har-left 21-D: Produce The alias structure for 2^{5-2} with ABC=ADE=1 Hint: recall that in a previous har, you have already listed all $2^5-1=31$ effects. consult that har to assure that your alias structure here includes all 31 effects.

ABC = ADE = 1 \Rightarrow BCDE = 1 A = BC = DE = ABCDE B = AC = CDE = ABDE C = AB = BDE = ACDE D = AE = BCE = ABCD E = AD = BCD = ABCEABC = CD = BCD ABD ABD

only because of relabeling of The factors. For example, show that a 26-3 with ABD=ACE=BCF=1 is The same design as a 26-3 with ABD=ACE=BCF=1 is The same design as a 26-3 with ABC = ADE = CDF=1. Hint: no alias structure necessary.

ABO = 1 ACE = 1 BCF = 1 Note The pattern
Then change labels

ABC ADE CDF

So, The relabeling is B→C →D

Suppose in a 2⁵⁻² design, one of The generators is AB(D = | what are the possible choices for the 2nd generator that lead to a good design (where all main effects are estimable, and none of The main effects are aliased with other main effects)? Hint: You do not need to work out the alias structures. And you do not need Table X either. Hint: Consider generators That have only 2 letters. > 1 letter, Then that effect is not even estimable. Bad! -> 2 letters, Then those 2 effects are aliased. Bad! -> 3 letters, then There are 2 possibilities: a) 3 letters common with ABCD. w/o loss of generality, consider ABC = 1 Then, the product of The 2 gens is D=1, ic. Dis not even estimable. Bad! The only possibility b) 2 letters in Common with ABCD. w/o loss of generality, consider ABE = 1 Then, The product of The 2 gens is CDE=1

Is see comment below

- H letters, Then The only possibility is for I letter to be not common with ABCD. W/o loss of generality, Consider ABCE=1. Then The product of The 2 gens is. DE=1, ie. Dand E effects are aliesed. Badl -> 5 letters, ie. ABCDE = 1. Then product => E=1 Eisnot estimable at all. Bad! So, The only acceptable possibility is ABCD=1, ABE=1 (or CDE=1) Note that by re-labeling the letters here, you get The Same gens given in Table X. Exchange A => E and B +> C. Then ECBD=1, ECA=1 (or BDA=1) ie. BCDE=1, ACE=1 (or ABD=1) in Table X.

```
Using the 2^{(5-2)} defining relations in Table X,
a) produce the anova table. Hint: Make the shorter table, generate the missing factors, identify the necessary run, and select the
corresponding y values from problem 6.26.
b) What are the 7 estimable effects? Estimate them.
                                                                                 hw_let21-4
# Soln a)
 rm(list=ls(all=TRUE))
 library(AlgDesign)
                          # for gen.factorial()
 design = gen.factorial(2,3,varNames=c("A","B","C")) # start with shorter +- table.
 attach(design)
 D = A*B # Using the defining relations from Table X.
 E = A*C
 cbind(A,B,C,D,E)
# ABCDE
# -1 -1 -1 1 de
# 1-1-1-1 a
# -1 1 -1 -1 1
# 1 1 -1 1 -1 abd
# -1 -1 1 1 -1 cd
# 1-1 1-1 1 ace
# -1 1 1 -1 -1 bc
# 1 1 1 1 1 abcde
 y = c(6, 9, 35, 50, 18, 22, 40, 63)
 A = as.factor(A); B = as.factor(B); C = as.factor(C); D = as.factor(D); E = as.factor(E)
 contr = as.character("contr.helmert")
 lm.1 = lm(y\sim A*B*C*D*E, contrasts = list(A=contr, B=contr, C=contr, D=contr, E=contr))
 summary.aov(lm.1) # Full model gives SSE = 0
        Df Sum Sq Mean Sq
# A
          1 253.1 253.1
# B
          1 2211.1 2211.1
# C
          1 231.1 231.1
# D
          1 120.1 120.1
# E
          1 10.1 10.1
# B:C
          1 6.1
                    6.1
# C:D
           1 6.1 6.1
# b)
 eff = 2*lm.1$coef
 eff = eff[2:length(eff)]
                          # Exclude the grand mean.
 as.matrix(eff,col=1)
 sort(eff)
          Estimate Estimable effects
# A1
            11.25 \quad A + BD + CE
# B1
            33.25
                   B + AD + CDE
# C1
            10.75 \quad C + AE + BDE
# D1
            7.75
                   D + AB + BCE
# E1
            2.25 \quad E + AC + BCD
# A1:B1
               NA
# A1:C1
               NA
                    BC + DE + ACD + ABE
# B1:C1
             -1.75
# A1:D1
               NA
# B1:D1
               NA
                    CD + BE + ABC + ADE
# C1:D1
              1.75
# A1:E1
               NA
# ...
```

