



## Standard Practice for Determination of Precision and Bias Data for Use in Test Methods for Petroleum Products and Lubricants<sup>1</sup>

This standard is issued under the fixed designation D6300; the number immediately following the designation indicates the year of original adoption or, in the case of revision, the year of last revision. A number in parentheses indicates the year of last reappraisal. A superscript epsilon (ε) indicates an editorial change since the last revision or reappraisal.

### INTRODUCTION

Both Research Report RR:D02-1007,<sup>2</sup> *Manual on Determining Precision Data for ASTM Methods on Petroleum Products and Lubricants*<sup>2</sup> and the ISO 4259, benefitted greatly from more than 50 years of collaboration between ASTM and the Institute of Petroleum (IP) in the UK. The more recent work was documented by the IP and has become ISO 4259.

ISO 4259 encompasses both the determination of precision and the application of such precision data. In effect, it combines the type of information in RR:D02-1007<sup>2</sup> regarding the determination of the precision estimates and the type of information in Practice D3244 for the utilization of test data. The following practice, intended to replace RR:D02-1007,<sup>2</sup> differs slightly from related portions of the ISO standard.

### 1. Scope\*

1.1 This practice covers the necessary preparations and planning for the conduct of interlaboratory programs for the development of estimates of precision (determinability, repeatability, and reproducibility) and of bias (absolute and relative), and further presents the standard phraseology for incorporating such information into standard test methods.

1.2 This practice is generally limited to homogeneous products with which serious sampling problems (such as heterogeneity or instability) do not normally arise.

1.3 This practice may not be suitable for products with sampling problems as described in 1.2, solid or semisolid products such as petroleum coke, industrial pitches, paraffin waxes, greases, or solid lubricants when the heterogeneous properties of the substances create sampling problems. In such instances, consult a trained statistician.

1.4 *This international standard was developed in accordance with internationally recognized principles on standardization established in the Decision on Principles for the Development of International Standards, Guides and Recommendations issued by the World Trade Organization Technical Barriers to Trade (TBT) Committee.*

### 2. Referenced Documents

#### 2.1 ASTM Standards:<sup>3</sup>

D3244 Practice for Utilization of Test Data to Determine Conformance with Specifications

D3606 Test Method for Determination of Benzene and Toluene in Finished Motor and Aviation Gasoline by Gas Chromatography

D6708 Practice for Statistical Assessment and Improvement of Expected Agreement Between Two Test Methods that Purport to Measure the Same Property of a Material

D7915 Practice for Application of Generalized Extreme Studentized Deviate (GESD) Technique to Simultaneously Identify Multiple Outliers in a Data Set

E29 Practice for Using Significant Digits in Test Data to Determine Conformance with Specifications

E177 Practice for Use of the Terms Precision and Bias in ASTM Test Methods

E456 Terminology Relating to Quality and Statistics

E691 Practice for Conducting an Interlaboratory Study to Determine the Precision of a Test Method

#### 2.2 ISO Standards:

ISO 4259 Petroleum Products-Determination and Application of Precision Data in Relation to Methods of Test<sup>4</sup>

<sup>1</sup> This practice is under the jurisdiction of ASTM Committee D02 on Petroleum Products, Liquid Fuels, and Lubricants and is the direct responsibility of Subcommittee D02.94 on Coordinating Subcommittee on Quality Assurance and Statistics.

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<sup>2</sup> Supporting data have been filed at ASTM International Headquarters and may be obtained by requesting Research Report RR:D02-1007.

<sup>3</sup> For referenced ASTM standards, visit the ASTM website, [www.astm.org](http://www.astm.org), or contact ASTM Customer Service at [service@astm.org](mailto:service@astm.org). For *Annual Book of ASTM Standards* volume information, refer to the standard's Document Summary page on the ASTM website.

<sup>4</sup> Available from American National Standards Institute (ANSI), 25 W. 43rd St., 4th Floor, New York, NY 10036, <http://www.ansi.org>.

\*A Summary of Changes section appears at the end of this standard

### 3. Terminology

#### 3.1 Definitions:

3.1.1 *analysis of variance (ANOVA)*, *n*—technique that enables the total variance of a method to be broken down into its component factors. **ISO 4259**

3.1.2 *bias*, *n*—the difference between the expectation of the test results and an accepted reference value.

3.1.2.1 *Discussion*—The term “expectation” is used in the context of statistics terminology, which implies it is a “statistical expectation.” **E177**

3.1.3 *between-method bias (relative bias)*, *n*—a quantitative expression for the mathematical correction that can statistically improve the degree of agreement between the expected values of two test methods which purport to measure the same property. **D6708**

3.1.4 *degrees of freedom*, *n*—the divisor used in the calculation of variance, one less than the number of independent results.

3.1.4.1 *Discussion*—This definition applies strictly only in the simplest cases. Complete definitions are beyond the scope of this practice. **ISO 4259**

3.1.5 *determinability*, *n*—a quantitative measure of the variability associated with the same operator in a given laboratory obtaining successive determined values using the same apparatus for a series of operations leading to a single result; it is defined as the difference between two such single determined values that would be exceeded with an approximate probability of 5 % (one case in 20 in the long run) in the normal and correct operation of the test method.

3.1.5.1 *Discussion*—This definition implies that two determined values, obtained under determinability conditions, which differ by more than the determinability value should be considered suspect. If an operator obtains more than two determinations, then it would usually be satisfactory to check the most discordant determination against the mean of the remainder, using determinability as the critical difference (1).<sup>5</sup>

3.1.6 *mean square*, *n*—in *analysis of variance*, sum of squares divided by the degrees of freedom. **ISO 4259**

3.1.7 *normal distribution*, *n*—the distribution that has the probability function  $x$ , such that, if  $x$  is any real number, the probability density is

$$f(x) = (1/\sigma)(2\pi)^{-1/2} \exp[-(x - \mu)^2/2\sigma^2] \quad (1)$$

NOTE 1— $\mu$  is the true value and  $\sigma$  is the standard deviation of the normal distribution ( $\sigma > 0$ ). **ISO 4259**

3.1.8 *outlier*, *n*—a result far enough in magnitude from other results to be considered not a part of the set. **RR:D02–1007<sup>2</sup>**

3.1.9 *precision*, *n*—the degree of agreement between two or more results on the same property of identical test material. In this practice, precision statements are framed in terms of *repeatability* and *reproducibility* of the test method.

3.1.9.1 *Discussion*—The testing conditions represented by repeatability and reproducibility should reflect the normal extremes of variability under which the test is commonly used.

Repeatability conditions are those showing the least variation; reproducibility, the usual maximum degree of variability. Refer to the definitions of each of these terms for greater detail.

**RR:D02–1007<sup>2</sup>**

3.1.10 *random error*, *n*—the chance variation encountered in all test work despite the closest control of variables.

**RR:D02–1007<sup>2</sup>**

3.1.11 *repeatability (a.k.a. Repeatability Limit)*, *n*—the quantitative expression for the random error associated with the difference between two independent results obtained under repeatability conditions that would be exceeded with an approximate probability of 5 % (one case in 20 in the long run) in the normal and correct operation of the test method.

3.1.11.1 *Discussion*—Interpret as the value equal to or below which the absolute difference between two single test results obtained in the above conditions may expect to lie with a probability of 95 %. **ISO 4259**

3.1.11.2 *Discussion*—The difference is related to the repeatability standard deviation but it is not the standard deviation or its estimate. **RR:D02–1007<sup>2</sup>**

3.1.12 *repeatability conditions*, *n*—conditions where independent test results are obtained with the same method on identical test items in the same laboratory by the same operator using the same equipment within short intervals of time. **E177**

3.1.13 *reproducibility (a.k.a. Reproducibility Limit)*, *n*—a quantitative expression for the random error associated with the difference between two independent results obtained under reproducibility conditions that would be exceeded with an approximate probability of 5 % (one case in 20 in the long run) in the normal and correct operation of the test method.

3.1.13.1 *Discussion*—Interpret as the value equal to or below which the absolute difference between two single test results on identical material obtained by operators in different laboratories, using the standardized test, may be expected to lie with a probability of 95 %. **ISO 4259**

3.1.13.2 *Discussion*—The difference is related to the reproducibility standard deviation but is not the standard deviation or its estimate. **RR:D02–1007<sup>2</sup>**

3.1.13.3 *Discussion*—In those cases where the normal use of the test method does not involve sending a sample to a testing laboratory, either because it is an in-line test method or because of serious sample instabilities or similar reasons, the precision test for obtaining reproducibility may allow for the use of apparatus from the participating laboratories at a common site (several common sites, if feasible). The statistical analysis is not affected thereby. However, the interpretation of the reproducibility value will be affected, and therefore, the precision statement shall, in this case, state the conditions to which the reproducibility value applies, and label this precision in a manner consistent with how the test data is obtained.

3.1.14 *reproducibility conditions*, *n*—conditions where independent test results are obtained with the same method on identical test items in different laboratories with different operators using different equipment.

NOTE 2—Different laboratory by necessity means a different operator, different equipment, and different location and under different supervisory control. **E177**

<sup>5</sup> The bold numbers in parentheses refers to the list of references at the end of this standard.

3.1.15 *standard deviation, n*—measure of the dispersion of a series of results around their mean, equal to the square root of the variance and estimated by the positive square root of the mean square. **ISO 4259**

3.1.16 *sum of squares, n—in analysis of variance*, sum of squares of the differences between a series of results and their mean. **ISO 4259**

3.1.17 *variance, n*—a measure of the dispersion of a series of accepted results about their average. It is equal to the sum of the squares of the deviation of each result from the average, divided by the number of degrees of freedom. **RR:D02–1007<sup>2</sup>**

3.1.18 *variance, between-laboratory, n*—that component of the overall variance due to the difference in the mean values obtained by different laboratories. **ISO 4259**

3.1.18.1 *Discussion*—When results obtained by more than one laboratory are compared, the scatter is usually wider than when the same number of tests are carried out by a single laboratory, and there is some variation between means obtained by different laboratories. Differences in operator technique, instrumentation, environment, and sample “as received” are among the factors that can affect the between laboratory variance. There is a corresponding definition for between-operator variance.

3.1.18.2 *Discussion*—The term “between-laboratory” is often shortened to “laboratory” when used to qualify representative parameters of the dispersion of the population of results, for example as “laboratory variance.”

### 3.2 Definitions of Terms Specific to This Standard:

3.2.1 *determination, n*—the process of carrying out a series of operations specified in the test method whereby a single value is obtained.

3.2.2 *operator, n*—a person who carries out a particular test.

3.2.3 *probability density function, n*—function which yields the probability that the random variable takes on any one of its admissible values; here, we are interested only in the normal probability.

3.2.4 *result, n*—the final value obtained by following the complete set of instructions in the test method.

3.2.4.1 *Discussion*—It may be obtained from a single determination or from several determinations, depending on the instructions in the method. When rounding off results, the procedures described in Practice E29 shall be used.

## 4. Summary of Practice

4.1 A draft of the test method is prepared and a pilot program can be conducted to verify details of the procedure and to estimate roughly the precision of the test method.

4.1.1 If the responsible committee decides that an interlaboratory study for the test method is to take place at a later point in time, an interim repeatability is estimated by following the requirements in 6.2.1.

4.2 A plan is developed for the interlaboratory study using the number of participating laboratories to determine the number of samples needed to provide the necessary degrees of freedom. Samples are acquired and distributed. The interlaboratory study is then conducted on an agreed draft of the test method.

4.3 The data are summarized and analyzed. Any dependence of precision on the level of test result is removed by transformation. The resulting data are inspected for uniformity and for outliers. Any missing and rejected data are estimated. The transformation is confirmed. Finally, an analysis of variance is performed, followed by calculation of repeatability, reproducibility, and bias. When it forms a necessary part of the test procedure, the determinability is also calculated.

## 5. Significance and Use

5.1 ASTM test methods are frequently intended for use in the manufacture, selling, and buying of materials in accordance with specifications and therefore should provide such precision that when the test is properly performed by a competent operator, the results will be found satisfactory for judging the compliance of the material with the specification. Statements addressing precision and bias are required in ASTM test methods. These then give the user an idea of the precision of the resulting data and its relationship to an accepted reference material or source (if available). Statements addressing determinability are sometimes required as part of the test method procedure in order to provide early warning of a significant degradation of testing quality while processing any series of samples.

5.2 Repeatability and reproducibility are defined in the precision section of every Committee D02 test method. Determinability is defined above in Section 3. The relationship among the three measures of precision can be tabulated in terms of their different sources of variation (see Table 1).

**TABLE 1 Sources of Variation**

	Method	Apparatus	Operator	Laboratory	Time
Reproducibility	Complete (Result)	Different	Different	Different	Not Specified
Repeatability	Complete (Result)	Same	Same	Same	Almost same
Determinability	Incomplete (Part result)	Same	Same	Same	Almost same

5.2.1 When used, determinability is a mandatory part of the Procedure section. It will allow operators to check their technique for the sequence of operations specified. It also ensures that a result based on the set of determined values is not subject to excessive variability from that source.

5.3 A bias statement furnishes guidelines on the relationship between a set of test results and a related set of accepted reference values. When the bias of a test method is known, a compensating adjustment can be incorporated in the test method.

5.4 This practice is intended for use by D02 subcommittees in determining precision estimates and bias statements to be used in D02 test methods. Its procedures correspond with ISO 4259 and are the basis for the Committee D02 computer software, *Calculation of Precision Data: Petroleum Test Methods*. The use of this practice replaces that of Research Report RR:D02-1007.<sup>2</sup>

5.5 Standard practices for the calculation of precision have been written by many committees with emphasis on their particular product area. One developed by Committee E11 on Statistics is Practice E691. Practice E691 and this practice differ as outlined in Table 2.

**TABLE 2 Differences in Calculation of Precision in Practices D6300 and E691**

Element	This Practice	Practice E691
<i>Number of replicates</i>	Two	Any number
<i>Precision is written for</i>	Test method	Each sample
<i>Outlier tests:</i>	Sequential	Simultaneous
Within laboratories	Cochran test	k-value
Between laboratories	Hawkins test	h-value
<i>Outliers</i>	Rejected, subject to subcommittee approval.	Rejected if many laboratories or for cause such as blunder or not following method.
	Retesting not generally permitted.	Laboratory may retest sample having rejected data.
<i>Analysis of variance</i>	Two-way, applied globally to all the remaining data at once.	One-way, applied to each sample separately.
<i>Precision multiplier</i>	$t\sqrt{2}$ , where $t$ is the two-tailed Student's $t$ for 95 % probability.	$2.8 = 1.96\sqrt{2}$
	Increases with decreasing laboratories $\times$ samples particularly below 12.	Constant.
<i>Variation of precision with level</i>	Minimized by data transformation. Equations for repeatability and reproducibility are generated in the retransformation process.	User may assess from individual sample precisions.

## 6. Stages in Planning of an Interlaboratory Test Program for the Determination of the Precision of a Test Method

6.1 The stages in planning an interlaboratory test program are: preparing a draft method of test (see 6.2), planning and executing a pilot program with at least two laboratories (optional but recommended for new test methods) (see 6.3), planning the interlaboratory program (see 6.4), and executing the interlaboratory program (see 6.5). The four stages are described in turn.

6.2 *Preparing a Draft Method of Test*—This shall contain all the necessary details for carrying out the test and reporting the results. Any condition which could alter the results shall be specified. The section on precision will be included at this stage only as a heading.

6.2.1 *Interim Repeatability Study*—If the responsible committee decides that an interlaboratory study for the test method is to take place at a later point in time, using this standard, an interim repeatability standard deviation is estimated by following the steps as outlined below. This interim repeatability standard deviation can be used to meet ASTM Form and Style Requirement A21.5.1. When the committee is ready to proceed with the ILS, continue with this practice from 6.3 onwards.

6.2.1.1 *Design*—The following minimum requirements shall be met:

(1) Three (3) samples, compositionally representative of the majority of materials within the design envelope of the test method, covering the low, medium, and high regions of the intended test method range.

(2) Twelve (12) replicates per sample, obtained under repeatability conditions in a single laboratory.

6.2.1.2 *Analysis*—Carry out the following analyses in the order presented:

(1) Perform GESD Outlier Rejection as per Practice D7915 for each sample.

(2) Calculate sample variance ( $v$ ) and standard deviation ( $s$ ) for each sample using non-rejected results.

(3) Perform the Hartley test for variance equality as follows:

calculate the ratio :  $F_{max} = v_{max}/v_{min}$  where  $v_{max}$  and  $v_{min}$  are the largest and smallest variance obtained.

(4) If  $F_{max}$  is less than 4.85, estimate the interim repeatability standard deviation of the test method by taking the square root of the average variance calculated using individual variances from all samples as illustrated below using three samples:

Interim repeatability standard deviation =  $[(v_1 + v_2 + v_3)/3]^{0.5}$ , where  $v_1, v_2, v_3$  are variances for each sample; it should be noted that if the number of non-outlying results used to calculate the variances are not the same, this equation provides an approximation only, but is suitable for the intended purpose.

(5) If  $F_{max}$  exceeds 4.85, list the averages and associated repeatability standard deviations for each sample separately.



(6) If  $F_{max}$  exceeds 4.85, and,  $v_{max}$  is associated with the sample with the lowest average, calculate the following ratio:  $[10 s_{max}] / \text{average}_{\text{sample}}$ , where  $s_{max}$  is  $(v_{max})^{0.5}$ , and  $\text{average}_{\text{sample}}$  is the average of the sample. If this ratio is near or exceeds 1, then it is likely that this sample is at or below the limit of quantitation of the test method. If this ratio is far below 1, it is likely this is a sample-specific effect. Method developers should investigate and take appropriate steps to revise the test method scope or improve the test method precision at the low limit prior to the conduct of a full ILS.

(7) If the sample set design meets the requirement in 6.4.2, the methodology in Appendix X2 can be used to estimate an interim repeatability function by treating the repeats per sample as results from ‘pseudo-laboratories’ without repeats.

NOTE 3—It is highly recommended that 6.2.1.2(7) be conducted under the guidance of a statistician familiar with the methodology in Appendix X2.

**6.2.1.3 Validation of Interim Repeatability Study by Another Laboratory**—It is highly recommended that the findings from the interim repeatability study be validated by conducting a similar study at another laboratory. If the findings from the validation study do not support the functional form (constant or per Appendix X2) of the interim repeatability study obtained by the initial laboratory, or, if the ratio:

$$\left[ \frac{\text{interim repeatability standard deviation from lab A}}{\text{interim repeatability standard deviation from lab B}} \right]^2$$

exceeds 2.4, where the larger of the standard deviation value is in the numerator, that is, if the repeatability standard deviation for lab A is numerically larger than B; otherwise use the repeatability standard deviation for lab B in the numerator and the repeatability standard deviation for lab A in the denominator, it can be concluded that the findings from one laboratory cannot be validated by another laboratory. The method developer is advised to consult a statistician and subject matter experts to decide on which laboratory findings are to be used.

### 6.3 Planning and Executing a Pilot Program with at Least Two Laboratories:

6.3.1 A pilot program is recommended to be used with new test methods for the following reasons: (1) to verify the details in the operation of the test; (2) to find out how well operators can follow the instructions of the test method; (3) to check the precautions regarding sample handling and storage; and (4) to estimate roughly the precision of the test.

6.3.2 At least two samples are required, covering the range of results to which the test is intended to apply; however, include at least 12 laboratory-sample combinations. Test each sample twice by each laboratory under repeatability conditions. If any omissions or inaccuracies in the draft method are revealed, they shall now be corrected. Analyze the results for precision, bias, and determinability (if applicable) using this practice. If any are considered to be too large for the technical application, then consider alterations to the test method.

### 6.4 Planning the Interlaboratory Program:

6.4.1 There shall be at least six (6) participating laboratories, but it is recommended this number be increased to eight (8) or more in order to ensure the final precision is based

on at least six (6) laboratories and to make the precision statement more representative of the qualified user population.

6.4.2 The number of samples shall be sufficient to cover the range of the property measured, and to give reliability to the precision estimates. If any variation of precision with level was observed in the results of the pilot program, then at least six samples, spanning the range of the test method in a manner that ensures the leverage ( $h$ ) of each sample (see Eq 2) is less than 0.5 shall be used in the interlaboratory program. In any case, it is necessary to obtain at least 30 degrees of freedom in both repeatability and reproducibility. For repeatability, this means obtaining a total of at least 30 pairs of results in the program. In the absence of pilot test program information to permit use of Fig. 1 (see 6.4.3) to determine the number of samples, the number of samples shall be greater than five, and chosen such that the number of laboratories times the number of samples is greater than or equal to 42.

Leverage calculation:

$$h_{ii} = \frac{1}{n} + \frac{(x_i - \bar{x})^2}{\sum_{k=1}^n (x_k - \bar{x})^2} \quad (2)$$

$h_{ii}$  = leverage of sample  $i$ ,  
 $n$  = total number of planned samples,  
 $p_i$  = planned property level for sample  $i$ ,  
 $x_i$  =  $\ln(p_i)$ , and  
 $\bar{x}$  = grand average of all  $x_i$ .

6.4.3 For reproducibility, Fig. 1 gives the minimum number of samples required in terms of  $L$ ,  $P$ , and  $Q$ , where  $L$  is the number of participating laboratories, and  $P$  and  $Q$  are the ratios of variance component estimates (see 8.3.1) obtained from the pilot program. Specifically,  $P$  is the ratio of the interaction component to the repeats component, and  $Q$  is the ratio of the laboratories component to the repeats component.

NOTE 4—Appendix X1 gives the derivation of the equation used. If  $Q$  is much larger than  $P$ , then 30 degrees of freedom cannot be achieved; the blank entries in Fig. 1 correspond to this situation or the approach of it (that is, when more than 20 samples are required). For these cases, there is likely to be a significant bias between laboratories. The program organizer shall be informed; further standardization of the test method may be necessary.

### 6.5 Executing the Interlaboratory Program:

6.5.1 One person shall oversee the entire program, from the distribution of the texts and samples to the final appraisal of the results. He or she shall be familiar with the test method, but should not personally take part in the actual running of the tests.

6.5.2 The text of the test method shall be distributed to all the laboratories in time to raise any queries before the tests begin. If any laboratory wants to practice the test method in advance, this shall be done with samples other than those used in the program.

6.5.3 The samples shall be accumulated, subdivided, and distributed by the organizer, who shall also keep a reserve of each sample for emergencies. It is most important that the individual laboratory portions be homogeneous. Instructions to each laboratory shall include the following:

6.5.3.1 **Testing Protocol**—The protocol to be used for testing of the ILS sample set shall be provided. Factors that may

L = number of participating Laboratories component

P = interaction variance component/  
repeats variance component

Q = Laboratories variance component/  
repeats variance

	<p style="text-align: center;">L=6</p> <p>Q: 0 1 2 3 4 5 6 7 8 9</p> <p>P: 0 3 1 4 11 2 5 7 3 5 7 14 4 5 6 10 5 6 6 8 15 6 6 6 8 11 7 6 6 7 10 15 8 6 6 7 9 12 9 6 6 7 8 10 15</p>	<p style="text-align: center;">L=7</p> <p>Q: 0 1 2 3 4 5 6 7 8 9</p> <p>P: 0 4 1 5 2 6 11 3 6 9 4 7 8 16 5 7 8 12 6 7 8 11 19 7 7 8 10 15 8 7 8 9 13 9 7 8 9 11 17</p>
<p style="text-align: center;">L=8</p> <p>Q: 0 1 2 3 4 5 6 7 8 9</p> <p>P: 0 3 1 3 5 2 4 5 9 3 4 5 7 14 4 4 4 6 9 20 5 4 4 5 7 11 6 4 4 5 6 8 13 7 4 4 5 6 7 10 16 8 4 5 5 6 6 8 11 18 9 4 5 5 5 6 7 9 13</p>	<p style="text-align: center;">L=9</p> <p>Q: 0 1 2 3 4 5 6 7 8 9</p> <p>P: 0 2 1 3 4 2 3 4 7 3 3 4 5 9 4 4 4 5 6 11 5 4 4 5 6 7 12 6 4 4 4 5 6 9 14 7 4 4 4 5 6 7 10 15 8 4 4 4 5 5 6 8 10 16 9 4 4 4 5 5 6 7 8 11 18</p>	<p style="text-align: center;">L=10</p> <p>Q: 0 1 2 3 4 5 6 7 8 9</p> <p>P: 1 2 8 1 3 4 11 2 3 4 5 12 3 3 3 4 6 13 4 3 4 4 5 7 14 5 3 4 4 5 6 8 14 6 3 4 4 4 5 6 9 14 7 3 4 4 4 5 6 7 9 14 8 3 4 4 4 5 5 6 7 10 14 9 4 4 4 4 4 5 6 6 8 10</p>
<p style="text-align: center;">L=11</p> <p>Q: 0 1 2 3 4 5 6 7 8 9</p> <p>P: 0 2 4 1 2 3 5 2 3 3 3 7 3 3 3 4 5 8 4 3 3 4 4 6 8 18 5 3 3 4 4 5 6 9 15 6 3 3 3 4 4 5 6 9 14 7 3 3 3 4 4 5 5 7 9 13 8 3 3 3 4 4 4 5 6 7 9 9 3 3 3 4 4 4 5 5 6 7</p>	<p style="text-align: center;">L=12</p> <p>Q: 0 1 2 3 4 5 6 7 8 9</p> <p>P: 0 2 4 1 2 3 5 2 2 3 4 6 14 3 3 3 3 4 6 11 4 3 3 3 4 5 6 9 5 3 3 3 4 4 5 6 9 16 6 3 3 3 3 4 4 5 6 9 13 7 3 3 3 3 4 4 5 5 6 8 8 3 3 3 3 4 4 4 5 5 6 9 3 3 3 3 3 4 4 4 5 6</p>	<p style="text-align: center;">L=13</p> <p>Q: 0 1 2 3 4 5 6 7 8 9</p> <p>P: 0 2 3 1 2 3 4 12 2 2 3 3 4 8 3 2 3 3 4 5 7 14 4 3 3 3 3 4 5 7 10 5 3 3 3 3 4 4 5 6 9 15 6 3 3 3 3 3 4 4 5 6 8 7 3 3 3 3 3 4 4 4 5 6 8 3 3 3 3 3 3 4 4 5 5 9 3 3 3 3 3 3 4 4 4 5</p>
<p style="text-align: center;">L=14</p> <p>Q: 0 1 2 3 4 5 6 7 8 9</p> <p>P: 0 2 3 1 2 2 3 7 2 2 2 3 4 6 12 3 2 2 3 3 4 5 8 18 4 2 3 3 3 3 4 5 7 11 5 2 3 3 3 3 4 4 5 6 8 6 3 3 3 3 3 3 4 4 5 6 7 3 3 3 3 3 3 3 4 4 5 8 3 3 3 3 3 3 3 4 4 4 9 3 3 3 3 3 3 3 3 4 4</p>	<p style="text-align: center;">L=15</p> <p>Q: 0 1 2 3 4 5 6 7 8 9</p> <p>P: 0 2 2 13 1 2 2 3 5 19 2 2 2 3 3 4 7 3 2 2 3 3 3 4 6 9 4 2 2 3 3 4 4 5 7 10 5 2 2 3 3 3 3 4 4 5 6 6 2 2 3 3 3 3 3 4 4 5 7 2 2 3 3 3 3 3 3 4 4 8 2 2 3 3 3 3 3 3 3 4 9 2 2 3 3 3 3 3 3 3 3</p>	<p style="text-align: center;">L=16</p> <p>Q: 0 1 2 3 4 5 6 7 8 9</p> <p>P: 0 2 5 1 2 2 3 4 8 2 2 2 2 3 4 5 9 3 2 2 2 3 3 4 4 6 9 4 2 2 2 3 3 3 4 4 5 6 5 2 2 2 3 3 3 3 4 4 5 6 2 2 2 2 3 3 3 3 4 4 7 2 2 2 2 3 3 3 3 3 4 8 2 2 2 2 3 3 3 3 3 3 9 2 2 2 2 3 3 3 3 3 3</p>

**FIG. 1 Determination of Number of Samples Required (see 6.4.3)**

affect test method outcome but are not intended to be controlled in the normal execution of the test method shall not be intentionally removed nor controlled in the testing of the ILS samples, unless explicitly permitted by the sponsoring subcommittee of the ILS for special studies where certain factors are controlled intentionally as part of the testing protocol to meet the intended ILS study objectives. To remove, control, or set

limits on factors that are not intended to be controlled in the normal execution of the test method in the conduct of an ILS that is intended for the precision evaluation of the test method executed under normal operating conditions will result in overly optimistic precision. Precision statements thus generated will likely be unattainable by majority of users in the normal execution of the test method.

