

DOE

Cody Frisby

March 25, 2016

Here, I do the in class example using R rather than minitab.

```
y <- c(1.68,1.98,2.07,2.44,4.98,5.70,7.77,9.43,3.24,3.44,4.09,4.53,
       9.97,9.07,11.75,16.30)
A <- rep(c(-1, 1), 2)
B <- rep(c(rep(-1,4),rep(1,4)), 2)
C <- c(rep(-1,8), rep(1,8))
D <- rep(c(rep(-1,2), rep(1,2)), 2)
df <- data.frame(y,A,B,C,D)
fit.all <- aov(y ~ .^4, df)
fit.two <- aov(y ~ .*, df) # all two way interactions.
summary(fit.all)
```

##	Df	Sum Sq	Mean Sq
## A	1	3.37	3.37
## B	1	165.77	165.77
## C	1	43.36	43.36
## D	1	20.98	20.98
## A:B	1	1.39	1.39
## A:C	1	0.10	0.10
## A:D	1	2.81	2.81
## B:C	1	9.12	9.12
## B:D	1	10.14	10.14
## C:D	1	0.80	0.80
## A:B:C	1	0.11	0.11
## A:B:D	1	2.31	2.31
## A:C:D	1	1.37	1.37
## B:C:D	1	0.12	0.12
## A:B:C:D	1	1.18	1.18

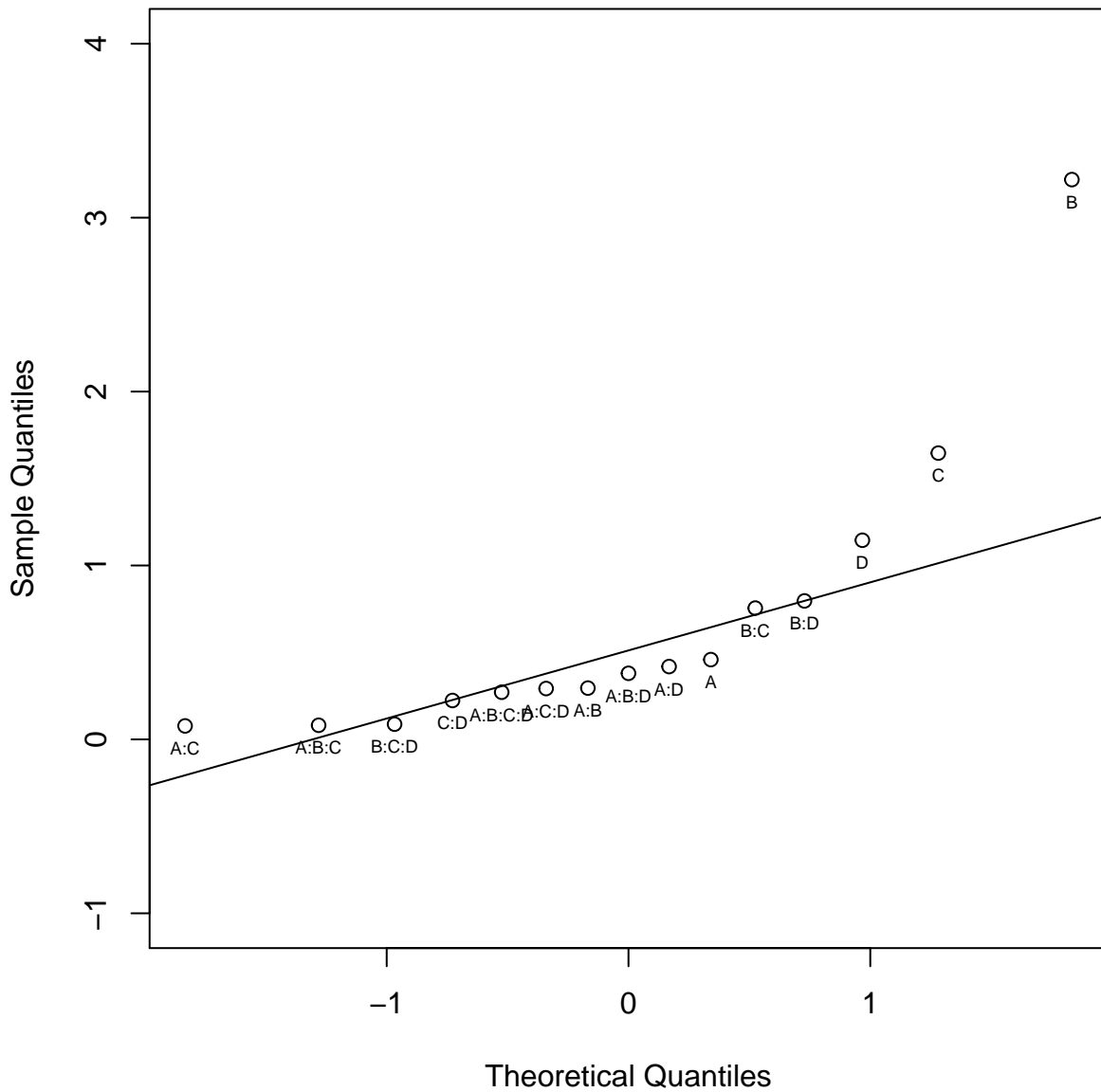
Oh, no. We can't use this model. There are no remaining *df* so we can not estimate the errors.

