Design and Analysis of Single-Factor Experiments: The Analysis of Variance

CHAPTER OUTLINE

- 13-1 Designing Engineering Experiments
- 13-2 Completely Randomized Single-Factor Experiment
 - 13-2.1 Example: Tensile Strength
 - 13-2.2 Analysis of Variance
 - 13-2.3 Multiple Comparisons Following the ANOVA
 - 13-2.4 Residual Analysis & Model Checking
- 13-3 The Random-Effects Model
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- 13-3.2 ANOVA & Variance Components
- 13-4 Randomized Complete Block Design
 - 13-4.1 Design & Statistical Analysis
 - 13-4.2 Multiple Comparisons
 - 13-4.3 Residual Analysis & Model Checking



13-1: Designing Engineering Experiments

Every experiment involves a sequence of activities:

- 1. Conjecture the original hypothesis that motivates the experiment.
- 2. Experiment the test performed to investigate the conjecture.
- 3. Analysis the statistical analysis of the data from the experiment.
- 4. Conclusion what has been learned about the original conjecture from the experiment. Often the experiment will lead to a revised conjecture, and a new experiment, and so forth.



13-2.1 An Example

A manufacturer of paper used for making grocery bags is interested in improving the tensile strength of the product. Product engineering thinks that tensile strength is a function of the hardwood concentration in the pulp and that the range of hardwood concentrations of practical interest is between 5 and 20%. A team of engineers responsible for the study decides to investigate four levels of hardwood concentration: 5%, 10%, 15%, and 20%. They decide to make up six test specimens at each concentration level, using a pilot plant. All 24 specimens arc tested on a laboratory tensile tester, in random order. The data from this experiment are shown in Table 13-1.



13-2.1 An Example

Table 13-1 Tensile Strength of Paper (psi)

Hardwood	_		Observ	/ations			_	
Concentration (%)	1	2	3	4	5	6	Totals	Averages
5	7	8	15	11	9	10	60	10.00
	7	0	_	11	9		00	
10	12	17	13	18	19	15	94	15.67
15	14	18	19	17	16	18	102	17.00
20	19	25	22	23	18	20	<u>127</u>	21.17
							383	15.96



13-2.1 An Example

- The levels of the factor are sometimes called treatments.
- Each treatment has six observations or replicates.
- The runs are run in random order.



13-2.1 An Example

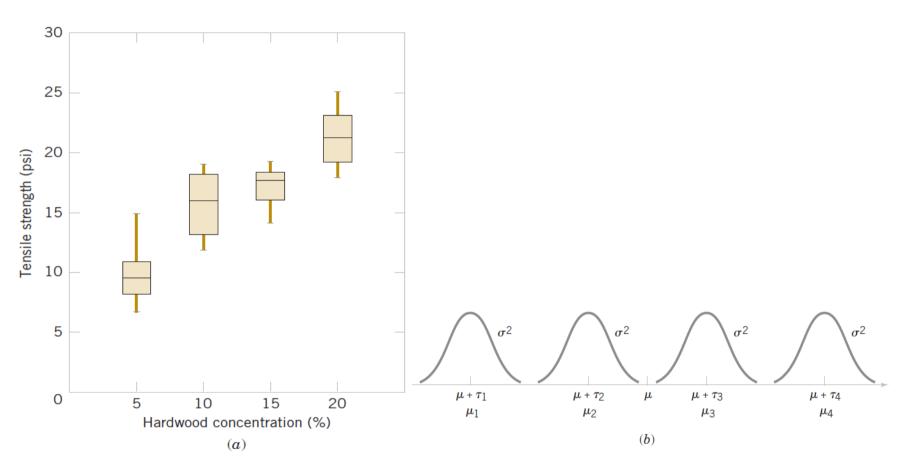


Figure 13-1 (a) Box plots of hardwood concentration data. (b) Display of the model in Equation 13-1 for the completely randomized single-factor experiment.

