Stat453_Assignment03

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Questions

Question 1. The yield of a chemical process is being studied. The two most important variables are thought to be the pressure and the temperature. Three levels of each factor are selected, and a factorial experiment with two replicates is performed. The yield data follow:

	Pressure			
Temperature	200	215	230	
150	90.4	90.7	90.2	
	90.2	90.6	90.4	
160	90.1	90.5	89.9	
	90.3	90.6	90.1	
170	90.5	90.8	90.4	
	90.7	90.9	90.1	

res.aov\$coefficients

```
##
                                   (Intercept)
                                 9.030000e+01
##
##
                       factor(Temperature) 160
                                -1.000000e-01
##
##
                       factor(Temperature)170
                                 3.000000e-01
##
##
                          factor(Pressure)215
##
                                  3.500000e-01
##
                          factor(Pressure)230
##
                                -8.888948e-15
##
   factor(Temperature)160:factor(Pressure)215
##
                                  1.573213e-14
##
   factor(Temperature)170:factor(Pressure)215
##
                                 -1.000000e-01
##
  factor(Temperature)160:factor(Pressure)230
##
                                 -2.000000e-01
   factor(Temperature)170:factor(Pressure)230
##
##
                                 -3.500000e-01
#Multiple comparisons
TUKEY <- TukeyHSD(x=res.aov, conf.level=0.95)
TUKEY
##
     Tukey multiple comparisons of means
##
       95% family-wise confidence level
##
## Fit: aov(formula = Yield ~ factor(Temperature) * factor(Pressure), data = q1_data)
##
   $'factor(Temperature)'
##
                 diff
                              lwr
                                                  p adj
  160-150 -0.1666667 -0.38159536 0.04826203 0.1313152
  170-150 0.1500000 -0.06492869 0.36492869 0.1809078
  170-160 0.3166667 0.10173797 0.53159536 0.0066518
##
## $'factor(Pressure)'
##
                                                  p adj
                 diff
                             lwr
## 215-200 0.3166667 0.1017380 0.53159536 0.0066518
## 230-200 -0.1833333 -0.3982620 0.03159536 0.0944905
##
  230-215 -0.5000000 -0.7149287 -0.28507131 0.0002951
##
## $'factor(Temperature):factor(Pressure)'
##
                            diff
                                          lwr
                                                      upr
                                                              p adj
## 160:200-150:200 -1.000000e-01 -0.62747453
                                              0.42747453 0.9959112
  170:200-150:200 3.000000e-01 -0.22747453
                                               0.82747453 0.4489114
                                               0.87747453 0.2916707
## 150:215-150:200 3.500000e-01 -0.17747453
## 160:215-150:200 2.500000e-01 -0.27747453
                                               0.77747453 0.6429825
## 170:215-150:200 5.500000e-01 0.02252547
                                               1.07747453 0.0397898
## 150:230-150:200 -1.421085e-14 -0.52747453
                                              0.52747453 1.0000000
## 160:230-150:200 -3.000000e-01 -0.82747453
                                              0.22747453 0.4489114
## 170:230-150:200 -5.000000e-02 -0.57747453
                                               0.47747453 0.9999713
## 170:200-160:200 4.000000e-01 -0.12747453
                                               0.92747453 0.1812587
## 150:215-160:200 4.500000e-01 -0.07747453
                                              0.97747453 0.1099996
## 160:215-160:200 3.500000e-01 -0.17747453 0.87747453 0.2916707
```