If we have a 2^6 factorial design. How many two-way interactions? 6 choose 2, or using R, 15. How many greater than 2 interactions? 6 choose 3 + 6 choose 4 + 6 choose 5 + 6 choose 6. Or $2^6 - (6 + 15) - 1$.

In the spirit of replicating the minitab normal plot of the effects, here I attempt to do it in R.

```
# let's try to create a "good" normal prob plot of the effects
# another way
tmp <- qqnorm(coef(fit.all)[-1], ylim = c(-1, 4),
              main = "Normal Plot of the Effects")
qqline(coef(fit.all)[-1])
text(tmp$x, tmp$y, names(coef(fit.all)[-1]), pos=1, cex=0.6)
```

Normal Plot of the Effects



So, from this plot, we could fit a new model keeping B, C, D, A, AD, ABD, AB, ACD, and AC. We can also simply look at the main effects by using R's function `effects(model)`.

```
effects(fit.all)
```

```
## (Intercept)      A      B      C      D      A:B
##    -24.610    -1.835    12.875     6.585     4.580    -1.180
##      A:C      A:D      B:C      B:D      C:D      A:B:C
##     -0.310    -1.675     3.020     3.185    -0.895     0.325
##    A:B:D    A:C:D    B:C:D    A:B:C:D
##    -1.520    -1.170    -0.350     1.085
## attr("assign")
## [1]  0  1  2  3  4  5  6  7  8  9 10 11 12 13 14 15
```

```
## attr("class")
## [1] "coef"
```

We can look at the values of these and reduce our model using the leading candidates. Here it appears B, C, D, BC, BD are the leaders.