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13-2.2 The Analysis of Variance

Definition

The **sum of squares identity** is

$$\sum_{i=1}^{a} \sum_{j=1}^{n} (y_{ij} - \overline{y}..)^2 = n \sum_{i=1}^{a} (\overline{y}_i. - \overline{y}..)^2 + \sum_{i=1}^{a} \sum_{j=1}^{n} (y_{ij} - \overline{y}_i.)^2$$
 (13-1)

or symbolically

$$SS_T = SS_{\text{Treatments}} + SS_E$$
 (13-2)



13-2.2 The Analysis of Variance

The expected value of the treatment sum of squares is

$$E(SS_{\text{Treatments}}) = (a-1)\sigma^2 + n\sum_{i=1}^{a} \tau_i^2$$

and the expected value of the error sum of squares is

$$E(SS_E) = a(n-1)\sigma^2$$

The ratio $MS_{Treatments} = SS_{Treatments}/(a - 1)$ is called the **mean** square for treatments.



13-2.2 The Analysis of Variance

The appropriate test statistic is

$$F_0 = \frac{SS_{\text{Treatments}}/(a-1)}{SS_E/[a\ (n-1)]} = \frac{MS_{\text{Treatments}}}{MS_E}$$
(13-3)

We would reject H_0 if $f_0 > f_{\alpha,a-1,a(n-1)}$



13-2.2 The Analysis of Variance

Definition

The sums of squares computing formulas for the ANOVA with equal sample sizes in each treatment are

$$SS_T = \sum_{i=1}^{a} \sum_{j=1}^{n} y_{ij}^2 - \frac{y_{\cdot \cdot}^2}{N}$$
 (13-4)

and

$$SS_{\text{Treatments}} = \sum_{i=1}^{a} \frac{y_i^2}{n} - \frac{y_i^2}{N}$$
 (13-5)

The error sum of squares is obtained by subtraction as

$$SS_F = SS_T - SS_{\text{Treatments}}$$
 (13-6)

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13-2.2 The Analysis of Variance

Analysis of Variance Table

Table 13-3 The Analysis of Variance for a Single-Factor Experiment, Fixed-Effects Model

Source of Variation	Sum of Squares	Degrees of Freedom	Mean Square	F_0
Treatments	$SS_{Treatments}$	a - 1	MS _{Treatments}	$\frac{MS_{\rm Treatments}}{MS_E}$
Error Total	$SS_{E} \ SS_{ au}$	a(n - 1) an <i>-</i> 1	MS_E	

EXAMPLE 13-1 Tensile Strength ANOVA Consider the paper tensile strength experiment described in Section 13-2.1. This experiment is a CRD. We can use the analysis of variance to test the hypothesis that different hardwood concentrations do not affect the mean tensile strength of the paper.

The hypotheses are

$$H_0$$
: $\tau_1 = \tau_2 = \tau_3 = \tau_4 = 0$

 H_1 : $\tau_i \neq 0$ for at least one *i*



Example 13-1

We will use α = 0.01. The sums of squares for the analysis of variance are computed from Equations 13-4, 13-5, and 13-6 as follows:

$$SS_{T} = \sum_{i=1}^{4} \sum_{j=1}^{6} y_{ij}^{2} - \frac{y_{...}^{2}}{N}$$

$$= (7)^{2} + (8)^{2} + \dots + (20)^{2} - \frac{(383)^{2}}{24} = 512.96$$

$$SS_{\text{Treatments}} = \sum_{i=1}^{4} \frac{y_{i}^{2}}{n} - \frac{y_{...}^{2}}{N}$$

$$= \frac{(60)^{2} + (94)^{2} + (102)^{2} + (127)^{2}}{6} - \frac{(383)^{2}}{24}$$

$$= 382.79$$

$$SS_{E} = SS_{T} - SS_{\text{Treatments}}$$

$$= 512.96 - 382.79 = 130.17$$

Sec 13-2 Completely Randomized Single-Factor Experiment



Example 13-1

The ANOVA is summarized in Table 13-4. Since $f_{0.01,3,20} = 4.94$, we reject H_0 and conclude that hardwood concentration in the pulp significantly affects the mean strength of the paper. We can also find a P-value for this test statistic as follows:

$$P = P(F_{3,20} > 19.60) \approx 3.59 \times 10^{-6}$$

Since $P = 3.59 \times 10^{-6}$ is considerably smaller than $\alpha = 0.01$, we have strong evidence to conclude that H_0 is not true.