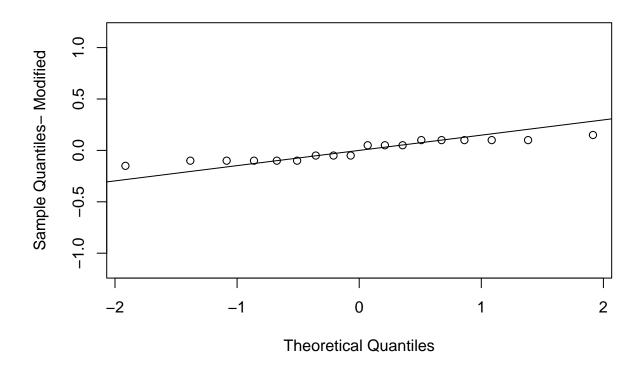
```
## 170:215-160:200 6.500000e-01 0.12252547
                                              1.17747453 0.0147551
## 150:230-160:200 1.000000e-01 -0.42747453
                                             0.62747453 0.9959112
## 160:230-160:200 -2.000000e-01 -0.72747453
                                              0.32747453 0.8316762
## 170:230-160:200 5.000000e-02 -0.47747453
                                              0.57747453 0.9999713
## 150:215-170:200 5.000000e-02 -0.47747453
                                              0.57747453 0.9999713
## 160:215-170:200 -5.000000e-02 -0.57747453
                                             0.47747453 0.9999713
## 170:215-170:200 2.500000e-01 -0.27747453
                                              0.77747453 0.6429825
## 150:230-170:200 -3.000000e-01 -0.82747453
                                              0.22747453 0.4489114
## 160:230-170:200 -6.000000e-01 -1.12747453 -0.07252547 0.0241003
## 170:230-170:200 -3.500000e-01 -0.87747453
                                              0.17747453 0.2916707
## 160:215-150:215 -1.000000e-01 -0.62747453
                                              0.42747453 0.9959112
## 170:215-150:215  2.000000e-01 -0.32747453
                                              0.72747453 0.8316762
## 150:230-150:215 -3.500000e-01 -0.87747453
                                              0.17747453 0.2916707
## 160:230-150:215 -6.500000e-01 -1.17747453 -0.12252547 0.0147551
## 170:230-150:215 -4.000000e-01 -0.92747453
                                              0.12747453 0.1812587
## 170:215-160:215 3.000000e-01 -0.22747453
                                              0.82747453 0.4489114
## 150:230-160:215 -2.500000e-01 -0.77747453
                                              0.27747453 0.6429825
## 160:230-160:215 -5.500000e-01 -1.07747453 -0.02252547 0.0397898
## 170:230-160:215 -3.000000e-01 -0.82747453 0.22747453 0.4489114
## 150:230-170:215 -5.500000e-01 -1.07747453 -0.02252547 0.0397898
## 160:230-170:215 -8.500000e-01 -1.37747453 -0.32252547 0.0023855
## 170:230-170:215 -6.000000e-01 -1.12747453 -0.07252547 0.0241003
## 160:230-150:230 -3.000000e-01 -0.82747453
                                              0.22747453 0.4489114
## 170:230-150:230 -5.000000e-02 -0.57747453
                                              0.47747453 0.9999713
## 170:230-160:230 2.500000e-01 -0.27747453 0.77747453 0.6429825
```

(a) Analyze the data and draw conclusions. Use a = 0.05.

 \therefore The p-value (0.470006) for the interaction term is bigger than 0.05, therefore the effect of interaction is not significant. So we can just look at the Tukey test result for the main effects. Temperature: p-value (0.0066518) for the difference between levels 170 and 160 < a=0.05, therefore the effect of temperature is significant. Pressure: p-values fore the difference between levels are smaller than a=0.05 except for the difference between 230 and 200 (p-value: 0.0944905), therefore the effect of pressure is significant. So both temperature and pressure are significant factors, but interaction is not significant.

(b) Prepare appropriate residual plots and comment on the model's adequacy.

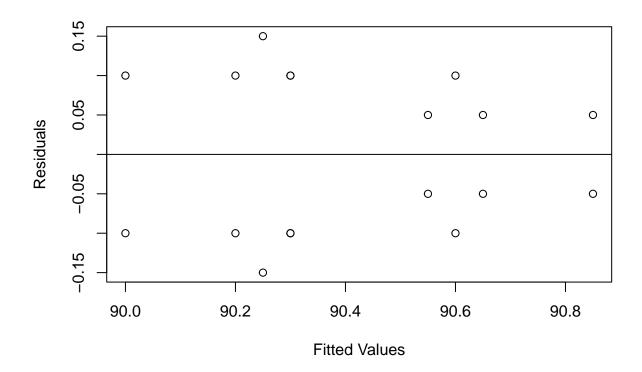
Normal Q-Q Plot for Residuals



```
#Test normality using Shapiro Wilks
shapiro.test(residuals)

##
## Shapiro-Wilk normality test
##
## data: residuals
## W = 0.87366, p-value = 0.02046

#Check Variance
Fitted_values=res.aov$fitted.values
plot(Fitted_values,residuals,ylab="Residuals",xlab="Fitted Values")
abline(h=0)
```



