

Blocking and Confounding the 2^k Factorial Designs

Blocking and Confounding a 2^k Design

In any experiment, the variability arising from a **nuisance factor** can affect the results.

Sometimes a **nuisance factor** is **unknown** and **uncontrolled**:

we don't know that the factor exists and it may even be changing levels while we are conducting the experiment.

Experimental error

Randomization is the design technique used to guard against **nuisance factors**.

Nuisance factors probably affect the results but we are not interested in that effect.

Sometimes a **nuisance factor** is **known** and can be **controlled**.

Blocking is design technique used to eliminate the effect of a **nuisance factor**.

Blocking a Replicated 2^k Factorial Design

Evaluate the effect of the concentration of the substrate and the concentration of the enzyme on the yield of an enzymatic reaction:

| Substrate | Enzyme | x_S | x_E | Yield (g/L) | | |
|-----------|--------|-------|-------|--------------------|----|----|
| | | | | $n = 3$ replicates | | |
| 15 g/L | 1 g/L | -1 | -1 | 28 | 25 | 27 |
| 25 g/L | 1 g/L | +1 | -1 | 36 | 32 | 32 |
| 15 g/L | 2 g/L | -1 | +1 | 18 | 19 | 23 |
| 25 g/L | 2 g/L | +1 | +1 | 31 | 30 | 29 |

It was considered a
completely randomized experiment

the order in which the 12 runs were made was random

or

the 12 runs were made at the same time

Blocking a Replicated 2^k Factorial Design

Evaluate the effect of the concentration of the substrate and concentration of the enzyme on the yield of an enzymatic reaction:

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| 15 g/L | 2 g/L | -1 | +1 | 18 | 19 | 23 |
| 25 g/L | 2 g/L | +1 | +1 | 31 | 30 | 29 |

Let's suppose it is not possible to run the 12 assays at the same time.

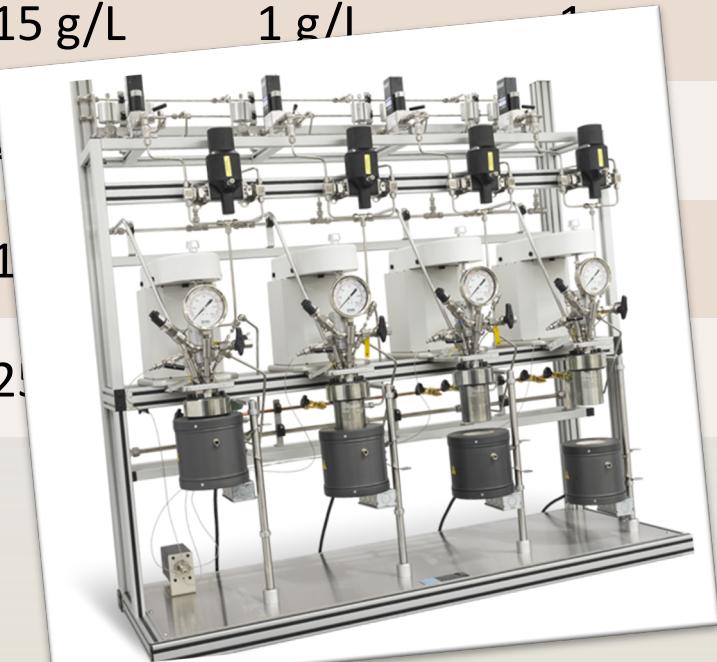
Running the 12 assays, one-at-a-time, in a random order, will take too long.

Blocking a Replicated 2^k Factorial Design

Evaluate the effect of the concentration of the substrate and concentration of the enzyme on the yield of an enzymatic reaction:

| Substrate | Enzyme | x_S | x_E | Yield (%) $n = 3$ replicates | | |
|-----------|--------|-------|-------|---------------------------------|----|----|
| 15 g/L | 1 g/l | -1 | -1 | 28 | 25 | 27 |
| 20 g/L | 1 g/l | -1 | +1 | 36 | 32 | 32 |
| 15 g/L | 2 g/l | +1 | -1 | 18 | 19 | 23 |
| 20 g/L | 2 g/l | +1 | +1 | 31 | 30 | 29 |

instead of running all assays homogeneously



Let's suppose it is not possible to run the 12 assays at the same time.

Running the 12 assays, one-at-a-time, in a random order, will take too long.

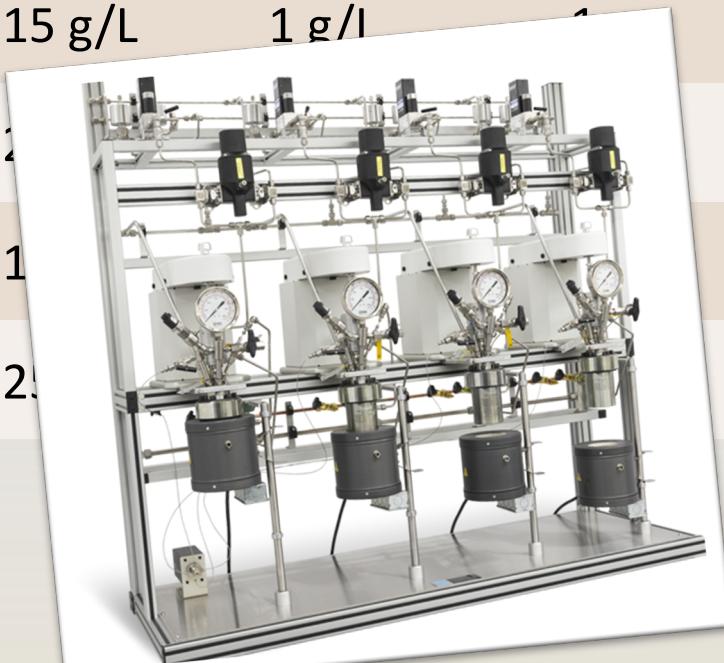
However, it is possible to run 4 assays at the same time.

Blocking a Replicated 2^k Factorial Design

Evaluate the effect of the concentration of the substrate on the yield of an enzymatic reaction:

| Substrate | Enzyme | x_S | x_E | Yield (%) $n = 3$ replicates | | |
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| 20 g/L | 1 g/l | -1 | +1 | 36 | 32 | 32 |
| 15 g/L | 2 g/l | +1 | -1 | 18 | 19 | 23 |
| 20 g/L | 2 g/l | +1 | +1 | 31 | 30 | 29 |

B_1 B_2 B_3
3 blocks of
4 assays



Split the experiment, 12 assays, in 3 blocks of 4 assays. A complete replicate will be run in each block.

Running the 12 assays, one-at-a-time, in a random order, will take too long.

However, it is possible to run 4 assays at the same time.

Blocking a Replicated 2^k Factorial Design

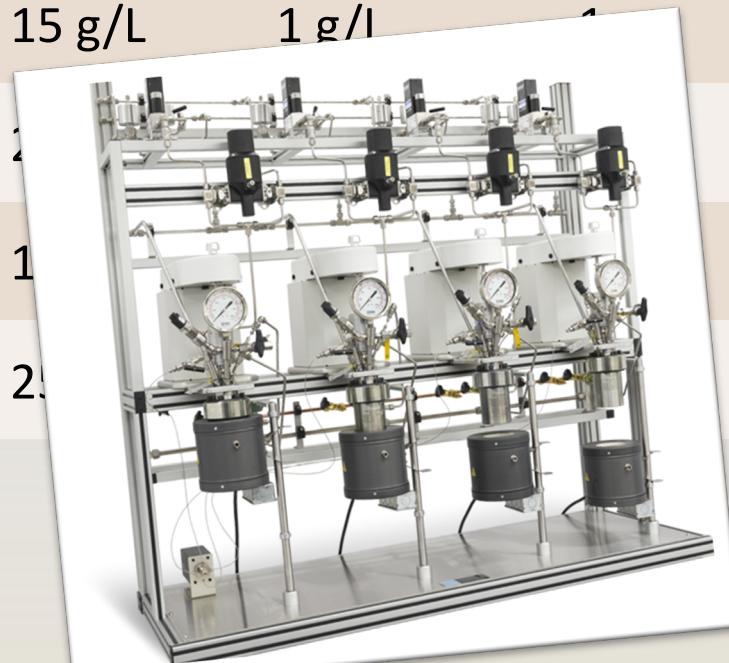
Evaluate the effect of the concentration of the substrate on the yield of an enzymatic reaction:

| Substrate | Enzyme | x_S | x_E | Yield (%) $n = 3$ replicates | | |
|-----------|--------|-------|-------|---------------------------------|----|----|
| 15 g/L | 1 g/l | -1 | -1 | 28 | 25 | 27 |
| 20 g/L | 1 g/l | -1 | +1 | 36 | 32 | 32 |
| 15 g/L | 2 g/l | +1 | -1 | 18 | 19 | 23 |
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B_1 B_2 B_3
3 blocks of
4 assays

Split the experiment, 12 assays, in 3 blocks of 4 assays.
A complete replicate will be run in each block.

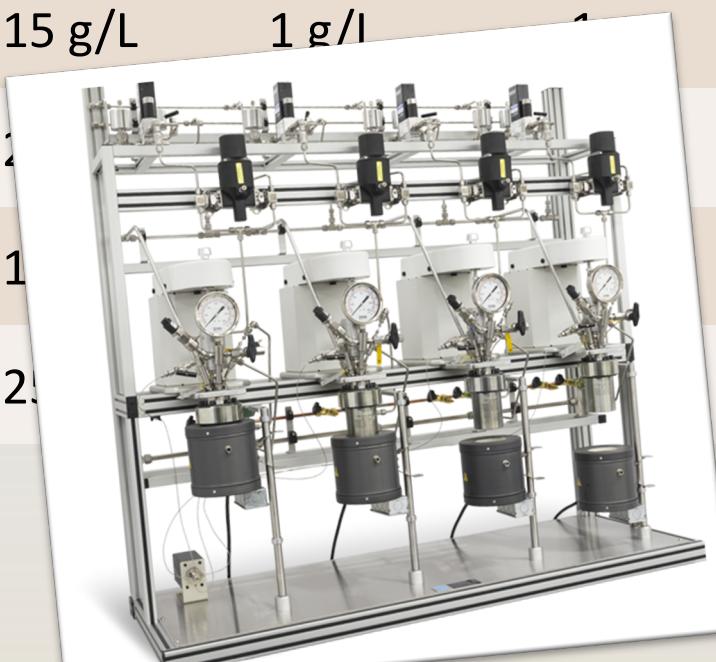
Now the variability (noise) is not homogeneously distributed in the whole experiment, but is concentrated in the blocks.



Blocking a Replicated 2^k Factorial Design

Evaluate the effect of the concentration of the substrate on the yield of an enzymatic reaction:

| Substrate | Enzyme | x_S | x_E | Yield (%) $n = 3$ replicates | | |
|-----------|--------|-------|-------|---------------------------------|----|----|
| 15 g/L | 1 g/l | -1 | -1 | 28 | 25 | 27 |
| 20 g/L | 1 g/l | -1 | +1 | 36 | 32 | 32 |
| 15 g/L | 2 g/l | +1 | -1 | 18 | 19 | 23 |
| 20 g/L | 2 g/l | +1 | +1 | 31 | 30 | 29 |



Split the experiment, 12 assays, in 3 blocks of 4 assays. A complete replicate will be run in each block.

Calculate the effect of the blocks for the Analysis of Variance

B_1 B_2 B_3



the replicates (blocks) are a 3rd factor in the experimental design

Blocking a Replicated 2^k Factorial Design: ANOVA

| Source of Variation | Sum of Squares | Degrees of Freedom | Mean Squares | F_0 | p -value |
|---------------------|----------------|--------------------|--------------|-------|------------|
| Blocks | 6.50 | 2 | 3.25 | 0.785 | 0.4978 |
| Substrate | 208.33 | 1 | 208.33 | 50.34 | 0.0004 |
| Enzyme | 75.00 | 1 | 75.00 | 18.12 | 0.0053 |
| Interaction | 8.33 | 1 | 8.33 | 2.013 | 0.2057 |
| Error | 24.84 | 6 | 4.14 | | |
| Total | 323.00 | 11 | | | |

Blocking a Replicated 2^k Factorial Design: ANOVA

| Source of Variation | Sum of Squares | Degrees of Freedom | Mean Squares | F_0 | p -value |
|---------------------|----------------|--------------------|--------------|-------|--------------------------|
| Blocks | 6.50 | 2 | 3.25 | 0.785 | 0.4978 → not significant |
| Substrate | 208.33 | 1 | 208.33 | 50.34 | 0.0004 |
| Enzyme | 75.00 | 1 | 75.00 | 18.12 | 0.0053 |
| Interaction | 8.33 | 1 | 8.33 | 2.013 | 0.2057 |
| Error | 24.84 | 6 | 4.14 | | |
| Total | 323.00 | 11 | | | |

2 *nº of blocks-1*

Confounding in the 2^k Factorial Design

Sometimes it is **impossible** to run a complete replicate of a design in one block.

Confounding is used for splitting a complete factorial experiment in blocks.

Certain effects (usually high-order interactions) will be indistinguishable from, or **confounded** with, blocks.

Confounding the 2^k Factorial Design in Two Blocks

Single replicate of a 2^2 factorial design: 4 runs

| Treat | A | B |
|-------|---|---|
| (1) | - | - |
| a | + | - |
| b | - | + |
| ab | + | + |

How can we divide
4 treatments
in 2 blocks?