Table 13-4 ANOVA for the Tensile Strength Data

Source of Variation	Sum of Squares	Degrees of Freedom	Mean Square	f_{Ω}	<i>P</i> -value
Hardwood	•			V	
concentration	382.79	3	127.60	19.60	3.59 E-6
Error	130.17	20	6.51		
Total	512.96	23			

Confidence Interval on a Treatment Mean

A 100(1 - α) percent confidence interval on the mean of the *i*th treatment μ_t is

$$\overline{y}_i \cdot - t_{\alpha/2, a(n-1)} \sqrt{\frac{MS_E}{n}} \le \mu_i \le \overline{y}_i \cdot + t_{\alpha/2, a(n-1)} \sqrt{\frac{MS_E}{n}}$$
 (13-7)

For 20% hardwood, the resulting confidence interval on the mean is

19.00 psi
$$\leq m_4 \leq 23.34$$
 psi



Confidence Interval on a Difference in Treatment Means

A 100(1 - α) percent confidence interval on the difference in two treatment means μ_i - μ_i is

$$\overline{y}_{i}. - \overline{y}_{j}.t_{\alpha/2,a(n-1)}\sqrt{\frac{2MS_{E}}{n}} \leq \mu_{i} - \mu_{j} \leq \overline{y}_{i}. - \overline{y}_{j}. + t_{\alpha/2,a(n-1)}\sqrt{\frac{2MS_{E}}{n}} \quad (13-8)$$

For the hardwood concentration example,

$$-1.74 \le m_3 - m_2 \le 4.40$$



An Unbalanced Experiment

The sums of squares computing formulas for the ANOVA with unequal sample sizes n_i in each treatment are

$$SS_T = \sum_{i=1}^{a} \sum_{j=1}^{n_i} y_{ij}^2 - \frac{y_{..}^2}{N}$$
 (13-9)

$$SS_{\text{Treatments}} = \sum_{i=1}^{a} \frac{y_i^2}{n_i} - \frac{y_i^2}{N}$$
 (13-10)

and

$$SS_E = SS_T - SS_{\text{Treatments}}$$
 (13-11)

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13-2.3 Multiple Comparisons Following the ANOVA

The least significant difference (LSD) is

LSD =
$$t_{\alpha/2, a(n-1)} \sqrt{\frac{2MS_E}{n}}$$
 (13-12)

If the sample sizes are different in each treatment:

$$LSD = t_{\alpha/2, N-a} \sqrt{MS_E \left(\frac{1}{n_i} + \frac{1}{n_j}\right)}$$

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Example 13-2

We will apply the Fisher LSD method to the hardwood concentration experiment. There are a = 4 means, n = 6, $MS_E = 6.51$, and $t_{0.025,20} = 2.086$. The treatment means are

$$\bar{y}_1$$
. = 10.00 psi
 \bar{y}_2 . = 15.67 psi
 \bar{y}_3 . = 17.00 psi
 \bar{y}_4 . = 21.17 psi

The value of LSD is LSD = $t_{0.025.20} \sqrt{2MS_E/n} = 2.086 \sqrt{2(6.51)/6} = 3.07$. Therefore, any pair of treatment averages that differs by more than 3.07 implies that the corresponding pair of treatment means are different.



Example 13-2

The comparisons among the observed treatment averages are as follows:

4 vs.
$$1 = 21.17 - 10.00 = 11.17 > 3.07$$

4 vs. $2 = 21.17 - 15.67 = 5.50 > 3.07$
4 vs. $3 = 21.17 - 17.00 = 4.17 > 3.07$
3 vs. $1 = 17.00 - 10.00 = 7.00 > 3.07$
3 vs. $2 = 17.00 - 15.67 = 1.33 < 3.07$
2 vs. $1 = 15.67 - 10.00 = 5.67 > 3.07$

Conclusions: From this analysis, we see that there are significant differences between all pairs of means except 2 and 3. This implies that 10% and 15% hardwood concentration produce approximately the same tensile strength and that all other concentration levels tested produce different tensile strengths.

