# Examples of Different Results using car package

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#### 1 Tested Version and Books used for the Validation

#### 1.1 Packages Used

• 'sasLM' version: 0.6.4

• 'SAS' version: 9.4 Licensed and University Edition

• 'car' version: 3.0.11

• R version: R version 4.1.1 (2021-08-10)

The 'car' package is not necessary for 'sasLM.' It is used for the comparison of the results.

If you see any difference betwwen 'car' and 'sasLM', 'SAS' results coincide with 'sasLM', not with 'car.'

Before 'sasLM' is available on CRAN, you can download using the following command in R.

```
install.packages("sasLM", repos="http://r.acr.kr")
```

#### 1.2 Books and Articles used for the Test

- 1. Snee RD. Computation and Use of Expected Mean Squares in Analysis of Variance. J Qual Tech. 1974:6(3);128-137.
- 2. Goodnight JH. The General Linear Models Procedure, Proceedings of the First International SAS User's Group, SAS Institute, Raleigh, N.C. 1976.
- 3. Littell RC, Stroup WW, Freund RJ. SAS for Linear Models 4e. John Wiley & Sons Inc. 2002.
- 4. Sahai H, Ojeda MM. Analysis of Variance for Random Models Volume 2 Unbalanced Data. 2005.
- 5. Federer WT, King F. Variations on Split Plot and Split Block Experiment Designs. John Wiley & Sons Inc. 2007.
- 6. Hinkelmann K, Kempthorne O. Design and Analysis of Experiments Volume 1 Introduction to Experimental Design. 2e. John Wiley & Sons Inc. 2008.
- 7. Searle SR, Gruber MHJ. Linear Models 2e, Kindle Edition. John Wiley & Sons Inc. 2016.

#### 2 Snee EMS ANOVA 1974

## Reference

- Snee RD. Computation and Use of Expected Mean Squares in Analysis of Variance. J Qual Tech. 1974:6(3);128-137.
- (1) MODEL

```
Snee = read.csv("http://r.acr.kr/Snee_EMS_ANOVA1974.csv")
Snee = af(Snee, c("Machine", "Analyst", "Test", "Day"))
aov3(Y ~ Day/Machine/Analyst/Test, Snee)
```

#### Response : Y

```
Df Sum Sq Mean Sq F value Pr(>F)

MODEL 167 751.27 4.4986

Day 41 359.44 8.7669

Day:Machine 42 199.40 4.7477

Day:Machine:Analyst 42 118.80 2.8285

Day:Machine:Analyst:Test 42 70.30 1.6739

RESIDUALS 0 0.00

CORRECTED TOTAL 167 751.27
```

```
options(contrasts=c("contr.sum", "contr.poly"))
Anova(lm(Y ~ Day/Machine/Analyst/Test, Snee), type=3, singular.ok=TRUE)
# NOT WORKING
```

# 3 Goodnight

# Reference

• Goodnight JH. The General Linear Models Procedure, Proceedings of the First International SAS User's Group, SAS Institute, Raleigh, N.C. 1976.

#### 3.1 p33

(2) MODEL

```
p33 = read.csv("http://r.acr.kr/Goodnight-p33.csv")
p33 = af(p33, c("A", "B"))
aov3(y ~ A + B + A:B, p33) # p35
```

```
options(contrasts = c("contr.sum", "contr.poly"))
Anova(lm(y ~ A + B + A:B, p33), type=3, singular.ok=TRUE) # NOT WORKING
```

#### 4 SAS for Linear Models 4e

#### Reference

• Littell RC, Stroup WW, Freund RJ. SAS for Linear Models 4e. John Wiley & Sons Inc. 2002.