Limitation:
the equipment allows only
two runs at a time.

each set of two runs = one block

Confounding the 2^k Factorial Design in Two Blocks

Table of Plus and Minus Signs for the 2^2 Design

| Treat | Factorial Effect | | | |
|-----------|------------------|----------|----------|-----------|
| | <i>I</i> | <i>A</i> | <i>B</i> | <i>AB</i> |
| (1) | + | - | - | |
| <i>a</i> | + | + | - | |
| <i>b</i> | + | - | + | |
| <i>ab</i> | + | + | + | |

↑
treatments



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Confounding the 2^k Factorial Design in Two Blocks

Table of Plus and Minus Signs for the 2^2 Design

| Treat | Factorial Effect | | | |
|-----------|------------------|----------|----------|-----------|
| | <i>I</i> | <i>A</i> | <i>B</i> | <i>AB</i> |
| (1) | + | - | - | |
| <i>a</i> | + | + | - | |
| <i>b</i> | + | - | + | |
| <i>ab</i> | + | + | + | |

↑
identity
column



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Confounding the 2^k Factorial Design in Two Blocks

Table of Plus and Minus Signs for the 2^2 Design

| Treat | Factorial Effect | | | | |
|-----------|------------------|----------|----------|-----------|--|
| | <i>I</i> | <i>A</i> | <i>B</i> | <i>AB</i> | |
| (1) | + | - | - | + | |
| <i>a</i> | + | + | - | - | |
| <i>b</i> | + | - | + | - | |
| <i>ab</i> | + | + | + | + | |

$$\uparrow \quad \uparrow \quad AB = A \times B$$

Factors
A and B

the signs + or -

are the ones of the coded variables



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Confounding the 2^k Factorial Design in Two Blocks

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| Treat | Factorial Effect | | | | |
|-----------|------------------|----------|----------|-----------|--|
| | <i>I</i> | <i>A</i> | <i>B</i> | <i>AB</i> | |
| (1) | + | - | - | + | |
| <i>a</i> | + | + | - | - | |
| <i>b</i> | + | - | + | - | |
| <i>ab</i> | + | + | + | + | |

Table of Plus and Minus Signs is used to determine the Contrasts

$$C_A = ab + a - b - (1)$$



Limitation:
the equipment allows only
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Confounding the 2^k Factorial Design in Two Blocks

Table of Plus and Minus Signs for the 2^2 Design

| Treat | Factorial Effect | | | |
|-----------|------------------|----------|----------|-----------|
| | <i>I</i> | <i>A</i> | <i>B</i> | <i>AB</i> |
| (1) | + | - | - | + |
| <i>a</i> | + | + | - | - |
| <i>b</i> | + | - | + | - |
| <i>ab</i> | + | + | + | + |

Table of Plus and Minus Signs is used to determine the Contrasts

$$C_A = ab + a - b - (1)$$

$$C_B = ab + b - a - (1)$$



Limitation:

the equipment allows only
two runs at a time.

each set of two runs = one block

Confounding the 2^k Factorial Design in Two Blocks

Table of Plus and Minus Signs for the 2^2 Design

| Treat | Factorial Effect | | | |
|-----------|------------------|----------|----------|-----------|
| | <i>I</i> | <i>A</i> | <i>B</i> | <i>AB</i> |
| (1) | + | - | - | + |
| <i>a</i> | + | + | - | - |
| <i>b</i> | + | - | + | - |
| <i>ab</i> | + | + | + | + |

Table of Plus and Minus Signs is used to determine the Contrasts

$$C_A = ab + a - b - (1)$$

$$C_B = ab + b - a - (1)$$

$$C_{AB} = ab + (1) - a - b$$



Limitation:

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Confounding the 2^k Factorial Design in Two Blocks

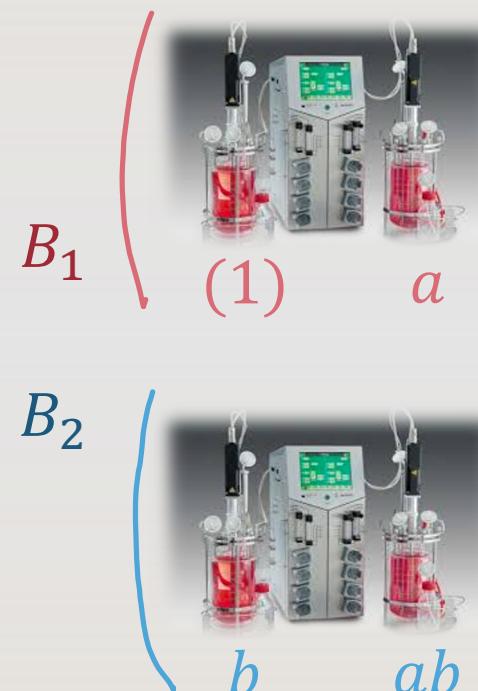
Table of Plus and Minus Signs for the 2^2 Design

| Treat | Factorial Effect | | | | | Blocks |
|-------|------------------|---|---|----|--------|--------|
| | I | A | B | AB | Blocks | |
| (1) | + | - | - | + | + | 1 |
| a | + | + | - | - | - | 1 |
| b | + | - | + | - | - | 2 |
| ab | + | + | + | + | - | 2 |

$$C_A = ab + a - b - (1)$$

$$C_B = ab + b - a - (1)$$

$$C_{AB} = ab + (1) - a - b$$



Blocks
are **confounded** with
Factor B

We cannot
distinguish the
effect of the blocks
from the effect of
factor B.

$$C_{Block} = ab + b - a - (1)$$

Confounding the 2^k Factorial Design in Two Blocks

Table of Plus and Minus Signs for the 2^2 Design

| Treat | <i>I</i> | <i>A</i> | <i>AB</i> | Factorial Effect | <i>Blocks</i> |
|-----------|----------|----------|-----------|------------------|---------------|
| (1) | + | - | - | + + - | 1 |
| <i>a</i> | + | + | - | + - - | <i>a</i> |
| <i>b</i> | + | - | + | - + + | <i>b</i> |
| <i>ab</i> | + | + | + | - - + | <i>ab</i> |

$$C_A = ab +$$

$$C_B = ab + b - a - (1)$$

$$C_{AB} = b + (1) - a - b$$

Blocks must

NEVER be confounded
with main effects!!!!

$$C_{Block} = a + b - a - (1)$$

Blocks
are **confounded** with
Factor B

We cannot
distinguish the
effect of the blocks
from the effect of
factor B.

Confounding the 2^k Factorial Design in Two Blocks

Table of Plus and Minus Signs for the 2^2 Design

| Treat | Factorial Effect | | | | | Blocks |
|-------|------------------|---|---|----|---|--------|
| | I | A | B | AB | | |
| (1) | + | - | - | - | + | ? |
| a | + | + | - | - | - | ? |
| b | + | - | + | - | - | ? |
| ab | + | + | + | + | + | |

$$C_A = ab + a - b - (1)$$

$$C_B = ab + b - a - (1)$$

$$C_{AB} = ab + (1) - a - b$$

We can not confound the blocks with main effects

Confound the blocks with the interaction



Limitation:

the equipment allows only two runs at a time.

each set of two runs = one block

Confounding the 2^k Factorial Design in Two Blocks

Table of Plus and Minus Signs for the 2^2 Design

| Treat | Factorial Effect | | | | | Blocks |
|-------|------------------|---|---|----|--|--------|
| | I | A | B | AB | | |
| (1) | + | - | - | + | | 1 |
| a | + | + | - | - | | |
| b | + | - | + | - | | |
| ab | + | + | + | + | | 1 |



B_1

(1) ab

treatments with
the "+" sign in the
AB column

$$C_A = ab + a - b - (1)$$

$$C_B = ab + b - a - (1)$$

$$C_{AB} = ab + (1) - a - b$$

w bl he ts

$$C_{Blocks} = C_{AB}$$

Confound the blocks
with the interaction

Confounding the 2^k Factorial Design in Two Blocks

Table of Plus and Minus Signs for the 2^2 Design

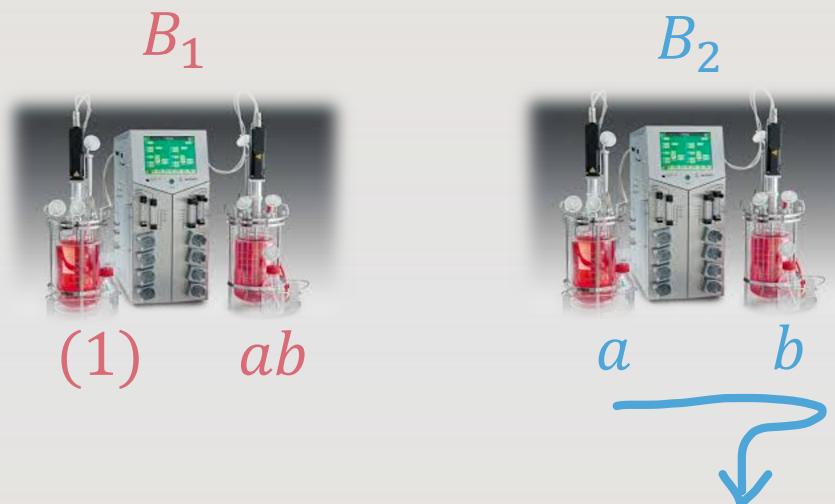
| Treat | Factorial Effect | | | | | Blocks |
|-------|------------------|---|---|----|--|--------|
| | I | A | B | AB | | |
| (1) | + | - | - | + | | 1 |
| a | + | + | - | - | | 2 |
| b | + | - | + | - | | 2 |
| ab | + | + | + | + | | 1 |

$$C_A = ab + a - b - (1)$$

$$C_B = ab + b - a - (1)$$

$$C_{AB} = ab + (1) - a - b$$

$$C_{Blocks} = C_{AB}$$



treatments with
the $-$ sign in the
 AB column

Confounding the 2^k Factorial Design in Two Blocks

Table of Plus and Minus Signs for the 2^2 Design

| Treat | Factorial Effect | | | | | Blocks |
|-----------|------------------|----------|----------|-----------|--|--------|
| | <i>I</i> | <i>A</i> | <i>B</i> | <i>AB</i> | | |
| (1) | + | - | - | + | | 1 |
| <i>a</i> | + | + | - | - | | 2 |
| <i>b</i> | + | - | + | - | | 2 |
| <i>ab</i> | + | + | + | + | | 1 |

$$C_A = ab + a - b - (1)$$

$$C_B = ab + b - a - (1)$$

$$C_{AB} = ab + (1) - a - b$$

$$C_{Blocks} = C_{AB}$$



$$C_{Blocks} = ab + (1) - a - b$$

blocks are confounded
with interaction AB

Confounding the 2^3 Factorial Design in Two Blocks

Table of Plus and Minus Signs for the 2^3 Design

| Treatment | Factorial Effect | | | | | | | | | Block |
|------------|------------------|----------|----------|----------|-----------|-----------|-----------|------------|---|-------|
| | <i>I</i> | <i>A</i> | <i>B</i> | <i>C</i> | <i>AB</i> | <i>AC</i> | <i>BC</i> | <i>ABC</i> | | |
| (1) | + | - | - | - | + | + | + | + | - | |
| <i>a</i> | + | + | - | - | - | - | + | + | | |
| <i>b</i> | + | - | + | - | - | + | - | + | | |
| <i>ab</i> | + | + | + | - | + | - | - | - | | |
| <i>c</i> | + | - | - | + | + | - | - | + | | |
| <i>ac</i> | + | + | - | + | - | + | - | - | | |
| <i>bc</i> | + | - | + | + | - | - | + | - | | |
| <i>abc</i> | + | + | + | + | + | + | + | + | | |

Confounding the 2^3 Factorial Design in Two Blocks

Table of Plus and Minus Signs for the 2^3 Design

| Treatment | Factorial Effect | | | | | | | | Block |
|-----------|------------------|---|---|---|----|----|----|-----|-------|
| | I | A | B | C | AB | AC | BC | ABC | |
| (1) | + | - | - | - | + | + | + | - | |
| a | + | + | - | - | - | - | + | + | |
| b | + | - | + | - | - | + | - | + | |
| ab | + | + | + | - | + | - | - | - | |
| c | + | - | - | + | + | - | - | + | |
| ac | + | + | - | + | - | + | - | - | |
| bc | + | - | + | + | - | - | + | - | |
| abc | + | + | + | + | + | + | + | + | |

Identity (I): all plus signs

identity

Confounding the 2^3 Factorial Design in Two Blocks

Table of Plus and Minus Signs for the 2^3 Design

| Treatment | <i>I</i> | Factorial Effect | | | | | | | | Block |
|------------|----------|------------------|----------|----------|-----------|-----------|-----------|------------|--|-------|
| | | <i>A</i> | <i>B</i> | <i>C</i> | <i>AB</i> | <i>AC</i> | <i>BC</i> | <i>ABC</i> | | |
| (1) | + | - | - | - | + | + | + | - | | |
| <i>a</i> | + | + | - | - | - | - | + | + | | |
| <i>b</i> | + | - | + | - | - | + | - | + | | |
| <i>ab</i> | + | + | + | - | + | - | - | - | | |
| <i>c</i> | + | - | - | + | + | - | - | + | | |
| <i>ac</i> | + | + | - | + | - | + | - | - | | |
| <i>bc</i> | + | - | + | + | - | - | + | - | | |
| <i>abc</i> | + | + | + | + | + | + | + | + | | |

main effects

Identity (*I*): all plus signs

Main Effects (*A, B, C*):

high level → +

low level → -

Confounding the 2^3 Factorial Design in Two Blocks

Table of Plus and Minus Signs for the 2^3 Design

| Treatment | Factorial Effect | | | | | | | | Block |
|------------|------------------|----------|----------|----------|-----------|-----------|-----------|------------|-------|
| | <i>I</i> | <i>A</i> | <i>B</i> | <i>C</i> | <i>AB</i> | <i>AC</i> | <i>BC</i> | <i>ABC</i> | |
| (1) | + | - | - | - | + | + | + | - | |
| <i>a</i> | + | + | - | - | - | - | + | + | |
| <i>b</i> | + | - | + | - | - | + | - | + | |
| <i>ab</i> | + | + | + | - | + | - | - | - | |
| <i>c</i> | + | - | - | + | + | - | - | + | |
| <i>ac</i> | + | + | - | + | - | + | - | - | |
| <i>bc</i> | + | - | + | + | - | - | + | - | |
| <i>abc</i> | + | + | + | + | + | + | + | + | |

interaction effects

Identity (*I*): all plus signs

Main Effects (*A, B, C*):

high level → +

low level → -

Interaction Effects:

Confounding the 2^3 Factorial Design in Two Blocks

Table of Plus and Minus Signs for the 2^3 Design

| Treatment | Factorial Effect | | | | | | | | Block |
|------------|------------------|----------|----------|----------|-----------|-----------|-----------|------------|-------|
| | <i>I</i> | <i>A</i> | <i>B</i> | <i>C</i> | <i>AB</i> | <i>AC</i> | <i>BC</i> | <i>ABC</i> | |
| (1) | + | - | - | - | + | + | + | - | |
| <i>a</i> | + | + | - | - | - | - | + | + | |
| <i>b</i> | + | - | + | - | - | + | - | + | |
| <i>ab</i> | + | + | + | - | + | - | - | - | |
| <i>c</i> | + | - | - | + | + | - | - | + | |
| <i>ac</i> | + | + | - | + | - | + | - | - | |
| <i>bc</i> | + | - | + | + | - | - | + | - | |
| <i>abc</i> | + | + | + | + | + | + | + | + | |