6.5.3.2 The agreed draft method of test;

6.5.3.3 Material Safety Data Sheets, where applicable, and the handling and storage requirements for the samples;

6.5.3.4 The order in which the samples are to be tested (a different random order for each laboratory);

6.5.3.5 The statement that two test results are to be obtained in the shortest practical period of time on each sample by the same operator with the same apparatus. For statistical reasons it is imperative that the two results are obtained independently of each other, that is, that the second result is not biased by knowledge of the first. If this is regarded as impossible to achieve with the operator concerned, then the pairs of results shall be obtained in a blind fashion, but ensuring that they are carried out in a short period of time (preferably the same day). The term *blind fashion* means that the operator does not know that the sample is a replicate of any previous run.

6.5.3.6 The period of time during which repeated results are to be obtained and the period of time during which all the samples are to be tested;

6.5.3.7 A blank form for reporting the results. For each sample, there shall be space for the date of testing, the two results, and any unusual occurrences. The unit of accuracy for reporting the results shall be specified. This should be, if possible, more digits reported than will be used in the final test method, in order to avoid having rounding unduly affect the estimated precision values.

6.5.3.8 When it is required to estimate the determinability, the report form must include space for each of the determined values as well as the test results.

6.5.3.9 A statement that the test shall be carried out under normal conditions, using operators with good experience but not exceptional knowledge; and that the duration of the test shall be the same as normal.

6.5.4 The pilot program operators may take part in the interlaboratory program. If their extra experience in testing a few more samples produces a noticeable effect, it will serve as a warning that the test method is not satisfactory. They shall be identified in the report of the results so that any such effect may be noted.

6.5.5 It can not be overemphasized that the statement of precision in the test method is to apply to test results obtained by running the agreed procedure exactly as written. Therefore, the test method must not be significantly altered after its precision statement is written.

## 7. Inspection of Interlaboratory Results for Uniformity and for Outliers

### 7.1 Introduction:

7.1.1 This section specifies procedures for examining the results reported in a statistically designed interlaboratory program (see Section 6) to establish:

7.1.1.1 The independence or dependence of precision and the level of results;

7.1.1.2 The uniformity of precision from laboratory to laboratory, and to detect the presence of outliers.

NOTE 5—The procedures are described in mathematical terms based on the notation of [Annex A1](#) and illustrated with reference to the example data (calculation of bromine number) set out in [Annex A2](#). Throughout this section (and Section 8), the procedures to be used are first specified

and then illustrated by a worked example using data given in [Annex A2](#).

NOTE 6—It is assumed throughout this section that all the deviations are either from a single normal distribution or capable of being transformed into such a distribution (see [7.2](#)). Other cases (which are rare) would require different treatment that is beyond the scope of this practice. Also, see [\(2\)](#) for a statistical test of normality.

### 7.2 Transformation of Data:

7.2.1 In many test methods the precision depends on the level of the test result, and thus the variability of the reported results is different from sample to sample. The method of analysis outlined in this practice requires that this shall not be so and the position is rectified, if necessary, by a transformation.

7.2.1.1 Prior to commencement of analysis to determine if transformation is necessary, it is a good practice to examine information gathered from ILS participants to determine compliance with agreed upon ILS protocol and method of test. As part of this examination, the raw data as reported should be inspected for existence of extreme or outlandish values that are visually obvious. Exclusion of extreme or outlandish results from transformation analysis is recommended if assignable causes can be found in order to help ensure test data dependability, transformation reliability, and subsequent computation efficiency. If assignable causes cannot be found, exclusion of extreme or outlandish results from transformation analysis should be confirmed on a sample by replicate basis using a formal statistical test such as the General Extreme Studentized Deviation (GESD) multi-outlier technique (see Practice [D7915](#)) or other technically equivalent techniques at the 99 % confidence level. It is recommended that such statistical tests be conducted under the guidance of a statistician.

NOTE 7—“Sample by replicate basis” means that each data set to be examined by GESD or other statistical tests contains only results specific to a single replicate for a specific sample, and not the entire ILS data set. As an example, an ILS with eight labs and three samples with two replicates per sample will have a total of six (3 samples  $\times$  2 replicates) data sets for this purpose. Each data set will contain eight results, with one result from each lab.

7.2.2 The laboratories’ standard deviations  $D_j$ , and the repeats standard deviations  $d_j$  (see [Annex A1](#)) are calculated and plotted separately against the sample means  $m_j$ . If the points so plotted may be considered as lying about a pair of lines parallel to the  $m$ -axis, then no transformation is necessary. If, however, the plotted points describe non-horizontal straight lines or curves of the form  $D = f_1(m)$  and  $d = f_2(m)$ , then a transformation will be necessary.

7.2.3 The relationships  $D = f_1(m)$  and  $d = f_2(m)$  will not in general be identical. It is frequently the case, however, that the ratios  $u_j = \frac{d_j}{D_j}$  are approximately the same for all  $m_j$ , in which case  $f_1$  is approximately proportional to  $f_2$  and a single transformation will be adequate for both repeatability and reproducibility. The statistical procedures of this practice are greatly facilitated when a single transformation can be used. For this reason, unless the  $u_j$  clearly vary with property level, the two relationships are combined into a single dependency relationship  $D = f(m)$  (where  $D$  now includes  $d$ ) by including a dummy variable  $T$ . This will take account of the difference between the relationships, if one exists, and will provide a

means of testing for this difference (see A4.1).

7.2.4 In the event that the ratios  $u_j$  do vary with level (mean,  $m_j$ ), as confirmed with a regression of  $u_j$  on  $m_j$ , or  $\log(u_j)$  on  $\log(m_j)$ , follow the instructions in Annex A5. Otherwise, continue with 7.2.5.

7.2.5 The single relationship  $D = f(m)$  is best estimated by weighted linear regression analysis. Strictly speaking, an iteratively weighted regression should be used, but in most cases even an unweighted regression will give a satisfactory approximation. The derivation of weights is described in A4.2, and the computational procedure for the regression analysis is described in A4.3. Typical forms of dependence  $D = f(m)$  are given in A3.1. These are all expressed in terms of at most two (2) transformation parameters,  $B$  and  $B_0$ .

7.2.6 The typical forms of dependence, the transformations they give rise to, and the regressions to be performed in order to estimate the transformation parameters  $B$ , are all summarized in A3.2. This includes statistical tests for the significance of the regression (that is, is the relationship  $D = f(m)$  parallel to the  $m$ -axis), and for the difference between the repeatability and reproducibility relationships, based at the 5 % significance level. If such a difference is found to exist, follow the procedures in Annex A5.

7.2.7 If it has been shown at the 5 % significance level that there is a significant regression of the form  $D = f(m)$ , then the appropriate transformation  $y = F(x)$ , where  $x$  is the reported result, is given by the equation

$$F(x) = K \int \frac{dx}{f(x)} \quad (3)$$

where  $K$  = a constant. In that event, all results shall be transformed accordingly and the remainder of the analysis carried out in terms of the transformed results. Typical transformations are given in A3.1.

7.2.8 The choice of transformation is difficult to make the subject of formalized rules. Qualified statistical assistance may be required in particular cases. The presence of outliers may affect judgement as to the type of transformation required, if any (see 7.7).

#### 7.2.9 Worked Example:

7.2.9.1 Table 3 lists the values of  $m$ ,  $D$ , and  $d$  for the eight samples in the example given in Annex A2, correct to three significant digits. Corresponding degrees of freedom are in parentheses. Inspection of the values in Table 3 shows that both  $D$  and  $d$  increase with  $m$ , the rate of increase diminishing as  $m$  increases. A plot of these figures on log-log paper (that is, a graph of  $\log D$  and  $\log d$  against  $\log m$ ) shows that the points may reasonably be considered as lying about two straight lines (see Fig. A4.1 in Annex A4). From the example calculations given in A4.4, the gradients of these lines are shown to be the same, with an estimated value of 0.638. Bearing in mind the

errors in this estimated value, the gradient may for convenience be taken as 2/3.

$$\int x^{-\frac{2}{3}} dx = 3x^{\frac{1}{3}} \quad (4)$$

7.2.9.2 Hence, the same transformation is appropriate both for repeatability and reproducibility, and is given by the equation. Since the constant multiplier may be ignored, the transformation thus reduces to that of taking the cube roots of the reported bromine numbers. This yields the transformed data shown in Table A1.3, in which the cube roots are quoted correct to three decimal places.

#### 7.3 Tests for Outliers:

7.3.1 The reported data or, if it has been decided that a transformation is necessary, the transformed results shall be inspected for outliers. These are the values which are so different from the remainder that it can only be concluded that they have arisen from some fault in the application of the test method or from testing a wrong sample. Many possible tests may be used and the associated significance levels varied, but those that are specified in the following subsections have been found to be appropriate in this practice. These outlier tests all assume a normal distribution of errors.

7.3.1.1 The total percentage of outliers rejected, as defined by  $100 \times (\text{no. of rejected results} / \text{no. of reported results})$ , shall be reported explicitly to the ILS Program Manager for approval by the sponsoring subcommittee and main committee.

7.3.2 *Uniformity of Repeatability*—The first outlier test is concerned with detecting a discordant result in a pair of repeat results. This test (3) involves calculating the  $e_{ij}^2$  over all the laboratory/sample combinations. Cochran's criterion at the 1 % significance level is then used to test the ratio of the largest of these values over their sum (see A1.5). If its value exceeds the value given in Table A2.2, corresponding to one degree of freedom,  $n$  being the number of pairs available for comparison, then the member of the pair farthest from the sample mean shall be rejected and the process repeated, reducing  $n$  by 1, until no more rejections are called for. In certain cases, specifically when the number of digits used in reporting results leads to a large number of repeat ties, this test can lead to large proportion of rejections. If this is so, consideration should be given to cease this rejection test and retain some or all of the rejected results. A decision based on judgement in consultation with a statistician will be necessary in this case.

7.3.3 *Worked Example*—In the case of the example given in Annex A2, the absolute differences (ranges) between transformed repeat results, that is, of the pairs of numbers in Table A1.3, in units of the third decimal place, are shown in Table 4. The largest range is 0.078 for Laboratory G on Sample 3. The sum of squares of all the ranges is

**TABLE 3 Computed from Bromine Example Showing Dependence of Precision on Level**

Sample Number	3	8	1	4	5	6	2	7
$m$	0.756	1.22	2.15	3.64	10.9	48.2	65.4	114
$D$	0.0669 (14)	0.159 (9)	0.729 (8)	0.211 (11)	0.291 (9)	1.50 (9)	2.22 (9)	2.93 (9)
$d$	0.0500 (9)	0.0572 (9)	0.127 (9)	0.116 (9)	0.0943 (9)	0.527 (9)	0.818 (9)	0.935 (9)



**TABLE 4 Absolute Differences Between Transformed Repeat Results: Bromine Example**

Laboratory	Sample							
	1	2	3	4	5	6	7	8
A	42	21	7	13	7	10	8	0
B	23	12	12	0	7	9	3	0
C	0	6	0	0	7	8	4	0
D	14	6	0	13	0	8	9	32
E	65	4	0	0	14	5	7	28
F	23	20	34	29	20	30	43	0
G	62	4	78	0	0	16	18	56
H	44	20	29	44	0	27	4	32
J	0	59	0	40	0	30	26	0

$$0.042^2 + 0.021^2 + \dots + 0.026^2 + 0^2 = 0.0439.$$

Thus, the ratio to be compared with Cochran's criterion is

$$\frac{0.078^2}{0.0439} = 0.138 \quad (5)$$

where 0.138 is the result obtained by electronic calculation of unrounded factors in the expression. There are 72 ranges and as, from Table A2.2, the criterion for 80 ranges is 0.1709, this ratio is not significant.

#### 7.3.4 Uniformity of Reproducibility:

7.3.4.1 The following outlier tests are concerned with establishing uniformity in the reproducibility estimate, and are designed to detect either a discordant pair of results from a laboratory on a particular sample or a discordant set of results from a laboratory on all samples. For both purposes, the Hawkins' test (4) is appropriate.

7.3.4.2 This involves forming for each sample, and finally for the overall laboratory averages (see 7.6), the ratio of the largest absolute deviation of laboratory mean from sample (or overall) mean to the square root of certain sums of squares (A1.6).

7.3.4.3 The ratio corresponding to the largest absolute deviation shall be compared with the critical 1 % values given in Table A1.5, where  $n$  is the number of laboratory/sample cells in the sample (or the number of overall laboratory means) concerned and where  $\nu$  is the degrees of freedom for the sum of squares which is additional to that corresponding to the sample in question. In the test for laboratory/sample cells  $\nu$  will refer to other samples, but will be zero in the test for overall laboratory averages.

7.3.4.4 If a significant value is encountered for individual samples the corresponding extreme values shall be omitted and the process repeated. If any extreme values are found in the laboratory totals, then all the results from that laboratory shall be rejected.

7.3.4.5 If the test leads to large proportion of rejections, consideration should be given to cease this rejection test and retain some or all of the rejected results. A decision based on judgement in consultation with a statistician will be necessary in this case.

#### 7.3.5 Worked Example:

7.3.5.1 The application of Hawkins' test to cell means within samples is shown below.

7.3.5.2 The first step is to calculate the deviations of cell means from respective sample means over the whole array. These are shown in Table 5, in units of the third decimal place.

**TABLE 5 Deviations of Cell Means from Respective Sample Means: Transformed Bromine Example**

Laboratory	Sample							
	1	2	3	4	5	6	7	8
A	20	8	14	15	10	48	6	3
B	75	7	20	9	10	47	6	3
C	64	35	3	20	30	4	22	25
D	314	33	18	42	7	39	80	50
E	32	32	30	9	7	18	18	39
F	75	97	31	20	30	8	74	53
G	10	34	32	20	20	61	9	62
H	42	13	4	42	13	21	8	50
J	1	28	22	29	14	8	10	53
Sum of Squares	117	15	4	6	3	11	13	17

The sum of squares of the deviations are then calculated for each sample. These are also shown in Table 5 in units of the third decimal place.

7.3.5.3 The cell to be tested is the one with the most extreme deviation. This was obtained by Laboratory D from Sample 1. The appropriate Hawkins' test ratio is therefore:

$$B^* = \frac{0.314}{\sqrt{0.117+0.015+\dots+0.017}} = 0.7281 \quad (6)$$

7.3.5.4 The critical value, corresponding to  $n = 9$  cells in sample 1 and  $\nu = 56$  extra degrees of freedom from the other samples is interpolated from Table A1.5 as 0.3729. The test value is greater than the critical value, and so the results from Laboratory D on Sample 1 are rejected.

7.3.5.5 As there has been a rejection, the mean value, deviations, and sum of squares are recalculated for Sample 1, and the procedure is repeated. The next cell to be tested will be that obtained by Laboratory F from Sample 2. The Hawkins' test ratio for this cell is:

$$B^* = \frac{0.097}{\sqrt{0.006+0.015+\dots+0.017}} = 0.3542 \quad (7)$$

7.3.5.6 The critical value corresponding to  $n = 9$  cells in Sample 2 and  $\nu = 55$  extra degrees of freedom is interpolated from Table A1.5 as 0.3756. As the test ratio is less than the critical value there will be no further rejections.

#### 7.4 Rejection of Complete Data from a Sample:

7.4.1 The laboratories standard deviation and repeats standard deviation shall be examined for any outlying samples. If a transformation has been carried out or any rejection made, new standard deviations shall be calculated.

7.4.2 If the standard deviation for any sample is excessively large, it shall be examined with a view to rejecting the results from that sample.

7.4.3 Cochran's criterion at the 1 % level can be used when the standard deviations are based on the same number of degrees of freedom. This involves calculating the ratio of the largest of the corresponding sums of squares (laboratories or repeats, as appropriate) to their total (see A1.5). If the ratio exceeds the critical value given in Table A2.2, with  $n$  as the number of samples and  $\nu$  the degrees of freedom, then all the results from the sample in question shall be rejected. In such an event, care should be taken that the extreme standard deviation is not due to the application of an inappropriate transformation (see 7.1), or undetected outliers.

7.4.4 There is no optimal test when standard deviations are based on different degrees of freedom. However, the ratio of the largest variance to that pooled from the remaining samples follows an  $F$ -distribution with  $v_1$  and  $v_2$  degrees of freedom (see A1.7). Here  $v_1$  is the degrees of freedom of the variance in question and  $v_2$  is the degrees of freedom from the remaining samples. If the ratio is greater than the critical value given in A2.6, corresponding to a significance level of  $0.01/S$  where  $S$  is the number of samples, then results from the sample in question shall be rejected.

#### 7.4.5 Worked Example:

7.4.5.1 The standard deviations of the transformed results, after the rejection of the pair of results by Laboratory D on Sample 1, are given in Table 6 in ascending order of sample mean, correct to three significant digits. Corresponding degrees of freedom are in parentheses.

7.4.5.2 Inspection shows that there is no outlying sample among these. It will be noted that the standard deviations are now independent of the sample means, which was the purpose of transforming the results.

7.4.5.3 The values in Table 7, taken from a test program on bromine numbers over 100, will illustrate the case of a sample rejection.

7.4.5.4 It is clear, by inspection, that the laboratories standard deviation of Sample 93 at 15.76 is far greater than the others. It is noted that the repeats standard deviation in this sample is correspondingly large.

7.4.5.5 Since laboratory degrees of freedom are not the same over all samples, the variance ratio test is used. The variance pooled from all samples, excluding Sample 93, is the sum of the sums of squares divided by the total degrees of freedom, that is

$$\frac{(8 \times 5.10^2 + 9 \times 4.20^2 + \dots + 8 \times 3.85^2)}{(8 + 9 + \dots + 8)} = 19.96 \quad (8)$$

7.4.5.6 The variance ratio is then calculated as

$$\frac{15.26^2}{19.96} = 11.66 \quad (9)$$

where 11.66 is the result obtained by electronic calculation without rounding the factors in the expression.

7.4.5.7 From Table A1.8 the critical value corresponding to a significance level of  $0.01/8 = 0.00125$ , on 8 and 63 degrees of freedom, is approximately 4. The test ratio greatly exceeds this and results from Sample 93 shall therefore be rejected.

7.4.5.8 Turning to repeats standard deviations, it is noted that degrees of freedom are identical for each sample and that Cochran's test can therefore be applied. Cochran's criterion will be the ratio of the largest sum of squares (Sample 93) to the sum of all the sums of squares, that is

$$2.97^2 / (1.13^2 + 0.99^2 + \dots + 1.36^2) = 0.510 \quad (10)$$

This is greater than the critical value of 0.352 corresponding to  $n = 8$  and  $v = 8$  (see Table A2.2), and confirms that results from Sample 93 shall be rejected.

#### 7.5 Estimating Missing or Rejected Values:

7.5.1 One of the Two Repeat Values Missing or Rejected—If one of a pair of repeats ( $Y_{ij1}$  or  $Y_{ij2}$ ) is missing or rejected, this shall be considered to have the same value as the other repeat in accordance with the least squares method.

#### 7.5.2 Both Repeat Values Missing or Rejected:

7.5.2.1 If both the repeat values are missing, estimates of  $a_{ij}$  ( $= Y_{ij1} + Y_{ij2}$ ) shall be made by forming the laboratories  $\times$  samples interaction sum of squares (see Eq 18), including the missing values of the totals of the laboratories/samples pairs of results as unknown variables. Any laboratory or sample from which all the results were rejected shall be ignored and new values of  $L$  and  $S$  used. The estimates of the missing or rejected values shall be those that minimize the interaction sum of squares.

7.5.2.2 If the value of single pair sum  $a_{ij}$  has to be estimated, the estimate is given by the equation:

$$a_{ij} = \frac{1}{(L-1)(S'-1)} (LL_1 + S'S_1 - T_1) \quad (11)$$

where:

$L_1$  = total of remaining pairs in the  $i$ th laboratory,

$S_1$  = total of remaining pairs in the  $j$ th sample,

$S'$  =  $S$  - number of samples rejected in 7.4, and

$T_1$  = total of all pairs except  $a_{ij}$ .

7.5.2.3 If more estimates are to be made, the technique of successive approximation can be used. In this, each pair sum is estimated in turn from Eq 11, using  $L_1$ ,  $S_1$ , and  $T_1$  values, which contain the latest estimates of the other missing pairs. Initial values for estimates can be based on the appropriate sample mean, and the process usually converges to the required level of accuracy within three complete iterations (5).

#### 7.5.3 Worked Example:

7.5.3.1 The two results from Laboratory D on Sample 1 were rejected (see 7.3.4) and thus  $a_{41}$  has to be estimated.

Total of remaining results in Laboratory 4 = 36.354

Total of remaining results in Sample 1 = 19.845

Total of all the results except  $a_{41} = 348.358$

Also  $S' = 8$  and  $L = 9$ .

Hence, the estimate of  $a_{41}$  is given by

$$a_{ij} = \frac{1}{(9-1)(8-1)} [(9 \times 36.354) + (8 \times 19.845) - 348.358] \quad (12)$$

Therefore,

**TABLE 6 Standard Deviations of Transformed Results: Bromine Example**

Sample number	3	8	1	4	5	6	2	7
$m$	0.9100	1.066	1.240	1.538	2.217	3.639	4.028	4.851
$D$	0.0278	0.0473	0.0354	0.0297	0.0197	0.0378	0.0450	0.0416
	(14)	(9)	(13)	(11)	(9)	(9)	(9)	(9)
$d$	0.0214	0.0182	0.028	0.0164	0.0063	0.0132	0.0166	0.0130
	(9)	(9)	(8)	(9)	(9)	(9)	(9)	(9)

**TABLE 7 Example Statistics Indicating Need to Reject an Entire Sample**

Sample number	90	89	93	92	91	94	95	96
<i>m</i>	96.1	99.8	119.3	125.4	126.0	139.9	139.4	159.5
<i>D</i>	5.10	4.20	15.26	4.40	4.09	4.87	4.74	3.85
	(8)	(9)	(8)	(11)	(10)	(8)	(9)	(8)
<i>d</i>	1.13	0.99	2.97	0.91	0.73	1.32	1.12	1.36
	(8)	(8)	(8)	(8)	(8)	(8)	(8)	(8)

$$a_{ij} = \frac{137.588}{56} = 2.457 \quad (13)$$

### 7.6 Rejection Test for Outlying Laboratories:

7.6.1 At this stage, one further rejection test remains to be carried out. This determines whether it is necessary to reject the complete set of results from any particular laboratory. It could not be carried out at an earlier stage, except in the case where no individual results or pairs are missing or rejected. The procedure again consists of Hawkins' test (see 7.3.4), applied to the laboratory averages over all samples, with any estimated results included. If any laboratories are rejected on all samples, new estimates shall be calculated for any remaining missing values (see 7.5).

#### 7.6.2 Worked Example:

7.6.2.1 The procedure on the laboratory averages shown in Table 8 follows exactly that specified in 7.3.4. The deviations of laboratory averages from the overall mean are given in Table 9 in units of the third decimal place, together with the sum of squares. Hawkins' test ratio is therefore:

$$B^* = 0.026/\sqrt{0.00222} = 0.5518 \quad (14)$$

Comparison with the value tabulated in Table A1.5, for  $n = 9$  and  $v = 0$ , shows that this ratio is not significant and therefore no complete laboratory rejections are necessary.

### 7.7 Confirmation of Selected Transformation:

7.7.1 At this stage it is necessary to check that the rejections carried out have not invalidated the transformation used. If necessary, the procedure from 7.2 shall be repeated with the outliers replaced, and if a new transformation is selected, outlier tests shall be reapplied with the replacement values reestimated, based on the new transformation.

#### 7.7.2 Worked Example:

7.7.2.1 It was not considered necessary in this case to repeat the calculations from 7.2 with the outlying pair deleted.

## 8. Analysis of Variance and Calculation of Precision Estimates

8.1 After the data have been inspected for uniformity, a transformation has been performed, if necessary, and any outliers have been rejected (see Section 7), an analysis of variance shall be carried out. First an analysis of variance table shall be constructed, and finally the precision estimates derived.

### 8.2 Analysis of Variance:

8.2.1 *Forming the Sums of Squares for the Laboratories × Samples Interaction Sum of Squares*—The estimated values, if any, shall be put in the array and an approximate analysis of variance performed.

$$M = \text{mean correction} = T^2/2L'S' \quad (15)$$

where:

$L'$  =  $L$  – number of laboratories rejected in 7.6 – number of laboratories with no remaining results after rejections in 7.3.4,

$S'$  = total of remaining pairs in the  $j^{\text{th}}$  sample, and

$T$  = the total of all replicate test results.

$$\text{Samples sum of squares} = \left[ \sum_{j=1}^{S'} (g_j^2/2L') \right] - M \quad (16)$$

where  $g_j$  is the sum of sample  $j$  test results.

$$\text{Laboratories sum of squares} = \left[ \sum_{i=1}^{L'} (h_i^2/2S') \right] - M \quad (17)$$

where  $h_i$  is the sum of laboratory  $i$  test results.

$$\text{Pairs sum of squares} = (1/2) \left[ \sum_{i=1}^{L'} \sum_{j=1}^{S'} a_{ij}^2 \right] - M \quad (18)$$

$I$  = Laboratories × samples interaction sum of squares  
= (pairs sum of squares) – (laboratories sum of squares)  
– (sample sum of squares)

Ignoring any pairs in which there are estimated values, repeats sum of squares,

$$E = (1/2) \sum_{i=1}^{L'} \sum_{j=1}^{S'} e_{ij}^2 \quad (19)$$

The purpose of performing this approximate analysis of variance is to obtain the minimized laboratories × samples interaction sum of squares,  $I$ . This is then used as indicated in 8.2.2, to obtain the laboratories sum of squares. If there were no estimated values, the above analysis of variance is exact and paragraph 8.2.2 shall be disregarded.

#### 8.2.1.1 Worked Example:

$$\text{Mean correction} = \frac{350.815^2}{144} \quad (20)$$

$$= 854.6605$$

**TABLE 8 Averages of All Transformed Results from Each Laboratory**

Laboratory	A	B	C	D	E	F	G	H	J	Grand Average
Average	2.437	2.439	2.424	2.426 <sup>A</sup>	2.444	2.458	2.410	2.428	2.462	2.436

<sup>A</sup> Including estimated value.

TABLE 9 Absolute Deviations of Laboratory Averages from Grand Average × 1000

Laboratory	A	B	C	D	E	F	G	H	J	Sum of Squares
Deviation	1	3	12	10	8	22	26	8	26	2.22

where 854.6605 is the result obtained by electronic calculation without rounding the factors in the expression.

$$\begin{aligned} \text{Samples sum of squares} &= \frac{22.302^2 + 72.512^2 + \dots + 19.192^2}{18} - 854.6605 \\ &= 293.5409 \end{aligned} \quad (21)$$

$$\begin{aligned} \text{Laboratories sum of squares} &= \frac{38.992^2 + 39.020^2 + \dots + 39.387^2}{16} - 854.6605 \\ &= 0.0356 \end{aligned} \quad (22)$$

$$\begin{aligned} \text{Pairs sum of squares} &= (1/2) (2.520^2 + 8.041^2 + \dots + 2.238^2) - 854.6605 \\ &= 293.6908 \end{aligned} \quad (23)$$

$$\begin{aligned} \text{Repeats sum of squares} &= (1/2) (0.042^2 + 0.021^2 + \dots + 0^2) \\ &= 0.0219 \end{aligned} \quad (24)$$

Table 10 can then be derived.