#### 4.1 p403

(3) MODEL

```
p403 = read.table("http://r.acr.kr/sas4lm/p403.txt", header=TRUE)
p403 = af(p403, c("PATIENT", "VISIT"))
aov3(HR ~ SEQUENCE + PATIENT %in% SEQUENCE + VISIT + DRUG + RESIDS + RESIDT, p403)
Response : HR
                 Df Sum Sq Mean Sq F value Pr(>F)
MODEL
                 29 6408.7 220.989 3.9120 3.127e-05 ***
                  5 701.2 140.237 2.4825 0.04665 *
SEQUENCE
VISIT
                  2 146.8 73.389 1.2991
                                            0.28350
DRUG
                  2 343.9 171.975 3.0443 0.05826 .
                  1 309.2 309.174 5.4731
RESIDS
                                            0.02414 *
RESIDT
                       0.8
                             0.840 0.0149
                                            0.90351
SEQUENCE:PATIENT 18 4692.3 260.685 4.6147 2.210e-05 ***
RESIDUALS
                 42 2372.6 56.490
CORRECTED TOTAL 71 8781.3
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
options(contrasts=c("contr.sum", "contr.poly"))
Anova(lm(HR ~ SEQUENCE + PATIENT %in% SEQUENCE + VISIT + DRUG + RESIDS + RESIDT,
        p403), type=3, singular.ok=TRUE) # NOT OK
```

Note: model has aliased coefficients sums of squares computed by model comparison

Anova Table (Type III tests)

Response: HR

```
Sum Sq Df F values Pr(>F)

SEQUENCE 0.0 0

VISIT 146.8 2 1.2991 0.28350

DRUG 344.0 2 3.0443 0.05826 .

RESIDS 309.2 1 5.4731 0.02414 *

RESIDT 0.8 1 0.0149 0.90351

SEQUENCE:PATIENT 4692.3 18 4.6147 2.21e-05 ***
```

Residuals 2372.6 42

---

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

#### 4.2 p417

#### (4) MODEL

```
p417 = read.table("http://r.acr.kr/sas4lm/p417.txt", header=TRUE)
p417 = af(p417, c("TRT", "POT", "PLANT"))
aov3(Y ~ TRT + POT %in% TRT, p417) # p418 Output 11.28
Response : Y
               Df Sum Sq Mean Sq F value
                                             Pr(>F)
                7 267.226 38.175 12.433 7.522e-05 ***
MODEL
TRT
                2 200.111 100.055 32.586 8.626e-06 ***
TRT:POT
                5 30.306
                            6.061
                                   1.974
                                             0.1499
                            3.071
RESIDUALS
               13 39.917
CORRECTED TOTAL 20 307.143
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
options(contrasts=c("contr.sum", "contr.poly"))
Anova(lm(Y ~ TRT + POT %in% TRT, p417), type=3, singular.ok=TRUE) # NOT OK
Note: model has aliased coefficients
     sums of squares computed by model comparison
Anova Table (Type III tests)
Response: Y
         Sum Sq Df F values Pr(>F)
TRT
         22.310 1
                      7.266 0.01835 *
TRT:POT
         30.306 5
                      1.974 0.14991
Residuals 39.917 13
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

#### 4.3 p431

(5) MODEL

```
p431 = read.table("http://r.acr.kr/sas4lm/p431.txt", header=TRUE)
p431 = af(p431, c("line", "sire", "agedam", "steerno"))
aov3(avdlygn ~ line + line:sire + agedam + line:agedam + age + intlwt, p431)
Response : avdlygn
               Df Sum Sq Mean Sq F value
                                           Pr(>F)
MODEL
               16 2.5275 0.15797 3.1437 0.001091 **
line
                2 0.1362 0.06810 1.3553 0.267560
                2 0.1301 0.06505 1.2946 0.283392
 agedam
                1 0.3813 0.38128 7.5878 0.008277 **
 age
 intlwt
                1 0.2697 0.26970 5.3674 0.024830 *
line:sire
                6 0.9739 0.16231 3.2303 0.009543 **
                4 0.4534 0.11336 2.2560 0.076821 .
line:agedam
               48 2.4119 0.05025
RESIDUALS
CORRECTED TOTAL 64 4.9394
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
# p433 Output 11.40
options(contrasts=c("contr.sum", "contr.poly"))
Anova(lm(avdlygn ~ line + line:sire + agedam + line:agedam + age + intlwt, p431),
     type=3, singular.ok=TRUE) # NOT OK for line
Note: model has aliased coefficients
     sums of squares computed by model comparison
Anova Table (Type III tests)
Response: avdlygn
            Sum Sq Df F values
                                 Pr(>F)
line
           0.00000 0
           0.13011 2
                        1.2946 0.283392
agedam
                       7.5878 0.008277 **
           0.38128 1
age
intlwt
           0.26970 1
                        5.3674 0.024830 *
           0.97389 6
                        3.2303 0.009543 **
line:sire
line:agedam 0.45343 4
                        2.2560 0.076821 .
Residuals
           2.41192 48
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

#### 5 Sahai - Unbalanced

Reference

• Sahai H, Ojeda MM. Analysis of Variance for Random Models Volume 2 Unbalanced Data. 2005.

