

Design of Experiments - A3

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Q1

```
suppressMessages(library("data.table"))
suppressMessages(library("dplyr"))
suppressMessages(library("ggplot2"))
suppressMessages(library("gridExtra"))
suppressMessages(library("reshape2"))
suppressMessages(library("glmnet"))
suppressMessages(library("plotly"))

data_path <- "C:/Users/frank/OneDrive/Documents/Assignments/DoE 5.24.csv"
data <- fread(data_path) %>%
  .[, Unit := NULL] %>%
  .[, (c("CycleTime", "Operator", "Temperature")) := lapply(.SD, function(x){as.factor(x)}),
    .SDcols = c("CycleTime"

linear_model <- lm(Score ~., data)
SUMMARY <- summary(linear_model)
ANOVA <- anova(linear_model)

print(SUMMARY)
```

```
##
## Call:
## lm(formula = Score ~ ., data = data)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -5.8148 -2.6759  0.2222  2.8519  8.5926
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)    26.4815     1.1882  22.287 < 2e-16 ***
## CycleTime50     5.6667     1.1882   4.769 1.76e-05 ***
## CycleTime60    -0.6667     1.1882  -0.561  0.5774
## Operator2       5.3333     1.1882   4.489 4.49e-05 ***
## Operator3       2.0000     1.1882   1.683  0.0988 .
## Temperature350  1.9259     0.9702   1.985  0.0529 .
```

```
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 3.565 on 48 degrees of freedom
## Multiple R-squared:  0.5506, Adjusted R-squared:  0.5038
## F-statistic: 11.76 on 5 and 48 DF,  p-value: 1.88e-07
```

```
print(ANOVA)
```

```
## Analysis of Variance Table
##
## Response: Score
##           Df Sum Sq Mean Sq F value    Pr(>F)
## CycleTime   2 436.00  218.000  17.1562 2.391e-06 ***
## Operator     2 261.33  130.667  10.2832 0.0001919 ***
## Temperature  1  50.07   50.074   3.9407 0.0528604 .
## Residuals   48 609.93   12.707
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

Assumming $\alpha = 0.05$, the different temperature levels do not have a statistically significant effect on scores.

As far as relevant predictors are concerned, only *CycleTime* = 50 and *Operator* = 2 have a statistically significant effect on scores.

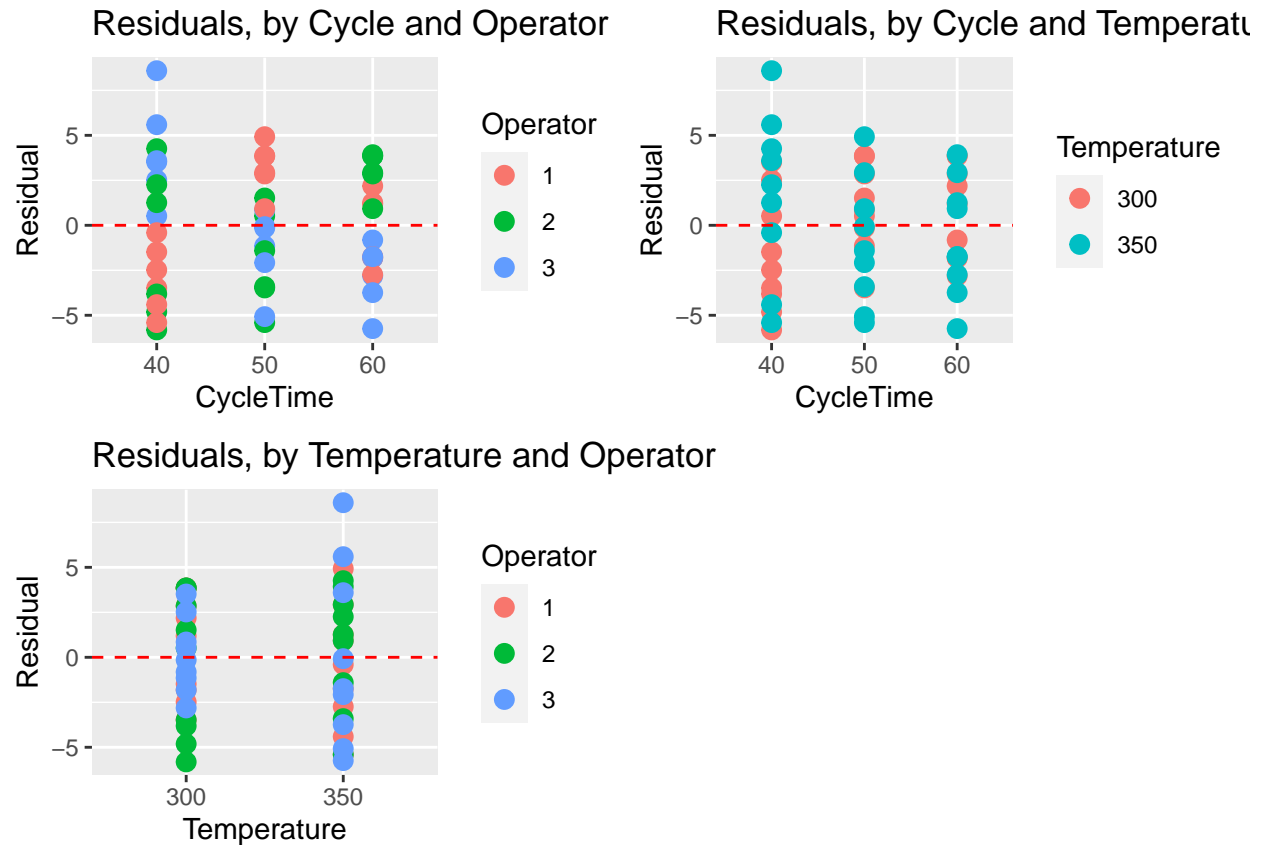
```
#Residual plot
data[, Residual := linear_model$residuals] %>%
  .[, Fitted_Value := linear_model$fitted.values]

