Package 'dae'

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dae-package

Functions Useful in the Design and ANOVA of Experiments

Description

The content falls into the following groupings: (i) Data, (ii) Factor manipulation functions, (iii) Design functions, (iv) ANOVA functions, (v) Matrix functions, (vi) Projector and canonical efficiency functions, and (vii) Miscellaneous functions. There is a vignette describing how to use the design functions for randomizing and assessing designs available as a vignette called 'DesignNotes'. The ANOVA functions facilitate the extraction of information when the 'Error' function has been used in the call to 'aov'. The package 'dae' can also be installed from http://chris.brien.name/rpackages/>.

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Randomly generated set of values indexed by

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Systematic, main-plot design for an experiment to be

run in a greenhouse

Data for a 2⁴ factorial experiment A Lattice square design for 49 treatments

The design and data from McIntyre (1955) two-phase experiment

Data for an experiment to investigate nitrogen response

of 3 oats varieties

Data for the three-phahse sensory evaluation experiment in Brien, C.J. and Payne, R.W. (1999) Data for the three-phase sensory evaluation experiment in Brien, C.J. and Payne, R.W. (1999),

but with short factor names

Data for an experiment to investigate the effects of grazing patterns on pasture

composition

Convert a factor to a numeric vector Combines several factors into one Divides a factor into several individual factors Generate all combinations of several factors and. optionally, replicate them

Match, for each combination of a set of columns in 'x', the row that has the same combination

in 'table'

fac.multinested Creates several factors, one for each level of a nesting.fac and each of whose values are either generated within those of the level of nesting.fac or using the values of a nested.fac fac.nested Creates a factor, the nested factor, whose values are generated within those of a nesting factor fac.recode Recodes factor 'levels' using possibly nonunique values in a vector. Converts the first two levels of a factor into mpone the numeric values -1 and +1 (iii) Design functions blockboundaryPlot This function plots a block boundary on a plot produced by 'designPlot'. It supersedes blockboundary.plot. designAmeasures Calculates the A-optimality measures from the variance matrix for predictions that can be obtained using mat.Vpredicts designAnatomy Given the layout for a design, obtain its anatomy via the canonical analysis of its projectors to show the confounding and aliasing inherent in the design. Adds block boundaries to a plot produced by designGGPlot. designBlocksGGPlot Plots labels on a two-way grid of coloured cells using ggplot2. designGGPlot designLatinSqrSys Generate a systematic plan for a Latin Square design. designPlot A graphical representation of an experimental design using labels stored in a matrix. It superseded design.plot. designPlotlabels Plots labels on a two-way grid using ggplot2. designRandomize Randomize allocated to recipient factors to produce a layout for an experiment. It supersedes fac.layout. Given the layout for a design and three structure formulae, designTwophaseAnatomies obtain the anatomies for the two-phase, first-phase, cross-phase and second-phase designs. Extracts the marginality matrix from a marginality.pstructure pstructure.object Extracts a list containing the marginality matrices from marginality.pstructure a pcanon.object Prints an aliasing data.frame print.aliasing Computes the number of replicates for an experiment no.reps Computes the detectable difference for an experiment detect.diff power.exp Computes the power for an experiment Summarizes the anatomy of a design, being the summary.pcanon decomposition of the sample space based on its canonical analysis (iv) ANOVA functions

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qqyeffects resid.errors residuals.aovlist strength tukey.1df yates.effects (v) Matrix functions	Half or full normal plot of Yates effects Extract the residuals for a fitted model Extract the residuals from an aovlist object Generate paper strength values Performs Tukey's one-degree-of-freedom-test-for-nonadditivity Extract Yates effects
(v) Matrix functions	
elements	Extract the elements of an array specified by
fac.ar1mat	the subscripts Forms the ar1 correlation matrix for a (generalized) factor
fac.sumop	Computes the summation matrix that produces
fac.vcmat	sums corresponding to a (generalized) factor Forms the variance matrix for the variance component of a (generalized) factor
mat.I	Forms a unit matrix
mat.J	Forms a square matrix of ones
mat.ar1	Forms an ar1 correlation matrix
mat.ar2	Forms an ar2 correlation matrix
mat.ar3	Forms an ar3 correlation matrix
mat.arma	Forms an arma correlation matrix
mat.banded	Forms a banded matrix
mat.exp	Forms an exponential correlation matrix
mat.gau	Forms a gaussian correlation matrix
mat.ma1	Forms an ma1 correlation matrix Forms an ma2 correlation matrix
mat.ma2 mat.ncssvar	Forms a variance matrix for random cubic
mat.nessvar	smoothing spline effects
mat.sar	Forms an sar correlation matrix
mat.sar2	Forms an sar2 correlation matrix
mat.dirprod	Forms the direct product of two matrices
mat.dirsum	Forms the direct sum of a list of matrices
mat.Vpred	Forms the variance matrix of predictions
mat.Vpredicts	Forms the variance matrix of predictions,
Zncsspline	based on supplied matrices or formulae. Forms the design matrix for fitting the random effects for a natural cubic smoothing spline.
(vi) Projector and canonical efficiency functions	
Projector class:	
projector	Create projectors
projector-class	Class projector
is.projector	Tests whether an object is a valid object of
	class projector
print.projector	Print projectors

correct.degfree

degfree

Accepts two or more formulae:

designAnatomy

summary.pcanon

print.summary.pcanon
efficiencies.pcanon

Accepts exactly two formulae:

projs.2canon

projs.combine.p2canon
summary.p2canon

print.summary.p2canon

efficiencies.p2canon

Accepts a single formula:

as.data.frame.pstructure
print.pstructure
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efficiency.criteria

fac.meanop
proj2.eigen

proj2.efficiency

proj2.combine

show-methods

(vii) Miscellaneous functions

Check the degrees of freedom in an object of class projector

Degrees of freedom extraction and replacement

An anatomy of a design, obtained from a canonical analysis of the relationships between sets of projectors.

Summarizes the anatomy of a design, being the decomposition of the sample space based on its canonical analysis

Prints the values in an 'summary.pcanon' object Extracts the canonical efficiency factors from a list of class 'pcanon'

A canonical analysis of the relationships between two sets of projectors

Extract, from a p2canon object, the projectors A summary of the results of an analysis of the relationships between two sets of projectors Prints the values in an 'summary.p2canon' object that give the combined decomposition Extracts the canonical efficiency factors from

a list of class 'p2canon'

Coerces a pstructure.object to a data.frame Prints a pstructure.object

Takes a formula and constructs a pstructure.object that includes the orthogonalized projectors for the terms in a formula

Examines the relationship between the eigenvectors for two decompositions Computes efficiency criteria from a set of efficiency factors

Computes the projection matrix that produces means Canonical efficiency factors and eigenvectors in joint decomposition of two projectors Computes the canonical efficiency factors for the joint decomposition of two projectors Compute the projection and Residual operators for two, possibly nonorthogonal, projectors Methods for Function 'show' in Package dae extab get.daeTolerance harmonic.mean is.allzero rmvnorm

set.daeTolerance

Expands the values in table to a vector
Gets the value of daeTolerance for the package dae
Calcuates the harmonic mean.
Tests whether all elements are approximately zero
Generates a vector of random values from a
multivariate normal distribution
Sets the value of daeTolerance for the package dae

Author(s)

NA

Maintainer: NA

ABC.Interact.dat

Randomly generated set of values indexed by three factors

Description

This data set has randomly generated values of the response variable MOE (Measure Of Effectiveness) which is indexed by the two-level factors A, B and C.

Usage

```
data(ABC.Interact.dat)
```

Format

A data.frame containing 8 observations of 4 variables.

Source

Generated by Chris Brien

as.data.frame.pstructure

Coerces a pstructure.object to a data.frame.

Description

Coerces a pstructure.object, which is of class pstructure, to a data.frame. One can choose whether or not to include the marginality matrix in the data.frame. The aliasing component is excluded.

as.data.frame.pstructure

Usage

Arguments

x The pstructure object, which is of class pstructure and is to be coerced.

row.names NULL or a character vector giving the row names for the data frame. Missing

values are not allowed.

optional A logical passed to as.data.frame. If TRUE, setting row names and con-

verting column names (to syntactic names: see make.names) is optional. Note that all of R 's base package as.data.frame() methods use optional only for

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column names treatment, basically with the meaning of

data.frame(*,check.names = !optional).

... Further arguments passed to or from other methods.

omit.marginality

A logical, which, if TRUE, results in the marginality matrix being omitted from the data.frame.

Value

A data.frame with as many rows as there are non-aliased terms in the pstructure.object. The columns are df, terms, sources and, if omit.marginality is FALSE, the columns of the generated levels with columns of the marginality matrix that is stored in the marginality component of the object.

Author(s)

Chris Brien

See Also

```
as.data.frame.
```

Examples

```
## Generate a data.frame with 4 factors, each with three levels, in standard order
ABCD.lay <- fac.gen(list(A = 3, B = 3, C = 3, D = 3))

## create a pstructure object based on the formula ((A*B)/C)*D
ABCD.struct <- pstructure.formula(~ ((A*B)/C)*D, data =ABCD.lay)

## print the object either using the Method function or the generic function
ABCS.dat <- as.data.frame.pstructure(ABCD.struct)
as.data.frame(ABCD.struct)</pre>
```

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as.numfac

Convert a factor to a numeric vector

Description

Converts a factor to a numeric vector with approximately the numeric values of its levels. Hence, the levels of the factor must be numeric values, stored as characters. It uses the method described in factor. Use as .numeric to convert a factor to a numeric vector with integers 1, 2, ... corresponding to the positions in the list of levels. You can also use fac.recode to recode the levels to numeric values. If a numeric is supplied, it is left unchanged.

Usage

```
as.numfac(factor)
```

Arguments

factor

The factor to be converted.

Value

A numeric vector. An NA will be stored for any value of the factor whose level is not a number.

Author(s)

Chris Brien

See Also

```
as.numeric, fac.recode in package dae, factor.
```

Examples

```
## set up a factor and convert it to a numeric vector a <- factor(rep(1:3, 4)) x <- as.numfac(a)
```

BIBDWheat.dat

Data for a balanced incomplete block experiment

Description

The data set comes from Joshi (1987) and is the data from an experiment to investigate six varieties of wheat that employs a balanced incomplete block design (BIBD) with ten blocks, each consisting of three plots. For more details see the vignette *daeDesignNotes.pdf*.

Usage

```
data(BIBDWheat.dat)
```

blockboundaryPlot 11

Format

A data.frame containing 30 observations of 4 variables.

Source

Joshi, D. D. (1987) Linear Estimation and Design of Experiments. Wiley Eastern, New Delhi.

blockboundaryPlot This function plots a block boundary on a plot produced by designPlot.

Description

This function plots a block boundary on a plot produced by designPlot. It allows control of the starting unit, through rstart and cstart, and the number of rows (nrows) and columns (ncolumns) from the starting unit that the blocks to be plotted are to cover.

Usage

Arguments

blockdefinition

A matrix of block sizes:

- if there is only one row, then the first element is interpreted as the no. rows in each block and blocks with this number of rows are to be repeated across the rows of the design.
- if there is more than one row, then each row of the matrix specifies a block, with the sequence of rows in the matrix specifying a corresponding sequence of blocks down the rows of the design.

Similarly, a single value for a column specifies a repetition of blocks of that size across the columns of the design, while several column values specifies a sequence of blocks across the columns of the size specified.

blocksequence

A logical that determines whether block numbers are repetitions or sequences of block numbers.

rstart

A numeric speccifying the row after which the plotting of block boundaries is

to start.

cstart

A numeric speccifying the column after which the plotting of block boundaries

is to start

nrows

A numeric the number of rows (nrows), from the starting unit, that the blocks

to be plotted are to cover.

ncolumns

A numeric the number of columns (ncolumns), from the starting unit, that the

blocks to be plotted are to cover.

blocklinecolour

A character string specifying the colour of the block boundary.

See Colour specification under the par function.

blocklinewidth A numeric giving the width of the block boundary to be plotted.

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Value

no values are returned, but modifications are made to the currently active plot.

Author(s)

Chris Brien

See Also

```
designPlot, par, DiGGer
```

Examples

```
## Not run:
   SPL.Lines.mat <- matrix(as.numfac(Lines), ncol=16, byrow=T)</pre>
   colnames(SPL.Lines.mat) <- 1:16</pre>
   rownames(SPL.Lines.mat) <- 1:10</pre>
   SPL.Lines.mat <- SPL.Lines.mat[10:1, 1:16]</pre>
   designPlot(SPL.Lines.mat, labels=1:10, new=TRUE,
               rtitle="Rows",ctitle="Columns",
               chardivisor=3, rcellpropn = 1, ccellpropn=1,
               plotcellboundary = TRUE)
   #Plot Mainplot boundaries
   blockboundaryPlot(blockdefinition = cbind(4,16), rstart = 1,
                      blocklinewidth = 3, blockcolour = "green",
                      nrows = 9, ncolumns = 16)
   blockboundaryPlot(blockdefinition = cbind(1,4),
                      blocklinewidth = 3, blockcolour = "green",
                      nrows = 1, ncolumns = 16)
   blockboundaryPlot(blockdefinition = cbind(1,4), rstart= 9, nrows = 10, ncolumns = 16,
                      blocklinewidth = 3, blockcolour = "green")
   #Plot all 4 block boundaries
   blockboundaryPlot(blockdefinition = cbind(8,5,5,4), blocksequence=T,
                      cstart = 1, rstart= 1, nrows = 9, ncolumns = 15,
                      blocklinewidth = 3,blockcolour = "blue")
  blockboundaryPlot(blockdefinition = cbind(10,16), blocklinewidth=3, blockcolour="blue",
                      nrows=10, ncolumns=16)
   #Plot border and internal block boundaries only
   blockboundaryPlot(blockdefinition = cbind(8,14), cstart = 1, rstart= 1,
                      nrows = 9, ncolumns = 15,
                      blocklinewidth = 3, blockcolour = "blue")
   blockboundaryPlot(blockdefinition = cbind(10,16),
                      blocklinewidth = 3, blockcolour = "blue",
                      nrows = 10, ncolumns = 16)
## End(Not run)
```

Cabinet1.des

A design for one of the growth cabinets in an experiment with 50 lines and 4 harvests

Description

The systematic design for a lattice square for 49 treatments consisting of four 7 x 7 squares. For more details see the vignette *daeDesignNotes.pdf*.

Casuarina.dat 13

Usage

```
data(Cabinet1.des)
```

Format

A data frame containing 160 observations of 15 variables.

Casuarina.dat

Data for an experiment with rows and columns from Williams (2002)

Description

Williams (2002, p.144) provides an example of a resolved, Latinized, row-column design with four rectangles (blocks) each of six rows by ten columns. The experiment investigated differences between 60 provenances of a species of Casuarina tree, these provenances coming from 18 countries; the trees were inoculated prior to planting at two different times, time of inoculation being assigned to the four replicates so that each occurred in two replicates. At 30 months, diameter at breast height (Dbh) was measured. For more details see the vignette *daeDesignNotes.pdf*.

Usage

```
data(Casuarina.dat)
```

Format

A data.frame containing 240 observations of 7 variables.

Source

Williams, E. R., Matheson, A. C. and Harwood, C. E. (2002) *Experimental design and analysis for tree improvement*. 2nd edition. CSIRO, Melbourne, Australia.

correct.degfree

Check the degrees of freedom in an object of class projector

Description

Check the degrees of freedom in an object of class "projector".

Usage

```
correct.degfree(object)
```

Arguments

object

An object of class "projector" whose degrees of freedom are to be checked.

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Details

The degrees of freedom of the projector are obtained as its number of nonzero eigenvalues. An eigenvalue is regarded as zero if it is less than daeTolerance, which is initially set to.Machine\$double.eps ^ 0.5 (about 1.5E-08). The function set.daeTolerance can be used to change daeTolerance.

Value

TRUE or FALSE depending on whether the correct degrees of freedom have been stored in the object of class "projector".

Author(s)

Chris Brien

See Also

```
degfree, projector in package dae.

projector for further information about this class.
```

Examples

```
## set up a 2 x 2 mean operator that takes the mean of a vector of 2 values
m <- matrix(rep(0.5,4), nrow=2)

## create a projector based on the matrix m
proj.m <- new("projector", data=m)

## add its degrees of freedom
degfree(proj.m) <- 1

## check degrees of freedom are correct
correct.degfree(proj.m)</pre>
```

dae-deprecated

Deprecated Functions in Package dae

Description

These functions have been renamed and deprecated in dae.

Usage

```
Ameasures(...)
blockboundary.plot(...)
design.plot(...)
proj2.decomp(...)
proj2.ops(...)
projs.canon(...)
projs.structure(...)
```

Arguments

... absorbs arguments passed from the old functions of the style foo.bar().

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Author(s)

Chris Brien

daeTips

The intermittent, randomly-presented, startup tips.

Description

The intermittent, randomly-presented, startup tips.

Startup tips

Need help? Enter help(package = 'dae') and click on 'User guides, package vignettes and other docs'.

Need help? The manual is in the doc subdirectory of the package's install directory.

Find out what has changed in dae: enter news(package = 'dae').

Need help to produce randomized designs? Enter vignette('DesignNotes', package = 'dae').

Need help to do the canonical analysis of a design? Enter vignette('DesignNotes', package = 'dae'). Use suppressPackageStartupMessages() to eliminate all package startup messages.

To see all the intermittent, randomly-presented, startup tips enter ?daeTips.

For versions between CRAN releases (and more) go to http://chris.brien.name/rpackages.

Author(s)

Chris Brien

decomp.relate	Examines the relationship between the eigenvectors for two decompo-
	sitions

Description

Two decompositions produced by proj2.eigen are compared by computing all pairs of crossproduct sums of eigenvectors from the two decompositions. It is most useful when the calls to proj2.eigen have the same Q1.

Usage

```
decomp.relate(decomp1, decomp2)
```

Arguments

decomp1 A list containing components efficiencies and eigenvectors such as is produced

by proj2.eigen.

decomp2 Another list containing components efficiencies and eigenvectors such as is

produced by proj2.eigen.

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Details

Each element of the r1 x r2 matrix is the sum of crossproducts of a pair of eigenvectors, one from each of the two decompositions. A sum is regarded as zero if it is less than daeTolerance, which is initially set to .Machine\$double.eps ^ 0.5 (about 1.5E-08). The function set.daeTolerance can be used to change daeTolerance.

Value

A matrix that is $r1 \times r2$ where r1 and r2 are the numbers of efficiencies of decomp1 and decomp2, respectively. The rownames and columnnames of the matrix are the values of the efficiency factors from decomp1 and decomp2, respectively.

Author(s)

Chris Brien

See Also

```
proj2.eigen, proj2.combine in package dae, eigen.
```

Examples

```
## PBIBD(2) from p. 379 of Cochran and Cox (1957) Experimental Designs.
## 2nd edn Wiley, New York
PBIBD2.unit <- list(Block = 6, Unit = 4)
PBIBD2.nest <- list(Unit = "Block")</pre>
trt \leftarrow factor(c(1,4,2,5, 2,5,3,6, 3,6,1,4, 4,1,5,2, 5,2,6,3, 6,3,4,1))
PBIBD2.lay <- designRandomize(allocated = trt,</pre>
                               recipient = PBIBD2.unit,
                               nested.recipients = PBIBD2.nest)
##obtain sets of projectors
unit.struct <- pstructure(~ Block/Unit, data = PBIBD2.lay)</pre>
trt.struct <- pstructure(~ trt, data = PBIBD2.lay)</pre>
## obtain intra- and inter-block decompositions
decomp.inter <- proj2.eigen(unit.struct$Q[["Block"]], trt.struct$Q[["trt"]])</pre>
decomp.intra <- proj2.eigen(unit.struct$Q[["Unit[Block]"]], trt.struct$Q[["trt"]])</pre>
## check that intra- and inter-block decompositions are orthogonal
decomp.relate(decomp.intra, decomp.inter)
```

degfree

Degrees of freedom extraction and replacement

Description

Extracts the degrees of freedom from or replaces them in an object of class "projector".

Usage

```
degfree(object)
degfree(object) <- value</pre>
```

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Arguments

object	An object of class "projector" whose degrees of freedom are to be extracted or replaced.
value	An integer to which the degrees of freedom are to be set or an object of class "projector" or "matrix" from which the degrees of freedom are to be calulated.

Details

There is no checking of the correctness of the degrees of freedom, either already stored or as a supplied integer value. This can be done using correct.degfree.

When the degrees of freedom of the projector are to be calculated, they are obtained as the number of nonzero eigenvalues. An eigenvalue is regarded as zero if it is less than daeTolerance, which is initially set to .Machine\$double.eps ^ 0.5 (about 1.5E-08). The function set.daeTolerance can be used to change daeTolerance.

Value

An object of class "projector" that consists of a square, summetric, idempotent matrix and degrees of freedom (rank) of the matrix.

Author(s)

Chris Brien

See Also

```
correct.degfree, projector in package dae. projector for further information about this class.
```

Examples

```
## set up a 2 x 2 mean operator that takes the mean of a vector of 2 values
m <- matrix(rep(0.5,4), nrow=2)

## coerce to a projector
proj.m <- projector(m)

## extract its degrees of freedom
degfree(proj.m)

## create a projector based on the matrix m
proj.m <- new("projector", data=m)

## add its degrees of freedom and print the projector
degfree(proj.m) <- proj.m
print(proj.m)</pre>
```

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designAmeasures	Calculates the average variance of pairwise differences from the vari-
	ance matrix for predictions that can be obtained using mat. Vpredicts

Description

Calculates the average variance of pairwise differences between (of elementary contrasts of) preductions, possibly for different subgroups of the predictions, from the variance matrix for the predictions. If groups are specified then the A-optimality measures are calculated for the differences between predictions within each group and for those between predictions from different groups. If groupsizes are specified, but groups are not, the predictions will be sequentially broken into groups of the size specified by the elements of groupsizes. The groups can be named.