## 8.2.2 Forming the Sum of Squares for the Exact Analysis of Variance:

8.2.2.1 In this subsection, all the estimated pairs are disregarded and new values of  $g_j$  are calculated. The following sums of squares for the exact analysis of variance (6) are formed.

$$\text{Uncorrected sample sum of squares} = \sum_{j=1}^{S'} \frac{g_j^2}{S_j} \quad (25)$$

where:

$$S_j = 2(L' - \text{number of missing pairs in that sample}).$$

$$\text{Uncorrected pairs sum of squares} = (1/2) \sum_{i=1}^{L'} \sum_{j=1}^{S'} a_{ij}^2 \quad (26)$$

The laboratories sum of squares is equal to (pairs sum of squares) – (samples sum of squares) – (the minimized laboratories × samples interaction sum of squares)

$$= (1/2) \left[ \sum_{i=1}^{L'} \sum_{j=1}^{S'} a_{ij}^2 \right] - \left[ \sum_{j=1}^{S'} \frac{g_j^2}{S_j} \right] - I \quad (27)$$

### 8.2.2.2 Worked Example:

TABLE 10 Sums of Squares: Bromine Example

Sources of Variation	Sum of Squares
Samples	293.5409
Laboratories	0.0356
Laboratories × samples interaction	0.1143
Pairs	293.6908
Repeats	0.0219

$$\text{Uncorrected samples sum of squares} \quad (28)$$

$$\begin{aligned} &= \frac{19.845^2}{16} + \frac{72.512^2}{18} + \dots + \frac{19.192^2}{18} \\ &= 1145.1834 \end{aligned}$$

$$\begin{aligned} \text{Uncorrected pairs sum of squares} &= \frac{2.520^2}{2} + \frac{8.041^2}{2} + \dots + \frac{2.238^2}{2} \\ &= 1145.3329 \end{aligned} \quad (29)$$

$$\begin{aligned} \text{Therefore, laboratories sum of squares} &= 1145.3329 - 1145.1834 + 0.1143 \\ &= 0.0352 \end{aligned} \quad (30)$$

### 8.2.3 Degrees of Freedom:

8.2.3.1 The degrees of freedom for the laboratories are  $(L' - 1)$ . The degrees of freedom for laboratories × samples interaction are  $(L' - 1)(S' - 1)$  for a complete array and are reduced by one for each pair which is estimated. The degrees of freedom for repeats are  $(L'S')$  and are reduced by one for each pair in which one or both values are estimated.

8.2.3.2 Worked Example—There are eight samples and nine laboratories in this example. As no complete laboratories or samples were rejected, then  $S' = 8$  and  $L' = 9$ .

Laboratories degrees of freedom =  $L - 1 = 8$ .

Laboratories × samples interaction degrees of freedom if there had been no estimates, would have been  $(9 - 1)(8 - 1) = 56$ . But one pair was estimated, hence laboratories × samples interaction degrees of freedom = 55. Repeats degrees of freedom would have been 72 if there had been no estimates. In this case one pair was estimated, hence repeats degrees of freedom = 71.

### 8.2.4 Mean Squares and Analysis of Variance:

8.2.4.1 The mean square in each case is the sum of squares divided by the corresponding degrees of freedom. This leads to the analysis of variance shown in Table 11. The ratio  $M_L/M_{LS}$  is distributed as  $F$  with the corresponding laboratories and interaction degrees of freedom (see A1.7). If this ratio exceeds the 5 % critical value given in Table A1.6, then serious bias

TABLE 11 Analysis of Variance Table

Sources of Variation	Degrees of Freedom	Sum of Squares	Mean Square
Laboratories	$L' - 1$	Laboratories sum of squares	$M_L$
Laboratories × samples	$(L' - 1)(S' - 1) - \text{number of estimated pairs}$	$I$	$M_{LS}$
Repeats	$L'S' - \text{number of pairs in which one or both values are estimated}$	$E$	$M_r$



between the laboratories is implied and the program organizer shall be informed (see 6.5); further standardization of the test method may be necessary, for example, by using a certified reference material.

**8.2.4.2 Worked Example**—The analysis of variance is shown in Table 12. The ratio  $M_L/M_{LS} = 0.0044/0.002078$  has a value 2.117. This is greater than the 5 % critical value obtained from Table A1.6, indicating bias between laboratories.

### 8.3 Expectation of Mean Squares and Calculation of Precision Estimates:

**8.3.1 Expectation of Mean Squares with No Estimated Values**—For a complete array with no estimated values, the expectations of mean squares are

$$\begin{aligned} \text{Laboratories: } & \sigma_o^2 + 2\sigma_1^2 + 2S'\sigma_2^2 \\ \text{Laboratories} \times \text{samples: } & \sigma_o^2 + 2\sigma_1^2 \\ \text{Repeats: } & \sigma_o^2 \end{aligned}$$

where:

$\sigma_1^2$  = the component of variance due to interaction between laboratories and samples, and  
 $\sigma_2^2$  = the component of variance due to differences between laboratories.

### 8.3.2 Expectation of Mean Squares with Estimated Values:

**8.3.2.1** The coefficients of  $\sigma_1^2$  and  $\sigma_2^2$  in the expectation of mean squares are altered in the cases where there are estimated values. The expectations of mean squares then become

$$\begin{aligned} \text{Laboratories: } & \alpha\sigma_o^2 + 2\sigma_1^2 + \beta\sigma_2^2 \\ \text{Laboratories} \times \text{samples: } & \gamma\sigma_o^2 + 2\sigma_1^2 \\ \text{Repeats: } & \sigma_o^2 \end{aligned}$$

where:

$$\beta = 2 \frac{K - S'}{L' - 1'} \quad (31)$$

where:

$K$  = the number of laboratory  $\times$  sample cells containing at least one result, and  $\alpha$  and  $\gamma$  are computed as in 8.3.2.5

**8.3.2.2** If there are no cells with only a single estimated result, then  $\alpha = \gamma = 1$ .

**8.3.2.3** If there are no empty cells (that is, every lab has tested every sample at least once, and  $K = L' \times S'$ ), then  $\alpha$  and  $\gamma$  are both one plus the proportion of cells with only a single result.

**8.3.2.4** If there are both empty cells and cells with only one result, then, for each lab, compute the proportion of samples tested for which there is only one result,  $p_i$ , and the sum of these proportions over all labs,  $P$ . For each sample, compute the proportion of labs that have tested the sample for which there is only one result on it,  $q_j$ , and the sum of these

proportions over samples,  $Q$ . Compute the total number of cells with only one result,  $W$ , and the proportion of these among all nonempty cells,  $W/K$ . Then

$$\alpha = 1 + \frac{P - W/K}{L' - 1} \quad (32)$$

and

$$\gamma = 1 + \frac{W - P - Q + W/K}{K - L' - S' + 1} \quad (33)$$

NOTE 8—These subsections are based upon the assumptions that both samples and laboratories are random effects.

**8.3.2.5 Worked Example**—For the example, which has eight samples and nine laboratories, one cell is empty (Laboratory D on Sample 1), so  $K = 71$  and

$$\beta = 2 \frac{71 - 8}{(9 - 1)} = 15.75 \quad (34)$$

None of the nonempty cells has only one result, so  $\alpha = \gamma = 1$ . To make the example more interesting, assume that only one result remains from Laboratory A on Sample 1. Then  $W = 1$ ,  $p_1 = 1/8$ ,  $p_2 = p_3 = \dots = p_9 = 0$ , and  $P = 0.125$ . We compute  $q_1 = 1/8$  (we don't count Laboratory D in the denominator),  $q_2 = q_3 = \dots = q_8 = 0$ , and  $Q = 0.125$ . Consequently,

$$\alpha = 1 + \frac{0.125 - 1/71}{9 - 1} = 1.014 \quad (35)$$

and

$$\gamma = 1 + \frac{1 - 0.125 - 0.125 + 1/71}{55} = 1.014 \quad (36)$$

### 8.3.3 Calculation of Precision Estimates:

**8.3.3.1 Repeatability**—The repeatability variance is twice the mean square for repeats. The repeatability estimate is the product of the repeatability standard deviation and the “ $t$ -value” with appropriate degrees of freedom (see Table A2.3) corresponding to a two-sided probability of 95 %. Round calculated estimates of repeatability in accordance with Practice E29, specifically paragraph 7.6 of that practice. Note that if a transformation  $y = f(x)$  has been used, then

$$r(x) \approx \left| \frac{dx}{dy} \right| r(y) \quad (37)$$

where  $r(x)$ ,  $r(y)$  are the corresponding repeatability functions (see Table A3.1). A similar relationship applies to the reproducibility functions  $R(x)$ ,  $R(y)$ .

### 8.3.3.2 Worked Example:

$$\text{Repeatability variance} = 2\sigma_o^2 \quad (38)$$

$$= 0.000616$$

$$\text{Repeatability of } y = t_{71} \sqrt{0.000616}$$

$$= 1.994 \times 0.0248$$

$$= 0.0495$$

$$\text{Repeatability of } x = 3x^{2/3} \times 0.0495$$

$$= 0.148x^{2/3}$$

**8.3.3.3 Reproducibility**—Reproducibility variance =  $2(\sigma_o^2 + \sigma_1^2 + \sigma_2^2)$  and can be calculated using Eq 39.

**TABLE 12 Analysis of Variance Table: Transformed Benzene Example**

Source of Variation	Sum of Squares	Degrees of Freedom	Mean Square	F
Laboratories	0.0352	8	0.004400	2.117
Laboratories $\times$ samples	0.1143	55	0.002078	
Repeats	0.0219	71	0.000308	...

Reproducibility variance (39)

$$= \frac{2}{\beta} M_L + \left(1 - \frac{2}{\beta}\right) M_{LS} + \left(2 - \gamma + \frac{2}{\beta} (\gamma - \alpha)\right) M_r$$

where the symbols are as set out in 8.2.4 and 8.3.2. The reproducibility estimate is the product of the reproducibility standard deviation and the “*t*-value” with appropriate degrees of freedom (see Table A2.3), corresponding to a two-sided probability of 95 %. An approximation (7) to the degrees of freedom of the reproducibility variance is given by Eq 40.

$$v = \frac{(\text{Reproducibility variance})^2}{\frac{r_1^2}{L'-1} + \frac{r_2^2}{v_{LS}} + \frac{r_3^2}{v_r}} \quad (40)$$

where:

$r_1, r_2, \text{ and } r_3$  = the three successive terms in Eq 39,  
 $v_{LS}$  = the degrees of freedom for laboratories  $\times$  samples, and  
 $v_r$  = the degrees of freedom for repeats.

(1) Round calculated estimates of reproducibility in accordance with Practice E29, specifically paragraph 7.6 of that practice.

(2) Substantial bias between laboratories will result in a loss of degrees of freedom estimated by Eq 40. If reproducibility degrees of freedom are less than 30, then the program organizer shall be informed (see 6.5); further standardization of the test method may be necessary.

8.3.3.4 *Worked Example*—Recalling that  $\alpha = \gamma = 1$  (not 1.014, as shown in Eq 35 and 36):

Reproducibility variance (41)

$$= \left(\frac{2}{15.75} \times 0.00440\right) + \left(\frac{13.75}{15.75} \times 0.002078\right) + 0.000308$$

$$= 0.000559 + 0.001814 + 0.000308$$

$$= 0.002681$$

$$v = \frac{0.002681^2}{\frac{0.000559^2}{8} + \frac{0.001814^2}{55} + \frac{0.000308^2}{71}} \quad (42)$$

$$= 72$$

$$\text{Reproducibility of } y = t_{72} \sqrt{0.002681} \quad (43)$$

$$= 0.1034$$

$$\text{Reproducibility of } x = 0.310x^{2/3}$$

8.3.3.5 *Determinability*—When determinability is relevant, it shall be calculated by the same procedure as is used to calculate repeatability except that pairs of determined values replace test results. This will as much as double the number of “laboratories” for the purposes of this calculation.

#### 8.3.4 Examination of Precision-to-mean Ratio:

8.3.4.1 For test methods that are intended to quantitate analyte(s), for each sample, calculate the following precision-to-mean ratio:

$$10 \times \frac{[\text{standard deviation under repeatability conditions}]}{[\text{sample mean}]} \quad (44)$$

8.3.4.2 Remove all results for samples with the precision-to-mean ratio (Eq 44) that are greater than 1, and repeat all precision calculation procedures using this reduced dataset.

8.3.4.3 If the precision versus level relationship established using the reduced dataset (described in 8.3.4.2) is significantly different than that calculated using the original dataset, report the precision for the test method established from the reduced dataset in lieu of the precision established from the original dataset. Examples of significantly different relationships can be, but are not limited to, different functional forms of the transformation, or parameter values that are highly divergent numerically.

NOTE 9—It is highly recommended that the decision of including or excluding samples with precision-to-mean ratio greater than 1 is made under the guidance of qualified statistical assistance.

#### 8.3.5 Bias:

8.3.5.1 Bias equals average sample test result minus its accepted reference value. In the ideal case, average 30 or more test results, measured independently by processes in a state of statistical control, for each of several relatively uniform materials, the reference values for which have been established by one of the following alternatives, and subtract the reference values. In practice, the bias of the test method, for a specific material, may be calculated by comparing the sample average with the accepted reference value.

8.3.5.2 Accepted reference values may be one of the following: an assigned value for a Standard Reference Material, a consensus value based on collaborative experimental work under the guidance of a scientific or engineering organization, an agreed upon value obtained using an accepted reference method, or a theoretical value.

8.3.5.3 Where possible, one or more materials with accepted reference values shall be included in the interlaboratory program. In this way sample averages free of outliers will become available for use in determining bias.

8.3.5.4 Because there will always be at least some bias because of the inherent variability of test results, it is recommended to test the bias value by applying Student’s *t* test using the number of laboratories degrees of freedom for the sample made available during the calculation of precision. When the calculated *t* is less than the critical value at the 5 % confidence level, the bias should be reported as not significant.

8.4 *Precision and Bias Section for a Test Method*—When the precision of a test method has been determined, in accordance with the procedures set out in this practice, it shall be included in the test method as illustrated in these examples:

8.4.1 *Precision*—The precision of this test method, which was determined by statistical examination of interlaboratory results using Practice D6300, is as follows.

8.4.1.1 *Repeatability*—The difference between two independent results obtained by the same operator in a given laboratory applying the same test method with the same apparatus under constant operating conditions on identical test material within short intervals of time would exceed the following value with an approximate probability of 5 % (one case in 20 in the long run) in the normal and correct operation of the test method:

$$\text{Repeatability} = 0.148 x^{2/3} \quad (45)$$

where  $x$  is the average of the two results.

8.4.1.2 *Reproducibility*—The difference between two single and independent results obtained by different operators applying the same test method in different laboratories using different apparatus on identical test material would exceed the following value with an approximate probability of 5 % (one case in 20 in the long run) in the normal and correct operation of the test method:

$$\text{Reproducibility} = 0.310 x^{2/3} \quad (46)$$

where  $x$  is the average of the two results.

8.4.1.3 If determinability is relevant, it shall precede repeatability in the statement above. The unit of measurement shall be specified when it differs from that of the test result:

8.4.1.4 *Determinability*—The difference between the pair of determined values averaged to obtain a test result would exceed the following value with an approximate probability of 5 % (one case in 20 in the long run) in the normal and correct operation of the test method. When this occurs, the operator must take corrective action:

$$\text{Determinability} = 0.59 \sqrt{m} \quad (47)$$

where  $m$  is the average of the two determined values.

8.4.2 A graph or table may be used instead of, or in addition to, the equation format shown above. In any event, it is helpful to include a table of typical values like [Table 13](#).

8.4.3 *Number of Laboratories and Degrees of Freedom for Final Precision Estimates:*

8.4.3.1 The final statement of precision of a test method shall be based on acceptable test results from at least six (6) laboratories and at least thirty (30) degrees of freedom for  $R$  and  $r$ .

8.5 *Data Storage:*

**TABLE 13 Typical Precision Values: Bromine Example**

Average Value Bromine Numbers	Repeatability Bromine Numbers	Reproducibility Bromine Numbers
1.0	0.15	0.31
2.0	0.23	0.49
10.0	0.69	1.44
20.0	1.09	2.28
100.0	3.19	6.68

8.5.1 The interlaboratory program data should be preserved for general reference. Prepare a research report containing details of the test program, including description of the samples, the raw data, and the calculations described herein. Send the file to ASTM Headquarters and request a File Reference Number.

8.5.2 Use the following footnote style in the precision section of the test method. “The results of the cooperative test program, from which these values have been derived, are filed at ASTM Headquarters as RR:D02–XXXX.”

## 9. Precision Estimates from Interlaboratory Exchange Testing Programs with No Replicate Data

9.1 A number of agencies, including ASTM, operate interlaboratory exchange programs, in which samples are sent out periodically to a number of laboratories for testing by one or a number of methods. Such exchange groups can acquire, over a period of time, multiple sets of data on different materials without replicates. Estimates of reproducibility precision may also be calculated using these data sets and the statistical techniques outlined in [Appendix X2](#) of this practice. While these estimates (obtained using [Appendix X2](#)) may be used to monitor the in-practice reproducibility performance of a method specific to the laboratories participating in the exchange, such estimates shall not be used for the purpose of establishing the reproducibility precision of a new method, or to modify the reproducibility precision of an existing method. For the purpose of meeting ASTM Form and Style requirements, method precisions (repeatability and reproducibility) are to be established or modified only as computed from interlaboratory studies that conform to the requirements outlined from [Section 1](#) to [Section 8](#) of this practice.

9.2 [Appendix X2](#) provides the statistical methodology, consistent with the statistical techniques of this practice, to calculate reproducibility estimates from multiple datasets without replicates.

## 10. Keywords

10.1 interlaboratory; precision; repeatability; reproducibility; round robin

# ANNEXES

## (Mandatory Information)

### A1. NOTATION AND TESTS

#### A1.1 Notation Used Throughout

$a$  = the sum of replicate test results,  
 $e$  = the difference between replicate test results,  
 $g$  = the sum of sample test results,  
 $h$  = the sum of laboratory test results,  
 $i$  = the suffix denoting laboratory number,  
 $j$  = the suffix denoting sample number,  
 $S$  = the number of samples,

$T$  = the total of all replicate test results,  
 $L$  = the number of laboratories,  
 $m$  = the mean of sample test results,  
 $x$  = the mean of a pair of test results in repeatability and reproducibility statements,  
 $x...$  = an individual test result,  
 $y...$  = a transformed value of  $x...$ , and  
 $\nu$  = the degrees of freedom.

## A1.2 Array of Replicate Results from Each of $L$ Laboratories on $S$ Samples and Corresponding Means $m_j$

### A1.2.1 See Table A1.1.

NOTE A1.1—If a transformation  $y = F(x)$  of the reported data is necessary (see 7.2), then corresponding symbols  $y_{ij1}$  and  $y_{ij2}$  are used in place of  $x_{ij1}$  and  $x_{ij2}$ .

## A1.3 Array of Sums of Replicate Results, of Laboratory Totals $h_i$ and Sample Totals $g_j$

### A1.3.1 See Table A1.2.

A1.3.2 If any results are missing from the complete array, then the divisor in the expression for  $m_j$  will be correspondingly reduced.

## A1.4 Sums of Squares and Variances (7.2)

### A1.4.1 Repeats Variance for Sample $j$ :

$$d_j^2 = \frac{\sum_{i=1}^L e_{ij}^2}{2L} \quad (\text{A1.1})$$

where:

$L$  = the repeats degrees of freedom for Sample  $j$ , one degree of freedom for each laboratory pair. If either or both of a laboratory/sample pair of results is missing, the corresponding term in the numerator is omitted and the factor  $L$  is reduced by one.

### A1.4.2 Between Cells Variance for Sample $j$ :

$$C_j^2 = \left[ \sum_{i=1}^L \frac{a_{ij}^2}{n_{ij}} - \frac{g_j^2}{S_j} \right] / (L - 1) \quad (\text{A1.2})$$

### A1.4.3 Laboratories Variance for Sample $j$ :

$$D_j^2 = \frac{1}{K_j} [C_j^2 + (K_j - 1) d_j^2] \quad (\text{A1.3})$$

where:

$$K_j = \left( S_j^2 - \sum_{i=1}^L n_{ij}^2 \right) / [S_j (L - 1)] \quad (\text{A1.4})$$

$n_{ij}$  = number of results obtained by Laboratory  $i$  from Sample  $j$ ,

$S_j$  = total number of results obtained from Sample  $j$ , and

$L$  = number of cells in Sample  $j$  containing at least one result.

**TABLE A1.1 Typical Layout of Data from Round Robin**

Laboratory	Sample			
	1	2	$j$	$S$
1	$x_{111}$	$x_{121}$	$x_{1j1}$	$x_{1S1}$
	$x_{112}$	$x_{122}$	$x_{1j2}$	$x_{1S2}$
2	$x_{211}$	$x_{221}$	$x_{2j1}$	$x_{2S1}$
	$x_{212}$	$x_{222}$	$x_{2j2}$	$x_{2S2}$
$i$	$x_{i11}$	$x_{i21}$	$x_{ij1}$	$x_{iS1}$
	$x_{i12}$	$x_{i22}$	$x_{ij2}$	$x_{iS2}$
$L$	$x_{L11}$	$x_{L21}$	$x_{Lj1}$	$x_{LS1}$
	$x_{L12}$	$x_{L22}$	$x_{Lj2}$	$x_{LS2}$
Total	$g_1$	$g_2$	$g_j$	$g_s$
Mean	$m_1$	$m_2$	$m_j$	$m_s$

**TABLE A1.2 Typical Layout of Sums of Replicate Results<sup>A</sup>**

Laboratory	Sample				Total
	1	2	$j$	$S$	
1	$a_{11}$	$a_{12}$	$a_{1j}$	$a_{1S}$	$h_1$
2	$a_{21}$	$a_{22}$	$a_{2j}$	$a_{2S}$	$h_2$
$i$	$a_{i1}$	$a_{i2}$	$a_{ij}$	$a_{iS}$	$h_i$
$L$	$a_{L1}$	$a_{L2}$	$a_{Lj}$	$a_{LS}$	$h_L$
Total	$g_1$	$g_2$	$g_j$	$g_S$	$T$

<sup>A</sup>  $a_{ij} = x_{ij1} + x_{ij2}$  (or  $a_{ij} = y_{ij1} + y_{ij2}$ , if a transformation has been used)

$e_{ij} = x_{ij1} - x_{ij2}$  (or  $e_{ij} = y_{ij1} - y_{ij2}$ , if a transformation has been used)

$$g_j = \sum_{i=1}^L a_{ij} \quad h_i = \sum_{j=1}^S a_{ij}$$

$$m_j = g_j / 2L \quad T = \sum_{i=1}^L h_i = \sum_{j=1}^S g_j$$

A1.4.4 Laboratories degrees of freedom for Sample  $j$  is given approximately (6) by:

$$v_j = \frac{(K_j D_j^2)^2}{\frac{(C_j^2)^2}{L-1} + \frac{[(K_j - 1) d_j^2]^2}{L}} \quad (\text{A1.5})$$

(rounded to the nearest integer)

A1.4.5 If either or both of a laboratory/sample pair of results is missing, the factor  $L$  is reduced by one.

A1.4.6 If both of a laboratory/sample pair of results is missing, the factor  $(L - 1)$  is reduced by one.

## A1.5 Cochran's Test

A1.5.1 The largest sum of squares,  $SS_k$ , out of a set of  $n$  mutually independent sums of squares each based on  $v$  degrees of freedom, can be tested for conformity in accordance with:

$$\text{Cochran's criterion} = \frac{SS_k}{\sum_{i=1}^n SS_i} \quad (\text{A1.6})$$

A1.5.2 The test ratio is identical if sum of squares values are replaced by mean squares (variance estimates). If the calculated ratio exceeds the critical value given in Table A1.3, then the sum of squares in question,  $SS_k$ , is significantly greater than the others with a probability of 99 %. Examples of  $SS_i$  include  $e_{ij}^2$  and  $d_j^2$  (Eq A1.1).

## A1.6 Hawkins' Test

A1.6.1 An extreme value in a data set can be tested as an outlier by comparing its deviation from the mean value of the data set to the square root of the sum of squares of all such deviations. This is done in the form of a ratio. Extra information on variability can be provided by including independent sums of squares into the calculations. These will be based on  $v$  degrees of freedom and will have the same population variance as the data set in question. Table A1.4 shows the values that are required to apply Hawkins' test to individual samples. The test procedure is as follows:

A1.6.1.1 Identify the sample  $k$  and cell mean  $a_{ik}/n_{ik}$ , which



**TABLE A1.3 Cube Root of Bromine Number for Low Boiling Samples**

Laboratory	Sample							
	1	2	3	4	5	6	7	8
A	1.239	4.010	0.928	1.547	2.224	3.586	4.860	1.063
	1.281	4.031	0.921	1.560	2.231	3.596	4.852	1.063
B	1.193	4.029	0.884	1.547	2.231	3.691	4.856	1.063
	1.216	4.041	0.896	1.547	2.224	3.682	4.853	1.063
C	1.216	3.990	0.913	1.518	2.183	3.647	4.826	1.091
	1.216	3.996	0.913	1.518	2.190	3.639	4.830	1.091
D	1.601	3.992	0.928	1.587	2.210	3.674	4.774	1.000
	1.578	3.998	0.928	1.574	2.210	3.682	4.765	1.032
E	1.281	3.998	0.940	1.547	2.217	3.619	4.871	1.091
	1.216	3.994	0.940	1.547	2.231	3.624	4.864	1.119
F	1.216	4.135	0.896	1.504	2.257	3.662	4.946	1.119
	1.193	4.115	0.862	1.533	2.237	3.632	4.903	1.119
G	1.239	3.996	0.917	1.518	2.197	3.586	4.850	1.032
	1.301	3.992	0.839	1.518	2.197	3.570	4.832	0.976
H	1.260	4.051	0.921	1.474	2.204	3.674	4.860	1.032
	1.216	4.031	0.892	1.518	2.204	3.647	4.856	1.000
J	1.281	4.086	0.932	1.587	2.231	3.662	4.873	1.119
	1.281	4.027	0.932	1.547	2.231	3.632	4.847	1.119

**TABLE A1.4 Calculations for Hawkins' Test for Outliers<sup>A</sup>**

	Sample			
	1	2	<i>j</i>	<i>S</i>
No. of cells	<i>n</i> <sub>1</sub>	<i>n</i> <sub>2</sub>	<i>n</i> <sub><i>j</i></sub>	<i>n</i> <sub><i>s</i></sub>
Sample mean	<i>m</i> <sub>1</sub>	<i>m</i> <sub>2</sub>	<i>m</i> <sub><i>j</i></sub>	<i>m</i> <sub><i>s</i></sub>
Sum of squares	<i>SS</i> <sub>1</sub>	<i>SS</i> <sub>2</sub>	<i>SS</i> <sub><i>j</i></sub>	<i>SS</i> <sub><i>s</i></sub>

<sup>A</sup> *n<sub>j</sub>* = the number of cells in Sample *j* which contains at least one result,  
*m<sub>j</sub>* = the mean of Sample *j*, and  
*SS<sub>j</sub>* = the sum of squares of deviations of cell means *a<sub>ij</sub>* / *n<sub>ij</sub>* from sample mean *m<sub>j</sub>*, and is given by:

$$SS_j = (L - 1) C_j^2$$

(*L* - 1) is the between cells (laboratories) degrees of freedom, and shall be reduced by 1 for every cell in Sample *j* which does not contain a result.

has the most extreme absolute deviation:  $|a_{ik}/n_{ik} - m_k|$ . The cell identified will be the candidate for the outlier test, be it high or low.

