

Experimental Design and Data Analysis, Lecture 6

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Lecture Overview

- 1 Friedman test
- 2 incomplete block design
- 3 random effects
- 4 crossover design
- 5 split-plot design
- 6 overview block designs

Friedman test

Setting and design

Setting and design for the **Friedman test** are either as in a randomized block design with $N = 1$ or as in repeated measures. An experiment with:

- a numerical outcome Y (“dependent variable”).
- a **factor** of interest that can be fixed at I levels. (“treatment”).
- a number of **blocks** or **units** that are measured at every treatment level.

Data

	block1	block2	...	blockB
level 1:	Y_{11}	Y_{12}	...	Y_{1B}
level 2:	Y_{21}	Y_{22}	...	Y_{2B}
⋮				
level I :	Y_{I1}	Y_{I2}	...	Y_{IB}

Data (Y_{ib}) are **not** assumed to come from a normal distribution.

We want to test the null hypothesis of no treatment effect taking the blocks into account, by using ranks.

The **Friedman test** computes the ranks of the i^{th} measurement within each block. Under H_0 the rank of Y_{ib} should lie randomly between 1 and I for each b . If the average rank of Y_{ib} (averaged over blocks) is lower/higher than expected, then this indicates that H_0 might not be true. This is the underlying idea of this test. A p -value is output.

Analysis in R — data input

The dataset `itch.tx` contains the numbers of hours subjects were itching after treatment with 7 different drugs (incl. No_Drug and Placebo) against itching.

```
> itch=read.table("itch.txt",header=TRUE,sep=","); itch
```

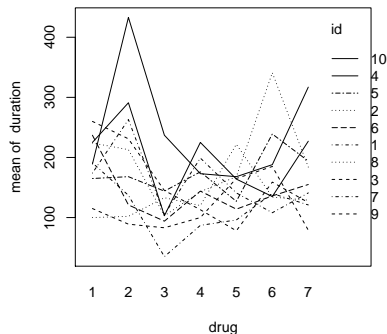
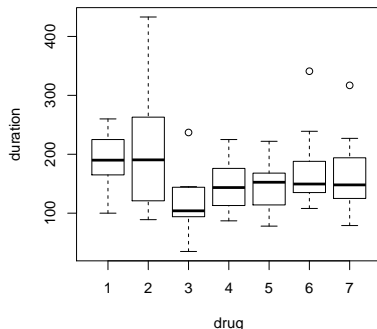
	Subject	No_Drug	Placebo	Papaverine	Morphine	Aminophylline	Pentabarbital	Tripeleennamine
1	BG	174	263	105	199	141	108	141
2	JF	224	213	103	143	168	341	184
3	BS	260	231	145	113	78	159	125
4	SI	225	291	103	225	164	135	227
5	BW	165	168	144	176	127	239	194
6	TS	237	121	94	144	114	136	155
7	GM	191	137	35	87	96	140	121
8	SS	100	102	133	120	222	134	129
9	MU	115	89	83	100	165	185	79
10	OS	189	433	237	173	168	188	317

Create a data frame with duration as 1st, id as 2d, and drug as 3d columns.

```
> duration=as.vector(as.matrix(itch[,2:8]))
> id=as.factor(rep(1:10,7)); drug=as.factor(rep(1:7,each=10))
> itchdata=data.frame(cbind(duration,id,drug)); itchdata[1:3,]
  duration id drug
1      174  1   1
2      224  2   1
3      260  3   1
```

Analysis in R — graphics

```
> boxplot(duration~drug,xlab="drug",ylab="duration")  
> interaction.plot(drug,id,duration)
```



Parallel lines in the interaction plot indicate that there is no significant interaction effect. But beware that we're dealing with $N = 1$.

Analysis in R — testing (1)

```
> friedman.test(duration,drug,id,data=itchdata)
```

```
Friedman rank sum test
```

```
data: duration, drug and subject
```

```
Friedman chi-squared = 14.2796, df = 6, p-value = 0.02666
```

Command `friedman.test(duration,drug,id,data=itchdata)` performs the Friedman test, testing the **relevance of factor drug** taking into account the **blocking factor id**. The p -value for testing (H_0 : no treatment effect) is 0.02666, so H_0 is rejected, there is a treatment effect.