Usage

```
designAmeasures(Vpred, groupsizes = NULL, groups = NULL)
```

Arguments

Vpred The variance matrix of the predictions.

groupsizes A numeric containing group sizes. The sum of the elements of groupsizes

must be less than or equal to the order of Vpred. If groupsizes is a named vector, the names are used to label the groups. If NULL, either groups is used

or the average for all pairwise differences is obtained.

groups A list, each element of which specifies a subroup of the predictions over whose

pairwise differences the variances are to be averaged. If there is more than one group, the variances of all between and within group pairwise differences are averaged. If the elements of groups are named , the names are used to label the groups. If groups is NULL, either groupsizes is used or the average for all

pairwise differences is obtained.

Value

A matrix containing the within and between group A-optimality measures.

Author(s)

Chris Brien

References

Smith, A. B., D. G. Butler, C. R. Cavanagh and B. R. Cullis (2015). Multi-phase variety trials using both composite and individual replicate samples: a model-based design approach. *Journal of Agricultural Science*, **153**, 1017-1029.

See Also

mat. Vpred, designAnatomy.

designAnatomy 19

Examples

```
## Reduced example from Smith et al. (2015)
## Generate two-phase design
mill.fac <- fac.gen(list(Mrep = 2, Mday = 2, Mord = 3))</pre>
field.lay <- fac.gen(list(Frep = 2, Fplot = 4))</pre>
\label{eq:condition} field.lay$Variety <- factor(c("D","E","Y","W","G","D","E","M"),
                              levels = c("Y","W","G","M","D","E"))
start.design \leftarrow cbind(mill.fac, field.lay[c(3,4,5,8,1,7,3,4,5,8,6,2),])
rownames(start.design) <- NULL</pre>
## Set up matrices
n <- nrow(start.design)</pre>
W <- model.matrix(~ -1+ Variety, start.design)</pre>
ng <- ncol(W)
Gg<- diag(1, ng)
Vu <- with(start.design, fac.vcmat(Mrep, 0.3) +</pre>
                           fac.vcmat(fac.combine(list(Mrep, Mday)), 0.2) +
                           fac.vcmat(Frep, 0.1) +
                           fac.vcmat(fac.combine(list(Frep, Fplot)), 0.2))
R \leftarrow diag(1, n)
## Calculate the varaince matrix of the predicted random Variety effects
Vp \leftarrow mat.Vpred(W = W, Gg = Gg, Vu = Vu, R = R)
## Calculate A-optimality measure
designAmeasures(Vp)
designAmeasures(Vp, groups=list(fldUndup = c(1:4), fldDup = c(5,6)))
grpsizes <- c(4,2)
names(grpsizes) <- c("fldUndup", "fldDup")</pre>
designAmeasures(Vp, groupsizes = grpsizes)
designAmeasures(Vp, groupsizes = c(4))
designAmeasures(Vp, groups=list(c(1,4),c(5,6)))
## Calculate the variance matrix of the predicted fixed Variety effects, elminating the grand mean
Vp.reduc <- mat.Vpred(W = W, Gg = 0, Vu = Vu, R = R,</pre>
                       eliminate = projector(matrix(1, nrow = n, ncol = n)/n))
## Calculate A-optimality measure
designAmeasures(Vp.reduc)
```

designAnatomy

Given the layout for a design, obtain its anatomy via the canonical analysis of its projectors to show the confounding and aliasing inherent in the design.

Description

Computes the canonical efficiency factors for the joint decomposition of two or more structures or sets of mutually orthogonally projectors (Brien and Bailey, 2009; Brien, 2017; Brien, 2019), orthogonalizing projectors in a set to those earlier in the set of projectors with which they are partially aliased. The results can be summarized in the form of a decomposition table that shows the confounding between sources from different sets. For examples of its use also see the vignette daeDesignNotes.pdf.

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Usage

Arguments

formulae

An object of class list whose components are of class formula. Usually, the terms in a single formula have the same status in the allocation of factors in the design. For example, all involve only factors that were allocated, or all involve factors that were recipients of allocated factors. The names of the components are used to identify the sources in the summary.pcanon object. They will also be used to name the terms, sources and marginality lists in the pcanon.object.

data

A data.frame contains the values of the factors and variables that occur in formulae.

keep.order

A logical indicating whether the terms should keep their position in the expanded formula projector, or reordered so that main effects precede two-factor interactions, which precede three-factor interactions and so on.

grandMean

A logical indicating whether the projector for the grand mean is to be included for each structure.

orthogonalize

A character vector indicating the method for orthogonalizing a projector to those for terms that occurred previously in a single formula. Three options are available: hybrid; differencing; eigenmethods. The hybrid option is the most general and uses the relationships between the projection operators for the terms in the formula to decide which projectors to substract and which to orthogonalize using eigenmethods. The differencing option subtracts, from the current projector, those previously orthogonalized projectors for terms whose factors are a subset of the current projector's factors. The eigemethods option recursively orthogonalizes the projects using an eigenanalysis of each projector with previously orthogonalized projectors. If a single value is given, it is used for all formulae.

labels

A character nominating the type of labels to be used in labelling the projectors, and which will be used also in the output tables, such the tables of the aliasing in the structure. The two alternatives are terms and sources. Terms have all factors/variables in it separated by colons (:). Sources have factors/variables in them that represent interactions separated by hashes (#); if some factors are nested within others, the nesting factors are surrounded by square brackets ([and]) and separated by colons (:). If some generalized, or combined, factors have no marginal terms, the constituent factors are separated by colons (:) and if they interact with other factors in the source they will be parenthesized.

marginality

A list that can be used to supply some or all of the marginality matrices when it is desired to overwrite calculated marginality matrices or when they are not calculated. If the list is the same length as the formulae list, they will be associated in parallel with the components of formulae, irespective of the naming of the two lists. If the number of components in marginlaity is less than the number of components in formulae then both lists must be named so that those in the marginality list can be matched with those in the formulae list.

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> Each component of the marginality list must be either NULL or a square matrix consisting of zeroes and ones that gives the marginalites of the terms in the formula. It must have the row and column names set to the terms from the expanded formula, including being in the same order as these terms. The entry in the ith row and jth column will be one if the ith term is marginal to the jth term i.e. the column space of the ith term is a subspace of that for the jth term and so the source for the jth term is to be made orthogonal to that for the ith term. Otherwise, the entries are zero. A row and column should not be included for the grand mean even if grandMean is TRUE.

check.marginality

A logical indicating whether the marginality matrix, when it is supplied, is to be checked against that computed by pstructure. formula. It is ignored when orthogonalize is set to eigenmethods.

which.criteria A character vector nominating the efficiency criteria to be included in the summary of aliasing between terms within a structure. It can be none, all or some combination of aefficiency, mefficiency, sefficiency, eefficiency, xefficiency, order and dforthog – for details see efficiency.criteria. If none, no summary is printed.

aliasing.print A logical indicating whether the aliasing between sources is to be printed. omit.projectors

> A character vector of the types of projectors to omit from the returned pcanon object. If pcanon is included in the vector then the projectors in these objects will be replaced with a numeric containing their degrees of freedom. If combined is included in the vector then the projectors for the combined decomposition will be replaced with a numeric containing their degrees of freedom. If none is included in the vector then no projectors will be omitted.

further arguments passed to terms.

Details

For each formula supplied in formulae, the set of projectors is obtained using pstructure; there is one projector for each term in a formula. Then projs. 2canon is used to perform an analysis of the canonical relationships between two sets of projectors for the first two formulae. If there are further formulae, the relationships between its projectors and the already established decomposition is obtained using projs. 2canon. The core of the analysis is the determination of eigenvalues of the product of pairs of projectors using the results of James and Wilkinson (1971). However, if the order of balance between two projection matrices is 10 or more or the James and Wilkinson (1971) methods fails to produce an idempotent matrix, equation 5.3 of Payne and Tobias (1992) is used to obtain the projection matrices for their joint decompostion.

Value

A pcanon.object.

Author(s)

Chris Brien

References

Brien, C. J. (2017) Multiphase experiments in practice: A look back. Australian & New Zealand Journal of Statistics, 59, 327-352.

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Brien, C. J. (2019) Multiphase experiments with at least one later laboratory phase. II. Northogonal designs. *Australian & New Zealand Journal of Statistics*, accepted for publication.

Brien, C. J. and R. A. Bailey (2009). Decomposition tables for multitiered experiments. I. A chain of randomizations. *The Annals of Statistics*, **36**, 4184 - 4213.

James, A. T. and Wilkinson, G. N. (1971) Factorization of the residual operator and canonical decomposition of nonorthogonal factors in the analysis of variance. *Biometrika*, **58**, 279-294.

Payne, R. W. and R. D. Tobias (1992). General balance, combination of information and the analysis of covariance. *Scandinavian Journal of Statistics*, **19**, 3-23.

See Also

```
designRandomize, designLatinSqrSys, designPlot, pcanon.object, p2canon.object, summary.pcanon, efficiencies.pcanon, pstructure, projs.2canon, proj2.efficiency, proj2.combine, proj2.eigen, efficiency.criteria, in package dae, eigen.
```

projector for further information about this class.

Examples

```
## PBIBD(2) from p. 379 of Cochran and Cox (1957) Experimental Designs.
## 2nd edn Wiley, New York
PBIBD2.unit <- list(Block = 6, Unit = 4)
PBIBD2.nest <- list(Unit = "Block")</pre>
trt \leftarrow factor(c(1,4,2,5, 2,5,3,6, 3,6,1,4, 4,1,5,2, 5,2,6,3, 6,3,4,1))
PBIBD2.lay <- designRandomize(allocated = trt,</pre>
                               recipient = PBIBD2.unit,
                               nested.recipients = PBIBD2.nest)
##obtain combined decomposition and summarize
unit.trt.canon <- designAnatomy(formulae = list(unit=~ Block/Unit, trt=~ trt),</pre>
                                 data = PBIBD2.lay)
summary(unit.trt.canon, which.criteria = c("aeff", "eeff", "order"))
summary(unit.trt.canon, which.criteria = c("aeff", "eeff", "order"), labels.swap = TRUE)
## Three-phase sensory example from Brien and Payne (1999)
## Not run:
data(Sensory3Phase.dat)
Eval.Field.Treat.canon <- designAnatomy(formulae = list(</pre>
                               eval= ~ ((Occasions/Intervals/Sittings)*Judges)/Positions,
                               field= ~ (Rows*(Squares/Columns))/Halfplots,
                               treats= ~ Trellis*Method),
                                          data = Sensory3Phase.dat)
summary(Eval.Field.Treat.canon, which.criteria =c("aefficiency", "order"))
## End(Not run)
```

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Description

This function adds block boundaries to a plot produced by designGGPlot. It allows control of the starting unit, through originrow and origincolumn, and the number of rows (nrows) and columns (ncolumns) from the starting unit that the blocks to be plotted are to cover.

Usage

Arguments

ggplot.obj An object produced by ggplot.

blockdefinition

A matrix of block sizes:

- if there is only one row, then the first element is interpreted as the no. rows in each block and blocks with this number of rows are to be repeated across the rows of the design.
- if there is more than one row, then each row of the matrix specifies a block, with the sequence of rows in the matrix specifying a corresponding sequence of blocks down the rows of the design.

Similarly, a single value for a column specifies a repetition of blocks of that size across the columns of the design, while several column values specifies a sequence of blocks across the columns of the size specified.

blocksequence

A logical that determines whether block numbers are repetitions or sequences of block numbers.

originrow

A numeric speccifying the row after which the plotting of block boundaries is

to start

origincolumn

A numeric speccifying the column after which the plotting of block boundaries

is to start.

nrows

A numeric the number of rows (nrows), from the starting unit, that the blocks

to be plotted are to cover.

ncolumns

A numeric the number of columns (ncolumns), from the starting unit, that the blocks to be plotted are to cover.

blocklinecolour

A character string specifying the colour of the block boundary.

See Colour specification under the par function.

blocklinesize

A numeric giving the width of the block boundary to be plotted.

printPlot

A logical indicating whether to print the plot after adding the block bound-

aries.

Value

An object of class "ggplot", formed by adding to the input ggplot.obj and which can be plotted using print.

Author(s)

Chris Brien

Source

Brien, C.J., Harch, B.D., Correll, R.L., and Bailey, R.A. (2011) Multiphase experiments with at least one later laboratory phase. I. Orthogonal designs. *Journal of Agricultural, Biological, and Environmental Statistics*, 16:422-450.

See Also

```
designGGPlot, par, DiGGer
```

Examples

```
## Construct a randomized layout for the split-unit design described by
## Brien et al. (2011, Section 5)
split.sys <- cbind(fac.gen(list(Months = 4, Athletes = 3, Tests = 3)),</pre>
                   fac.gen(list(Intensities = LETTERS[1:3], Surfaces = 3),
                            times = 4))
split.lay <- designRandomize(allocated = split.sys[c("Intensities", "Surfaces")],</pre>
                              recipient = split.sys[c("Months", "Athletes", "Tests")],
                              nested.recipients = list(Athletes = "Months";
                                                        Tests = c("Months", "Athletes")),
                              seed = 2598)
## Plot the design
cell.colours <- c("lightblue", "lightcoral", "lightgoldenrod", "lightgreen", "lightgrey",
                   "lightpink", "lightsalmon", "lightcyan", "lightyellow", "lightseagreen")
split.lay <- within(split.lay,</pre>
                     Treatments <- fac.combine(list(Intensities, Surfaces),</pre>
                                                combine.levels = TRUE))
plt <- designGGPlot(split.lay, labels = "Treatments",</pre>
                     row.factors = "Tests", column.factors = c("Months", "Athletes"),
                     colour.values = cell.colours[1:9], size = 6,
                    blockdefinition = rbind(c(3,1)), blocklinecolour = "darkgreen",
                     printPlot = FALSE)
#Add Month boundaries
designBlocksGGPlot(plt, nrows = 3, ncolumns = 3, blockdefinition = rbind(c(3,3)))
#### A layout for a growth cabinet experiment that allows for edge effects
data(Cabinet1.des)
plt <- designGGPlot(Cabinet1.des, labels = "Combinations", cellalpha = 0.75,</pre>
                     title = "Lines and Harvests allocation for Cabinet 1",
                     printPlot = FALSE)
## Plot Mainplot boundaries
plt <- designBlocksGGPlot(plt, blockdefinition = cbind(4,16), originrow= 1</pre>
                           blocklinecolour = "green", nrows = 9, ncolumns = 16,
                           printPlot = FALSE)
plt <- designBlocksGGPlot(plt, blockdefinition = cbind(1,4),</pre>
                           blocklinecolour = "green", nrows = 1, ncolumns = 16,
                           printPlot = FALSE)
plt <- designBlocksGGPlot(plt, blockdefinition = cbind(1,4), originrow= 9,</pre>
```

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```
blocklinecolour = "green", nrows = 10, ncolumns = 16,
                           printPlot = FALSE)
## Plot all 4 block boundaries
plt <- designBlocksGGPlot(plt, blockdefinition = cbind(8,5,5,4), blocksequence = TRUE,</pre>
                           origincolumn = 1, originrow= 1,
                           blocklinecolour = "blue", nrows = 9, ncolumns = 15,
                           printPlot = FALSE)
plt <- designBlocksGGPlot(plt, blockdefinition = cbind(10,16),</pre>
                           blocklinecolour = "blue", nrows = 10, ncolumns = 16,
                           printPlot = FALSE)
## Plot border and internal block boundaries only
plt <- designBlocksGGPlot(plt, blockdefinition = cbind(8,14), origincolumn = 1, originrow= 1,</pre>
                           blocklinecolour = "blue", nrows = 9, ncolumns = 15,
                           printPlot = FALSE)
plt <- designBlocksGGPlot(plt, blockdefinition = cbind(10,16),</pre>
                           blocklinecolour = "blue", nrows = 10, ncolumns = 16)
```

designGGPlot

Plots labels on two-way grids of coloured cells using ggplot2

Description

Plots the labels in a grid of cells specified by row.factors and column.factors. The cells can be coloured by the values of the column specified by column.name and can be divided into facets by specifying multiple row and or column factors.

Usage

Arguments

design A data.frame containing labels, column.factors, row.factors and, if spec-

ified, colour.column.

labels A character giving the name of the column in data containing the labels to be

plotted on the grid. If labels is NULL, no labels are added.

row.factors A character giving the names of the factors (or numerics) in data that index the rows of the plot grid used to represent the design. If there is more than one

name, then facet_grid is used to facet the plot in the y direction, based on all but the last name. The factor corresponding to the last name will index the

rows in each facet.

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column.factors A character giving the names of the factors (or numerics) in data that index the columns of the plot grid used to represent the design. If there is more than one name, then facet_grid is used to facet the plot in the x direction, based on all but the last name. The factor corresponding to the last name will index the columns in each facet.

reverse.x A logical which, if true, causes the order of values on the x-axis to be reversed, the natural order being to increase from left to right.

reverse.y A logical which, if true, causes the order of values on the y-axis to be reversed, the natural order being to increase from bottom to top.

cellfillcolour.column

A character giving the name of the column in data that is to be used to vary the colour the used to fill a cell.

colour.values A character giving the name or names of the colours to be used in filling the cell. If cellfillcolour.column is not NULL then the number of colours sepcified needs to match the number of unique values in the cellfillcolour.column.

cellalpha A numeric specifying the degree of transparency to be used in cell fill. It is a ratio in which the denominator specifies the number of points (or lines) that must be overplotted to give a solid cover.

celllinetype A numeric or character giving the type of line for the cell border. An integer or name: 0 = blank, 1 = solid, 2 = dashed, 3 = dotted, 4 = dotdash, 5 = longdash, 6 = twodash. For more information see vignette("ggplot2-specs").

celllinesize A numeric specifying the size of the line in mm.

celllinecolour A character giving the name of the colour to use for the cell outline.

cellheight A numeric specifying the height of a cell.
cellwidth A numeric specifying the width of of a cell.

xlab Label for the x-axis. By default it is the last name in the column. factors. ylab Label for the y-axis. By default it is the last name in the row. factors.

title Title for plot window. By default it is "Plot of labels".

title.size A numeric giving the size for all titles: xlab, ylab and title.

axis.text.size A numeric giving the size for tick labels.

blocksequence A logical that determines whether block numbers are repetitions or sequences of block numbers.

blockdefinition

A matrix of block sizes:

- if there is only one row, then the first element is interpreted as the no. rows in each block and blocks with this number of rows are to be repeated across the rows of the design.
- if there is more than one row, then each row of the matrix specifies a block, with the sequence of rows in the matrix specifying a corresponding sequence of blocks down the rows of the design.

Similarly, a single value for a column specifies a repetition of blocks of that size across the columns of the design, while several column values specifies a sequence of blocks across the columns of the size specified.

blocklinecolour

A character string specifying the colour of the block boundary.

See also the scale_colour_* functions or Colour specification under the par function.

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blocklinesize A numeric giving the width of the block boundary to be plotted.

printPlot A logical indicating whether to print the plot produced.

ggplotFuncs A list, each element of which contains the results of evaluating a ggplot function. It is created by calling the list function with a ggplot function call for each element.

Other arguments that are passed down to the geom_text call that plots the

labels.

Value

An object of class "ggplot", which can be plotted using print.

Author(s)

Chris Brien

See Also

fac.combine in package dae, designPlot.

Examples

```
#### Plot a randomized complete block design
Treatments <- factor(rep(1:6, times = 5))</pre>
RCBD.lay <- designRandomize(allocated = Treatments,</pre>
                            recipient = list(Blocks = 5, Units = 6),
                            nested.recipients = list(Units = "Blocks"),
                            seed = 74111)
designGGPlot(RCBD.lay, labels = "Treatments", size = 5,
             row.factors = "Blocks", column.factors = "Units",
             blockdefinition = cbind(1,5))
## Plot without labels
designGGPlot(RCBD.lay, cellfillcolour.column = "Treatments",
             row.factors = "Blocks", column.factors = "Units",
             colour.values = c("lightblue","lightcoral","lightgoldenrod",
                                "lightgreen", "lightgrey", "lightpink"),
             blockdefinition = cbind(1,6))
#### Plot a lattice square design
data(LatticeSquare_t49.des)
designGGPlot(LatticeSquare_t49.des, labels = "Lines", size = 5,
             row.factors = c("Intervals", "Runs"), column.factors = "Times",
             blockdefinition = cbind(7,7))
```

designLatinSqrSys

Generate a systematic plan for a Latin Square design

Description

Generates a systematic plan for a Latin Square design using the method of cycling the integers 1 to the number of treatments. The start of the cycle for each row, or the first column, can be specified as a vector of integers.

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Usage

```
designLatinSqrSys(order, start = NULL)
```

Arguments

order The number of treatments.

start A numeric containing order unique values between one and order. These are

interpreted as the value for the fist column for each row. If NULL, 1: order is

used.

Value

A numeric containing order x order integers between 1 and order such that, when the numeric is considered as a square matrix of size order, each integer occurs once and only once in each row and column of the matrix.

See Also

designRandomize, designPlot, designAnatomy in package dae.

Examples