This is essentially problem 8.4 (It refers to 6.24, but it should be referring to 6.26).

Consider The Z design with defining relations ABCE = BCDF=1.

a) Find The 4 blocks That will lead to ABD and ACD to get confounded with block. See Table X to understand why I picked These 2 effects to confound with block.

b) According to The alias structure in Table X, CDE is aliased with ABD. Using The results in part a, find The block effect (written in terms of The 4 block sums) with which CDE is confounded. Hint: find CDE from 1/2 table.

				<i>'</i>	- () - (,	-	,
-3						ABC	BCD)	2				
4)		A	B	C	D	Ë	F	ABD	ACD	CDE			
	(I)	_			-	_	_	-	-	_			
	ae bef	+	+	_		+	+	+	+	+			
(abf Cef	+	+	+	_	+	+		+ +	Ė			
	acf bc	+	+	+	_		+	+	+	+			
	abce	+	+	+	1	+	+	-	+	<u>-</u> +			
	adef bde	+	<u>†</u>	_	+	+	+		+				
	abd Cde	+	+	1	+	+	_	+	-	+			
	acd	+	+	+	+	_	+		+	_			
a	bcdef	+	+	+	+	+	+	+	<u>_</u>	+			
							4	BD	ACD				
						Blech		-	•	[4),	ance,	adef, b	c df]
							<u>'</u>	+		L Det,		abd, c	•
						3	_	+	+			bde, a df, al	
							1	1	-		/	or , a,	CORT

b) CDE = ae + bef + acf + bc + df + abd + cde + abcdef

- (1) - abf - cef - abce - adef - bde - acd - bcdf

= (Block + Block + Block) - (Block + Block)

High ABD bow ABD

Note That This makes partect sense, because CDE is aliased with ABD, ie. one of The 2 factors confounded with block.



(This is 6.7, but used to play with incomplete designs with and w/o blocks.)

Consider the data in problem 6.7. For each of the following designs, write code to produce the anova table for the full model. Recall that the anova table for binary factors is unaffected by whether the factors are entered into lm() as factors or as numeric. Later, check the soln to see what the moral of this problem is.

hur (ext 22-2

a) Replicated 2⁴ design in 32 runs.

```
rm(list=ls(all=TRUE))
                         # for gen.factorial()
 library(AlgDesign)
 design = gen.factorial(2,5,varNames=c("A","B","C","D","R")) # R for replication
 attach(design)
 y = c(90,74,81,83,77,81,88,73,98,72,87,85,99,79,87,80,
     93,78,85,80,78,80,82,70,95,76,83,86,90,75,84,80)
 summary.aov(lm(y\sim A*B*C*D)) # No R factor.
#
         Df Sum Sq Mean Sq F value Pr(>F)
          1 657.0 657.0 85.816 7.87e-08 ***
# A
# B
          1 13.8
                  13.8 1.800 0.198445
# C
          1 57.8 57.8 7.547 0.014317 *
# D
          1 124.0 124.0 16.200 0.000979 ***
# A:B
          1 132.0 132.0 17.245 0.000749 ***
           1 3.8
                    3.8 0.494 0.492302
# A:C
# B:C
              2.5
                    2.5 0.331 0.573296
# A:D
           1 38.3 38.3 5.000 0.039945 *
# B:D
           1 0.3
                    0.3 0.037 0.850417
           1 22.8 22.8 2.976 0.103793
# C:D
           1 215.3 215.3 28.118 7.15e-05 ***
# A:B:C
# A:B:D
            1 175.8 175.8 22.959 0.000200 ***
# A:C:D
            1 7.0 7.0 0.918 0.352162
                     7.0 0.918 0.352162
# B:C:D
            1 7.0
           1 47.5 47.5 6.208 0.024077 *
# A:B:C:D
```

