (<i>C</i>)	Cropper, Melle, Melba
Fertilizer (<i>F</i>)	0, 80, 160, 240 kg/ha

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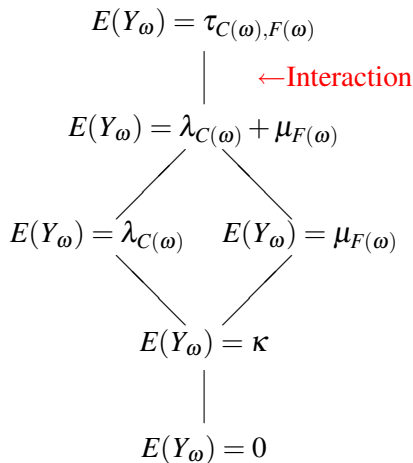
levels

Cultivar (C)

Cropper, Melle, Melba

Fertilizer (F)

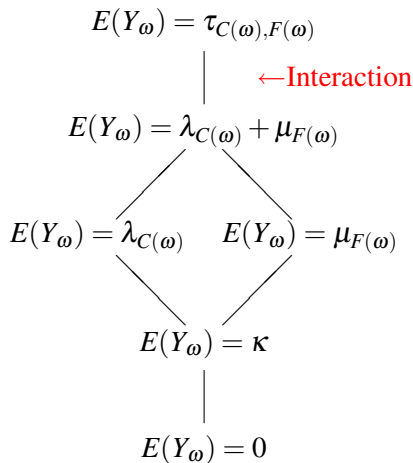
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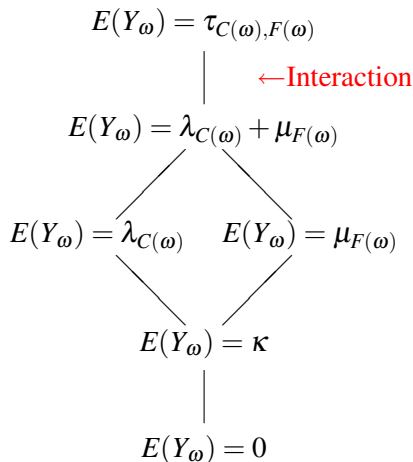


Most books give a single model which has these six models as special cases

Chapter 5 Factorial Treatment Structure

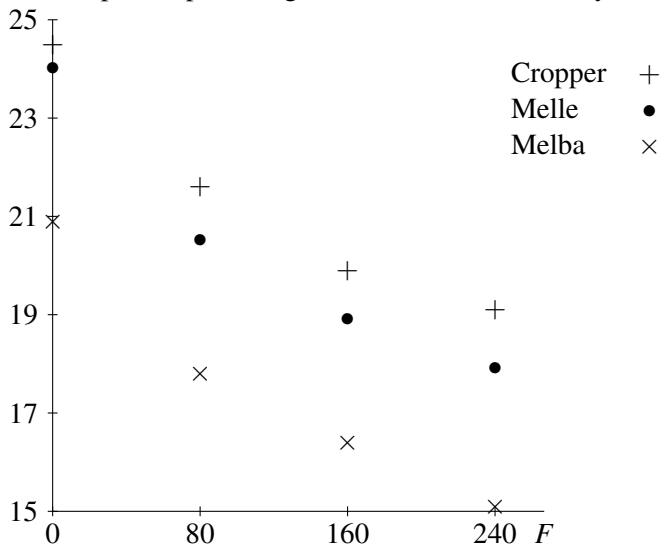
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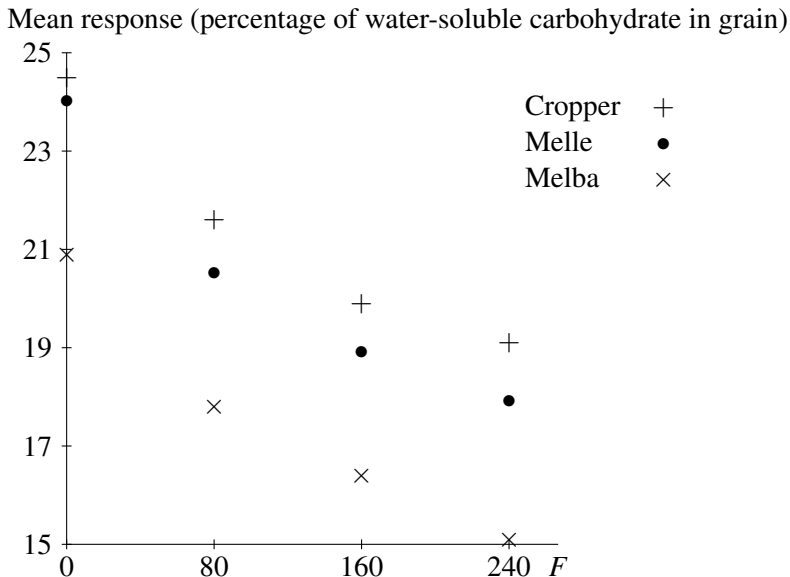
factor	levels
Cultivar (C)	Cropper, Melle, Melba
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Most books give a single model which has these six models as special cases but which also specializes to some inappropriate models, which your software may let you fit.