```
matrix(designLatinSqrSys(5, start = c(seq(1, 5, 2), seq(2, 5, 2))), nrow=5) designLatinSqrSys(3)
```

designPlot

A graphical representation of an experimental design using labels stored in a matrix.

Description

This function uses labels, usually derived from treatment and blocking factors from an experimental design and stored in a matrix, to build a graphical representation of the matrix, highlighting the position of certain labels . It is a modified version of the function supplied with DiGGer. It includes more control over the labelling of the rows and columns of the design and allows for more flexible plotting of designs with unequal block size.

Usage

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Arguments

designMatrix A matrix containing a set of numerics or characters being the labels as they

have been assigned to the cells of the grid represented by the matrix.

labels A numeric or character vector giving the cells in designMatrix that are to be

plotted in this call to designPlot. If NULL then all the cells are plotted.

What is actually plotted for a cell is controlled jointly by labels, plotlabels, altlabels, plotcellboundary and cellfillcolour. If plotlabels is TRUE and altlabels is NULL then labels are plotted in the cells, unless labels is

NULL when the labels in designMatrix are plotted.

Whatever is being plotted, altlabels and cellfillcolour must have an appropriate number of values. See text for more information on specifying the

labels.

altlabels Either a character vector containing an alternative set of labels for the labels

currently being plotted or a single integer specifying an alternative symbol to be used in plotting cells when plotlabels is TRUE. The length of altlabels must be one or the same length as labels, unless labels is NULL in which case

it must equal the number of unique labels in designMatrix.

If altlabels is NULL, the labels specified in labels are plotted when plotlabels is TRUE. If labels is also NULL, the labels in designMatrix are plotted. See

text for more information on specifying the labels.

plotlabels A logical to indicate whether labels are to be plotted in the cells. If TRUE,

print all labels or the specific labels listed in labels. If FALSE, no labels are

printed in the cells.

rtitle A character string to use as a title for rows of the plot. If rtitle is NULL then

no title is plotted.

ctitle A character string to use as a title for columns of the plot. If ctitle is NULL

then no title is plotted.

rlabelsreverse A logical indicating whether to reverse the row labels.

clabelsreverse A logical indicating whether to reverse the column labels.

font An integer specifying the font to be used for row and column labelling. See

par for further details.

chardivisor A numeric that changes the size of text and symbols in the cells by dividing the

default size by it.

rchardivisor A numeric that changes the size of the labels of the rows of the design by divid-

ing the default size by it.

cchardivisor A numeric that changes the size of the labels of the columns of the design by

dividing the default size by it.

cellfillcolour A character string specifying the colour of the fill for the cells to be plotted in

this call. If there is only one colour then all cells being plotted with that colour. If there is more than one colour then, unless labels is NULL, the number of colours must at least equal the number of labels and then the fill colours will be matched, one for one from the first colour, with the labels. If labels is NULL then the number of colours must at least equal the number of unique labels in

 ${\tt designMatrix}. \ {\tt The \ default, NA, is \ to \ leave \ ther \ cells \ unfilled}.$

See also Colour specification under the par function.

plotcellboundary

A logical indicting whether a boundary is to plotted around a cell.

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rcellpropn a value between 0 and 1 giving the proportion of the standard row size of a cell

size to be plotted as a cell.

ccellpropn a value between 0 and 1 giving the proportion of the standard column size of a

cell size to be plotted as a cell.

blocksequence A logical that determines whether block numbers are repetitions or sequences

of block numbers.

blockdefinition

A matrix of block sizes:

• if there is only one row, then the first element is interpreted as the no. rows in each block and blocks with this number of rows are to be repeated across the rows of the design.

• if there is more than one row, then each row of the matrix specifies a block, with the sequence of rows in the matrix specifying a corresponding sequence of blocks down the rows of the design.

Similarly, a single value for a column specifies a repetition of blocks of that size across the columns of the design, while several column values specifies a sequence of blocks across the columns of the size specified.

blocklinecolour

A character string specifying the colour of the block boundary.

See also Colour specification under the par function.

blocklinewidth A numeric giving the width of the block boundary to be plotted.

rotate A logical which, if TRUE, results in the matrix being rotated 90 degrees for

plotting.

new A logical indicating if a new plot is to be produced or the current plot is added

to.

... further arguments passed to polygon in plotting the cell.

Value

no values are returned, but a plot is produced.

Author(s)

Chris Brien

References

Coombes, N. E. (2009). *DiGGer design search tool in R*. http://nswdpibiom.org/austatgen/software/

See Also

 $block boundary Plot, design Plot labels, design Latin Sqr Sys, design Randomize, design Anatomy in package {\it dae}.$

Also, par, polygon, DiGGer

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Examples

designPlotlabels

Plots labels on a two-way grid using ggplot2

Description

Plots the labels in a grid specified by grid.xand grid.y. The labels can be coloured by the values of the column specified by column.name.

Usage

Arguments

data	$A {\tt data.frame} containing {\tt labels}, {\tt grid.x}, {\tt grid.y} and, if {\tt specified}, {\tt colour.column}.$
labels	A character giving the name of the column in data containing the labels to be plotted on the grid.
grid.x	A character giving the name of the column in data that specifies the x-coordinates of the plot grid.
grid.y	A character giving the name of the column in data that specifies the y-coordinates of the plot grid.
reverse.x	A logical which, if true, causes the order of values on the x-axis to be reversed.
reverse.y	A logical which, if true, causes the order of values on the y-axis to be reversed.
colour.column	A character giving the name of the column in data that is to be used to colour the values plotted on the grid.
colour.values	A character giving the name of the column in data that is to be used to colour the values plotted on the grid.
xlab	Label for the x-axis. By default it is the name of the grid.x.
ylab	Label for the y-axis. By default it is the name of the grid.y.
title	Title for plot window. By default it is "Plot of labels".
printPlot	A logical indicating whether to print the plot.

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ggplotFuncs A list, each element of which contains the results of evaluating a ggplot function. It is created by calling the list function with a ggplot function call for

each element.

... Other arguments that are passed down to the geom_text call that plots the

labels.

Value

An object of class "ggplot", which can be plotted using print.

Author(s)

Chris Brien

See Also

fac.combine in package dae, designPlot.

Examples

designRandomize

Randomize allocated to recipient factors to produce a layout for an experiment

Description

A systematic design is specified by a set of allocated factors that have been assigned to a set of recipient factors. In textbook designs the allocated factors are the treatment factors and the recipient factors are the factors indexing the units. To obtain a randomized layout for a systematic design it is necessary to provide (i) the systematic arrangement of the allocated factors, (ii) a list of the recipient factors or a data.frame with their values, and (iii) the nesting of the recipient factors for the design being randomized. Given this information, the allocated factors will be randomized to the recipient factors, taking into account the nesting between the recipient factors for the design. However, allocated factors that have different values associated with those recipient factors that are in the except vector will remain unchanged from the systematic design.

Also, if allocated is NULL then a random permutation of the recipient factors is produced that is consistent with their nesting as specified by nested.recipients.

For examples of its use also see the vignette daeDesignNotes.pdf.

Usage

designRandomize 33

Arguments

allocated A factor or a data. frame containing the systematically allocated values of the

factor(s). If NULL, a random permutation of the recipient factors is produced that is consistent with their nesting as specified by nested.recipients.

recipient A data.frame or a list of factors, along with their levels that specify the

set of recipient factors that are allocated levels of the allocated factors.

If a list, the name of each component of the list is a factor name and the component is either (i) a single numeric value that is the number of levels, (ii) a numeric vector that contains the levels of the factor, (iii) or a character vector that contains the labels of the levels of the factor. The values of factors will be generated in standard order using fac.gen and so the values in

allocated must match this.

nested.recipients

A list of the recipient factors that are nested in other factors in recipient. The name of each component is the name of a factor that is nested and the component is a character vector containing the factors within which it is nested. It is emphasized that the nesting is a property of the design that is being employed

(it is only partly based on the intrinsic nesting).

except A character vector containing the names of recipient factors that are to be excepted from the permutation; any allocated factors whose values dif-

fer between the levels of the factors in this vector will not have those values

randomized.

seed A single numeric value, interpreted as an integer, that specifies the starting value

of the random number generator.

unit.permutation

A logical indicating whether to include the .Unit and .Permutation columns

in the data.frame.

... Further arguments passed to or from other methods. Unused at present.

Details

A systematic design is specified by the matching of the supplied allocated and recipient factors. If recipient is a list then fac.gen is used to generate a data. frame with the combinations of the levels of the recipient factors in standard order. Although, the data. frames are not combined at this stage, the systematic design is the combination, by columns, of the values of the allocated factors with the values of recipient factors in the recipient data. frame.

The method of randomization described by Bailey (1981) is used to randomize the allocated factors to the recipient factors. That is, a permutation of the recipient factors is obtained that respects the nesting for the design, but does not permute any of the factors in the except vector. This permutation is applied to the recipient factors. Then the data frame containing the permuted recipient factors and that containing the unpermuted allocated factors are combined columnwise, as in cbind. To produce the randomized layout, the rows of the combined data frame are reordered so that its recipient factors are in either standard order or, if a data frame was supplied to recipient, the same order as for the supplied data frame.

The .Units and .Permutation vectors enable one to swap between this permutation and the randomized layout. The ith value in .Permutation gives the unit to which unit i was assigned in the randomization.

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Value

A data.frame with the values for the recipient and allocated factors that specify the layout for the experiment and, if unit.permutation is TRUE, the values for .Units and .Permutation vectors.

Author(s)

Chris Brien

References

Bailey, R.A. (1981) A unified approach to design of experiments. *Journal of the Royal Statistical Society, Series A*, **144**, 214–223.

See Also

fac.gen, designLatinSqrSys, designPlot, designAnatomy in package dae.

Examples

```
## Generate a randomized layout for a 4 x 4 Latin square
## (the nested.recipients argument is not needed here as none of the
## factors are nested)
## Firstly, generate a systematic layout
LS.sys <- cbind(fac.gen(list(row = c("I","II","III","IV"),
                             col = c(0,2,4,6)),
                treat = factor(designLatinSqrSys(4), label = LETTERS[1:4]))
## obtain randomized layout
LS.lay <- designRandomize(allocated = LS.sys["treat"],
                          recipient = LS.sys[c("row","col")],
                          seed = 7197132, unit.permutation = TRUE)
LS.lay[LS.lay$.Permutation,]
## Generate a randomized layout for a replicated randomized complete
## block design, with the block factors arranged in standard order for
## rep then plot and then block
## Firstly, generate a systematic order such that levels of the
## treatment factor coincide with plot
RCBD.sys <- cbind(fac.gen(list(rep = 2, plot=1:3, block = c("I","II"))),</pre>
                  tr = factor(rep(1:3, each=2, times=2)))
## obtain randomized layout
RCBD.lay <- designRandomize(allocated = RCBD.sys["tr"],</pre>
                            recipient = RCBD.sys[c("rep", "block", "plot")],
                            nested.recipients = list(plot = c("block", "rep"),
                                                      block="rep"),
                             seed = 9719532,
                            unit.permutation = TRUE)
#sort into the original standard order
RCBD.perm <- RCBD.lay[RCBD.lay$.Permutation,]</pre>
#resort into randomized order
RCBD.lay <- RCBD.perm[order(RCBD.perm$.Units),]</pre>
## Generate a layout for a split-unit experiment in which:
## - the main-unit factor is A with 4 levels arranged in
## a randomized complete block design with 2 blocks;
## - the split-unit factor is B with 3 levels.
```

designTwophaseAnatomies

Given the layout for a design and three structure formulae, obtain the anatomies for the two-phase, first-phase, cross-phase and secondphase designs.

Description

Uses designAnatomy to obtain the four species of designs associated with a two-phase design that are described by Brien (2019): the anatomies for the two-phase, first-phase, cross-phase and second-phase designs.

Usage

Arguments

formulae

An object of class list with three components of class formula. Usually, the terms in a single formula have the same status in the allocation of factors in the design. For example, all involve only factors that were allocated, or all involve factors that were recipients of allocated factors. The names of the components are used to identify the sources in the summary.pcanon object. They will also be used to name the terms, sources and marginality lists in the pcanon.object.

data

A data.frame contains the values of the factors and variables that occur in formulae.

which.designs

A character vector indicating the species of designs that are to be obtained. It should include one or more of two-phase, first-phase, cross-phase and second-phase; all, the default, results in all four being obtained.

printAnatomies A logical indicating whether or not the anatomies are to be printed.

orthogonalize

A character vector indicating the method for orthogonalizing a projector to those for terms that occurred previously in a single formula. Three options are available: hybrid; differencing; eigenmethods. The hybrid option is the most general and uses the relationships between the projection operators for the terms in the formula to decide which projectors to substract and which to orthogonalize using eigenmethods. The differencing option subtracts, from the current projector, those previously orthogonalized projectors for terms whose factors are a subset of the current projector's factors. The eigemethods option recursively orthogonalizes the projects using an eigenanalysis of each projector with previously orthogonalized projectors. If a single value is given, it is used for all formulae.

marginality

A list that can be used to supply some or all of the marginality matrices when it is desired to overwrite calculated marginality matrices or when they are not calculated. If the list is the same length as the formulae list, they will be associated in parallel with the components of formulae, irespective of the naming of the two lists. If the number of components in marginlaity is less than the number of components in formulae then both lists must be named so that those in the marginality list can be matched with those in the formulae list.

Each component of the marginality list must be either NULL or a square matrix consisting of zeroes and ones that gives the marginalites of the terms in the formula. It must have the row and column names set to the terms from the expanded formula, including being in the same order as these terms. The entry in the ith row and jth column will be one if the ith term is marginal to the jth term i.e. the column space of the ith term is a subspace of that for the jth term and so the source for the jth term is to be made orthogonal to that for the ith term. Otherwise, the entries are zero. A row and column should not be included for the grand mean even if grandMean is TRUE.

which.criteria A character vector nominating the efficiency criteria to be included in the summary of aliasing between terms within a structure. It can be none, all or some combination of aefficiency, mefficiency, sefficiency, eefficiency, xefficiency, order and dforthog – for details see efficiency.criteria. If none, no summary is printed.

further arguments passed to designAnatomy.

Details

To produce the anatomies, designAnatomy is called. The two-phase anatomy is based on the three formulae supplied in formulae, the first-phase anatomy uses the second and third formulae, the cross-phase anatomy derives from the first and third formulae and the second-phase anatomy is obtained with the first and second formulae.

Value

A list containing the components twophase, first, cross and second. Each contains the pcanon. object for one of the four designs produced by designTwophaseAnatomies, unless it is NULL because the design was omitted from the which. designs argument.

Author(s)

Chris Brien

detect.diff 37

References

Brien, C. J. (2017) Multiphase experiments in practice: A look back. *Australian & New Zealand Journal of Statistics*, **59**, 327-352.

Brien, C. J. (2019) Multiphase experiments with at least one later laboratory phase. II. Northogonal designs. *Australian & New Zealand Journal of Statistics*, accepted for publication.

See Also

```
designAnatomy, pcanon.object, p2canon.object, summary.pcanon, efficiencies.pcanon, pstructure, projs.2canon, proj2.efficiency, proj2.combine, proj2.eigen, efficiency.criteria, in package dae, eigen.
```

projector for further information about this class.

Examples

```
#'## Microarray example from Jarrett & Ruggiero (2008) - see Brien (2019)
  jr.lay <- fac.gen(list(Set = 7, Dye = 2, Array = 3))</pre>
  jr.lay <- within(jr.lay,</pre>
                      Block <- factor(rep(1:7, each=6))</pre>
                     Plant <- factor(rep(c(1,2,3,2,3,1), times=7))
                      Sample <- factor(c(rep(c(2,1,2,2,1,1, 1,2,1,1,2,2), times=3),
                                          2,1,2,2,1,1))
                      Treat <- factor(c(1,2,4,2,4,1,2,3,5,3,5,2,3,4,6,4,6,3,
                                         4,5,7,5,7,4, 5,6,1,6,1,5, 6,7,2,7,2,6,
                                         7,1,3,1,3,7),
                                      labels=c("A", "B", "C", "D", "E", "F", "G"))
                   })
  jr.anat <- designTwophaseAnatomies(formulae = list(array = ~ (Set:Array)*Dye,</pre>
                                                       plot = ~ Block/Plant/Sample,
                                                       trt = ~ Treat),
                                      which.designs = c("first","cross"),
                                      data = jr.lay)
## Three-phase sensory example from Brien and Payne (1999)
## Not run:
data(Sensory3Phase.dat)
Sensory.canon <- designTwophaseAnatomies(formulae = list(</pre>
                               eval= ~ ((Occasions/Intervals/Sittings)*Judges)/Positions,
                               field= ~ (Rows*(Squares/Columns))/Halfplots,
                               treats= ~ Trellis*Method),
                                         data = Sensory3Phase.dat)
## End(Not run)
```

detect.diff

Computes the detectable difference for an experiment

Description

Computes the delta that is detectable for specified replication, power, alpha.

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Usage

Arguments

rm	The number of observations used in computing a mean.
df.num	The degrees of freedom of the numerator of the F for testing the term involving the means.
df.denom	The degrees of freedom of the denominator of the F for testing the term involving the means.
sigma	The population standard deviation.
alpha	The significance level to be used.
power	The minimum power to be achieved.
tol	The maximum difference tolerated between the power required and the power computed in determining the detectable difference.
print	TRUE or FALSE to have or not have a table of power calculation details printed out.

Value

A single numeric value containing the computed detectable difference.

Author(s)

Chris Brien

See Also

```
power.exp, no.reps in package dae.
```

Examples

```
## Compute the detectable difference for a randomized complete block design
## with four treatments given power is 0.8 and alpha is 0.05.
rm <- 5
detect.diff(rm = rm, df.num = 3, df.denom = 3 * (rm - 1),sigma = sqrt(20))</pre>
```

efficiencies Extracts the canonical efficiency factors from a pcanon.object or a p2canon.object.

Description

Produces a list containing the canonical efficiency factors for the joint decomposition of two or more sets of projectors (Brien and Bailey, 2009) obtained using designAnatomy or projs.2canon.

efficiencies 39

Usage

```
## S3 method for class 'pcanon'
efficiencies(object, which = "adjusted", ...)
## S3 method for class 'p2canon'
efficiencies(object, which = "adjusted", ...)
```

Arguments

object A pcanon.object or an object of class p2canon produced by projs.2canon.

which A character string, either adjusted or pairwise. For adjusted, the canonical efficiency factor are adjusted for other projectors from from the same set. For pairwise, they are the unadjusted canonical efficiency factors between pairs of

projectors consisting of one projector from each of two sets.

... Further arguments passed to or from other methods. Unused at present.

Value

For a pcanon.object, a list with a component for each component of object, except for the last component – for more information about the components see pcanon.object.

For a p2canon object, a list with a component for each element of the Q1 argument from projs. 2canon. Each component is list, each its components corresponding to an element of the Q2 argument from projs. 2canon

Author(s)

Chris Brien

References

Brien, C. J. and R. A. Bailey (2009). Decomposition tables for multitiered experiments. I. A chain of randomizations. *The Annals of Statistics*, **36**, 4184 - 4213.

See Also

```
designAnatomy, summary.pcanon, proj2.efficiency, proj2.combine, proj2.eigen, pstructure in package dae, eigen. projector for further information about this class.
```

40 efficiency.criteria

```
##obtain the projectors for each formula using pstructure
unit.struct <- pstructure(~ Block/Unit, data = PBIBD2.lay)
trt.struct <- pstructure(~ trt, data = PBIBD2.lay)

##obtain combined decomposition projs.2canon and get the efficiencies
unit.trt.p2canon <- projs.2canon(unit.struct$Q, trt.struct$Q)
efficiencies.p2canon(unit.trt.p2canon)</pre>
```

efficiency.criteria

Computes efficiency criteria from a set of efficiency factors

Description

Computes efficiency criteria from a set of efficiency factors.

Usage

```
efficiency.criteria(efficiencies)
```

Arguments

efficiencies A numeric containing a set of efficiency factors.

Details

The aefficiency criterion is the harmonic mean of the nonzero efficiency factors. The mefficiency criterion is the mean of the nonzero efficiency factors. The eefficiency criterion is the minimum of the nonzero efficiency factors. The sefficiency criterion is the variance of the nonzero efficiency factors. The xefficiency is the maximum of the efficiency factors. The order is the order of balance and is the number of unique nonzero efficiency factors. The dforthog is the number of efficiency factors that are equal to one.

Value

A list whose components are aefficiency, mefficiency, sefficiency, eefficiency, xefficiency, order and dforthog.

Author(s)

Chris Brien

See Also

```
proj2.efficiency, proj2.eigen, proj2.combine in package dae, eigen. projector for further information about this class.
```

elements 41

Examples

elements

Extract the elements of an array specified by the subscripts

Description

Elements of the array x corresponding to the rows of the two dimensional object subscripts are extracted. The number of columns of subscripts corresponds to the number of dimensions of x. The effect of supplying less columns in subscripts than the number of dimensions in x is the same as for "[".

Usage

```
elements(x, subscripts)
```

Arguments

x An array with at least two dimensions whose elements are to be extracted.

subscripts A two dimensional object interpreted as elements by dimensions.

Value

A vector containing the extracted elements and whose length equals the number of rows in the subscripts object.

Author(s)

Chris Brien

See Also

Extract

42 extab

Examples

```
## Form a table of the means for all combinations of Row and Line.
## Then obtain the values corresponding to the combinations in the data frame x,
## excluding Row 3.
x <- fac.gen(list(Row = 2, Line = 4), each =2)
x$y <- rnorm(16)
RowLine.tab <- tapply(x$y, list(x$Row, x$Line), mean)
xs <- elements(RowLine.tab, subscripts=x[x$"Line" != 3, c("Row", "Line")])</pre>
```

Exp249.munit.des

Systematic, main-unit design for an experiment to be run in a greenhouse

Description

In this main-unit design, there are 24 lanes by 11 Positions, the lanes being blocked into 6 Zones of 4 lanes. The design for the main units is for assigning 75 wheat lines, of which 73 are Nested Association Mapping (NAM) wheat lines and the other two are two check lines, Scout and Gladius. A row and column design was generated with DiGGer (Coombes, 2009). For more details see the vignette *daeDesignNotes.pdf*.

Usage

```
data(Exp249.munit.des)
```

Format

A data frame containing 264 observations of 3 variables.

Source

Coombes, N. E. (2009) codeDigger: *design search tool in R.* URL: http://nswdpibiom.org/austatgen/software/, (accessed June 3, 2015).

extab

Expands the values in table to a vector

Description

Expands the values in table to a vector according to the index.factors that are considered to index the table, either in standard or Yates order. The order of the values in the vector is determined by the order of the values of the index.factors.