A1.6.1.2 Calculate the total sum of squares of deviations:

$$SS = \sum_{i=1}^S SS_j \quad (\text{A1.7})$$

A1.6.1.3 Calculate the test ratio:

$$B^* = \frac{|a_{ik}/n_{ik} - m_k|}{\sqrt{SS}} \quad (\text{A1.8})$$

A1.6.1.4 Compare the test ratio with the critical value from **Table A1.5**, for *n* = *n<sub>k</sub>* and extra degrees of freedom *v* where:

$$v = \sum_{j=1}^S (n_j - 1), j \neq k. \quad (\text{A1.9})$$

A1.6.1.5 If *B*\* exceeds the critical value, reject results from the cell in question (Sample *k*, Laboratory *i*), modify *n<sub>k</sub>*, *m<sub>k</sub>*, and *SS<sub>k</sub>* values accordingly, and repeat from **A1.6.1.1**.

NOTE A1.2—Hawkins' test applies theoretically to the detection of only a single outlier laboratory in a sample. The technique of repeated tests for a single outlier, in the order of maximum deviation from sample mean, implies that the critical values in **Table A1.5** will not refer exactly to the 1 % significance level. It has been shown by Hawkins, however, that if *n* ≥ 5 and the total degrees of freedom (*n* + *v*) are greater than 20, then this effect is negligible, as are the effects of masking (one outlier hiding another) and swamping (the rejection of one outlier leading to the rejection of others).

A1.6.1.6 When the test is applied to laboratories averaged over all samples, **Table A1.4** will reduce to a single column containing:

*n* = number of laboratories = *L*,

*m* = overall mean = *T*/*N*, where *N* is the total number of results in the array, and

*SS* = sum of squares of deviations of laboratory means from the overall mean, and is given by

$$SS = \sum_{i=1}^L \left( \frac{h_i}{n_i} - m \right)^2 \quad (\text{A1.10})$$

where:

*n<sub>i</sub>* = the number of results in Laboratory *i*.

In the test procedure, therefore, identify the laboratory mean *h<sub>i</sub>*/*n<sub>i</sub>* which differs most from the overall mean, *m*. The corresponding test ratio then becomes:

$$B^* = \frac{|h_i/n_i - m|}{\sqrt{SS}} \quad (\text{A1.11})$$

A1.6.1.7 This shall be compared with the critical value from **Table A1.5** as before, but now with extra degrees of freedom *v* = 0. If a laboratory is rejected, adjust the values of *n*, *m*, and *SS* accordingly and repeat the calculations.

TABLE A1.5 Critical Values of Hawkins' 1 % Outlier Test for  $n = 3$  to 50 and  $v = 0$  to 200

$n$	Degrees of Freedom $v$											
	0	5	10	15	20	30	40	50	70	100	150	200
3	0.8165	0.7240	0.6100	0.5328	0.4781	0.4049	0.3574	0.3233	0.2769	0.2340	0.1926	0.1674
4	0.8639	0.7505	0.6405	0.5644	0.5094	0.4345	0.3850	0.3492	0.3000	0.2541	0.2096	0.1824
5	0.8818	0.7573	0.6530	0.5796	0.5258	0.4510	0.4012	0.3647	0.3142	0.2668	0.2204	0.1920
6	0.8823	0.7554	0.6571	0.5869	0.5347	0.4612	0.4115	0.3749	0.3238	0.2755	0.2280	0.1988
7	0.8733	0.7493	0.6567	0.5898	0.5394	0.4676	0.4184	0.3819	0.3307	0.2819	0.2337	0.2039
8	0.8596	0.7409	0.6538	0.5901	0.5415	0.4715	0.4231	0.3869	0.3358	0.2868	0.2381	0.2079
9	0.8439	0.7314	0.6493	0.5886	0.5418	0.4738	0.4262	0.3905	0.3396	0.2906	0.2416	0.2112
10	0.8274	0.7213	0.6439	0.5861	0.5411	0.4750	0.4283	0.3930	0.3426	0.2936	0.2445	0.2139
11	0.8108	0.7111	0.6380	0.5828	0.5394	0.4753	0.4295	0.3948	0.3448	0.2961	0.2469	0.2162
12	0.7947	0.7010	0.6318	0.5790	0.5373	0.4750	0.4302	0.3960	0.3466	0.2981	0.2489	0.2181
13	0.7791	0.6910	0.6254	0.5749	0.5347	0.4742	0.4304	0.3968	0.3479	0.2997	0.2507	0.2198
14	0.7642	0.6812	0.6189	0.5706	0.5319	0.4731	0.4302	0.3972	0.3489	0.3011	0.2521	0.2212
15	0.7500	0.6717	0.6125	0.5662	0.5288	0.4717	0.4298	0.3973	0.3496	0.3021	0.2534	0.2225
16	0.7364	0.6625	0.6061	0.5617	0.5256	0.4701	0.4291	0.3972	0.3501	0.3030	0.2544	0.2236
17	0.7235	0.6535	0.5998	0.5571	0.5223	0.4683	0.4282	0.3968	0.3504	0.3037	0.2554	0.2246
18	0.7112	0.6449	0.5936	0.5526	0.5189	0.4665	0.4272	0.3964	0.3505	0.3043	0.2562	0.2254
19	0.6996	0.6365	0.5876	0.5480	0.5155	0.4645	0.4260	0.3958	0.3506	0.3047	0.2569	0.2262
20	0.6884	0.6286	0.5816	0.5436	0.5120	0.4624	0.4248	0.3951	0.3505	0.3051	0.2575	0.2269
21	0.6778	0.6209	0.5758	0.5392	0.5086	0.4603	0.4235	0.3942	0.3503	0.3053	0.2580	0.2275
22	0.6677	0.6134	0.5702	0.5348	0.5052	0.4581	0.4221	0.3934	0.3500	0.3055	0.2584	0.2280
23	0.6581	0.6062	0.5647	0.5305	0.5018	0.4559	0.4206	0.3924	0.3496	0.3056	0.2588	0.2285
24	0.6488	0.5993	0.5593	0.5263	0.4984	0.4537	0.4191	0.3914	0.3492	0.3056	0.2591	0.2289
25	0.6400	0.5925	0.5540	0.5221	0.4951	0.4515	0.4176	0.3904	0.3488	0.3056	0.2594	0.2293
26	0.6315	0.5861	0.5490	0.5180	0.4918	0.4492	0.4160	0.3893	0.3482	0.3054	0.2596	0.2296
27	0.6234	0.5798	0.5440	0.5140	0.4885	0.4470	0.4145	0.3881	0.3477	0.3053	0.2597	0.2299
28	0.6156	0.5737	0.5392	0.5101	0.4853	0.4447	0.4129	0.3870	0.3471	0.3051	0.2599	0.2302
29	0.6081	0.5678	0.5345	0.5063	0.4821	0.4425	0.4113	0.3858	0.3464	0.3049	0.2600	0.2304
30	0.6009	0.5621	0.5299	0.5025	0.4790	0.4403	0.4097	0.3846	0.3458	0.3047	0.2600	0.2306
35	0.5686	0.5361	0.5086	0.4848	0.4641	0.4294	0.4016	0.3785	0.3421	0.3031	0.2600	0.2312
40	0.5413	0.5136	0.4897	0.4688	0.4504	0.4191	0.3936	0.3722	0.3382	0.3010	0.2594	0.2314
45	0.5179	0.4939	0.4728	0.4542	0.4377	0.4094	0.3859	0.3660	0.3340	0.2987	0.2586	0.2312
50	0.4975	0.4764	0.4577	0.4410	0.4260	0.4002	0.3785	0.3600	0.3299	0.2962	0.2575	0.2308

**A1.7 Variance Ratio Test ( $F$ -Test)**

A1.7.1 A variance estimate  $V_1$ , based on  $v_1$  degrees of freedom, can be compared with a second estimate  $V_2$ , based on  $v_2$  degrees of freedom, by calculating the ratio

$$F = \frac{V_1}{V_2} \quad (\text{A1.12})$$

A1.7.2 If the ratio exceeds the appropriate critical value given in Tables A1.6-A1.9, where  $v_1$  corresponds to the numerator and  $v_2$  corresponds to the denominator, then  $V_1$  is greater than  $V_2$  at the chosen level of significance.

TABLE A1.6 Critical 5 % Values of  $F$ 

		$v_1$															
		3	4	5	6	7	8	9	10	15	20	30	50	100	200	500	$\infty$
$v_2$	3	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.70	8.66	8.62	8.58	8.55	8.54	8.53	8.53
	4	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.86	5.80	5.75	5.70	5.66	5.65	5.64	5.63
	5	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.62	4.56	4.50	4.44	4.41	4.39	4.37	4.37
	6	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	3.94	3.87	3.81	3.75	3.71	3.69	3.68	3.67
	7	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.51	3.44	3.38	3.32	3.27	3.25	3.24	3.23
	8	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.22	3.15	3.08	3.02	2.97	2.95	2.94	2.93
	9	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.01	2.94	2.86	2.80	2.76	2.73	2.72	2.71
	10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.85	2.77	2.70	2.64	2.59	2.56	2.55	2.54
	15	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.40	2.33	2.25	2.18	2.12	2.10	2.08	2.07
	20	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.20	2.12	2.04	1.97	1.91	1.88	1.86	1.84
	30	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.01	1.93	1.84	1.76	1.70	1.66	1.64	1.62
	50	2.79	2.56	2.40	2.29	2.20	2.13	2.07	2.03	1.87	1.78	1.69	1.60	1.52	1.48	1.46	1.44
	100	2.70	2.46	2.31	2.19	2.10	2.03	1.97	1.93	1.77	1.68	1.57	1.48	1.39	1.34	1.31	1.28
	200	2.65	2.42	2.26	2.14	2.06	1.98	1.93	1.88	1.72	1.62	1.52	1.41	1.32	1.26	1.22	1.19
	500	2.62	2.39	2.23	2.12	2.03	1.96	1.90	1.85	1.69	1.59	1.48	1.38	1.28	1.21	1.16	1.11
	$\infty$	2.60	2.37	2.21	2.10	2.01	1.94	1.88	1.83	1.67	1.57	1.46	1.35	1.24	1.17	1.11	1.00



# D6300 – 17a

TABLE A1.7 Critical 1 % Values of F

		$v_1$															
		3	4	5	6	7	8	9	10	15	20	30	50	100	200	500	$\infty$
$v_2$	3	29.5	28.7	28.2	27.9	27.7	27.5	27.3	27.2	26.9	26.7	26.5	26.4	26.2	26.2	26.1	26.1
	4	16.7	16.0	15.5	15.2	15.0	14.8	14.7	14.5	14.2	14.0	13.8	13.7	13.6	13.5	13.5	13.5
	5	12.1	11.4	11.0	10.7	10.5	10.3	10.2	10.1	9.72	9.55	9.38	9.24	9.13	9.08	9.04	9.02
	6	9.78	9.15	8.75	8.47	8.26	8.10	7.98	7.87	7.56	7.40	7.23	7.09	6.99	6.93	6.90	6.88
	7	8.45	7.85	7.46	7.19	6.99	6.84	6.72	6.62	6.31	6.16	5.99	5.86	5.75	5.70	5.67	5.65
	8	7.59	7.01	6.63	6.37	6.18	6.03	5.91	5.81	5.52	5.36	5.20	5.07	4.96	4.91	4.88	4.86
	9	6.99	6.42	6.06	5.80	5.61	5.47	5.35	5.26	4.96	4.81	4.65	4.52	4.42	4.36	4.33	4.31
	10	6.55	5.99	5.64	5.39	5.20	5.06	4.94	4.85	4.56	4.41	4.25	4.12	4.01	3.96	3.93	3.91
	15	5.42	4.89	4.56	4.32	4.14	4.00	3.89	3.80	3.52	3.37	3.21	3.08	2.98	2.92	2.89	2.87
	20	4.94	4.43	4.10	3.87	3.70	3.56	3.46	3.37	3.09	2.94	2.78	2.64	2.54	2.48	2.44	2.42
	30	4.51	4.02	3.70	3.47	3.30	3.17	3.07	2.98	2.70	2.55	2.39	2.25	2.13	2.07	2.03	2.01
	50	4.20	3.72	3.41	3.19	3.02	2.89	2.79	2.70	2.42	2.27	2.10	1.95	1.82	1.76	1.71	1.68
	100	3.98	3.51	3.21	2.99	2.82	2.69	2.59	2.50	2.22	2.07	1.89	1.73	1.60	1.52	1.47	1.43
	200	3.88	3.41	3.11	2.89	2.73	2.60	2.50	2.41	2.13	1.97	1.79	1.63	1.48	1.39	1.33	1.28
	500	3.82	3.36	3.05	2.84	2.68	2.55	2.44	2.36	2.07	1.92	1.74	1.56	1.41	1.31	1.23	1.16
	$\infty$	3.78	3.32	3.02	2.80	2.64	2.51	2.41	2.32	2.04	1.88	1.70	1.52	1.36	1.25	1.15	1.00

TABLE A1.8 Critical 0.1 % Values of F

		$v_1$															
	3	4	5	6	7	8	9	10	15	20	30	50	100	200	500	$\infty$	
$v_2$	3	141	137	135	133	132	131	130	129	127	126	125	124	124	124	124	
	4	56.2	53.4	51.7	50.5	49.7	49.0	48.5	48.0	46.8	46.1	45.4	44.9	44.5	44.3	44.1	44.0
	5	33.2	31.1	29.8	28.8	28.2	27.6	27.2	26.9	25.9	25.4	24.9	24.4	24.1	23.9	23.8	23.8
	6	23.7	21.9	20.8	20.0	19.5	19.0	18.7	18.4	17.6	17.1	16.7	16.3	16.0	15.9	15.8	15.8
	7	18.8	17.2	16.2	15.5	15.0	14.6	14.3	14.1	13.3	12.9	12.5	12.2	11.9	11.8	11.7	11.7
	8	15.8	14.4	13.5	12.9	12.4	12.0	11.8	11.5	10.8	10.5	10.1	9.80	9.57	9.46	9.39	9.34
	9	13.9	12.6	11.7	11.1	10.7	10.4	10.1	9.89	9.24	8.90	8.55	8.26	8.04	7.93	7.86	7.81
	10	12.6	11.3	10.5	9.92	9.52	9.20	8.96	8.75	8.13	7.80	7.47	7.19	6.98	6.87	6.81	6.76
	15	9.34	8.25	7.57	7.09	6.74	6.47	6.26	6.08	5.53	5.25	4.95	4.70	4.51	4.41	4.35	4.31
	20	8.10	7.10	6.46	6.02	5.69	5.44	5.24	5.08	4.56	4.29	4.01	3.77	3.58	3.48	3.42	3.38
	30	7.05	6.12	5.53	5.12	4.82	4.58	4.39	4.24	3.75	3.49	3.22	2.98	2.79	2.69	2.63	2.59
	50	6.34	5.46	4.90	4.51	4.22	4.00	3.82	3.67	3.20	2.95	2.68	2.44	2.24	2.14	2.07	2.03
	100	5.85	5.01	4.48	4.11	3.83	3.61	3.44	3.30	2.84	2.59	2.32	2.07	1.87	1.75	1.68	1.62
	200	5.64	4.81	4.29	3.92	3.65	3.43	3.26	3.12	2.67	2.42	2.15	1.90	1.68	1.55	1.46	1.39
	500	5.51	4.69	4.18	3.82	3.54	3.33	3.16	3.02	2.58	2.33	2.05	1.80	1.57	1.43	1.32	1.23
	$\infty$	5.42	4.62	4.10	3.74	3.47	3.27	3.10	2.96	2.51	2.27	1.99	1.73	1.49	1.34	1.21	1.00

TABLE A1.9 Critical 0.05 % Values of F

		$v_1$															
		3	4	5	6	7	8	9	10	15	20	30	50	100	200	500	$\infty$
$v_2$	3	225	218	214	211	209	208	207	206	203	201	199	198	197	197	196	196
	4	80.1	76.1	73.6	71.9	70.6	69.7	68.9	68.3	66.5	65.5	64.6	63.8	63.2	62.9	62.7	62.6
	5	44.4	41.5	39.7	38.5	37.6	36.9	36.4	35.9	34.6	33.9	33.1	32.5	32.1	31.8	31.7	31.6
	6	30.4	28.1	26.6	25.6	24.9	24.3	23.9	23.5	22.4	21.9	21.4	20.9	20.5	20.3	20.2	20.1
	7	23.5	21.4	20.2	19.3	18.7	18.2	17.8	17.5	16.5	16.0	15.5	15.1	14.7	14.6	14.5	14.4
	8	19.4	17.6	16.4	15.7	15.1	14.6	14.3	14.0	13.1	12.7	12.2	11.8	11.6	11.4	11.4	11.3
	9	16.8	15.1	14.1	13.3	12.8	12.4	12.1	11.8	11.0	10.6	10.2	9.80	9.53	9.40	9.32	9.26
	10	15.0	13.4	12.4	11.8	11.3	10.9	10.6	10.3	9.56	9.16	8.75	8.42	8.16	8.04	7.96	7.90
	15	10.8	9.48	8.66	8.10	7.68	7.36	7.11	6.91	6.27	5.93	5.58	5.29	5.06	4.94	4.87	4.83
	20	9.20	8.02	7.28	6.76	6.38	6.08	5.85	5.66	5.07	4.75	4.42	4.15	3.93	3.82	3.75	3.70
	30	7.90	6.82	6.14	5.66	5.31	5.04	4.82	4.65	4.10	3.80	3.48	3.22	3.00	2.89	2.82	2.78
	50	7.01	6.01	5.37	4.93	4.60	4.34	4.14	3.98	3.45	3.16	2.86	2.59	2.37	2.25	2.17	2.13
	100	6.43	5.47	4.87	4.44	4.13	3.89	3.70	3.54	3.03	2.75	2.44	2.18	1.95	1.82	1.74	1.67
	200	6.16	5.23	4.64	4.23	3.92	3.68	3.49	3.34	2.83	2.56	2.25	1.98	1.74	1.60	1.50	1.42
	500	6.01	5.09	4.51	4.10	3.80	3.56	3.36	3.21	2.72	2.45	2.14	1.87	1.61	1.46	1.34	1.24
	$\infty$	5.91	5.00	4.42	4.02	3.72	3.48	3.30	3.14	2.65	2.37	2.07	1.79	1.53	1.36	1.22	1.00

## A2. EXAMPLE RESULTS OF TEST FOR DETERMINATION OF BROMINE NUMBER AND STATISTICAL TABLES

### A2.1 Bromine Number for Low Boiling Samples

A2.1.1 See [Table A2.1](#).

### A2.2 Cube Root of Bromine Number for Low Boiling Samples

A2.2.1 See [Table A1.3](#).

### A2.3 Critical 1 % Values of Cochran's Criterion for $n$ Variance Estimates and $\nu$ Degrees of Freedom

A2.3.1 See [Table A2.2](#).

### A2.4 Critical Values of Hawkins' 1 % Outlier Test for $n = 3$ to $50$ and $\nu = 0$ to $200$

A2.4.1 See [Table A1.5](#).

A2.4.2 The critical values in the table are correct to the fourth decimal place in the range  $n = 3$  to  $30$  and  $\nu = 0, 5, 15$ , and  $30$  (3). Other values were derived from the Bonferroni inequality as

$$B^* = t \left[ \frac{(n-1)}{n(n+\nu-2+t^2)} \right]^{\frac{1}{2}} \quad (\text{A2.1})$$

where  $t$  is the upper  $0.005/n$  fractile of a  $t$ -variate with  $n + \nu - 2$  degrees of freedom. The values so computed are only slightly conservative, and have a maximum error of approximately  $0.0002$  above the true value. If critical values are required for intermediate values of  $n$  and  $\nu$ , they may be estimated by second order interpolation using the square of the reciprocals of the tabulated values. Similarly, second order extrapolation can be used to estimate values beyond  $n = 50$  and  $\nu = 200$ .

### A2.5 Critical Values of $t$

A2.5.1 See [Table A2.3](#).

### A2.6 Critical Values of $F$ <sup>6</sup>

A2.6.1 Critical 5 % Values of  $F$ —See [Table A1.6](#).

A2.6.2 Critical 1 % Values of  $F$ —See [Table A1.7](#).

A2.6.3 Critical 0.1 % Values of  $F$ —See [Table A1.8](#).

A2.6.4 Critical 0.05 % Values of  $F$ —See [Table A1.9](#).

A2.6.5 Approximate Formula for Critical Values of  $F$ —Critical values of  $F$  for untabulated values of  $\nu_1$ , and  $\nu_2$  may be approximated by second order interpolation from the tables. Critical values of  $F$  corresponding to  $\nu_1 > 30$  and  $\nu_2 > 30$  degrees of freedom and significance level  $100(1-P)\%$ , where  $P$  is the probability, can also be approximated from the formula

$$\log_{10}(F) = \frac{A(P)}{\sqrt{b - B(P)}} - C(P) \left( \frac{1}{\nu_1} + \frac{1}{\nu_2} \right) \quad (\text{A2.2})$$

where:

$$b = 2I \left( \frac{1}{\nu_1} + \frac{1}{\nu_2} \right) \quad (\text{A2.3})$$

A2.6.5.1 Values of  $A(P)$ ,  $B(P)$ , and  $C(P)$  are given in [Table A2.4](#) for typical values of significance level  $100(1-P)\%$ .

### A2.7 Critical Values of the Normal Distribution (see [Table A2.5](#)):

<sup>6</sup> See Ref (8) for the source of these tables.

**TABLE A2.1 Bromine Number for Low Boiling Samples**

Laboratory	Sample							
	1	2	3	4	5	6	7	8
A	1.9	64.5	0.80	3.7	11.0	46.1	114.8	1.2
	2.1	65.5	0.78	3.8	11.1	46.5	114.2	1.2
B	1.7	65.4	0.69	3.7	11.1	50.3	114.5	1.2
	1.8	66.0	0.72	3.7	11.0	49.9	114.3	1.2
C	1.8	63.5	0.76	3.5	10.4	48.5	112.4	1.3
	1.8	63.8	0.76	3.5	10.5	48.2	112.7	1.3
D	4.1	63.6	0.80	4.0	10.8	49.6	108.8	1.0
	4.0	63.9	0.80	3.9	10.8	49.9	108.2	1.1
E	2.1	63.9	0.83	3.7	10.9	47.4	115.6	1.3
	1.8	63.7	0.83	3.7	11.1	47.6	115.1	1.4
F	1.8	70.7	0.72	3.4	11.5	49.1	121.0	1.4
	1.7	69.7	0.64	3.6	11.2	47.9	117.9	1.4
G	1.9	63.8	0.77	3.5	10.6	46.1	114.1	1.1
	2.2	63.6	0.59	3.5	10.6	45.5	112.8	0.93
H	2.0	66.5	0.78	3.2	10.7	49.6	114.8	1.1
	1.8	65.5	0.71	3.5	10.7	48.5	114.5	1.0
J	2.1	68.2	0.81	4.0	11.1	49.1	115.7	1.4
	2.1	65.3	0.81	3.7	11.1	47.9	113.9	1.4



TABLE A2.2 Critical 1 % Values of Cochran's Criterion for  $n$  Variance Estimates and  $\nu$  Degrees of Freedom<sup>A</sup>

$n$	Degrees of Freedom $\nu$									
	1	2	3	4	5	10	15	20	30	50
3	0.9933	0.9423	0.8831	0.8335	0.7933	0.6743	0.6145	0.5775	0.5327	0.4872
4	0.9676	0.8643	0.7814	0.7212	0.6761	0.5536	0.4964	0.4620	0.4213	0.3808
5	0.9279	0.7885	0.6957	0.6329	0.5875	0.4697	0.4168	0.3855	0.3489	0.3131
6	0.8828	0.7218	0.6258	0.5635	0.5195	0.4084	0.3597	0.3312	0.2982	0.2661
7	0.8376	0.6644	0.5685	0.5080	0.4659	0.3616	0.3167	0.2907	0.2606	0.2316
8	0.7945	0.6152	0.5209	0.4627	0.4227	0.3248	0.2832	0.2592	0.2316	0.2052
9	0.7544	0.5727	0.4810	0.4251	0.3870	0.2950	0.2563	0.2340	0.2086	0.1842
10	0.7175	0.5358	0.4469	0.3934	0.3572	0.2704	0.2342	0.2135	0.1898	0.1673
11	0.6837	0.5036	0.4175	0.3663	0.3318	0.2497	0.2157	0.1963	0.1742	0.1532
12	0.6528	0.4751	0.3919	0.3428	0.3099	0.2321	0.2000	0.1818	0.1611	0.1414
13	0.6245	0.4498	0.3695	0.3223	0.2909	0.2169	0.1865	0.1693	0.1498	0.1313
14	0.5985	0.4272	0.3495	0.3043	0.2741	0.2036	0.1748	0.1585	0.1400	0.1226
15	0.5747	0.4069	0.3318	0.2882	0.2593	0.1919	0.1645	0.1490	0.1315	0.1150
20	0.4799	0.3297	0.2654	0.2288	0.2048	0.1496	0.1274	0.1150	0.1010	0.0879
25	0.4130	0.2782	0.2220	0.1904	0.1699	0.1230	0.1043	0.0939	0.0822	0.0713
30	0.3632	0.2412	0.1914	0.1635	0.1455	0.1046	0.0885	0.0794	0.0694	0.0600
35	0.3247	0.2134	0.1685	0.1435	0.1274	0.0912	0.0769	0.0690	0.0601	0.0519
40	0.2940	0.1916	0.1507	0.1281	0.1136	0.0809	0.0681	0.0610	0.0531	0.0457
45	0.2690	0.1740	0.1364	0.1158	0.1025	0.0727	0.0611	0.0547	0.0475	0.0409
50	0.2481	0.1596	0.1248	0.1057	0.0935	0.0661	0.0555	0.0496	0.0431	0.0370
60	0.2151	0.1371	0.1068	0.0902	0.0796	0.0561	0.0469	0.0419	0.0363	0.0311
70	0.1903	0.1204	0.0935	0.0788	0.0695	0.0487	0.0407	0.0363	0.0314	0.0269
80	0.1709	0.1075	0.0832	0.0701	0.0617	0.0431	0.0360	0.0320	0.0277	0.0236
90	0.1553	0.0972	0.0751	0.0631	0.0555	0.0387	0.0322	0.0287	0.0248	0.0211
100	0.1424	0.0888	0.0685	0.0575	0.0505	0.0351	0.0292	0.0260	0.0224	0.0191

<sup>A</sup> These values are slightly conservative approximations calculated via Bonferroni's inequality (3) as the upper 0.01/ $n$  fractile of the beta distribution. If intermediate values are required along the  $n$ -axis, they may be obtained by linear interpolation of the reciprocals of the tabulated values. If intermediate values are required along the  $\nu$ -axis, they may be obtained by second order interpolation of the reciprocals of the tabulated values.