It is often helpful to draw a graph of the treatment means, such as in Fig. 13-2, with the means that are *not* different underlined. This graph clearly reveals the results of the experiment and shows that 20% hardwood produces the maximum tensile strength.



13-2.4 Residual Analysis and Model Checking

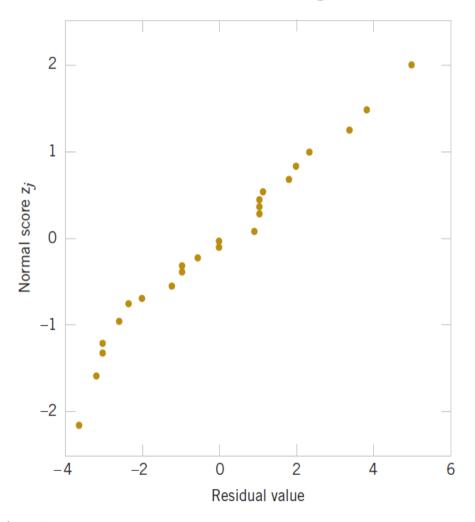
Table 13-6 Residuals for the Tensile Strength Experiment

Hardwood Concentration (%)			Resid	duals		
5	-3.00	-2.00	5.00	1.00	-1.00	0.00
10	-3.67	1.33	-2.67	2.33	3.33	-0.67
15	-3.00	1.00	2.00	0.00	-1.00	1.00
20	-2.17	3.83	0.83	1.83	-3.17	-1.17



13-2.4 Residual Analysis and Model Checking

Figure 13-4 Normal probability plot of residuals from the hardwood concentration experiment.

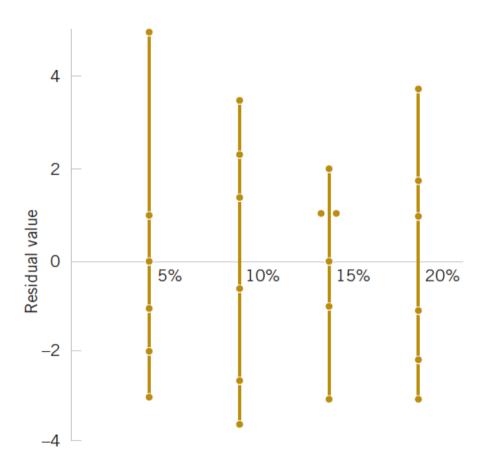


Sec 13-2 Completely Randomized Single-Factor Experiment



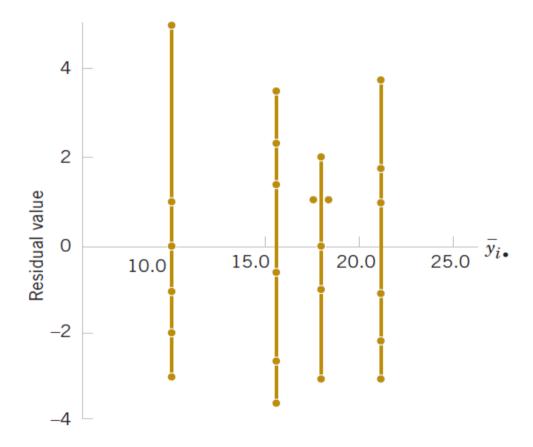
13-2.4 Residual Analysis and Model Checking

Figure 13-5 Plot of residuals versus factor levels (hardwood concentration).



13-2.4 Residual Analysis and Model Checking

Figure 13-6 Plot of residuals versus \overline{y}_i .



13-3.2 ANOVA and Variance Components

The linear statistical model is

$$Y_{ij} = \mu + \tau_i + \varepsilon_{ij}$$

$$\begin{cases} i = 1, 2, ..., a \\ j = 1, 2, ..., n \end{cases}$$

The variance of the response is $V(Y_{ij}) = \sigma_{\tau}^2 + \sigma^2$ Where each term on the right hand side is called a **variance component**.