```
extab(table, index.factors, order="standard")
```

fac.ar1mat 43

Arguments

table A numeric vector containing the values to be expanded. Its length must equal

the product of the number of used levels for the factors in index. factors and the values in it correspond to all levels combinations of these factors. That is,

the values of the index. factors are irrelevant to table.

index.factors A list of factors that index the table. All the factors must be the same

length.

order The order in which the levels combinations of the index.factors are to be

considered as numbered in indexing table; standard numbers them as if they are arranged in standard order, that is with the first factor moving slowest and the last factor moving fastest; yates numbers them as if they are arranged in Yates order, that is with the first factor moving fastest and last factor moving

slowest.

Value

A vector of length equal to the factors in index.factor whose values are taken from table.

Author(s)

Chris Brien

Examples

fac.ar1mat

forms the ar1 correlation matrix for a (generalized) factor

Description

Form the correlation matrix for a (generalized) factor where the correlation between the levels follows an autocorrelation of order 1 (ar1) pattern.

```
fac.ar1mat(factor, rho)
```

44 fac.combine

Arguments

factor The (generalized) factor for which the correlation between its levels displays

an ar1 pattern.

rho The correlation parameter for the ar1 process.

Details

The method is: a) form an $n \times n$ matrix of all pairwise differences in the numeric values corresponding to the observed levels of the factor by taking the difference between the following two $n \times n$ matrices are equal: 1) each row contains the numeric values corresponding to the observed levels of the factor, and 2) each column contains the numeric values corresponding to the observed levels of the factor, b) replace each element of the pairwise difference matrix with rho raised to the absolute value of the difference.

Value

An n x n matrix, where n is the length of the factor.

Author(s)

Chris Brien

See Also

```
fac.vcmat, fac.meanop, fac.sumop in package dae.
```

Examples

```
## set up a two-level factor and a three-level factor, both of length 12
A <- factor(rep(1:2, each=6))
B <- factor(rep(1:3, each=2, times=2))

## create a 12 x 12 ar1 matrix corrresponding to B
ar1.B <- fac.ar1mat(B, 0.6)</pre>
```

fac.combine

Combines several factors into one

Description

Combines several factors into one whose levels are the combinations of the used levels of the individual factors.

```
fac.combine(factors, order="standard", combine.levels=FALSE, sep=",", ...)
```

fac.divide 45

Arguments

factors A list of factors all of the same length.

order Either standard or yates. The order in which the levels combinations of

the factors are to be considered as numbered when forming the levels of the combined factor; standard numbers them as if they are arranged in standard order, that is with the levels of the first factor moving slowest and those of the last factor moving fastest; yates numbers them as if they are arranged in Yates order, that is with the levels of the first factor moving fastest and those of the

last factor moving slowest.

combine.levels A logical specifying whether the levels labels of the new factor are to be

combined from those of the factors being combined. The default is to use the integers from 1 to the product of the numbers of combinations of used levels

of the individual factors, numbering the levels according to order.

sep A character string to separate the levels when combine.levels = TRUE.

... Further arguments passed to the factor call creating the new factor.

Value

A factor whose levels are formed form the observed combinations of the levels of the individual factors.

Author(s)

Chris Brien

See Also

fac. divide in package dae.

Examples

```
## set up two factors
A <- factor(rep(1:2, each=6))
B <- factor(rep(1:3, each=2, times=2))

## obtain six-level factor corresponding to the combinations of A and B
AB <- fac.combine(list(A,B))</pre>
```

fac.divide

Divides a factor into several individual factors

Description

Takes a factor and divides it into several individual factors as if the levels in the original combined. factor are numbered from one to its number of levels and correspond to the numbering of the levels combinations of the individual factors when these are arranged in standard or Yates order.

```
fac.divide(combined.factor, factor.names, order="standard")
```

46 fac.divide

Arguments

combined.factor

A factor that is to be divided into the individual factors listed in factor. names.

factor.names

A list of factors to be formed. The names in the list are the names of the factors and the component of a name is either a) a single numeric value that is the number of levels, b) a numeric vector that contains the levels of the factor, or c) a character vector that contains the labels of the levels of the factor.

order

Either standard or yates. The order in which the levels combinations of the factors in factor.names are to be considered as numbered; standard numbers them as if they are arranged in standard order, that is with the first factor moving slowest and the last factor moving fastest; yates numbers them as if they are arranged in Yates order, that is with the first factor moving fastest and last factor moving slowest.

Value

A data.frame whose columns consist of the factors listed in factor.names and whose values have been computed from the combined factor. All the factors will be of the same length.

Note

A single factor name may be supplied in the list in which case a data.frame is produced that contains the single factor computed from the numeric vector. This may be useful when calling this function from others.

Author(s)

Chris Brien

See Also

fac.combine in package dae.

```
## generate a small completely randomized design for 6 treatments
n <- 12
CRD.unit <- list(Unit = n)
treat <- factor(rep(1:4, each = 3))
CRD.lay <- designRandomize(allocated = treat, recipient = CRD.unit, seed=956)
## divide the treatments into two two-level factor A nd B
CRD.facs <- fac.divide(CRD.lay$treat, factor.names = list(A = 2, B = 2))</pre>
```

fac.gen 47

	fac.gen	Generate all combinations of several factors and, optionally, replicate them
--	---------	--

Description

Generate all combinations of several factors and, optionally, replicate them.

Usage

```
fac.gen(generate, each=1, times=1, order="standard")
```

Arguments

generate	A list of named objects and numbers that specify the factors whose levels are to be generated and the pattern in these levels. If a component of the list is named, then the component should be either a) a single numeric value that is the number of levels, b) a numeric vector that contains the levels of the factor, or c) a character vector that contains the labels of the levels of the factor.
each	The number of times to replicate consecutively the elements of the levels generated according to pattern specified by the generate argument.
times	The number of times to repeat the whole generated pattern of levels generated according to pattern specified by the generate argument.
order	Either standard or yates. The order in which the speed of cycling through the levels is to move; combinations of the factors are to be considered as numbered; standard cycles through the levels of the first factor slowest and the last factor moving fastest; yates cycles through the levels of the first factor fastest and last factor moving slowest.

Details

The levels of each factor are generated in a hierarchical pattern where the levels of one factor are held constant while those of the adjacent factor are cycled through the complete set once. If a number is supplied instead of a name, the pattern is generated as if a factor with that number of levels had been supplied in the same position as the number. However, no levels are stored for this unamed factor.

Value

 $A \ \mathsf{data.frame} \ of \ generated \ \mathsf{levels} \ with \ \mathsf{columns} \ \mathsf{corresponding} \ \mathsf{to} \ \mathsf{the} \ \mathsf{codefactors} \ \mathsf{in} \ \mathsf{the} \ \mathsf{generate} \ \mathsf{list}.$

Warning

Avoid using factor names F and T as these might be confused with FALSE and TRUE.

Author(s)

Chris Brien

48 fac.match

See Also

```
fac.combine in package dae
```

Examples

```
## generate a 2^3 factorial experiment with levels - and +, and
## in Yates order
mp <- c("-", "+")
fnames <- list(Catal = mp, Temp = mp, Press = mp, Conc = mp)
Fac4Proc.Treats <- fac.gen(generate = fnames, order="yates")

## Generate the factors A, B and D. The basic pattern has 4 repetitions
## of the levels of D for each A and B combination and 3 repetitions of
## the pattern of the B and D combinations for each level of A. This basic
## pattern has each combination repeated twice, and the whole of this
## is repeated twice. It generates 864 A, B and D combinations.
gen <- list(A = 3, 3, B = c(0,100,200), 4, D = c("0","1"))
fac.gen(gen, times=2, each=2)</pre>
```

fac.match

Match, for each combination of a set of columns in x, the row that has the same combination in table

Description

Match, for each combination of a set of columns in x, the rows that has the same combination in table. The argument multiples.allow controls what happens when there are multple matches in table of a combination in x.

Usage

```
fac.match(x, table, col.names, nomatch = NA_integer_, multiples.allow = FALSE)
```

Arguments

x an R object, normally a data. frame, possibly a matrix.
table an R object, normally a data. frame, possibly a matrix.

col.names A character vector giving the columns in x and table that are to be matched.

The value to be returned in the case when no match is found. Note that it is

coerced to integer.

 ${\it multiples.allow}$

A logical indicating whether multiple matches of a combination in x to those in table is allowed. If multiples.allow is FALSE, an error is generated. If multiples.allow is TRUE, the first occuence in table is matched. This function can be viewed as a generalization to multiple vectors of the match function that applies to single vectors.

Value

A vector of length equal to x that gives the rows in table that match the combinations of col.names in x. The order of the rows is the same as the order of the combination in x. The value returned if a combination is unmatched is specified in the nomatch argument.

fac.meanop 49

Author(s)

Chris Brien

See Also

match

Examples

fac.meanop

computes the projection matrix that produces means

Description

Computes the symmetric projection matrix that produces the means corresponding to a (generalized) factor.

Usage

```
fac.meanop(factor)
```

Arguments

factor

The (generalized) factor whose means the projection matrix computes from an observation-length vector.

Details

The design matrix X for a (generalized) factor is formed with a column for each level of the (generalized) factor, this column being its indicator variable. The projection matrix is formed as X % % (1/diag(r) % % t(X)), where r is the vector of levels replications.

A generalized factor is a factor formed from the combinations of the levels of several original factors. Generalized factors can be formed using fac.combine.

Value

A projector containing the symmetric, projection matrix and its degrees of freedom.

50 fac.multinested

Author(s)

Chris Brien

See Also

fac.combine, projector, degfree, correct.degfree, fac.sumop in package dae. projector for further information about this class.

Examples

```
## set up a two-level factor and a three-level factor, both of length 12
A <- factor(rep(1:2, each=6))
B <- factor(rep(1:3, each=2, times=2))

## create a generalized factor whose levels are the combinations of A and B
AB <- fac.combine(list(A,B))

## obtain the operator that computes the AB means from a vector of length 12
M.AB <- fac.meanop(AB)</pre>
```

fac.multinested

Creates several factors, one for each level of nesting.fac and each of whose values are either generated within those of a level of nesting.fac or using the values of nested.fac within a levels of nesting.fac.

Description

Creates several factors, one for each level of nesting.fac and each of whose values are either (i) generated within those of the level of nesting.fac or (ii) using the values of nested.fac within the levels of the nesting.fac. For (i), all elements having the same level of nesting.fac are numbered from 1 to the number of different elements having that level. For (ii), the values of nested.fac for a level of nesting.fac are copied. In both cases, for the values of nested.fac not equal to the level of the values of nested.fac for which a nested factor is being created, the levels are set to outlevel and labelled using outlabel. A factor is not created for a level of nesting.fac with label equal to outlabel. The names of the factors are equal to the levels of nesting.fac; optionally fac.prefix is added to the beginning of the names of the factors. The function is used to split up a nested term into separate terms for each level of nesting.fac.

Usage

Arguments

nesting.fac

The factor for each of whose levels a nested facor is to be generated, except one is not generated for the outlabel level.

nested.fac

The factor whose values for a level are to be used for the factor being created for that level. If nested.fac is NULL, then the values of the levels is the the list of numbers from 1 to the replication of the level of nesting.fac, represented as characters.

fac.multinested 51

fac.prefix	The prefix to be added to a level in naming a nested factor.
nested.levs	Optional vector of levels for the nested factors. Any data value that does not match a value in nested.levs will be NA in the nested factor being generated. The default value of nested.levs is the list of numbers from 1 to the replication of the levels of nesting.fac, represented as characters. When nested.fac is not NULL, nested.levs is not used.
nested.labs	Optional vector of values to use as labels for the levels of the factor. The default is as.character(levels).
outlevel	The level to use for all values of a new factor that does not correspond to the level of the nesting. fac to which the new factor corresponds.
outlabel	The label to use the outlevel level.
	Further arguments passed to the factor call creating a new factor.

Value

A data.frame containing a factor for each level of nesting.fac.

Note

The levels of nesting.fac do not have to be equally replicated.

Author(s)

Chris Brien

See Also

fac.gen, fac.nested in package dae, factor.

```
lay <- data.frame(A = factor(rep(c(1:3), c(3,6,4)), labels = letters[1:3]))
lay$B <-fac.nested(lay$A)</pre>
#Add factors for B within each level of A
lay2 <- cbind(lay, fac.multinested(lay$A))</pre>
canon2 <- designAnatomy(list(^A/(a+b+c)), data = lay2)
summary(canon2)
#Add factors for B within each level of A, but with levels and outlabel given
lay2 <- cbind(lay, fac.multinested(lay$A, nested.levs = seq(10,60,10), outlabel = "other"))</pre>
canon2 <- designAnatomy(list(~A/(a+b+c)), data = lay2)</pre>
summary(canon2)
#Replicate the combinations of A and B three times and index them with the factor sample
lay3 <- rbind(lay,lay,lay)</pre>
lay3$sample <- with(lay3, fac.nested(fac.combine(list(A,B))))</pre>
#Add factors for B within each level of A
lay4 <- cbind(lay3, fac.multinested(nesting.fac = lay$A, nested.fac = lay$B))</pre>
canon4 <- designAnatomy(list((A/(a+b+c))/sample), data = lay4)
```

52 fac.nested

fac.nested

creates a factor, the nested factor, whose values are generated within those of the factor nesting.fac

Description

Creates a nested factor whose levels are generated within those of the factor nesting.fac. All elements of nesting.fac having the same level are numbered from 1 to the number of different elements having that level.

Usage

```
fac.nested(nesting.fac, nested.levs=NA, nested.labs=NA, ...)
```

Arguments

nesting.fac	The factor within each of whose levels the created factor is to be generated.
nested.levs	Optional vector of levels for the factor. Any data value that does not match a value in levels will be NA in the factor. The default value of nested.levs is the list of numbers from 1 to the maximum replication of the levels of nesting.fac, represented as characters.
nested.labs	Optional vector of values to use as labels for the levels of the factor. The default is as.character(nested.levs).
	Further arguments passed to the factor call creating the new factor.

Value

A factor that is a character vector with class attribute "factor" and a levels attribute which determines what character strings may be included in the vector. It has a different level for of the values of the nesting fac with the same level.

Note

The levels of nesting. fac do not have to be equally replicated.

fac.recode 53

Author(s)

Chris Brien

See Also

```
fac.gen, fac.multinested in package dae, factor.
```

Examples

```
## set up factor A
A <- factor(c(1, 1, 1, 2, 2))
## create nested factor
B <- fac.nested(A)</pre>
```

fac.recode

Recodes factor levels using values in a vector. The values in the vector do not have to be unique.

Description

Recodes the levels and values of a factor using each value in the newlevels vector to replace the corresponding value in the vector of levels of the factor.

Usage

```
fac.recode(factor, newlevels, ...)
```

Arguments

factor The factor to be recoded.

newlevels A vector of length levels (factor) containing values to use in the recoding.

... Further arguments passed to the factor call creating the new factor.

Value

A factor.

Author(s)

Chris Brien

See Also

as.numfac and mpone in package dae, factor, relevel.

```
## set up a factor with labels
a <- factor(rep(1:4, 4), labels=c("A","B","C","D"))
## recode "A" and "D" to 1 and "B" and "C" to 2
b <- fac.recode(a, c(1,2,2,1), labels = c("a","b"))</pre>
```

54 fac.sumop

fac.sumop

computes the summation matrix that produces sums corresponding to a (generalized) factor

Description

Computes the matrix that produces the sums corresponding to a (generalized) factor.

Usage

```
fac.sumop(factor)
```

Arguments

factor

The (generalized) factor whose sums the summation matrix computes from an observation-length vector.

Details

The design matrix X for a (generalized) factor is formed with a column for each level of the (generalized) factor, this column being its indicator variable. The summation matrix is formed as X % + (X).

A generalized factor is a factor formed from the combinations of the levels of several original factors. Generalized factors can be formed using fac.combine.

Value

A symmetric matrix.

Author(s)

Chris Brien

See Also

fac.combine, fac.meanop in package dae.

```
## set up a two-level factoir and a three-level factor, both of length 12
A <- factor(rep(1:2, each=6))
B <- factor(rep(1:3, each=2, times=2))

## create a generlaized factor whose levels are the combinations of A and B
AB <- fac.combine(list(A,B))

## obtain the operator that computes the AB means from a vector of length 12
S.AB <- fac.sumop(AB)</pre>
```

fac.vcmat 55

fac.vcmat	forms the variance matrix for the variance component of a (general-
	ized) factor

Description

Form the variance matrix for a (generalized) factor whose effects for its different levels are independently and identically distributed, with their variance given by the variance component; elements of the matrix will equal either zero or sigma2 and displays compound symmetry.

Usage

```
fac.vcmat(factor, sigma2)
```

Arguments

factor The (generalized) factor for which the variance matrix is required.

sigma2 The variance component, being the of the random effects for the factor.

Details

The method is: a) form the n x n summation or relationship matrix whose elements are equal to zero except for those elements whose corresponding elements in the following two n x n matrices are equal: 1) each row contains the numeric values corresponding to the observed levels of the factor, and 2) each column contains the numeric values corresponding to the observed levels of the factor, b) multiply the summation matrix by sigma2.

Value

An n x n matrix, where n is the length of the factor.

Author(s)

Chris Brien

See Also

```
fac.ar1mat, fac.meanop, fac.sumop in package dae.
```

```
## set up a two-level factor and a three-level factor, both of length 12
A <- factor(rep(1:2, each=6))
B <- factor(rep(1:3, each=2, times=2))

## create a 12 x 12 ar1 matrix corrresponding to B
vc.B <- fac.vcmat(B, 2)</pre>
```

56 fitted.aovlist

1	Fa	c4	D	ra		٨	2	+
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Data for a 2⁴ factorial experiment

Description

The data set come from an unreplicated 2^4 factorial experiment to investigate a chemical process. The response variable is the Conversion percentage (Conv) and this is indexed by the 4 two-level factors Catal, Temp, Press and Conc, with levels "-" and "+". The data is aranged in Yates order. Also included is the 16-level factor Runs which gives the order in which the combinations of the two-level factors were run.

Usage

```
data(Fac4Proc.dat)
```

Format

A data frame containing 16 observations of 6 variables.

Source

Table 10.6 of Box, Hunter and Hunter (1978) Statistics for Experimenters. New York, Wiley.

fitted.aovlist

Extract the fitted values for a fitted model from an aovlist object

Description

Extracts the fitted values as the sum of the effects for all the fitted terms in the model, stopping at error. term if this is specified. It is a method for the generic function fitted.

Usage

```
## S3 method for class 'aovlist'
fitted(object, error.term=NULL, ...)
```

Arguments

object An aovlist object created from a call to aov.

error.term The term from the Error function down to which effects are extracted for adding

to the fitted values. The order of terms is as given in the ANOVA table. If

error. term is NULL effects are extracted from all Error terms.

. . . Further arguments passed to or from other methods.

Value

A numeric vector of fitted values.

fitted.errors 57

Note

Fitted values will be the sum of effects for terms from the model, but only for terms external to any Error function. If you want effects for terms in the Error function to be included, put them both inside and outside the Error function so they are occur twice.

Author(s)

Chris Brien

See Also

```
fitted.errors, resid.errors, tukey.1df in package dae.
```

Examples

fitted.errors

Extract the fitted values for a fitted model

Description

An alias for the generic function fitted. When it is available, the method fitted. aovlist extracts the fitted values, which is provided in the **dae** package to cover aovlist objects.

Usage

```
## S3 method for class 'errors'
fitted(object, error.term=NULL, ...)
```

Arguments

object An aovlist object created from a call to aov.

error.term The term from the Error function down to which effects are extracted for adding to the fitted values. The order of terms is as given in the ANOVA table. If error.term is NULL effects are extracted from all Error terms.

... Further arguments passed to or from other methods.

58 get.daeTolerance

Value

A numeric vector of fitted values.

Warning

See fitted.aovlist for specific information about fitted values when an Error function is used in the call to the aov function.

Author(s)

Chris Brien

See Also

```
fitted.aovlist, resid.errors, tukey.1df in package dae.
```

Examples

```
## set up data frame for randomized complete block design in Table 4.4 from
## Box, Hunter and Hunter (2005) Statistics for Experimenters. 2nd edn
## New York, Wiley.
RCBDPen.dat <- fac.gen(list(Blend=5, Flask=4))
RCBDPen.dat$Treat <- factor(rep(c("A","B","C","D"), times=5))
RCBDPen.dat$Yield <- c(89,88,97,94,84,77,92,79,81,87,87,85,87,92,89,84,79,81,80,88)

## perform the analysis of variance
RCBDPen.aov <- aov(Yield ~ Blend + Treat + Error(Blend/Flask), RCBDPen.dat)
summary(RCBDPen.aov)

## three equivalent ways of extracting the fitted values
fit <- fitted.aovlist(RCBDPen.aov)
fit <- fitted(RCBDPen.aov, error.term = "Blend:Flask")
fit <- fitted.errors(RCBDPen.aov, error.term = "Blend:Flask")</pre>
```

get.daeTolerance

Gets the value of daeTolerance for the package dae

Description

A function that gets the vector of values such that, in **dae** functions, values less than it are considered to be zero.

Usage

```
get.daeTolerance()
```

Value

The vector of two values for daeTolerance, one named element.tol that is used for elements of matrices and a second named element.eigen that is used for eigenvalues and quantities based on them, such as efficiency factors.

harmonic.mean 59

Author(s)

Chris Brien

See Also