7.7

b) Replicated 2⁴ design in 32 runs, with replication blocked. (Technically replication should be blocked anyway).

summary.aov($lm(y \sim R + A*B*C*D)$)

Residuals 16 122.5

```
#
         Df Sum Sq Mean Sq F value Pr(>F)
# R
                  11.3 1.521 0.236373
         1 11.3
         1 657.0 657.0 88.613 1.10e-07 ***
# A
# B
         1 13.8
                  13.8 1.859 0.192893
# C
         1 57.8
                  57.8 7.793 0.013690 *
# D
         1 124.0 124.0 16.728 0.000966 ***
          1 132.0 132.0 17.807 0.000743 ***
# A:B
# A:C
             3.8
                   3.8 0.510 0.486115
          1
# B:C
             2.5
                   2.5 0.341 0.567713
          1
# A:D
          1 38.3 38.3 5.163 0.038219 *
# B:D
          1 0.3
                   0.3 0.038 0.848193
# C:D
          1 22.8
                   22.8 3.072 0.100035
# A:B:C
           1 215.3 215.3 29.035 7.53e-05 ***
           1 175.8 175.8 23.708 0.000204 ***
# A:B:D
           1 7.0
                   7.0 0.948 0.345596
# A:C:D
# B:C:D
           1
              7.0
                    7.0 0.948 0.345596
           1 47.5 47.5 6.411 0.023008 *
# A:B:C:D
# Residuals 15 111.2
                     7.4
```

```
c) Unreplicated 2<sup>4</sup> in 16 runs. Use only replicate I.
 A = A[R==-1]; B = B[R==-1]; C = C[R==-1]; D = D[R==-1]
 y = y[R = -1]
 summary.aov(lm(y \sim A*B*C*D))
#
         Df Sum Sq Mean Sq
# A
           1 400.0 400.0
# B
              2.3
                    2.3
# C
          1
             2.2
                    2.2
# D
          1 100.0 100.0
# A:B
           1 81.0 81.0
# A:C
               1.0
                     1.0
           1
# B:C
               6.2
                     6.2
           1
              56.2
                     56.2
# A:D
           1
               9.0
# B:D
           1
                     9.0
# C:D
           1 9.0 9.0
# A:B:C
            1 144.0 144.0
# A:B:D
            1 90.2 90.2
# A:C:D
            1 0.3
                      0.3
# B:C:D
            1 16.0 16.0
# A:B:C:D
             1 42.3 42.3
d) Replicated incomplete 2^(4-1) design with defining relation ABCD = 1, with replication blocked. In the anova table that R produces,
write-in the alias structure; for example, on the line where the SS/MS/... values for A are reported, write-in "=BCD".
(Also, it may be a good idea to start with a clean R session.)
 rm(list=ls(all=TRUE))
 library(AlgDesign)
# I start with the big +- table, only to allow easy selection of the y values. In practice,
# this step won't be necessary because we won't have all 2<sup>k</sup> runs to pick from:
 design = gen.factorial(2,5,varNames=c("A","B","C","D","R"))
 attach(design)
 y = c(90,74,81,83,77,81,88,73,98,72,87,85,99,79,87,80,
     93,78,85,80,78,80,82,70,95,76,83,86,90,75,84,80)
 y = y[A*B*C*D==1]
 design = gen.factorial(2,4,varNames=c("A","B","C","R")) # shorter +- table (but with R)
 attach(design)
 D = A*B*C
 summary.aov(lm(y ~ R + A*B*C*D)) # with R blocked
#
         Df Sum Sq Mean Sq F value Pr(>F)
# R
          1 16.0 16.0 1.647 0.240210
# A
          1 20.3 20.3 2.085 0.192017 = BCD from lecture notes
# B
          1 16.0 16.0 1.647 0.240210 = ACD
# C
          1 6.3
                    6.3 \quad 0.643 \quad 0.448858 = ABD
# D
           1 400.0 400.0 41.176 0.000361 = ABC
# A:B
           1 30.2 30.2 3.114 0.120979 = CD
# A:C
           1 1.0
                    1.0 \ 0.103 \ 0.757695 = BD
# B:C
           1\ 132.2\ 132.2\ 13.614\ 0.007760\ = AD
# Residuals 7 68.0 9.7
```