#### 5.1 Table 15.3

(6) MODEL

```
T15.3 = read.table("http://r.acr.kr/sahai/T15.3.txt")
colnames(T15.3) = c("Dam", "Sire", "pH")
T15.3 = af(T15.3, c("Dam", "Sire"))
aov3(pH ~ Dam/Sire, T15.3) # p301
Response : pH
                            Mean Sq F value
                Df Sum Sq
                                               Pr(>F)
MODEL
                36 0.25804 0.0071678 2.8977 7.200e-06 ***
Dam
                14 0.17940 0.0128146 5.1805 1.347e-07 ***
Dam:Sire
                22 0.08002 0.0036374 1.4705
                                               0.09662 .
RESIDUALS
               123 0.30425 0.0024736
CORRECTED TOTAL 159 0.56229
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
options(contrasts = c("contr.sum", "contr.poly"))
Anova(lm(pH ~ Dam/Sire, T15.3), type=3, singular.ok=TRUE) # NOT OK
Note: model has aliased coefficients
     sums of squares computed by model comparison
Anova Table (Type III tests)
Response: pH
           Sum Sq Df F values
                                  Pr(>F)
         0.081011
                   6
                      5.4584 4.898e-05 ***
Dam
Dam:Sire 0.080024 22
                       1.4705
                                 0.09662 .
Residuals 0.304253 123
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

#### 5.2 Table 16.3

#### (7) MODEL

```
T16.3 = read.csv("http://r.acr.kr/sahai/T16.3.csv")
colnames(T16.3) = c("Plot", "Sample", "Subsample", "Residue")
T16.3 = af(T16.3, c("Plot", "Sample", "Subsample"))
aov3(Residue ~ Plot/Sample/Subsample, T16.3) # p344
Response : Residue
                      Df Sum Sq Mean Sq F value
                                                    Pr(>F)
MODEL
                      54 3.1897 0.059069 5.8842 1.476e-05 ***
Plot
                      10 1.7869 0.178686 17.7998 2.547e-08 ***
                      22 0.9917 0.045079 4.4906 0.0004209 ***
Plot:Sample
Plot:Sample:Subsample 22 0.3576 0.016253 1.6191 0.1330632
RESIDUALS
                      22 0.2208 0.010039
CORRECTED TOTAL
                      76 3.4106
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
options(contrasts = c("contr.sum", "contr.poly"))
Anova(lm(Residue ~ Plot/Sample/Subsample, T16.3), type=3, singular.ok=TRUE)
Note: model has aliased coefficients
      sums of squares computed by model comparison
Anova Table (Type III tests)
Response: Residue
                      Sum Sq Df F values Pr(>F)
Plot
                     0.00000 0
Plot:Sample
                                  3.3156 0.00805 **
                     0.36613 11
Plot:Sample:Subsample 0.35758 22
                                  1.6191 0.13306
Residuals
                     0.22085 22
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
# NOT OK
```

#### 6 Federer - Variations

# Reference

• Federer WT, King F. Variations on Split Plot and Split Block Experiment Designs. John Wiley & Sons Inc. 2007.

#### 6.1 Example 2.2

(8) MODEL

```
ex2.2 = read.table("http://r.acr.kr/split/sbex2_2.txt", header=TRUE)
ex2.2 = af(ex2.2, c("Row", "Column", "R", "S"))
aov3(Y ~ Row + R + S + R:S + Row:R + Column:S + Column:R:S, ex2.2)
```