```
set.daeTolerance.
```

Examples

```
## get daeTolerance.
get.daeTolerance()
```

harmonic.mean

Calcuates the harmonic mean.

Description

A function to calcuate the harmonic mean of a set of nonzero numbers.

Usage

```
harmonic.mean(x)
```

Arguments

Χ

An object from whose elements the harmonic mean is to be computed.

Details

All the elements of x are tested as being less than daeTolerance, which is initially set to .Machine\$double.eps $^{\circ}$ 0.5 (about 1.5E-08). The function set.daeTolerance can be used to change daeTolerance.

Value

A numeric. Returns Inf if x contains a value close to zero

```
y <- c(seq(0.1,1,0.2))
harmonic.mean(y)</pre>
```

interaction. ABC. plot Plots an interaction plot for three factors

Description

Plots a function (the mean by default) of the response for the combinations of the three factors specified as the x.factor (plotted on the x axis of each plot), the groups.factor (plotted as separate lines in each plot) and the trace.factor (its levels are plotted in different plots). Interaction plots for more than three factors can be produced by using fac.combine to combine all but two of them into a single factor that is specified as the trace.factor.

Usage

Arguments

response	A numeric vector containing the response variable from which a function (the mean by default) is computed for plotting on the y-axis.
x.factor	The factor to be plotted on the x-axis of each plot. If the levels are numeric values stored as characters, they will be converted to numeric values for plotting. If they are actually numeric codes for nonnumeric categories and you want them plotted on a discrete scale then you should employ nonumeric codings, such as '-' and '+' or 'N' and 'Y' or something similar.
groups.factor	The factor plotted as separate lines in each plot.
trace.factor	The factor for whose levels there are separate plots.
data	A data. frame containing the three factors and the response.
fun	The function to be computed from the response for each combination of the three factors x.factor, groups.factor and trace.factor. By default, the mean is computed for each combination.
title	Title for plot window. By default it is "A:B:C Interaction Plot".
xlab	Label for the x-axis. By default it is the name of the x.factor.
ylab	Label for the y-axis. By default it is the name of the response.
key.title	Label for the key (legend) to the lines in each plot. By default it is the name of the groups.factor.
lwd	The width of the lines. By default it is 4.
columns	The number of columns for arranging the several plots for the levels of the groups.factor. By default it is 2.
ggplotFuncs	A list, each element of which contains the results of evaluating a ggplot function. It is created by calling the list function with a ggplot function call for each element.
	Other arguments that are passed down to ggplot methods.

Value

An object of class "ggplot", which can be plotted using print.

is.allzero 61

Author(s)

Chris Brien

See Also

```
fac.combine in package dae, interaction.plot.
```

Examples

```
## Not run:
## plot for Example 14.1 from Mead, R. (1990). The Design of Experiments:
## Statistical Principles for Practical Application. Cambridge,
## Cambridge University Press.
## use ?SPLGrass.dat for details
data(SPLGrass.dat)
interaction.ABC.plot(Main.Grass, x.factor=Period,
                     groups.factor=Spring, trace.factor=Summer,
                     data=SPLGrass.dat,
                     title="Effect of Period, Spring and Summer on Main Grass")
## plot for generated data
## use ?ABC.Interact.dat for data set details
data(ABC.Interact.dat)
## Add standard errors for plotting
## - here data contains a single value for each combintion of A, B and C
## - need to supply name for data twice
ABC.Interact.datse \leftarrow rep(c(0.5,1), each=4)
interaction.ABC.plot(MOE, A, B, C, data=ABC.Interact.dat,
                     ggplotFunc=list(geom_errorbar(data=ABC.Interact.dat,
                                                    aes(ymax=MOE+se, ymin=MOE-se),
                                                    width=0.2)))
## End(Not run)
```

is.allzero

Tests whether all elements are approximately zero

Description

A single-line function that tests whether all elements are zero (approximately).

Usage

```
is.allzero(x)
```

Arguments

Х

An object whose elements are to be tested.

Details

The mean of the absolute values of the elements of x is tested to determine if it is less than daeTolerance, which is initially set to .Machine\$double.eps $^{\circ}$ 0.5 (about 1.5E-08). The function set.daeTolerance can be used to change daeTolerance.

62 is.projector

Value

A logical.

Author(s)

Chris Brien

Examples

```
## create a vector of 9 zeroes and a one
y <- c(rep(0,9), 1)
## check that vector is only zeroes is FALSE
is.allzero(y)</pre>
```

is.projector

Tests whether an object is a valid object of class projector

Description

Tests whether an object is a valid object of class "projector".

Usage

```
is.projector(object)
```

Arguments

object

The matrix to be made into a projector.

Details

The function is.projector tests whether the object consists of a matrix that is square, symmetric and idempotent. In checking symmetry and idempotency, the equality of the matrix with either its transpose or square is tested. In this, a difference in elements is considered to be zero if it is less than daeTolerance, which is initially set to .Machine\$double.eps ^ 0.5 (about 1.5E-08). The function set.daeTolerance can be used to change daeTolerance.

Value

TRUE or FALSE depending on whether the object is a valid object of class "projector".

Warning

The degrees of freedom are not checked. correct.degfree can be used to check them.

Author(s)

Chris Brien

LatticeSquare_t49.des 63

See Also

```
projector, correct.degfree in package dae. projector for further information about this class.
```

Examples

```
## set up a 2 x 2 mean operator that takes the mean of a vector of 2 values
m <- matrix(rep(0.5,4), nrow=2)

## create an object of class projector
proj.m <- projector(m)

## check that it is a valid projector
is.projector(proj.m)</pre>
```

LatticeSquare_t49.des A Lattice square design for 49 treatments

Description

The systematic design for a lattice square for 49 treatments consisting of four 7 x 7 squares. For more details see the vignette *daeDesignNotes.pdf*.

Usage

```
data(LatticeSquare_t49.des)
```

Format

A data frame containing 196 observations of 4 variables.

Source

Cochran and Cox (1957) Experimental Designs. 2nd edn Wiley, New York.

```
marginality Extracts the marginality matrix (matrices) from a pstructure.object or a pcanon.object.
```

Description

Produces (i) a marginality matrix for the formula in a call to pstructure.formula or (ii) a list containing the marginlity matrices, one for each formula in the formulae argument of a call to designAnatomy.

A marginality matrix for a set of terms is a square matrix with a row and a column for each ternonaliased term. Its elements are zeroes and ones, the entry in the ith row and jth column indicates whether or not the ith term is marginal to the jth term i.e. the column space of the ith term is a subspace of that for the jth term and so the source for the jth term will be orthogonal to that for the ith term. 64 marginality

Usage

```
## $3 method for class 'pstructure'
marginality(object, ...)
## $3 method for class 'pcanon'
marginality(object, ...)
```

Arguments

object A pstructure.object produced by pstructure.formula or pcanon.object produced by designAnatomy.

... Further arguments passed to or from other methods. Unused at present.

Value

If object is a pstructure.object then a matrix containing the marginality matrix for the terms obtained from the formula in the call to pstructure.formula.

If object is a pcanon.object then a list with a component for each formula, each component having a marginality matrix that corresponds to one of the formulae in the call to designAnatomy. The components of the list will have the same names as the components of the formulae list and so will be unnamed if the components of the latter list are unnamed.

Author(s)

Chris Brien

See Also

```
pstructure.formula, designAnatomy, summary.pcanon, proj2.efficiency, proj2.combine, proj2.eigen, pstructure in package dae, eigen. projector for further information about this class.
```

mat.ar1 65

mat.ar1

Forms an ar1 correlation matrix

Description

Form the correlation matrix of order order whose correlations follow the arl pattern. The matrix is banded and has diagonal elements equal to one and the off-diagonal element in the ith row and jth column equal to ρ^k where k = |i - j|.

Usage

```
mat.ar1(rho, order)
```

Arguments

rho The correlation on the first off-diagonal.

order The order of the matrix to be formed.

Value

A banded correlation matrix whose elements follow an arl pattern.

Author(s)

Chris Brien

See Also

```
mat.I, mat.J, mat.exp, mat.gau, mat.banded, mat.ar2, mat.ar3, mat.sar2, mat.ma1, mat.ma2,
mat.arma
```

Examples

```
corr <- mat.ar1(rho=0.4, order=4)</pre>
```

mat.ar2

Forms an ar2 correlation matrix

Description

Form the correlation matrix of order order whose correlations follow the ar2 pattern. The resulting matrix is banded.

```
mat.ar2(ARparameters, order)
```

66 mat.ar3

Arguments

ARparameters A numeric containing the two autoregressive parameter values of the process,

being the weights given to the lag 1 and lag 2 response values.

order The order of the matrix to be formed.

Details

The correlations in the correlation matrix, corr say, are calculated from the autoregressive parameters, ARparameters. The values in

- the diagonal (k = 1) of corr are one;
- the first subdiagonal band (k = 2) of corr are equal to ARparameters[1]/(1-ARparameters[2]);
- in subsequent disgonal bands, (k = 3:order), of corr are ARparameters[1]*corr[k-1] + ARparameters[2]*corr[k-2].

Value

A banded correlation matrix whose elements follow an ar2 pattern.

Author(s)

Chris Brien

See Also

```
mat.I, mat.J, mat.exp, mat.gau, mat.banded, mat.ar1, mat.ar3, mat.sar2, mat.ma1, mat.ma2,
mat.arma
```

Examples

```
corr <- mat.ar2(ARparameters = c(0.4, 0.2), order = 4)
```

mat.ar3

Forms an ar3 correlation matrix

Description

Form the correlation matrix of order order whose correlations follow the ar3 pattern. The resulting matrix is banded.

Usage

```
mat.ar3(ARparameters, order)
```

Arguments

ARparameters A numeric containing the three autoregressive parameter values of the process,

being the weights given to the lag 1, lag 2 and lag 3 response values.

order The order of the matrix to be formed.

mat.arma 67

Details

The correlations in the correlation matrix, corr say, are calculated from the autoregressive parameters, ARparameters.

Let omega = 1 - ARparameters[2] - ARparameters[3] * (ARparameters[1] + ARparameters[3]). Then the values in

- the diagonal of corr (k = 1) are one;
- the first subdiagonal band (k = 2) of corr are equal to (ARparameters[1] + ARparameters[2]*ARparameters[3]) / omega;
- the second subdiagonal band (k = 3) of corr are equal to (ARparameters[1] * (ARparameters[1] + ARparameters[3]) + ARparameters[2] * (1 -ARparameters[2])) / omega;
- the subsequent subdiagonal bands, (k = 4:order), of corr are equal to ARparameters[1]*corr[k-1] + ARparameters[2]*corr[k-2] + ARparameters[3]*corr[k-3].

Value

A banded correlation matrix whose elements follow an ar3 pattern.

Author(s)

Chris Brien

See Also

```
mat.I, mat.J, mat.banded, mat.exp, mat.gau, mat.ar1, mat.ar2, mat.sar2, mat.ma1, mat.ma2,
mat.arma
```

Examples

```
corr <- mat.ar3(ARparameters = c(0.4, 0.2, 0.1), order = 4)
```

mat.arma

Forms an arma correlation matrix

Description

Form the correlation matrix of order order whose correlations follow the arma pattern. The resulting matrix is banded.

Usage

```
mat.arma(ARparameter, MAparameter, order)
```

Arguments

ARparameter A numeric value for the autoregressive parameter of the process, being the

weight given to the lag 1 response values.

MAparameter A numeric value for the moving average parameter of the process, being the

weight given to the lag 1 random variable.

order The order of the matrix to be formed.

68 mat.banded

Details

The correlations in the correlation matrix, corr say, are calculated from the correlation parameters, ARparameters. The values in

- the diagonal (k = 1) of corr are one;
- the first subdiagonal band (k = 2) of corr are equal to ARparameters[1]/(1-ARparameters[2]);
- in subsequent disgonal bands, (k = 3:order), of corr are ARparameters[1]*corr[k-1] + ARparameters[2]*corr[k-2].

Value

A banded correlation matrix whose elements follow an arma pattern.

Author(s)

Chris Brien

See Also

```
mat.I, mat.J, mat.exp, mat.gau, mat.banded, mat.ar1, mat.ar3, mat.sar2, mat.ma1, mat.ma2
```

Examples

```
corr <- mat.arma(ARparameter = 0.4, MAparameter = -0.2, order = 4)</pre>
```

mat.banded

Form a banded matrix from a vector of values

Description

Takes the first value in x and places it down the diagonal of the matrix. Takes the second value in x and places it down the first subdiagonal, both below and above the diagonal of the matrix. The third value is placed in the second subdiagonal and so on, until the bands for which there are elements in x have been filled. All other elements in the matrix will be zero.

Usage

```
mat.banded(x, nrow, ncol)
```

Arguments

x A numeric containing the values for each band from 1 to the length of x.

nrow The number of rows in the banded matrix being formed.

ncol The number of columns in the banded matrix being formed.

Value

An $nrow \times ncol$ matrix.

mat.dirprod 69

Author(s)

Chris Brien

See Also

```
matmult, mat.ar1, mat.ar2, mat.ar3, mat.sar2, mat.exp, mat.gau, mat.ma1, mat.ma2, mat.arma
mat.I, mat.J
```

Examples

mat.dirprod

Forms the direct product of two matrices

Description

Form the direct product of the $m \times n$ matrix \mathbf{A} and the $p \times q$ matrix \mathbf{B} . It is also called the Kroneker product and the right direct product. It is defined to be the result of replacing each element of \mathbf{A} , a_{ij} , with $a_{ij}\mathbf{B}$. The result matrix is $mp \times nq$.

The method employed uses the rep function to form two $mp \times nq$ matrices: (i) the direct product of **A** and **J**, and (ii) the direct product of **J** and **B**, where each **J** is a matrix of ones whose dimensions are those required to produce an $mp \times nq$ matrix. Then the elementwise product of these two matrices is taken to yield the result.

Usage

```
mat.dirprod(A, B)
```

Arguments

A The left-hand matrix in the product.

B The right-hand matrix in the product.

Value

```
An mp \times nq matrix.
```

Author(s)

Chris Brien

See Also

```
matmult, mat.dirprod
```

70 mat.dirsum

Examples

```
col.I <- mat.I(order=4)
row.I <- mat.I(order=28)
V <- mat.dirprod(col.I, row.I)</pre>
```

mat.dirsum

Forms the direct sum of a list of matrices

Description

The direct sum is the partitioned matrices whose diagonal submatrices are the matrices from which the direct sum is to be formed and whose off-diagonal submatrices are conformable matrices of zeroes. The resulting matrix is $m \times n$, where m is the sum of the numbers of rows of the contributing matrices and n is the sum of their numbers of columns.

Usage

```
mat.dirsum(matrices)
```

Arguments

matrices

A list, each of whose component is a matrix.

Value

```
An m \times n matrix.
```

Author(s)

Chris Brien

See Also

```
mat.dirprod, matmult
```

```
m1 <- matrix(1:4, nrow=2)
m2 <- matrix(11:16, nrow=3)
m3 <- diag(1, nrow=2, ncol=2)
dsum <- mat.dirsum(list(m1, m2, m3))</pre>
```

mat.exp 71

mat.exp

Forms an exponential correlation matrix

Description

Form the correlation matrix of order equal to the length of coordinates. The matrix has diagonal elements equal to one and the off-diagonal element in the ith row and jth column equal to ρ^k where k = |coordinate[i] - coordinate[j]|.

Usage

```
mat.exp(rho, coordinates)
```

Arguments

rho The correlation for points a distance of one apart.

coordinates The coordinates of points whose correlation matrix is to be formed.

Value

A correlation matrix whose elements depend on the power of the absolute distance apart.

Author(s)

Chris Brien

See Also

```
mat.I, mat.J, mat.banded, mat.ar1, mat.ar2, mat.ar3, mat.sar2, mat.ma1, mat.ma2, mat.arma,
mat.gau
```

Examples

```
corr <- mat.exp(coordinates=c(3:6, 9:12, 15:18), rho=0.1)</pre>
```

mat.gau

Forms an exponential correlation matrix

Description

Form the correlation matrix of order equal to the length of coordinates. The matrix has diagonal elements equal to one and the off-diagonal element in the ith row and jth column equal to ρ^k where $k=(coordinate[i]-coordinate[j])^2$.

```
mat.gau(rho, coordinates)
```

72 mat.I

Arguments

rho The correlation for points a distance of one apart.

coordinates The coordinates of points whose correlation matrix is to be formed.

Value

A correlation matrix whose elements depend on the power of the absolute distance apart.

Author(s)

Chris Brien

See Also

```
mat.I, mat.J, mat.banded, mat.ar1, mat.ar2, mat.ar3, mat.sar2, mat.ma1, mat.ma2, mat.arma,
mat.exp
```

Examples

```
corr <- mat.gau(coordinates=c(3:6, 9:12, 15:18), rho=0.1)</pre>
```

mat.I

Forms a unit matrix

Description

Form the unit or identity matrix of order order.

Usage

```
mat.I(order)
```

Arguments

order

The order of the matrix to be formed.

Value

A square matrix whose diagonal elements are one and its off-diagonal are zero.

Author(s)

Chris Brien

See Also

```
mat.J, mat.ar1
```

```
col.I <- mat.I(order=4)</pre>
```

mat.J 73

mat.J

Forms a square matrix of ones

Description

Form the square matrix of ones of order order.

Usage

```
mat.J(order)
```

Arguments

order

The order of the matrix to be formed.

Value

A square matrix all of whose elements are one.

Author(s)

Chris Brien

See Also

```
mat.I, mat.ar1
```

Examples

```
col.J <- mat.J(order=4)</pre>
```

mat.ma1

Forms an mal correlation matrix

Description

Form the correlation matrix of order order whose correlations follow the mal pattern. The matrix is banded and has diagonal elements equal to one and subdiagonal element equal to -MAparameter / (1 + MAparameter *MAparameter).

Usage

```
mat.ma1(MAparameter, order)
```

Arguments

MAparameter The moving average parameter, being the weight applied to the lag 1 random

pertubation.

order The order of the matrix to be formed.

74 mat.ma2

Value

A banded correlation matrix whose elements follow an mal pattern.

Author(s)

Chris Brien

See Also

```
mat.I, mat.J, mat.exp, mat.gau, mat.banded, mat.ar2, mat.ar3, mat.sar2, mat.ma2, mat.arma
```

Examples

```
corr <- mat.ma1(MAparameter=0.4, order=4)</pre>
```

mat.ma2

Forms an ma2 correlation matrix

Description

Form the correlation matrix of order order whose correlations follow the ma2 pattern. The resulting matrix is banded.

Usage

```
mat.ma2(MAparameters, order)
```

Arguments

MAparameters A numeric containing the two moving average parameter values of the process,

being the weights given to the lag 1 and lag 2 random pertubations.

order The order of the matrix to be formed.

Details

The correlations in the correlation matrix, corr say, are calculated from the moving average parameters, MAparameters. The values in

- the diagonal (k = 1) of corr are one;
- the first subdiagonal band (k = 2) of corr are equal to
 -MAparameters[1]*(1 -MAparameters[2]) / div;
- the second subdiagonal bande (k = 3) of corr are equal to -MAparameters[2] / div;
- in subsequent disgonal bands, (k = 4: order), of corr are zero,

where div = 1 + MMAparameters[1] * MAparameters[2] * MAparameter

Value

A banded correlation matrix whose elements follow an ma2 pattern.

mat.ncssvar 75

Author(s)

Chris Brien

See Also

```
mat.I, mat.J, mat.exp, mat.gau, mat.banded, mat.ar1, mat.ar3, mat.sar2, mat.ma1, mat.arma
```

Examples

```
corr <- mat.ma2(MAparameters = c(0.4, -0.2), order = 4)
```

mat.ncssvar Calculates the variance matrix of the random effects for a natural cubic smoothing spline

Description

Calculates the variance matrix of the random effects for a natural cubic smoothing spline. It is the tri-diagonal matrix G_s given by Verbyla et al., (1999) multiplied by the variance component for the random spline effects.

Usage

```
mat.ncssvar(sigma2s = 1, knot.points, print = FALSE)
```

Arguments

sigma2s A numeric giving the value of the variance component for the random spline ef-

fects. The smoothing parameter is then the inverse of the ratio of this component

to the residual variance.

knot.points A numeric giving the values of the knots point used in fitting the spline. These

must be orderd in increasing order.

print A logical indicating whether to print the matrix.

Value

A matrix containing the variances and covariances of the random spline effects.

Author(s)

Chris Brien

References

Verbyla, A. P., Cullis, B. R., Kenward, M. G., and Welham, S. J. (1999). The analysis of designed experiments and longitudinal data by using smoothing splines (with discussion). *Journal of the Royal Statistical Society, Series C (Applied Statistics)*, **48**, 269-311.

See Also

Zncsspline.

76 mat.sar

Examples

```
Gs <- mat.ncssvar(knot.points = 1:10)</pre>
```

mat.sar

Forms an sar correlation matrix

Description

Form the correlation matrix of order order whose correlations follow the sar pattern. The resulting matrix is banded.

Usage

```
mat.sar(SARparameter, order)
```

Arguments

SARparameter A numeric containing the single value of the parameter from which the correla-

tions are calculated.

order The order of the matrix to be formed.

Details

The values of the correlations in the correlation matrix, corr say, are calculated from the SARparameter, gamma as follows. The values in

- the diagonal of corr (k = 1) are one;
- the first subdiagonal band (k = 2) of corr are equal to gamma/(1 + (gamma * gamma / 4));
- the subsequent subdiagonal bands, (k = 3:order), of corr are equal to gamma * corr[k-1] (gamma * gamma/4) * corr[k-2].

Value

A banded correlation matrix whose elements follow an sar pattern.

Author(s)

Chris Brien

See Also