TABLE A2.3 Critical Values of  $t$ 

Degrees of Freedom	Double-Sided % Significance Level						
	50	40	30	20	10	5	1
1	1.000	1.376	1.963	3.078	6.314	12.706	63.657
2	0.816	1.061	1.386	1.886	2.920	4.303	9.925
3	0.765	0.978	1.250	1.638	2.353	3.182	5.841
4	0.741	0.941	1.190	1.533	2.132	2.776	4.604
5	0.727	0.920	1.156	1.476	2.015	2.571	4.032
6	0.718	0.906	1.134	1.440	1.943	2.447	3.707
7	0.711	0.896	1.119	1.415	1.895	2.365	3.499
8	0.706	0.889	1.108	1.397	1.860	2.306	3.355
9	0.703	0.883	1.100	1.383	1.833	2.262	3.250
10	0.700	0.879	1.093	1.372	1.812	2.228	3.165
11	0.697	0.876	1.088	1.363	1.796	2.201	3.106
12	0.695	0.873	1.083	1.356	1.782	2.179	3.055
13	0.694	0.870	1.079	1.350	1.771	2.160	3.012
14	0.692	0.868	1.076	1.345	1.761	2.145	2.977
15	0.691	0.866	1.074	1.341	1.753	2.131	2.947
16	0.690	0.865	1.071	1.337	1.746	2.120	2.921
17	0.689	0.863	1.069	1.333	1.740	2.110	2.898
18	0.688	0.862	1.067	1.330	1.734	2.101	2.878
19	0.688	0.861	1.066	1.328	1.729	2.093	2.861
20	0.687	0.860	1.064	1.325	1.725	2.086	2.845
21	0.686	0.859	1.063	1.323	1.721	2.080	2.831
22	0.686	0.858	1.061	1.321	1.717	2.074	2.819
23	0.685	0.858	1.060	1.319	1.714	2.069	2.807
24	0.685	0.857	1.059	1.318	1.711	2.064	2.797
25	0.684	0.856	1.058	1.316	1.708	2.060	2.787
26	0.684	0.856	1.058	1.315	1.706	2.056	2.779
27	0.684	0.855	1.057	1.314	1.703	2.052	2.771
28	0.683	0.855	1.056	1.313	1.701	2.048	2.763
29	0.683	0.854	1.055	1.311	1.699	2.045	2.756
30	0.683	0.854	1.055	1.310	1.697	2.042	2.750
40	0.681	0.851	1.050	1.303	1.684	2.021	2.704
50	0.680	0.849	1.048	1.299	1.676	2.008	2.678
60	0.679	0.848	1.046	1.296	1.671	2.000	2.660
120	0.677	0.845	1.041	1.289	1.658	1.980	2.617
$\infty$	0.674	0.842	1.036	1.282	1.645	1.960	2.576

**TABLE A2.4 Constants for Approximating Critical Values of  $F^A$** 

100 (1 - $P$ ) %	$A(P)$	$B(P)$	$C(P)$
10.0 %	1.1131	0.77	0.527
5.0 %	1.4287	0.95	0.681
2.5 %	1.7023	1.14	0.846
1.0 %	2.0206	1.40	1.073
0.5 %	2.2373	1.61	1.250
0.1 %	2.6841	2.09	1.672
0.05 %	2.8580	2.30	1.857

<sup>A</sup> For values of  $P$  not given above, critical values of  $F$  may be obtained by second order interpolation/extrapolation of  $\log(F)$  (either tabulated or estimated from the formula) against  $\log(1 - P)$ .

A2.7.1 Critical values  $Z$  corresponding to a single-sided probability  $P$ , or to a double-sided significance level  $2(1 - P)$  are given below in terms of the “standard normal deviate,” where

**TABLE A2.5 Critical Values of the Normal Distribution<sup>A</sup>**

$P$	0.70	0.80	0.90	0.95	0.975	0.99	0.995
$Z$	0.524	0.842	1.282	1.645	1.960	2.326	2.576
$2(1 - P)$	0.60	0.40	0.20	0.10	0.05	0.02	0.01

<sup>A</sup> When  $P$  is less than 0.5 the appropriate critical value is the negative of the value corresponding to a probability  $(1 - P)$ .

$$Z = \frac{x - \mu}{\sigma} \quad (\text{A2.4})$$

and where  $\mu$  and  $\sigma$  are the mean and standard deviation respectively of the normal distribution.

### A3. TYPES OF DEPENDENCE AND CORRESPONDING TRANSFORMATIONS (7.2)

#### A3.1 Types of Dependence

A3.1.1 See [Table A3.1](#).

#### A3.2 Transformation Procedure

A3.2.1 The following steps shall be taken in identifying the correct type of transformation and its parameters,  $B$  or  $B_0$ , or both.

A3.2.1.1 Plot laboratories standard deviations,  $D$ , and repeats standard deviations,  $d$ , against sample means in the form of scatter diagrams. Refer to [Figs. A3.1-A3.6](#) and identify the type of transformation to be applied (if any).

A3.2.1.2 With the exception of the power transformation (Type 2 in [Table A3.1](#)), the transformation parameter is either known in advance or estimated from the scatter diagrams. For the arcsin (Type 3) and logistic (Type 4) transformations,  $B$  will be the upper limit of the rating scale or “score” that defines results. For the log (Type 1) transformation, calculate  $B_0$  from the intercept and slope ( $B_0 = \text{intercept/slope}$ ), estimated from the scatter diagrams. Similarly, estimate  $B$  from the intercept in the case of the arctan (Type 5) transformation. In every case,  $B$  or  $B_0$ , or both, shall be rounded to give a meaningful value that satisfies the plots for both the laboratories and repeats standard deviations.

A3.2.1.3 In the case of the power transform,  $B$  and  $B_0 = 0$  will be estimated as part of the line fitting procedure described in the next section ([A3.2.1.4](#)). A non-zero  $B_0$  may be estimated by minimizing the sum of squared residuals from the fitted line. Function minimization using a simplex procedure due to Nelder and Mead (9) has been found satisfactory. This is applied to the functional form of the line shown in [Table A3.1](#) using the calculated sample means and standard deviations.

The values and significances of all the constants are determined simultaneously as part of the simplex minimization. For detailed discussion of simplex minimization consult a trained statistician.

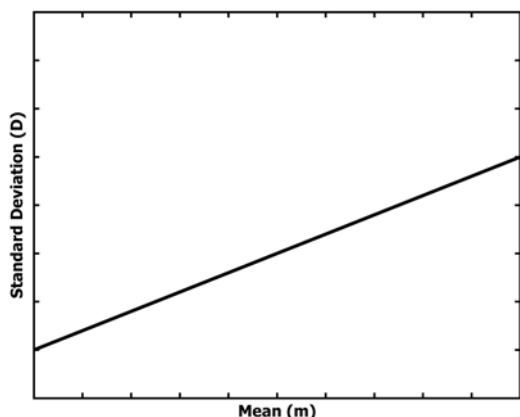
A3.2.1.4 In order to confirm the selected transformation type, and to estimate the parameter  $B$  in the case of the power transformation, fit the line specified in [Table A3.1](#), corresponding to the transformation in question, in accordance with the computational procedure in [A4.3](#). For the power transformation, coefficient  $B$ , shall differ significantly from zero and shall be rounded to a meaningful value. For the arcsin transformation,  $b_1$  shall have a value not significantly different from 0.5. Similarly,  $b_1$  shall not significantly differ from a value of one for the logistic, log, and arctan transformations. In every case the test specified in [Table A3.1](#) shall be applied at the 5 % significance level. Failure of this test implies either that the type of transformation or its parameter  $B$  is incorrect. Similarly, coefficient  $b_3$  shall in every case be tested as zero. Failure in this case implies that the transformation is different for repeatability and reproducibility, and the procedures of [Annex A5](#) shall be applied. In some cases the presence of outliers (see [7.3](#)) can give rise to this difference, so the adequacy of a single transformation should be reassessed after removing outlying observations, if any.

A3.2.1.5 If the tests applied above were satisfactory, transform all the results accordingly, recalculate means and standard deviations using transformed results, and create new scatter diagrams as in [A3.2.1](#). These will now show a uniform level for laboratories standard deviation, and a uniform (but not necessarily the same) level for repeats standard deviation. A statistical test for uniformity is given in [7.4](#).

**TABLE A3.1 Types of Dependence<sup>A</sup>**

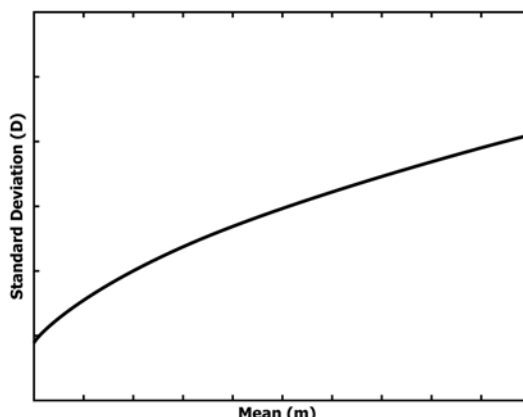
Form of Dependence	Transformations	Form of Line to be Fitted	$dx/dy$	Remarks
$D = K(m + B_0)$ $m + B_0 > 0$	$y = \log(x + B_0)$ Type 1 – “log”	$\log(D) = b_0 + b_1 \log(m + B_0) + b_2 T + b_3 T \log(m + B_0)$  Test: $b_1 = 1, b_3 = 0$	$(x + B_0)$	Care must be taken if $(x + B_0)$ is small, as rounding becomes critical
$D = K(m + B_0)^B$ $m + B_0 > 0$ , $B \neq 1$	$y = (x + B_0)^{1-B}$ Type 2 – “power”	$\log(D) = b_0 + B \log(m + B_0) + b_2 T + b_3 T \log(m + B_0)$ Test: $B \neq 1, b_3 = 0$	$(x + B_0)^B / (1 - B)$	$B = 1/2$ or 2 are common cases. If $B$ is not different from 1, use log transform 1 above. The fitted line may pass through the origin.
$D = K[(m/B)(1 - m/B)]^{1/2}$ $0 \leq m \leq B$	$y = \arcsin(x/B)^{1/2}$ Type 3 – “arcsin”	$\log(D) = b_0 + b_1 \log[m(B - m)] + b_2 T + b_3 T \log[m(B - m)]$ Test: $b_1 = 1/2, b_3 = 0$	$2[x(B - x)]^{1/2}$	This case often arises when results are reported as percentages or qualitatively as “scores.” If $x$ is always small compared to $B$ , the transformation reduces to $y = (x)^{1/2}$ , a special case of 2 above.
$D = K[(m/B)(1 - m/B)]$ $0 \leq m \leq B$	$y = \log[x/(B-x)]$ Type 4 – “logistic”	$\log(D) = b_0 + b_1 \log[m(B - m)] + b_2 T + b_3 T \log[m(B - m)]$ Test: $b_1 = 1, b_3 = 0$	$x(B - x)/B$	This case arises when results are reported on a scale of 0 to $B$ . If $x$ is always small compared to $B$ , then the transformation reduces to $y = \log(x)$ a special case of 1 above.
$D = K[(m^2 + B^2)/B]$ $B > 0$	$y = \arctan(x/B)$ Type 5 – “arctan”	$\log(D) = b_0 + b_1 \log(m^2 + B^2) + b_2 T + b_3 T \log(m^2 + B^2)$ Test: $b_1 = 1, b_3 = 0$	$(x^2 + B^2)/B$	The fitted line does not pass through the origin. If $B$ is small, the transformation reduces to $y = 1/x$ , a special case of 2 above.

<sup>A</sup> The forms of dependence above are shown graphically in the corresponding Figs. A3.1-A3.6. In all cases,  $K$  can be any positive constant, and “log” refers to natural logarithms. The form of line to be fitted includes a dummy variable  $T$  (see A4.1) by which it is possible to test for a difference in the transformation as applied to repeatability and reproducibility.



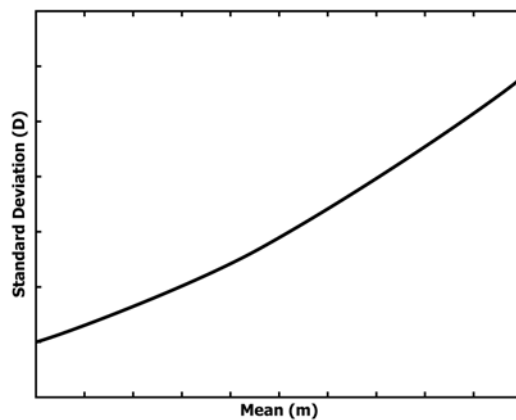
$$D = K(m + B_0), m + B_0 > 0$$

**FIG. A3.1 Type 1, log**



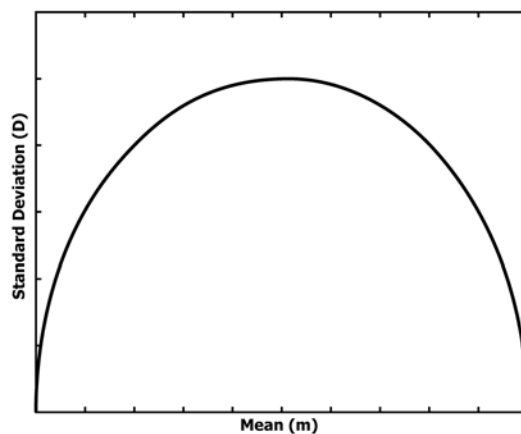
$$D = K(m + B_0)^B, m + B_0 > 0, 0 < B < 1$$

**FIG. A3.2 Type 2, power**



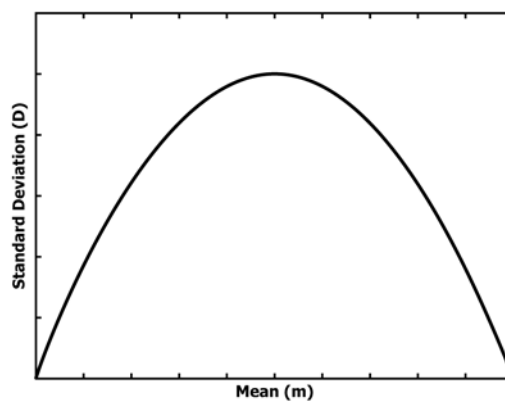
$$D = K(m + B_0)^B, m + B_0 > 0, B > 1$$

FIG. A3.3 Type 2, power



$$D = K[(m/B) (1-m/B)]^{1/2}, 0 \leq m \leq B$$

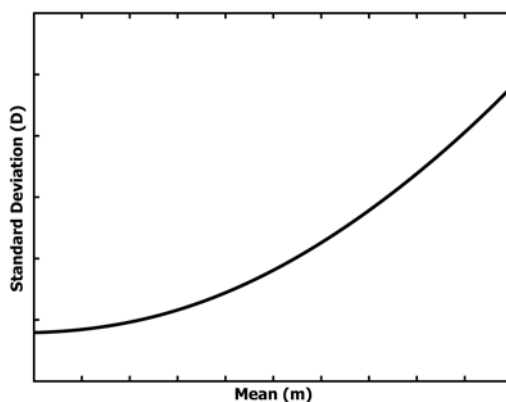
FIG. A3.4 Type 3, arcsin



$$D = K[(m/B) (1-m/B)], 0 \leq m \leq B$$

FIG. A3.5 Type 4, logistic





$$D = K[(m^2 + B^2)/B], B > 0$$

FIG. A3.6 Type 5, arctan

## A4. WEIGHTED LINEAR REGRESSION ANALYSIS (7.2)

### A4.1 Explanation for Use of a Dummy Variable

A4.1.1 Two different variables  $Y_1$  and  $Y_2$ , when plotted against the same independent variable  $X$ , will in general give different linear relationships of the form

$$Y_1 = b_{10} + b_{11}X \quad (\text{A4.1})$$

$$Y_2 = b_{20} + b_{21}X$$

where the coefficients  $b_{ij}$  are estimated by regression analysis. In order to compare the two relationships, a dummy variable  $T$  can be defined such that

$T = T_1$ , a constant value for every observation of  $Y_1$ ,  
 $T = T_2$ , a constant value for every observation of  $Y_2$ , and  
 $T_1 \neq T_2$

A4.1.2 Letting  $Y$  represent the combination of  $Y_1$  and  $Y_2$ , plot a single relationship

$$Y = b_0 + b_1X + b_2T + b_3TX \quad (\text{A4.2})$$

where, as before, the coefficients  $b_i$  are estimated by regression analysis. By comparing Eq A4.1 and Eq A4.2), it is evident that

$$b_{10} = b_0 + b_2T_1 \quad (\text{A4.3})$$

$$b_{20} = b_0 + b_2T_2$$

and that therefore

$$b_{10} - b_{20} = b_2 (T_1 - T_2) \quad (\text{A4.4})$$

A4.1.3 Similarly,

$$b_{11} - b_{21} = b_3 (T_1 - T_2) \quad (\text{A4.5})$$

A4.1.4 In order to test for a difference between  $b_{10}$  and  $b_{20}$  therefore, it is only necessary to test for a non-zero coefficient  $b_2$ . Similarly, to test for a difference between  $b_{11}$  and  $b_{21}$ , test for a non-zero coefficient  $b_3$ .

A4.1.5 Any non-zero values can be chosen for  $T_1$  and  $T_2$ . However, since reproducibility is the basis of tests for quality control against specifications, weighting shall reflect this in the estimation of precision relationships. An “importance ratio” of

2:1 in the favor of reproducibility shall be applied by setting  $T_1 = 1$  and  $T_2 = -2$ , where  $T_1$  refers to the plot of laboratories standard deviation and  $T_2$  refers to the repeats standard deviation.

### A4.2 Derivation of Weights Used in Regression Analysis

A4.2.1 In order to account for the relative precision of fitted variables in a regression analysis, weights shall be used that are inversely proportional to the variances of the fitted variables.

A4.2.1.1 For a variable  $D$ , which is an estimate of population standard deviation  $\sigma$ , based on  $v(D)$  degrees of freedom, the variance of  $D$  is given by

$$\text{Var}(D) = \sigma^2/2v(D) \quad (\text{A4.6})$$

A4.2.1.2 Replacing  $\sigma^2$  by its estimate  $D^2$ , the weight for this variable will be approximated by

$$w(D) = 2v(D)/D^2 \quad (\text{A4.7})$$

A4.2.1.3 It is clear that as standard deviation  $D$  increases, so will the weight decrease. For this reason the fitted variable in the weighted regression shall instead be a function of standard deviation, which yields weights independent of the fitted variable.

A4.2.1.4 In cases where a function  $g(D)$  is fitted, rather than  $D$  itself, the variance formula becomes

$$\text{Var}[\log(D)] = \frac{1}{D^2} \text{Var}(D) = \frac{1}{D^2} \frac{\sigma^2}{2v(D)} \quad (\text{A4.8})$$

A4.2.1.5 Once again replacing  $\sigma^2$  by its estimate  $D^2$ , the weight for  $\log(D)$  will be approximated by

$$w[\log(D)] = 2v(D) \quad (\text{A4.9})$$

A4.2.1.6 In relation to laboratories standard deviation  $D$  and repeats standard deviation  $d$ , therefore, it is necessary to perform regression analysis in terms of  $\log(D)$  and  $\log(d)$ , since weighting will then take account only of the amount of data on which the standard deviation was based. A relationship estimated in this way will be less dependent on samples which have a high proportion of missing results.

A4.2.1.7 Denoting degrees of freedom as  $\nu(D)$  for laboratory standard deviations  $D$  and  $\nu(d)$  for repeats standard deviations  $d$ , formulae for calculating weights then become

$$w[\log(D)] = 2\nu(D) \quad (\text{A4.10})$$

$$w[\log(d)] = 2\nu(d) \quad (\text{A4.11})$$

NOTE A4.1—Unweighted regression corresponds to weighted regression in which all the weights have a constant value 1.

### A4.3 Computational Procedure for Regression Analysis

A4.3.1 The following technique gives the best fitting straight line of the form of Eq A4.2.

A4.3.1.1 First draw up a table (see Table A4.1) giving values of the variables to be plotted in the regression, together with corresponding weights. Functions  $g_1$  and  $g_2$  will always be natural logarithms corresponding to the transformation in question, as specified in A3.2.

A4.3.1.2 Using the symbols defined in Table A4.1, the line to be fitted (Eq A4.2) becomes

$$y = b_0 + b_1x_1 + b_2x_2 + b_3x_3 \quad (\text{A4.12})$$

A4.3.1.3 The intercept  $b_0$  can be eliminated by rewriting this as

$$(y - \bar{y}) = b_1(x_1 - \bar{x}_1) + b_2(x_2 - \bar{x}_2) + b_3(x_3 - \bar{x}_3) \quad (\text{A4.13})$$

where  $y$ ,  $x_1$ ,  $x_2$ , and  $x_3$  are weighted mean values, for example

$$\bar{x}_2 = \frac{\sum_{i=1}^n w_i x_{2i}}{\sum_{i=1}^n w_i} \quad (\text{A4.14})$$

and where  $n$  is the number of points (twice the number of samples) to be plotted.

A4.3.1.4 The least squares solution of Eq A4.14 requires the solution of the set of simultaneous equations of the form

$$a_{y1} = a_{11}b_1 + a_{12}b_2 + a_{13}b_3 \quad (\text{A4.15})$$

$$a_{y2} = a_{21}b_1 + a_{22}b_2 + a_{23}b_3$$

$$a_{y3} = a_{31}b_1 + a_{32}b_2 + a_{33}b_3$$

A4.3.1.5 Examples of  $a_{ij}$  and  $a_{yi}$  elements, in terms of weighted means  $\bar{x}_i$ , are as follows

$$a_{22} = \sum w_i (x_{2i} - \bar{x}_2)^2 \quad a_{23} = \sum w_i (x_{2i} - \bar{x}_2)(x_{3i} - \bar{x}_3) \quad (\text{A4.16})$$

$$a_{y2} = \sum w_i (y_i - \bar{y})(x_{2i} - \bar{x}_2) \quad a_{yy} = \sum w_i (y_i - \bar{y})^2$$

A4.3.1.6 Having solved the equations for  $b_1$ ,  $b_2$ , and  $b_3$ , calculate the intercept from the weighted means of the variables as

$$b_0 = \bar{y} - b_1\bar{x}_1 - b_2\bar{x}_2 - b_3\bar{x}_3 \quad (\text{A4.17})$$

A4.3.1.7 Coefficient estimates  $b_i$  can be summarized in tabular form, together with test statistics, as in Table A4.2.

A4.3.1.8 In order to complete the table, it is necessary to calculate the standard deviation of the observed  $y$  values about the estimated line. This is called the residual standard deviation, and is given by

$$s = \sqrt{\frac{1}{n-4} (a_{yy} - b_1a_{y1} - b_2a_{y2} - b_3a_{y3})} \quad (\text{A4.18})$$

A4.3.1.9 Standard errors of the estimates then become

$$e_i = s\sqrt{c_{ii}}, \text{ for } i = 1 \text{ to } 3 \quad (\text{A4.19})$$

and

$$e_0 = \quad (\text{A4.20})$$

$$s\sqrt{\frac{1}{n} + c_{11}\bar{x}_1^2 + c_{22}\bar{x}_2^2 + c_{33}\bar{x}_3^2 + 2c_{12}\bar{x}_1\bar{x}_2 + 2c_{13}\bar{x}_1\bar{x}_3 + 2c_{23}\bar{x}_2\bar{x}_3}$$

where the elements  $c_{jj}$  correspond to the inverse of the matrix containing elements  $a_{jj}$ .

A4.3.1.10 The  $t$ -ratios are the ratios  $(b_i - K)/e_i$ , where  $K$  is a constant, and by comparing these to the critical values of  $t$  in Table A2.3, it is possible to test if coefficient  $b_i$  differs from  $K$ . If  $t_i$  is greater than the critical value corresponding to 5 % significance and  $(n-4)$  degrees of freedom, then the coefficient can be regarded as differing from  $K$ . In particular,  $t_1$  will identify an inappropriate slope  $b_1$  and  $t_3$  will indicate whether the slope is different for laboratories and repeats standard deviations. Since laboratories standard deviation will generally be larger than repeats standard deviation at the same level of sample mean,  $t_2$  will in general indicate a non-zero coefficient  $b_2$ .

### A4.4 Worked Example

A4.4.1 This section describes the fitting of a power function (Type 2 of Table A3.1) using weighted linear regression according to the procedure of A3.2. Rounded sample means

**TABLE A4.1 Arrangement of Variables for Regression Analysis**

Sample	Standard Deviation Function $g_1$	Sample Mean Function $g_2$	Dummy $T$	$Tg_2$	Weight
1	$g_1(D_1)$	$g_2(m_1)$	1	$g_2(m_1)$	$2\nu(D_1)$
2	$g_1(D_2)$	$g_2(m_2)$	1	$g_2(m_2)$	$2\nu(D_2)$
3	$g_1(D_3)$	$g_2(m_3)$	1	$g_2(m_3)$	$2\nu(D_3)$
.	.	.	.	.	.
.	.	.	.	.	.
S	$g_1(D_s)$	$g_2(m_s)$	1	$g_2(m_s)$	$2\nu(D_s)$
1	$g_1(d_1)$	$g_2(m_1)$	-2	$-2g_2(m_1)$	$2\nu(d_1)$
2	$g_1(d_2)$	$g_2(m_2)$	-2	$-2g_2(m_2)$	$2\nu(d_2)$
3	$g_1(d_3)$	$g_2(m_3)$	-2	$-2g_2(m_3)$	$2\nu(d_3)$
.	.	.	.	.	.
.	.	.	.	.	.
S	$g_1(d_s)$	$g_2(m_s)$	-2	$-2g_2(m_s)$	$2\nu(d_s)$
Symbol	$y_i$	$x_{1j}$	$x_{2i}$	$x_{3i}$	$w_i$

**TABLE A4.2 Presentation of Estimates from Regression Analysis**

Fitted Variable	Coefficient Estimate	Standard Error of Estimate	$t$ -Ratio
Intercept	$b_0$	$e_0$	$t_0$
Sample Mean	$b_1$	$e_1$	$t_1$
Dummy	$b_2$	$e_2$	$t_2$
Dummy $\times$ mean	$b_3$	$e_3$	$t_3$

and standard deviations are given in Table 3, 7.2, based on the bromine number data in A2.1.

A4.4.1.1 Scatter diagrams identified the power transformation as appropriate, as indicated by the log-log plot shown in Fig. A4.1.

A4.4.1.2 Transformation parameter  $B$  need not be estimated from Fig. A4.1, since it will be given in the regression analysis that follows.

A4.4.1.3 The form of the line to be fitted (Table A3.1) is

$$\log(D) = b_0 + b_1 \log(m) + b_2 T + b_3 T \log(m) \quad (\text{A4.21})$$

A4.4.1.4 The table of values to be fitted (see Table A4.1) is shown in Table A4.3.

A4.4.1.5 Least squares regression requires the solution of the simultaneous equations

$$614.671 = 999.894b_1 - 35.8524b_2 - 493.045b_3 \quad (\text{A4.22})$$

$$188.526 = 35.8524b_1 + 673.920b_2 + 1409.58b_3$$

$$195.477 = -493.045b_1 + 1409.58b_2 + 5362.27b_3$$

A4.4.1.6 Also required are

$$a_{yy} = 505.668 \quad (\text{A4.23})$$

$$s = 2.23868$$

A4.4.1.7 The solution is summarized in Table A4.4 (see Table A4.2):

A4.4.1.8 Comparing the  $t$ -ratios with the critical 5 % values for 12 degrees of freedom (namely 2.179) given in Table A2.3,

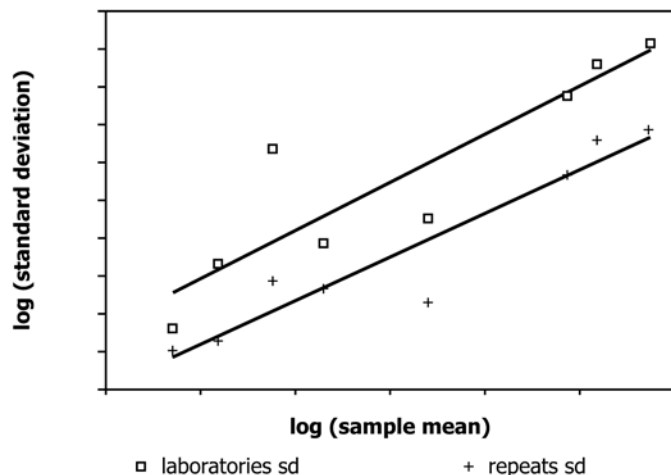


FIG. A4.1 Precisions Vary with Level

TABLE A4.3 Arrangement of Variables for Sample Data

Sample	Logarithm of Standard Deviation	Logarithm of Sample Mean	Dummy $T$	Dummy $\times$ log (mean)	Weight
1	-0.3158	0.7655	1	0.7655	16
2	0.7969	4.1804	1	4.1804	18
3	-2.7046	-0.2802	1	-0.2802	28
4	-1.5568	1.2932	1	1.2932	22
5	-1.2358	2.3888	1	2.3888	18
6	0.4029	3.8755	1	3.8755	18
7	1.0762	4.7378	1	4.7378	18
8	-1.8401	0.1975	1	0.1975	18
1	-2.0644	0.7655	-2	-1.5309	18
2	-0.2015	4.1804	-2	-8.3609	18
3	-2.9957	-0.2802	-2	0.5605	18
4	-2.1585	1.2932	-2	-2.5864	18
5	-2.3613	2.3888	-2	-4.7775	18
6	-0.6415	3.8755	-2	-7.7510	18
7	-0.0674	4.7378	-2	-9.4756	18
8	-2.8612	0.1975	-2	-0.3949	18
Symbol	$y_i$	$x_{1i}$	$x_{2i}$	$x_{3i}$	$w_i$

TABLE A4.4 Presentation of Estimates from Sample Data

Fitted Variable	Coefficient Estimate $b_i$	Standard Error of Estimate	$t$ -Ratio
Intercept	-2.4064		
Log (mean)	0.63773	0.07359	8.67
Dummy	0.25496	0.13052	1.95
Dummy $\times$ log (mean)	0.02808	0.04731	0.59

it can be seen that the slope is significantly non-zero ( $b_1 = 0.638$ ), confirming that a transformation was required. Furthermore, since coefficient  $b_3$  does not significantly differ from zero, the slope (and resulting transformation) is the same for both laboratories and repeats standard deviations.