Mean response (percentage of water-soluble carbohydrate in grain)

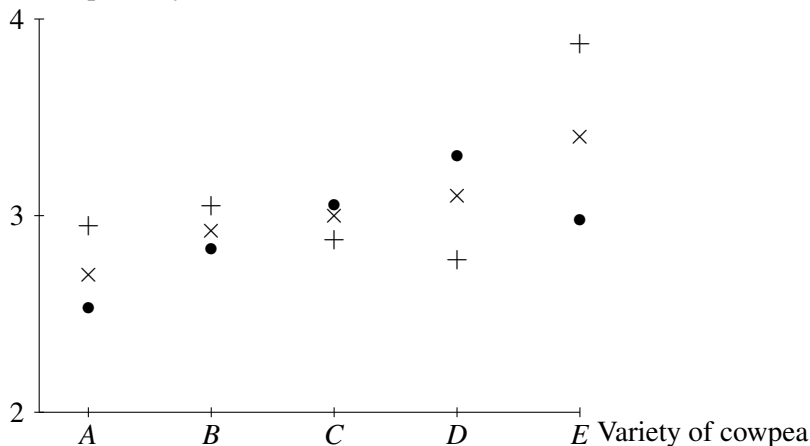




The difference between cultivars is (essentially) the same at each quantity of fertilizer—no interaction.

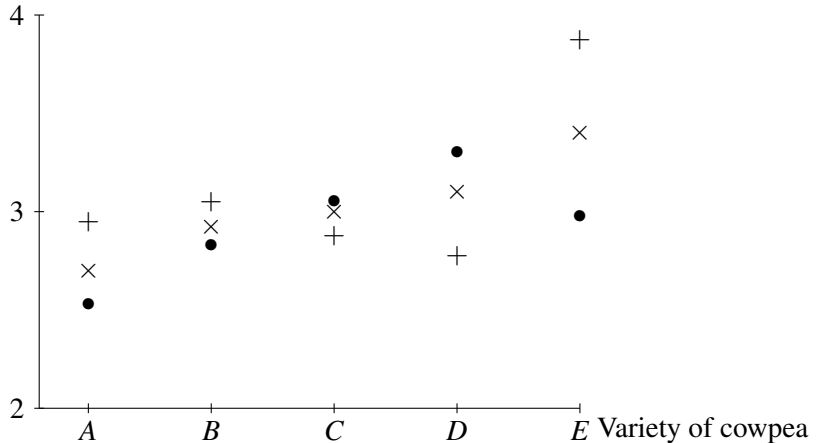
- Cultivation method 1 ●
- Cultivation method 2 +
- Cultivation method 3 ×

Mean response (yield in tonnes/hectare)



Cultivation method 1 ●
Cultivation method 2 +
Cultivation method 3 ×

Mean response (yield in tonnes/hectare)



There is interaction between Variety and Cultivation Method.

Analysis of data (from factorial experiments)

1. Starting at the top of the model diagram, choose the smallest model that fits the data adequately.

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1. Starting at the top of the model diagram, choose the smallest model that fits the data adequately.
2. Estimate the parameters of the chosen model.
3. There is no need to parametrize the other models.
4. Orthogonality \Rightarrow different routes down the model diagram give consistent results.