```
mat.I, mat.J, mat.banded, mat.exp, mat.gau, mat.ar1, mat.ar2, mat.ar3, mat.sar2, mat.ma1,
mat.ma2, mat.arma
```

```
corr <- mat.sar(SARparameter = -0.4, order = 4)</pre>
```

mat.sar2 77

mat.sar2

Forms an sar2 correlation matrix

Description

Form the correlation matrix of order order whose correlations follow the sar2 pattern, a pattern used in crop competition models. The resulting matrix is banded and is a constrained AR3 matrix.

Usage

```
mat.sar2(gamma, order, print = NULL)
```

Arguments

gamma	A numeric containing the two values of gamma, being parameters linked with spatial dependence and competition.
order	The order of the matrix to be formed.
print	A character giving the object to be printed. Currently, only the claculated values of the ar3parameters can be printed. If NULL, nothing is printed.

Details

```
The values of the AR3 parameters, phi, are calculated from the gammas as follows: phi[1] = gamma[1] + 2 * gamma[2]; phi[2] = -gamma[2] * (2*gamma[2] + gamma[1]); phi[3] = gamma[1] * gamma[2] * gamma[2].
```

Then the correlations in the correlation matrix, corr say, are calculated from the correlation parameters, phi. Let omega = 1 - phi[2] - phi[3] * (phi[1] + phi[3]). Then the values in

- the diagonal of corr (k = 1) are one;
- the first subdiagonal band (k = 2) of corr are equal to (phi[1] + phi[2]*phi[3]) / omega;
- the second subdiagonal band (k = 3) of corr are equal to (phi[1] * (phi[1] + phi[3]) + phi[2] * (1 -phi[2])) / omega;
- the subsequent subdiagonal bands, (k = 4: order), of corr are equal to phi[1]*corr[k-1] + phi[2]*corr[k-2] + phi[3]*corr[k-3].

Value

A banded correlation matrix whose elements follow an sar2 pattern.

Author(s)

Chris Brien

See Also

```
mat.I, mat.J, mat.banded, mat.exp, mat.gau, mat.ar1, mat.ar2, mat.ar3, mat.sar, mat.ma1,
mat.ma2, mat.arma
```

```
corr <- mat.sar2(gamma = c(-0.4, 0.2), order = 4)
corr <- mat.sar2(gamma = c(-0.4, 0.2), order = 4, print = "ar3")
```

78 mat. Vpred

	mat.Vpred	Calculates the variances of a set of predicted effects from a mixed model
--	-----------	---

Description

For n observations, w effects to be predicted, f nuiscance fixed effects and r nuisance random effects, the variances of a set of predicted effects is calculated using the incidence matrix for the effects to be predicted and, optionally, a variance matrix of the effects, an incidence matrix for the nuisance fixed factors and covariates, the variance matrix of the nuisance random effects in the mixed model and the residual variance matrix.

This function has been superseded by mat. Vpredicts, which allows the use of both matrices and formulae.

Usage

```
mat.Vpred(W, Gg = 0, X = matrix(1, nrow = nrow(W), ncol = 1), Vu = 0, R, eliminate)
```

Arguments

_	
W	The n x w incidence matrix for the w effects to be predicted.
Gg	The w x w variance matrix of the w effects to be predicted. If the effects to be predicted are fixed, set to 0.
X	The $n \times f$ incidence matrix for the f nuisance fixed factors and covariates. The default is a column vector of ones.
Vu	The $n \times r$ variance matrix of the r nuisance random effects. If there are none, set to zero.
R	The residual variance matrix.
eliminate	The n x n projector onto the subspace corresponding to the effects to be eliminated from the information matrix prior to inverting it to form the variance matrix of the predicted effects. It is only appropriate to use this option when the effects to be predicted are fixed.

Details

Firstly the information matrix is calculated as

A <-t(W) %*% Vinv %*% W + ginv(Gg) -A%*%ginv(t(X)%*%Vinv%*%X)%*%t(A), where Vinv <-ginv(Vu + R), A = t(W) %*% Vinv %*% X and ginv(B) is the unique Moore-Penrose inverse of B formed using the eigendecomposition of B.

If eliminate is set and the effects to be predicted are fixed then the reduced information matrix is calculated as A <-(I -eliminate) Vinv (I -eliminate).

Finally, the variance of the predicted effects is calculated: Vpred <-ginv(A).

Value

A w x w matrix containing the variances and covariances of the predicted effects.

Author(s)

Chris Brien

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References

Smith, A. B., D. G. Butler, C. R. Cavanagh and B. R. Cullis (2015). Multi-phase variety trials using both composite and individual replicate samples: a model-based design approach. *Journal of Agricultural Science*, **153**, 1017-1029.

See Also

designAmeasures, mat. Vpredicts.

Examples

```
## Reduced example from Smith et al. (2015)
## Generate two-phase design
mill.fac <- fac.gen(list(Mrep = 2, Mday = 2, Mord = 3))
field.lay <- fac.gen(list(Frep = 2, Fplot = 4))</pre>
field.lay$Variety <- factor(c("D","E","Y","W","G","D","E","M"),</pre>
                              levels = c("Y","W","G","M","D","E"))
start.design \leftarrow cbind(mill.fac, field.lay[c(3,4,5,8,1,7,3,4,5,8,6,2),])
rownames(start.design) <- NULL</pre>
## Set up matrices
n <- nrow(start.design)</pre>
W <- model.matrix(~ -1+ Variety, start.design)
ng <- ncol(W)
Gg<- diag(1, ng)</pre>
Vu <- with(start.design, fac.vcmat(Mrep, 0.3) +</pre>
                           fac.vcmat(fac.combine(list(Mrep, Mday)), 0.2) +
                           fac.vcmat(Frep, 0.1) +
                           fac.vcmat(fac.combine(list(Frep, Fplot)), 0.2))
R \leftarrow diag(1, n)
## Calculate the variance matrix of the predicted random Variety effects
Vp <- mat.Vpred(W = W, Gg = Gg, Vu = Vu, R = R)</pre>
designAmeasures(Vp)
## Calculate the variance matrix of the predicted fixed Variety effects,
## elminating the grand mean
Vp.reduc <- mat.Vpred(W = W, Gg = 0, Vu = Vu, R = R,</pre>
                       eliminate = projector(matrix(1, nrow = n, ncol = n)/n))
designAmeasures(Vp.reduc)
```

mat.Vpredicts

Calculates the variances of a set of predicted effects from a mixed model, based on supplied matrices or formulae.

Description

For n observations, w effects to be predicted, f nuiscance fixed effects, r nuisance random effects and n residuals, the variances of a set of predicted effects is calculated using the incidence matrix for the effects to be predicted and, optionally, a variance matrix of these effects, an incidence matrix for the nuisance fixed factors and covariates, the variance matrix of the nuisance random effects and the residual variance matrix. The matrices can be supplied directly or using formulae and a matrix specifying the variances of the nuisance random effects. The difference between mat. Vpredicts

80 mat. Vpredicts

and mat. Vpred is that the former has different names for equivalent arguments and the latter does not allow for the use of formulae.

Usage

Arguments

 guments	
target	The n x wincidence $matrix$ for the weffects targetted for prediction, or a formula from which the $matrix$ can be generated.
Gt	The value of the variance component for the targetted effects or the w x w variance $matrix$ of the w targetted effects. If the targetted effects are fixed, set Gt to 0.
fixed	The n x f incidence matrix for the f nuisance fixed effects and covariates, or a formula from which the matrix can be generated. The default is a formula for an intercept-only model.
random	The n x r incidence matrix for the r nuisance randm effects, or a formula from which the matrix can be generated. The default is 0, which implies that there are no random effects.
G	The rxr variance matrix of the r nuisance random effects. This term only needs to be set if random is a formula. Then it is set to a list, in which each component is either a single value or a matrix; there needs to be a component for each term in the expanded formula, with the order of the terms and components matching. If it is a single value, a diagonal matrix of dimension equal to the product of the numbers of levels of the factors in its term. If it is a matrix, its dimension must be equal to the product of the numbers of levels of the factors in its term.
R	The n \times n residual variance matrix. If R is not set in the call, then it is set to the identity matrix.
design	A data. frame containing the design to be used in an experiment from which predictions are to be obtained. It is not required when the only formula specified is an intercept-only formula.
eliminate	The n x n projector onto the subspace corresponding to the effects to be eliminated from the information matrix prior to inverting it to form the variance matrix of the predicted effects. It is only appropriate to use this option when the effects to be predicted are fixed.
keep.order	A logical indicating whether the terms should keep their position in the expanded formula projector, or reordered so that main effects precede two-factor interactions, which precede three-factor interactions and so on.
result	A character indicating which matrix is to be returned: variance.matrix or

Details

The mixed model for which the predictions are to be obtained is of the form $Y = X\beta + Ww + Zu + e$, where W is the incidence matrix for the target predicted effects w, X is the is incidence matrix for the fixed nuisance effects β , Z is the is incidence matrix for the random nuisance effects u, e are the residuals; the u are assumed to have variance matrix G so that their contribution to the

information.matrix.

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variance matrix for Y is $Vu = ZGZ^T$ and e is assumed to have variance matrix R. If the target effects are random then the variance matrix for w is G_t so that their contribution to the variance matrix for Y is WG_tW^T .

As described in Hooks et al. (2009, Equation 19), the information matrix is calculated as $A \leftarrow t(W) \% \% Vinv \% \% W + ginv(Gg) -A\% \% ginv(t(X)\% \% Vinv\% \% X)\% \% \% (A), where Vinv <-ginv(Vu + R), A = t(W) \% \% Vinv \% X and ginv(B) is the unique Moore-Penrose inverse of B formed using the eigendecomposition of B.$

Then, if eliminate is set and the effects to be predicted are fixed then the reduced information matrix is calculated as $A \leftarrow (I - eliminate)$ Vinv (I - eliminate).

Finally, if result is set to variance.matrix, the variance of the predicted effects is calculated: Vpred <-ginv(A) and returned; otherwise the information matrix A is returned. The rank of the matrix to be returned is obtain via a singular value decomposition of the information matrix, it being the number of nonzero eigenvalues. An eigenvalue is regarded as zero if it is less than daeTolerance, which is initially set to.Machine\$double.eps ^ 0.5 (about 1.5E-08). The function set.daeTolerance can be used to change daeTolerance.

Value

A w x w matrix containing the variances and covariances of the predicted effects or the information matrix for the effects, depending on the setting of result. The matrix has its rank as an attribute.

Author(s)

Chris Brien

References

Hooks, T., Marx, D., Kachman, S., and Pedersen, J. (2009). Optimality criteria for models with random effects. *Revista Colombiana de Estadistica*, **32**, 17-31.

Smith, A. B., D. G. Butler, C. R. Cavanagh and B. R. Cullis (2015). Multi-phase variety trials using both composite and individual replicate samples: a model-based design approach. *Journal of Agricultural Science*, **153**, 1017-1029.

See Also

designAmeasures, mat. Vpred.

Examples

Specify matrices to calculate the variance matrix of the predicted fixed Variety effects

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```
W <- model.matrix(~ -1 + Variety, start.design)</pre>
Vu <- with(start.design, fac.vcmat(Mrep, gammas["Mrep"]) +</pre>
                          fac.vcmat(fac.combine(list(Mrep,Mday)), gammas["Mrep:Mday"]) +
                          fac.vcmat(Frep, gammas["Frep"]) +
                          fac.vcmat(fac.combine(list(Frep,Fplot)), gammas["Frep:Fplot"]))
R <- diag(1, nrow(start.design))</pre>
## Calculate variance matrix
Vp <- mat.Vpredicts(target = W, random=Vu, R=R)</pre>
## Calculate the variance matrix of the predicted random Variety effects using formulae
Vp <- mat.Vpredicts(target = ~ -1 + Variety, Gt = 1,</pre>
                     fixed = \sim 1,
                     random = ~ -1 + Mrep/Mday + Frep/Fplot,
                     G = as.list(gammas[c(4,5,2,3)]),
                     R = R, design = start.design)
designAmeasures(Vp)
## Calculate the variance matrix of the predicted fixed Variety effects,
## elminating the grand mean
n <- nrow(start.design)</pre>
Vp.reduc <- mat.Vpredicts(target = ~ -1 + Variety,</pre>
                           random = ~ -1 + Mrep/Mday + Frep/Fplot,
                           G = as.list(gammas[c(4,5,2,3)]),
                           eliminate = projector(matrix(1, nrow = n, ncol = n)/n),
                           design = start.design)
designAmeasures(Vp.reduc)
```

McIntyreTMV.dat

The design and data from McIntyre's (1955) two-phase experiment

Description

McIntyre (1955) reports an investigation of the effect of four light intensities on the synthesis of tobacco mosaic virus in leaves of tobacco *Nicotiana tabacum* var. Hickory Pryor. It is a two-phase experiment: the first phase is a treatment phase, in which the four light treatments are randomized to the tobacco leaves, and the second phase is an assay phase, in which the tobacco leaves are randomized to the half-leaves of assay plants. For more details see the vignette *daeDesignNotes.pdf*.

Usage

```
data(McIntyreTMV.dat)
```

Format

A data.frame containing 196 observations of 4 variables.

Source

McIntyre, G. A. (1955) Design and Analysis of Two Phase Experiments. *Biometrics*, 11, 324–334.

meanop 83

meanop

computes the projection matrix that produces means

Description

Replaced by fac.meanop.

mpone

Converts the first two levels of a factor into the numeric values -1 and +1

Description

Converts the first two levels of a factor into the numeric values -1 and +1.

Usage

```
mpone(factor)
```

Arguments

factor

The factor to be converted.

Value

A numeric vector.

Warning

If the factor has more than two levels they will be coerced to numeric values.

Author(s)

Chris Brien

See Also

```
mpone in package dae, factor, relevel.
```

```
## generate all combinations of two two-level factors
mp <- c("-", "+")
Frf3.trt <- fac.gen(list(A = mp, B = mp))
## add factor C, whose levels are the products of the levles of A and B
Frf3.trt$C <- factor(mpone(Frf3.trt$A)*mpone(Frf3.trt$B), labels = mp)</pre>
```

no.reps

no.reps	Computes the number of replicates for an experiment

Description

Computes the number of pure replicates required in an experiment to achieve a specified power.

Usage

Arguments

multiple	The multiplier, m, which when multiplied by the number of pure replicates of a treatment, r, gives the number of observations rm used in computing means for some, not necessarily proper, subset of the treatment factors; m is the replication arising from other treatment factors. However, for single treatment factor experiments the subset can only be the treatment factor and $m=1$.
df.num	The degrees of freedom of the numerator of the F for testing the term involving the treatment factor subset.
df.denom	The degrees of freedom of the denominator of the F for testing the term involving the treatment factor subset.
delta	The true difference between a pair of means for some, not necessarily proper, subset of the treatment factors.
sigma	The population standard deviation.
alpha	The significance level to be used.
power	The minimum power to be achieved.
tol	The maximum difference tolerated between the power required and the power computed in determining the number of replicates.
print	TRUE or FALSE to have or not have a table of power calculation details printed out.

Value

A list containing nreps, a single numeric value containing the computed number of pure replicates, and power, a single numeric value containing the power for the computed number of pure replicates.

Author(s)

Chris Brien

See Also

```
power.exp, detect.diff in package dae.
```

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Examples

Oats.dat

Data for an experiment to investigate nitrogen response of 3 oats varieties

Description

Yates (1937) describes a split-plot experiment that investigates the effects of three varieties of oats and four levels of Nitrogen fertilizer. The varieties are assigned to the main plots using a randomized complete block design with 6 blocks and the nitrogen levels are randomly assigned to the subplots in each main plot.

The columns in the data frame are: Blocks, Wplots, Subplots, Variety, Nitrogen, xNitrogen, Yield. The column xNitrogen is a numeric version of the factor Nitrogen. The response variable is Yield.

Usage

```
data(Oats.dat)
```

Format

A data.frame containing 72 observations of 7 variables.

Author(s)

Chris Brien

Source

Yates, F. (1937). The Design and Analysis of Factorial Experiments. *Imperial Bureau of Soil Science, Technical Communication*, **35**, 1-95.

p2canon.object

Description of a p2canon object

Description

An object of class p2canon that contains information derived from two formulae using projs. 2canon.

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Value

A list of class p2canon. It has two components: decomp and aliasing. The decomp component iscomposed as follows:

- It has a component for each component of Q1.
- Each of the components for Q1 is a list; each of these lists has one component for each of Q2 and a component Pres.
- Each of the Q2 components is a list of three components: pairwise, adjusted and Qproj. These components are based on an eigenalysis of the relationship between the projectors for the parent Q1 and Q2 components.
 - 1. Each pairwise component is based on the nonzero canonical efficiency factors for the joint decomposition of the two parent projectors (see proj2.eigen).
 - 2. An adjusted component is based on the nonzero canonical efficiency factors for the joint decomposition of the Q1 component and the Q2 component, the latter adjusted for all Q2 projectors that have occured previously in the list.
 - 3. The Qproj component is the adjusted projector for the parent Q2 component.
- The pairwise and adjusted components have the following components: efficiencies, aefficiency, mefficiency, sefficiency, eefficiency, xefficiency, order and dforthog for details see efficiency.criteria.

The aliasing component is a data frame decribing the aliasing between terms corresponding to two Q2 projectors when estimated in subspaces corresponding to a Q1 projector.

Author(s)

Chris Brien

See Also

projs.2canon, designAnatomy, pcanon.object.

pcanon.object

Description of a pcanon object

Description

An object of class peanon that contains information derived from several formulae using designAnatomy.

Value

A list of class peanon that has four components: (i) Q, (ii) terms, (iii) sources, (iv) marginality, and (v) aliasing. Each component is a list with as many components as there are formulae in the formulae list supplied to designAnatomy.

The Q list is made up of the following components:

- 1. The first component is the joint decomposition of two structures derived from the first two formulae, being the p2canon.object produced by projs.2canon.
- 2. Then there is a component for each further formulae; it contains the p2canon.object obtained by applying projs.2canon to the structure for a formula and the already established joint decomposition of the structures for the previous formulae in the formulae.

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3. The last component contains the the list of the projectors that give the combined canonical decomposition derived from all of the formulae.

The terms, sources, marginalty and aliasing lists have a component for each formula in the formulae argument to designAnatomy, Each component of the terms and sources lists has a character vector containing the terms or sources derived from its formula. For the marginality component, each component is the marginality matrix for the terms derived from its formula. For the aliasing component, each component is the aliasing data.frame for the source derived from its formula. The components of these four lists are produced by pstructure.formula and are copied from the pstructure.object for the formula. The names of the components of these four lists will be the names of the components in the formulae list.

The object has the attribute labels, which is set to "terms" or "sources" according to which of these were used to label the projectors when the object was created.

Author(s)

Chris Brien

See Also

designAnatomy, p2canon.object.

power.exp	Computes the power for an experiment

Description

Computes the power for an experiment.

Usage

Arguments

rm	The number of observations used in computing a mean.
df.num	The degrees of freedom of the numerator of the F for testing the term involving the means.
df.denom	The degrees of freedom of the denominator of the F for testing the term involving the means.
delta	The true difference between a pair of means.
sigma	The population standard deviation.
alpha	The significance level to be used.
print	TRUE or FALSE to have or not have a table of power calculation details printed out.

Value

A single numeric value containing the computed power.

88 print.aliasing

Author(s)

Chris Brien

See Also

```
no.reps, detect.diff in package dae.
```

Examples

print.aliasing

Print an aliasing data.frame

Description

Prints an aliasing data. frame.

Usage

```
## S3 method for class 'aliasing'
print(x, which.criteria = c("aefficiency","eefficiency","order"), ...)
```

Arguments

x The data. frame that is also of class aliasing and is to be printed.

which.criteria A character vector nominating the efficiency criteria to be included in the summary of aliasing between terms. It can be none, all or some combination of aefficiency, mefficiency, sefficiency, eefficiency, xefficiency, order and dforthog – for details see efficiency.criteria. If none, no cri-

teria are printed.

... Further arguments passed to the print method for data.frame.

Author(s)

Chris Brien

See Also

```
print, print.default, show.
```

print.projector 89

Examples

print.projector

Print projectors

Description

Print an object of class "projector", displaying the matrix and its degrees of freedom (rank).

Usage

```
## S3 method for class 'projector'
print(x, ...)
```

Arguments

x The object of class "projector" to be printed.

... Further arguments passed to or from other methods.

Author(s)

Chris Brien

See Also

```
print, print.default, show.
projector for further information about this class.
```

```
## set up a 2 x 2 mean operator that takes the mean of a vector of 2 values
m <- matrix(rep(0.5,4), nrow=2)

## create an object of class projector
proj.m <- projector(m)

## print the object either using the Method function, the generic function or show
print.projector(proj.m)
print(proj.m)
proj.m</pre>
```

90 print.pstructure

print.pstructure

Prints a pstructure.object

Description

Prints a pstructure.object, which is of class pstructure. The df, terms and sources are coerced into a data. frame and printed; the marginality matrix is printed separately.

Usage

```
## S3 method for class 'pstructure'
print(x, which.criteria = c("aefficiency","eefficiency","order"), ...)
```

Arguments

x The pstructure.object, which is of class pstructure and is to be printed.

which.criteria A character vector nominating the efficiency criteria to be included in the summary of aliasing between terms. It can be none, all or some combination of aefficiency, mefficiency, sefficiency, eefficiency, xefficiency, order and dforthog – for details see efficiency.criteria. If none, no criteria are printed.

Further arguments passed to or from other methods.