 \therefore Normality plot does not seem to violate normality assumption but the p-value of the shapiro test is smaller than a=0.05, so it might not be normally distributed. Therefore there's an indication of violation of the normality assumption. Since the variance plots seem spread out, there's no indication of violation of the constant variance assumption.

(c) Under what conditions would you operate this process (i.e., which conditions maximize the yield)?

```
q1_data["Fitted"] = res.aov$fitted.values
q1_data[res.aov$fitted.values == max(res.aov$fitted.values),]
```

```
## Yield Temperature Pressure Fitted
## 11 90.8 170 215 90.85
## 12 90.9 170 215 90.85
```

... Since the interaction term is not significant, we don't need to worry about the effect of interaction, so temperature at 170(since the diff of 170-160 is positive and significant) and pressure at 215(since the diff of 215-200 is positive and significant) would maximize the yield.

Question 2. The C. F. Eye Care company manufactures lenses for transplantation into the eye following cataract surgery. An engineering group has conducted an experiment involving two factors to determine their effect on the lens polishing process. The results of this experiment are summarized in the following ANOVA display:

Source	DF	SS	MS	F	<i>P-</i> value
Factor A	?	?	0.0833	0.05	0.952
Factor B	?	96.333	96.333	57.80	<0.001
Interaction	2	12.167	6.0833	3.65	?
Error	6	10.000	?		
Total	11	118.667			

(a) Complete the table

```
dfB = floor(96.333/96.333) #1

dfA = 2/dfB #2

SSA = 0.0833*dfA #0.1666

MSE = 10/6 #1.666667

PInteraction = pf(3.65, 2, 6, lower.tail = FALSE) #0.09181187
```

Source	DF	SS	MS	F	<i>P-</i> value
Factor A	2	0.1666	0.0833	0.05	0.952
Factor B	(96.333	96.333	57.80	<0.001
Interaction	2	12.167	6.0833	3.65	0.6918
Error	6	10.000	1-6667		
Total	11	118.667			

(b) How many replicates are in this experiment?

 \therefore Since a-1 = 2 and b-1 = 1, a = 3 and b = 2. Since df(error) = 6 = ab(n-1) and df(Total) = abn-1 = 11, n = 2. Therefore there are 2 replicates in this experiment.

(c) Does the effect of factor B depend on the level of factor A? Justify.

 \therefore Since the p-value of the interaction term is bigger than a=0.05, the effect of the interaction term is not significant which shows that the effect of factor B does not depend on the level of factor A.

Question 3. An experiment was performed to improve the yield of a chemical process. Four factors were selected, and two replicates of a completely randomized experiment were run. The results are shown in the following table:

	Replicate			Replicate	
Treatment Combination	I	II	Treatment Combination	I	II
(1)	90	93	d	98	95
a	74	78	ad	72	76
b	81	85	bd	87	83
ab	83	80	abd	85	86
c	77	78	cd	99	90
ac	81	80	acd	79	75
bc	88	82	bcd	87	84
abc	73	70	abcd	80	80

(a) Estimate the factor effects.