13-3.2 ANOVA and Variance Components

For a random-effects model, the appropriate hypotheses to test are:

$$H_0$$
: $\sigma_{\tau}^2 = 0$

$$H_1: \sigma_{\tau}^2 > 0$$

The ANOVA decomposition of total variability is still valid:

$$SS_T = SS_{\text{Treatments}} + SS_E$$



13-3.2 ANOVA and Variance Components

The expected values of the mean squares are

In the random-effects model for a single-factor, completely randomized experiment, the expected mean square for treatments is

$$E(MS_{\text{Treatments}}) = E\left(\frac{SS_{\text{Treatments}}}{a-1}\right)$$

$$= \sigma^2 + n\sigma_{\tau}^2$$
(13-13)

and the expected mean square for error is

$$E(MS_E) = E\left[\frac{SS_E}{a(n-1)}\right]$$

$$= \sigma^2$$
(13-14)

Sec 13-3 The Random-Effects Model

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13-3.2 ANOVA and Variance Components

The estimators of the variance components are

$$\hat{\sigma}^2 = MS_E \tag{13-15}$$

and

$$\hat{\sigma}_{\tau}^{2} = \frac{MS_{\text{Treatments}} - MS_{E}}{n}$$
 (13-16)

Example 13-4 Textile Manufacturing In *Design and Analysis of Experiments,* 7th edition (John Wiley, 2009), D. C. Montgomery describes a single-factor experiment involving the random-effects model in which a textile manufacturing company weaves a fabric on a large number of looms. The company is interested in loom-to-loom variability in tensile strength. To investigate this variability, a manufacturing engineer selects four looms at random and makes four strength determinations on fabric samples chosen

Table 13-7 Strength Data for Example 13-4

Observations								
Loom	1	2	3	4	Total	Average		
1	98	97	99	96	390	97.5		
2	91	90	93	92	366	91.5		
3	96	95	97	95	383	95.8		
4	95	96	99	98	<u>388</u>	<u>97.0</u>		
					1527	95.45		

Table 13-8 Analysis of Variance for the Strength Data

Source of Variation	Sum of Squares	Degrees of Freedom	Mean Square	f_0	<i>P</i> -value
Looms	89.19	3	29.73	15.68	1.88 E-4
Error	22.75	12	1.90		
Total	111.94	15			

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Example 13-4

From the analysis of variance, we conclude that the looms in the plant differ significantly in their ability to produce fabric of uniform strength. The variance components are estimated by $\hat{\sigma}^2 = 1.90$ and

$$\hat{\sigma}_{\tau}^2 = \frac{29.73 - 1.90}{4} = 6.96$$

Therefore, the variance of strength in the manufacturing process is estimated by

$$(Y_{ij}) = \hat{\sigma}_{\tau}^2 + \hat{\sigma}^2 + 6.96 + 1.90 = 8.86$$

Conclusions: Most of the variability in strength in the output product is attributable to differences between looms.

13-4.1 Design and Statistical Analysis

The randomized block design is an extension of the paired t-test to situations where the factor of interest has more than two levels.

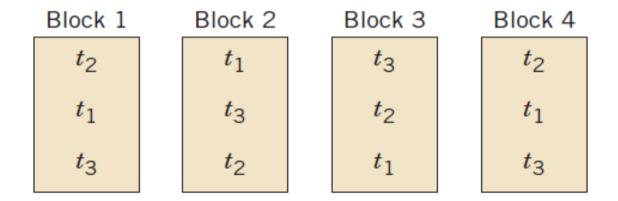


Figure 13-9 A randomized complete block design.

13-4.1 Design and Statistical Analysis

General procedure for a randomized complete block design:

Table 13-10 A Randomized Complete Block Design with *a* Treatments and *b* Blocks

Blo	ocks
-----	------

Treatments	1	2	•••	b	Totals	Averages
1	<i>y</i> ₁₁	<i>y</i> ₁₂	•••	y _{1b}	<i>y</i> ₁ .	$ar{\mathcal{Y}}_1.$
2	<i>y</i> ₂₁	<i>y</i> ₂₂	•••	y_{2b}	<i>y</i> ₂ .	$ar{\mathcal{Y}}_2.$
:	:	:		:	:	:
а	<i>y</i> _{a1}	<i>y_a</i> 2	•••	y_{ab}	<i>y_{a.}</i>	$ar{y}_a.$
Totals	<i>y</i> . ₁	<i>y</i> . ₂	•••	<i>y</i> . _b	у	
Averages	$\bar{\mathcal{Y}}_{\cdot 1}$	$\overline{\mathcal{Y}}$ ·2	•••	$\overline{\mathcal{Y}} \cdot_b$		$\overline{\mathcal{Y}}$