Identity (*I*): all plus signs

Main Effects (*A, B, C*):

high level $\rightarrow +$

low level $\rightarrow -$

Interaction Effects:

$$AB = A \times B$$

Confounding the 2^3 Factorial Design in Two Blocks

Table of Plus and Minus Signs for the 2^3 Design

| Treatment | Factorial Effect | | | | | | | | Block |
|-----------|------------------|-----|-----|-----|------|------|------|-------|-------|
| | I | A | B | C | AB | AC | BC | ABC | |
| (1) | + | - | - | - | + | + | + | - | |
| a | + | + | - | - | - | - | + | + | |
| b | + | - | + | - | - | + | - | + | |
| ab | + | + | + | - | + | - | - | - | |
| c | + | - | - | + | + | - | - | + | |
| ac | + | + | - | + | - | + | - | - | |
| bc | + | - | + | + | - | - | + | - | |
| abc | + | + | + | + | + | + | + | + | |

Identity (I): all plus signs

Main Effects (A, B, C):

high level $\rightarrow +$

low level $\rightarrow -$

Interaction Effects:

$$AB = A \times B$$

$$AC = A \times C$$

$$BC = B \times C$$

$$ABC = A \times B \times C$$

Confounding the 2^3 Factorial Design in Two Blocks

Table of Plus and Minus Signs for the 2^3 Design

| Treatment | Factorial Effect | | | | | | | | Block |
|-----------|------------------|-----|-----|-----|------|------|------|-------|-------|
| | I | A | B | C | AB | AC | BC | ABC | |
| (1) | + | - | - | - | + | + | + | - | |
| a | + | + | - | - | - | - | + | + | |
| b | + | - | + | - | - | + | - | + | |
| ab | + | + | + | - | + | - | - | - | |
| c | + | - | - | + | + | - | - | + | |
| ac | + | + | - | + | - | + | - | - | |
| bc | + | - | + | + | - | - | + | - | |
| abc | + | + | + | + | + | + | + | + | |

Identity (I): all plus signs

Main Effects (A, B, C):

high level $\rightarrow +$
low level $\rightarrow -$

Interaction Effects:

$$AB = A \times B$$

$$AC = A \times C$$

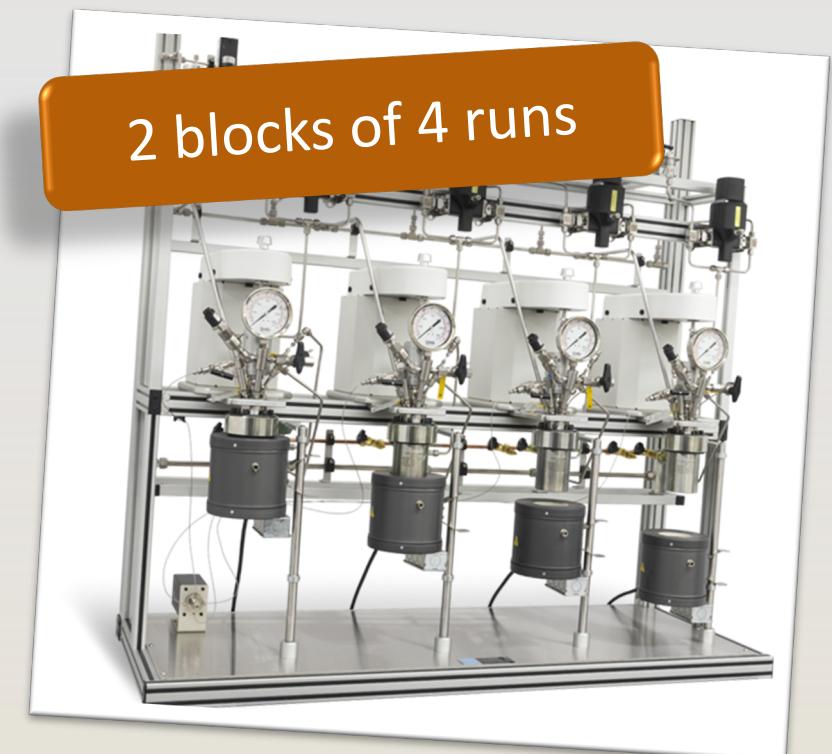
$$\begin{aligned} ABC &= A \times B \times C \\ &= B \times A \times C \\ &= C \times A \times B \end{aligned}$$

Confounding the 2^3 Factorial Design in Two Blocks

Table of Plus and Minus Signs for the 2^3 Design

| Treatment | Factorial Effect | | | | | | | | Block |
|------------|------------------|----------|----------|----------|-----------|-----------|-----------|------------|-------|
| | <i>I</i> | <i>A</i> | <i>B</i> | <i>C</i> | <i>AB</i> | <i>AC</i> | <i>BC</i> | <i>ABC</i> | |
| (1) | + | - | - | - | + | + | + | + | - |
| <i>a</i> | + | + | - | - | - | - | + | + | |
| <i>b</i> | + | - | + | - | - | + | - | + | |
| <i>ab</i> | + | + | + | - | + | - | - | - | |
| <i>c</i> | + | - | - | + | + | - | - | + | |
| <i>ac</i> | + | + | - | + | - | + | - | - | |
| <i>bc</i> | + | - | + | + | - | - | + | - | |
| <i>abc</i> | + | + | + | + | + | + | + | + | |

We need to run a 2^3 design,
8 treatments, but the
experimental apparatus
allows only 4 runs at a time.



Confounding the 2^3 Factorial Design in Two Blocks

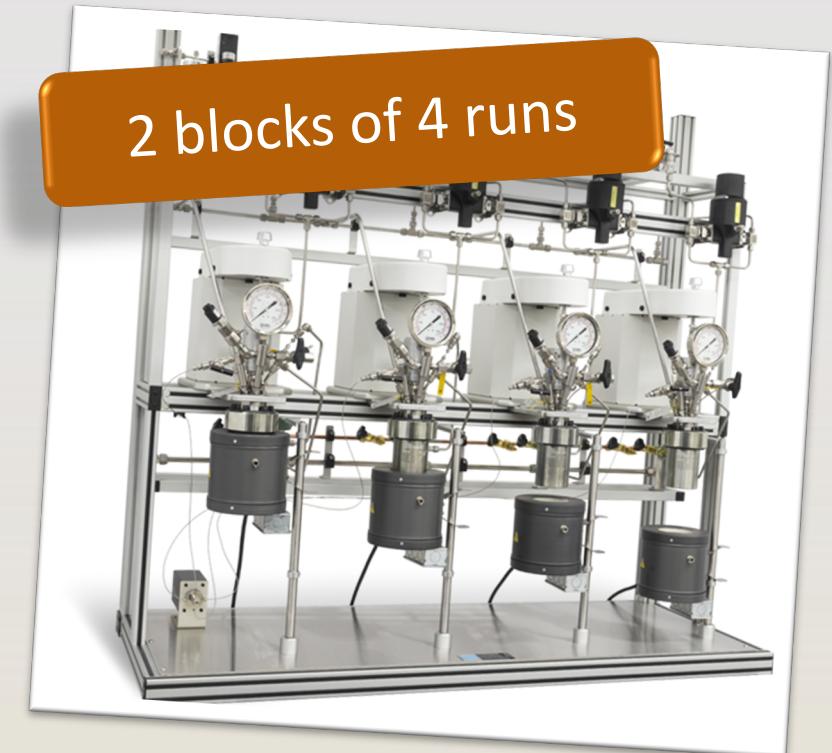
Table of Plus and Minus Signs for the 2^3 Design

| Treatment | Factorial Effect | | | | | | | | Block |
|------------|------------------|----------|----------|----------|-----------|-----------|-----------|------------|-------|
| | <i>I</i> | <i>A</i> | <i>B</i> | <i>C</i> | <i>AB</i> | <i>AC</i> | <i>BC</i> | <i>ABC</i> | |
| (1) | + | - | - | - | - | + | + | - | |
| <i>a</i> | - | + | - | - | + | - | + | + | |
| <i>b</i> | - | - | + | - | - | + | - | + | |
| <i>ab</i> | - | - | - | + | - | - | - | - | |
| <i>c</i> | - | - | - | + | + | - | - | - | + |
| <i>ac</i> | + | + | - | - | + | - | + | - | |
| <i>bc</i> | + | - | + | - | - | + | - | - | |
| <i>abc</i> | + | + | + | - | + | + | + | + | |

General Rule:
Always confound the highest-order interaction with the blocks.

$$C_{Blocks} = C_{ABC}$$

We need to run a 2^3 design, 8 treatments, but the experimental apparatus allows only 4 runs at a time.



Confounding the 2^3 Factorial Design in Two Blocks

Table of Plus and Minus Signs for the 2^3 Design

| Treatment | Factorial Effect | | | | | | | | Block |
|-----------|------------------|-----|-----|-----|------|------|------|-------|-------|
| | I | A | B | C | AB | AC | BC | ABC | |
| (1) | | | | | | | | | - 2 |
| a | | | | | | | | + | 1 |
| b | | | | | | | | + | 1 |
| ab | | | | | | | | - | 2 |
| c | | | | | | | | + | 1 |
| ac | + | + | - | | + | - | + | - | 2 |
| bc | + | - | + | | | | | - | 2 |
| abc | + | + | + | | + | + | + | + | 1 |

$$\begin{aligned} C_{Blocks} &= B_1 - B_2 \\ &= a + b + c + abc \\ &\quad - (1) - ab - ac - bc \end{aligned}$$

$$= C_{ABC}$$

$$C_{Blocks} = C_{ABC}$$

We need to run a 2^3 design,
8 treatments, but the
experimental apparatus
allows only 4 runs at a time.

2 blocks of 4 runs

Block 1
($ABC+$)

a
 b
 c
 abc

Block 2
($ABC-$)

(1)
 ab
 ac
 bc

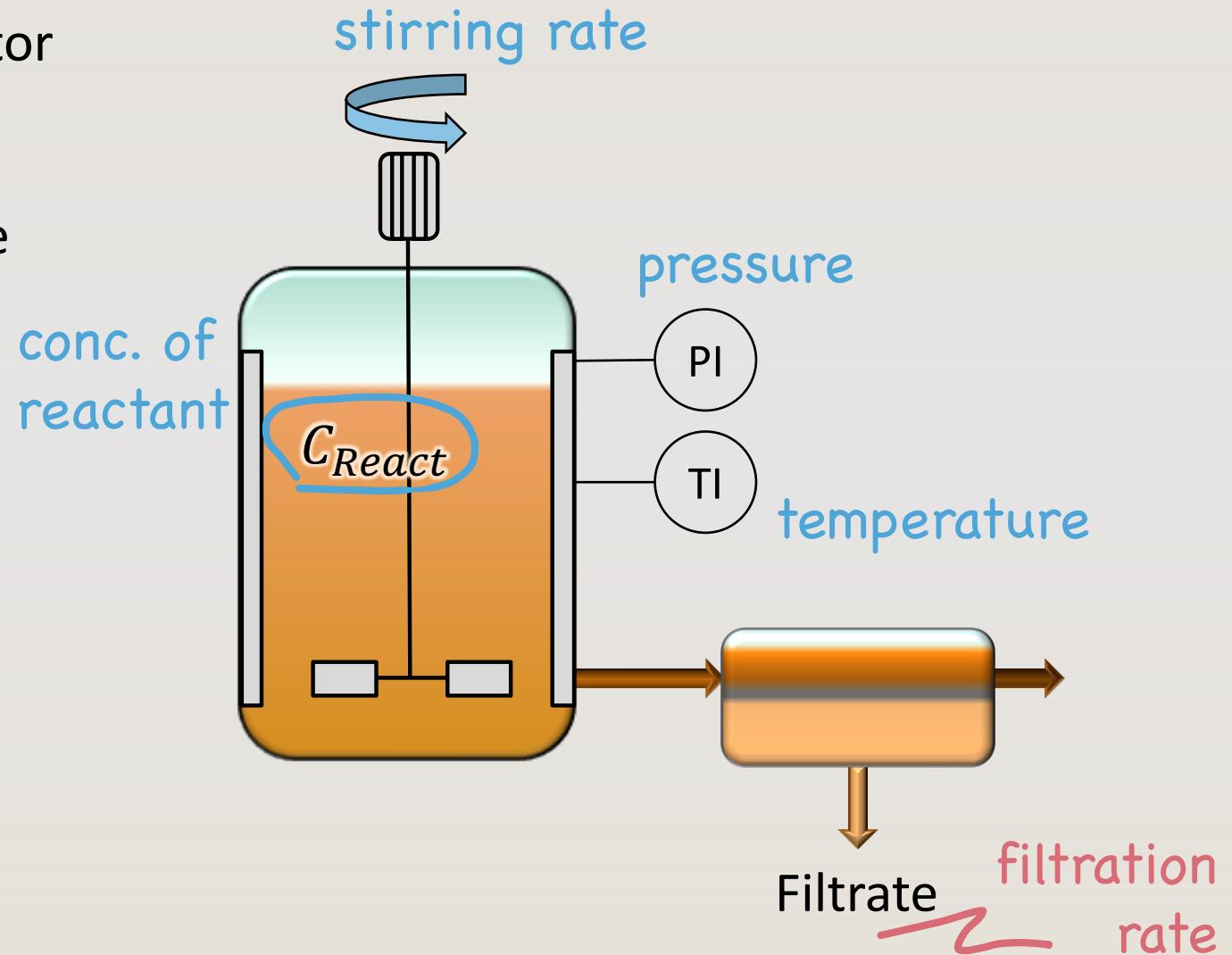
A Single Replicate of the 2^4 Design Split in Two Blocks

The drawing shows a chemical reactor followed by a filtration system.

The experimenter wants to evaluate how the variables:

- Temperature
- Pressure
- Concentration of reactant
- Stirring rate

affect filtration rate?



A Single Replicate of the 2^4 Design Split in Two Blocks

The drawing shows a chemical reactor followed by a filtration system.

The experimenter wants to evaluate how the variables:

- Temperature
- Pressure
- Concentration of reactant
- Stirring rate

affect filtration rate?