residual_plots <- list()
residual_plots$plot1 <- ggplot(data, aes(y = Residual, x = CycleTime, color = Operator)) + geom_point(s
  geom_hline(yintercept = 0, color = "red", l
  ggtitle("Residuals, by Cycle and Operator")

residual_plots$plot2 <- ggplot(data, aes(y = Residual, x = CycleTime, color = Temperature)) + geom_poin
  geom_hline(yintercept = 0, color = "red", l
  ggtitle("Residuals, by Cycle and Temperature")

residual_plots$plot3 <- ggplot(data, aes(y = Residual, x = Temperature, color = Operator)) + geom_point
  geom_hline(yintercept = 0, color = "red", l
  ggtitle("Residuals, by Temperature and Operator")

gridExtra::grid.arrange(grobs = residual_plots, ncol=2, nrow=2)
```

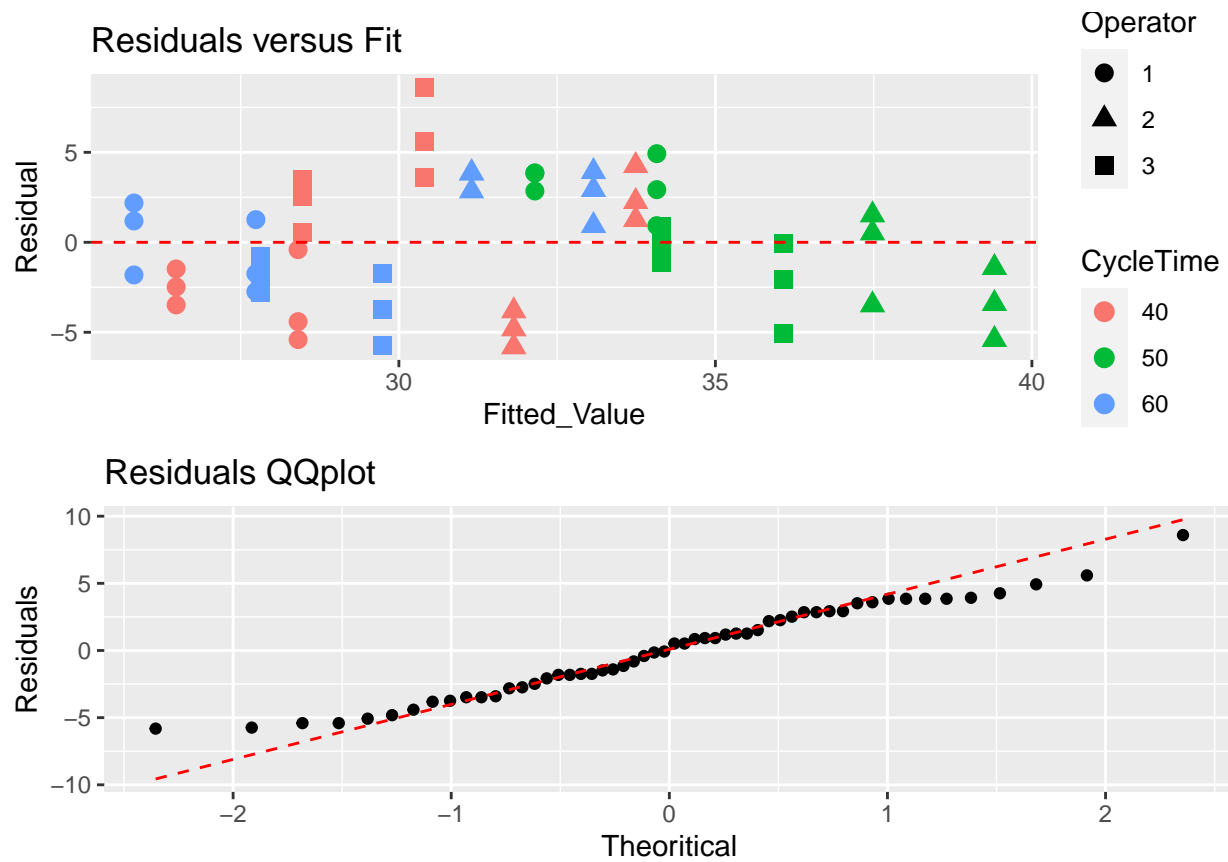


The distribution of the residuals seems to be approximately the same across all predictor levels.

```
normal_plots <- list()
normal_plots$plot1 <- ggplot(data, aes(y = Residual, x = Fitted_Value, color = CycleTime, shape = Operator)) +
  geom_hline(yintercept = 0, color = "red") +
  ggtitle("Residuals versus Fit")

normal_plots$plot2 <- ggplot(data, aes(sample = Residual)) + stat_qq() +
  stat_qq_line(color = "red", linetype = "dashed") +
  ggtitle("Residuals Qqplot") +
  xlab("Theoretical") +
  ylab("Residuals")

gridExtra::grid.arrange(grobs = normal_plots, ncol=1, nrow=2)
```



Deviation from normality doesn't seem like a cause for concern, and the residuals do not seem to be correlated with their associated fitted values. (Save perhaps for the far right hand side which seems to be more often negative than not.)

Q2

a)

```
data_path <- "C:/Users/frank/OneDrive/Documents/Assignments/DoE 5.30.csv"
data <- fread(data_path) %>%
  .[, Unit := NULL]

backup <- data[, .SD, .SDcols = names(data)]