Author(s)

Chris Brien

See Also

```
print, print.default, show.
```

```
## Generate a data.frame with 4 factors, each with three levels, in standard order
ABCD.lay <- fac.gen(list(A = 3, B = 3, C = 3, D = 3))

## create a pstructure object based on the formula ((A*B)/C)*D
ABCD.struct <- pstructure.formula(~ ((A*B)/C)*D, data =ABCD.lay)

## print the object either using the Method function, the generic function or show
print.pstructure(ABCD.struct)
print(ABCD.struct)
ABCD.struct</pre>
```

print.summary.p2canon Prints the values in an summary.p2canon object

Description

Prints a summary.p2canon object, which is also a data.frame, in a pretty format.

Usage

```
## S3 method for class 'summary.p2canon'
print(x, ...)
```

Arguments

x A summary.p2canon object.... further arguments passed to print.

Value

No value is returned.

Author(s)

Chris Brien

See Also

```
summary.p2canon
```

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```
print.summary.pcanon Prints the values in an summary.pcanon object
```

Description

Prints a summary. pcanon object, which is also a data. frame, in a pretty format.

Usage

```
## S3 method for class 'summary.pcanon'
print(x, aliasing.print = TRUE, ...)
```

Arguments

```
x A summary.pcanon object.

aliasing.print A logical indicating whether the aliasing between sources is to be printed.

Ignored for legacy summary.pcanon objects resulting from versions prior to 3.0-
0 and so using projs.canon

further arguments passed to print.
```

Value

No value is returned.

Author(s)

Chris Brien

See Also

```
summary.pcanon
```

proj2.combine 93

proj2.combine	Compute the projection and Residual operators for two, possibly nonorthogonal, projectors

Description

The canonical relationship between a pair of projectors is established by decomposing the range of Q1 into a part that pertains to Q2 and a part that is orthogonal to Q2. It also produces the nonzero canonical efficiency factors for the joint decomposition of Q1 and Q and the corresponding eigenvectors of Q1 (James and Wilkinson, 1971). Q1 and Q2 may be nonorthogonal.

Usage

```
proj2.combine(Q1, Q2)
```

Arguments

Q1 A symmetric projector whose range is to be decomposed.

Q2 A symmetric projector whose range in Q1 is required.

Details

The nonzero canonical efficiency factors are the nonzero eigenvalues of Q1 %*% Q2 %*% Q1 (James and Wilkinson, 1971). An eigenvalue is regarded as zero if it is less than daeTolerance, which is initially set to .Machine\$double.eps ^ 0.5 (about 1.5E-08). The function set.daeTolerance can be used to change daeTolerance.

The eigenvectors are the eigenvectors of Q1 corresponding to the nonzero canonical efficiency factors. The eigenvectors for Q2 can be obtained by premultiplying those for Q1 by Q2.

Qres is computed using equation 4.10 from James and Wilkinson (1971), if the number of distinct canonical efficiency factors is less than 10. If this fails to produce a projector or the number of distinct canonical efficiency factors is 10 or more, equation 5.3 of Payne and Tobias (1992) is used to obtain Qres. In this latter case, Qres = Q1 -Q1 %*% ginv(Q2 %*% Q1 %*% Q2) %*% Q1. Qconf is obtained by subtracting Qres from Q1.

Value

A list with the following components:

- 1. efficiencies: a vector containing the nonzero canonical efficiency factors;
- 2. **eigenvectors:** an n x r matrix, where n is the order of the projectors and r is the number of nonzero canonical efficiency factors; it contains the eigenvectors of Q1 corresponding to the nonzero canonical efficiency factors.
- 3. **Qconf:** a projector onto the part of the range of Q1 with which Q2 is confounded;
- 4. **Qres:** a projector onto the part of the range of Q1 that is orthogonal to the range of Q2.

Author(s)

Chris Brien

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References

James, A. T. and Wilkinson, G. N. (1971) Factorization of the residual operator and canonical decomposition of nonorthogonal factors in the analysis of variance. *Biometrika*, **58**, 279–294.

Payne, R. W. and R. D. Tobias (1992). General balance, combination of information and the analysis of covariance. *Scandinavian Journal of Statistics*, **19**, 3–23.

See Also

```
proj2.eigen, proj2.efficiency, decomp.relate in package dae. projector for further information about this class.
```

Examples

```
## PBIBD(2) from p. 379 of Cochran and Cox (1957) Experimental Designs.
## 2nd edn Wiley, New York
PBIBD2.unit <- list(Block = 6, Unit = 4)
PBIBD2.nest <- list(Unit = "Block")</pre>
trt <- factor(c(1,4,2,5, 2,5,3,6, 3,6,1,4, 4,1,5,2, 5,2,6,3, 6,3,4,1))
PBIBD2.lay <- designRandomize(allocated = trt,</pre>
                               recipient = PBIBD2.unit,
                               nested.recipients = PBIBD2.nest)
## obtain sets of projectors
unit.struct <- pstructure(~ Block/Unit, data = PBIBD2.lay)</pre>
trt.struct <- pstructure(~ trt, data = PBIBD2.lay)</pre>
## obtain the projection operators for the interblock analysis
PBIBD2.Bops <- proj2.combine(unit.struct$Q[["Unit[Block]"]], trt.struct$Q[["trt"]])
Q.B.T <- PBIBD2.Bops$Qconf
Q.B.res <- PBIBD2.Bops$Qres
## demonstrate their orthogonality
is.allzero(Q.B.T %*% Q.B.res)
```

proj2.efficiency

Computes the canonical efficiency factors for the joint decomposition of two projectors

Description

Computes the canonical efficiency factors for the joint decomposition of two projectors (James and Wilkinson, 1971).

Usage

```
proj2.efficiency(Q1, Q2)
```

Arguments

```
Q1 An object of class "projector".
Q2 An object of class "projector".
```

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Details

The nonzero canonical efficiency factors are the nonzero eigenvalues of Q1 %*% Q2 %*% Q1 (James and Wilkinson, 1971). An eigenvalue is regarded as zero if it is less than daeTolerance, which is initially set to .Machine\$double.eps ^ 0.5 (about 1.5E-08). The function set.daeTolerance can be used to change daeTolerance.

Value

A vector containing the nonzero canonical efficiency factors.

Author(s)

Chris Brien

References

James, A. T. and Wilkinson, G. N. (1971) Factorization of the residual operator and canonical decomposition of nonorthogonal factors in the analysis of variance. *Biometrika*, **58**, 279-294.

See Also

```
efficiency.criteria, proj2.eigen, proj2.combine in package dae, eigen. projector for further information about this class.
```

Examples

proj2.eigen

Canonical efficiency factors and eigenvectors in joint decomposition of two projectors

Description

Computes the canonical efficiency factors for the joint decomposition of two projectors and the eigenvectors corresponding to the first projector (James and Wilkinson, 1971).

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Usage

```
proj2.eigen(Q1, Q2)
```

Arguments

Q1	An object of class "projector".
02	An object of class "projector".

Details

The component efficiencies is a vector containing the nonzero canonical efficiency factors for the joint decomposition of the two projectors. The nonzero canonical efficiency factors are the nonzero eigenvalues of Q1 %*% Q2 %*% Q1 (James and Wilkinson, 1971). An eigenvalue is regarded as zero if it is less than daeTolerance, which is initially set to .Machine\$double.eps ^ 0.5 (about 1.5E-08). The function set.daeTolerance can be used to change daeTolerance.

The component eigenvectors is an n x r matrix, where n is the order of the projectors and r is the number of nonzero canonical efficiency factors; it contains the eigenvectors of Q1 corresponding to the nonzero canonical efficiency factors. The eigenvectors for Q2 can be obtained by premultiplying those for Q1 by Q2.

Value

A list with components efficiencies and eigenvectors.

Author(s)

Chris Brien

References

James, A. T. and Wilkinson, G. N. (1971) Factorization of the residual operator and canonical decomposition of nonorthogonal factors in the analysis of variance. *Biometrika*, **58**, 279-294.

See Also

```
proj2.efficiency, proj2.combine in package dae, eigen. projector for further information about this class.
```

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```
decomp.inter <- proj2.eigen(unit.struct$Q[["Block"]], trt.struct$Q[["trt"]])
decomp.intra <- proj2.eigen(unit.struct$Q[["Unit[Block]"]], trt.struct$Q[["trt"]])
#extract intrablock efficiencies
decomp.intra$efficiencies</pre>
```

projector

Create projectors

Description

The class "projector" is the subclass of the class "matrix" in which matrices are square, symmetric and idempotent.

The function projector tests whether a matrix satisfies these criteria and if it does creates a "projector" object, computing the projector's degrees of freedom and adding them to the object.

Usage

projector(Q)

Arguments

Q

The matrix to be made into a projector.

Details

In checking that the matrix is square, symmetric and idempotent, the equality of the matrix with either its transpose or square is tested. In this, a difference in elements is considered to be zero if it is less than daeTolerance, which is initially set to .Machine\$double.eps ^ 0.5 (about 1.5E-08). The function set.daeTolerance can be used to change daeTolerance.

Value

An object of Class "projector" that consists of a square, summetric, idempotent matrix and degrees of freedom (rank) of the matrix.

Author(s)

Chris Brien

See Also

```
degfree, correct.degfree in package dae.
projector for further information about this class.
```

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Examples

```
## set up a 2 x 2 mean operator that takes the mean of a vector of 2 values
m <- matrix(rep(0.5,4), nrow=2)

## create an object of class projector
proj.m <- projector(m)

## check that it is a valid projector
is.projector(proj.m)</pre>
```

projector-class

Class projector

Description

The class "projector" is the subclass of matrices that are square, symmetric and idempotent.

is.projector is the membership function for this class.

degfree is the extractor function for the degrees of freedom and degfree<- is the replacement function.

correct.degfree checks whether the stored degrees of freedom are correct.

Objects from the Class

An object of class "projector" consists of a square, symmetric, idempotent matrix along with its degrees of freedom (rank).

Objects can be created by calls of the form new("projector", data, nrow, ncol, byrow, dimnames,...). However, this does not add the degrees of freedom to the object. These can be added using the replacement function degfree<-. Alternatively, the function projector creates the new object from a matrix, adding its degrees of freedom at the same time.

Slots

```
.Data: Object of class "matrix" degfree: Object of class "integer"
```

Extends

Class "matrix", from data part. Class "array", by class "matrix", distance 2. Class "structure", by class "matrix", distance 3. Class "vector", by class "matrix", distance 4, with explicit coerce.

Methods

```
coerce signature(from = "projector", to = "matrix")
print signature(x = "projector")
show signature(object = "projector")
```

Author(s)

Chris Brien

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See Also

projector, degfree, correct.degfree in package dae.

Examples

```
showClass("projector")

## set up a 2 x 2 mean operator that takes the mean of a vector of 2 values
m <- matrix(rep(0.5,4), nrow=2)

## create an object of class projector
proj.m <- projector(m)

## check that it is a valid projector
is.projector(proj.m)

## create a projector based on the matrix m
proj.m <- new("projector", data=m)

## add its degrees of freedom and print the projector
degfree(proj.m) <- proj.m</pre>
```

projs.2canon

A canonical analysis of the relationships between two sets of projectors

Description

Computes the canonical efficiency factors for the joint decomposition of two structures or sets of mutually orthogonally projectors (Brien and Bailey, 2009), orthogonalizing projectors in the Q2 list to those earlier in the list of projectors with which they are partially aliased. The results can be summarized in the form of a skeleton ANOVA table.

Usage

```
projs.2canon(Q1, Q2)
```

Arguments

Q1 A list whose components are objects of class "projector".

Q2 A list whose components are objectsof class "projector".

Details

Two loops, one nested within the other, are performed. The first cycles over the components of Q1 and the nested loop cycles over the components of Q2. The joint decomposition of the two projectors in each cycle, one from Q1 (say Q1[[i]]) and the other from Q2 (say Q2[[j]]) is obtained using proj2.combine. In particular, the nonzero canonical efficiency factors for the joint decomposition of the two projectors is obtained. The nonzero canonical efficiency factors are the nonzero eigenvalues of Q1[[i]] %*% Q2[[j]] %*% Q1[[i]] (James and Wilkinson, 1971). An eigenvalue is regarded as zero if it is less than daeTolerance, which is initially set to .Machine\$double.eps ^ 0.5 (about 1.5E-08). The function set.daeTolerance can be used to change daeTolerance.

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However, a warning occurs if any pair of Q2 projectors (say Q2[[j]] and Q2[[k]]) do not have adjusted orthgonality with respect to any Q1 projector (say Q1[[i]]), because they are partially aliased. That is, if Q2[[j]] %*% Q1[[i]] %*% Q2[[k]] is nonzero for any pair of different Q2 projectors and any Q1 projector. When it is nonzero, the projector for the later term in the list of projectors is orthogonalized to the projector that is earlier in the list. A list o such projectors is returned in the aliasing component of the p2canon.object.

Value

A p2canon.object.

Author(s)

Chris Brien

References

Brien, C. J. and R. A. Bailey (2009). Decomposition tables for multitiered experiments. I. A chain of randomizations. *The Annals of Statistics*, **36**, 4184 - 4213.

James, A. T. and Wilkinson, G. N. (1971) Factorization of the residual operator and canonical decomposition of nonorthogonal factors in the analysis of variance. *Biometrika*, **58**, 279-294.

See Also

```
summary.p2canon, efficiencies.p2canon, projs.combine.p2canon, pstructure, proj2.efficiency, proj2.combine, proj2.eigen, efficiency.criteria in package dae, eigen. projector for further information about this class.
```

projs.combine.p2canon Extract, from a p2canon object, the projectors that give the combined canonical decomposition

Description

Extracts, from a p2canon object obtained using projs.2canon, the projectors that give the combined canonical decomposition of two sets of projectors (Brien and Bailey, 2009).

Usage

```
projs.combine.p2canon(object)
```

Arguments

object

A list of class p2canon produced by projs.2canon.

Value

A list, each of whose components is a projector in the decomposition.

Author(s)

Chris Brien

References

Brien, C. J. and R. A. Bailey (2009). Decomposition tables for multitiered experiments. I. A chain of randomizations. *The Annals of Statistics*, **36**, 4184 - 4213.

See Also

```
projs.2canon, proj2.eigen, proj2.combine in package dae. projector for further information about this class.
```

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pstructure.formula

Takes a formula and constructs a pstructure.object that includes the orthogonalized projectors for the terms in a formula

Description

Constructs a pstructure object that includes a set of mutually orthogonal projectors, one for each term in the formula. These are used to specify a structure, or an orthogonal decomposition of the data space. There are three methods available for orthogonalizing the projectors corresponding to the terms in the formula: differencing, eigenmethods or the default hybrid method.

It is possible to use this function to find out what sources are associated with the terms in a model and to determine the marginality between terms in the model. The marginality matrix can be saved.

Usage

```
## S3 method for class 'formula'
pstructure(formula, keep.order = TRUE, grandMean = FALSE,
           orthogonalize = "hybrid", labels = "sources",
           marginality = NULL, check.marginality = TRUE,
           omit.projectors = FALSE,
           which.criteria = c("aefficiency", "eefficiency", "order"),
           aliasing.print = TRUE, data = NULL, ...)
```

Arguments

formula An object of class formula from which the terms will be obtained.

keep.order A logical indicating whether the terms should keep their position in the ex-

panded formula projector, or reordered so that main effects precede two-factor

interactions, which precede three-factor interactions and so on.

grandMean A logical indicating whether the projector for the grand mean is to be included

in the set produced.

orthogonalize A character vector indicating the method for orthogonalizing a projector to

> those for terms that occurred previously in the formula. Three options are available: hybrid; differencing; eigenmethods. The hybrid option is the most general and uses the relationships between the projection operators for the terms in the formula to decide which projectors to substract and which to orthogonalize using eigenmethods. The differencing option subtracts, from the current projector, those previously orthogonalized projectors for terms whose factors are a subset of the current projector's factors. The eigemethods option recursively orthogonalizes the projectors using an eigenanalysis of each

projector with previously orthogonalized projectors.

labels A character nominating the type of labels to be used in labelling the projectors,

and which will be used also in the output tables, such the tables of the aliasing in the structure. The two alternatives are terms and sources. Terms have all factors/variables in it separated by colons (:). Sources have factors/variables in them that represent interactions separated by hashes (#); if some factors are nested within others, the nesting factors are surrounded by square brackets ([and]) and separated by colons (:). If some generalized, or combined, factors have no marginal terms, the constituent factors are separated by colons (:) and if they interact with other factors in the source they will be parenthesized.

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marginality

A square matrix that can be used to supply the marginality matrix when it is desired to overwrite the calculated marginality matrix or when it is not being calculated. It should consist of zeroes and ones that gives the marginalites of the terms in the formula. It must have the row and column names set to the terms from the expanded formula, including being in the same order as these terms.

The entry in the ith row and jth column will be one if the ith term is marginal to the jth term i.e. the column space of the ith term is a subspace of that for the jth term and so the source for the jth term is to be made orthogonal to that for the ith term. Otherwise, the entries are zero. A row and column should not be included for the grand mean even if grandMean is TRUE.

check.marginality

A logical indicating whether the marginality matrix, when it is supplied, is to be checked against that computed by pstructure. formula. It is ignored when orthogonalize is set to eigenmethods.

omit.projectors

A logical, which, if TRUE, results in the projectors in the Q of the pstructure.object being replaced by their degrees of freedom. These will be the degrees of freedom of the sources. This option is included a device for saving storage when the projectors are not required for further analysis.

which.criteria A character vector nominating the efficiency criteria to be included in the summary of aliasing between terms. It can be none, all or some combination of aefficiency, mefficiency, sefficiency, eefficiency, xefficiency, order and dforthog – for details see efficiency.criteria. If none, no summary is printed.

aliasing.print A logical indicating whether the aliasing between sources within the structure is to be printed.

data

A data frame contains the values of the factors and variables that occur in formula.

further arguments passed to terms.

Details

Firstly, the primary projector $\mathbf{X}(\mathbf{X}'\mathbf{X})^{-}\mathbf{X}'$, where X is the design matrix for the term, is calculated for each term. Then each projector is made orthogonal to terms aliased with it, either by differencing, eigenmethods or the default hybrid method.

Differencing relies on comparing the factors involved in two terms, one previous to the other, to identify whether to subtract the orthogonalized projector for the previous term from the primary projector of the other. It does so if factors/variables for the previous term are a subset of the factors/variablesfor for the other term. This relies on ensuring that all projectors whose factors/variables are a subset of the current projector occur before it in the expanded formula. It is checked that the set of matrices are mutually orthogonal. If they are not then a warning is given. It may happen that differencing does not produce a projector, in which case eigenmethods must be used.

Eigenmethods forces each projector to be orthogonal to all terms previous to it in the expanded formula. It uses equation 4.10 of James and Wilkinson (1971), which involves calculating the canonical efficiency factors for pairs of primary projectors. It produces a table of efficiency criteria for partially aliased terms. Again, the order of terms is crucial. This method has the disadvantage that the marginality of terms is not determined and so sources names are set to be the same as the term names.

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The hybrid method is the most general and uses the relationships between the projection operators for the terms in the formula to decide which projectors to subtract and which to orthogonalize using eigenmethods. If \mathbf{Q}_i and \mathbf{Q}_j are two projectors for two different terms, with i < j, then

- 1. if $\mathbf{Q}_i \mathbf{Q}_i \neq \mathbf{0}$ then have to orthogonalize \mathbf{Q}_i to \mathbf{Q}_i .
- 2. if $\mathbf{Q}_j \mathbf{Q}_i = \mathbf{Q}_j$ then, if $\mathbf{Q}_i = \mathbf{Q}_j$, they are equal and \mathbf{Q}_j will be removed from the list of terms; otherwise they are marginal and \mathbf{Q}_i is subtracted from \mathbf{Q}_j .
- 3. if have to orthogonalize and $\mathbf{Q}_j \mathbf{Q}_i = \mathbf{Q}_i$ then \mathbf{Q}_j is aliased with previous terms and will be removed from the list of terms; otherwise \mathbf{Q}_i is partially aliased with \mathbf{Q}_j and \mathbf{Q}_j is orthogonalized to \mathbf{Q}_i using eigenmethods.

Again, the order of terms is crucial in this process.

Value

A pstructure.object.

Author(s)

Chris Brien

References

James, A. T. and Wilkinson, G. N. (1971) Factorization of the residual operator and canonical decomposition of nonorthogonal factors in the analysis of variance. *Biometrika*, **58**, 279-294.