Table with factor levels:

| Factor | low level -1 | high level +1 |
|------------------------------------|-----------------|------------------|
| A: Temperature (T , °C) | 40 | 80 |
| B: Pressure (P , atm) | 1.5 | 2.5 |
| C: Concentration (C , g/L) | 50 | 100 |
| D: Stirring rate (ω , rpm) | 200 | 400 |

A Single Replicate of the 2^4 Design Split in Two Blocks

| Treatment | A: T | B: P | C: C | D: ω | Filt. rate (L/min) |
|-----------|------|------|------|-------------|--------------------|
| (1) | - | - | - | - | 45 |
| a | + | - | - | - | 71 |
| b | - | + | - | - | 48 |
| ab | + | + | - | - | 65 |
| c | - | - | + | - | 68 |
| ac | + | - | + | - | 60 |
| bc | - | + | + | - | 80 |
| abc | + | + | + | - | 65 |
| d | - | - | - | + | 43 |
| ad | + | - | - | + | 100 |
| bd | - | + | - | + | 45 |
| abd | + | + | - | + | 104 |
| cd | - | - | + | + | 75 |
| acd | + | - | + | + | 86 |
| bcd | - | + | + | + | 70 |
| $abcd$ | + | + | + | + | 96 |

2^4 design: 16 treatments

Let's suppose that one batch of raw material is not enough to run all the 16 runs

8 runs



8 runs



raw material

A Single Replicate of the 2^4 Design Split in Two Blocks

| Treatment | A: T | B: P | C: C | D: ω | Filt. rate (L/min) |
|-----------|------|------|------|-------------|--------------------|
| (1) | - | - | - | - | 45 |
| a | + | - | - | - | 71 |
| b | - | + | - | - | 48 |
| ab | + | + | - | - | 65 |
| c | - | - | + | - | 68 |
| ac | + | - | + | - | 60 |
| bc | - | + | + | - | 80 |
| abc | + | + | + | - | 65 |
| d | - | - | - | + | 43 |
| ad | + | - | - | + | 100 |
| bd | - | + | - | + | 45 |
| abd | + | + | - | + | 104 |
| cd | - | - | + | + | 75 |
| acd | + | - | + | + | 86 |
| bcd | - | + | + | + | 70 |
| $abcd$ | + | + | + | + | 96 |

2^4 design: 16 runs

Let's suppose that one batch of raw material is not enough

2^4 design confounded
2 blocks

8 runs



8 runs



raw material

A Single Replicate of the 2^4 Design Split in Two Blocks

| Treatment | A: T | B: P | C: C | D: ω | ABCD | Filter rate (L/min) |
|-------------|------|------|------|-------------|------|---------------------|
| (1) | - | - | - | - | + | |
| <i>a</i> | + | - | - | - | - | 71 |
| <i>b</i> | - | + | - | - | - | 48 |
| <i>ab</i> | + | + | - | - | + | 65 |
| <i>c</i> | - | - | + | - | - | 68 |
| <i>ac</i> | + | - | + | - | + | 60 |
| <i>bc</i> | - | + | + | - | + | 80 |
| <i>abc</i> | + | + | + | - | - | 65 |
| <i>d</i> | - | - | - | + | - | 43 |
| <i>ad</i> | + | - | - | + | + | 100 |
| <i>bd</i> | - | + | - | + | + | 45 |
| <i>abd</i> | + | + | - | + | - | 104 |
| <i>cd</i> | - | - | + | + | + | 75 |
| <i>acd</i> | + | - | + | + | - | 86 |
| <i>bcd</i> | - | + | + | + | - | 70 |
| <i>abcd</i> | + | + | + | + | + | 96 |

$$ABCD = A \times B \times C \times D$$

General Rule:
Always confound the highest-order interaction with the blocks.

$$C_{Blocks} = C_{ABCD}$$

8 runs



8 runs

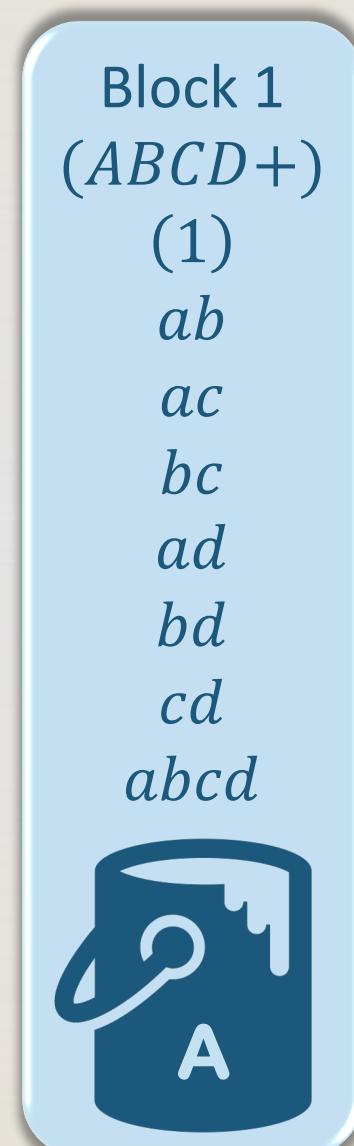


raw material

A Single Replicate of the 2^4 Design Split in Two Blocks

| Treatment | A: T | B: P | C: C | D: ω | ABCD | Filt. rate (L/min) | Block |
|-------------|------|------|------|-------------|------|--------------------|-------|
| (1) | - | - | - | - | + | 45 | 1 |
| <i>a</i> | | | | | - | 71 | 2 |
| <i>b</i> | | | | | - | 48 | 2 |
| <i>ab</i> | + | + | - | - | + | 65 | 1 |
| <i>c</i> | - | - | + | - | - | 68 | 2 |
| <i>ac</i> | + | - | + | - | + | 60 | 1 |
| <i>bc</i> | - | + | + | - | + | 80 | 1 |
| <i>abc</i> | + | + | + | - | - | 65 | 2 |
| <i>d</i> | - | - | - | + | - | 43 | 2 |
| <i>ad</i> | + | - | - | + | + | 100 | 1 |
| <i>bd</i> | - | + | - | + | + | 45 | 1 |
| <i>abd</i> | + | + | - | + | - | 104 | 2 |
| <i>cd</i> | - | - | + | + | + | 75 | 1 |
| <i>acd</i> | + | - | + | + | - | 86 | 2 |
| <i>bcd</i> | - | + | + | + | - | 70 | 2 |
| <i>abcd</i> | + | + | + | + | + | 96 | 1 |

$$C_{\text{Blocks}} = C_{\text{ABCD}}$$



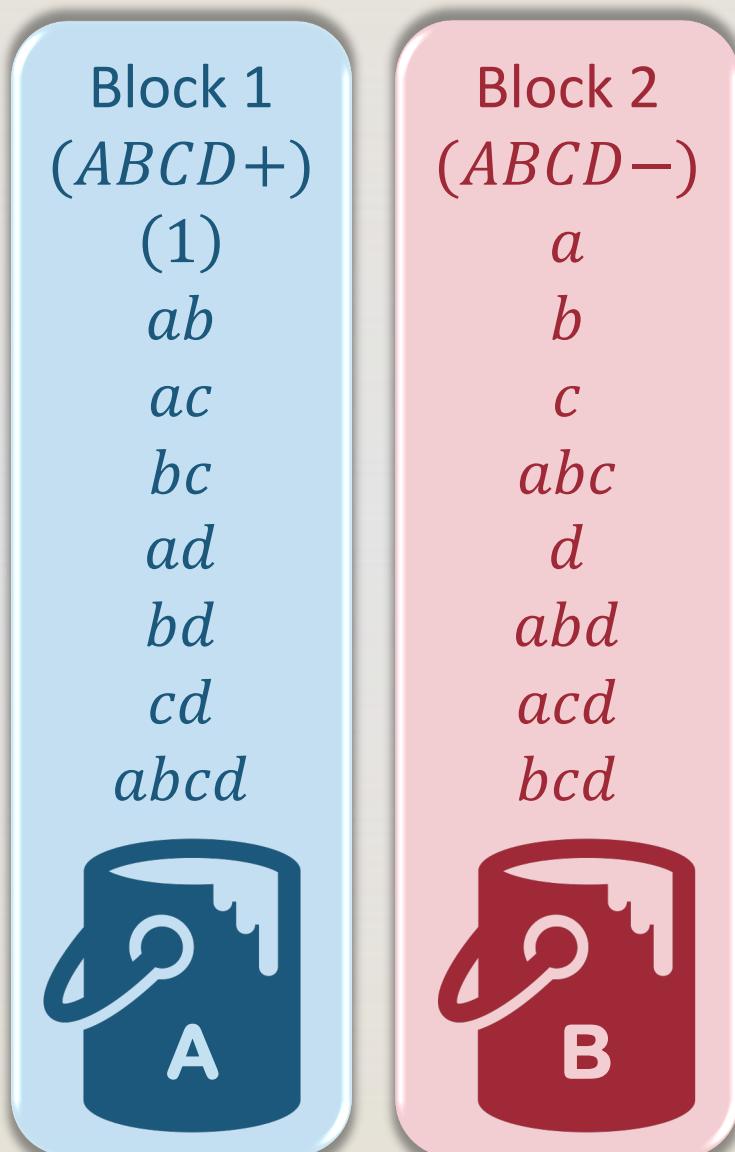
A Single Replicate of the 2^4 Design Split in Two Blocks

| Treatment | A: T | B: P | C: C | D: ω | Block | Filt. rate |
|-------------|------|------|------|-------------|-------|------------|
| (1) | - | - | - | - | 1 | 45 |
| <i>a</i> | | | | | 2 | 71 |
| <i>b</i> | | | | | 2 | 48 |
| <i>ab</i> | + | + | - | - | 1 | 65 |
| <i>c</i> | - | - | + | - | 2 | 68 |
| <i>ac</i> | + | - | + | - | 1 | 60 |
| <i>bc</i> | - | + | + | - | 1 | 80 |
| <i>abc</i> | + | + | + | - | 2 | 65 |
| <i>d</i> | - | - | - | + | 2 | 43 |
| <i>ad</i> | + | - | - | + | 1 | 100 |
| <i>bd</i> | - | + | - | + | 1 | 45 |
| <i>abd</i> | + | + | - | + | 2 | 104 |
| <i>cd</i> | - | - | + | + | 1 | 75 |
| <i>acd</i> | + | - | + | + | 2 | 86 |
| <i>bcd</i> | - | + | + | + | 2 | 70 |
| <i>abcd</i> | + | + | + | + | 1 | 96 |

$$C_{\text{Blocks}} = C_{ABCB}$$

completely
randomised
experiment

these results
are homogeneous



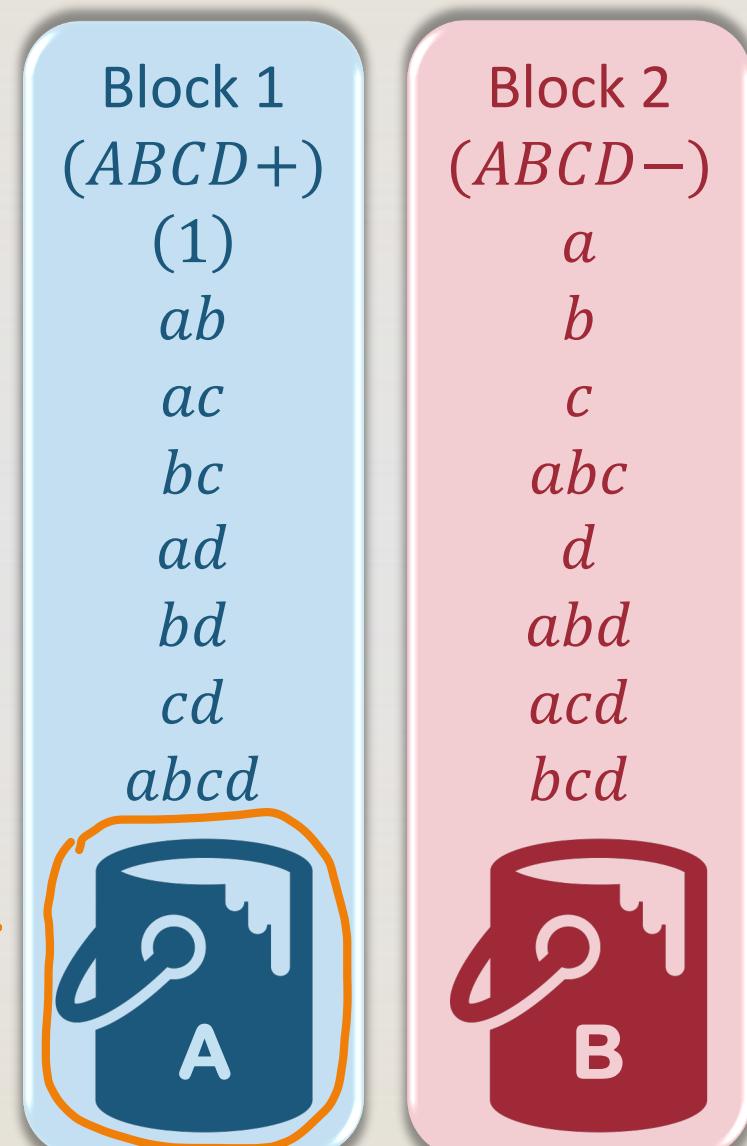
A Single Replicate of the 2^4 Design Split in Two Blocks

| Treatment | A: T | B: P | C: C | D: ω | Block | Filt. rate |
|-----------|------|------|------|-------------|-------|-------------------|
| (1) | - | - | - | - | 1 | 45 25 |
| a | | | | | 2 | 71 |
| b | | | | | 2 | 48 |
| ab | + | + | - | - | 1 | 65 45 |
| c | - | - | + | - | 2 | 68 |
| ac | + | - | + | - | 1 | 60 40 |
| bc | - | + | + | - | 1 | 80 60 |
| abc | + | + | + | - | 2 | 65 |
| d | - | - | - | + | 2 | 43 |
| ad | + | - | - | + | 1 | 100 80 |
| bd | - | + | - | + | 1 | 45 25 |
| abd | + | + | - | + | 2 | 104 |
| cd | - | - | + | + | 1 | 75 55 |
| acd | + | - | + | + | 2 | 86 |
| bcd | - | + | + | + | 2 | 70 |
| $abcd$ | + | + | + | + | 1 | 96 76 |