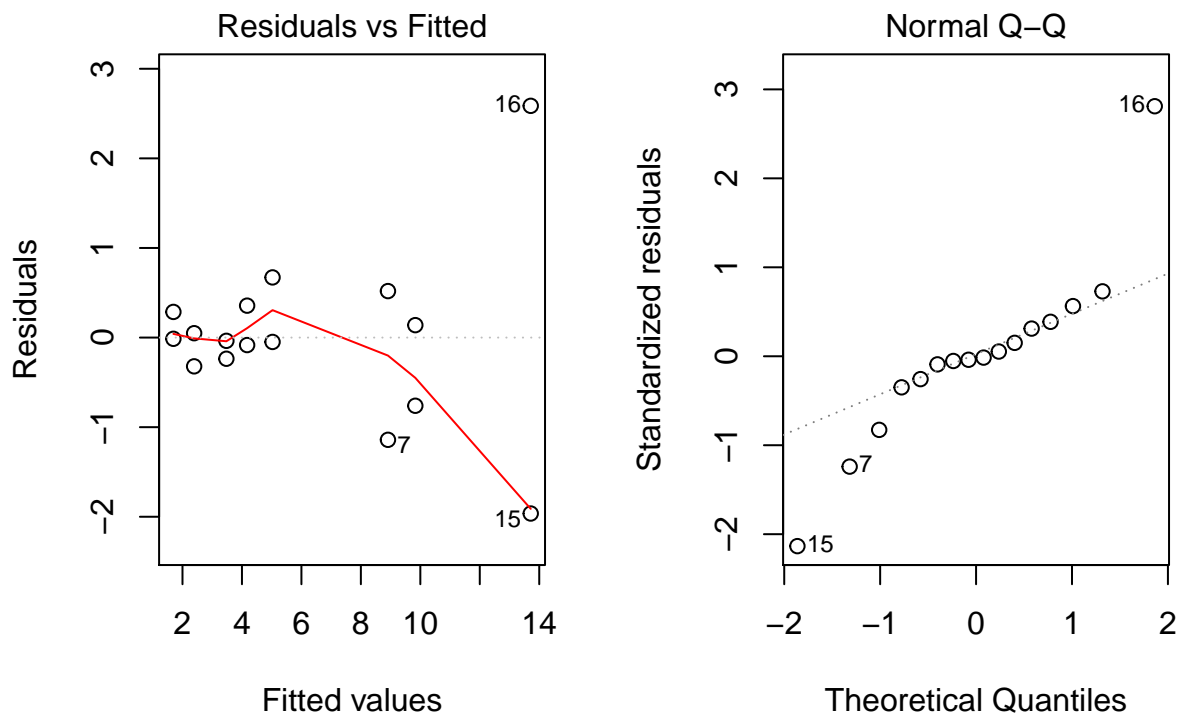
Fit the reduced model.

```
fit.red <- aov(y ~ B+C+D+B*C+B*D, data = df)
anova(fit.red)
```

```
## Analysis of Variance Table
##
## Response: y
##          Df Sum Sq Mean Sq F value    Pr(>F)
## B           1 165.766  165.766 122.3631 6.258e-07 ***
## C           1  43.362   43.362  32.0087 0.0002102 ***
## D           1  20.976   20.976  15.4841 0.0027975 **
## B:C          1   9.120    9.120   6.7324 0.0267341 *
## B:D          1  10.144   10.144   7.4882 0.0209601 *
## Residuals  10  13.547    1.355
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

Diagnostics of the reduced model.

```
par(mfrow=c(1,2))
plot(fit.red, which = c(1,2))
```



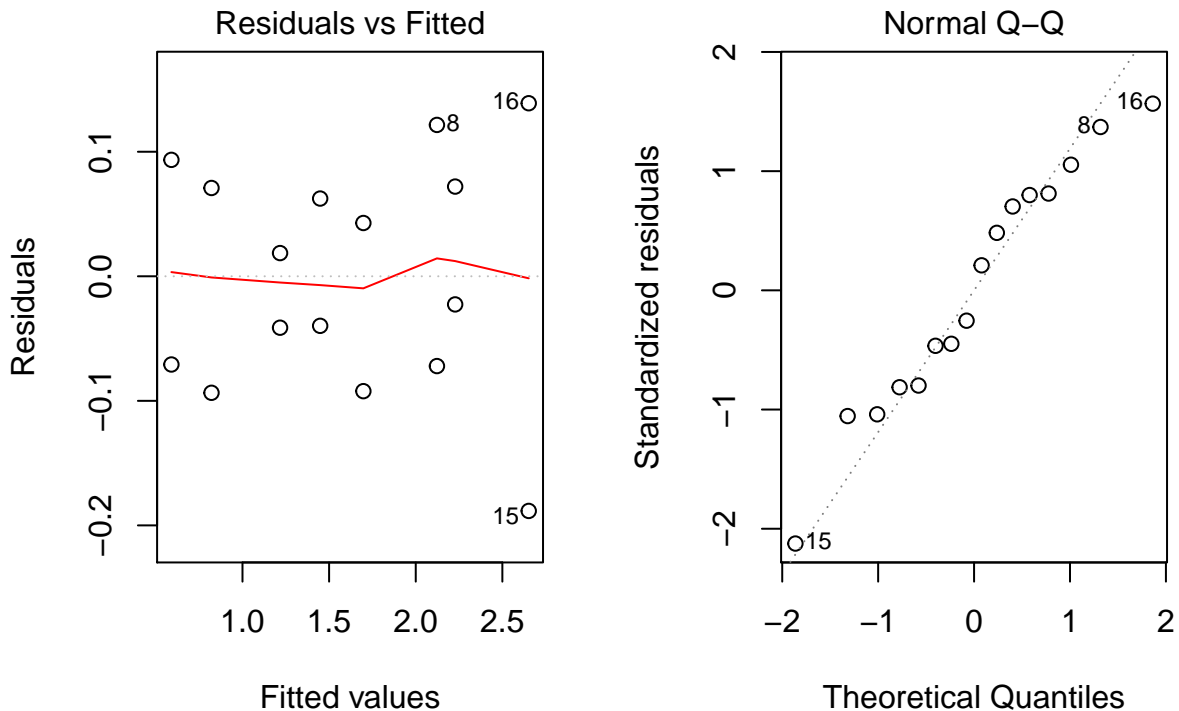
These don't look great. We will fit a new model with a transformation on the response.