В

Α

С

D

##

```
#Using ANOVA
res.aov <-aov(yield.vec~A*B*C*D,data=yield_data)</pre>
res.aov$coefficients
## (Intercept)
                                              С
                                                                   A:B
                       Α
                                   В
                                                         D
     82.78125
              -4.53125
                            -0.65625
                                       -1.34375
##
                                                    1.96875
                                                               2.03125
                                                       C:D
                                                                 A:B:C
##
          A:C
                  B:C
                              A:D
                                            B:D
                                     -0.09375
##
      0.34375 -0.28125
                            -1.09375
                                                    0.84375
                                                              -2.59375
##
        A:B:D
                  A:C:D
                             B:C:D
                                       A:B:C:D
                            -0.46875
##
      2.34375
                 -0.46875
                                        1.21875
res.aov$coefficients[-1]*2 #factor effects
```

A:B

A:C

B:C

A:D

B:D

C:D

```
## -9.0625 -1.3125 -2.6875 3.9375 4.0625 0.6875 -0.5625 -2.1875 -0.1875 1.6875
## A:B:C A:B:D A:C:D B:C:D A:B:C:D
## -5.1875 4.6875 -0.9375 -0.9375 2.4375
```

Factor effects are as follows: A = -9.0625, B = -1.3125, C = -2.6875, D = 3.9375, AB = 4.0625, AC = 0.6875, BC = -0.5625, AD = -2.1875, BD = -0.1875, CD = 1.6875, ABC = -5.1875, ABD = 4.6875, ACD = -0.9375, BCD = -0.9375, ABCD = 2.4375.

(b) Prepare an analysis of variance table, and determine which factors are important in explaining yield.

```
res.aov = aov(yield.vec~A*B*C*D, data=yield_data)
summary(res.aov)
```

```
##
               Df Sum Sq Mean Sq F value
                                           Pr(>F)
## A
                   657.0
                           657.0 85.816 7.87e-08 ***
## B
                1
                    13.8
                            13.8
                                   1.800 0.198445
## C
                            57.8
                                   7.547 0.014317 *
                1
                    57.8
## D
                   124.0
                           124.0 16.200 0.000979 ***
                1
## A:B
                1
                   132.0
                           132.0 17.245 0.000749 ***
## A:C
                1
                     3.8
                             3.8
                                   0.494 0.492302
## B:C
                1
                     2.5
                             2.5
                                   0.331 0.573296
                    38.3
                            38.3
                                   5.000 0.039945 *
## A:D
                1
## B:D
                1
                     0.3
                             0.3
                                   0.037 0.850417
                            22.8
## C:D
                    22.8
                                   2.976 0.103793
                1
## A:B:C
                1
                   215.3
                           215.3 28.118 7.15e-05 ***
## A:B:D
                   175.8
                           175.8 22.959 0.000200 ***
                1
## A:C:D
                     7.0
                             7.0
                                   0.918 0.352162
                1
## B:C:D
                     7.0
                             7.0
                                   0.918 0.352162
                1
                    47.5
                            47.5
                                   6.208 0.024077 *
## A:B:C:D
                1
                             7.7
## Residuals
               16 122.5
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

- : Factors and interactions A, C, D, AB, AD, ABC, ABD, ABCD are significant.
- (c) Write down a regression model for predicting yield, assuming that all four factors were varied over the range from -1 to +1 (in coded units).