Analysis in R — testing (2)

Compare the Friedman test results to results for the repeated measures design:

```
> itchaov=lm(duration~drug+subject); anova(itchaov)
```

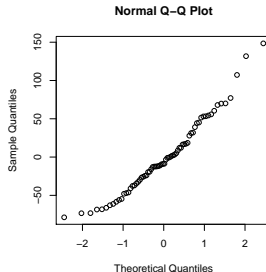
Analysis of Variance Table

Response: duration

	Df	Sum Sq	Mean Sq	F value	Pr(>F)	
drug	6	51487	8581.2	2.7893	0.019494	*
subject	9	101253	11250.3	3.6569	0.001261	**
Residuals	54	166127	3076.4			

```
> qqnorm(itchaov$residuals)
```

In a randomized block design we also find a significant treatment effect. The QQ-plot looks ok, perhaps slightly bowed.



incomplete block designs

Incomplete block designs

In a [regular block design](#) every treatment is applied [at least once within every block](#). If there are many blocks (in particular if two or more block factors are crossed), then this requires many experiments.

In an [incomplete block design](#) only a subset of the experiments is performed. For full inference it is advisable to choose this subset in a “[balanced way](#)”.

Latin square

The setting for a **latin square design** for 2 block factors is an experiment with:

- a numerical outcome Y (dependent variable).
- a **factor** of interest that can be fixed at I levels (**treatment**).
- **two factors** that are *not* of interest, **both** with fixed *levels* (**blocks**).

Example of a **latin square design** for
2 block factors, with levels 1, 2, 3, 4
and I, II, III, IV, and a treatment
with levels A, B, C, D

	I	II	III	IV
1	D	C	B	A
2	B	D	A	C
3	C	A	D	B
4	A	B	C	D

The outcome is measured (only) for blocks and treatment combinations (1,I,D), (1,II,C), (1,III,B), (1,IV,A), (2,I,B), etc.: 16 experiments in total.

Every treatment is measured exactly once for every level of both blocks.

The analysis assumes the **additive** model (interactions are assumed to be 0):

$$Y_{ikl} = \mu + \alpha_i + \beta_{1k} + \beta_{2l} + e_{ikl},$$

β_{1k} and β_{2l} are the block effects at levels $k \in \{1, 2, 3, 4\}$ and $l \in \{I, II, III, IV\}$.

```
> lm(y~treatment+block1+block2,data=...)
```

Balanced incomplete block design

A **balanced incomplete block design** for a block factor with levels b_1, \dots, b_{10} and a treatment factor with levels A, B, C, D, E, F takes the form

	b1	b2	b3	b4	b5	b6	b7	b8	b9	b10
A		*		*			*	*		*
B	*	*				*	*		*	
C	*	*	*	*	*					
D			*		*		*		*	*
E				*	*	*		*	*	
F	*		*			*		*		*

The outcome is measured (only) for the combinations marked by a “*”: 30 experiments in total, 3 per block. **Every pair of treatments is compared within exactly 2 blocks.** The analysis is the same as for an ordinary block design.

Ideally a latin square is chosen at random from all possible latin squares, but this is computationally difficult. Instead one may apply a sequence of swaps of randomly chosen pairs of columns or rows.

Advantage: great save in experiments. Disadvantage: even a rough graphical check on interactions between blocks and treatments is impossible.

random effects (mixed effects models)

The idea of random effects

So far we have considered block effects as **fixed effects**. That is, we regard the blocks as predetermined, not as a random selection of all available blocks.

Alternatively, we can regard the blocks as a random selection of all possible blocks (the **block population**). In that case, the effects of the blocks occurring in our experiment are **random effects**.

EXAMPLE We want to investigate whether exam 1 is more difficult than exam 2. Because math professors may have different grading styles, resulting in different heights of the grades, we take “professor” as block factor. We randomly select 6 math professors from the math professor population. We apply a randomized block design by selecting 10 students for each professor. 5 randomly chosen students per professor make exam 1 (treatment 1) and the other 5 make exam 2 (treatment 2). The treatment effect (exam effect) is a fixed effect, whereas the block effect (professor effect) is a random effect. We are interested in the treatment effect.

Analysis

Data (Y_{ibn}) are assumed to follow the model

$$Y_{ibn} = \mu + \alpha_i + \tau_b + e_{ibn}, \quad i = 1, \dots, I; \quad b = 1, \dots, B; \quad n = 1, \dots, N,$$

where the treatment effect (α_i) is a **fixed effect**, and the block effect (τ_b) is a **random effect**. That means, we assume the block effects τ_b form a random sample from a **centered normal** distribution (i.e., with mean 0).