```
fit.trans <- aov(log(y) ~ B+C+D+B*C+B*D, data = df)
anova(fit.trans)
```

```
## Analysis of Variance Table
##
## Response: log(y)
##          Df Sum Sq Mean Sq  F value    Pr(>F)
## B           1  5.3452   5.3452  424.7138 1.601e-09 ***
## C           1  1.3389   1.3389  106.3825 1.196e-06 ***
## D           1  0.4305   0.4305   34.2092 0.0001619 ***
## B:C          1  0.0095   0.0095    0.7529 0.4059060
## B:D          1  0.0373   0.0373    2.9663 0.1157454
## Residuals   10  0.1259   0.0126
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

Now let's take a look at the residuals from this model.

```
par(mfrow=c(1,2))
plot(fit.trans, which = c(1,2))
```



After transformation, this is looking much better.

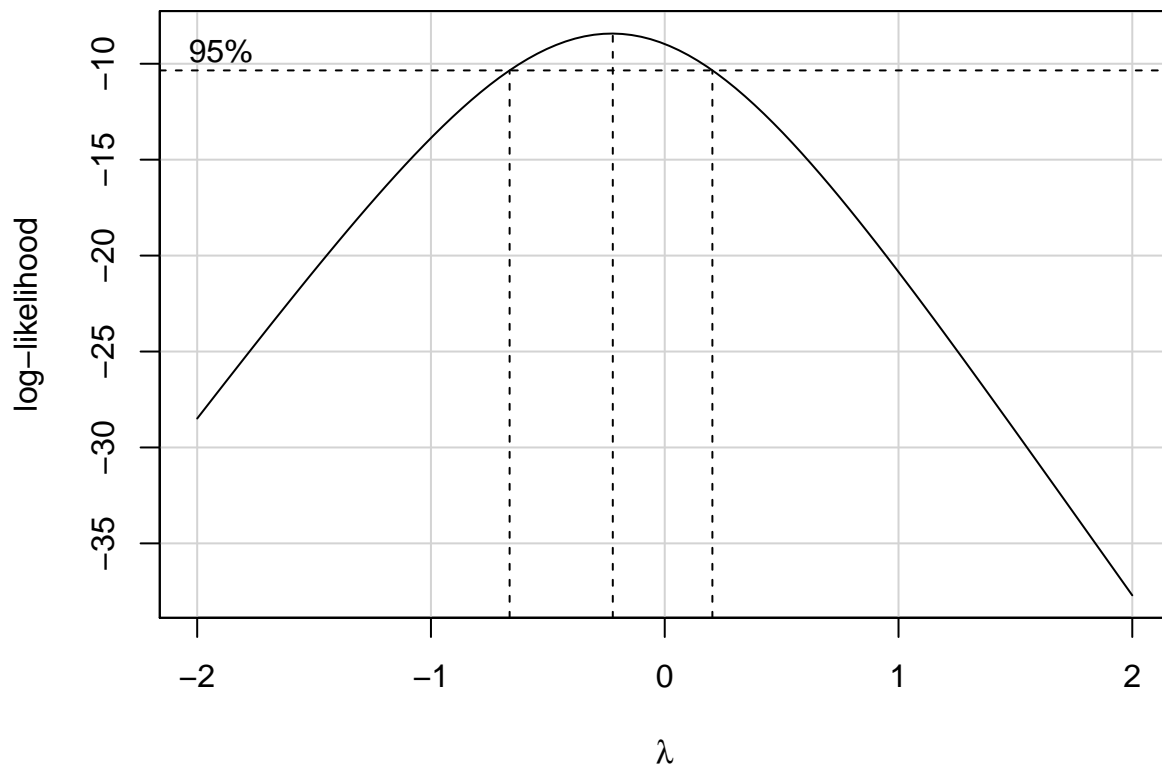
We can also use some built in functions in R to find the best transformation to use. `PowerTransform()` and `boxcox()` from the `car` package are very easy to use and very cool.

```
car::powerTransform(fit.red)
```

```
## Estimated transformation parameters
##      Y1
## -0.2259652
```