#Compute conditional means before converting to factor
by_clauses <- list(a = "Doping",
  b = "Anneal",
  c = c("Doping", "Anneal"))

conditional_means <- lapply(by_clauses, function(x){data[, lapply(.SD, mean), by = x, .SDcols = "BaseCu

g <- function(x){

  copy <- x[, .SD, .SDcols = names(x)]

  if(ncol(x) > 2){

    copy[, Group := paste("D:", Doping, "A:", Anneal, sep = "")] %>%
      .[, Doping := NULL] %>%
      .[, Anneal := NULL]

  } else {

    names(copy)[which(names(copy) != "BaseCurrent")] <- "Group"

  }

  return(copy)

}

conditional_means <- lapply(conditional_means, g)

for(i in 1:3){conditional_means[[i]] <- g(conditional_means[[i]])}
names(conditional_means) <- c("Doping", "Anneal", "Doping and Anneal")

#Convert to factors, and run anova
data[, (c("Doping", "Anneal")) := lapply(.SD, function(x){as.factor(x)}), .SDcols = c("Doping", "Anneal

linear_model <- lm(BaseCurrent ~., data)
SUMMARY <- summary(linear_model)
ANOVA <- anova(linear_model)

print(SUMMARY)
```

```
##
## Call:
## lm(formula = BaseCurrent ~ ., data = data)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -0.45583 -0.17229 -0.02458  0.22833  0.38917
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)    4.2108     0.2001   21.039 2.74e-08 ***
## Doping2e+20   -0.5717     0.2001   -2.856  0.0213 *
## Anneal950      6.0125     0.2451   24.528 8.15e-09 ***
## Anneal1000     6.8250     0.2451   27.843 2.99e-09 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.3467 on 8 degrees of freedom
## Multiple R-squared:  0.9915, Adjusted R-squared:  0.9883
## F-statistic: 311.1 on 3 and 8 DF,  p-value: 1.279e-08
```

```
print(ANOVA)
```

```
## Analysis of Variance Table
##
## Response: BaseCurrent
##           Df Sum Sq Mean Sq F value Pr(>F)
## Doping      1  0.980   0.980   8.1585 0.02127 *
## Anneal      2 111.188  55.594 462.6244 5.4e-09 ***
## Residuals   8  0.961   0.120
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

Both variables are significant at the $\alpha = 0.05$ level.

```
#Plot the conditional means
mu <- mean(data$BaseCurrent)
p <- function(x){

  out <- ggplot(x, aes(x = Group, y = BaseCurrent)) + geom_bar(stat = "identity", fill = "darkorange1") +
    geom_hline(yintercept = mu, color = "black", linetype = "dashed")

}
conditional_means_plots <- lapply(conditional_means, p)
for(i in 1:length(conditional_means_plots)){

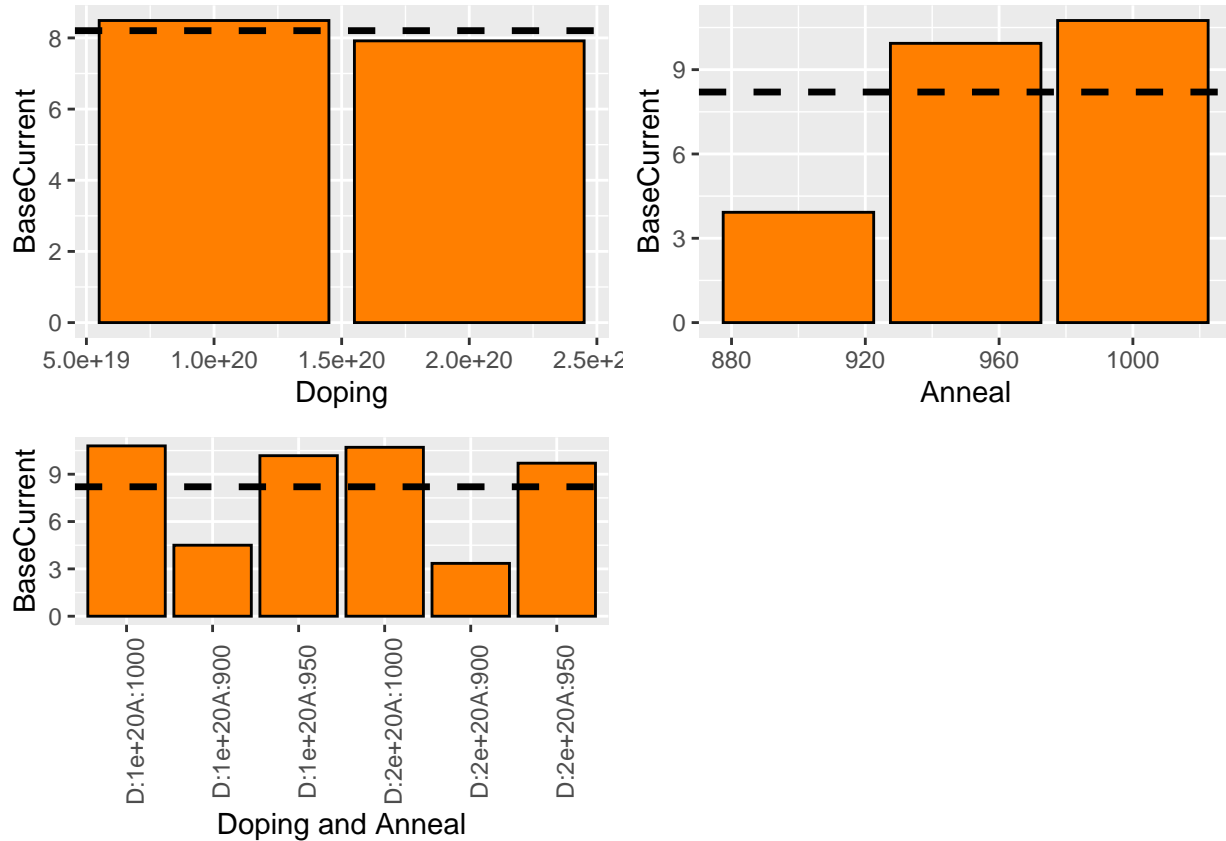
  conditional_means_plots[[i]] <- conditional_means_plots[[i]] + xlab(names(conditional_means)[[i]])

}
```

```

}
conditional_means_plots[[3]] <- conditional_means_plots[[3]] + theme(axis.text.x = element_text(angle =
gridExtra::grid.arrange(grobs = conditional_means_plots, ncol=2, nrow=2)