As in 1-way ANOVA we **test** $H_0 : \alpha_1 = \dots = \alpha_I = 0$.

We also **estimate** μ and the α_i 's.

Since we have both fixed and random effects, this is called a **mixed effects model**.

crossover design

Setting and design

Setting:

An experiment with two **numerical outcomes** per experimental unit, corresponding to two different treatments. Interest is in a possible difference between the two outcomes. An **order effect** of the outcomes is suspected.

(The crossover design can be extended to more than 2 outcomes.)

EXAMPLE Comparing **pain relief** by a dedicated drug or by a placebo. Both treatments are applied to every individual (with recovery time in between).

EXAMPLE Comparing **time needed** to complete a search task in a tree of webpages as function of the organization of the webpages. Every individual performs a search task with both types of organization.

Design:

- Take a random sample of experimental units from the relevant population.
- Divide the units at random in two equal groups.
- Apply the treatments in one order to the units in the first group, and in the reversed order to the units in the second.

Analysis

Data are $2N$ measurements (on N individuals), which can be classified to belong to one of the 4 entries in the 2×2 table.

		period	
		1	2
sequence	$T_1 T_2$	T_1	T_2
	$T_2 T_1$	T_2	T_1

The crossover design assumes that

$$Y_{ispbn} = \mu_{isp} + b_b + e_{ispbn},$$

for **errors** (e_{ispbn}) and random **individual effects** (b_b) that are independent random samples from centered normal populations, and the *mean values* μ_{isp} given by

		period	
		1	2
sequence	$T_1 T_2$	μ	$\mu + \alpha + \beta$
	$T_2 T_1$	$\mu + \alpha + \gamma$	$\mu + \beta + \gamma$

α the **treatment** effect ($T_2 - T_1$),
 β the **learning** (or **period**) effect,
 γ the **sequence** effect.

The model leaves the 4 mean values free (4 parameters for 4 means). The parameter α is the average $(\mu + \alpha + \beta + \mu + \alpha + \gamma)/2$ of the two T_2 treatments minus the average $(\mu + \mu + \beta + \gamma)/2$ of the two T_1 treatments in the table.

Analysis in R — data input

The rows of the data frame `ashinal` correspond to 16 subjects and give measures of pain (for chronic headache) when treated with a drug (a) (that inhibits nitric oxide synthase) or a placebo (p). The bigger the outcome pain, the more the measured headache. One of the three columns `sequence`, `treatment` and `period` is redundant, but useful for the analysis.

```
> ashinal
  pain id sequence treatment period
1  -167  1      pa          a      2
2  -102  1      pa          p      1
3  -127  2      pa          a      2
[ some output deleted ]
30    3 15      ap          p      2
31  -72 16      ap          a      1
32  -36 16      ap          p      2
```

Analysis in R — fixed effects (1)

```
> ashinal$id=factor(ashinal$id); ashinal$period=factor(ashinal$period)
> ashinalm=lm(pain~treatment+period+id,data=ashinal); anova(ashinalm)
```

	Df	Sum Sq	Mean Sq	F value	Pr(>F)	
treatment	1	14706	14706.1	10.4624	0.005994	**
period	1	1505	1505.2	1.0709	0.318298	
id	15	51137	3409.2	2.4254	0.052870	.
Residuals	14	19679	1405.6			

The sequence effect is left out, because it cannot be estimated in a fixed effects model. If factor `id` enters the model, we have 5 parameters for 4 groups and the parameters become **unidentifiable**. We do not have enough information to estimate all effects as fixed effects from the data. In the mixed effects model this is possible.

Changing the order of factors in the anova formula gives different *p*-values, because anova performs “sequential tests”. To use it correctly, put the **factor of interest last in the formula**, e.g., `anova(lm(pain~id+period+treatment,data=ashinal))` produces the desired *p*-value for treatment, which is “corrected” for the other factors.