$$C_{\text{Blocks}} = C_{ABCB}$$

Let's introduce an effect for the blocks

Batch A has low quality: results are 20 units lower

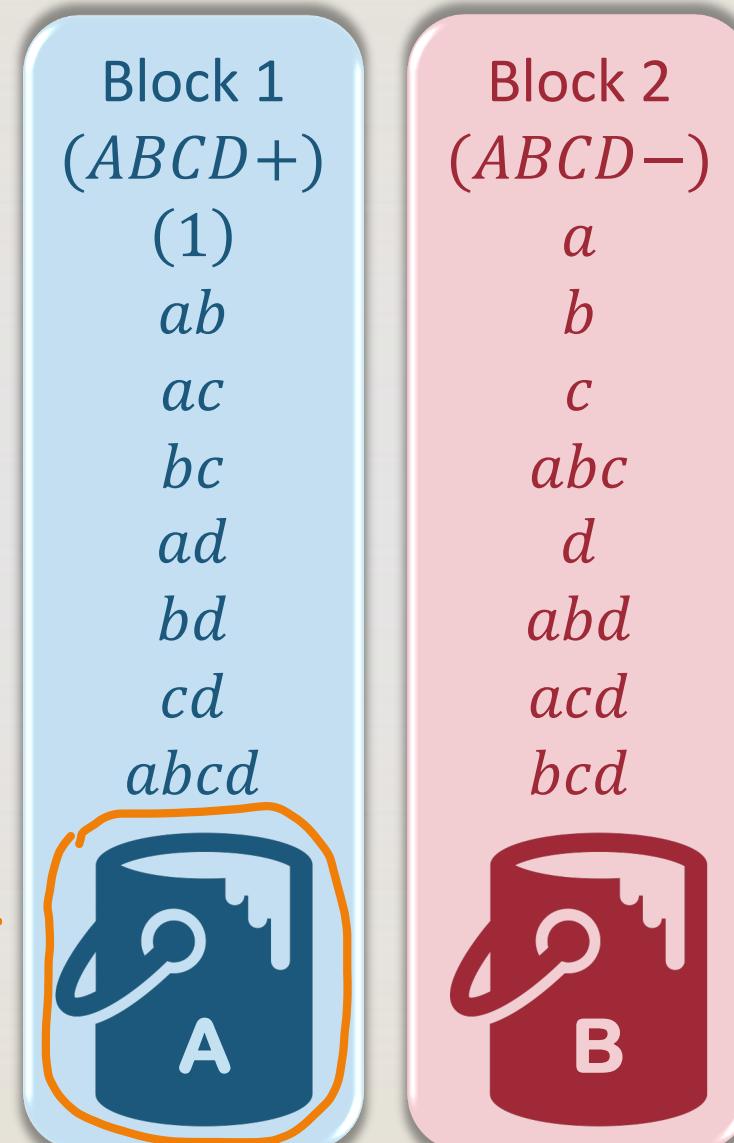


A Single Replicate of the 2^4 Design Split in Two Blocks

| Treatment | A: T | B: P | C: C | D: ω | Block | Filt. rate |
|-----------|------|------|------|-------------|-------|------------|
| (1) | - | - | - | - | 1 | 25 |
| a | | | | | 2 | 71 |
| b | | | | | 2 | 48 |
| ab | + | + | - | - | 1 | 45 |
| c | - | - | + | - | 2 | 68 |
| ac | + | - | + | - | 1 | 40 |
| bc | - | + | + | - | 1 | 60 |
| abc | + | + | + | - | 2 | 65 |
| d | - | - | - | + | 2 | 43 |
| ad | + | - | - | + | 1 | 80 |
| bd | - | + | - | + | 1 | 25 |
| abd | + | + | - | + | 2 | 104 |
| cd | - | - | + | + | 1 | 55 |
| acd | + | - | + | + | 2 | 86 |
| bcd | - | + | + | + | 2 | 70 |
| $abcd$ | + | + | + | + | 1 | 76 |

$$C_{Blocks} = C_{ABCB}$$

Batch A has low quality:
results are 20 units lower



The 2^4 Design Split in Two Blocks: Sum of Squares

```
> anova1 <- aov(FR1 ~ block + Factor_T*Factor_P*Factor_C*Factor_W, data = filtB)
> summary(anova1)
```

main factors

two-factor interactions

three-factor interactions

| | Df | Sum Sq | Mean Sq |
|----------------------------|----|--------|---------|
| block | 1 | 1387.6 | 1387.6 |
| Factor_T | 1 | 1870.6 | 1870.6 |
| Factor_P | 1 | 39.1 | 39.1 |
| Factor_C | 1 | 390.1 | 390.1 |
| Factor_W | 1 | 855.6 | 855.6 |
| Factor_T:Factor_P | 1 | 0.1 | 0.1 |
| Factor_T:Factor_C | 1 | 1314.1 | 1314.1 |
| Factor_P:Factor_C | 1 | 22.6 | 22.6 |
| Factor_T:Factor_W | 1 | 1105.6 | 1105.6 |
| Factor_P:Factor_W | 1 | 0.6 | 0.6 |
| Factor_C:Factor_W | 1 | 5.1 | 5.1 |
| Factor_T:Factor_P:Factor_C | 1 | 14.1 | 14.1 |
| Factor_T:Factor_P:Factor_W | 1 | 68.1 | 68.1 |
| Factor_T:Factor_C:Factor_W | 1 | 10.6 | 10.6 |
| Factor_P:Factor_C:Factor_W | 1 | 27.6 | 27.6 |

There is no interaction ABCD, as it is being used to estimate the effect of the blocks.

The 2^4 Design Split in Two Blocks: Sum of Squares

```
> anova1 <- aov(FR1 ~ block + Factor_T*Factor_P*Factor_C*Factor_W, data = filtB)  
> summary(anova1)
```

| | Df | Sum Sq | Mean Sq |
|-------------------------------------|----|--------|---------|
| block | 1 | 1387.6 | 1387.6 |
| Factor_T | 1 | 1870.6 | 1870.6 |
| Factor_P | 1 | 39.1 | 39.1 |
| Factor_C | 1 | 390.1 | 390.1 |
| Factor_W | 1 | 855.6 | 855.6 |
| Factor_T:Factor_P | 1 | 0.1 | 0.1 |
| Factor_P:Factor_C | 1 | 1314.1 | 1314.1 |
| Factor_C:Factor_W | 1 | 22.6 | 22.6 |
| Factor_W:Factor_T:Factor_P | 1 | 1105.6 | 1105.6 |
| Factor_T:Factor_P:Factor_C | 1 | 0.6 | 0.6 |
| Factor_C:Factor_W:Factor_T | 1 | 5.1 | 5.1 |
| Factor_T:Factor_P:Factor_W | 1 | 14.1 | 14.1 |
| Factor_T:Factor_C:Factor_W | 1 | 68.1 | 68.1 |
| Factor_P:Factor_C:Factor_W | 1 | 10.6 | 10.6 |
| Factor_T:Factor_P:Factor_C:Factor_W | 1 | 27.6 | 27.6 |

It is safe to use the three-factor interactions to evaluate the error

some high sum of squares

} the SS of the three-factor interactions are low

ANOVA Table: Main Factors and Two Factor Interactions

```
> anova2 <- aov(FR1 ~ block + (Factor_T+Factor_P+Factor_C+Factor_W)^2, data = filtB)
> summary(anova2)
```

| | Df | Sum Sq | Mean Sq | F value | Pr(>F) | |
|-------------------|-----|--------|---------|---------|---------|------|
| block | 1 | 1387.6 | 1387.6 | 46.156 | 0.00245 | ** ↗ |
| Factor_T | 1 | 1870.6 | 1870.6 | 62.222 | 0.00140 | ** ↗ |
| Factor_P | 1 | 39.1 | 39.1 | 1.299 | 0.31795 | |
| Factor_C | 1 | 390.1 | 390.1 | 12.975 | 0.02272 | * ↗ |
| Factor_W | 1 | 855.6 | 855.6 | 28.459 | 0.00595 | ** ↗ |
| Factor_T:Factor_P | 1 | 0.1 | 0.1 | 0.002 | 0.96582 | |
| Factor_T:Factor_C | 1 | 1314.1 | 1314.1 | 43.711 | 0.00271 | ** ↗ |
| Factor_T:Factor_W | 1 | 1105.6 | 1105.6 | 36.775 | 0.00373 | ** ↗ |
| Factor_P:Factor_C | 1 | 22.6 | 22.6 | 0.751 | 0.43518 | |
| Factor_P:Factor_W | 1 | 0.6 | 0.6 | 0.019 | 0.89781 | |
| Factor_C:Factor_W | 1 | 5.1 | 5.1 | 0.168 | 0.70257 | |
| Residuals | 4 | 120.3 | 30.1 | | | |
| | --- | | | | | |
| Signif. codes: | 0 | '***' | 0.001 | '**' | 0.01 | '*' |
| | | | | | 0.05 | '.' |
| | | | | | 0.1 | ' ' |
| | | | | | | 1 |

the block effect
is significant

significant
effects

combination of the
three-factor interactions

ANOVA Table: Main Factors and Two Factor Interactions

```
> anova2 <- aov(FR1 ~ block + (Factor_T+Factor_P+Factor_C+Factor_W)^2, data = filtB)  
> summary(anova2)
```

| | Df | Sum Sq | Mean Sq | F value | Pr(>F) |
|-------------------|-----|--------|---------|---------|------------|
| block | 1 | 1387.6 | 1387.6 | 46.156 | 0.00245 ** |
| Factor_T | 1 | 1870.6 | 1870.6 | 62.222 | 0.00140 ** |
| Factor_P | 1 | 39.1 | 39.1 | 1.299 | 0.31795 |
| Factor_C | 1 | 390.1 | 390.1 | 12.975 | 0.02272 * |
| Factor_W | 1 | 855.6 | 855.6 | 28.459 | 0.00595 ** |
| Factor_T:Factor_P | 1 | 0.1 | 0.1 | 0.002 | 0.96582 |
| Factor_T:Factor_C | 1 | 1314.1 | 1314.1 | 43.711 | 0.00271 ** |
| Factor_P:Factor_W | 1 | 1105.6 | 1105.6 | 36.775 | 0.00373 ** |
| Factor_C:Factor_W | 1 | 22.6 | 22.6 | 0.751 | 0.43518 |
| Residuals | 4 | 120.3 | 30.1 | | |
| | --- | | | | |

Signif. codes: 0 ‘***’ 0.001 ‘**’ 0.01 ‘*’ 0.05 ‘.’ 0.1 ‘ ’ 1

By performing backwards elimination of the non-significant effects, we can have a final ANOVA table only with the significant effects.

the block effect is significant

significant effects

combination of the three-factor interactions

ANOVA Table: Significant Effects

```
> anova3 <- aov(FR1 ~ block + Factor_T+Factor_C+Factor_W + Factor_T:Factor_C + Facto  
> summary(anova3)
```

| | Df | Sum Sq | Mean Sq | F value | Pr(>F) | |
|-------------------|----|--------|---------|---------|----------|-----|
| block | 1 | 1387.6 | 1387.6 | 66.58 | 1.89e-05 | *** |
| Factor_T | 1 | 1870.6 | 1870.6 | 89.76 | 5.60e-06 | *** |
| Factor_C | 1 | 390.1 | 390.1 | 18.72 | 0.001915 | ** |
| Factor_W | 1 | 855.6 | 855.6 | 41.05 | 0.000124 | *** |
| Factor_T:Factor_C | 1 | 1314.1 | 1314.1 | 63.05 | 2.35e-05 | *** |
| Factor_T:Factor_W | 1 | 1105.6 | 1105.6 | 53.05 | 4.65e-05 | *** |
| Residuals | 9 | 187.6 | 20.8 | | | |

Signif. codes: 0 ‘***’ 0.001 ‘**’ 0.01 ‘*’ 0.05 ‘.’ 0.1 ‘

} we have exactly the same significant effects of the design run in homogeneous conditions

Run the regression models e
check the model adequacy

A Single Replicate of the 2^4 Design Split in Two Blocks: Regression Model

```
> coded.model <- lm(FR1 ~ xT + xC + xW + xT*xC + xT*xW, data=filtB)
> summary(coded.model)
```

Call:

```
lm(formula = FR1 ~ xT + xC + xW + xT * xC + xT * xW, data = filtB)
```

Residuals:

| Min | 1Q | Median | 3Q | Max |
|----------|---------|---------|--------|---------|
| -14.3750 | -9.5937 | -0.3125 | 9.4687 | 13.8750 |

Coefficients:

| | Estimate | Std. Error | t value | Pr(> t) |
|-------------|----------|------------|---------|--------------|
| (Intercept) | 60.062 | 3.138 | 19.143 | 3.29e-09 *** |
| xT | 10.812 | 3.138 | 3.446 | 0.00627 ** |
| xC | 4.938 | 3.138 | 1.574 | 0.14664 |
| xW | 7.313 | 3.138 | 2.331 | 0.04201 * |
| xT:xC | -9.062 | 3.138 | -2.888 | 0.01615 * |
| xT:xW | 8.312 | 3.138 | 2.649 | 0.02434 * |

Signif. codes: 0 ‘***’ 0.001 ‘**’ 0.01 ‘*’ 0.05 ‘.’ 0.1 ‘ ’ 1

Residual standard error: 12.55 on 10 degrees of freedom

Multiple R-squared: 0.7785, Adjusted R-squared: 0.6677

F-statistic: 7.029 on 5 and 10 DF, p-value: 0.004608

A Single Replicate of the 2^4 Design Split in Two Blocks

the regression coefficients are the same from the example using homogeneous conditions

factors are showing exactly the same effects

```
> coded.model <- lm(FR1 ~ xT + xC + xW + xT*xC + xT*xW,  
> summary(coded.model)
```

Call:

```
lm(formula = FR1 ~ xT + xC + xW + xT * xC + xT * xW, a
```

Residuals:

| Min | 1Q | Median | 3Q | Max |
|----------|---------|---------|--------|---------|
| -14.3750 | -9.5937 | -0.3125 | 9.4687 | 13.8750 |

Coefficients:

| | Estimate | Std. Error | t value | Pr(> t) |
|-------------|----------|------------|---------|--------------|
| (Intercept) | 60.062 | 3.138 | 19.143 | 3.29e-09 *** |
| xT | 10.812 | 3.138 | 3.446 | 0.00627 ** |
| xC | 4.938 | 3.138 | 1.574 | 0.14664 |
| xW | 7.313 | 3.138 | 2.331 | 0.04201 * |
| xT:xC | -9.062 | 3.138 | -2.888 | 0.01615 * |
| xT:xW | 8.312 | 3.138 | 2.649 | 0.02434 * |
| --- | | | | |

Signif. codes: 0 ‘***’ 0.001 ‘**’ 0.01 ‘*’ 0.05 ‘.’ 0.1 ‘ ’ 1

Residual standard error: 12.55 on 10 degrees of freedom

Multiple R-squared: 0.7785, Adjusted R-squared: 0.6677

F-statistic: 7.029 on 5 and 10 DF, p-value: 0.004608

Unlike fixed factors as temperature, pH, concentration, type of enzyme, the effect of the blocks is not constant and cannot be predicted by a model.