```



A lower level of anneal seems to be associated with a lower base current, while doping levels seem to bear almost no effect despite their statistical significance.

```

data[, Residual := linear_model$residuals] %>%
  .[, Fitted_Value := linear_model$fitted.values]

plots <- list()
plots$plot1 <- ggplot(data, aes(y = Residual, x = Doping, color = Anneal)) + geom_point(size = 3) +
  geom_hline(yintercept = 0, color = "red", lty = 1) +
  ggtitle("Residuals, by Doping")

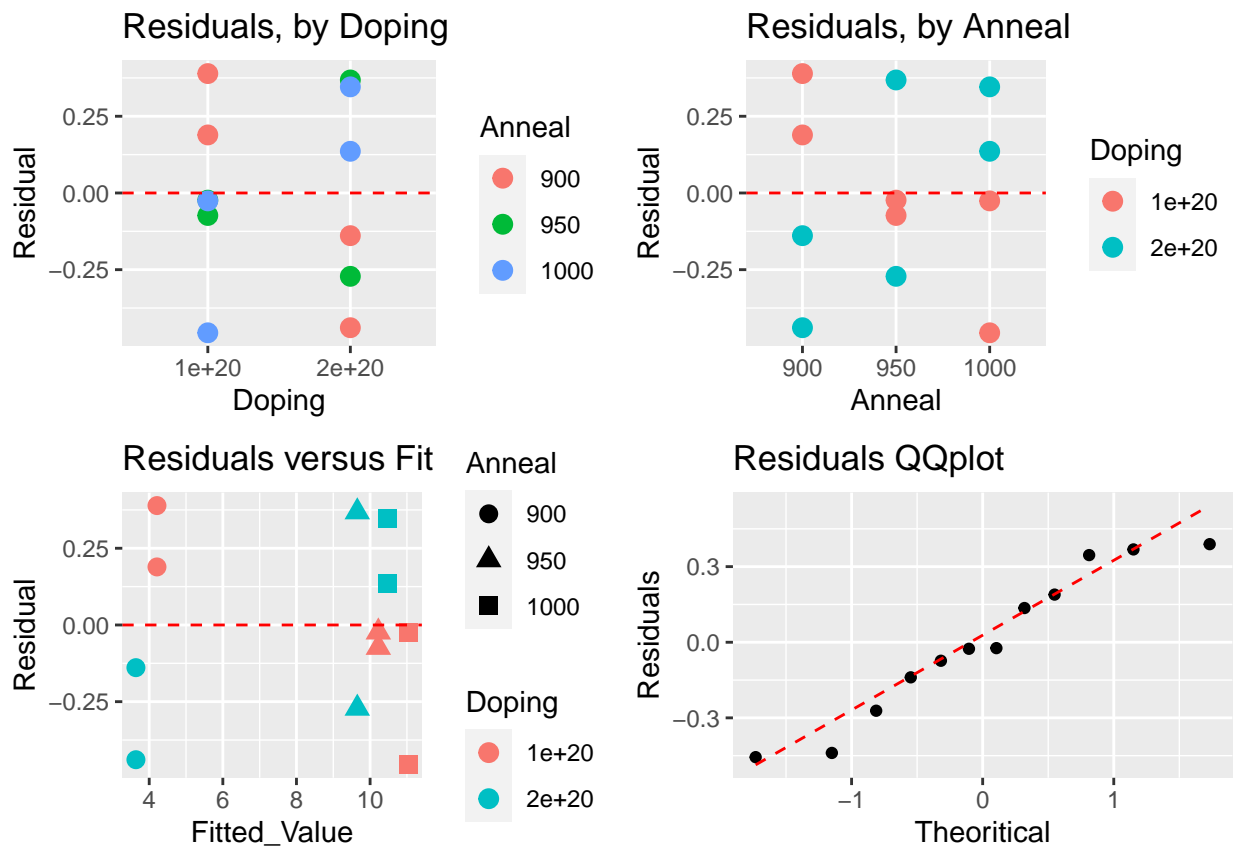
plots$plot2 <- ggplot(data, aes(y = Residual, x = Anneal, color = Doping)) + geom_point(size = 3) +
  geom_hline(yintercept = 0, color = "red", lty = 1) +
  ggtitle("Residuals, by Anneal")

```

```
plots$plot3 <- ggplot(data, aes(y = Residual, x = Fitted_Value, color = Doping, shape = Anneal)) + geom_point() +
  geom_hline(yintercept = 0, color = "red", linetype = "dashed") +
  ggtitle("Residuals versus Fit")

plots$plot4 <- ggplot(data, aes(sample = Residual)) + stat_qq() +
  stat_qq_line(color = "red", linetype = "dashed") +
  ggtitle("Residuals QQplot") +
  xlab("Theoretical") +
  ylab("Residuals")

gridExtra::grid.arrange(grobs = plots, ncol=2, nrow=2)
```