Analysis in R — fixed effects (2)

```
> summary(ashinalm)
[ some output deleted ]
              Estimate Std. Error t value Pr(>|t|)
(Intercept)  -147.08      28.63   -5.137 0.000151 ***
treatmentp      39.33      13.69    2.873 0.012276 *
period2       -14.17      13.69   -1.035 0.318298
id2             51.50      37.49    1.374 0.191150
id3            121.50      37.49    3.241 0.005921 **
[ some output deleted ]
id16           80.50      37.49    2.147 0.049781 *
```

The active drug gives 39.33 more pain relief (recall the treatment parameterization p is compared to a). There is no significant learning (=period) effect.

The “fixed effects” analysis given here is not the correct implementation of the model assumptions. The “mixed effects” ought to be used instead with id as **random factor**. In this case however, the difference between the incorrect “fixed effects” analysis given here and the correct “mixed effects” analysis on the next slide is minor.

Analysis in R — mixed effects (1)

```
> library(lme4); attach(ashinal)
> ashinalmer=lmer(pain~treatment+sequence+period+(1|id),REML=FALSE)
> summary(ashinalmer)
[ some output deleted ]
Random effects:
  Groups      Name      Variance Std.Dev.
  id          (Intercept) 755.91  27.494
  Residual                1229.92  35.070
Fixed effects:
              Estimate Std. Error t value
(Intercept)   -28.50      18.19   -1.567
treatmentp     39.33      12.81    3.071
sequencepa    -31.13      19.12   -1.628
period2       -14.17      12.81   -1.106
```

The R-library `lme4` implements the mixed effects models, another library is `nlml`. The function `lmer` gives the correct implementation of the crossover design, with the individuals as “random effects”. The number 755.91 under Random effects is the estimated variance of the normal population of the “individual effects” (b_n). The estimated treatment and period effects under Fixed effects are identical to those in the previous slide. The model: $Y_{ispbn} = \mu + \alpha_i + \beta_s + \gamma_p + b_b + e_{ispbn}$.

Analysis in R — mixed effects (2)

```
> ashinalmer1=lmer(pain~sequence+period+(1|id),data=ashinal,REML=FALSE)
> anova(ashinalmer1,ashinalmer) # test reduced model inside full model
Models:
ashinalmer1: pain ~ sequence + period + (1 | id)
ashinalmer: pain ~ treatment + sequence + period + (1 | id)
      npar    AIC    BIC logLik deviance Chisq Df Pr(>Chisq)
ashinalmer1    5 348.72 356.05 -169.36   338.72
ashinalmer     6 343.31 352.10 -165.65   331.31 7.4161  1  0.006464 **
```

The function `lmer` does not automatically produce p -values (and they cannot be extracted by `anova(ashinalmer)`), but these can be found by refitting the model without the effect of interest (in our case `treatment`), and applying `anova` with 2 arguments (to test the fit of the reduced model without `treatment` inside the full model). Factor `treatment` has a significant effect.

Notation: 1 in `(1|id)` means the the random effect `id` is with respect to the intercept. Note that within this mixed effects model it is also possible to estimate the sequence effect.

split-plot design

Setting and design

Setting: an experiment with a **numerical outcome** Y ,

- a **treatment factor** with I levels that is **difficult** to apply or randomize,
- a **treatment factor** with J levels that is **easy** to apply or randomize.
- possibly a **block factor**.

Interest is as in a two-way factorial experiment.

The experimental units are grouped as **subplots** of **whole plots**; the levels of the first, **outer** factor are randomized over the groups (whole plots), whereas the levels of the second, **inner** factor are randomized over the subplots. The experiment may be repeated within the levels of a block variable.

Design: for each of the B levels of the block factor

- Select I groups of NJ experimental units randomly from the population.
- Randomize the I levels of the ("difficult") **outer** factor over the I groups.
- Within every group randomize the J levels of the ("easy") **inner** factor over the NJ units in the group.
- Perform the experiment NIJ times independently.

(Instead of "outer" one says "whole plot" and instead of "inner" one says "subplot".)

Examples

EXAMPLE To study the yield of 4 varieties of a crop under 3 varieties of fertilizer a large field is subdivided into 3 **whole plots**, which are subdivided into 8 **subplots**. The 3 levels of fertilizers are randomized over the 3 whole plots; in each whole plot the 4 varieties are randomized over the 8 subplots. The motivation is that it is hard to apply fertilizer to small, contiguous plots. The experiment is replicated on 2 other fields which serve as blocks. It is suspected that the yields within the same whole plot share more similarity than the yields from different whole plots.