```
res.aov$coefficients
```

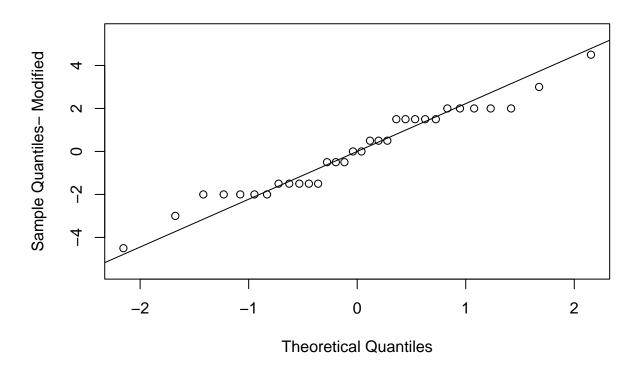
```
##
   (Intercept)
                                        В
                                                     C
                                                                  D
                                                                             A:B
                           Α
##
      82.78125
                   -4.53125
                                -0.65625
                                             -1.34375
                                                            1.96875
                                                                         2.03125
##
           A:C
                         B:C
                                      A:D
                                                   B:D
                                                                C:D
                                                                           A:B:C
##
       0.34375
                   -0.28125
                                -1.09375
                                              -0.09375
                                                            0.84375
                                                                        -2.59375
##
         A:B:D
                      A:C:D
                                    B:C:D
                                              A:B:C:D
                   -0.46875
                                -0.46875
                                               1.21875
##
       2.34375
```

yield = 82.78125 -4.53125A -1.34375C + 1.96875D + 2.03125AB -1.09375AD -2.59375ABC + 2.34375ABD + 1.21875ABCD

(d) Does the residual analysis appear satisfactory?

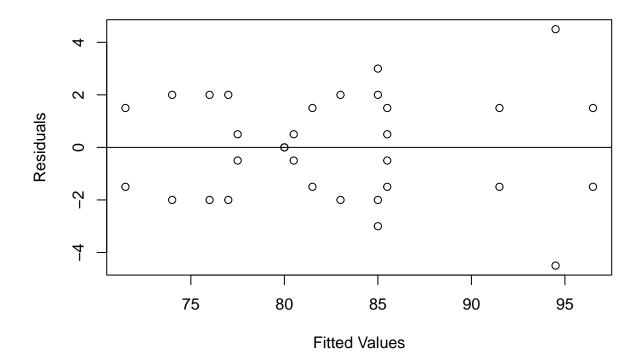
#Test normality using Shapiro Wilks

Normal Q-Q Plot for Residuals



```
##
## Shapiro-Wilk normality test
##
## data: residuals
## W = 0.96135, p-value = 0.2989

#Check Variance
Fitted_values=res.aov$fitted.values
plot(Fitted_values,residuals,ylab="Residuals",xlab="Fitted Values")
abline(h=0)
```



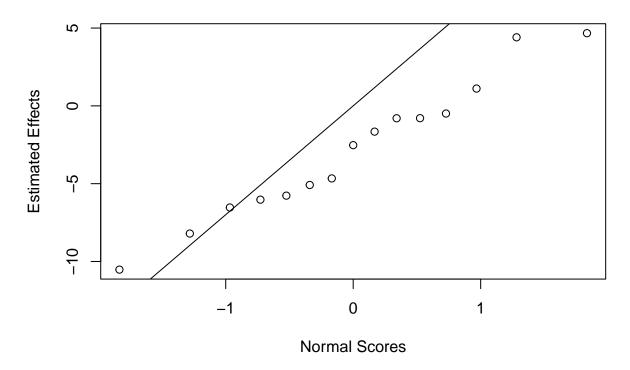
 \therefore Since the p-value from Shapiro Wilks test is 0.2989 > 0.05, we fail to reject the null hypothesis that the residuals are normally distributed. Therefore it is normally distributed. There's an indication of violation of the constant variance assumption since there seems to be a pattern in Fitted values vs. residuals plot.

Question 4. The effect estimates from a 2⁴ factorial experiment are listed here.

ABCD =	-2.5251	AD =	-1.6564
BCD =	4.4054	AC =	1.1109
ACD =	-0.4932	AB =	-10.5229
ABD =	-5.0842	D =	-6.0275
ABC =	-5.7696	C =	-8.2045
CD =	4.6707	B =	-6.5304
BD =	-4.6620	A =	-0.7914
BC =	-0.7982		

(a) Are any of the effects significant?

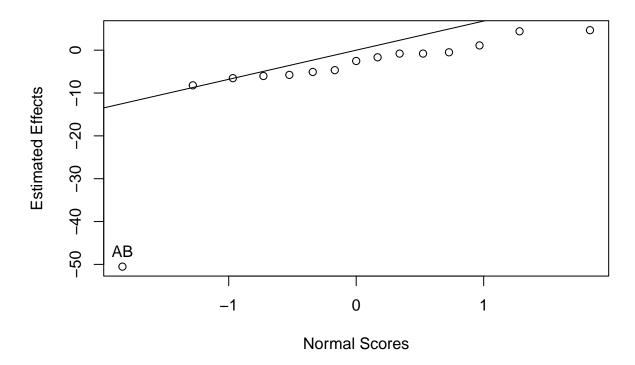
Normal Q-Q Plot



- \therefore No, all the effects doesn't seem to be significant.
- (b) What happens if the effect of the interaction AB was -50.5229 instead of -10.5229?

