Auswertung des Helikopterexperiments

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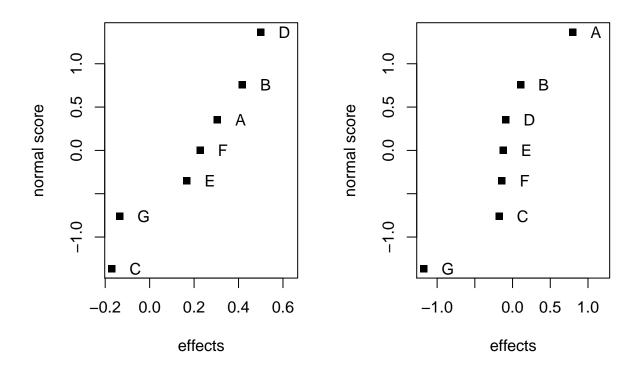
 $\#setwd("C: \Users \Uni \U.4. Semester \Uni \U.4. Semester \Uni \U.4. Semester \U.5. Semester \$

Versuchsablauf

Screening

```
library(SixSigma)
ExperimentDesign = expand.grid(A = c(-1, 1), B = c(-1,1), C = c(-1, 1), D = c(-1,1), E = c(-1,1))
"F" = ExperimentDesign$A * ExperimentDesign$C * ExperimentDesign$D
G = ExperimentDesign$A * ExperimentDesign$B * ExperimentDesign$C
ExperimentDesign$F = F
ExperimentDesign$G = G
Screening <- read.csv("Screening.CSV", sep = ";",dec = ",")</pre>
S <- Screening[order(Screening[,2]),]</pre>
S <-cbind(S, ExperimentDesign)</pre>
summary(lm(Zeit.ohne.Klammer ~A+B+C+D+E+F+G, data= S))
##
## lm(formula = Zeit.ohne.Klammer ~ A + B + C + D + E + F + G, data = S)
## Residuals:
      Min
                1Q Median
                                3Q
                                       Max
## -1.5694 -0.4650 0.1294 0.3719 2.1131
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) 4.13563 0.13399 30.866 <2e-16 ***
## A
               0.15250
                           0.13399
                                    1.138
                                             0.2663
## B
               0.20875
                           0.13399
                                     1.558
                                             0.1323
## C
              -0.08500
                           0.13399
                                    -0.634
                                            0.5318
## D
               0.25000
                           0.13399
                                    1.866
                                           0.0743 .
                           0.13399
                                    0.625
## E
               0.08375
                                            0.5378
## F
               0.11375
                           0.13399
                                    0.849
                                           0.4043
```

```
## G
              -0.06750
                          0.13399 -0.504 0.6190
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.7579 on 24 degrees of freedom
## Multiple R-squared: 0.2721, Adjusted R-squared: 0.0598
## F-statistic: 1.282 on 7 and 24 DF, p-value: 0.3009
summary(lm(Zeit.mit.Klammer ~A+B+C+D+E+F+G, data= S))
##
## Call:
## lm(formula = Zeit.mit.Klammer ~ A + B + C + D + E + F + G, data = S)
## Residuals:
      Min
##
               1Q Median
                               3Q
                                      Max
## -1.2962 -0.5911 -0.2037 0.4916 1.4875
##
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 3.70781
                          0.15986 23.194 < 2e-16 ***
                                    2.496 0.01982 *
## A
               0.39906
                          0.15986
## B
               0.05281
                          0.15986
                                   0.330 0.74399
## C
              -0.08906
                          0.15986 -0.557 0.58260
## D
              -0.04469
                          0.15986 -0.280 0.78223
                          0.15986 -0.385 0.70356
## E
              -0.06156
## F
              -0.07031
                          0.15986 -0.440 0.66399
## G
              -0.58781
                          0.15986 -3.677 0.00119 **
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.9043 on 24 degrees of freedom
## Multiple R-squared: 0.4618, Adjusted R-squared: 0.3048
## F-statistic: 2.942 on 7 and 24 DF, p-value: 0.02257
#install.packages("BsMD")
library(BsMD)
par(mfrow = c(1,2))
DanielPlot(lm(Zeit.ohne.Klammer ~ A +B + C + D+E+F+G, data = S), pch = 15)
DanielPlot(lm(Zeit.mit.Klammer ~A + B + C + D+E+F+G, data= S), pch = 15)
```