The distribution of residuals looks invariant with respect to anneal and doping level, whilst deviation from normality doesn't look like a cause for concern. Also, the residuals do not appear to be correlated with their respective fitted values.

```
backup[, Anneal_Sq := Anneal^2] %>%
  .[, Doping_times_Anneal := Doping * Anneal]

linear_model <- lm(BaseCurrent ~., backup)
```



```
SUMMARY <- summary(linear_model)
```

```
print(SUMMARY)
```

```
##
## Call:
## lm(formula = BaseCurrent ~ ., data = backup)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -0.27167 -0.14042 -0.04833  0.12458  0.36833
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   -9.775e+02  5.296e+01 -18.457 3.40e-07 ***
## Doping        -1.064e-19  3.213e-20  -3.312  0.0129 *
## Anneal         2.028e+00  1.113e-01  18.221 3.71e-07 ***
## Anneal_Sq     -1.040e-03  5.852e-05 -17.771 4.41e-07 ***
## Doping_times_Anneal 1.060e-22  3.379e-23   3.137  0.0164 *
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.2389 on 7 degrees of freedom
## Multiple R-squared:  0.9965, Adjusted R-squared:  0.9944
## F-statistic: 493.7 on 4 and 7 DF,  p-value: 1.175e-08
```

All terms are significant at the $\alpha = 0.05$ level.

```
#Draw response surface
```

```
b <- coef(linear_model)
```

```
x <- seq(min(backup$Doping), max(backup$Doping), length.out = 75)
```

```
y <- seq(min(backup$Anneal), max(backup$Anneal), length.out = 75)
```

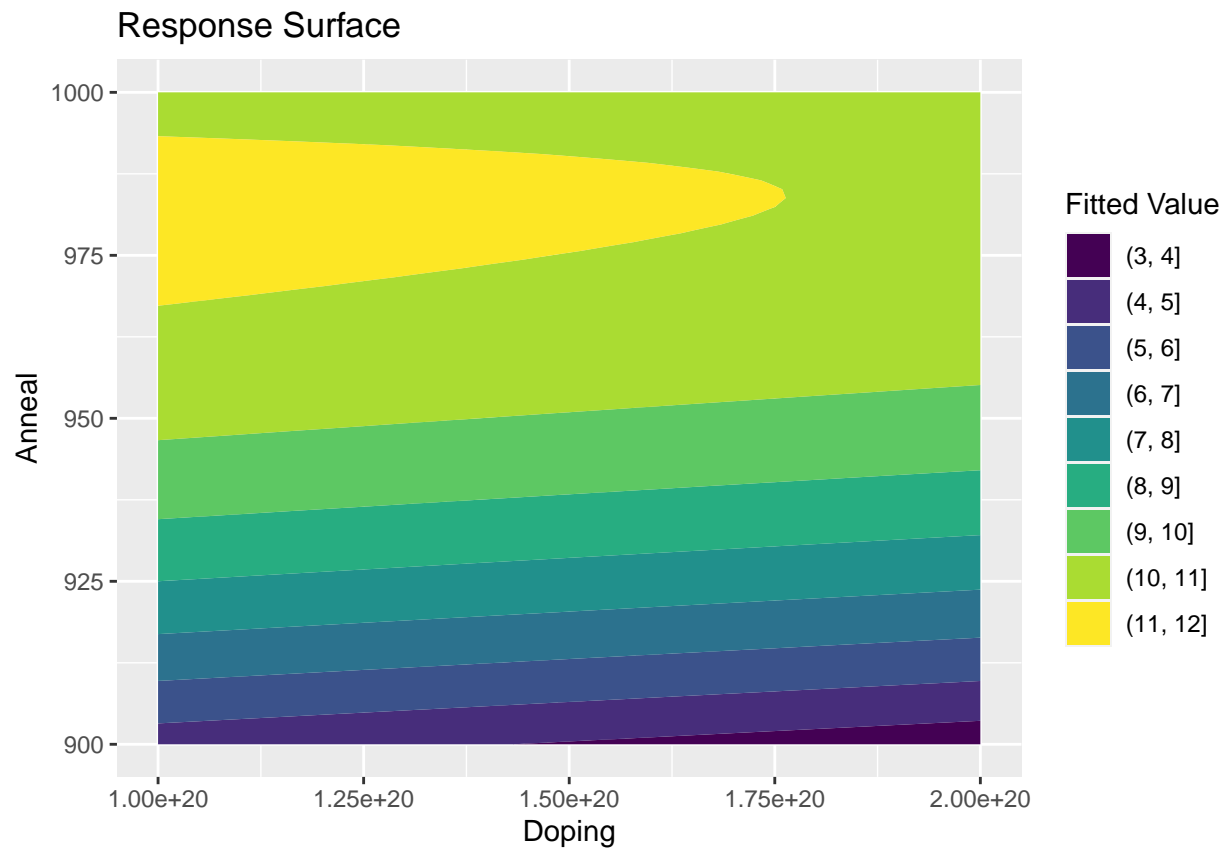
```
xy <- expand.grid(x = x, y = y)
```

```
g <- function(i){as.numeric(b[1] + b[2]*xy[i,1] + b[3]*xy[i,2] + b[4]*xy[i,2]^2 + b[5]*xy[i,1]*xy[i,2])}
```

```
contour_plot_frame <- as.data.table(cbind(xy, sapply(c(1:nrow(xy)), g)))
```

```
names(contour_plot_frame) <- c("Doping", "Anneal", "Fitted_Value")
```

```
ggplot(contour_plot_frame, aes(x = Doping, y = Anneal, z = Fitted_Value)) + geom_contour_filled() +
  ggtitle("Response Surface")
  labs(fill = "Fitted Value")
```