EXAMPLE An experiment to study reaction time to 3 types of stimuli is run in two different experimental set-ups (e.g. room lay-out, furnishings, electronic equipment). Because it is time-consuming to change the set-ups, the experiment is run 6 times, 3 times with both set-ups, in random order, and in each run 18 subjects are randomized to the 3 types of stimuli. It is suspected that measurements within one of the 6 runs share some uncontrolled variables (day of the week, the weather, the experimenter, etc.), more than measurements from different runs.

Analysis

The **split-plot design** assumes that the measurement Y_{ijnb} at levels i and j of the outer and inner factors, of the n th replicate in the b th block, satisfies the model

$$Y_{ijnb} = \mu_{ij} + b_b + c_{ib} + e_{ijnb}, \quad i = 1, \dots, I; \quad j = 1, \dots, J; \quad n = 1, \dots, N; \quad b = 1, \dots, B$$

for **errors** (e_{ijnb}), **block effects** (b_b) and **block-whole plot interactions** c_{ib} that are independent random samples from centered **normal** populations.

- The variables b_b model dependence between the measurements within blocks.
- The variables c_{ib} model (further) dependence within the groups of experimental units (= “whole plots”) within blocks that receive the same treatment of the outer factor.

As in a **two-way lay-out** the means μ_{ij} can be decomposed in main and interaction effects as

$$\mu_{ij} = \mu + \alpha_i + \beta_j + \gamma_{ij}.$$

The same tests and estimates as in 2-way ANOVA are of interest.

Analysis in R — data input

At two farms (= block) a field was subdivided in 3 parts (= whole plot) and the (outer) factor `spray` was independently randomized over the 3 whole plots. Next, each of the $3 \times 2 = 6$ whole plots was subdivided in 2 subplots and within every whole plot the (inner) factor `variety` was randomized over the 2 subplots. Little of this description can be seen from the data matrix `wheat`.

```
> wheat
  farm yield spray variety
1   f1   56     2      2
2   f1   64     2      1
3   f1   71     1      1
4   f1   66     1      2
5   f1   84     3      1
6   f1   82     3      2
7   f2   88     3      2
8   f2   97     3      1
9   f2   79     1      2
10  f2   83     1      1
11  f2   77     2      1
12  f2   73     2      2
```

Analysis in R — fixed effects (1)

```
> wheat$spray=factor(wheat$spray); wheat$variety=factor(wheat$variety)
> wheatlm=lm(yield~spray*variety+farm+farm:spray,data=wheat)
> anova(wheatlm)
```

	Df	Sum Sq	Mean Sq	F value	Pr(>F)	
spray	2	842.17	421.08	76.5606	0.002664	**
variety	1	85.33	85.33	15.5152	0.029157	*
farm	1	456.33	456.33	82.9697	0.002796	**
spray:variety	2	1.17	0.58	0.1061	0.902597	
spray:farm	2	15.17	7.58	1.3788	0.376117	
Residuals	3	16.50	5.50			

Interest is in the main and interaction effects of the outer and inner factor. Main effects for `spray` and `variety` are significant, whereas interaction effects between these two are not. Here, the model is [three-way ANOVA](#) with some interactions included: $Y_{ijbn} = \mu + \alpha_i + \beta_j + \gamma_{ij} + b_b + c_{ib} + e_{ijbn}$.

Analysis in R — fixed effects (2)

```
> summary(wheatlm)
[ some output deleted ]
```

	Estimate	Std. Error	t value	Pr(> t)	
(Intercept)	70.750	2.031	34.835	5.2e-05	***
spray2	-7.750	2.872	-2.698	0.0739	.
spray3	15.000	2.872	5.222	0.0137	*
variety2	-4.500	2.345	-1.919	0.1508	
farmf2	12.500	2.345	5.330	0.0129	*
spray2:variety2	-1.500	3.317	-0.452	0.6818	
spray3:variety2	-1.000	3.317	-0.302	0.7827	
spray2:farmf2	2.500	3.317	0.754	0.5057	
spray3:farmf2	-3.000	3.317	-0.905	0.4324	

This “fixed effects” analysis is nowadays considered old-fashioned, and preference is for the “mixed effects” analysis on the next slide.