A4.4.1.9 As the slope  $b_1 = 0.638$  has a standard error of 0.074, the approximate 66 % confidence region of  $0.638 \pm 0.074$  will contain the value  $2/3$ . Rounding to this value is therefore reasonable, and leads to the convenient transformation

$$y = x^{1/3} \quad (\text{A4.24})$$

A4.4.1.10 Having applied this transformation and recalculated sample means and standard deviations, corresponding scatter diagrams are shown in Fig. A4.2. These show uniform levels for both laboratories and repeats standard deviations for all samples except Sample 1. In the case of the latter sample, the extreme point is due to outliers.

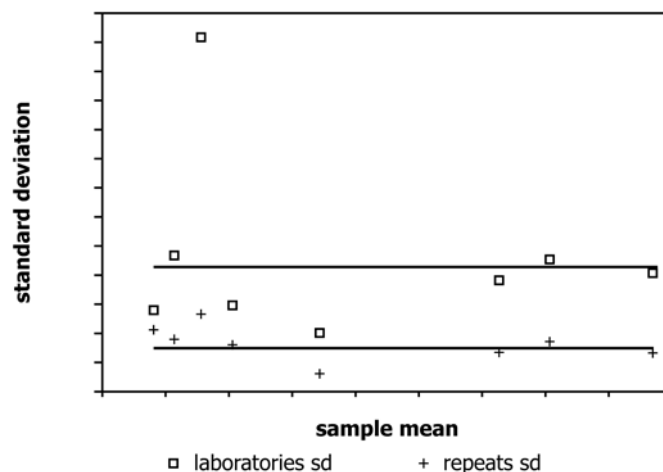


FIG. A4.2 After Transforming, Precisions Do Not Vary with Level

## A5. DIFFERENT (TWO) TRANSFORMATIONS FOR REPEATABILITY AND REPRODUCIBILITY

### A5.1 Introduction

A5.1.1 Occasionally a single transformation cannot be found that eliminates simultaneously the dependence of both repeatability and reproducibility on property level. When this happens, it is an indication that the sources of variation contributing to repeatability and reproducibility are of a very different nature. At the same time, reproducibility may be very much larger than repeatability for almost all materials tested. This may occur if the repeatability conditions are not correctly identified, and/or if all steps of the method are not “repeated” independently. Alternatively, there may be single large contributor to inter-lab variation (a laboratory bias, for example) that needs to be identified and eliminated. It is advisable to investigate these possibilities diligently before making use of separate transformations for repeatability and reproducibility.

A5.1.1.1 Outline of main steps involved in a two-transform process:

(1) A single transformation should be used whenever ( $R/r$ ) does not vary with level. The feasibility of a single transform should be assessed using regression plots of  $\log(R/r)$  on mean values and, separately on  $\log(\text{mean values})$ . It is strongly recommended that a single transformation be used whenever data does not overwhelmingly suggest otherwise. If separate transformations are indicated, then continue to step 2.

(2) Choose a transformation suitable for  $d_j$  only, as is described in Annex A4, only no dummy variables are required. Examine transformed data for repeatability outliers (see 7.3.1 and 7.3.2), and iterate transformation selection as necessary. Compute estimate of  $r$ .

(3) Having removed repeatability outliers, re-compute cell averages, sample averages,  $d_j$ ,  $C_j$ , and  $D_j$  from the remaining (untransformed) data. If a single transformation works now, then use it. Otherwise continue with step 4.

(4) Having removed repeatability outliers, select a transform suitable for the  $D_j$ . Using this second transformation, do

the complete ANOVA, except do not remove any additional outliers for repeatability.

(5) After removing reproducibility outliers, go back to step 1. If a single transformation works now, then use it. Otherwise continue with step 6.

(6) Estimate  $R$  from the ANOVA in Part 4.

A5.1.2 If a single transformation cannot be found, separate transformations must be applied to  $d_j$  and  $D_j$  of A1.1 and A1.2. The transformations of Table A3.1 apply, but there will be no dummy variable  $T$  in the models, and no parameters  $b_3$  to test. The computational methods of Annex A4 still apply, but without the complicating dummy variable.

A5.1.3 Although separate models are to be fit to the  $d_j$  and  $D_j$ , efforts should be made to make them as alike as possible, without sacrificing significantly the quality of the fits. For example, if power function transformations, “Type 2,” are fitted to both, it would be desirable that one or the other of the pairs of parameters  $b_2$  and  $B_0$  take on the same value for both models. (If both are alike, then a single transformation could and should be used.) If a common value for either parameter pair can be found so that the fit of neither model is significantly degraded, then that common value should be used.

A5.1.4 The identification and removal of outliers can affect the choice of transformations—the process is an iterative one. As outliers are removed, the necessity of separate transformations should be reexamined.

### A5.2 Example Data

A5.2.1 Table A5.1 contains data from a round robin on Derived Cetane Number (DCN – D6890) on diesel fuels. These data will be used as an example in the following sections. The means, repeats standard deviation and laboratories standard deviation have been computed and are shown in the table, as well as the ratios  $u_j$ . Fig. A5.1 shows that the  $u_j$  appear to vary



TABLE A5.1 Derived Cetane Numbers

Lab	Repeat	D1	D2	D3	D4	D5	D6	D7	D8	D9	D10	D11	D12	D13	D14	D15
Lab 1	1	51.2	33.6	43.3	46.8	52.2	53.9	36.8	60.6	50.1	42.1	57.1	60.4	50.5	56.5	45.2
	2	51.4	33.6	43.3	46.5	51.7	53.2	37.1	60.3	50.1	42.1	56.9	60.4	51.4	56.6	45.8
Lab 2	1	52.1	33.7	42.7	46.0	52.2	54.3	37.4	60.7	50.9	42.6	57.2	60.6	51.5	57.1	45.6
	2	52.0	34.3	43.0	46.0	52.3	54.6	36.8	60.4	50.6	43.1	57.4	61.0	51.5	57.3	45.8
Lab 3	1	53.3	35.1	44.9	48.0	54.3	55.4	38.4	62.2	52.2	43.4	58.1	63.4	52.8	58.1	47.2
	2	53.8	35.6	44.5	47.4	54.6	55.1	38.3	62.3	51.8	43.3	58.2	63.1	54.1	58.6	47.6
Lab 4	1	51.9	34.8	44.2	47.8	53.8	55.0	37.9	60.5	51.3	43.6	57.6	61.8	51.8	57.4	46.2
	2	51.7	34.9	43.9	47.9	54.1	54.9	38.2	60.9	51.1	43.3	57.5	61.8	51.4	57.7	46.5
Lab 5	1	50.8	34.9	43.3	45.4	52.4	53.8	37.8	60.6	50.2	42.5	56.8	61.4	50.8	56.6	46.0
	2	51.4	34.6	43.6	46.3	53.2	54.3	37.8	60.8	50.1	42.4	56.9	61.7	51.0	56.8	46.0
Lab 6	1	51.7	33.5	42.6	45.8	52.0	53.3	36.9	59.5	50.0	42.3	57.1	61.0	50.7	56.6	45.7
	2	51.3	33.5	42.6	46.2	52.5	53.8	36.9	60.0	49.8	41.9	56.5	60.9	51.0	55.9	45.2
Lab 7	1	52.5	35.6	44.8	47.5	53.6	56.0	38.7	62.1	51.9	43.0	59.5	63.7	52.9	58.8	47.1
	2	52.5	35.4	44.9	46.8	54.7	55.2	39.9	61.8	52.3	43.4	59.2	63.5	52.8	58.9	47.4
Lab 8	1	50.7	33.2	42.5	45.2	51.7	52.4	36.9	59.3	49.8	41.3	56.0	59.5	49.9	55.8	46.3
	2	50.9	34.1	42.5	45.8	51.6	52.8	36.8	59.2	49.3	41.9	56.3	59.5	49.9	55.8	44.7
Lab 9	1	50.5	33.8	42.6	45.8	50.9	51.9	36.6	58.1	50.2	42.0	54.5	59.2	50.1	55.8	45.0
	2	50.6	34.3	42.5	45.0	50.6	52.1	36.8	58.1	49.9	41.4	55.2	59.8	50.0	55.9	45.3
Lab 10	1	51.5	34.5	42.9	47.8	52.0	53.0	38.2	60.8	50.8	41.9	56.2	61.7	52.2	57.4	45.6
	2	52.3	34.4	42.4	47.8	52.3	53.4	37.8	61.0	50.6	41.3	56.8	62.0	52.5	57.1	45.6
Mean	$m_j$	51.7	34.4	43.3	46.6	52.6	53.9	37.6	60.5	50.7	42.4	57.1	61.3	51.4	57.0	46.0
	$d_j$	0.2768	0.3105	0.1820	0.3833	0.3756	0.3298	0.3249	0.2094	0.2060	0.2957	0.2846	0.2099	0.3855	0.2431	0.4245
	$C_j^2$	1.502	1.056	1.602	1.856	2.891	2.708	1.467	2.991	1.574	1.094	2.881	3.892	2.661	2.074	1.248
	$D_j$	0.888	0.759	0.904	1.001	1.231	1.187	0.887	1.232	0.899	0.769	1.217	1.403	1.185	1.033	0.845
Ratio	$u_j$	3.21	2.44	4.97	2.61	3.28	3.60	2.73	5.88	4.36	2.60	4.28	6.68	3.07	4.25	1.99

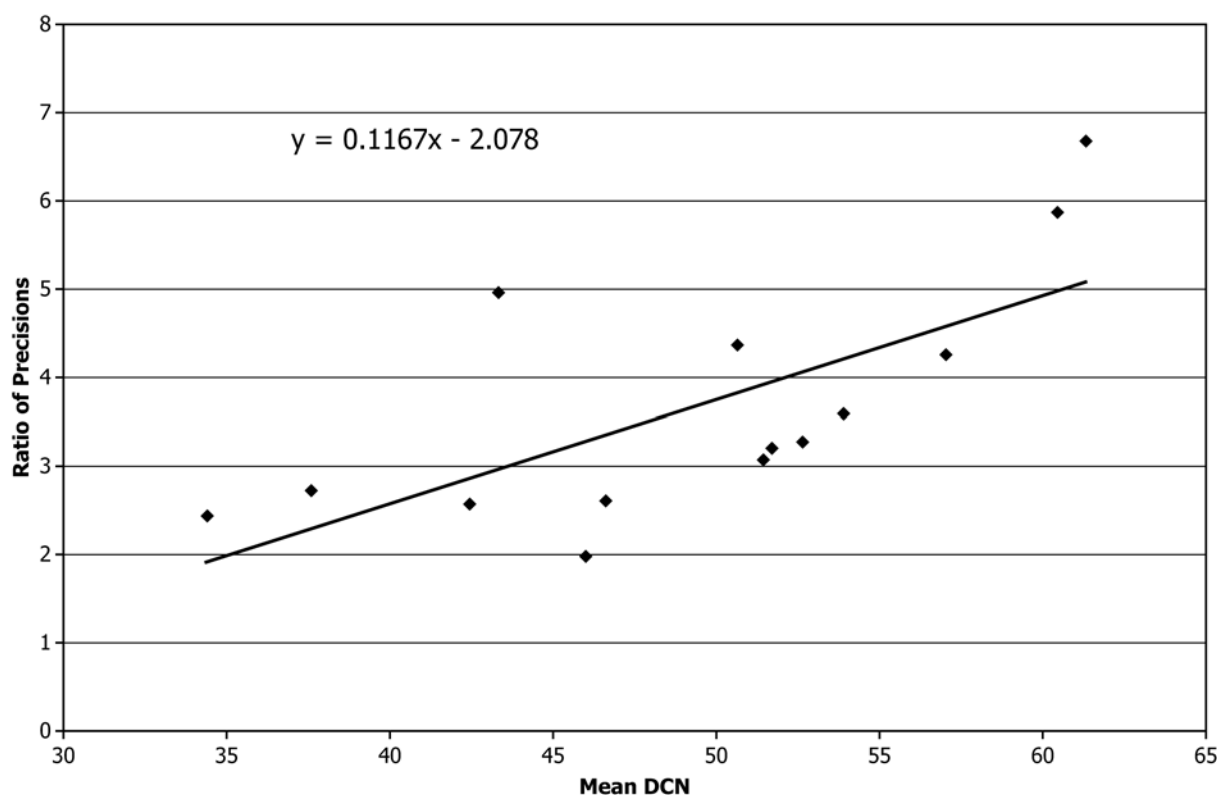


FIG. A5.1 Precision Ratio Increases with Mean DCN

with concentration,  $m_j$ . Regression of the  $u_j$  on the means,  $m_j$ , yields a slope of 0.117, with standard error 0.033, which confirms that the  $u_j$  vary with concentration.

### A5.3 Repeatability Transformation and Outlier Rejection

A5.3.1 Following Annex A4, perform a weighted linear regression of the logarithms of the repeats standard deviations,

$d_j$ , on the logarithms of the sample mean concentrations,  $m_j$ . Alternatively, use  $\log(m_j + B_0)$  as the regressor variable, where  $B_0 > -\min(m_j)$  is chosen to minimize the sum of weighted squared residuals. This leads us to a model of Type 2 in Table A3.1, but with no dummy variable:

$$\log(d) = b_0 + B \log(m + B_0) \quad (\text{A5.1})$$

A5.3.2 The parameter  $B$  should be rounded to carry as few digits as possible, provided the rounded result does not differ from the weighted least squares solution by more than twice its standard error (Eq A4.19). If  $|B|$  itself is less than twice this standard error, then  $B$  should be rounded to zero, as this implies that no transformation is necessary. If  $B$  cannot be rounded to zero, then  $B_0$  should be rounded to carry no more than two significant digits.

A5.3.3 In rare cases, it may be necessary to fit a model of Types 3, 4, or 5. Use Table A3.1 to guide such an endeavor.

A5.3.4 Based on the regression model of Eq A5.1, transform every response using the appropriate transformation:  $y_{ijk} = (x_{ijk} + B_0)^{1-B}$ , for a Type 2 model with  $B \neq 1$ ,  $y_{ijk} = \log(x_{ijk} + B_0)$  for a Type 1 model (that is, a Type 2 model with  $B = 1$ ), or as guided by Table A3.1 for a model of a different type. Re-compute the cell differences from the transformed results:  $e_{ij} = y_{ij1} - y_{ij2}$ .

#### A5.3.5 Test for Uniformity of Repeatability:

A5.3.5.1 Apply Cochran's criterion to compare the maximum or the  $e_{ij}^2$  to the sum of squared differences,  $\sum_{i,j} e_{ij}^2$ , as described in 7.3.2 and A1.5.

A5.3.5.2 Test repeats standard deviation for outlying samples, as in 7.4.

A5.3.5.3 A half-normal plot of remaining absolute differences,  $|e_{ij}|$ , may be produced as follows: Rank the absolute differences from smallest to largest. If  $n$  is the number of differences remaining, and the rank a specific  $|e_{ij}|$  is  $k$ , then plot  $|e_{ij}|$  against  $\Phi^{-1}(n + k/2n + 1)$ , where  $\Phi^{-1}$  is the inverse of the standard normal distribution function.  $\Phi^{-1}(n + k/2n + 1)$ , is tabulated in Table A5.2. In the event that the half-normal plot does not approximate a straight line, especially for the largest  $|e_{ij}|$ , then additional outliers may remain. Repeat Cochran's test (7.4.3) with significance level 2 %. (Due to rounding, an excessive number of  $|e_{ij}|$  may be zero. Then the half-normal plot may fail to approximate a line for small values of  $|e_{ij}|$ . This is not a reason to suspect additional outliers.)

#### A5.3.6 Worked Example:

A5.3.6.1 As no data are missing, an unweighted regression of  $\log(d_j)$  on  $\log(m_j)$  is performed. The estimated slope is  $-0.445$  with standard error  $0.447$ , so is not significantly different from zero. Trial regressions of  $\log(d_j)$  on  $\log(m_j + B_0)$  fail to yield a significant slope for any value of  $B_0$ . Thus we conclude that repeatability does not differ significantly with concentration, and no transformation is required in A5.3.4.

A5.3.6.2 The largest of the  $e_{ij}^2$  (fuel D15, Lab 8) is  $2.57$  and the sum of squared differences,  $\sum_{i,j} e_{ij}^2$ , is  $27.9$ . Cochran's ratio is  $0.0921$ , which is less than the critical 1 % value obtained from an extended version of Table A2.3 (0.1130).

A5.3.6.3 As no data are missing or removed at this point, Cochran's test may be applied to:

$$\frac{\max_j \sum_i e_{ij}^2}{\sum_{i,j} e_{ij}^2} = \frac{\max_j (d_j^2)}{\sum_j d_j^2} = 0.1292 \quad (\text{A5.2})$$

where the maximum occurs on fuel S15. Table A2.3, for  $v =$

TABLE A5.2 Quantiles of Standard Normal Probability Distribution

$p$	$\Phi^{-1}(p)$	$p$	$\Phi^{-1}(p)$	$p$	$\Phi^{-1}(p)$
0.01	-2.33	0.34	-0.41	0.67	0.44
0.02	-2.05	0.35	-0.39	0.68	0.47
0.03	-1.88	0.36	-0.36	0.69	0.50
0.04	-1.75	0.37	-0.33	0.70	0.52
0.05	-1.64	0.38	-0.31	0.71	0.55
0.06	-1.55	0.39	-0.28	0.72	0.58
0.07	-1.48	0.40	-0.25	0.73	0.61
0.08	-1.41	0.41	-0.23	0.74	0.64
0.09	-1.34	0.42	-0.20	0.75	0.67
0.10	-1.28	0.43	-0.18	0.76	0.71
0.11	-1.23	0.44	-0.15	0.77	0.74
0.12	-1.17	0.45	-0.13	0.78	0.77
0.13	-1.13	0.46	-0.10	0.79	0.81
0.14	-1.08	0.47	-0.08	0.80	0.84
0.15	-1.04	0.48	-0.05	0.81	0.88
0.16	-0.99	0.49	-0.03	0.82	0.92
0.17	-0.95	0.50	0.00	0.83	0.95
0.18	-0.92	0.51	0.03	0.84	0.99
0.19	-0.88	0.52	0.05	0.85	1.04
0.20	-0.84	0.53	0.08	0.86	1.08
0.21	-0.81	0.54	0.10	0.87	1.13
0.22	-0.77	0.55	0.13	0.88	1.17
0.23	-0.74	0.56	0.15	0.89	1.23
0.24	-0.71	0.57	0.18	0.90	1.28
0.25	-0.67	0.58	0.20	0.91	1.34
0.26	-0.64	0.59	0.23	0.92	1.41
0.27	-0.61	0.60	0.25	0.93	1.48
0.28	-0.58	0.61	0.28	0.94	1.55
0.29	-0.55	0.62	0.31	0.95	1.64
0.30	-0.52	0.63	0.33	0.96	1.75
0.31	-0.50	0.64	0.36	0.97	1.88
0.32	-0.47	0.65	0.39	0.98	2.05
0.33	-0.44	0.66	0.41	0.99	2.33

10 degrees of freedom and  $n = 15$  variances, is  $0.1919$ , so there is no reason to reject any fuel for excessive repeatability variation.

A5.3.6.4 Fig. A5.2 is the half-normal plot of the 150 absolute differences. The trace is not linear, indicating that the distribution is not normal. Returning to Cochran's test with significance level 2 %, the critical value for A5.3 is  $0.1815$ , which still does not suggest rejection of the largest pair difference.

### A5.4 Reproducibility Transformation and Outlier Rejection

A5.4.1 Returning now to the data before transformation, remove the results identified as repeat outliers in A5.3.5, if any. If outliers have been removed, re-compute the means,  $m_j$ , repeats variances,  $d_j^2$ , and laboratories variance,  $D_j^2$  (see A1.4.1 – A1.4.3), for each sample, and reassess the necessity of separate transformations (see 7.2.3).

A5.4.2 If a single, suitable transformation can now be found, return to 7.2.5.

A5.4.3 If a single, suitable transformation still cannot be found, follow Annex A4 to perform a weighted linear regression of the logarithms of the laboratories standard deviations,  $D_j$ , on the logarithms of the sample mean concentrations,  $m_j$ . Weight each observation  $\log(D_j)$  by  $L_j$ , the number of labs that have measured sample  $j$ . Alternatively, regress the  $\log(D_j)$  on  $\log(m_j + B'_0)$ , where  $B'_0 > -\min(m_i)$  is chosen to minimize the

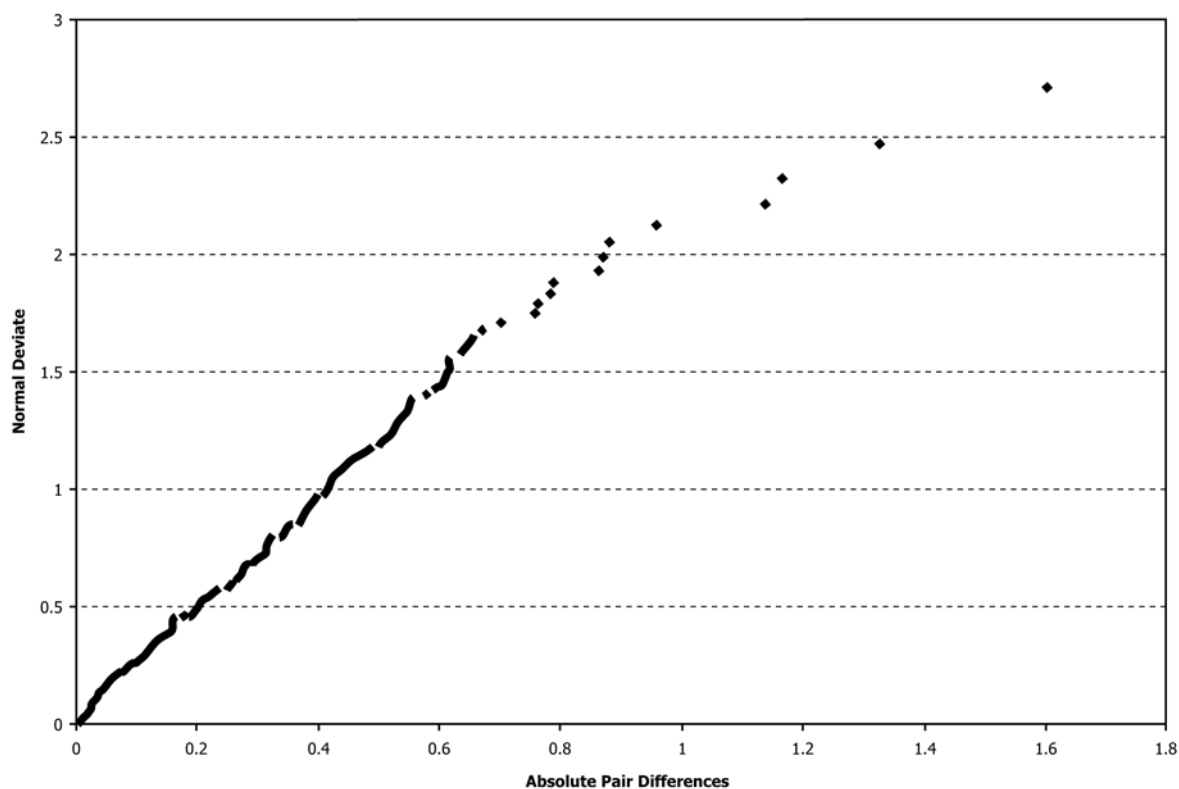


FIG. A5.2 Half-Normal Plot of Absolute Pair Differences

sum of weighted squared residuals. This leads us to a model of Type 2 in Table A3.1, but with no dummy variable:

$$D = K(m + B'_0)^{B'} \quad (\text{A5.3})$$

A5.4.4 The parameter  $B'$  should be rounded to the nearest 1/10.  $B'_0$  should be rounded to carry no more than two significant digits.

A5.4.5 In rare cases, it may be necessary to fit a model of Types 3, 4, or 5. Use Table A3.1 to guide such an endeavor.

A5.4.6 Based on the regression model of Eq A5.3, transform every response using the appropriate transformation:  $y_{ijk} = (x + B'_0)^{1-B'}$  for a Type 2 model with  $B' \neq 1$ ,  $y_{ijk} = \log(x_{ijk} + B'_0)$  for a Type 1 model (that is, a Type 2 model with  $B' = 1$ ), or as guided by Table A3.1 for a model of a different type.

A5.4.7 Do not test for the uniformity of repeatability (see 7.3.3). Do not reject any additional data as repeat outliers.

A5.4.8 Test for Uniformity of Reproducibility:

A5.4.8.1 Following 7.3.4, test the  $y_{ijk}$  for uniformity of reproducibility (outliers).

A5.4.8.2 Following 7.4, test laboratories standard deviation for outlying samples.

A5.4.9 Estimating Missing or Rejected Values—If data are missing, or if outliers have been removed in either A5.3.5 or A5.4.8, estimate the missing  $y_{ijk}$  in accordance with 7.5.

A5.4.10 Rejection Test for Outlying Laboratories—Following 7.6, and using the data as transformed in A5.4.6, test the laboratory means for outliers using Hawkins' test.

A5.4.11 Confirmation of Selected Transformations—If any outliers have been removed in A5.4.8 or A5.4.10, check to see that these rejections have not invalidated the transformation of A5.4.6, and reassess again the need for separate transformations before continuing to A5.5.

A5.4.12 Worked Example:

A5.4.12.1 As no repeats data have been removed, go directly to A5.4.3. The means and variances do not need to be recomputed and remain as shown in Table A5.1.

A5.4.12.2 Regressing the  $\log(D_j)$  on  $\log(m_j + B'_0)$ , for a number of choices of  $B'_0$ , with constant weights, we find that the sum of squared residuals takes its minimum value of 0.1575 when  $B'_0$  is very large—greater than  $10^6$ . But when  $B'_0 = 4$ , the sum of squared residuals is 0.1691, an increase of less than  $1/12 = 1/(S-3)$ . This penalty is reasonable for constraining one parameter, and the specific choice and results in a slope  $B$  very close to 1. These are the values that have been selected.