We can also visually plot this:

```
library(car)
boxCox(fit.red)
```



So, this power of lambda, -0.2259, may be even better than log for our transformation. Although, zero is inside the dotted lines on the boxCox plot, meaning log could be an appropriate transformation.

In class 4-1-16, Chapter 9 3^2 design

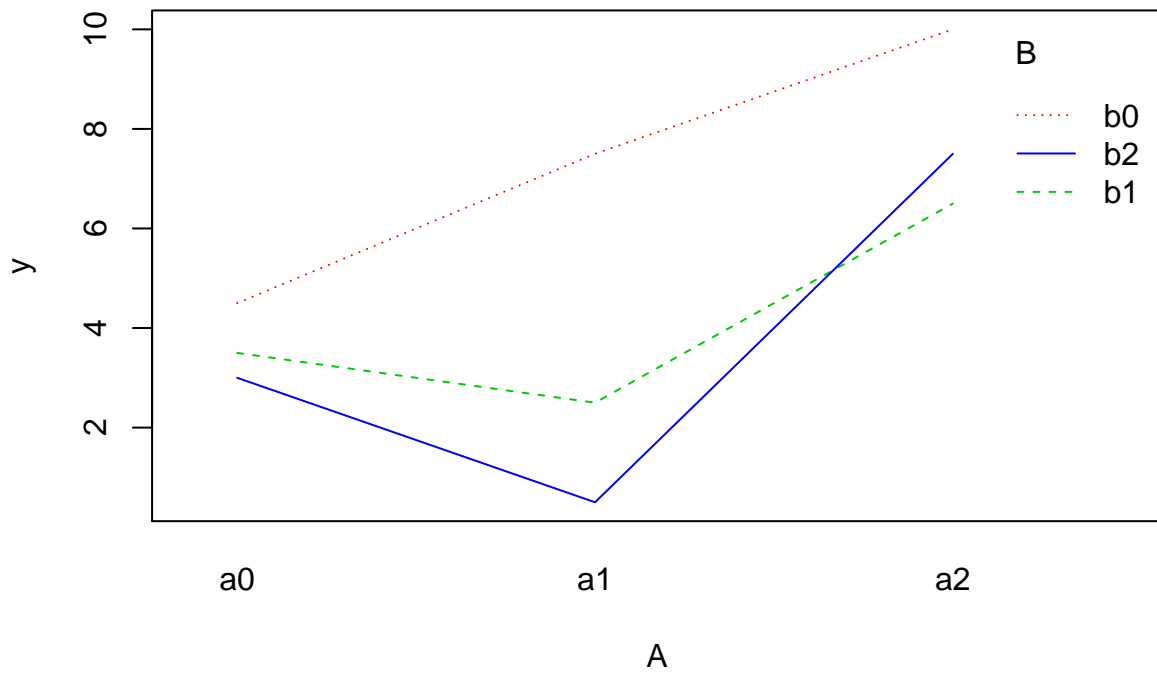
```
y <- c(4,5,2,5,3,3,6,9,2,3,0,1,7,13,5,8,7,8)
A <- c(rep("a0",6), rep("a1",6), rep("a2",6))
B <- rep(c(rep("b0",2), rep("b1",2), rep("b2",2))),3)
df <- data.frame(y,A,B)
fit <- aov(y ~ A*B, df)
summary(fit)
```

```