Chapter 5 Factorial Treatment Structure

- ▶ ...
- ▶ Three (or more) treatment factors
- ▶ Factorial experiments (benefits)
- ▶ Construction and randomization of factorial designs
- ▶ Factorial treatments plus control

Chapter 6 Row-Column Designs

Double blocking.

Wine-tasting example: treatments are 4 wines

Tasting	Judge							
	1	2	3	4	5	6	7	8
1								
2								
3								
4								

Chapter 6 Row-Column Designs

Double blocking.

Wine-tasting example: treatments are 4 wines

Tasting	Judge							
	1	2	3	4	5	6	7	8
1	<i>A</i>	<i>B</i>	<i>C</i>	<i>D</i>				
2	<i>D</i>	<i>A</i>	<i>B</i>	<i>C</i>				
3	<i>C</i>	<i>D</i>	<i>A</i>	<i>B</i>				
4	<i>B</i>	<i>C</i>	<i>D</i>	<i>A</i>				

a Latin square

Chapter 6 Row-Column Designs

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Tasting	Judge							
	1	2	3	4	5	6	7	8
1	<i>A</i>	<i>B</i>	<i>C</i>	<i>D</i>	<i>C</i>	<i>D</i>	<i>A</i>	<i>B</i>
2	<i>D</i>	<i>A</i>	<i>B</i>	<i>C</i>	<i>D</i>	<i>C</i>	<i>B</i>	<i>A</i>
3	<i>C</i>	<i>D</i>	<i>A</i>	<i>B</i>	<i>A</i>	<i>B</i>	<i>C</i>	<i>D</i>
4	<i>B</i>	<i>C</i>	<i>D</i>	<i>A</i>	<i>B</i>	<i>A</i>	<i>D</i>	<i>C</i>

a Latin square

and another

Chapter 6 Row-Column Designs

Double blocking.

Wine-tasting example: treatments are 4 wines

Tasting	Judge							
	1	2	3	4	5	6	7	8
1	<i>A</i>	<i>B</i>	<i>C</i>	<i>D</i>	<i>C</i>	<i>D</i>	<i>A</i>	<i>B</i>
2	<i>D</i>	<i>A</i>	<i>B</i>	<i>C</i>	<i>D</i>	<i>C</i>	<i>B</i>	<i>A</i>
3	<i>C</i>	<i>D</i>	<i>A</i>	<i>B</i>	<i>A</i>	<i>B</i>	<i>C</i>	<i>D</i>
4	<i>B</i>	<i>C</i>	<i>D</i>	<i>A</i>	<i>B</i>	<i>A</i>	<i>D</i>	<i>C</i>

a Latin square

and another

Randomize the (order of) the 4 rows

Randomize the (order of) the 8 columns

Chapter 7 Experiments on People and Animals

- ▶ Applications of previous ideas

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 - ▶ A crossover trial with no carry-over effects is a row-column design.

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 - ▶ Sequential randomization to an unknown number of patients
 - ▶ Ethical issues
 - ▶ Best for this patient or best for the trial?
 - ▶ Analysis by intention to treat
 - ▶ One mouthwash is more effective at preventing gum disease than another, but also more unpleasant, so some subjects may give up taking it.