13-4.1 Design and Statistical Analysis

The appropriate linear statistical model:

$$Y_{ij} = \mu + \tau_i + \beta_j + \varepsilon_{ij}$$

$$\begin{cases} i = 1, 2, ..., a \\ j = 1, 2, ..., b \end{cases}$$

We assume

- treatments and blocks are initially fixed effects
- blocks do not interact

•
$$\sum_{i=1}^{a} \tau_i = 0$$
 and $\sum_{j=1}^{b} \beta_j = 0$



13-4.1 Design and Statistical Analysis

We are interested in testing:

The sum of squares identity for the randomized complete block design is

$$\sum_{i=1}^{a} \sum_{j=1}^{b} (y_{ij} - \bar{y}_{..})^{2} = b \sum_{i=1}^{a} (\bar{y}_{i} - \bar{y}_{..})^{2} + a \sum_{j=1}^{b} (\bar{y}_{.j} - \bar{y}_{..})^{2} + \sum_{i=1}^{a} \sum_{j=1}^{b} (y_{ij} - \bar{y}_{.j} - \bar{y}_{i} + \bar{y}_{..})^{2}$$

$$+ \sum_{i=1}^{a} \sum_{j=1}^{b} (y_{ij} - \bar{y}_{.j} - \bar{y}_{i} + \bar{y}_{..})^{2}$$
(13-17)

or symbolically

$$SS_T = SS_{\text{Treatments}} + SS_{\text{Blocks}} + SS_F$$



13-4.1 Design and Statistical Analysis

The mean squares are:

$$MS_{\text{Treatments}} = \frac{SS_{\text{Treatments}}}{a-1}$$

$$MS_{\text{Blocks}} = \frac{SS_{\text{Blocks}}}{b-1}$$

$$MS_E = \frac{SS_E}{(a-1)(b-1)}$$

13-4.1 Design and Statistical Analysis

The expected values of these mean squares are:

$$E(MS_{\text{Treatments}}) = \sigma^2 + \frac{b\sum_{i=1}^{a} \tau_i^2}{a-1}$$

$$E(MS_{\text{Blocks}}) = \sigma^2 + \frac{a\sum_{j=1}^{b} \beta_j^2}{b-1}$$

$$E(MS_E) = \sigma^2$$

13-4.1 Design and Statistical Analysis

Definition

The computing formulas for the sums of squares in the analysis of variance for a randomized complete block design are

$$SS_T = \sum_{i=1}^{a} \sum_{j=1}^{b} y_{ij}^2 - \frac{y_{..}^2}{ab}$$
 (13-18)

$$SS_{\text{Treatments}} = \frac{1}{b} \sum_{i=1}^{a} y_i^2 \cdot -\frac{y_i^2}{ab}$$
 (13-19)

$$SS_{\text{Blocks}} = \frac{1}{a} \sum_{j=1}^{b} y^{2}_{.j} - \frac{y^{2}_{.j}}{ab}$$
 (13-20)

and

$$SS_E = SS_T - SS_{\text{Treatments}} - SS_{\text{Blocks}}$$
 (13-21)

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13-4.1 Design and Statistical Analysis

Table 13-11 ANOVA for a Randomized Complete Block Design

Source of Variation	Sum of Squares	Degrees of Freedom	Mean Square	F_0
Treatments	SS _{Treatments}	a - 1	$\frac{SS_{\text{Treatments}}}{a-1}$	$\frac{MS_{\text{Treatments}}}{MS_E}$
Blocks	SS_{Blocks}	b - 1	$\frac{SS_{\text{Blocks}}}{b-1}$	
Error	SS_E (by subtraction)	(a-1)(b-1)	$\frac{SS_E}{(a-1)(b-1)}$	
Total	SS_T	<i>ab</i> – 1		



Example 13-5 Fabric Strength An experiment was performed to determine the effect of four different chemicals on the strength of a fabric. These chemicals are used as part of the permanent press finishing process. Five fabric samples were selected, and a RCBD was run by testing each chemical type once in random order on each fabric sample. The data are shown in Table 13-12. We will test for differences in means using an ANOVA with a = 0.01.