e) Unreplicated incomplete 2^(4-1) design with ABCD=1 in 8 runs. Use only replicate I.

```
library(AlgDesign)

# Again, I'm doing this only to select the y values easily:
design = gen.factorial(2,4,varNames=c("A","B","C","D"))
attach(design)
y = c(90,74,81,83,77,81,88,73,98,72,87,85,99,79,87,80)
y = y[A*B*C*D==1]

design = gen.factorial(2,3,varNames=c("A","B","C")) # shorter +- table (but with R)
attach(design)
```

D = A*B*Csummary.aov(lm(y ~ A*B*C*D))

rm(list=ls(all=TRUE))

```
Df Sum Sq Mean Sq
# A
               2
                    2
              32
                    32
# B
          1
# C
               2
                    2
# D
             288
                    288
          1
               50
                     50
# A:B
                2
# A:C
           1
                     2
# B:C
               72
                     72
           1
```

f) Unreplicated incomplete 2⁽⁴⁻¹⁾ design with ABCD=1, in 8 runs, in 2 blocks such that AC is confounded with block.

```
L = numeric(8)
L[A*C==-1] = -1
L[A*C==+1] = +1
summary.aov(lm(y~as.factor(L) + A*B*C*D))
```

```
Df Sum Sq Mean Sq
# as.factor(L) 1
# A
                2
                      2
               32
                     32
# B
           1
# C
           1
                2
                      2
                     288
# D
               288
           1
                50
                      50
# A:B
# B:C
                72
                      72
            1
```

Clearly, the design in part a is "best" because it allows for estimating all of the effects, and testing them. In part b, we see that in this problem, blocking the replications does not improve things.

Parts c and d both require 16 runs; but there are pros and cons to both designs. The unreplicated 2⁴ design in part c allows for the estimation of all of the effects, but it does not have enough df for testing the effects. The replicated incomplete design in part d does allow for testing, but because of aliasing we cannot estimate all of the effects.

The designs in part e and f both require 8 runs. They are both incomplete, so you know that you're not going to be able to estimate all of the effects. But in part f, there is one less effect that can be estimated because it's confounded with the block effect.

hw-let 22-3 a) consider The 25-2 design with deferral. ABD = ACE=1, write out The alias structure. Make sure all of The 31 effects are accounted for. A = BD = CE= ABCDE All B) effects are shown B = AD = CDE = ABCE BC = DE = ACD = ABE C = AE = BDE = ABCD CD = BE = ADE = ABC D = AB = BCE = ACDE E = AC = BCD = (ABDE) = not shown in Table X(c). b) Suppose after we ran The 25-2 runs with ABD = ACE = 1, we found That we have The resources (money) to run The 25-2 runs with ABD = ACE = - 1. In Yates' notation, write down The runs in The alternative fraction. Hint: you don't have to derive The alias structure in The alternative fraction. All you have to do is to evvite The +/- Table for The principal fraction, and Then flip The sign of 1 factor. Which factor? What kind of flip causes ABD = ACE = +1 to become ABD = ACE = -1? Flipping The sign of A is sufficient to take ABD = ACE = +1 Hote: in both cases we have BCDE=+1 to ABD= ACE=-1. ABC D=AB E=AC ABD = ACE = +1