Optimierung

```
Optimierung <-read.csv("Optimierung.CSV", sep = ";",dec = ",")</pre>
#erster Durchlauf
set.seed(1735)
p1 \leftarrow expand.grid(A = c(-1,0,1), G = c(-1,0,1))
p1 <- cbind(1:9,p1)
#zweiter Durchlauf
set.seed(1736)
s <-sample(1:9,9)
p2 <-p1[s,]
p <- rbind(p1,p2)</pre>
names(p)[1] <- "Nr."</pre>
a <-round(sqrt(0.5*(sqrt(9*18)-9)), digits=3)</pre>
p[which(p$A*p$G ==0),2:3] <- p[which(p$A*p$G ==0),2:3] *a
o1 <-cbind(Optimierung,p[1:9,2:3])
o2 <- o1[,-3]
o3 <- o1[,-2]
```

```
names(o2)[2] <- "Zeit"</pre>
names(o3)[2] <- "Zeit"</pre>
o <- rbind(o2,o3)
o$Asquare <- o$A^2
o$Gsquare <- o$G^2
lm(Zeit ~A + Asquare+G+Gsquare, data = o)
##
## Call:
## lm(formula = Zeit ~ A + Asquare + G + Gsquare, data = o)
## Coefficients:
## (Intercept)
                                  Asquare
                                                      G
                                                             Gsquare
                           Α
      3.620074
                   0.375286
                                -0.009844
                                             -0.584445
                                                            0.114269
##MIT Wechselwirkung
MM = lm(Zeit ~A * G + Asquare+Gsquare, data = o)
thetaM <- MM$coefficients
modellM <- function(t){</pre>
  thetaM[1] + thetaM[2] * t[1] + thetaM[4] * t[1]^2 + thetaM[3] * t[2] +
    thetaM[5] * t[2]^2 + thetaM[6] * t[1] * t[2]
}
MIT = optim(c(1,1), function(x) -modellM(x), method = "L-BFGS-B",
             lower = c(-1.365, -1.365), upper = c(1.365, 1.365))
modellM(c(1.365, -1.365))
## (Intercept)
##
      5.678983
MIT
## $par
## [1] 1.365 -1.365
## $value
## [1] -5.678983
##
## $counts
## function gradient
##
          5
                   5
##
## $convergence
## [1] 0
##
## $message
## [1] "CONVERGENCE: NORM OF PROJECTED GRADIENT <= PGTOL"
## OHNE
M = lm(Zeit ~A + G + Asquare+Gsquare, data = o)
theta <- M$coefficients
modell <- function(t){</pre>
```

```
theta[1] + theta[2] * t[1] + theta[4] * t[1]^2 + theta[3] * t[2] +
    theta[5] * t[2]^2 #+ theta[6] * t[1] * t[2]
}
OHNE = optim(c(0.5,0.5), function(x) -modell(x), method = "L-BFGS-B",
       lower = c(-1.365, -1.365), upper = c(1.365, 1.365))
OHNE
## $par
## [1] 1.365 -1.365
##
## $value
## [1] -5.124674
##
## $counts
## function gradient
           5
## $convergence
## [1] 0
##
## $message
## [1] "CONVERGENCE: NORM OF PROJECTED GRADIENT <= PGTOL"
\Rightarrow f(x_1, x_2) = 3.47 + 00.44 \cdot x_1 + 0.06 \cdot x_1^2 - 0.67 \cdot x_2 + 0.29 \cdot x_2^2 \Rightarrow \frac{\partial f}{\partial x} = \begin{pmatrix} 0.44 + 0.12 \cdot x_1 \\ -0.67 + 0.58 \cdot x_2 \end{pmatrix}
y_observ=c(1.2,0.5,1.5,1.3,0.2,1.4)
data_set=data.frame(y=y_observ)
data_set\$A = c(-1,0,1,-1,0,1)
data_set$Asquare = data_set$A^2
lm(y~A+Asquare, data=data_set)
##
## Call:
## lm(formula = y ~ A + Asquare, data = data_set)
## Coefficients:
## (Intercept)
                              Α
                                        Asquare
            0.35
                         0.10
                                           1.00
```