Chapter 8 Small Units inside Large Units

Feed D
Pen 1
10 calves

Feed C
Pen 2
10 calves

Feed D
Pen 3
10 calves

Feed B
Pen 4
10 calves

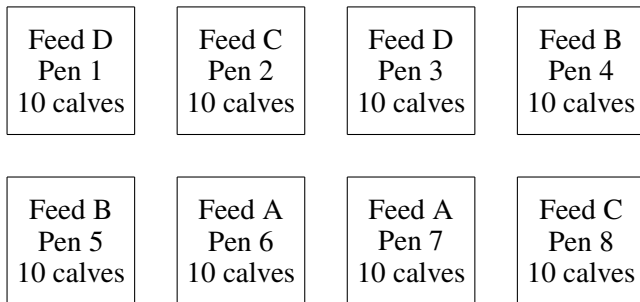
Feed B
Pen 5
10 calves

Feed A
Pen 6
10 calves

Feed A
Pen 7
10 calves

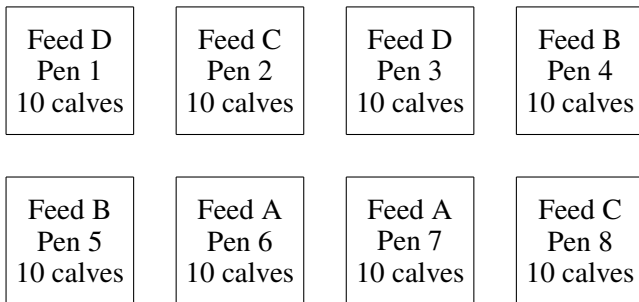
Feed C
Pen 8
10 calves

Chapter 8 Small Units inside Large Units



Stratum	Source	Degrees of freedom
mean	mean	1
pens	feed	3
	residual	4
	total	7
calves	calves	72
Total		80

Chapter 8 Small Units inside Large Units



Stratum	Source	Degrees of freedom
mean	mean	1
pens	feed	3
	residual	4 no matter how many calves per pen
	total	7
calves	calves	72
Total		80

Modification

The 4 feeds consist of all combinations of

- ▶ 2 types of hay, which must be put in whole pens
- ▶ 2 types of anti-scour treatment, which are given to calves individually.

Modification

The 4 feeds consist of all combinations of

- ▶ 2 types of hay, which must be put in whole pens
- ▶ 2 types of anti-scour treatment, which are given to calves individually.

Hay 2
Pen 1
5 calves A1
5 calves A2

Hay 2
Pen 2
5 calves A1
5 calves A2

Hay 2
Pen 3
5 calves A1
5 calves A2

Hay 1
Pen 4
5 calves A1
5 calves A2

Hay 1
Pen 5
5 calves A1
5 calves A2

Hay 1
Pen 6
5 calves A1
5 calves A2

Hay 1
Pen 7
5 calves A1
5 calves A2

Hay 2
Pen 8
5 calves A1
5 calves A2

Treatment factors in different strata

Stratum	Source	Degrees of freedom
mean	mean	1
pens	hay	1
	residual	6
	total	7
calves	anti-scour	1
	hay \wedge anti-scour	1
	residual	70
	total	72
Total		80

Treatment factors in different strata

Stratum	Source	Degrees of freedom
mean	mean	1
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Residual df for hay increase from 4 to 6, so power increases.

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	total	7
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	hay \wedge anti-scour	1
	residual	70
	total	72
Total		80

Residual df for hay increase from 4 to 6, so power increases.
Anti-scour and the interaction have smaller variance
(between calves within pens rather than between pens)
and substantially more residual df, so power increases.

(Classic) split-plot designs

Like the last one, but arrange the pens in complete blocks.

Chapter 9 More about Latin Squares

Using Latin squares for

- ▶ row-column designs
- ▶ two **treatment factors** with n levels each, in n blocks of size n ,
if it can be assumed that there is no interaction
- ▶ three **treatment factors** with n levels each, in n^2 experimental
units, **if it can be assumed that there is no interaction**

A	B	C	D
B	A	D	C
C	D	A	B
D	C	B	A

Rows	Columns	Letters
Tasting	Judge	Wine
Field	Variety	Fertilizer
Factor 1	Factor 2	Factor 3

Chapter 10 The Calculus of Factors

A **factor** F is a function for which we are more interested in knowing whether $F(\alpha) = F(\beta)$ than in knowing the value $F(\alpha)$.

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Let $\Omega =$ the set of observational units, and F a factor on Ω .
 F -class containing $\alpha = F[[\alpha]] = \{\omega \in \Omega : F(\omega) = F(\alpha)\}$.

Chapter 10 The Calculus of Factors

A **factor** F is a function for which we are more interested in knowing whether $F(\alpha) = F(\beta)$ than in knowing the value $F(\alpha)$.

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The **universal factor** U has just one class.

The **equality factor** E has one class per observational unit.