```
Response : Y
               Df Sum Sq Mean Sq F value Pr(>F)
               99 22310.4 225.36
MODEL
 Row
 R
                4 1159.8 289.94
 S
                3
                   351.9 117.29
R:S
               12 826.0 68.83
Row:R
                0
S:Column
               12 3863.3 321.94
R:S:Column
               48 11982.3 249.63
RESIDUALS
                0
                      0.0
CORRECTED TOTAL 99 22310.4
```

#### 6.2 Example 3.1

(9) MODEL

```
ex3.1a = read.table("http://r.acr.kr/split/Ex3.1-example.txt", header=TRUE)
ex3.1a = af(ex3.1a, c("row", "P", "column", "R", "S"))
aov3(height ~ row + R + P + S + S:R + row:P + R:P + row:R:P + S:P + S:P:row + S:R:P + R:S:P:row, ex3.1a)
```

```
Response : height
                Df Sum Sq Mean Sq F value Pr(>F)
MODEL
               199 7534.8
                          37.86
row
                 4 2017.0 504.26
R
                    90.6
                          22.66
Р
                 1 253.1 253.12
 S
                    16.4
                          5.46
                 3
R:S
                12 195.0
                          16.25
                4 167.3
                          41.81
 row:P
R:P
                4 504.9 126.24
P:S
                3
                    14.3
                           4.77
row:R:P
                32 2933.5
                          91.67
                24 234.7
row:P:S
                           9.78
R:P:S
                12 100.3
                           8.36
row:R:P:S
                96 1007.5
                          10.50
RESIDUALS
                 0
                     0.0
CORRECTED TOTAL 199 7534.8
```

#### 6.3 Appendix 3.1 p94

(10) MODEL

```
ex3.1b = read.table("http://r.acr.kr/split/spexvar3.txt", header=TRUE)
ex3.1b = af(ex3.1b, c("rep", "var", "nit", "row", "col"))
aov3(yield ~ rep + var + rep:var + nit + var:nit + row + col, ex3.1b)
Response : yield
               Df Sum Sq Mean Sq F value
                                            Pr(>F)
               37 48090 1299.7 11.3414 6.734e-11 ***
MODEL
                2
                    5943 2971.3 25.9273 1.449e-07 ***
 rep
                2
                   2800 1399.9 12.2155 0.0001005 ***
var
                3 11978 3992.6 34.8397 1.775e-10 ***
nit
                9
                     945
                          105.0 0.9162 0.5230151
row
col
                2
                   3171 1585.7 13.8373 4.012e-05 ***
                     998
                          249.4 2.1767 0.0926008 .
rep:var
                4
                           79.6 0.6949 0.6553307
var:nit
                6
                     478
RESIDUALS
               34
                    3896
                           114.6
CORRECTED TOTAL 71 51986
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
options(contrasts=c("contr.sum", "contr.poly"))
Anova(lm(yield ~ rep + var + rep:var + nit + var:nit + row + col, ex3.1b),
     type=3, singular.ok=TRUE) # NOT OK for var
Note: model has aliased coefficients
     sums of squares computed by model comparison
Anova Table (Type III tests)
Response: yield
          Sum Sq Df F values
                                Pr(>F)
rep
          5942.5 2 25.9273 1.449e-07 ***
             0.0 0
var
         11977.9 3 34.8397 1.775e-10 ***
nit
row
           945.0 9 0.9162
                                0.5230
          3171.5 2 13.8373 4.012e-05 ***
col
           997.8 4 2.1767
                                0.0926 .
rep:var
var:nit
           477.8 6
                     0.6949
                                0.6553
Residuals 3896.4 34
```

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

#### 6.4 Example 5.1

#### (11) MODEL