the regression model does not take into account the blocks

The R^2 is too low to build contour plots. The model explains only 77.8% of the data variability.

lower than the one from the homogeneous conditions ($R^2 = 0.966$)

A Single Replicate of the 2^4 Design Split in Two Blocks

Which type of graphs can be used to illustrate the results?

factors are showing exactly the same effects

```
> coded.model1 <- lm(FR1 ~ xT + xC + xW + xT*xC + xT*xW, data = filterB)
```

```
> summary(coded.model1)
```

| | Min | Q1 | Median | 3Q | Max |
|----|----------|---------|---------|--------|---------|
| xT | -17.5750 | -9.5937 | -0.3125 | 9.4687 | 13.8750 |
| xC | -17.5750 | -9.5937 | -0.3125 | 9.4687 | 13.8750 |
| xW | -17.5750 | -9.5937 | -0.3125 | 9.4687 | 13.8750 |

Coefficients:

| | Estimate | Std. Error | t value | Pr(> t) |
|-------------|----------|------------|---------|--------------|
| (Intercept) | 60.062 | 3.138 | 19.143 | 3.29e-09 *** |
| xT | 10.812 | 3.138 | 3.446 | 0.00627 ** |
| xC | 4.938 | 3.138 | 1.574 | 0.14664 |
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lower than the one from the homogeneous conditions ($R^2 = 0.966$)

A Single Replicate of the 2^4 Design Split in Two Blocks: Bar Graphs

```
# bar plots
library(ggplot2) ↗ package for data visualization in R

# Temperature x Stirring Rate
p <- ggplot(filtB, aes(x=Factor_T,y=FR1, fill=W)) +
  stat_summary(fun.y = mean, geom = "bar") +
  stat_summary(fun.data = mean_se , geom = "errorbar", width=0.2) +
  coord_cartesian(ylim = c(0, 100)) +
  theme_bw() +
  facet_grid(.~W, labeller = label_parsed) +
  xlab("Temperature (°C)") + ylab("Filtration Rate (L/min)")
print(p)

# Temperature x Concentration
p <- ggplot(filtB, aes(x=Factor_T,y=FR1, fill=C)) +
  stat_summary(fun.y = mean, geom = "bar") +
  stat_summary(fun.data = mean_se , geom = "errorbar", width=0.2) +
  coord_cartesian(ylim = c(0, 100)) +
  theme_bw() +
  facet_grid(.~C, labeller = label_parsed) +
  xlab("Temperature (°C)") + ylab("Filtration Rate (L/min)")
print(p)
```

A Single Replicate of the 2^4 Design Split in Two Blocks: Bar Graphs

bar graph with
the mean

```
# bar plots
library(ggplot2)
# Temperature x Stirring Rate
p <- ggplot(filterB, aes(x=Factor_T,y=FR1, fill=W)) +
  stat_summary(fun.y = mean, geom = "bar") +
  stat_summary(fun.data = mean_se , geom = "errorbar", width=0.2) +
  coord_cartesian(ylim = c(0, 100)) +
  theme_bw() +
  facet_grid(.~W, labeller = label_parsed) +
  xlab("Temperature (°C)") + ylab("Filtration Rate (L/min)")
print(p)
```

x and y labels

```
# Temperature x Concentration
p <- ggplot(filterB, aes(x=Factor_T,y=FR1, fill=C)) +
  stat_summary(fun.y = mean, geom = "bar") +
  stat_summary(fun.data = mean_se , geom = "errorbar", width=0.2) +
  coord_cartesian(ylim = c(0, 100)) +
  theme_bw() +
  facet_grid(.~C, labeller = label_parsed) +
  xlab("Temperature (°C)") + ylab("Filtration Rate (L/min)")
print(p)
```

data file

x axis

y axis

the bars will be
colored according the
stirring rate (ω)

y limit

error bar for the standard
error of the means

splitting the graphs by the
stirring rate:
one graph for each ω

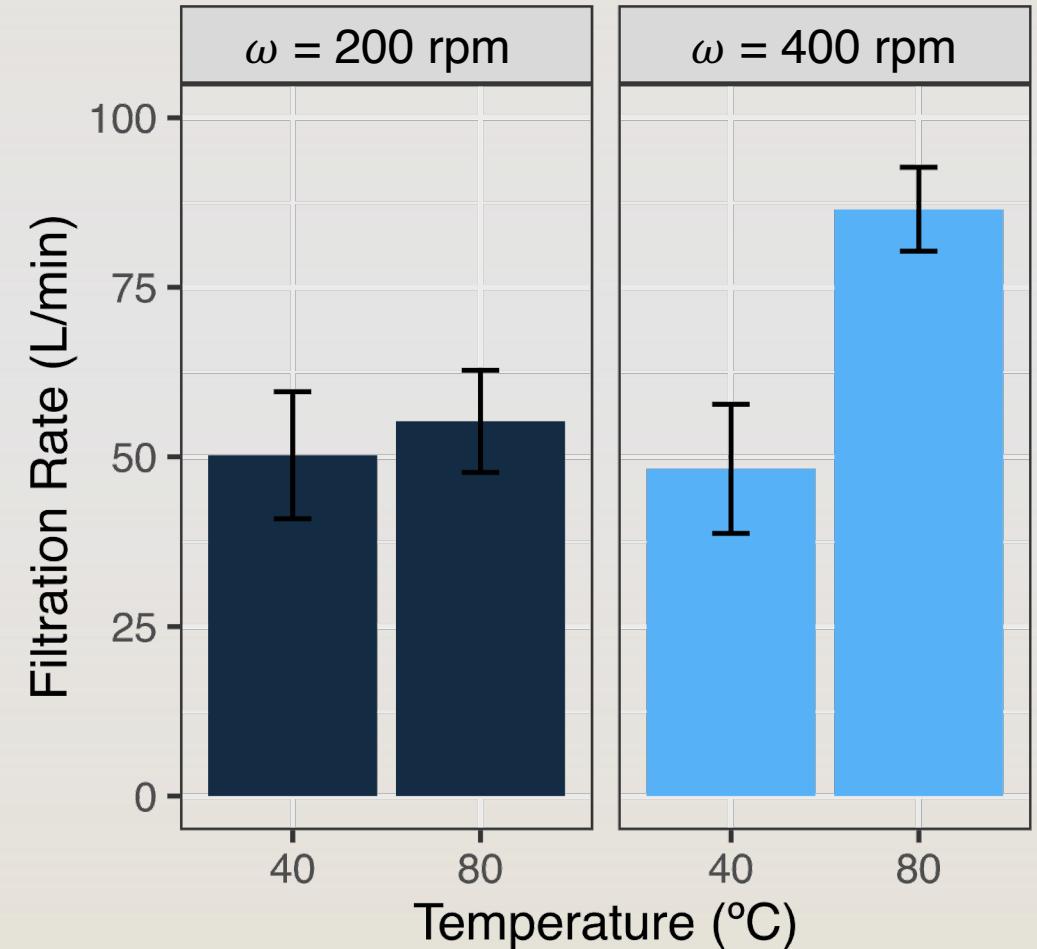
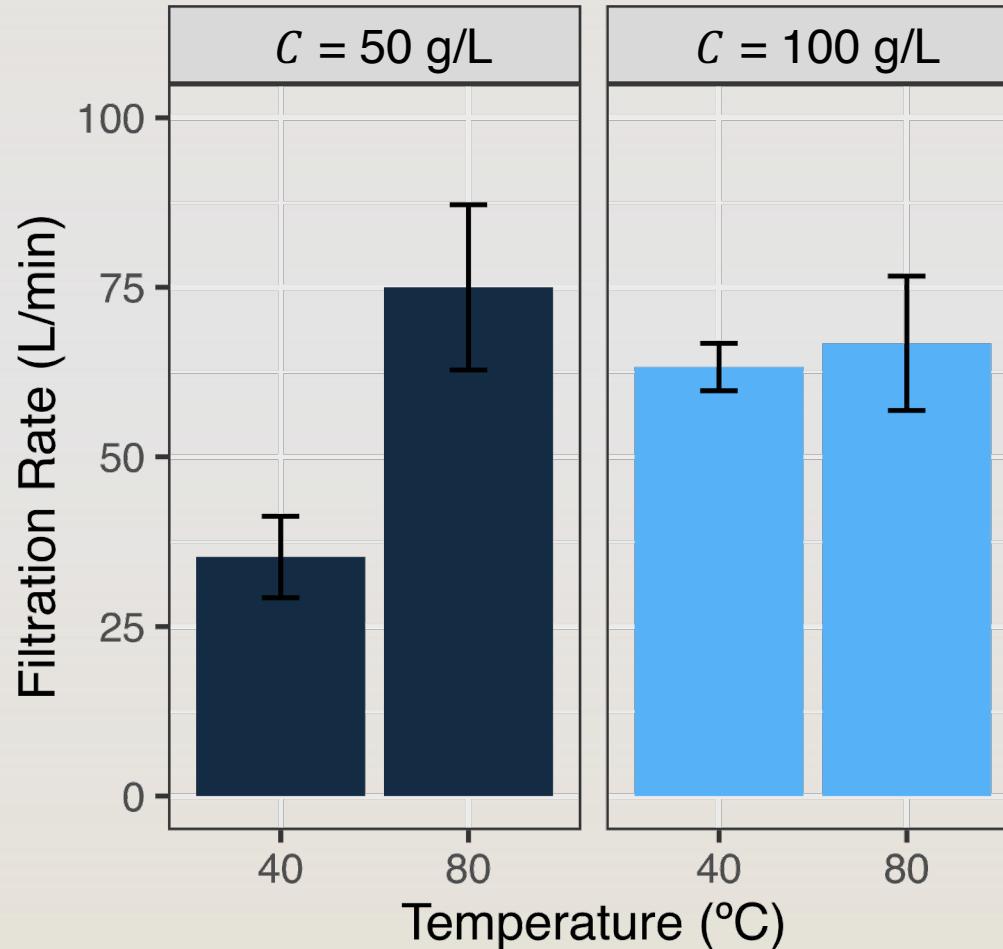
A Single Replicate of the 2^4 Design Split in Two Blocks: Bar Graphs

```
# bar plots
library(ggplot2)

# Temperature x Stirring Rate
p <- ggplot(filtB, aes(x=Factor_T,y=FR1, fill=W)) +
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  stat_summary(fun.data = mean_se , geom = "errorbar", width=0.2) +
  coord_cartesian(ylim = c(0, 100)) +
  theme_bw() +
  facet_grid(.~W, labeller = label_parsed) +
  xlab("Temperature (°C)") + ylab("Filtration Rate (L/min)")
print(p)

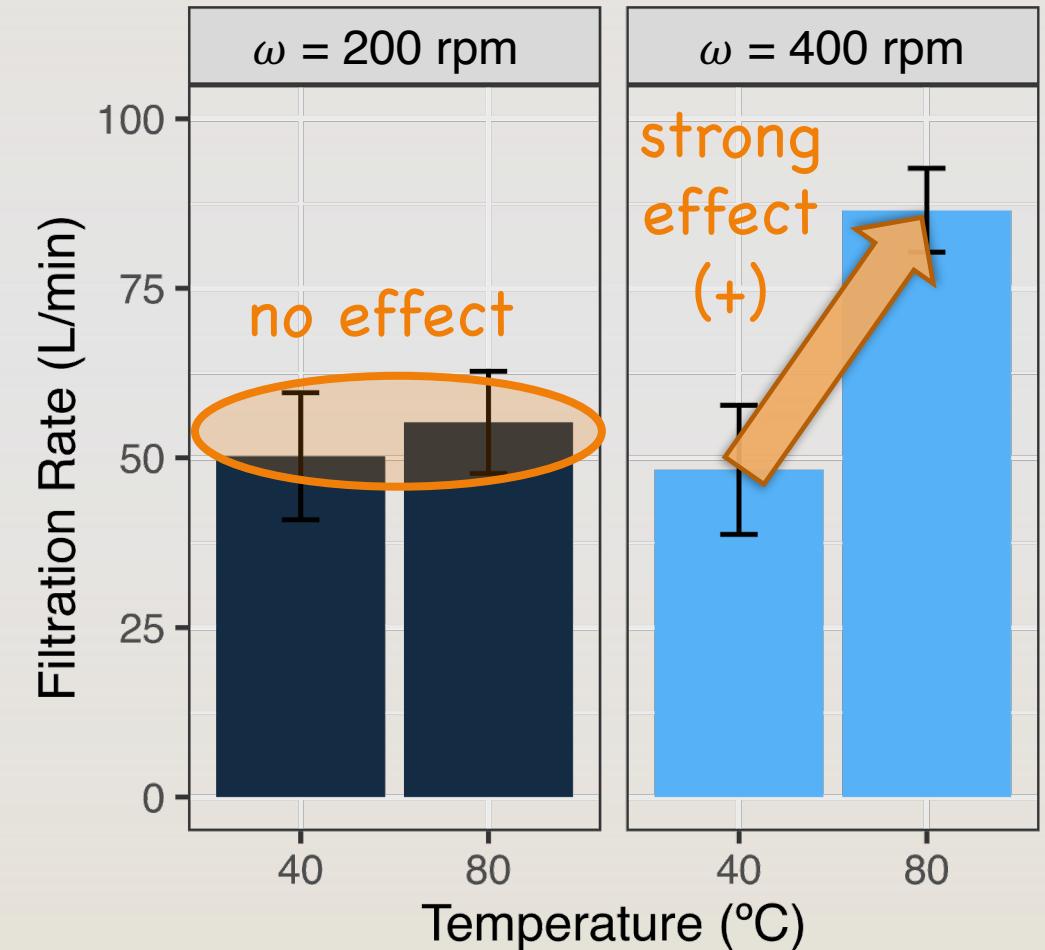
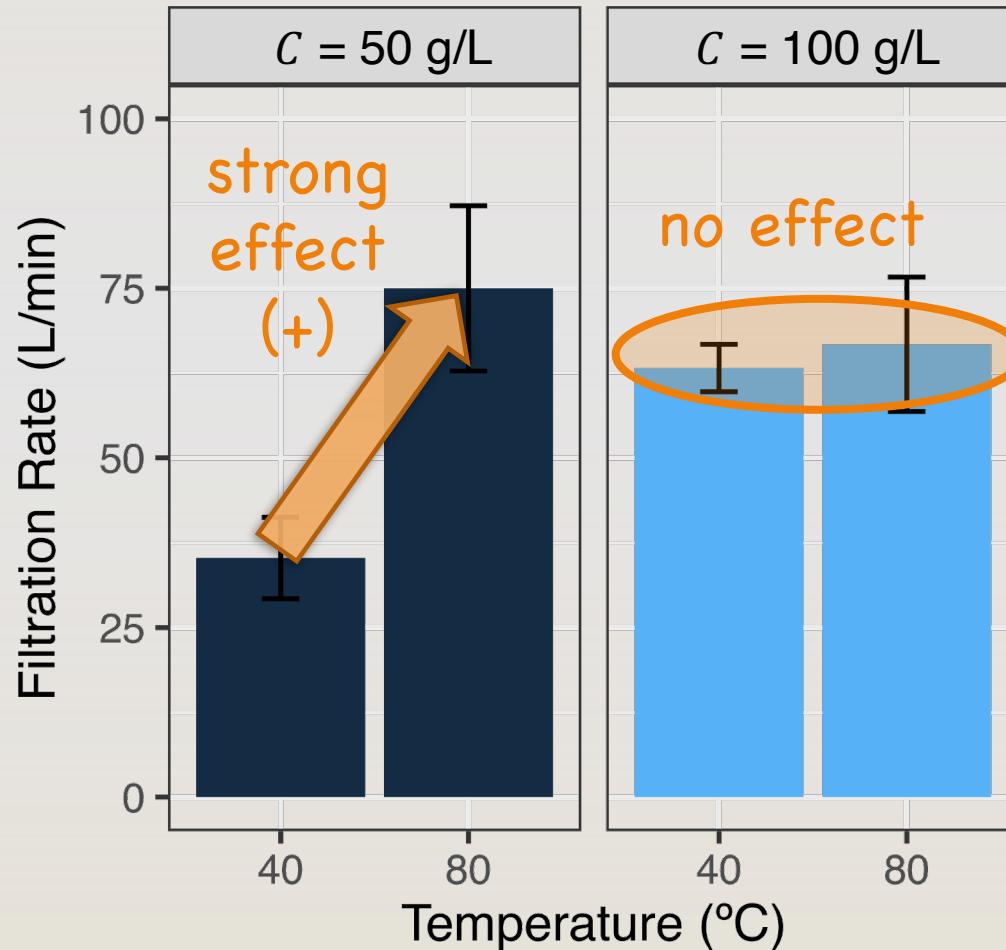
# Temperature x Concentration
p <- ggplot(filtB, aes(x=Factor_T,y=FR1, fill=C)) +
  stat_summary(fun.y = mean, geom = "bar") +
  stat_summary(fun.data = mean_se , geom = "errorbar", width=0.2) +
  coord_cartesian(ylim = c(0, 100)) +
  theme_bw() +
  facet_grid(.~C, labeller = label_parsed) +
  xlab("Temperature (°C)") + ylab("Filtration Rate (L/min)")
print(p)
```