```
effects[6] = -50.5229
fullnormal(effects,names(labels),alpha=.025)
```

Normal Q-Q Plot



 \therefore The effect of the interaction AB is significant when the effect of AB is -50.5229.

Question 5. An article in Quality and Reliability Engineering International (2010, Vol. 26, pp. 223-233) presents a 2⁵ factorial design. The experiment is shown in the following table:

Α	В	С	D	E	У
-1	-1	-1	-1	-1	8.11 5.56
1	-1	-1	-1	-1	5.56
-1	1	-1	-1	-1	5.77
1	1	-1	-1	-1	5.82
-1	-1	1	-1	-1	9.17
1	-1	1	-1	-1	7.8
-1	1	1	-1	-1	3.23
1	1	1	-1	-1	5.69
-1	-1	-1	1	-1	8.82
1	-1	-1	1	-1	14.23
-1	1	-1	1	-1	9.2
1	1	-1	1	-1	8.94
-1	-1	1	1	-1	8.68
1	-1	1	1	-1	11.49
-1	1	1	1	-1	6.25
1	1	1	1	-1	9.12
-1	-1	-1	-1	1	7.93
1	-1	-1	-1	1	5
-1	1	-1	-1	1	7.47
1	1	-1	-1	1	12
-1	-1	1	-1	1	9.86
1	-1	1	-1	1	3.65
-1	1	1	-1	1	6.4
1	1	1	-1	1	11.61
-1	-1	-1	1	1	12.43
1	-1	-1	1	1	17.55
-1	1	-1	1	1	8.87
1	1	-1	1	1	25.38
-1	-1	1	1	1	13.06
1	-1	1	1	1	18.85
-1	1	1	1	1	11.78
1	1	1	1	1	26.05

```
A <- rep(c(-1,1), 16)
B <- rep(c(-1,-1,1,1),8)
```

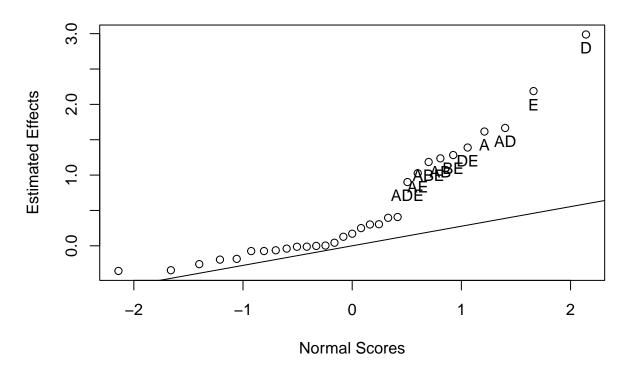
```
C <- rep(c(rep(-1,4),rep(1,4)),4)
D <- rep(c(rep(-1,8),rep(1,8)),2)
E <- c(rep(-1,16),rep(1,16))
y <- c(8.11,5.56,5.77,5.82,9.17,7.8,3.23,5.69,8.82,14.23,9.2,8.94,8.68,11.49,6.25,9.12,7.93,5,7.47,12,9
q5_data <- data.frame(A,B,C,D,E,y)</pre>
```

(a) Analyze the data from this experiment. Identify the significant factors and interactions.