Incorrect page! (see next page).

c) what are The estimable effects in each fraction, and Those in The combined (fold-over) design.

```
We can estimate, from one fradjor, and, from the reflected fraction.

A+BD+CDE+ABCE

B+AD+CE+ABCDE

C+BE+ADE+ABCD

C+BE-ADE+ABCD

C+BE-ADE+ABCD

D+AB+ACE+BCDE

-C+BE-ADE+ABCD

-C+BE-ADE+BCDE

-D+AB-ACE+BCDE

AC+DE+BCD+ABCE

CD+AE+BDE+ABC

CD+AE-BDE-ABC
```

estimble effects in (A+CDE, BD+ABCE

The combined design: B+ABCDE, AD+CE

Note main effects (C+ADE, BE+ABCD)

are de-aliased from D+ACE, AB+BCDE, AC+DE, BCD+ABE

2-factor effects. (E+ACD, BC+ABDE, CD+AE, BDE+ABC)

To see what happened to ABD and ACE (The effects in The defu. vol.), see later (They are confounded with The block effect; The blocks are The 2 tractions).

Corvert page.

c) what are The estimable effects in each fraction, and Those in the combined (fold-over) design.

```
estimable effects in (A+ABCDE, BD+CE)

The combined design:

B+CDE, AD+ABCE

BC+DE, ACD+ABE

C+BDE, AE+ABCD

CD+BE, ABC+ADE

are de-aliased from

E+BCD, AC+ABDE

2-factor effects.
```

To see what happened to ABD and ACE (The effects in The dufu. vol.), See later (They are confounded with The block effect; The blocks are The 2 tractions).

hur- [ex 23-1)

The Resolution of a design is defined as The <u>smallest</u> number of letters among all of The generators. For example The 2^{6-3} design with ABD = ACE = BCF = 1 (listed in Table X) is a vesolution III design. Hote That The products of These generators give generators That have move than 3 letters. By contrast, The 2^{7-3} design with ABCE = BCDF = ACDG = 1 is a vesolution IV design. How, consider The 2^{6-2} design. What is The vesolution if The defining relation is:

- a) ABCE = BCDF = 1
- b) ABCE = ABCDF = 1
- a) The generators have 4 letters, and Their product ADEF = 1 also has 4 letters. So, The resolution is IV.
- b) The "shortest" generator listed is ABCE, i.e. with 4 letters. But The product of the gens is DEF=1. So, The resolution of this design is 3.

Higher res. designs are generally more desirable.

(hur-lest 23-2)

Consider a full fold-over of a 26-2 design with ABCE = BCDF = 1.

a) By looking at The defining relations (all of Them), show that

The alternative fraction is The same as the principal fraction.

Hint: claim B (in lecture) does not apply to Resolution IV designs.

ABCE = 1 -> ABCE=1; BCDF=1 -> BCDF=1.

This is because There are 4 letters in The generators. Designs which involve generators with 4 or more letters are called Resolution IV designs.

b) Look at The +1- table for The primary 26-2 design (example 8.4). What happens to it after a full fold-over ? I.e. what is The +1- Table in The alternate fraction? Hint: Recall part a!

The same +1 is generated; only The order of The runs is changed. So, flipping signs in The defu. rel. of the principal fraction, and flipping Signs in The +1 table, give to The same alternative fraction.

■ TABLE 8.9 Construction of the 2_{IV}^{6-2} Design with the Generators I = ABCE and I = BCDF