Q3

a)

$$118.667 - 10 - 12.167 - 96.333 = 0.167$$

b)

$$0.167/0.0833 \approx 2$$

c)

$$11 - 6 - 2 - 2 = 1$$

d)

$$10/6 \approx 1.667$$

e)

```
print(round(1 - pf(3.65, 2, 6), 4))
```

```
## [1] 0.0918
```

f)

$$2 + 1 = 3$$

g)

$$1 + 1 = 2$$

h)

$$\frac{12}{2^2} = 3$$

i)

Not at the $\alpha = 0.05$ level.

j)

$$\sqrt{\frac{5}{3}} \approx 1.291$$

Q4

By the bias-variance decomposition:

$$\mathbb{E} \left[bn \sum_{i=1}^a (\bar{y}_{i..} - \bar{y}_{...})^2 \right] = bn \sum_{i=1}^a \text{Var} (\bar{y}_{i..} - \bar{y}_{...}) + bn \sum_{i=1}^a \mathbb{E} [\bar{y}_{i..} - \bar{y}_{...}]^2$$

First:

$$\begin{aligned} \text{Var} (\bar{y}_{i..} - \bar{y}_{...}) &= \text{Var} \left(\bar{y}_{i..} - \frac{1}{a} \sum_{u=1}^a \bar{y}_{u..} \right) = \text{Var} \left(\frac{a-1}{a} \bar{y}_{i..} - \frac{1}{a} \sum_{u \neq i}^a \bar{y}_{u..} \right) \\ &= \frac{(a-1)^2}{a^2} \frac{\sigma^2}{bn} + \frac{a-1}{a^2} \frac{\sigma^2}{bn} = \frac{(a-1)\sigma^2}{abn} \\ \Rightarrow bn \sum_{i=1}^a \text{Var} (\bar{y}_{i..} - \bar{y}_{...}) &= abn \cdot \frac{(a-1)\sigma^2}{abn} = (a-1)\sigma^2 \end{aligned}$$

Then, assuming $\bar{y}_{i..} \neq \bar{y}_{...}$:

$$\mathbb{E} [\bar{y}_{i..} - \bar{y}_{...}]^2 = \tau_i^2$$

Which completes the proof:

$$\mathbb{E} \left[bn \sum_{i=1}^a (\bar{y}_{i..} - \bar{y}_{...})^2 \right] = (a-1)\sigma^2 + bn \sum_{i=1}^a \tau_i^2 \Rightarrow \text{MS}_a = \sigma^2 + \frac{bn \sum_{i=1}^a \tau_i^2}{a-1}$$

Q5

a)

```
data_path <- "C:/Users/frank/OneDrive/Documents/Assignments/DoE 6.5.csv"
data <- fread(data_path) %>%
  .[, Unit := NULL]

#Convert to factor
f <- function(i){

  cname <- names(data)[i]
  levs <- unique(data[, cname, with = FALSE][[1]])
  return(as.factor(paste(cname, match(data[, cname, with = FALSE][[1]], levs), sep = "")))

}

for(i in 1:3){data[, (names(data)[i]) := f(i)]}

#Add interaction terms
variables <- names(data)[1:3]
for(i in 1:3){

  for(j in i:3){

    if(i == j){next}
    vals <- names(data)[c(i,j)]
    interactions_2way <- paste(data[, vals[1], with = FALSE][[1]],
                              data[, vals[2], with = FALSE][[1]], sep = "")
    index <- which(interactions_2way == paste(vals[1], 2, vals[2], 2, sep = ""))
    interactions_2way[-index] <- paste("0_", vals[1], vals[2], sep = "")
    valname <- paste(vals[1], vals[2], sep = "")
    data[, (valname) := as.factor(interactions_2way)]

  }

  if(i == 3){

    vals <- names(data)[1:3]
    interactions_3way <- paste(data[, vals[1], with = FALSE][[1]],
                              data[, vals[2], with = FALSE][[1]],
                              data[, vals[3], with = FALSE][[1]], sep = "")
    index <- which(interactions_3way == paste(vals[1], 2, vals[2], 2, vals[3], 2, sep = ""))
    interactions_3way[-index] <- paste("0_", vals[1], vals[2], vals[3], sep = "")
    valname <- paste(vals[1], vals[2], vals[3], sep = "")
    data[, (valname) := as.factor(interactions_3way)]

  }

}
```

```
linear_model <- lm(LifeHour ~., data)
linear_model_all <- linear_model
SUMMARY <- summary(linear_model)
ANOVA <- anova(linear_model)

print(round(SUMMARY$coefficients, 4))
```

```
##           Estimate Std. Error t value Pr(>|t|)
## (Intercept)  26.0000     3.1710   8.1992  0.0000
## SS2          8.6667     4.4845   1.9326  0.0712
## GG2         13.6667     4.4845   3.0475  0.0077
## CC2         16.3333     4.4845   3.6421  0.0022
## SGS2G2       1.0000     6.3421   0.1577  0.8767
## SCS2C2      -13.3333     6.3421  -2.1024  0.0517
## GCG2C2      -1.3333     6.3421  -0.2102  0.8361
## SGCS2G2C2   -8.6667     8.9691  -0.9663  0.3483
```

Assumming $\alpha = 0.05$, only the interaction between S (speed) and G (geometry) seems to be statistically significant.