```
#Using ANOVA
res.lm<-lm(y~A*B*C*D*E, data=q5_data)
summary(res.lm)
##
## lm(formula = y \sim A * B * C * D * E, data = q5_data)
## Residuals:
## ALL 32 residuals are 0: no residual degrees of freedom!
##
## Coefficients:
##
                 Estimate Std. Error t value Pr(>|t|)
## (Intercept) 10.180312
                                  NaN
                                           NaN
                                                     NaN
## A
                 1.615938
                                  NaN
                                           NaN
                                                     NaN
## B
                 0.043438
                                  NaN
                                           NaN
                                                     NaN
## C
                -0.012187
                                  NaN
                                           NaN
                                                     NaN
## D
                 2.988438
                                  NaN
                                           {\tt NaN}
                                                     NaN
## E
                 2.187813
                                  NaN
                                           NaN
                                                     NaN
## A:B
                                  NaN
                                           NaN
                                                     NaN
                 1.236562
## A:C
                -0.001563
                                  NaN
                                           NaN
                                                     NaN
## B:C
                -0.195313
                                  NaN
                                           NaN
                                                     NaN
## A:D
                 1.666562
                                  NaN
                                           NaN
                                                     NaN
                                           NaN
                                                     NaN
## B:D
                -0.013438
                                  NaN
## C:D
                 0.003437
                                  NaN
                                           NaN
                                                     NaN
## A:E
                                  NaN
                                           NaN
                                                     NaN
                 1.027187
## B:E
                 1.283437
                                  NaN
                                           NaN
                                                     NaN
## C:E
                 0.301562
                                  NaN
                                           NaN
                                                     NaN
## D:E
                 1.389687
                                  NaN
                                           NaN
                                                     NaN
## A:B:C
                 0.250313
                                  NaN
                                           NaN
                                                     NaN
## A:B:D
                                           NaN
                                                     NaN
                -0.345312
                                  NaN
## A:C:D
                -0.063437
                                  NaN
                                           NaN
                                                     NaN
## B:C:D
                 0.305313
                                  NaN
                                           NaN
                                                     NaN
## A:B:E
                 1.185313
                                  NaN
                                           NaN
                                                     NaN
## A:C:E
                                  NaN
                                           NaN
                                                     NaN
                -0.259062
## B:C:E
                 0.170938
                                  NaN
                                           NaN
                                                     NaN
## A:D:E
                 0.901563
                                           NaN
                                                     NaN
                                  NaN
## B:D:E
                -0.039687
                                  NaN
                                           NaN
                                                     NaN
## C:D:E
                 0.395938
                                  NaN
                                           NaN
                                                     NaN
## A:B:C:D
                -0.074063
                                  NaN
                                           NaN
                                                     NaN
## A:B:C:E
                -0.184688
                                           NaN
                                                     NaN
                                  NaN
## A:B:D:E
                 0.407187
                                  {\tt NaN}
                                           NaN
                                                     NaN
                                           NaN
                                                     NaN
## A:C:D:E
                 0.127812
                                  NaN
```

```
## B:C:D:E
               -0.074688
                                NaN
                                        NaN
                                                 NaN
## A:B:C:D:E
               -0.355312
                                NaN
                                        NaN
                                                 NaN
## Residual standard error: NaN on O degrees of freedom
## Multiple R-squared:
                            1, Adjusted R-squared:
## F-statistic:
                 NaN on 31 and 0 DF, p-value: NA
fullnormal(coef(res.lm)[-1],alpha=.05)
```

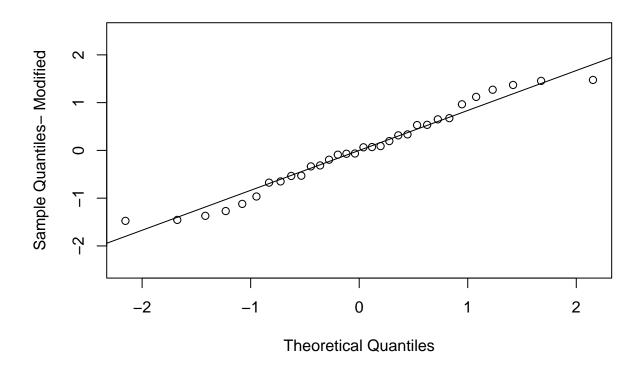
Normal Q-Q Plot



Factors and Interactions A, D, E, AB, AD, AE, BE, DE, ABE and ADE are significant.

(b) Analyze the residuals from this experiment. Are there any indications of model inadequacy or violations of the assumptions?

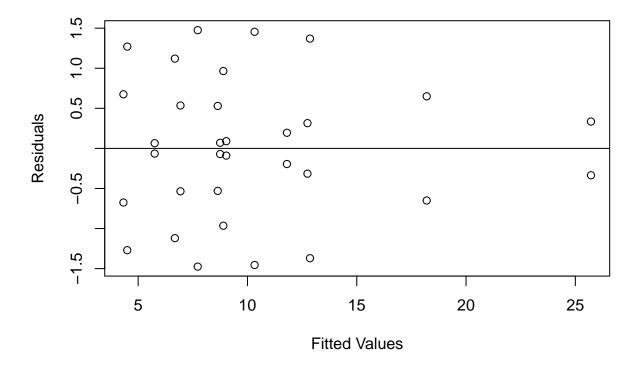
Normal Q-Q Plot for Residuals