A5.4.12.3 The transformation appropriate to the parameters  $B'_0 = 4$  and  $B' = 1$  is:

$$y_{ijk} = \ln(x_{ijk} + 4) \quad (\text{A5.4})$$

The cell sums were computed as  $a_{ij} = y_{ij1} + y_{ij2}$ . These are shown in Table A5.3.

A5.4.12.4 The largest difference between a cell sum and its corresponding sample mean is 0.0898, from Lab 7, fuel D7. The root sum of squares of such differences is 0.4704, resulting in a Hawkins ratio of 0.1908. We enter Table A1.5,  $n = 9$  and  $v = 135$ . As the tabled value for  $n = 9$  and  $v = 150$ , 0.2416, is larger than our ratio, no cell sums are identified as outliers.

**TABLE A5.3 Sums of Transformed Results**

Fuel	D1	D2	D3	D4	D5	D6	D7	D8	D9	D10	D11	D12	D13	D14	D15	Mean	
Lab 1	7.90	7.05	7.51	7.66	7.91	7.99	7.22	8.21	7.83	7.48	8.09	8.20	7.86	8.07	7.64	7.77	
Lab 2	7.96	7.13	7.60	7.73	8.00	8.02	7.29	8.26	7.85	7.52	8.10	8.22	7.88	8.09	7.64	7.78	
Lab 3	7.89	7.10	7.57	7.73	7.98	8.01	7.28	8.21	7.90	7.54	8.13	8.30	7.96	8.13	7.72	7.84	
Lab 4	7.87	7.10	7.54	7.65	7.93	7.98	7.27	8.21	7.87	7.54	8.11	8.25	7.89	8.11	7.67	7.81	
Lab 5	7.88	7.02	7.50	7.66	7.91	7.96	7.22	8.18	7.83	7.50	8.08	8.24	7.86	8.07	7.66	7.79	
Lab 6	7.92	7.14	7.61	7.71	7.98	8.04	7.34	8.25	7.82	7.48	8.08	8.22	7.86	8.06	7.63	7.77	
Lab 7	7.86	7.03	7.50	7.64	7.89	7.93	7.21	8.16	7.91	7.53	8.17	8.31	7.93	8.15	7.71	7.85	
Lab 8	7.85	7.05	7.50	7.63	7.85	7.90	7.21	8.12	7.81	7.46	8.06	8.17	7.82	8.04	7.63	7.75	
Lab 9	7.90	7.08	7.51	7.73	7.91	7.95	7.28	8.22	7.83	7.46	8.01	8.17	7.83	8.04	7.62	7.74	
Lab 10	7.90	7.05	7.51	7.66	7.91	7.99	7.22	8.21	7.85	7.46	8.07	8.25	7.92	8.09	7.64	7.79	
Mean	2m <sub>j</sub>	7.89	7.07	7.54	7.68	7.93	7.97	7.25	8.20	7.85	7.50	8.09	8.23	7.88	8.09	7.66	7.79

A5.4.12.5 The fuel with the largest sum of squared deviations of cell totals from their means is D5, and that sum is 0.0187. The total for all fuels is 0.2213. The degrees of freedom for every fuel's sum of squares is the same, 9. The ratio of the largest sum to the total is 0.0844, while the value from [Table A2.2](#) for  $n = 15$  and  $v = 9$ , would have to be larger than the value for  $n = 15$  and  $v = 10$ , namely 0.1919. Thus there is no indication that the between labs variation is larger for some fuels than for others.

A5.4.12.6 The means of the cell totals across fuels are given in [Table A5.3](#). The largest deviation from the grand mean is from Lab 7, at 0.0577. The root sum of squared deviations is 0.1108, and Hawkins ratio is  $0.0577/0.1108 = 0.5212$ . Entering [Table A1.5](#) with  $n = 10$  and  $v = 1$ , we see that so long as this ratio is less than 0.7175, there is no indication that any lab mean is an outlier.

## A5.5 Analysis of Variance and Calculation of Precision Estimates

### A5.5.1 Repeatability Estimate:

A5.5.1.1 Using the  $e_{ij}$  as produced from the transformation in [A5.3.4](#), but eliminating any differences from samples rejected in [A5.4.8.2](#), and from labs rejected in [A5.4.10](#), calculate the sum of squares for repeats,  $E = \sum_i \sum_j e_{ij}^2$ .

A5.5.1.2 The degrees of freedom for repeats is the number remaining differences, that is, the number of terms in the sum of the previous paragraph.

A5.5.1.3 The mean square for repeats is the sum of squares for repeats divided by the degrees of freedom for repeats.

A5.5.1.4 The repeatability variance is one-half the mean square for repeatability. The repeatability standard deviation is the square root of the repeatability variance.

A5.5.1.5 The estimate of repeatability for results as transformed according to [A5.3.4](#) is the product of the square root of the mean square for repeatability and the “ $t$ -value” with degrees of freedom for repeats. Use the  $t$ -value corresponding to a two-sided probability of 95 %. (See [Table A2.5](#).) Round the calculated estimate in accordance with Practice [E29](#).

A5.5.1.6 The estimate for repeatability for untransformed (raw) results is given by:

$$r(x) = \left| \frac{dx}{dy} \right| r(y) \quad (\text{A5.5})$$

where  $|dx/dy|$  is the absolute value of the reciprocal of the derivative of the transformation of [A5.3.4](#).

### A5.5.2 Worked Example:

A5.5.2.1 From [A5.3.6.2](#),  $E = \sum_{i,j} e_{ij}^2 = 27.90$ . There are 150 pairs, so the mean square for repeats is  $27.9/150 = 0.1860$ . The repeatability variance is  $0.1860/2 = 0.0930$ , and the repeatability standard deviation is the square root, 0.3040. The  $t$  critical value, from an extended version of [Table A2.5](#), with 135 degrees of freedom, is 1.978, so the repeatability estimate is  $1.978\sqrt{0.0930} = 0.8530$ . As there was no transformation for repeatability, this value is appropriate for all concentrations within the range the fuels tested. In conformance with Practice [E29](#), the repeatability should be reported as:

$$r_x = 0.85 \text{ numbers} \quad (\text{A5.6})$$

### A5.5.3 Analysis of Variance and Estimate of Reproducibility:

A5.5.3.1 Using the transformed  $y_{ijk}$  from [A5.4.6](#), carry out an analysis of variance as in Section 8.

A5.5.3.2 Plot the absolute residuals from the ANOVA on a half-normal plot as was done with the pair differences in [A5.3.5.3](#).

A5.5.3.3 The reproducibility variance, degrees of freedom for reproducibility, and the reproducibility estimate for results as transformed according to [A5.4.6](#) are given exactly as in [8.3.3.3](#). Round the reproducibility estimate in accordance with Practice [E29](#).

A5.5.3.4 The estimate for reproducibility for untransformed (raw) results is given by:

$$r(x) = \left| \frac{dx}{dy} \right| r(y) \quad (\text{A5.7})$$

where  $|dx/dy|$  is the absolute value of the reciprocal of the derivative of the transformation of [A5.4.6](#).

### A5.5.4 Worked Example:

A5.5.4.1 ANOVA applied to the complete [Table A5.3](#) results in [Table A5.4](#). Note that the statistics for repeats in this

**TABLE A5.4 Analysis of Variance for Transformed Sulfur Concentrations**

Source	Sum Sq	df	Mean Sq
Samples	6.76	14	
Labs	0.0787	9	0.00875
Interaction	0.0158	126	0.000125
Repeats	0.00532	150	0.000035
Total	6.86	299	



table have all been computed from differences of *transformed* results.

A5.5.4.2 The residuals from the ANOVA are plotted in **Fig. A5.3**. The plot appears very straight, indicating normal residuals.

A5.5.4.3 By 8.3, the expected mean square for labs is  $\sigma_0^2 + 2\sigma_1^2 + 30\sigma_2^2$ . The expected mean square for interactions is  $\sigma_0^2 + 2\sigma_1^2$ , and the expected mean square for repeats is  $\sigma_0^2$ . Thus, to estimate reproducibility variance,  $\sigma_0^2 + \sigma_1^2 + \sigma_2^2$ , we take  $1/30$   $(0.00875) + 14/30$   $(0.000125) + 1/2$   $(0.000035) = 0.000368$ . The degrees of freedom for this variance is approximately 14

(Warning! Less than 30!), so the  $t$ -value we use is 2.145. The estimate of reproducibility of the transformed results is:

$$R_y = 2.145\sqrt{2 \times 0.000368} = 0.0582 \quad (\text{A5.8})$$

A5.5.4.4 Reproducibility in terms of sulfur concentration is given by:

$$R_x = \left| \frac{dx}{dy} \right| R_y \quad (\text{A5.9})$$

As  $y = \ln(x + 4)$ ,  $\frac{dx}{dy} = (x + 4)$  and

$$R_x = (x + 4)R_y = 0.0582(x + 4)$$

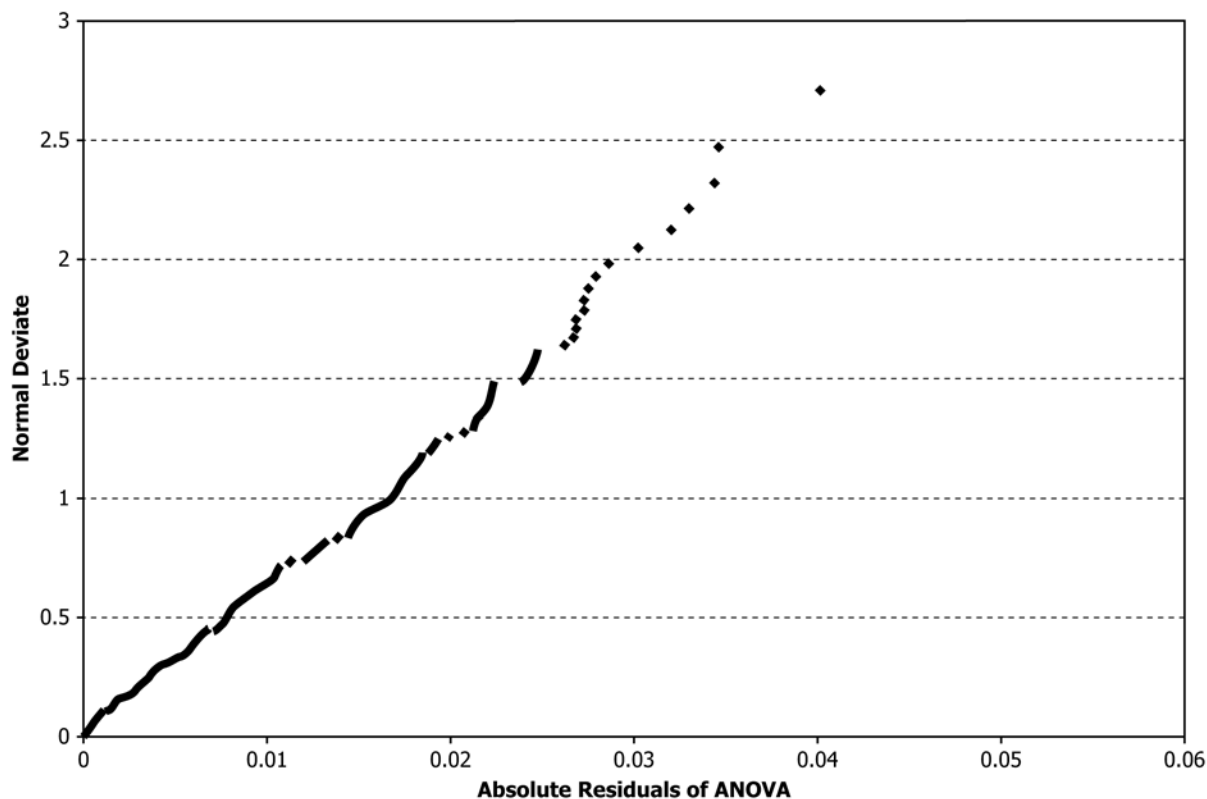


FIG. A5.3 Half-Normal Plot of Residuals from ANOVA

## APPENDIXES

### (Nonmandatory Information)

#### X1. DERIVATION OF FORMULA FOR CALCULATING THE NUMBER OF SAMPLES REQUIRED (see 6.4.3)

X1.1 An analysis of variance is carried out on the results of the pilot program. Setting the three expressions in 8.3.1 equal to the corresponding mean squares and solving yields rough estimates of the three components of variance, namely:

$\sigma_0^2$  for repeats,

$\sigma_1^2$  for laboratories  $\times$  samples interaction, and

$\sigma_2^2$  for laboratories.

X1.2 Substituting the above in Eq 40 (8.3.3.3) for calculating the reproducibility degrees of freedom, this becomes

$$\frac{(1+P+Q)^2}{\nu} = \frac{[(1/2+P)/S+Q]^2}{(L-1)} + \frac{(S-1)(1/2+P)^2}{S^2(L-1)} + \frac{1}{4LS} \quad (\text{X1.1})$$

where:

$$P = \sigma_1^2 / \sigma_0^2,$$

$$Q = \sigma_2^2 / \sigma_0^2,$$

$\nu$  = reproducibility degrees of freedom,

$L$  = number of laboratories, and

$S$  = number of samples.

X1.3 The formula rearranges into the form

$$aS + b = 0 \quad (\text{X1.2})$$

where:

$$a = \nu Q^2 - (1 + P + Q)^2 (L - 1), \text{ and}$$

$$b = \nu [(2Q + 1/2 + P)(1/2 + P) + 0.25(L - 1) / L].$$

X1.3.1 Therefore  $S = -b/a$  gives the values of  $S$  for given values of  $L$ ,  $P$ ,  $Q$ , and  $\nu$ .

X1.4 Fig. 1 is based on  $\nu = 30$  degrees of freedom. For non-integral values of  $P$  and  $Q$ ,  $S$  can be estimated by second order interpolation from the table.

## X2. CALCULATING REPRODUCIBILITY WHEN NO REPLICATE RESULTS ARE AVAILABLE

### X2.1 Introduction

X2.1.1 A number of agencies, including ASTM, operate inter-laboratory exchange programs (“Proficiency Testing Programs” or PTP), in which samples are sent out periodically to a number of laboratories for testing using one or more methods. Such exchange groups can acquire, over a period of time, a set of data comprising test results from multiple labs for multiple samples (materials). PTP programs frequently do not solicit or require replicate measurements. This appendix provides a statistical methodology, consistent with the methods of this practice, to calculate reproducibility estimates from such datasets without replicates. The outcome can be compared to the published reproducibility to check for consistency and monitor the in-practice performance of a standard test method. The minimum number of labs ( $L$ ) and samples ( $S$ ) recommended for application of this methodology are 7 and 6, respectively.

### X2.2 Array of Results from Each of $L$ Laboratories on $S$ Samples, and Corresponding Sample Means $m_j$ , Sample Totals $g_j$ , and Lab Totals $h_i$

X2.2.1 Form the array as in A1.2 and A1.3. Note that, as each sample is tested at most once by each lab, there is only one table, with elements  $x_{ij}$ .

X2.2.2 The sample mean for the  $j$ th sample is

$$m_j = \frac{\sum_{i=1}^{L_j} x_{ij}}{L_j} \quad (\text{X2.1})$$

where  $L_j$  is the number of labs that tested that  $j$ th sample.

### X2.3 Sums of Squares and Variances

X2.3.1 *Repeats Variances*—Note that there are no repeats variances for any sample.

X2.3.2 *Between Cells Variance and Reproducibility Variance for Sample  $j$* —These are the same:

$$C_j^2 = D_j^2 = \frac{\sum_{i=1}^{L_j} (x_{ij} - m_j)^2}{L_j - 1} \quad (\text{X2.2})$$

### X2.4 Inspection of Interlaboratory Results for Uniformity and for Outliers

X2.4.1 *Test for Uniformity of Reproducibility:*

X2.4.1.1 Follow Annex A4 to perform a weighted linear regression of the logarithms of the laboratories standard deviations,  $D_j$ , on the logarithms of the sample mean concentrations,  $m_j$ . Weight each observation  $\log(D_j)$  by  $L_j - 1$ , one fewer than the number of labs that have measured sample  $j$ . Alternatively, regress the  $\log(D_j)$  on  $\log(m_j + B_0)$ , where  $B_0 > -\min(x_{ij})$  is chosen to minimize the sum of weighted squared residuals. This leads us to a model of Type 2 in Table A3.1, but with no dummy variable:

$$D = K(m + B_0)^B \quad (\text{X2.3})$$

$B$  is the value of the slope in the proposed regression.

X2.4.1.2 Since the intention of this technique is to compare the reproducibility computed from interlaboratory exchange data to the currently published reproducibility in the same standard test method, the model that was used to develop the currently published precisions should be the first choice. To this end, apply the same transformation to the data as was applied to the data of the original interlaboratory study, and use these transformed data as the baseline data set. Do the regression of X2.4.1.1 and test the hypothesis that the calculated  $B$  is zero. If it is not, and that remains the case after any outliers have been removed, then this data set is not compatible with currently published  $R$ .

X2.4.1.3 Notwithstanding the advice of the last subsection, if the model selected in X2.4.1.1 is not a significant improvement over the constant reproducibility model ( $B = 0$ ), do not transform the data. If used,  $B$  should be rounded to the nearest 1/10, and  $B_0$  should be rounded to carry no more than two significant digits.

X2.4.1.4 In rare cases, it may be necessary to fit a model of Types 3, 4, or 5. Use Table A3.1 to guide such an endeavor.

X2.4.1.5 Based on the regression model of Eq X2.3, transform every response using the appropriate transformation:  $y_{ij} = (x_{ij} + B_0)^{1-B}$  for a Type 2 model with  $B \neq 1$ ,  $y_{ij} = \log(x_{ij} + B_0)$  for a Type 1 model (that is, a Type 2 model with  $B = 1$ ), or as guided by Table A3.1 for a model of a different type.

X2.4.2 *Tests for Outlying Results or Samples:*

X2.4.2.1 Following 7.3.4, test the  $y_{ij}$  for outliers.

X2.4.2.2 Following 7.4, test sample standard deviations for outlying samples.

X2.4.3 *Tests for Outlying Laboratories:*

X2.4.3.1 *Estimating Missing or Rejected Values*—If data are missing (that is, if all laboratories have not tested every sample), or if outliers have been removed in X2.4.2, estimate the missing  $y_{ij}$  in accordance with 7.5.

X2.4.3.2 *Rejection Test for Outlying Laboratories*—Following 7.6, and using the data as transformed in X2.4.1, test the laboratory means for outliers using Hawkins’ test.

X2.4.4 *Estimating Missing or Rejected Values*—If any (transformed) results are missing, or have been rejected, from the complete array, their values will have to be estimated, both in order to compute the sum of squares for interactions in X2.5, and also to allow testing for outlying laboratories.

X2.4.4.1 Following 7.5.2, estimate the values of any missing  $x_{ij}$ , or  $y_{ij}$  if the data have been transformed. Substitute  $x_{ij}$  or  $y_{ij}$  for  $a_{ij}$  in Eq 11.

X2.4.5 *Test for Outlying Laboratories*—The procedure again consists of Hawkins’ test (see 7.3.4), applied to the laboratory averages over all samples, as in 7.6.1.

X2.4.6 *Confirmation of Selected Transformation*—If any outliers have been removed in X2.4.2, X2.4.3, or X2.4.5, check

to see that these rejections have not invalidated the transformation of **X2.4.1**. If the transformation (or lack thereof) is no longer valid, return to **X2.4.1** to determine a new transformation, then repeat **X2.4.2** and **X2.4.3**. Otherwise, continue to **X2.5**.

## **X2.5 Analysis of Variance and Calculation of Reproducibility Estimate**

**X2.5.1** The steps required here parallel those in Section 8. First, in the likely event that there are missing values, or that some results have been removed as outliers, an approximate analysis of variance is carried out using estimates of missing results. The purpose of this approximate analysis is to calculate the interaction sum of squares. Next the remaining sums of squares are recalculated in an exact analysis of variance. The reproducibility estimate is calculated from the resulting sums of squares and their degrees of freedom.

**X2.5.2** *The Approximate Analysis of Variance—Calculating the Laboratories  $\times$  Samples Interaction Sum of Squares*—All calculations of this subsection are to be carried out on the complete array of values  $\{x_{ij}\}$ , or  $\{y_{ij}\}$  if the data have been transformed, with missing or removed values estimated as in **X2.4.4**.

NOTE X2.1—If all data from one or more laboratories (samples) have been removed, do not include the corresponding rows (columns) in the array.

**X2.5.2.1** For the purposes of this section,  $\hat{Y}_{i..}$  is the average of all transformed results and estimated transformed results from the  $i$ th laboratory. That is,  $\hat{Y}_{i..}$  is the average of the  $i$ th row of the array.  $\hat{Y}_{.j}$  is the average of the  $j$ th column, and  $\hat{Y}_{..}$  is the average of all the results in the array.

**X2.5.2.2** Compute the following:

$$\text{samples sum of squares} = SS_S = L \sum_{j=1}^S (\hat{Y}_{.j} - \hat{Y}_{..})^2 \quad (\text{X2.4})$$

$$\text{laboratories sum of squares} = SS_L = S \sum_{i=1}^L (\hat{Y}_{i..} - \hat{Y}_{..})^2 \quad (\text{X2.5})$$

$$\text{total sum of squares} = SS_T = \sum_{i=1}^L \sum_{j=1}^S (y_{ij} - \hat{Y}_{..})^2 \quad (\text{X2.6})$$

(replacing  $y_{ij}$  with  $x_{ij}$  if the data have not been transformed) and

$$\text{interaction sum of squares} = I = SS_T - SS_S - SS_L \quad (\text{X2.7})$$

**X2.5.3** *The Exact Analysis of Variance*—If any data were missing or removed, recomputed the samples, laboratories, and total sums of squares from the incomplete array of data, not including estimates for missing or removed values, as follows.

**X2.5.3.1** *Sample Means, Grand Mean, and Mean Correction*—If you have not already done so, compute the mean of the (transformed) results for each sample—not including estimates for any missing or removed results:

$$\bar{Y}_{.j} = \sum_{i=1}^{L_j} y_{ij} / L_j \quad (\text{X2.8})$$

where  $L_j$  is the number of labs that have contributed non-outlying results for the  $j$ th sample. Compute also the “grand” mean of all remaining transformed results:

$$\bar{Y}_{..} = \frac{\sum_{j=1}^S \sum_{i=1}^{L_j} y_{ij}}{N} = \frac{\sum_{j=1}^S L_j \bar{Y}_{.j}}{\sum_{j=1}^S L_j} \quad (\text{X2.9})$$

where  $N = \sum_{j=1}^S L_j$  is the number of non-missing, non-outlying results.

**X2.5.3.2** The new, exact samples sum of squares is:

$$SS_S = \sum_{j=1}^S L_j (\bar{Y}_{.j} - \bar{Y}_{..})^2 \quad (\text{X2.10})$$

**X2.5.3.3** The new, exact total sum of squares is:

$$SS_T = \sum_{j=1}^S \sum_{i=1}^{L_j} (y_{ij} - \bar{Y}_{..})^2 \quad (\text{X2.11})$$

**X2.5.3.4** The interaction sum of squares,  $I$ , is unchanged from **X2.5.2.2**, and the new, exact laboratories sum of squares is:

$$SS_L = SS_T - SS_S - I \quad (\text{X2.12})$$

where  $I$  is from **Eq X2.8**.

**X2.5.4** *Degrees of Freedom and Mean Squares:*

**X2.5.4.1** The degrees of freedom for the samples sum of squares is  $S - 1$ , where  $S$  is the number of samples for which results remain after outlier elimination. The degrees of freedom for labs is  $L - 1$ , where  $L$  is the number of labs with data remaining. The degrees of freedom for interactions is  $N - S - L + 1$  where  $N$  is the number of results remaining in the array.

**X2.5.4.2** Compute the mean squares for samples, labs, and samples $\times$ labs interactions by dividing each sum of squares by the corresponding degrees of freedom:

$$MS_L = SS_L / (L - 1)$$

$$MS_I = I / (N - S - L + 1)$$

**X2.5.4.3** Compute the ratio  $MS_L / MS_I$  and test for lab bias as in **8.2.4.1**.

**X2.5.5** *Expected Mean Squares and Calculation of the Reproducibility Estimate:*

**X2.5.5.1** The expected value of  $MS_L = \sigma_0^2 + \sigma_1^2 + \frac{N-S}{L-1} \sigma_2^2$  where  $\sigma_0^2$  is the component of variance due to repeatability variation,  $\sigma_1^2$  is the variance component due to interaction variation, and  $\sigma_2^2$  is the variance component due to lab variation (biases). The expected value of  $MS_I$  is  $\sigma_0^2 + \sigma_1^2$ .

**X2.5.5.2** The reproducibility variance is  $\sigma_0^2 + \sigma_1^2 + \sigma_2^2$ , which is estimated by:

$$\hat{\sigma}_R^2 = \frac{L-1}{N-S} MS_L + \frac{N-L-S+1}{N-S} MS_I = \frac{SS_T - SS_S}{N-S} \quad (\text{X2.13})$$

**X2.5.5.3** The degrees of freedom for  $\hat{\sigma}_R^2$  must be estimated as per **Eq X2.14** below:

$$v = \frac{(SS_T - SS_S)^2}{\frac{SS_L^2}{(L-1)} + \frac{SS_I^2}{(N-S-L+1)}} \quad (\text{X2.14})$$

**X2.5.5.4** Calculate the reproducibility as:

$$R = t \sqrt{2\hat{\sigma}_R^2} \quad (\text{X2.15})$$



where  $t$  is the 5 % critical value of a Student's  $t$  variable, from **Table A2.5**, with  $v$  degrees of freedom.

### X2.5.6 Transforming the Reproducibility into Original Units:

X2.5.6.1 If the data were transformed in **X2.4.1.5**, then the reproducibility computed in **X2.5.5.4** is must be untransformed to express it in the same units as the test results. If the form of the transformation was  $y = f(x)$ , then

$$R_x = R_y / |f'(x)| \quad (\text{X2.16})$$

where  $f'$  is the derivative of  $f$  at the measured value. In particular, if the transformation was of the form  $y = (x + B_0)^{1-B}$ , then  $R_x(x) = R_y(x + B_0)^{B/|1-B|}$ . If the transformation was  $y = \ln(x + B_0)$ , then  $R_x(x) = R_y(x + B_0)$ .

## X2.6 Comparing the Estimate of Reproducibility from this Appendix to the Published Reproducibility in the Standard Test Method

X2.6.1 This section provides a procedure for comparing a reproducibility estimate as calculated according to this appendix to the published reproducibility of the corresponding standard test method.

X2.6.2 If the reproducibility of these data (**X2.5.6.1**) is not in the same functional form with the same parameter values as the reproducibility of the standard method, do not proceed with this section.

X2.6.3 Compute the chi square statistic:

$$X^2 = v \left( \frac{R_x}{R_M} \right)^2 \quad (\text{X2.17})$$

where  $v$  and  $R_x$  are as in **Eq X2.14** and **Eq X2.16**, respectively, and  $R_M$  is the published reproducibility of the standard method. If  $X^2$  does not fall between the 2.5 percentile and the 97.5 percentile of the chi square distribution with  $v$  degrees of freedom, then the reproducibility estimated from the

inter-laboratory data are not compatible with the published reproducibility, with confidence 95 %. For 99 % confidence use the 0.5 % and 99.5 % percentile of the chi square distribution. Percentiles of the chi square distribution are given **Table X2.1**.

## X2.7 A Worked Example

X2.7.1 **Data**—**Table X2.2** contains data from an exchange program in which, each month, aliquots a reformulated gasoline (RFG) are distributed to laboratories which measure, among other properties, the benzene concentration by **D3606**. (See **Note X2.2**.) For this example,  $S = 8$  gasolines and  $L = 69$  participating laboratories were selected from a much larger data set. All of the selected gasolines contained ethanol as a blended component.