##           Df Sum Sq Mean Sq F value    Pr(>F)
## A           2   78.11    39.06  10.493 0.00445 **
## B           2   47.44    23.72   6.373 0.01887 *
## A:B         4   19.89     4.97   1.336 0.32864
## Residuals   9   33.50     3.72
```

```
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

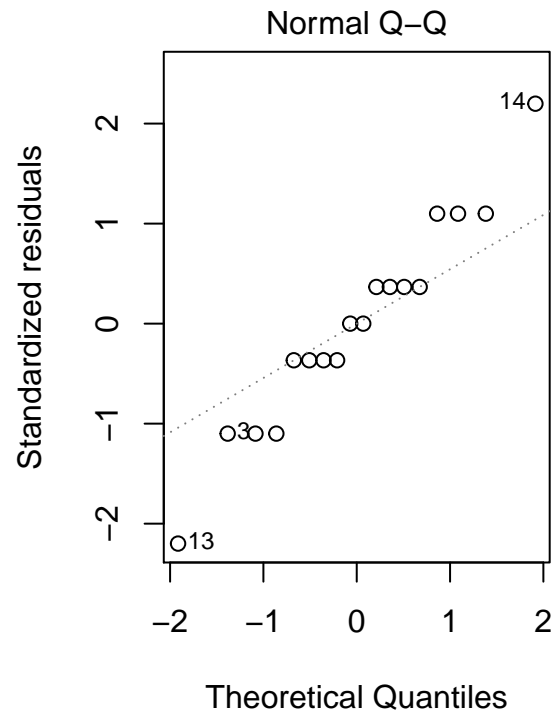
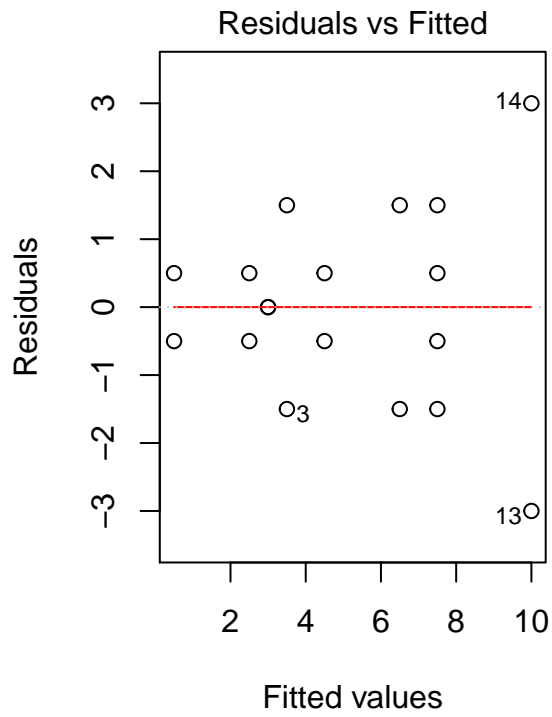
Here, we look at the interaction plot:

```
with(df, interaction.plot(A, B, y, col = 2:4, xlab = "A", ylab = "y",
                          trace.label = "B"))
```



And some residual plots:

```
par(mfrow=c(1,2))
plot(fit, which = c(1,2))
```



Residuals don't look great here.