Table 13-12 Fabric Strength Data—Randomized Complete Block Design

			Fabric Sample			Treatment Totals	Treatment Averages
Chemical Type	1	2	3	4	5	У _і .	$\overline{\mathcal{Y}}{\cdot}_{j}$
1	1.3	1.6	0.5	1.2	1.1	5.7	1.14
2	2.2	2.4	0.4	2.0	1.8	8.8	1.76
3	1.8	1.7	0.6	1.5	1.3	6.9	1.38
4	3.9	4.4	2.0	4.1	3.4	17.8	3.56
Block totals y.,	9.2	10.1	3.5	8.8	7.6	39.2(<i>y</i>)	
Block averages \bar{y}_i .	2.30	2.53	0.88	2.20	1.90		1.96(\bar{y})

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Example 13-5

The sums of squares for the analysis of variance are computed as follows:

$$SS_T = \sum_{i=1}^4 \sum_{j=1}^5 y_{ij}^2 - \frac{y_{\cdot \cdot}^2}{ab}$$

$$= (1.3)^2 + (1.6)^2 + \dots + (3.4)^2 - \frac{(39.2)^2}{20} = 25.69$$

$$SS_{\text{Treatments}} = \sum_{i=1}^4 \frac{y_i^2}{b} - \frac{y_{\cdot \cdot}^2}{ab}$$

$$= \frac{(5.7)^2 + (8.8)^2 + (6.9)^2 + (17.8)^2}{5}$$

$$- \frac{(39.2)^2}{20} = 18.04$$

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Example 13-5

$$SS_{\text{Blocks}} = \sum_{j=1}^{5} \frac{y \cdot j}{a} - \frac{y \cdot i}{ab}$$

$$= \frac{(9 \cdot 2)^{2} + (10 \cdot 1)^{2} + (3 \cdot 5)^{2} + (8 \cdot 8)^{2} + (7 \cdot 6)^{2}}{4}$$

$$- \frac{(39 \cdot 2)^{2}}{20} = 6 \cdot 69$$

$$SS_{E} = SS_{T} - SS_{\text{Blocks}} - SS_{\text{Treatments}}$$

$$= 25 \cdot 69 - 6 \cdot 69 - 18 \cdot 04 = 0.96$$

The ANOVA is summarized in Table 13-13.

Since $f_0 = 75.13 > f_{0.01,3,12} = 5.95$ (the *P*-value is 4.79×10^{-8}), we conclude that there is a significant difference in the chemical types so far as their effect on strength is concerned.



Example 13-5

Table 13-13 Analysis of Variance for the Randomized Complete Block Experiment

Source of Variation	Sum of Squares	Degrees of Freedom	Mean Square	f_{0}	<i>P</i> -value
Chemical types (treatments)	18.04	3	6.01	75.13	4.79 E - 8
Fabric samples (blocks)	6.69	4	1.67		
Error	0.96	12	0.08		
Total	25.69	19			