b)

```
print(ANOVA)
```

```
## Analysis of Variance Table
##
## Response: LifeHour
##           Df Sum Sq Mean Sq F value    Pr(>F)
## S           1   0.67    0.67  0.0221 0.8836803
## G           1 770.67  770.67 25.5470 0.0001173 ***
## C           1 280.17  280.17  9.2873 0.0076787 **
## SG          1  16.67   16.67  0.5525 0.4680784
## SC          1 468.17  468.17 15.5193 0.0011722 **
## GC          1  48.17   48.17  1.5967 0.2244753
## SGC         1  28.17   28.17  0.9337 0.3482825
## Residuals 16 482.67   30.17
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

c)

```
data <- data[, c("S", "G", "C", "SC", "LifeHour"), with = FALSE]
linear_model <- lm(LifeHour ~., data)
print(summary(linear_model))
```

```
##
## Call:
## lm(formula = LifeHour ~ ., data = data)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -7.3333 -4.3750 -0.4167  2.9583 11.5000
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   27.167      2.512   10.813 1.47e-09 ***
## SS2           9.167      3.178    2.884 0.009497 **
## GG2          11.333      2.247    5.043 7.22e-05 ***
## CC2          15.667      3.178    4.930 9.30e-05 ***
## SCS2C2       -17.667      4.494   -3.931 0.000897 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 5.504 on 19 degrees of freedom
## Multiple R-squared:  0.7253, Adjusted R-squared:  0.6674
## F-statistic: 12.54 on 4 and 19 DF,  p-value: 3.688e-05
```

```
print(anova(linear_model))
```

```
## Analysis of Variance Table
##
## Response: LifeHour
##           Df Sum Sq Mean Sq F value    Pr(>F)
## S           1  0.67    0.67    0.022 0.8836408
## G           1 770.67  770.67   25.436 7.216e-05 ***
## C           1 280.17  280.17    9.247 0.0067238 **
## SC          1 468.17  468.17   15.452 0.0008972 ***
## Residuals  19 575.67   30.30
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

Only Speed appears to be statistically insignificant.

d)

```
data[, Residual := linear_model$residuals] %>%
  .[, Fitted_Value := linear_model$fitted.values]

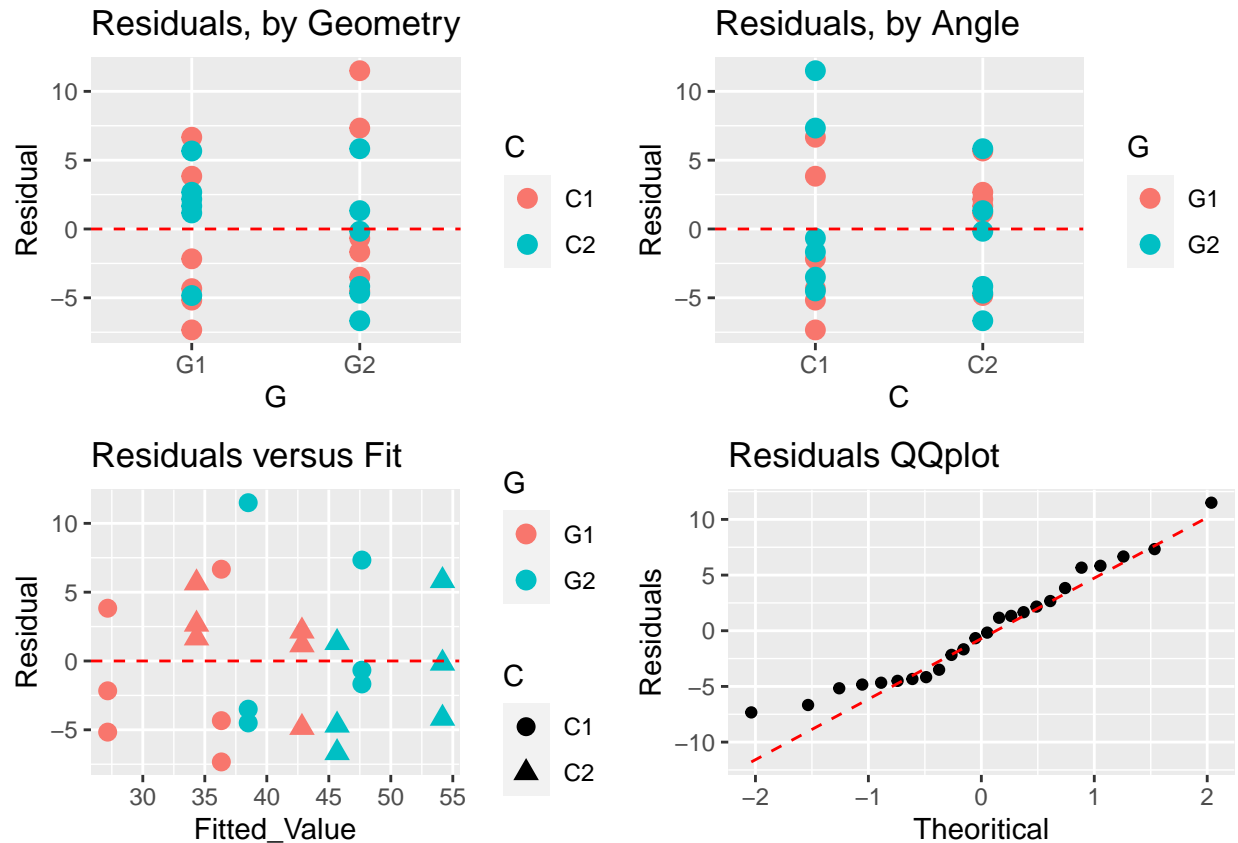
plots <- list()
plots$plot1 <- ggplot(data, aes(y = Residual, x = G, color = C)) + geom_point(size = 3) +
  geom_hline(yintercept = 0, color = "red", lty = 1) +
  ggtitle("Residuals, by Geometry")

plots$plot2 <- ggplot(data, aes(y = Residual, x = C, color = G)) + geom_point(size = 3) +
  geom_hline(yintercept = 0, color = "red", lty = 1) +
  ggtitle("Residuals, by Angle")

plots$plot3 <- ggplot(data, aes(y = Residual, x = Fitted_Value, color = G, shape = C)) + geom_point(size = 3) +
  geom_hline(yintercept = 0, color = "red", lty = 1) +
  ggtitle("Residuals versus Fit")

plots$plot4 <- ggplot(data, aes(sample = Residual)) + stat_qq() +
  stat_qq_line(color = "red", linetype = "dashed") +
  ggtitle("Residuals QQplot") +
  xlab("Theoretical") +
  ylab("Residuals")

gridExtra::grid.arrange(grobs = plots, ncol=2, nrow=2)
```