See Also

```
proj2.efficiency, proj2.combine, proj2.eigen, projs.2canon in package dae,
eigen.
projector for further information about this class.
```

```
## PBIBD(2) from p. 379 of Cochran and Cox (1957) Experimental Designs.
## 2nd edn Wiley, New York
PBIBD2.unit <- list(Block = 6, Unit = 4)
PBIBD2.nest <- list(Unit = "Block")</pre>
trt \leftarrow factor(c(1,4,2,5, 2,5,3,6, 3,6,1,4, 4,1,5,2, 5,2,6,3, 6,3,4,1))
PBIBD2.lay <- designRandomize(allocated = trt,</pre>
                               recipient = PBIBD2.unit,
                               nested.recipients = PBIBD2.nest)
## manually obtain projectors for units
Q.G <- projector(matrix(1, nrow=24, ncol=24)/24)
Q.B <- projector(fac.meanop(PBIBD2.lay$Block) - Q.G)
Q.BP <- projector(diag(1, nrow=24) - Q.B - Q.G)
## manually obtain projector for trt
Q.T <- projector(fac.meanop(PBIBD2.lay$trt) - Q.G)
##compute intrablock efficiency criteria
effic <- proj2.efficiency(Q.BP, Q.T)
effic
efficiency.criteria(effic)
```

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```
##obtain projectors using pstructure.formula
unit.struct <- pstructure(~ Block/Unit, data = PBIBD2.lay)
trt.struct <- pstructure(~ trt, data = PBIBD2.lay)

##obtain combined decomposition and summarize
unit.trt.p2canon <- projs.2canon(unit.struct$Q, trt.struct$Q)
summary(unit.trt.p2canon, which = c("aeff","eeff","order"))</pre>
```

pstructure.object

Description of a pstructure object

Description

An object of class pstructure that contains information derived from a formula using pstructure.formula. It also inherits from class list.

Value

A list of class pstructure with the following components:

- 1. Q: a list with a component of class projector, being the orthogonalized projector for each non-aliased term/source in the formula; if grandMean is TRUE in the call to pstructure.formula then it also includes the projector for it;
- 2. terms: a character vector with the non-aliased term names; if grandMean is TRUE in the call to pstructure.formula then the first term will be "Mean";
- 3. sources: a character vector with the non-aliased source names;
- 4. marginality: a matrix of zeroes and ones with the same number of rows and columns as number of non-aliased terms, excluding the term for the grand mean even when grandMean is TRUE; the row names and column names are the elements terms, excluding "Mean"; the entry in the ith row and jth column will be one if the ith term is marginal to the jth term i.e. the column space of the ith term is a subspace of that for the jth term and so the source for the jth term will have been made orthogonal to that for the ith term; otherwise, the entries are zero.
- 5. aliasing: a data.frame containing the information about the (partial) aliasing between the sources in the formula. The columns are:
 - Source: the source names, or associated term name, for those that are (partially) aliased with previous sources;
 - df: the remaining degrees of freedom for the source;
 - Alias: the source with which the current entry is (partially) aliased;
 - efficiency criteria: a set of columns for the complete set of criteria calculated by efficiency.criteria.

The information provided depends on the setting of orthogonalize. All the information is provided for the "hybrid" option. For the option "differencing", no efficiency criteria are included and either the terms/sources of the Alias are set to "unknown" and the df are set to NA when these are unknown. For the option "eigenmethods", the previous terms/sources cannot be identified and so all values of Alias are set to NA. If there is no (partial) aliasing then the component is set to NULL.

The object has the attribute labels, which is set to "terms" or "sources" according to which of these label the projectors.

106 qqyeffects

Author(s)

Chris Brien

See Also

pstructure. formula and, for further information about the projector classs, projector.

qqyeffects	Half or full normal plot of Yates effects

Description

Produces a half or full normal plot of the Yates effects from a 2^k factorial experiment.

Usage

Arguments

aov.obj	An aov object or aovlistobject created from a call to aov.
error.term	The term from the Error function from which the Yates effects are estimated. Only required when Error used in call to aov.
data	A data.frame in which the variables specified in the aov.obj will be found. If missing, the variables are searched for in the standard way.
pch	The number of a plotting symbol to be drawn when plotting points (use help(points) for details).
full	whether a full or half normal plot is to be produced. The default is for a half-normal plot; full=TRUE produces a full normal plot.
	Further graphical parameters may be specified (use help(par) for possibilities.

Details

A half or full normal plot of the Yates effects is produced. You will be able to interactively select effects to be labelled (click reasonably close to the point and on the side where you want the label placed). **Right click on the graph and select Stop when you have finished labelling effects.** A regression line fitted to the unselected effects and constrained to go through the origin is plotted. Also, a list of the labelled effects, if any, are printed to standard outtut.

Value

Returns, invisibly, a list with components x and y, giving coordinates of the plotted points.

Author(s)

Chris Brien

See Also

```
yates.effects in package dae, qqnorm.
```

resid.errors 107

Examples

resid.errors

Extract the residuals for a fitted model

Description

An alias for the generic function residuals. When it is available, the method residuals. aovlist extracts residuals, which is provided in the package **dae** to cover aovlist objects.

Usage

```
resid.errors(...)
```

Arguments

... Arguments passed to residuals.aovlist.

Value

A numeric vector containing the residuals.

Note

See residuals.aovlist for specific information about the residuals when an Error function is used in the call to the aov function.

Author(s)

Chris Brien

See Also

fitted.errors, residuals.aovlist, tukey.1df in package dae.

108 residuals.aovlist

```
RCBDPen.aov <- aov(Yield ~ Blend + Treat + Error(Blend/Flask), RCBDPen.dat)
summary(RCBDPen.aov)

## two equivalent ways of extracting the residuals
res <- residuals.aovlist(RCBDPen.aov)
res <- residuals(RCBDPen.aov, error.term = "Blend:Flask")
res <- resid.errors(RCBDPen.aov)</pre>
```

residuals.aovlist

Extract the residuals from an aovlist object

Description

Extracts the residuals from error.term or, if error.term is not specified, the last error.term in the analysis. It is a method for the generic function residuals.

Usage

```
## S3 method for class 'aovlist'
residuals(object, error.term=NULL, ...)
```

Arguments

object An aovlist object created from a call to aov.

error.term The term from the Error function for which the residuals are to be extracted. If

error.term is NULL the residuals are extracted from the last Error term.

... Further arguments passed to or from other methods.

Value

A numeric vector containing the residuals.

Author(s)

Chris Brien

See Also

fitted.errors, resid.errors, tukey.1df in package dae.

rmvnorm 109

```
## two equivalent ways of extracting the residuals
res <- residuals.aovlist(RCBDPen.aov)
res <- residuals(RCBDPen.aov, error.term = "Blend:Flask")</pre>
```

rmvnorm

generates a vector of random values from a multivariate normal distribution

Description

Generates a vector of random values from an n-dimensional multivariate normal distribution whose mean is given by the n-vector mean and variance by the n x n symmetric matrix V. It uses the method described by Ripley (1987, p.98)

Usage

```
rmvnorm(mean, V, method = 'eigenanalysis')
```

Arguments

mean The mean vector of the multivariate normal distribution from which the random

values are to be generated.

V The variance matrix of the multivariate normal distribution from which the ran-

dom values are to be generated.

method The method used to decompose the variance matrix in producing a a matrix

to transform the iid standard normal values. The two methods available are 'eigenanalysis' and 'choleski', where only the first letter of each option is obligatory. The default method is eigenanalysis, which is slower but is likely to

be more stable than Choleski decomposition.

Details

The method is: a) uses either the eigenvalue or Choleski decomposition of the variance matrix, V, to form the matrix that transforms an iid vector of values to a vector with variance V; b) generate a vector of length equal to mean of standard normal values; c) premultiply the vector of standard normal values by the transpose of the upper triangular factor and, to the result, add mean.

Value

A vector of length n, equal to the length of mean.

Author(s)

Chris Brien

References

Ripley, B. D. (1987) Stochastic simulation. Wiley, New York.

See Also

```
fac.ar1mat, fac.vcmat, in package dae, rnorm, and chol.
```

110 Sensory3Phase.dat

Examples

```
## set up a two-level factor and a three-level factor, both of length 12
A <- factor(rep(1:2, each=6))
B <- factor(rep(1:3, each=2, times=2))

## generate random values from a multivariate normal for which
#the mean is 20 for all variables and
#the variance matrix has random effects for factor A, ar1 pattern for B and
#residual random variation
mean <- rep(20, 12)
V <- fac.vcmat(A, 5) + fac.ar1mat(B, 0.6) + 2*mat.I(12)
y <- rmvnorm(mean, V)</pre>
```

Sensory3Phase.dat

Data for the three-phase sensory evaluation experiment in Brien, C.J. and Payne, R.W. (1999)

Description

The data is from an experiment involved two phases. In the field phase a viticultural experiment was conducted to investigate the differences between 4 types of trellising and 2 methods of pruning. The design was a split-plot design in which the trellis types were assigned to the main plots using two adjacent Youden squares of 3 rows and 4 columns. Each main plot was split into two subplots (or halfplots) and the methods of pruning assigned at random independently to the two halfplots in each main plot. The produce of each halfplot was made into a wine so that there were 24 wines altogether.

The second phase was an evaluation phase in which the produce from the halplots was evaluated by 6 judges all of whom took part in 24 sittings. In the first 12 sittings the judges evaluated the wines made from the halfplots of one square; the final 12 sittings were to evaluate the wines from the other square. At each sitting, each judge assessed two glasses of wine from each of the halplots of one of the main plots. The main plots allocated to the judges at each sitting were determined as follows. For the allocation of rows, each occasion was subdivided into 3 intervals of 4 consecutive sittings. During each interval, each judge examined plots from one particular row, these being determined using two 3x3 Latin squares for each occasion, one for judges 1-3 and the other for judges 4-6. At each sitting judges 1-3 examined wines from one particular column and judges 4-6 examined wines from another column. The columns were randomized to the 2 sets of judges x 3 intervals x 4 sittings using duplicates of a balanced incomplete block design for v=4 and k=2 that were latinized. This balanced incomplete block design consists of three sets of 2 blocks, each set containing the 4 "treatments". For each interval, a different set of 2 blocks was taken and each block assigned to two sittings, but with the columns within the block placed in reverse order in one sitting compared to the other sitting. Thus, in each interval, a judge would evaluate a wine from each of the 4 columns.

The data.frame contains the following factors, in the order give: Occasion, Judges, Interval, Sittings, Position, Squares, Rows, Columns, Halfplot, Trellis, Method. They are followed by the simulated response variable Score.

The scores are ordered so that the factors Occasion, Judges, Interval, Sittings and Position are in standard order; the remaining factors are in randomized order.

See also the vignette daeDesignNotes.pdf.

set.daeTolerance 111

Usage

```
data(Sensory3Phase.dat)
data(Sensory3PhaseShort.dat)
```

Format

A data frame containing 576 observations of 12 variables. There are two versions, one with shorter factor names than the other.

References

Brien, C.J. and Payne, R.W. (1999) Tiers, structure formulae and the analysis of complicated experiments. *The Statistician*, **48**, 41-52.

set.daeTolerance

Sets the values of daeTolerance for the package dae

Description

A function that sets the values such that, in **dae** functions, values less than it are considered to be zero. The values are stored in a vector named daeTolerance in the daeEnv environment. The vector is of length two and, initially, both values are set to .Machine\$double.eps ^ 0.5 (about 1.5E-08). One value is named element.tol and is used for elements of matrices; the second is named element.eigen and is used for eigenvalues and quantities based on them, such as efficiency factors.

Usage

```
set.daeTolerance(element.tol=NULL, eigen.tol=NULL)
```

Arguments

element.tol The value to to which the first element of the daeTolerance vector is to be set.

If more than one value is supplied, only the first value is used.

eigen.tol The value to to which the second element of the daeTolerance vector is to be

set. If more than one value is supplied, only the first value is used.

Value

The vector daeTolerance is returned invisibly.

Author(s)

Chris Brien

See Also

```
get.daeTolerance.
```

```
## set daeTolerance.
set.daeTolerance(1E-04, 1E-08)
```

112 SPLGrass.dat

show-methods	Methods for Function	show in Package dae

Description

Methods for function show in Package dae

Methods

signature(object = "projector") Prints the matrix and its degrees of freedom.

See Also

projector for further information about this class.

	nta for an experiment to investigate the effects of grazing patterns on sture composition
--	---

Description

The response variable is the percentage area covered by the principal grass (Main.Grass). The design for the experiment is a split-unit design. The main units are arranged in 3 Rows x 3 Columns. Each main unit is split into 2 SubRows x 2 SubColumns.

The factor Period, with levels 3, 9 and 18 days, is assigned to the main units using a 3 x 3 Latin square. The two-level factors Spring and Summer are assigned to split-units using a criss-cross design within each main unit. The levels of each of Spring and Summer are two different grazing patterns in its season.

Usage

```
data(SPLGrass.dat)
```

Format

A data.frame containing 36 observations of 8 variables.

Source

Example 14.1 from Mead, R. (1990). *The Design of Experiments: Statistical Principles for Practical Application*. Cambridge, Cambridge University Press.

strength 113

Description

Generates paper strength values for an experiment with different temperatures.

Usage

```
strength(nodays, noruns, temperature, ident)
```

Arguments

nodays The number of days over which the experiment is to be run.

noruns The number of runs to be performed on each day of the experiment.

temperature A factor that encapsulates the layout by giving the temperature to be investi-

gated for each run on each day. These must be ordered so that the temperatures for the first day are given in the order in which they are to be investigated on that day. These must be followed by the noruns temperatures for the second day and so on. Consequently, the factor temperature will have nodays*noruns values.

ident The digits of your student identity number. That is, leave out any letters.

Value

A data. frame object containing the factors day, run and temperature and a vector of the generated strengths.

Author(s)

Chris Brien

```
## Here temperature is a factor with 4*3 = 12 values whose
\#\# first 3 values specify the temperatures to be applied in
## the 3 runs on the first day, values 4 to 6 specify the
## temperatures for the 3 runs on day 2, and so on.
temperature <- factor(rep(c(80,85,90), 4))
exp.strength <- strength(nodays = 4, noruns = 3,</pre>
                         temperature = temperature, ident = 0123456)
## In this second example, a completely randomized design is generated
## for the same 3 temperatures replicated 4 times. The layout is stored
## in the data.frame called Design.
Design <- designRandomize(allocated = temperature,</pre>
                          recipient = list(runs = 12),
                          seed = 5847123)
## eradicate the unrandomized version of temperature
remove("temperature")
## The 12 temperatures in Design are to be regarded as being assigned to
## days and runs in the same manner as for the first example.
```

114 summary.p2canon

summary.p2canon

Summarize a canonical analysis of the relationships between two sets of projectors

Description

Produces a summary of the efficiency criteria computed from the canonical efficiency factors for the joint decomposition of two sets of projectors (Brien and Bailey, 2009) obtained using projs. 2canon. It takes the form of a decomposition or skeleton ANOVA table.

Usage

```
## S3 method for class 'p2canon'
summary(object, which.criteria = c("aefficiency", "eefficiency", "order"), ...)
```

Arguments

object A list of class p2canon produced by projs.2canon.

which.criteria A character vector nominating the efficiency criteria to be included in the sum-

mary. It can be none, all or some combination of aefficiency, mefficiency, sefficiency, eefficiency, xefficiency, order and dforthog – for details

see efficiency.criteria.

... further arguments affecting the summary produced.

Value

An object of classes summary.p2canon and data.frame, whose rows correspond to the pairs of projectors, one from the Q1 argument and the other from the Q2 argument from projs.2canon; only pairs with non-zero efficiency factors are included. In addition, a line is included for each nonzero Residual Q1 projector.

Author(s)

Chris Brien

References

Brien, C. J. and R. A. Bailey (2009). Decomposition tables for multitiered experiments. I. A chain of randomizations. *The Annals of Statistics*, **36**, 4184 - 4213.

See Also

```
projs.2canon, proj2.efficiency, efficiency.criteria, proj2.combine, proj2.eigen, pstructure,
print.summary.p2canonin package dae, eigen.
projector for further information about this class.
```

summary.pcanon 115

Examples

summary.pcanon

Summarizes the anatomy of a design, being the decomposition of the sample space based on its canonical analysis, as produced by designAnatomy

Description

Gives the anatomy of a design in a table; it summarizes the joint decomposition of two or more sets of projectors (Brien and Bailey, 2009) obtained using designAnatomy. It includes the efficiency criteria computed from the canonical efficiency factors for the joint decomposition. The labels in the table may be Terms or Sources. The terms are those that would be included in a mixed model for an experiment based on the design. The sources are the orthogonal subspaces, derived from the terms, that make up the decomposition and the degrees of freedom and efficiency factors relate to these subspaces. The table displays how the information for the different sources allowed for in the design are related. For more information about the notation used for sources see the labels argument of designAnatomy.

It is possible to supply an object that is a pcanon. object produced in versions prior to 3.0-0 using projs. canon.

Usage

Arguments

 $object \hspace{1cm} A \hspace{1cm} pcanon.\hspace{1cm} object.$

labels.swap A logical indicating whether to swap between "sources" and 'terms' in the

output. The default is established by the labels argument of designAnatomy

and projs.canon.

116 summary.pcanon

which.criteria A character vector nominating the efficiency criteria to be included in the summary. It can be none, all or some combination of aefficiency, mefficiency, sefficiency, eefficiency, xefficiency, order and dforthog — for details see efficiency.criteria. If there is only one formula, this argument is ignored.

... further arguments affecting the summary produced.

Value

An object of class summary, peanon that is a list with the two components decomp and aliasing.

The component decomp is a data. frame whose rows correspond to subspaces in the decomposition for a design. It has the following attributes: (i) title that is the title for printing with the decomposition table; (ii) ntiers that is equal to the number of tiers; (iii) orthogonal that is TRUE if the design is orthogonal; (iv) labels that is either "terms" or "sources" depending on the labels that have resulted from the setting of label.swap.

The component aliasing is a data. frame that is also of class aliasing. It contains information about the aliasing between terms that are derived from the same formula and has the attribute title that is the title to be printed with the aliasing table.

However, if the object supplied is a pcanon.object produced with versions prior to 3.0-0 using projs.canon, the value is a data.frame, instead of a list, that has the same attributes as the decomp component of the summary.pcanon object now produced, except that labels is always set to "terms".

Author(s)

Chris Brien

References

Brien, C. J. and R. A. Bailey (2009). Decomposition tables for multitiered experiments. I. A chain of randomizations. *The Annals of Statistics*, **36**, 4184 - 4213.

See Also

```
designAnatomy, designAnatomy,, pstructure, efficiency.criteria, proj2.combine, proj2.efficiency, proj2.eigen, print.summary.pcanonin package dae, eigen. projector for further information about this class.
```

tukey.1df

tukey.1df	Performs Tukey's one-degree-of-freedom-test-for-nonadditivity	

Description

Performs Tukey's one-degree-of-freedom-test-for-nonadditivity on a set of residuals from an analysis of variance.

Usage

```
tukey.1df(aov.obj, data, error.term="Within")
```

Arguments

aov.obj An aov object or aovlist object created from a call to aov.

error.term The term from the Error function whose residuals are to be tested for nonad-

ditivity. Only required when the Error function used in call to aov, so that an

aovlist object is created.

data A data. frame containing the original response variable and factors used in the

call to aov.

Value

A list containing Tukey.SS, Tukey.F, Tukey.p, Devn.SSq being the SSq for the 1df test, F value for test and the p-value for the test.

Note

In computing the test quantities fitted values must be obtained. If error.term is specified, fitted values will be the sum of effects extracted from terms from the Error function, but only down to that specified by error.term.The order of terms is as given in the ANOVA table. If error.term is unspecified, all effects for terms external to any Error terms are extracted and summed.

Extracted effects will only be for terms external to any Error function. If you want effects for terms in the Error function to be included, put them both inside and outside the Error function so they are occur twice.

Author(s)

Chris Brien

See Also

fitted.errors, resid.errors in package dae.

```
## set up data frame for randomized complete block design in Table 4.4 from
## Box, Hunter and Hunter (2005) Statistics for Experimenters. 2nd edn
## New York, Wiley.
RCBDPen.dat <- fac.gen(list(Blend=5, Flask=4))
RCBDPen.dat$Treat <- factor(rep(c("A","B","C","D"), times=5))
RCBDPen.dat$Yield <- c(89,88,97,94,84,77,92,79,81,87,87,</pre>
```

118 yates.effects

```
## perform the analysis of variance
RCBDPen.aov <- aov(Yield ~ Blend + Treat + Error(Blend/Flask), RCBDPen.dat)
summary(RCBDPen.aov)
## Obtain the quantities for Tukey's test
tukey.ldf(RCBDPen.aov, RCBDPen.dat, error.term = "Blend:Flask")</pre>
```

yates.effects

Extract Yates effects

Description

Extracts Yates effects from an aov object or aovlist object.

Usage

```
yates.effects(aov.obj, error.term="Within", data=NULL)
```

Arguments

aov.obj
An aov object or aovlist object created from a call to aov.

error.term
The term from the Error function from which the Yates effects are estimated.
Only required when Error used in call to aov.

data
A data.frame in which the variables specified in the aov.obj will be found. If missing, the variables are searched for in the standard way.

Details

Yates effects are specific to 2^k experiments, where Yates effects are conventionally defined as the difference between the upper and lower levels of a factor. We follow the convention used in Box, Hunter and Hunter (1978) for scaling of higher order interactions: all the Yates effects are on the same scale, and represent the average difference due to the interaction between two different levels. Effects are estimated only from the error term supplied to the error.term argument.

Value

A vector of the Yates effects.

Author(s)

Chris Brien

See Also

```
qqyeffects in package dae, aov.
```

Zncsspline 119

Examples

Zncsspline

Calculates the design matrix for fitting the random component of a natural cubic smoothing spline

Description

Calculates the design matrix, \mathbf{Z} , of the random effects for a natural cubic smoothing spline as described by Verbyla et al., (1999). An initial design matrix, $\Delta \Delta^{-1} \Delta$, based on the knot points is computed. It can then be post multiplied by the power of the tri-diagonal matrix G_s that is proportional to the variance matrix of the random spline effects. If the power is set to 0.5 then the random spline effects based on the resulting Z matrix will be independent with variance σ_s^2 .

Usage

```
Zncsspline(knot.points, Gpower = 0, print = FALSE)
```

Arguments

knot.points A numeric giving the values of the knot points to be used in fitting the spline.

These must be orderd in increasing order.

Gpower A numeric giving the power of the tri-diagonal matrix G_s from which the vari-

ance matrix of the random spline effects is caluclated. that the initial design matrix is to be the value of the variance component for the random spline effects. The smoothing parameter is then the inverse of the ratio of this component to

the residual variance.

print A logical indicating whether to print the Δ and G_s matrices.

Value

A matrix containing the design matrix.

Author(s)

Chris Brien

References

Verbyla, A. P., Cullis, B. R., Kenward, M. G., and Welham, S. J. (1999). The analysis of designed experiments and longitudinal data by using smoothing splines (with discussion). *Journal of the Royal Statistical Society, Series C (Applied Statistics)*, **48**, 269-311.

Zncsspline Zncsspline

See Also

mat.ncssvar.

```
Z <- Zncsspline(knot.points = 1:10, Gpower = 0.5)</pre>
```

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