Running example

0	160	240
160	80	80
80	0	160
240	240	0

↑ ↑ ↑
Cropper Melba Melle

160	80	0
0	160	80
240	0	240
80	240	160

↑ ↑ ↑
Melba Cropper Melle

Running example

0	160	240
160	80	80
80	0	160
240	240	0

↑ ↑ ↑
Cropper Melba Melle

160	80	0
0	160	80
240	0	240
80	240	160

↑ ↑ ↑
Melba Cropper Melle

$E = \text{plot} \prec \text{strip} \prec \text{field} \prec U$

Running example

0	160	240
160	80	80
80	0	160
240	240	0

↑ ↑ ↑
Cropper Melba Melle

160	80	0
0	160	80
240	0	240
80	240	160

↑ ↑ ↑
Melba Cropper Melle

$E = \text{plot} \prec \text{strip} \prec \text{field} \prec U$
 $\text{strip} \prec \text{cultivar}$

Infimum of two factors

Given two factors F and G ,
the factor $F \wedge G$ is defined by

$$(F \wedge G)[[\omega]] = F[[\omega]] \cap G[[\omega]].$$

Running example

0	160	240
160	80	80
80	0	160
240	240	0

↑ ↑ ↑
Cropper Melba Melle

160	80	0
0	160	80
240	0	240
80	240	160

↑ ↑ ↑
Melba Cropper Melle

cultivar \wedge fertilizer = treatment

Running example

0	160	240
160	80	80
80	0	160
240	240	0

↑ ↑ ↑
Cropper Melba Melle

160	80	0
0	160	80
240	0	240
80	240	160

↑ ↑ ↑
Melba Cropper Melle

cultivar \wedge fertilizer = treatment
field \wedge cultivar = strip

Supremum of two factors

Given two factors F and G ,
the factor $F \vee G$ is the finest factor whose classes are
unions of F -classes and unions of G -classes.

Supremum of two factors

Given two factors F and G ,
the factor $F \vee G$ is the finest factor whose classes are
unions of F -classes and unions of G -classes.

If you try to fit F and G in a linear model,
you will get into trouble unless you fit $F \vee G$ first.

Running example

0	160	240
160	80	80
80	0	160
240	240	0

↑ ↑ ↑
Cropper Melba Melle

160	80	0
0	160	80
240	0	240
80	240	160

↑ ↑ ↑
Melba Cropper Melle

field \vee fertilizer = U

Running example

0	160	240
160	80	80
80	0	160
240	240	0

↑ ↑ ↑
Cropper Melba Melle

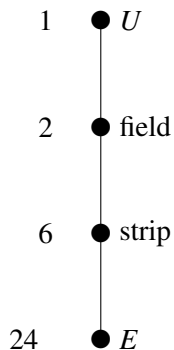
160	80	0
0	160	80
240	0	240
80	240	160

↑ ↑ ↑
Melba Cropper Melle

field \vee fertilizer = U

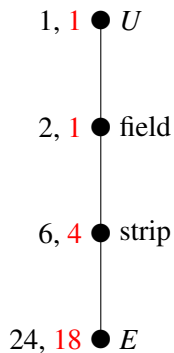
strip \vee treatment = cultivar

Hasse diagram for factors on the observational units



How many of each are there?

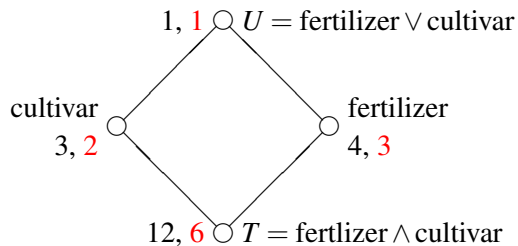
Hasse diagram for factors on the observational units



How many of each are there?

Degrees of freedom calculated by subtraction

Hasse diagram for factors on the treatments



Factorial treatments plus control

dose	type				
	<i>Z</i>	<i>S</i>	<i>K</i>	<i>M</i>	<i>N</i>
none	✓				
single		✓	✓	✓	✓
double		✓	✓	✓	✓

Factorial treatments plus control

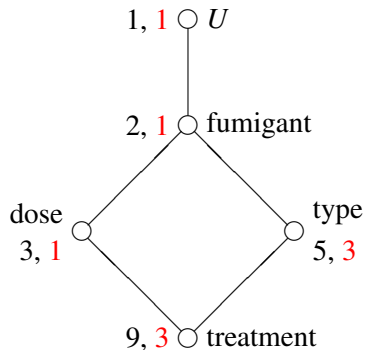
dose	type				
	<i>Z</i>	<i>S</i>	<i>K</i>	<i>M</i>	<i>N</i>
none	✓				
single		✓	✓	✓	✓
double		✓	✓	✓	✓

dose \vee type = fumigant

Factorial treatments plus control

dose	type				
	Z	S	K	M	N
none	✓				
single		✓	✓	✓	✓
double		✓	✓	✓	✓

$\text{dose} \vee \text{type} = \text{fumigant}$



Hence a complete theory for orthogonal designs,
including the location of treatment subspaces in the correct strata.