A Single Replicate of the 2^4 Design Split in Two Blocks: Bar Graphs



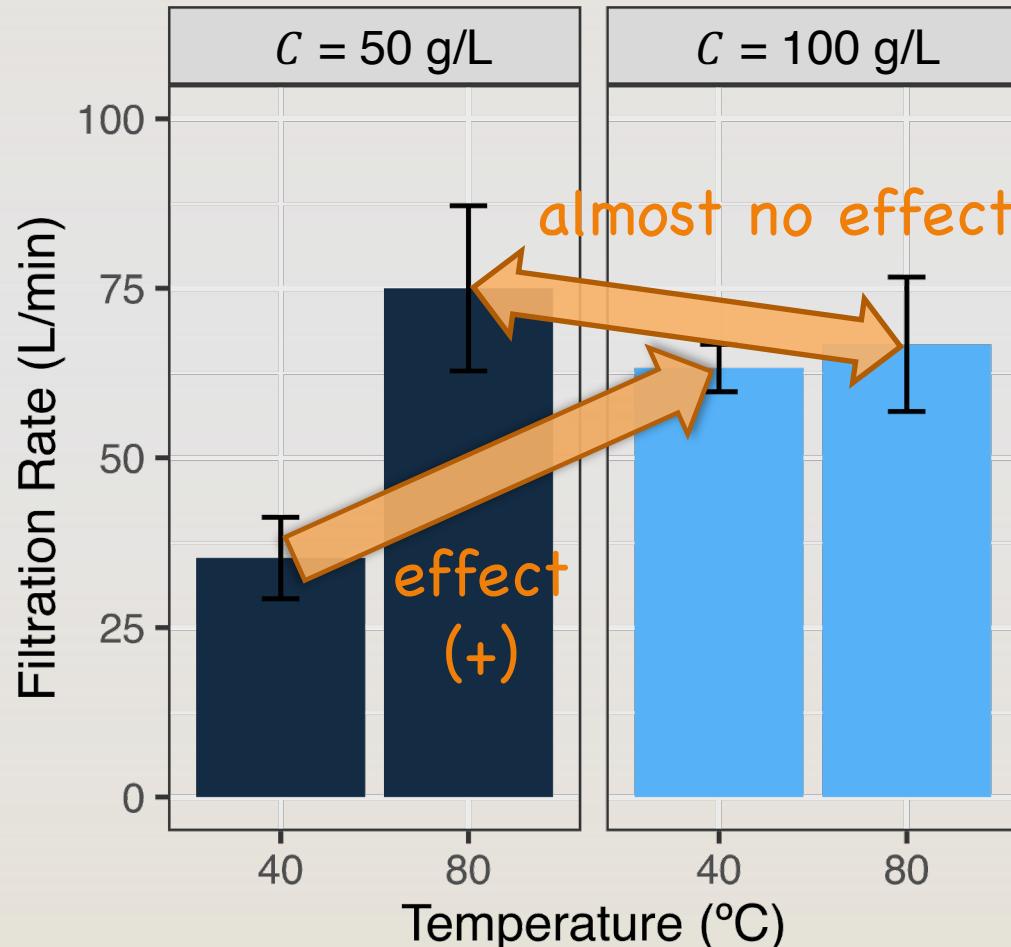
A Single Replicate of the 2^4 Design Split in Two Blocks: Bar Graphs

Effect of Temperature:

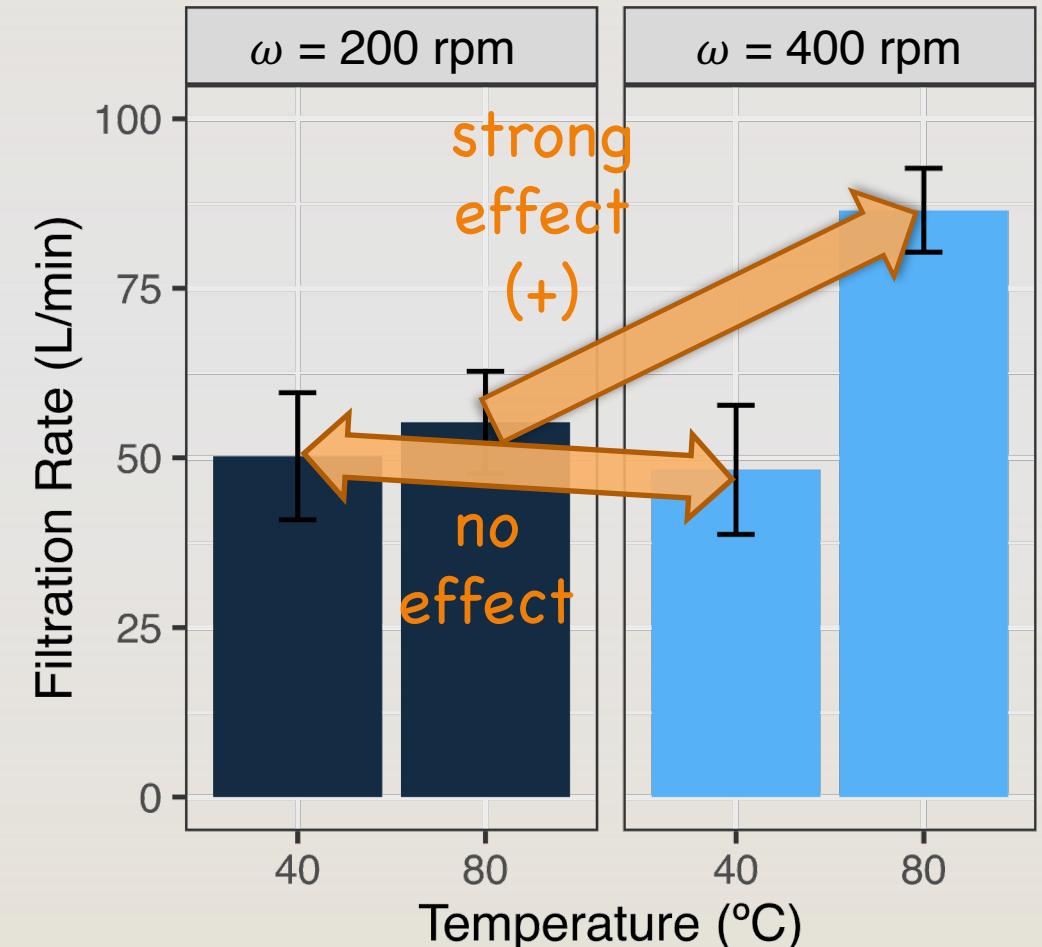


A Single Replicate of the 2^4 Design Split in Two Blocks: Bar Graphs

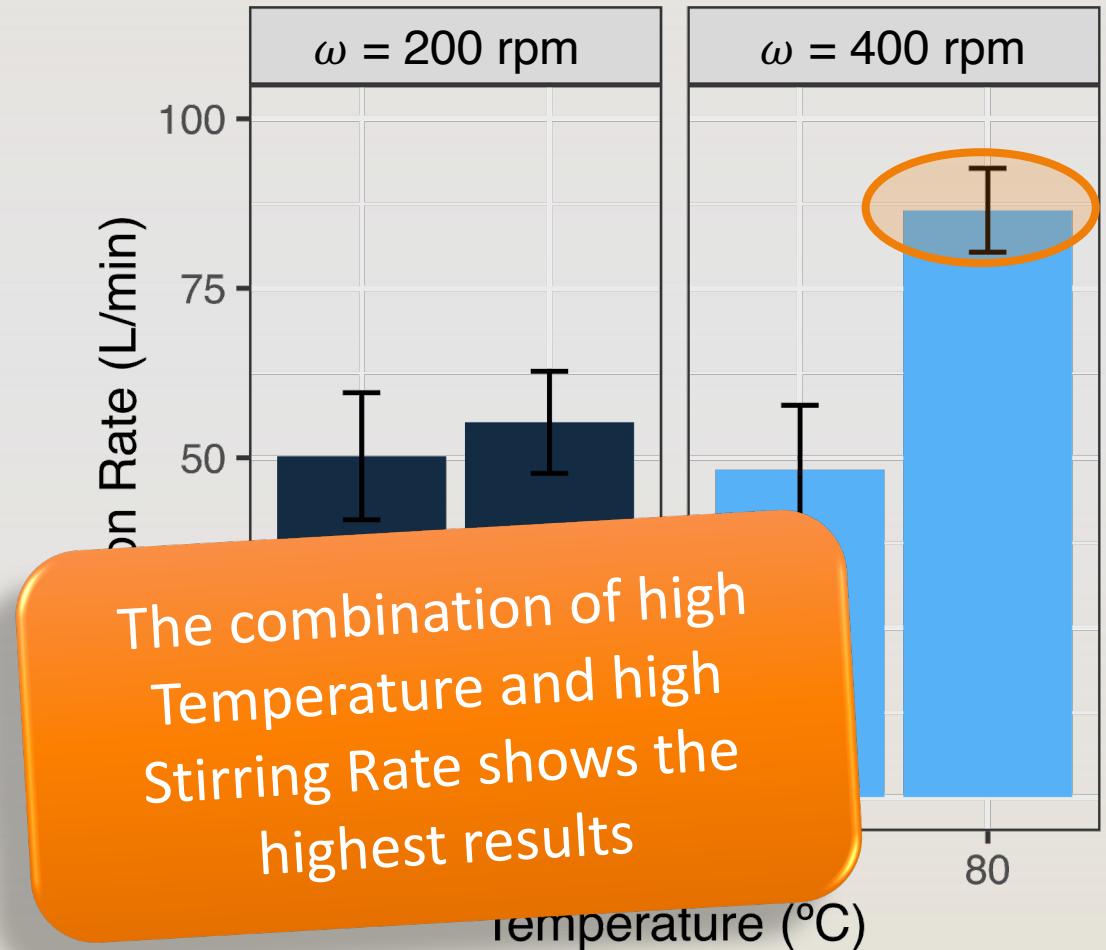
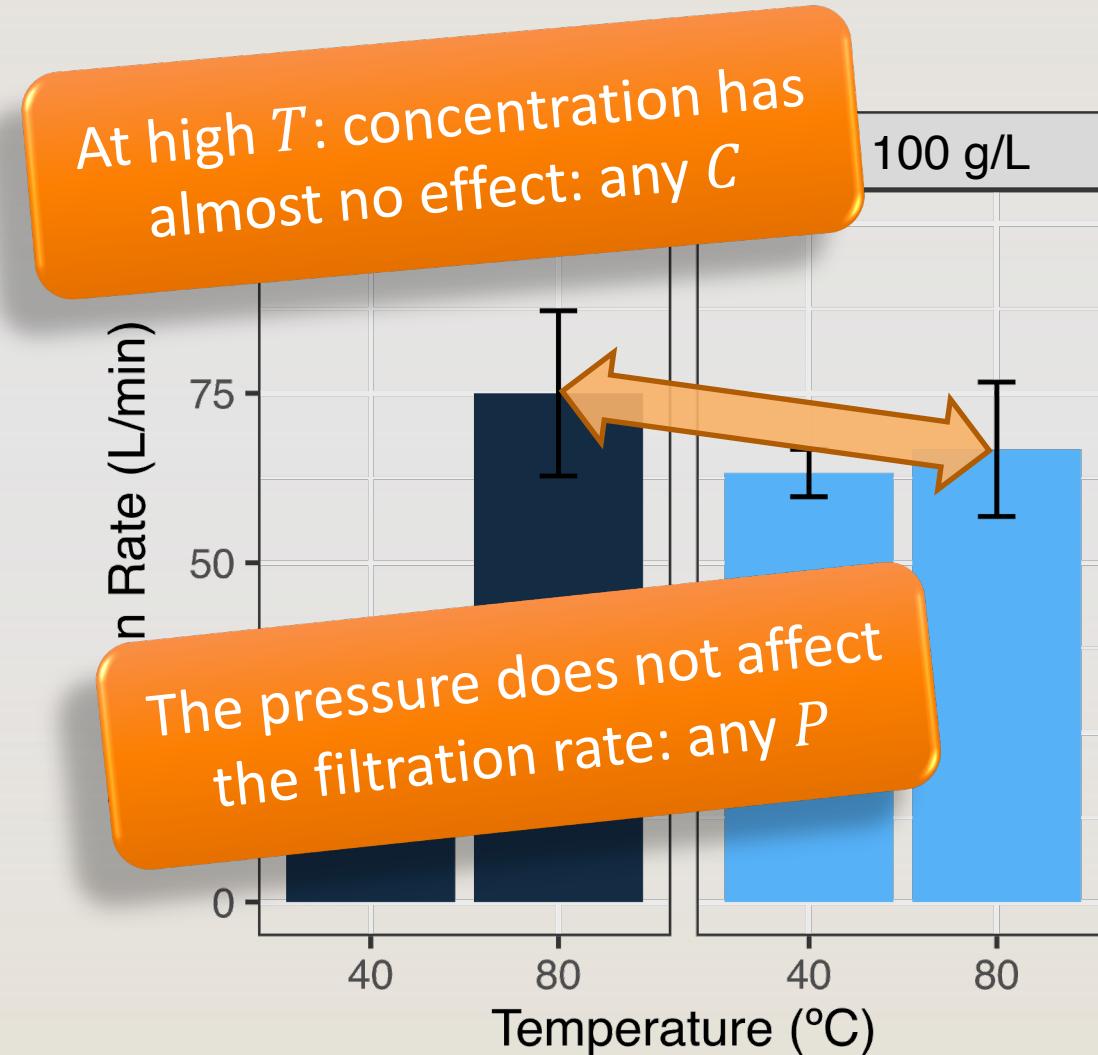
Effect of Concentration:



Effect of Stirring Rate:



A Single Replicate of the 2^4 Design Split in Two Blocks: Bar Graphs



A Single Replicate of the 2^4 Design Split in Two Blocks: Bar Graphs

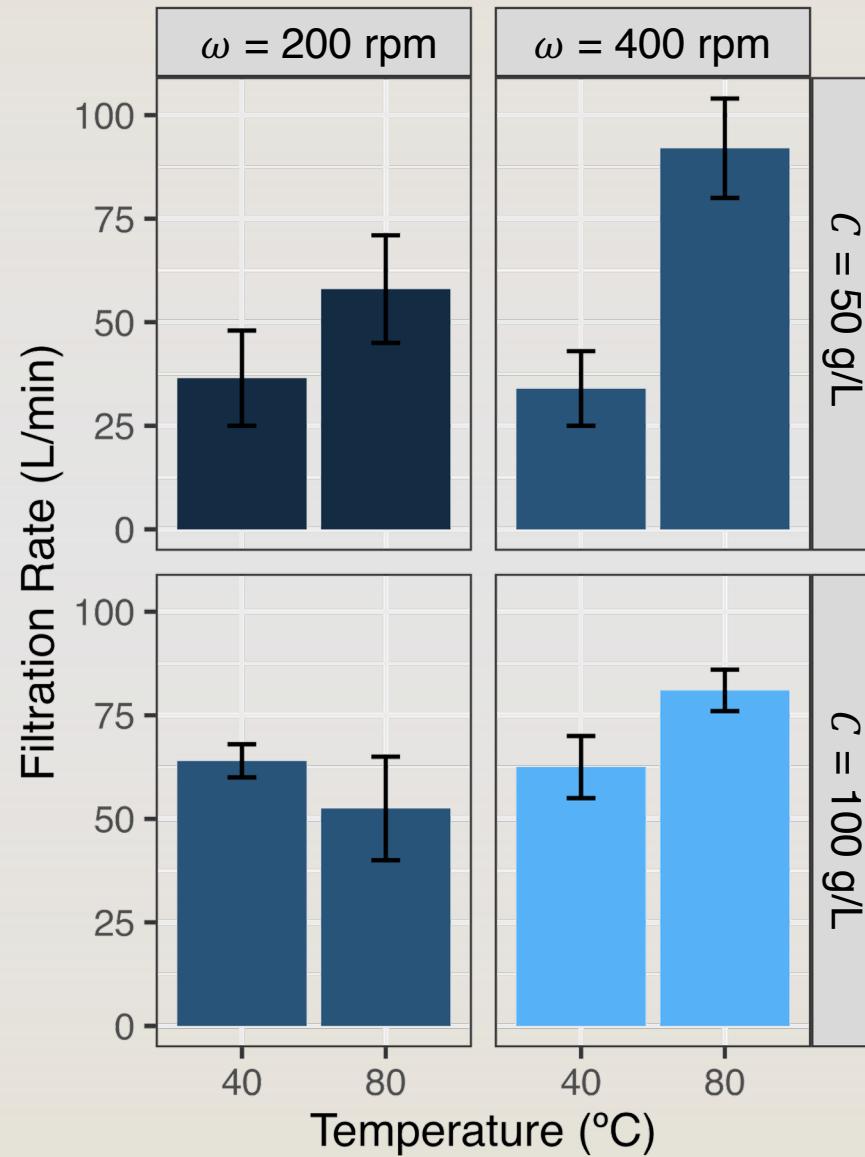
Another way of presenting the experimental data is splitting the results by temperature, stirring rate and concentration at the same time:

```
# Temperature x Concentration x Stirring rate
p <- ggplot(filtB, aes(x=Factor_T,y=FR1, fill=W*C)) +
  stat_summary(fun.y = mean, geom = "bar") +
  stat_summary(fun.data = mean_se , geom = "errorbar", width=0.2) +
  theme_bw() +
  facet_grid(C~.~W, labeller = label_both) +
  xlab("Temperature (°C)") + ylab("Filtration Rate (L/min)")
print(p)
```

splitting the plots by the concentration and stirring rate:
one plot for each $C \times \omega$ combination

A Single Replicate of the 2^4 Design Split in Two Blocks: Bar Graphs

Another way of presenting the experimental data is splitting the results by temperature, stirring rate and concentration at the same time:



Example: 2^4 Factorial Design with Non-homogeneous Data

| Treatment | A | B | C | D | r. mat | Filt. rate (L/min) |
|-----------|---|---|---|---|--------|--------------------|
| (1) | - | - | - | - | B | 45 |
| a | + | - | - | - | A | 71 |
| b | - | + | - | - | A | 48 |
| ab | + | + | - | - | A | 65 |
| c | - | - | + | - | B | 68 |
| ac | + | - | + | - | A | 60 |
| bc | - | + | + | - | A | 80 |
| abc | + | + | + | - | B | 65 |
| d | - | - | - | + | B | 43 |
| ad | + | - | - | + | A | 100 |
| bd | - | + | - | + | B | 45 |
| abd | + | + | - | + | B | 104 |
| cd | - | - | + | + | B | 75 |
| acd | + | - | + | + | A | 86 |
| bcd | - | + | + | + | B | 70 |
| $abcd$ | + | + | + | + | A | 96 |
| random | | | | | | |

Why blocking is important?

two batches of raw material:



Let's suppose we have skipped the class about blocks and decided to distribute the raw material randomly among the runs.

Example: 2^4 Factorial Design with Non-homogeneous Data

| Treatment | A | B | C | D | r. mat | Filt. rate (L/min) |
|-----------|---|---|---|---|--------|--------------------|
| (1) | - | - | - | - | B | 45 |
| a | + | - | - | - | A | 71 51 |
| b | - | + | - | - | A | 48 28 |
| ab | + | + | - | - | A | 65 45 |
| c | - | - | + | - | B | 68 |
| ac | + | - | + | - | A | 60 40 |
| bc | - | + | + | - | A | 80 60 |
| abc | + | + | + | - | B | 65 |
| d | - | - | - | + | B | 43 |
| ad | + | - | - | + | A | 100 80 |
| bd | - | + | - | + | B | 45 |
| abd | + | + | - | + | B | 104 |
| cd | - | - | + | + | B | 75 |
| acd | + | - | + | + | A | 86 66 |
| bcd | - | + | + | + | B | 70 |
| $abcd$ | + | + | + | + | A | 96 76 |
| random | | | | | | |

Why blocking is important?

two batches of raw material:
low quality:
results are 20
units lower



Let's suppose we have skipped the class about blocks and decided to distribute the raw material randomly among the runs.

Example: 2^4 Factorial Design with Non-homogeneous Data

| Treatment | A | B | C | D | r. mat | Filt. rate (L/min) |
|-----------|---|---|---|---|--------|--------------------|
| (1) | - | - | - | - | B | 45 |
| a | + | - | - | - | A | 51 |
| b | - | + | - | - | A | 28 |
| ab | + | + | - | - | A | 45 |
| c | - | - | + | - | B | 68 |
| ac | + | - | + | - | A | 40 |
| bc | - | + | + | - | A | 60 |
| abc | + | + | + | - | B | 65 |
| d | - | - | - | + | B | 43 |
| ad | + | - | - | + | A | 80 |
| bd | - | + | - | + | B | 45 |
| abd | + | + | - | + | B | 104 |
| cd | - | - | + | + | B | 75 |
| acd | + | - | + | + | A | 66 |
| bcd | - | + | + | + | B | 70 |
| $abcd$ | + | + | + | + | A | 76 |
| random | | | | | | |

Why blocking is important?

two batches of raw material:
low quality:
results are 20
units lower



Let's suppose we have skipped the class about blocks and decided to distribute the raw material randomly among the runs.

Example: 2^4 Factorial Design with Non-homogeneous Data

```
> anova5 <- aov(FR2 ~ Factor_T*Factor_P*Factor_C*Factor_W, data = filtB)  
> summary(anova5)
```

| | Df | Sum Sq | Mean Sq |
|-------------------------------------|----|--------|---------|
| Factor_T | 1 | 540.6 | 540.6 |
| Factor_P | 1 | 39.1 | 39.1 |
| Factor_C | 1 | 390.1 | 390.1 |
| Factor_W | 1 | 1540.6 | 1540.6 |
| Factor_T:Factor_P | 1 | 410.1 | 410.1 |
| Factor_T:Factor_C | 1 | 1314.1 | 1314.1 |
| Factor_P:Factor_C | 1 | 22.6 | 22.6 |
| Factor_T:Factor_W | 1 | 540.6 | 540.6 |
| Factor_P:Factor_W | 1 | 85.6 | 85.6 |
| Factor_C:Factor_W | 1 | 150.1 | 150.1 |
| Factor_T:Factor_P:Factor_C | 1 | 14.1 | 14.1 |
| Factor_T:Factor_P:Factor_W | 1 | 3.1 | 3.1 |
| Factor_T:Factor_C:Factor_W | 1 | 175.6 | 175.6 |
| Factor_P:Factor_C:Factor_W | 1 | 232.6 | 232.6 |
| Factor_T:Factor_P:Factor_C:Factor_W | 1 | 52.6 | 52.6 |

Complete ANOVA

Three-factor interactions are rare

) some three-factor interactions have substantially high sum of squares.

Example: 2^4 Factorial Design with Non-homogeneous Data

```
> anova9 <- aov(FR2 ~ Factor_T*Factor_C + Factor_W, data = f)
> summary(anova9)
```

| | Df | Sum Sq | Mean Sq | F value | Pr(>F) |
|-------------------|----|--------|---------|---------|------------|
| Factor_T | 1 | 540.6 | 540.6 | 3.446 | 0.09038 . |
| Factor_C | 1 | 390.1 | 390.1 | 2.486 | 0.14314 |
| Factor_W | 1 | 1540.6 | 1540.6 | 9.820 | 0.00951 ** |
| Factor_T:Factor_C | 1 | 1314.1 | 1314.1 | 8.376 | 0.01460 * |
| Residuals | 11 | 1725.7 | 156.9 | | |

Signif. codes: 0 ‘***’ 0.001 ‘**’ 0.01 ‘*’ 0.05 ‘.’ 0.1 ‘ ’ 1

ANOVA Table after step-by-step elimination

significant

We have missed most significant factors and interactions!

Example: 2^4 Factorial Design with Non-homogeneous Data

```
> anova9 <- aov(FR2 ~ Factor_T*Factor_C + Factor_W, data = f)
> summary(anova9)
```

Factor_T
Factor_C
Factor_W
Factor_T:Factor_C
Residuals

Mean Squares of
the Residuals:
 MS_E

When using blocks we are able to
withdraw some known source of
variability from the error.

11 1725.7 156.9

7.5 times
higher

ANOVA Table after step-
by-step elimination

```
> anova3 <- aov(FR1 ~ block + Factor_T+Factor_C+Factor_W, data = f)
> summary(anova3)
```

| | Df | Sum Sq | Mean Sq | F value | Pr(>F) | |
|-------------------|----|--------|---------|---------|----------|-----|
| block | 1 | 1387.6 | 1387.6 | 66.58 | 1.89e-05 | *** |
| Factor_T | 1 | 1870.6 | 1870.6 | 89.76 | 5.60e-06 | *** |
| Factor_C | 1 | 390.1 | 390.1 | 18.72 | 0.001915 | ** |
| Factor_W | 1 | 855.6 | 855.6 | 41.05 | 0.000124 | *** |
| Factor_T:Factor_C | 1 | 1314.1 | 1314.1 | 63.05 | 2.35e-05 | *** |
| Factor_T:Factor_W | 1 | 1105.6 | 1105.6 | 53.05 | 4.65e-05 | *** |
| Residuals | 9 | 187.6 | 20.8 | | | |

Some Important Remarks:

The problem of raw material:



We could have mixed them before the runs and avoid the non-homogeneity.

If we can not avoid some non-homogeneity, it has to be addressed using blocks:



Image by [michelprado](#) from [Pixabay](#)



Image by [tigerlily713](#) from [Pixabay](#)



Image by [ThisIsEngineering](#) from [Pexels](#)

The problem with temperature:



Experimenters tend to group the runs at same temperature together, usually due to equipment limitation or simply because it is easier.

Some Important Remarks:

The problem of raw material:



We could have mixed them before the runs and avoid the non-homogeneity.

It is faster, easier and cheaper to take the time to randomize or split the experiment in blocks than having to repeat everything again!

If we can not avoid some non-homogeneity, it has to be addressed using blocks:

There is no analysis approach that “saves” an ill-planned and non-homogeneous experiment.



The problem with temperature:



Experimenters tend to group the runs at same temperature together, usually due to equipment limitation or simply because it is easier.