**NOTE X2.2**—The original data set consisted of 48 reformulated gasolines and 88 participants. Our interest here was on the 32 ethanol-containing fuels. In this example, only 8 fuels are shown, and only those 69 labs which measured at least half of those fuels are included.

X2.7.2 **Counts, Means, and Variances**—The  $L_j$ ,  $m_j$ , and  $C_j^2$  are displayed at the bottom of **Table X2.2**. The numbers of samples measured by the individual participants,  $S_i$  are shown in the rightmost column. Note that  $N = 471$  out of  $L \times S = 552$  possible results—an 85 % participation rate amongst these selected labs.

X2.7.3 **Initial Transformation**—The reproducibility published in Test Method **D3606 – 06**, for benzene in the range 0.1 % to 1.5 % by volume, is  $0.13 C + 0.05 = 0.13 (C + 0.385)$ , where  $C$  is the concentration in volume %. The transformation that corresponds to this relationship is  $Y = \ln(X + 0.385)$ . We will assume that as the baseline transformation, and see whether it fits the data adequately. **Table X2.2** shows the means, sums of squares, and standard deviations of the transformed ( $Y$ ) data.

**TABLE X2.1 Percentiles of Chi Squared Distribution**

Degrees of Freedom	Percentile							
	0.5 %	1 %	2.5 %	5 %	95 %	97.5 %	99 %	99.5 %
5	0.412	0.554	0.831	1.145	11.07	12.83	15.09	16.75
10	2.16	2.56	3.25	3.94	18.31	20.5	23.2	25.2
15	4.60	5.23	6.26	7.26	25.0	27.5	30.6	32.8
20	7.43	8.26	9.59	10.85	31.4	34.2	37.6	40.0
25	10.52	11.52	13.12	14.61	37.7	40.6	44.3	46.9
30	13.79	14.95	16.79	18.49	43.8	47.0	50.9	53.7
40	20.7	22.2	24.4	26.5	55.8	59.3	63.7	66.8
50	28.0	29.7	32.4	34.8	67.5	71.4	76.2	79.5
60	35.5	37.5	40.5	43.2	79.1	83.3	88.4	92.0
70	43.3	45.4	48.8	51.7	90.5	95.0	100.4	104.2
80	51.2	53.5	57.2	60.4	101.9	106.6	112.3	116.3
90	59.2	61.8	65.6	69.1	113.1	118.1	124.1	128.3
100	67.3	70.1	74.2	77.9	124.3	129.6	135.8	140.2
125	88.0	91.2	95.9	100.2	152.1	157.8	164.7	169.5
150	109.1	112.7	118.0	122.7	179.6	185.8	193.2	198.4
175	130.6	134.4	140.3	145.4	207	214	221	227
200	152.2	156.4	162.7	168.3	234	241	249	255
225	174.1	178.6	185.3	191.3	261	268	277	283
250	196.2	201	208	214	288	296	305	311
300	241	246	254	261	341	350	360	367
350	286	291	300	308	395	404	414	422
400	331	337	346	355	448	457	469	477
450	376	383	393	402	500	511	523	531
500	422	429	440	449	553	564	576	585

**TABLE X2.2 Benzene Concentrations in RFG**

	G1	G2	G3	G4	G5	G6	G7	G8	Si
L1	1.78	0.39	1.04	0.51	0.75	0.35	2.16	0.77	8
L2	1.93		1.05	0.68	0.67	0.3	2.03	0.61	7
L3	1.48	0.43	0.94	0.54	0.75	0.27	2.14	0.64	8
L4	1.83	0.33	0.96	0.5	0.72	0.31	2.18	0.68	8
L5	1.78	0.39	1.01	0.55	0.77	0.34	2.08	0.71	8
L6				0.65	0.65	0.23	1.95	0.59	5
L7	1.7	0.36	0.97	0.47		0.3	2.19	0.68	7
L8	1.83	0.45	1.09	0.48					4
L9	1.74	0.32	0.99	0.51	0.82	0.42	2.25	0.73	8
L10	1.67	0.36	1.01	0.47	0.66	0.27		0.67	7
L11	1.89	0.33	0.95	0.46	0.67	0.27	2.2	0.64	8
L12	1.7	0.37	0.94	0.44	0.64	0.29	2.25	0.69	8
L13	1.84	0.34	0.93	0.45	0.69	0.33	2.01	0.66	8
L14	1.88	0.33	0.99	0.52	0.68	0.24	2.43	0.59	8
L15	1.85	0.3	1.03	0.46	0.62	0.28		0.82	7
L16	1.72	0.37	0.98	0.49	0.68	0.22	1.97	0.59	8
L17	1.72	0.31	0.92	0.58			2.05	0.71	6
L18	1.79	0.33	0.97	0.52	0.71	0.3	2.16	0.67	8
L19	1.9	0.46	1.12	0.61	0.6				5
L20	1.78	0.34	1.04	0.53	0.73	0.31	2.14	0.74	8
L21	1.81	0.38	1.01	0.51	0.66	0.29	2.22	0.76	8
L22	2.41	0.73	1.48	0.43					4
L23	1.61	0.32	0.95	0.47			2.07		5
L24		0.35	1.02	0.55	0.76	0.37	2.36	0.68	7
L25	1.88	0.35	0.98	0.48	0.68	0.4	2.2		7
L26	1.63	0.35	0.85	0.47		0.33	2.31	0.78	7
L27	0.66	0.41	1.16	0.55	0.82				5
L28	1.61	0.34	0.91	0.56	0.68	0.29	2.28	0.65	8
L29	1.85	0.39	1.01	0.5	0.78	0.34	2.2	0.64	8
L30	1.69	0.35	0.98	0.48	0.73				5
L31	1.64	0.32	0.92	0.54	0.73	0.28	2.07	0.65	8
L32	1.77	0.37	0.9	0.48	0.62				5
L33	1.82		0.91	0.41	0.69	0.29	2.22	1	7
L34		0.4		0.5	0.69	0.31	2.17	0.68	6
L35	1.42	0.39	0.85	0.46	0.62	0.28	2.06	0.6	8
L36	1.95	0.58	1.24	0.28	1.26				5
L37	1.63	0.33	0.92	0.42	0.57	0.26	2.01	0.62	8
L38	1.58	0.29	0.98	0.51	0.54				5
L39	1.69	0.4	1.08	0.56	0.42	0.28	2.04	0.66	8
L40	1.61	0.34	0.93	0.45	0.6	0.25	2.07	0.61	8
L41		0.364	1.04	0.49	0.74	0.3	2.23	0.73	7
L42	1.71	0.4	0.97	0.52	0.7				5
L43	1.66	0.31	0.94	0.44	0.62				5
L44	1.78	0.3	0.98	0.51	0.74	0.29	2.11	0.66	8
L45	1.68	0.37	1	0.48	0.72		2.2	0.71	7
L46	1.83	0.38	0.99	0.5	0.74	0.4	2.24	0.77	8
L47	1.83	0.37	0.99	0.48	0.61				5
L48	1.55	0.35	0.94	0.46	0.66	0.3	2.16	0.67	8
L49	1.78	0.35	0.97	0.35	0.63	0.46	2.29	0.68	8
L50	1.7	0.34	0.98	0.47	0.59	0.32	2.15	0.58	8
L51	1.92	0.51	0.92	0.44	0.8	0.26		0.65	7
L52	1.71	0.32	0.95	0.45	0.65	0.27	2.12	0.64	8
L53	1.7	0.34	1.01	0.5		0.3	2.21	0.77	7
L54	1.72	0.37	0.97	0.5	0.65	0.32	2.14	0.65	8
L55	1.5907	0.26	0.89	0.43	0.61	0.26	2.01	0.62	8
L56	1.77	0.36	0.99	0.6	0.76		2.43	0.68	7
L57	1.69	0.38		0.49	0.67		2.28	0.71	6
L58	1.65	0.35	0.94	0.49	0.69	0.29	2.16	0.67	8
L59		0.27	1.34	0.36	0.39	0.28	2.13	0.71	7
L60				0.46	0.73	0.33	2.23		4
L61	1.65	0.35	1.32	0.79	0.97	0.83	2.76	1.18	8
L62				0.47	0.63	0.28	2.06	0.64	5
L63			0.96	0.41	0.74	0.33	2.2	0.71	6
L64	1.29	0.34	0.93	0.5	0.73	0.34	2.47	1.33	8
L65	1.74	0.31		0.45	0.66				4
L66	2.1	0.3	0.95	0.43	0.59	0.32	2.2	0.72	8
L67					0.74	0.35	2.17	0.65	4
L68			0.93	0.46		0.32	2.21	0.77	5
L69	1.74	0.34	0.96	0.45	0.73	0.27	2.08	0.71	8
Lj	59	61	62	68	61	52	54	54	
mj	1.726	0.364	0.998	0.491	0.691	0.316	2.180	0.706	
Cj^2	0.04506	0.00497	0.01210	0.00525	0.01322	0.00741	0.01885	0.01688	
stdev	0.2122767	0.070532	0.109995	0.07246	0.114974	0.086077	0.137299	0.129941	
avg Y	0.741	-0.292	0.321	-0.135	0.068	-0.361	0.941	0.081	
stdev Y	0.117861	0.084893	0.073477	0.080893	0.102005	0.101903	0.051746	0.103034	

**X2.7.4 Weighted Regression**—A weighted linear regression (Annex A4) of the natural logarithms of the sample standard deviation on the sample averages,  $\{\bar{Y}_{.j}\}$ , with the degrees of freedom as weights, yielded an model  $s_Y = -0.193 \bar{Y}_{.j} - 2.41$ . The standard error of the coefficient was 0.210, so the slope,  $-0.193$ , is not significantly different from zero, suggesting that the baseline transformation may be adequate. (We will check again after removing any outliers.)

**X2.7.5 Hawkins' Test for Outlying Results**—The largest absolute difference between a  $Y_{ij}$  and the corresponding sample average,  $\bar{Y}_{.j}$ , was 0.697, associated with G1 from L27. The Hawkins statistic was 0.3547. Entering Table A1.5 with  $n = 59$  and  $v = 405$ , we can see that the critical value is less than 0.2308. Using Eq A2.1, the critical value is actually 0.1722. So this result, G1-L46, was rejected as an outlier. Continuing in this manner, we remove also G6-L61, G6-L36, G8-L64, G2-L22, G5-L59, G8-L61, G3-L22, G4-L61, G5-L39, G1-L22, G4-L36, G2-L36, G8-L33, G5-L61, G1-L64, G3-L59, and G3-L61. Eleven of the 18 identified outliers were from only three labs: L22, L36, and L61, so the remaining results from these labs were also discarded.

**X2.7.6 Test for Outlying Samples**—The sample means and standard deviations of the transformed results,  $y_{ij}$ , were recomputed after removal of outliers as described in the previous paragraph. They are shown in Table X2.3. As the degrees of freedom associated with the sample variances are not identical, we follow 7.4.4. The largest variance is that of G6,  $0.0655^2 = 0.00429$ . The pooled variance from the other 7 samples is

$$\frac{0.0564^2 \times 0.0590^2 \times 57 + \dots + 0.0523^2 \times 50}{53 + 57 + \dots + 50} = 0.00302 \quad (\text{X2.18})$$

where the sums in neither the numerator nor the denominator above include a contribution from G6. The  $F$  ratio =  $.00429/.00302 = 1.42$ . The  $.01/8 = .00125$  critical value of the  $F$  distribution with 50 and 381 degrees of freedom is larger. (This can be seen by entering Table A1.9— $p = 0.005$ , with 50 and 500 degrees of freedom—the critical value we seek exceeds 1.87.) Thus, no samples are suspect.

**X2.7.7 Estimating Missing and Removed Values in Array of  $Y_{ij}$** —Transformed results for all empty cells were estimated by iteratively applying Eq 11, as described in 7.5.2.3. The completed array (except for the three laboratories from which all results have been excluded) is shown in Table X2.4. Estimate results have been shaded. The averages ( $\bar{Y}_{.i}$ ) of transformed results from each lab, from each sample, and of the entire array are also shown.

**X2.7.8 Testing for Outlying Labs**—The grand average of all observed and estimated transformed values is 0.16486. The largest lab average is 0.26277 (L27) and the smallest is 0.08946 (L55). L27's average is furthest from 0.16486, so the

maximum squared difference between a lab average and the grand average is  $(0.26277 - 0.16486)^2 = 0.009588$ . The sum of squared differences, across all labs, is 0.07361, so Hawkins' ratio is  $0.009588/0.7361 = 0.1302$ . Entering Table A1.3 with  $n = 66$  and  $v = 0$ , we see that we must again turn to Eq A2.1 to determine that the critical value is 0.4436. There are no outlying labs discernable.

**X2.7.9 Double-checking the Baseline Model**—Returning now to the incomplete array of transformed results, Table X2.4, the natural logarithms of the sample standard deviations are regressed against the sample averages,  $\{\bar{Y}_{.j}\}$ , with weights  $\{L_j - 1\}$ . The resulting regression coefficient is  $-0.245$  with standard error 0.107. As there are only 8 samples—six degrees of freedom—the coefficient is not statistically different from zero. The baseline model has been found acceptable and we will continue with the next steps.

**X2.7.10 Approximate Analysis of Variance and Sum of Squares for Interaction**—Turning back Table X2.4, the array of  $y_{ij}$  data completed with estimates of missing or removed values, we follow the steps of X2.5.2. The values of the averages  $\{\bar{Y}_{.i}\}$ ,  $\{\bar{Y}_{.j}\}$  and  $\{\bar{Y}_{..}\}$  are included in Table X2.4, from which we compute:

$$SS_S = 66 \times [(0.7541 - 0.1649)^2 + (-0.3034 - 0.1649)^2 + \dots \text{(8 terms)}] = 104.2873$$

$$SS_L = 66 \times [(0.7724 - 0.1649)^2 + (-0.2549 - 0.1649)^2 + \dots \text{(66 terms)}] = 0.5889$$

$$SS_T = (0.7724 - 0.1649)^2 + (-0.2549 - 0.1649)^2 + \dots \text{(66} \times \text{8 terms)} = 105.8050$$

$$I = 105.8050 - 104.2873 - 0.5889 = 0.9288$$

**X2.7.11 The Exact Analysis of Variance**—Computing now without including estimates for missing or removed results, the lab means,  $\bar{Y}_{.j}$ , are shown in Table X2.4, as are  $N$  and  $\bar{Y}_{..}$ . The sums of squares are:

$$SS_S = 54 (0.7517 - 0.1556)^2 + 58 (-0.3032 - 0.1556)^2 + \dots \text{(8 terms)} = 85.6300$$

$$SS_T = (0.7724 - 0.1556)^2 + (-0.2549 - 0.1556)^2 + \dots \text{(446 terms)} = 87.0187$$

$$SS_L = SS_T - SS_S - I = 87.0187 - 85.6300 - 0.9288 = 0.4599$$

The reproducibility variance is:

$$\hat{\sigma}_R^2 = \frac{87.0187 - 85.6300}{446 - 8} = 0.003163$$

The degrees of freedom for  $\hat{\sigma}_R^2$  are:

$$v = \frac{(1.3687)^2}{\frac{0.4599^2}{65} + \frac{0.9882^2}{373}} = 346.8$$

$$R_Y = 1.967 \sqrt{2 \times 0.003163} = 0.1564$$

$$R_X = 0.1564(X + 0.385)$$

**X2.7.12 Comparing This Estimate to Published Reproducibility:**

**TABLE X2.3 Sample Means and Standard Deviations of Transformed Results After Rejection of Outliers**

	G1	G2	G3	G4	G5	G6	G7	G8
df	53	57	57	64	56	50	52	50
avg Y	0.752	-0.303	0.306	-0.135	0.067	-0.372	0.937	0.061
stdev Y	0.056362	0.059007	0.042326	0.065107	0.059541	0.065473	0.043629	0.052279

**TABLE X2.4 Transformed Benzene Results with Missing Results Estimated**

NOTE 1—The **boldface values** are estimates of missing data or outliers.

	G1	G2	G3	G4	G5	G6	G7	G8	$\hat{Y}_j$
L1	0.7724	-0.2549	0.3542	-0.1109	0.1266	-0.3079	0.9341	0.1441	0.2072
L2	0.8394	<b>-0.2758</b>	0.3612	0.0630	0.0535	-0.3783	0.8817	-0.0050	0.1925
L3	0.6233	-0.02046	0.2814	-0.0780	0.1266	-0.4231	0.9262	0.0247	0.1596
L4	0.7953	-0.3355	0.2964	-0.1222	0.0998	-0.3638	0.9420	0.0630	0.1719
L5	0.7724	-0.2549	0.3329	-0.0672	0.1441	-0.3216	0.9022	0.0908	0.1998
L6	<b>0.7224</b>	<b>-0.3351</b>	<b>0.2724</b>	0.0344	0.0344	-0.4861	0.8480	-0.0253	0.1331
L7	0.7348	-0.2944	0.3038	-0.1567	<b>0.0619</b>	-0.3783	0.9458	0.0630	0.1600
L8	0.7953	-0.1803	0.3887	-0.1450	<b>0.1262</b>	<b>-0.3104</b>	<b>0.9982</b>	<b>0.1222</b>	0.2244
L9	0.7538	-0.3496	0.3185	-0.1109	0.1865	-0.2169	0.9689	0.1089	0.2074
L10	0.7203	-0.2944	0.3329	-0.1567	0.0440	-0.4231	<b>0.9239</b>	0.0535	0.1501
L11	0.8220	-0.3355	0.2889	-0.1684	0.0535	-0.4231	0.9497	0.0247	0.1515
L12	0.7348	-0.2810	0.2814	-0.1924	0.0247	-0.3930	0.9689	0.0723	0.1520
L13	0.7998	-0.3216	0.2738	-0.1803	0.0723	-0.3355	0.8734	0.0440	0.1532
L14	0.8176	-0.3355	0.3185	-0.0998	0.0630	-0.4700	1.0350	-0.0253	0.1629
L15	0.8042	-0.3783	0.3471	-0.1684	0.0050	-0.4080	<b>0.9398</b>	0.1865	0.1660
L16	0.7443	-0.2810	0.3112	-0.1335	0.0630	-0.5025	0.8565	-0.0253	0.1291
L17	0.7443	-0.3638	0.2662	-0.0356	<b>0.0617</b>	<b>-0.3749</b>	0.8899	0.0908	0.1598
L18	0.7770	-0.3355	0.3038	-0.0998	0.0908	-0.3783	0.9341	0.0535	0.1682
L19	0.8264	-0.1684	0.4088	-0.0050	-0.0151	<b>-0.2980</b>	<b>1.0105</b>	<b>0.1345</b>	0.2367
L20	0.7724	-0.3216	0.3542	-0.0888	0.1089	-0.3638	0.9262	0.1178	0.1882
L21	0.7862	-0.2679	0.3329	-0.1109	0.0440	-0.3930	0.9574	0.1354	0.1855
L23	0.6906	-0.3496	0.2889	-0.1567	<b>0.0292</b>	<b>-0.4074</b>	0.8981	<b>0.0251</b>	0.1273
L24	<b>0.8009</b>	-0.3079	0.3400	-0.0672	0.1354	-0.2810	1.0098	0.0630	0.2116
L25	0.8176	-0.3079	0.3112	-0.1450	0.0630	-0.2421	0.9497	<b>0.0899</b>	0.1920
L26	0.7006	-0.3079	0.2111	-0.1567	<b>0.0673</b>	-0.3355	0.9914	0.1527	0.1654
L27	<b>0.8520</b>	-0.2294	0.4350	-0.0672	0.1865	<b>-0.2719</b>	<b>1.0366</b>	<b>0.1606</b>	0.2628
L28	0.6906	-0.3216	0.2585	-0.0566	0.0630	-0.3930	0.9802	0.0344	0.1569
L29	0.8042	-0.2549	0.3329	-0.1222	0.1527	-0.3216	0.9497	0.0247	0.1957
L30	0.7300	-0.3079	0.3112	-0.1450	0.1089	<b>-0.3679</b>	<b>0.9406</b>	<b>0.0646</b>	0.1668
L31	0.7056	-0.3496	0.2662	-0.0780	0.1089	-0.4080	0.8981	0.0344	0.1472
L32	0.7678	-0.2810	0.2508	-0.1450	0.0050	<b>-0.3878</b>	<b>0.9207</b>	<b>0.0447</b>	0.1469
L33	0.7907	<b>-0.3205</b>	0.2585	-0.2294	0.0723	-0.3930	0.9574	<b>0.0455</b>	0.1477
L34	<b>0.7682</b>	-0.2421	<b>0.3182</b>	-0.1222	0.0723	-0.3638	0.9381	0.0630	0.1790
L35	0.5906	-0.2549	0.2111	-0.1684	0.0050	-0.4080	0.8940	-0.0151	0.1068
L37	0.7006	-0.3355	0.2662	-0.2169	-0.0460	-0.4385	0.8734	0.0050	0.1010
L38	0.6755	-0.3930	0.3112	-0.1109	-0.0780	<b>-0.4264</b>	<b>0.8822</b>	<b>0.0062</b>	0.1083
L39	0.7300	-0.2421	0.3819	-0.0566	<b>0.0786</b>	-0.4080	0.8858	0.0440	0.1767
L40	0.6906	-0.3216	0.2738	-0.1803	-0.0151	-0.4541	0.8981	-0.0050	0.1108
L41	<b>0.7793</b>	-0.2890	0.3542	-0.1335	0.1178	-0.3783	0.9613	0.1089	0.1901
L42	0.7396	-0.2421	0.3038	-0.0998	0.0816	<b>-0.3507</b>	<b>0.9578</b>	<b>0.0818</b>	0.1840
L43	0.7154	-0.3638	0.2814	-0.1924	0.0050	<b>-0.4182</b>	<b>0.8903</b>	<b>0.0143</b>	0.1165
L44	0.7724	-0.3783	0.3112	-0.1109	0.1178	-0.3930	0.9143	0.0440	0.1597
L45	0.7251	-0.2810	0.3257	-0.1450	0.0998	<b>-0.3589</b>	0.9497	0.0908	0.1758
L46	0.7953	-0.2679	0.3185	-0.1222	0.1178	-0.2421	0.9651	0.1441	0.2136
L47	0.7953	-0.2810	0.3185	-0.1450	-0.0050	<b>-0.3708</b>	<b>0.9377</b>	<b>0.0617</b>	0.1639
L48	0.6601	-0.3079	0.2814	-0.1684	0.0440	-0.3783	0.9341	0.0535	0.1398
L49	0.7724	-0.3079	0.3038	-0.3079	0.0149	-0.1684	0.9839	0.0630	0.1692
L50	0.7348	-0.3216	0.3112	-0.1567	-0.0253	-0.3496	0.9302	-0.0356	0.1359
L51	0.8351	-0.1109	0.2662	-0.1924	0.1697	-0.4385	<b>0.9649</b>	0.0344	0.1911
L52	0.7396	-0.3496	0.2889	-0.1803	0.0344	-0.4231	0.9183	0.0247	0.1316
L53	0.7348	-0.3216	0.3329	-0.1222	<b>0.0798</b>	-0.3783	0.9536	0.1441	0.1779
L54	0.7443	-0.2810	0.3038	-0.1222	0.0344	-0.3496	0.9262	0.0344	0.1613
L55	0.6809	-0.4385	0.2429	-0.2046	-0.0050	-0.4385	0.8734	0.0050	0.0895
L56	0.7678	-0.2944	0.3185	-0.0151	0.1354	<b>-0.3239</b>	1.0350	0.0630	0.2108
L57	0.7300	-0.2679	<b>0.3155</b>	-0.1335	0.0535	<b>-0.3585</b>	0.9802	0.0908	0.1763
L58	0.7105	-0.3079	0.2814	-0.1335	0.0723	-0.3930	0.9341	0.0535	0.1522
L59	<b>0.6929</b>	-0.4231	<b>0.2428</b>	-0.2944	<b>0.0055</b>	-0.4080	0.9223	0.0908	0.1036
L60	<b>0.7703</b>	<b>-0.2871</b>	<b>0.3203</b>	-0.1684	0.1089	-0.3355	0.9613	<b>0.0789</b>	0.1811
L62	<b>0.7151</b>	<b>-0.3424</b>	<b>0.2651</b>	-0.1567	0.0149	-0.4080	0.8940	0.0247	0.1259
L63	<b>0.7577</b>	<b>-0.2997</b>	0.2964	-0.2294	0.1178	-0.3355	0.9497	0.0908	0.1685
L64	<b>0.7815</b>	-0.3216	0.2738	-0.1222	0.1089	-0.3216	1.0491	<b>0.0901</b>	0.1923
L65	0.7538	-0.3638	<b>0.2717</b>	-0.1803	0.0440	<b>-0.4023</b>	<b>0.9063</b>	<b>0.0303</b>	0.1324
L66	0.9103	-0.3783	0.2889	-0.2046	-0.0253	-0.3496	0.9497	0.0998	0.1614
L67	<b>0.7751</b>	<b>-0.2823</b>	<b>0.3251</b>	<b>-0.1132</b>	0.1132	0.1178	-0.3079	0.0344	0.1859
L68	<b>0.7646</b>	<b>-0.2929</b>	0.2738	-0.1684	<b>0.0772</b>	-0.3496	0.9536	0.1441	0.1753
L69	0.7538	-0.3216	0.2964	-0.1803	0.1089	-0.4231	0.9022	0.0908	0.1534
$\hat{Y}_j$	0.7541	-0.3034	0.3041	-0.1343	0.0668	-0.3699	0.9387	0.0627	$0.1649 = \hat{Y}_{..}$
$L_{..j}$	54	58	58	65	57	51	53	51	$447 = N$
$\bar{Y}_{..j}$	0.7517	-0.3032	0.3058	-0.1346	0.0670	-0.3722	0.9367	0.0605	$0.1556 = \bar{Y}_{..}$

X2.7.12.1 The reproducibility of Test Method **D3606** as published is  $R_p = 0.13(X + 0.385)$ . To test whether the reproducibility calculated from these data are compatible with the published reproducibility, we calculate:

$$v \frac{R_x}{R_p} = 346.8 \frac{0.1564}{0.13} = 417$$

Comparing this ratio to the 97.5 percentile of a chi square distribution with 350 degrees of freedom, 404 from **Table X2.1**, we see that our ratio is larger. So it must be larger than

the 97.5th percentile of a chi square variable with 347 degrees of freedom as well, and we conclude that, for ethanol-containing gasolines, the crosscheck labs have not been meeting the published reproducibility of Test Method **D3606**.

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## SUMMARY OF CHANGES

Subcommittee D02.94 has identified the location of selected changes to this standard since the last issue (D6300 – 17) that may impact the use of this standard. (Approved July 1, 2017.)

- (1) Revised subsections **1.2**, **1.3**, **3.1.13.3**, and **7.3.1.1**.

Subcommittee D02.94 has identified the location of selected changes to this standard since the last issue (D6300 – 16a) that may impact the use of this standard. (Approved May 1, 2017.)

- |   |  |
|---|--|
| <p>(1) Revised terms in Section <b>3</b>, Terminology.</p> <p>(2) Added terms <i>repeatability conditions</i> and <i>reproducibility conditions</i> to Section <b>3</b>, Terminology.</p> | <p>(3) Added <b>Note 2</b> to Section <b>3</b>, Terminology.</p> <p>(4) Revised subsection <b>8.4</b>.</p> |
|---|--|

Subcommittee D02.94 has identified the location of selected changes to this standard since the last issue (D6300 – 16) that may impact the use of this standard. (Approved July 1, 2016.)

- (1) Revised subsection **1.3**, **Table 1**, and **Table 2**.

Subcommittee D02.94 has identified the location of selected changes to this standard since the last issue (D6300 – 15) that may impact the use of this standard. (Approved April 1, 2016.)

- |   |   |
|---|---|
| <p>(1) Revised <b>6.2.1.2</b> and <b>6.2.1.3</b>.</p> | <p>(2) Added new subsection <b>6.5.3.1</b>.</p> |
|---|---|



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