```
ex5.1 = read.table("http://r.acr.kr/split/sbsp.txt", header=TRUE)
ex5.1 = af(ex5.1, c("R", "A", "C", "B", "Tx"))
aov3(Y \sim R + A + A:R + C + B + B:C + Tx + A:Tx + B:Tx, ex5.1)
Response : Y
               Df Sum Sq Mean Sq F value
                                             Pr(>F)
               24 196.238 8.1766 7.0476 0.0008758 ***
MODEL
R
                2 22.186 11.0928 9.5611 0.0039244 **
                1 15.185 15.1853 13.0886 0.0040418 **
 Α
 C
                   1.010 0.5049 0.4352 0.6578395
 В
                    1.792 1.7922 1.5448 0.2397515
                1
 Тx
                5 103.333 20.6667 17.8131 6.055e-05 ***
R:A
                2 27.426 13.7132 11.8197 0.0018198 **
C:B
                   0.085 0.0424 0.0366 0.9642020
                2
 A:Tx
                4
                    2.655  0.6636  0.5720  0.6886524
B:Tx
                    2.050 0.5126 0.4418 0.7761730
RESIDUALS
               11 12.762 1.1602
CORRECTED TOTAL 35 209.000
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
options(contrasts=c("contr.sum", "contr.poly"))
Anova(lm(Y \sim R + A + A:R + C + B + B:C + Tx + A:Tx + B:Tx, ex5.1),
     type=3, singular.ok=TRUE) # NOT OK
```

Note: model has aliased coefficients sums of squares computed by model comparison

Anova Table (Type III tests)

```
Response: Y
          Sum Sq Df F values
                              Pr(>F)
                     9.5611 0.003924 **
R
          22.186 2
Α
           0.000 0
С
           1.010 2
                   0.4352 0.657839
В
           0.000 0
Tx
         103.333 5 17.8131 6.055e-05 ***
          27.426 2 11.8197 0.001820 **
R:A
C:B
           0.085 2 0.0366 0.964202
A:Tx
           2.655 4 0.5720 0.688652
B:Tx
           2.050 4 0.4418 0.776173
Residuals 12.762 11
```

---

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

#### (12) MODEL

Residuals 4.800 7

```
aov3(Y \sim R + A + A:R + C + B + C:B + Tx + A:Tx + B:Tx + A:B:Tx, ex5.1)
```

```
Response : Y
               Df Sum Sq Mean Sq F value
                                            Pr(>F)
               28 204.200 7.2929 10.6354 0.0017194 **
MODEL
                2 28.112 14.0562 20.4986 0.0011846 **
R
                1 14.655 14.6551 21.3720 0.0024176 **
 С
                    0.471 0.2356 0.3436 0.7205632
 В
                    1.769 1.7694 2.5804 0.1522328
                1
 Тx
                5 103.815 20.7630 30.2793 0.0001336 ***
R:A
                   2.017 2.0174 2.9420 0.1300172
C:B
                1 0.644 0.6445 0.9399 0.3646045
A:Tx
                4 2.951 0.7378 1.0760 0.4358837
B:Tx
                4 3.553 0.8882 1.2954 0.3579988
A:B:Tx
                4 7.962 1.9905 2.9029 0.1038803
RESIDUALS
                    4.800 0.6857
CORRECTED TOTAL 35 209.000
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
options(contrasts=c("contr.sum", "contr.poly"))
Anova(lm(Y \sim R + A + A:R + C + B + C:B + Tx + A:Tx + B:Tx + A:B:Tx, ex5.1),
     type=3, singular.ok=TRUE) # NOT OK
Note: model has aliased coefficients
     sums of squares computed by model comparison
Anova Table (Type III tests)
Response: Y
         Sum Sq Df F values Pr(>F)
R
         11.643 1 16.9793 0.004456 **
          0.000 0
Α
С
          0.002 1
                   0.0025 0.961483
          0.000 0
В
Тx
         89.178 3 43.3503 6.87e-05 ***
          2.017 1 2.9420 0.130017
R:A
C:B
          0.644 1 0.9399 0.364604
          0.543 3 0.2640 0.849381
A:Tx
          3.384 3 1.6451 0.264128
B:Tx
          7.962 4
A:B:Tx
                     2.9029 0.103880
```

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.05 '.' 0.1 ' ' 1

#### 6.5 Example 7.1

(13) MODEL