This covers everything so far,
and there are many further examples.

Chapter 11 Incomplete-Block Designs

Blocks are **incomplete** if

- ▶ the block size is less than the number of treatments
- ▶ no treatment occurs more than once in any block.

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Balanced incomplete-block designs and square lattice designs.

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- ▶ the block size is less than the number of treatments
- ▶ no treatment occurs more than once in any block.

Balanced incomplete-block designs and square lattice designs.

Inserting a control treatment in every block.

If the number of blocks is equal to the number of treatments, algorithm to arrange the blocks as the columns of a row-column design in such a way that each treatment occurs once per row.

Combining the above.

Chapter 12 Factorial Designs in Incomplete Blocks

Characters	Treatments								
<i>A</i>	0	0	0	1	1	1	2	2	2
<i>B</i>	0	1	2	0	1	2	0	1	2
<i>A + B</i>	0	1	2	1	2	0	2	0	1
<i>A + 2B</i>	0	2	1	1	0	2	2	1	0
<i>2A + B</i>	0	1	2	2	0	1	1	2	0
<i>2A + 2B</i>	0	2	1	2	1	0	1	0	2
<i>2A</i>	0	0	0	2	2	2	1	1	1
<i>2B</i>	0	2	1	0	2	1	0	2	1
<i>I</i>	0	0	0	0	0	0	0	0	0

Chapter 12 Factorial Designs in Incomplete Blocks

Characters	Treatments								
<i>A</i>	0	0	0	1	1	1	2	2	2
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<i>A + B</i>	0	1	2	1	2	0	2	0	1
<i>A + 2B</i>	0	2	1	1	0	2	2	1	0
<i>2A + B</i>	0	1	2	2	0	1	1	2	0
<i>2A + 2B</i>	0	2	1	2	1	0	1	0	2
<i>2A</i>	0	0	0	2	2	2	1	1	1
<i>2B</i>	0	2	1	0	2	1	0	2	1
<i>I</i>	0	0	0	0	0	0	0	0	0

$A \equiv 2A$ main effect of *A*

$B \equiv 2B$ main effect of *B*

$A + B \equiv 2A + 2B$ 2 degrees of freedom for the *A*-by-*B* interaction

$A + 2B \equiv 2A + B$ 2 degrees of freedom for the *A*-by-*B* interaction,
orthogonal to the previous 2

Chapter 12 Factorial Designs in Incomplete Blocks

Characters	Treatments								
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<i>A + 2B</i>	0	2	1	1	0	2	2	1	0
<i>2A + B</i>	0	1	2	2	0	1	1	2	0
<i>2A + 2B</i>	0	2	1	2	1	0	1	0	2
<i>2A</i>	0	0	0	2	2	2	1	1	1
<i>2B</i>	0	2	1	0	2	1	0	2	1
<i>I</i>	0	0	0	0	0	0	0	0	0

$A \equiv 2A$ main effect of *A*

$B \equiv 2B$ main effect of *B*

$A + B \equiv 2A + 2B$ 2 degrees of freedom for the *A*-by-*B* interaction

$A + 2B \equiv 2A + B$ 2 degrees of freedom for the *A*-by-*B* interaction,
orthogonal to the previous 2

For 3 blocks of size 3, can alias blocks with any character.

Chapter 13 Fractional Factorial Designs

A factorial design is a **fractional replicate** if not all possible combinations of the treatment factors occur.

A fractional replicate can be useful if there are a large number of treatment factors to investigate and we can assume that some interactions are zero.

Chapter 9 constructed some fractional replicate designs from Latin squares.

Here we use characters to give us more types of fractional replicate.

Includes quantile plots for analysis.

Chapter 14 Backward Look

1. Randomization
2. Factors such as time, sex, age and breed—
Are they treatment factors or plot factors?
3. Writing a protocol
4. ...