13-4.2 Multiple Comparisons

Fisher's Least Significant Difference for Example 13-5

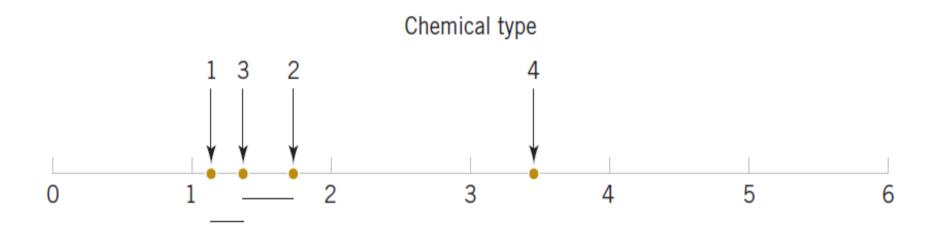
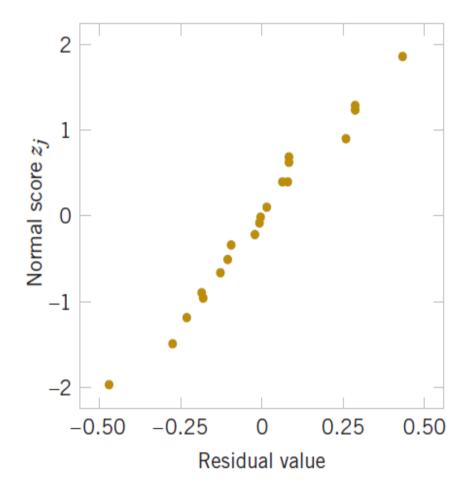


Figure 13-10 Results of Fisher's LSD method.



13-4.3 Residual Analysis and Model Checking

Figure 13-11 Normal probability plot of residuals from the randomized complete block design.



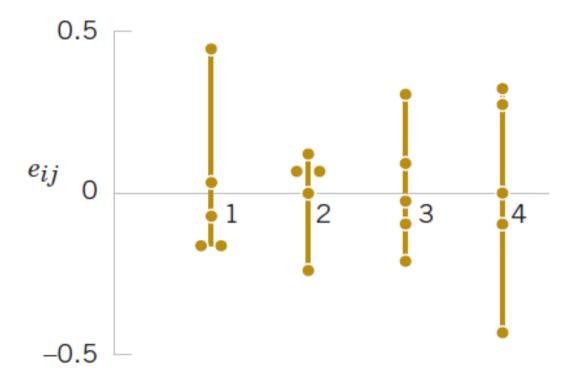


Figure 13-12 Residuals by treatment from the randomized complete block design.



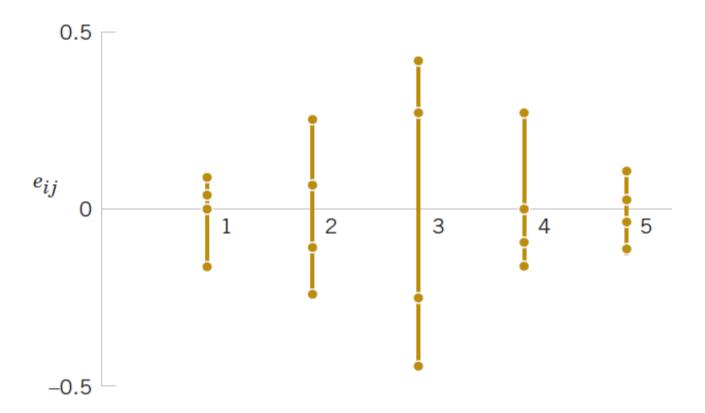


Figure 13-13 Residuals by block from the randomized complete block design.



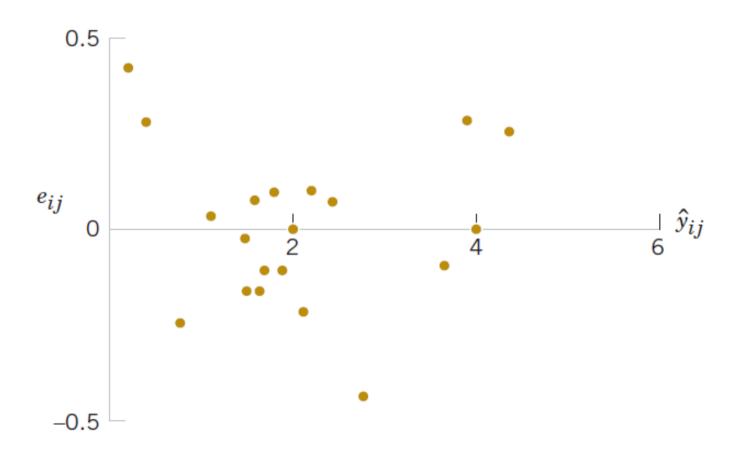


Figure 13-14 Residuals versus \hat{y}_{ij} from the randomized complete block design.