```
ex7.1 = read.table("http://r.acr.kr/split/asped.txt", header=TRUE)
ex7.1 = af(ex7.1, c("R", "G", "F"))
aov3(Y \sim R + G + R:G + F + F:G, ex7.1)
Response : Y
                Df Sum Sq Mean Sq F value
                                            Pr(>F)
MODEL
                95 577.83 6.0824 5.3082 1.068e-05 ***
R
                     5.75 1.9167 1.6727
                                            0.1994
 G
                27 343.48 12.7216 11.1025 4.286e-08 ***
F
                 2 50.51 25.2525 22.0385 3.686e-06 ***
R:G
                 9 11.75 1.3056 1.1394
                                            0.3749
G:F
                54 77.98 1.4441 1.2603
                                            0.2718
RESIDUALS
                24 27.50 1.1458
CORRECTED TOTAL 119 605.33
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
options(contrasts=c("contr.sum", "contr.poly"))
Anova(lm(Y ~ R + G + R:G + F + F:G, ex7.1), type=3, singular.ok=TRUE) # NOT OK
Note: model has aliased coefficients
     sums of squares computed by model comparison
Anova Table (Type III tests)
Response: Y
          Sum Sq Df F values
                               Pr(>F)
R
           0.000 0
G
         202.417 3 58.8848 3.258e-11 ***
F
          50.505 2 22.0385 3.686e-06 ***
R:G
          11.750 9
                     1.1394
                                0.3749
                     1.2603
G:F
          77.983 54
                                0.2718
Residuals 27.500 24
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

#### 6.6 Example 7.3

(14) MODEL

```
ex7.3 = read.table("http://r.acr.kr/split/assped.txt", header=TRUE)
ex7.3 = af(ex7.3, c("R", "T", "G", "F"))
aov3(Y \sim R + T + R:T + G + G:T + R:T:G + F + F:T + F:G + F:G:T, ex7.3)
Response : Y
                Df Sum Sq Mean Sq F value
                                             Pr(>F)
               155 656.12
                          4.233 13.4461 3.997e-14 ***
MODEL
R
                 3 12.49
                            4.162 13.2206 5.655e-06 ***
 Т
                 1 11.16 11.158 35.4430 8.021e-07 ***
 G
                22 389.01 17.682 56.1668 < 2.2e-16 ***
 F
                 2 120.56 60.282 191.4828 < 2.2e-16 ***
R:T
                 3
                     1.15
                          0.384
                                  1.2206 0.316281
 T:G
                22 18.42 0.837
                                  2.6601 0.004445 **
 T:F
                 2
                     0.82
                           0.411
                                   1.3060 0.283432
                           0.533
 G:F
                44 23.47
                                  1.6943 0.053191 .
 R:T:G
                12
                     8.78
                           0.731
                                    2.3235 0.025315 *
T:G:F
                44 10.74
                            0.244
                                  0.7753 0.790640
RESIDUALS
                36 11.33
                            0.315
CORRECTED TOTAL 191 667.45
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
options(contrasts=c("contr.sum", "contr.poly"))
Anova(lm(Y \sim R + T + R:T + G + G:T + R:T:G + F + F:T + F:G + F:G:T, ex7.3),
     type=3, singular.ok=TRUE) # NOT OK
```

Note: model has aliased coefficients sums of squares computed by model comparison

Anova Table (Type III tests)

Response: Y Sum Sq Df F values Pr(>F) 0.000 0 R Т 0.000 0 G 73.444 2 116.6471 < 2.2e-16 \*\*\* F 120.563 2 191.4828 < 2.2e-16 \*\*\* 0.000 0 R:T T:G 5.778 2 9.1765 0.0006018 \*\*\* T:F0.822 2 1.3060 0.2834316 G:F 23.469 44 1.6943 0.0531910 . 8.778 12 2.3235 0.0253153 \* R:T:G

T:G:F 10.740 44 0.7753 0.7906401

Residuals 11.333 36

---

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

# 6.7 Example 8.1

#### (15) MODEL

```
ex8.1 = read.table("http://r.acr.kr/split/asbed.txt", header=TRUE)
ex8.1 = af(ex8.1, c("R", "A", "B"))
aov3(Y ~ R + A + R:A + B + B:R + A:B + A:B:R, ex8.1)
```

```
Response : Y
                Df Sum Sq Mean Sq F value Pr(>F)
               104 3951.8 37.999
MODEL
R
                 2 372.2 186.111
 Α
                12 572.3 47.692
 В
                 8 185.8 23.231
R:A
                 6
                    50.0
                          8.333
R:B
                 4
                    87.4 21.861
A:B
                60 1012.3 16.871
R:A:B
                     49.0
                          4.083
                12
RESIDUALS
                 0
                      0.0
CORRECTED TOTAL 104 3951.8
```