			Ba	asic De	sign							
Run	A		В		C		D	•	E = ABC		F = BCD	
1	_	+	_	+	_	+	_	+	_	+	_	+
2	+	-	_	+	_	+	_	+	+	-	_	+
3	-		+		_		_		+		+	
4	+		+		_		_		_		+	
5	-		_		+		-		+		+	
6	+		_		+		_		_		+	
7	_		+		+		_		_		_	
8	+		+		+		_		+		_	
9	_		_		_		+		_		+	
10	+		_		_		+		+		+	
11	_		+		_		+		+		_	
12	+		+		_		+		_		_	
13	_		_		+		+		+		_	
14	+		_		+		+		_		_	
15	_	+	+	_	+	-	+	_	_	+	+	_
16	+	_	+	_	+	_	+	-	+	~	+	_

c) Now consider a single-factor fold-over on A. By examining The alias structure for The principal fraction (one That shows all interactions, excuple table 8-8), write down The estimable effects that involve main effects, in both fractions and in The combined set. Hint: claim A (in let) halds, for Res IV. Grace, do you see why one would ■ TABLE 8.8 Alias Structure for the 2_{IV}^{6-2} Design with I = ABCE = BCDF = ADEFconsider single-factor fold-over? A = BCE = DEF = ABCDFAB = CE = ACDF = BDEFB = ACE = CDF = ABDEFAC = BE = ABDF = CDEFAD = EF = BCDE = ABCFC = ABE = BDF = ACDEFD = BCF = AEF = ABCDEAE = BC = DF = ABCDEFE = ABC = ADF = BCDEFAF = DE = BCEF = ABCDF = BCD = ADE = ABCEFBD = CF = ACDE = ABEFBF = CD = ACEF = ABDEABD = CDE = ACF = BEFACD = BDE = ABF = CEFEstimable effects involving main effects in principal fraction [A] = A + BCE + DEF + ABCDF[B] = B + ACE + COF + ABOEF LC] = C + ABE + BOF + ACDEF [D] = D +BCF +AEF+ABCOE A+ ABCDF E +ABC +ADF + BCDEF B+CDF F + BCD + ADE + ABCEF estimable effet C+ BDF Estimable effects ... in all fraction: D+ BCF E + BCDEF [-A]' = -A + B CE + DEF - ABCD FF + BCD [B] = B-ACE+COF-ABOEF All main efforts are free LC]' = C-ABE + BOF-ACDEF [D]' = D +BCF-AEF-ABCOE of 2-way interactions, [E]' = E -ABC -ADF + BCDEF

[F]' = F + BCD - ADE - ABCEF

d) Suppose we are interested in the main effect of A and its 2-way interactions with other factors. In That case The alias chain AB=CE is problematic, because if The CE effect is large, Then our estimate of the AB effect based on the principal fraction will be wrong. In the combined design what are the estimable 2-way interactions involving the factor A? Hint: In the alias structure, look at the alias chains that involve 2-way interactions with A.

Estimable 2-way effects in Alt. fraction	Est-effect in combined design
[-AB]' = -AB + CE - ACDF + BDEF	AB+ ACOF 7
[-AC]' = -AC +BE - ABDF + CD EF	AC + ABDF
[-AD]' = -AD + EF + 8CDE - ABCF	AO + ABCF
[-AE]' = -AE +BC + OF -ABCDEF	AE + ABCDEF
[-AF]' = -AF +DE +BCEF-ABCD	AF + ABCD
[BD]' = BD + CF - ACDE-ABEF	BD+CF } FYI. For completion. BF+CD } FYI. For completion.
[BF] = BF + CD - ACEF - ABDE	BD+CF FYI. For completion. BF+CD FYI. For completion.

Note that none of the 2-way interactions involving A are aliased with another such effect. Eg. The AB=CE is now broken in fold-over. This is a property of single factor fold-over in Resolution IV designs.

- e) What is the defining relation of the fold-over design in partc.

 principal fraction defu. rel: ABCE = +1 BCDF = +1

 altern. ABCE = -1 BCDF = +1

 One relation that does not change across The 2 sats is BCDF=+1

 There is only 1 defu. rel in The fold-over of 26-2 (because it's 26-1 in 2 blocks); so The defu. rel. is BCDF = +1.
- f) If The 2 fractions are blocked, whit is the effect That is confounded with the block effect?

 We see That ABCE changes signs across The 2 sets. So, That effect is part of The confounded effect. BCDF do es not change signs, and so (ABCE)(BCDF) = ADEF do es. So, The effect confounded with block is ABCE+ ADEF.

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