Residuals do not deviate too much from normality, and their distribution seem to be the same accross groups. Additionnaly, the residuals do no appear to be correlated with the model's output.

e)

Speed doesn't seem to be statistically significant, and it interacts negatively with the cutting angle. Additionnaly, it is the variable whose coefficient is of the least magnitude. Given the interaction term is the only variable with a negative coefficient, it would be wise to set the cutting angle high, as well as the geometry, whilst keeping speed low. This way, the negative impact of a low speed on Life Hour will be overridden by the expected effect of the interaction.

Q7

a)

```
data_path <- "C:/Users/frank/OneDrive/Documents/Assignments/DoE 6.5.csv"
data <- fread(data_path) %>%
  .[, Unit := NULL]

#order the frame
yates_design <- matrix(nrow = 2^3, ncol = 3)
yates_design[1, ] <- c(-1,-1,-1)
yates_design[2, ] <- c(1,-1,-1)
yates_design[3, ] <- c(-1,1,-1)
yates_design[4, ] <- c(1,1,-1)
yates_design[5, ] <- c(-1,-1,1)
yates_design[6, ] <- c(1,-1,1)
yates_design[7, ] <- c(-1,1,1)
yates_design[8, ] <- c(1,1,1)

#Compute the means
g <- function(i){sum(data[S == yates_design[i, 1] & G == yates_design[i, 2] & C == yates_design[i, 3],
responses <- sapply(c(1:nrow(yates_design)), g)

yates_output <- matrix(0, 2^3, 3)
#Fill columns
for(j in 1:3){

  for(i in 1:4){

    if(j == 1){

      a <- responses[2*(i)-1]
      b <- responses[2*i]

    } else {

      a <- yates_output[2*(i)-1, j-1]
      b <- yates_output[2*i, j-1]

    }

    yates_output[i, j] <- a + b
    yates_output[i+4, j] <- b - a

  }

}

yates_estimates <- as.matrix(yates_output[, 3] / (3*2^3))
rnames <- rep("", 8)
rnames[1] <- "(Intercept)"
for(i in 2:8){
```

```

index <- which(yates_design[i, ] == 1)
nm <- ""
for(j in index){nm <- paste(nm, names(data)[j], sep = "")}
rnames[i] <- nm
}
rownames(yates_estimates) <- rnames
rownames(yates_output) <- rnames
linear_model_coefs <- as.matrix(coef(linear_model_all)[c(1, 2, 3, 5, 4, 6, 7, 8)])
rownames(linear_model_coefs) <- rnames

print("Yate's matrix:", quote = FALSE)

```

```
## [1] Yate's matrix:
```

```
print(yates_output)
```

```
##           [,1] [,2] [,3]
## (Intercept) 182  449  980
## S           267  531    4
## G           240   55  136
## SG          291  -51  -20
## C            26   85   82
## SC           29   51 -106
## GC          -14    3  -34
## SGC         -37  -23  -26
```

```
print("-----", quote = FALSE)
```

```
## [1] -----
```

```
print("Yate's coefficients:", quote = FALSE)
```

```
## [1] Yate's coefficients:
```

```
print(yates_estimates)
```

```
##           [,1]
## (Intercept) 40.833333
## S           0.166667
## G           5.666667
## SG          -0.833333
## C           3.416667
## SC          -4.416667
## GC          -1.416667
## SGC         -1.083333
```

```
print("-----", quote = FALSE)
```

```
## [1] -----
```

```
print("Linear model coefficients:", quote = FALSE)
```

```
## [1] Linear model coefficients:
```

```
print(linear_model_coefs)
```

```
##           [,1]
## (Intercept) 26.000000
## S           8.666667
## G          13.666667
## SG          1.000000
## C          16.333333
## SC         -13.333333
## GC          -1.333333
## SGC         -8.666667
```

The coefficients aren't the same as those of a linear model using indicator variables as columns.

b)

The contrast would be the expansion of: $(a - 1)(b - 1)(c - 1)(d + 1)(e - 1)$

Which I don't really feel like expanding since it has 32 terms.

Let C_{abce} denote the appropriately weighted sum of orthogonal residuals stemming from the contrast and the estimated effects. (I.e.: $\epsilon_a, \epsilon_b, \dots, \epsilon_{abcde}$ weighted by either -1 or 1, based on the contrast).

Then the effect is: $\frac{2}{n2^k} \cdot C_{abce}$, while the associated sum of square is $\frac{1}{n2^k} \cdot C_{abce}^2$, where n denotes the number of replicates.