Examples, Questions and Exercises

Not all the examples are agricultural.

Almost all of the examples in this book are real.

On the other hand, almost none of them is the whole truth.

Each chapter ends with questions for discussion:
there is no single correct answer.

There are more general exercises at the end.

Sources of all these are given, as far as possible.

A question from Chapter 1

Several studies have suggested that drinking red wine gives some protection against heart disease, but it is not known whether the effect is caused by the alcohol or by some other ingredient of red wine. To investigate this, medical scientists enrolled 40 volunteers into a trial lasting 28 days. For the first 14 days, half the volunteers drank two glasses of red wine per day, while the other half had two standard drinks of gin. For the remaining 14 days the drinks were reversed: those who had been drinking red wine changed to gin, while those who had been drinking gin changed to red wine. On days 14 and 28, the scientists took a blood sample from each volunteer and measured the amount of inflammatory substance in the blood.

Identify the experimental units and observational units. How many are there of each? What is the plot structure?

What are the treatments? What is the treatment structure?

A question from Chapter 5

A group of people researching ways to reduce the risk of blood clotting are planning their next experiments. One says:

We know that aspirin thins the blood. Let's experiment with the quantity of aspirin. We could enrol about 150 healthy men into the trial, give 50 of them one aspirin tablet per day for a year, another 50 one and a half aspirin tablets a day, and the final 50 will get two aspirin tablets per day.

When we have decided which quantity is best, we can run another trial to find out if there is any difference between taking the aspirin after breakfast or after dinner.

How do you reply?

A question from Chapter 11

A horticulture research institute wants to compare nine methods of treating a certain variety of houseplant while it is being grown in a greenhouse in preparation for the Christmas market. One possibility is to ask twelve small growers to test three treatments each in separate chambers in their greenhouses. A second possibility is to ask three large commercial growers to test nine methods each, also in separate greenhouse chambers.

1. Construct a suitable design for the first possibility.
2. Randomize this design.
3. If the plots stratum variance is the same in both cases, which design is more efficient?
4. Compare the designs in terms of likely cost, difficulty and representativeness of the results.

Design of the Month

Rest and exercise

The following quotation is taken from page 18 of the *New Scientist* of 28 July 2007.

“Less pain, more gain” may become the new mantra for gym junkies. Taking a break during your workout may result in you burning more fat than the same amount of exercise without a break, according to a report from Kazushige Goto of the University of Tokyo, Japan, and his colleagues (*Journal of Applied Physiology*). They studied seven men with an average age of 25. On different days, the men did no exercise, exercised on stationary bikes for 1 hour, or exercised at the same intensity for two half-hour periods separated by a 20-minute rest.

1. What were the experimental units and how many of them were there?
2. What were the treatments and how many of them were there?
3. How do you think the experiment was designed?
4. Can you improve on the design?

Design of the Month

Preventing diabetes in the local Bangladeshi community

The following quotation is taken from the May 2007 issue of *The Bulletin* of Queen Mary, University of London.

Colleagues ... are piloting how to best identify those at highest risk in the local Bangladeshi community using GP registers. They will then test the feasibility of interventions to prevent diabetes. In a factorial design, usual care provided by the GP will be compared to a behavioural change programme to improve lifestyle run by 'lay tutors' attached to Social Action for Health; medication strategies and a mix of lifestyle education and medication.

1. What are the observational units?
2. What are the experimental units?
3. What are the treatments and how many of them are there?
4. Draw the Hasse diagram for the factors on the treatments.
5. How should this trial be randomized?

Design of the Month

The greening of healthcare

The following quotation is taken from page 32 of the *New Scientist* of 22 December 2007.

We also compared the effects of running on a treadmill while runners were faced with one of four views, which we classified as rural pleasant, rural unpleasant, urban pleasant and urban unpleasant. There was also a control group who had no view at all, as in most gyms. “Rural pleasant” was the winner, with improved psychological outcomes and substantially reduced blood pressure, while the “urban unpleasant” view came bottom. Runners with “no view” fared better than those viewing gritty urban scenes.

1. What were the observational units?
2. What were the experimental units?
3. What were the treatments and how many of them were there?
4. Draw the Hasse diagram for the factors on the treatments.