```
#Test normality using Shapiro Wilks
shapiro.test(residuals)

##
## Shapiro-Wilk normality test
##
## data: residuals
## W = 0.96505, p-value = 0.3751

#Check Variance
Fitted_values=res.aov$fitted.values
plot(Fitted_values,residuals,ylab="Residuals",xlab="Fitted Values")
abline(h=0)
```



- \therefore Since the p-value from Shapiro Wilks test is 0.3751 > 0.05, we fail to reject the null hypothesis that the residuals are normally distributed. So there's no indication of violation of the normality assumption. There might be a violation of the constant variance assumption since higher fitted values seem to have smaller variance.
- (c) One of the factors from this experiment does not seem to be important. If you drop this factor, what type of design remains? Analyze the data using the full factorial model for only the four active factors. Compare your results with those obtained in part (a).

```
# drop factor C
res.aov<-aov(y~A*B*D*E, data=q5_data)
summary(res.aov)</pre>
```

```
Pr(>F)
##
                Df Sum Sq Mean Sq F value
## A
                 1
                    83.56
                             83.56
                                   57.233 1.14e-06 ***
## B
                 1
                     0.06
                              0.06
                                     0.041 0.841418
## D
                   285.78
                            285.78 195.742 2.16e-10
                 1
## E
                   153.17
                            153.17 104.910 1.97e-08 ***
                    48.93
                             48.93
                                    33.514 2.77e-05 ***
## A:B
                 1
## A:D
                 1
                    88.88
                             88.88
                                    60.875 7.66e-07 ***
## B:D
                     0.01
                              0.01
                                     0.004 0.950618
                 1
## A:E
                    33.76
                             33.76
                                    23.126 0.000193 ***
## B:E
                                    36.103 1.82e-05 ***
                 1
                    52.71
                             52.71
## D:E
                 1
                    61.80
                             61.80
                                    42.328 7.24e-06
## A:B:D
                     3.82
                              3.82
                                     2.613 0.125501
                 1
```

```
## A:B:E
                  44.96
                          44.96 30.794 4.40e-05 ***
## A:D:E
                  26.01
                          26.01 17.815 0.000650 ***
               1
## B:D:E
                   0.05
                           0.05
                                 0.035 0.854935
## A:B:D:E
                   5.31
                           5.31
                                  3.634 0.074735 .
               1
## Residuals
              16
                  23.36
                           1.46
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

: Factor C is not important. The remaining design is a 2⁴ factorial design with 2 replicates. And the same factors and interactions (A, D, E, AB, AD, AE, BE, DE, ABE and ADE) are significant as part (a).

(d) Find the settings of the active factors that maximize the predicted response.

```
# Add fitted as a column to the data frame
q5_data$Fitted = res.aov$fitted.values
q5_data[res.aov$fitted.values==max(res.aov$fitted.values),] #also can use "which"

## A B C D E  y Fitted
## 28 1 1 -1 1 1 25.38 25.715
## 32 1 1 1 1 1 26.05 25.715
```

The maximum fitted value is 25.715 and the settings of the active factors that maximize the predicted response are (A=1, B=1, C=-1, D=1, E=1) and (A=1, B=1, C=1, D=1, E=1).