Analysis in R — mixed effects (1)

```
> wheatlmer=lmer(yield~spray*variety+(1|farm)+(1|farm:spray),
+ data=wheat,REML=FALSE); summary(wheatlmer)
```

```
[ some output deleted ]
```

Random effects:

Groups	Name	Variance	Std.Dev.
farm:spray	(Intercept)	0.52083	0.72169
farm	(Intercept)	37.39584	6.11521
Residual		2.75000	1.65831

Fixed effects:

	Estimate	Std. Error	t value
(Intercept)	77.000	4.509	17.076
spray2	-6.500	1.808	-3.594
spray3	13.500	1.808	7.465
variety2	-4.500	1.658	-2.714
spray2:variety2	-1.500	2.345	-0.640
spray3:variety2	-1.000	2.345	-0.426

The estimates and p -values for the effects of `spray` and `variety` (under Fixed effects) are a bit different from the previous slide. The column `Variance` under random effects gives estimates 0.52, 37.39 and 2.75 for the variances of the (normal) populations of the c_{ib} , b_b and e_{ijbn} in the model. Recall the model:

$$Y_{ijbn} = \mu + \alpha_i + \beta_j + \gamma_{ij} + b_b + c_{ib} + e_{ijbn}.$$

Analysis in R — mixed effects (2)

```
> wheatlmer1=lmer(yield~spray+(1|farm)+(1|farm:spray),data=wheat,REML=FALSE)
> anova(wheatlmer1,wheatlmer)
```

Models:

```
wheatlmer1: yield ~ spray + (1 | farm) + (1 | farm:spray)
```

```
wheatlmer: yield ~ spray * variety + (1 | farm) + (1 | farm:spray)
```

	npars	AIC	BIC	logLik	deviance	Chisq	Df	Pr(>Chisq)
wheatlmer1	6	81.610	84.519	-34.805	69.610			
wheatlmer	9	74.316	78.680	-28.158	56.316	13.294	3	0.004042 **

Recall that we cannot directly run `anova(wheatlmer)` to test for any factor of interest. We need to create a model without that factor and test that model inside the full one. For example, to test the effect of the factor `variety` we fit the mixed effects model again, now without this factor in `wheatlmer1` and test by `anova` its fit within the full model `wheatlmer`. The significance of the difference in the models is computed, which is the effect of the factor `variety`. It appears that the effect of `variety` is significant.

overview (block) designs so far

Overview designs so far (1)

- 1-way anova (completely randomized)
 - **design**: select NI units simultaneously
 - **model**: $Y_{in} = \mu + \alpha_i + e_{in}$, fixed effects
- 2-way anova (completely randomized)
 - **design**: select NIJ units simultaneously
 - **model**: $Y_{ijn} = \mu + \alpha_i + \beta_j + \gamma_{ij} + e_{ijn}$, fixed effects
- randomized block design
 - **design**: select NI units from each block population
 - **model**: $Y_{ibn} = \mu + \alpha_i + \beta_b + e_{ibn}$, fixed effects, **no interactions**
- repeated measures
 - **design**: select B units (which serve as block)
 - **model**: $Y_{ib} = \mu + \alpha_i + \beta_b + e_{ib}$, fixed effects, **no interactions**

Overview designs so far (1)

- incomplete block design
 - **design**: select less than NIJ units in a balanced way
 - **model**: $Y_{ijn} = \mu + \alpha_i + \beta_j + e_{ijn}$, fixed effects, **no interactions**
- crossover design (2 treatments)
 - **design**: select N units, and divide in two "sequence" groups
 - **model**: $Y_{ispbn} = \mu + \alpha_i + \beta_s + \gamma_p + b_b + e_{ispbn}$, **mixed effects** with random individual effects b_b and fixed treatment effect α , fixed period effect (β) and fixed sequence effect (γ)
- split-plot design (with block factor)
 - **design**: for each block: select I (outer) groups of size NJ units from the block population
 - **model**: $Y_{ijbn} = \mu + \alpha_i + \beta_j + \gamma_{ij} + b_b + c_{ib} + e_{ijbn}$, **mixed effects** with random block effects b_b and random block-whole plot interactions (c_{ib}) and fixed main effects (α_i, β_j) and fixed interaction effects (γ_{ij})

To finish

Today we discussed:

- Friedman test
- incomplete block design
- random effects
- crossover design
- split-plot design
- overview block designs

Next time: contingency tables, linear regression.