#### 6.8 Example 9.2

(16) MODEL

```
ex9.2 = read.table("http://r.acr.kr/split/Ex9.2-sbex.txt", header=TRUE)
ex9.2 = af(ex9.2, c("rep", "hyb", "gen"))
aov3(yield ~ rep + hyb + rep:hyb + gen + gen:rep + gen:hyb, ex9.2)
Response : yield
               Df Sum Sq Mean Sq F value
                                            Pr(>F)
MODEL
               40 247.813 6.1953 4.4606 0.0011186 **
                1 0.167 0.1667 0.1200 0.7335481
 rep
                9 66.796 7.4218 5.3437 0.0018370 **
hyb
               2 30.671 15.3356 11.0416 0.0009707 ***
gen
              8 67.000 8.3750 6.0300 0.0011569 **
rep:hyb
rep:gen
               2 12.111 6.0556 4.3600 0.0308015 *
               18 60.504 3.3613 2.4201 0.0408545 *
hyb:gen
               16 22.222 1.3889
RESIDUALS
CORRECTED TOTAL 56 270.035
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
options(contrasts=c("contr.sum", "contr.poly"))
Anova(lm(yield ~ rep + hyb + rep:hyb + gen + gen:rep + gen:hyb, ex9.2), type=3,
     singular.ok=TRUE) # NOT OK
Note: model has aliased coefficients
     sums of squares computed by model comparison
Anova Table (Type III tests)
Response: yield
         Sum Sq Df F values
                              Pr(>F)
          0.000 0
rep
hyb
         66.704 8
                   6.0033 0.0011847 **
         30.671 2 11.0416 0.0009707 ***
gen
         67.000 8 6.0300 0.0011569 **
rep:hyb
rep:gen
         12.111 2 4.3600 0.0308015 *
                    2.4201 0.0408545 *
         60.504 18
hyb:gen
Residuals 22.222 16
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

#### 6.9 Example 10.1

#### (17) MODEL

```
Response : Yield
                                 Mean Sq
                                            F value Pr(>F)
                 Df
                        Sum Sq
MODEL
                239 1639561484
                                 6860090 2.1620e+03 < 2e-16 ***
 Site
                        552717
                                  184239 5.8064e+01 < 2e-16 ***
                  3
                  4 1387680917 346920229 1.0933e+05 < 2e-16 ***
 Α
 В
                     100939695 100939695 3.1812e+04 < 2e-16 ***
                  1
 C
                  3
                      19356264
                                 6452088 2.0334e+03 < 2e-16 ***
                                  882790 2.7822e+02 < 2e-16 ***
                  8
                       7062320
 Site:Block
 Site:A
                 12
                         34068
                                    2839 8.9470e-01 0.55301
 Site:B
                  3
                          1618
                                     539 1.6990e-01 0.91662
 A:B
                  4
                      31444008
                                 7861002 2.4775e+03 < 2e-16 ***
 A:C
                      26075792
                                 2172983 6.8483e+02 < 2e-16 ***
                 12
B:C
                 3
                      23901388
                                 7967129 2.5109e+03 < 2e-16 ***
Site:C
                  9
                                    5292 1.6677e+00 0.09747 .
                         47625
Site:A:B
                                    2811 8.8600e-01 0.56185
                 12
                         33737
A:B:C
                      41996729
                                 3499727 1.1030e+03 < 2e-16 ***
                 12
 Site:A:C
                 36
                        104110
                                    2892 9.1140e-01 0.61768
Site:B:C
                  9
                         61111
                                    6790 2.1400e+00 0.02701 *
Site:Block:A:B 72
                        186911
                                    2596 8.1810e-01 0.84155
Site:A:B:C
                 36
                         82475
                                    2291 7.2200e-01 0.87941
RESIDUALS
                240
                                    3173
                        761522
CORRECTED TOTAL 479 1640323006
```

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

```
options(contrasts=c("contr.sum", "contr.poly"))
Anova(lm(f10.1, ex10.1), type=3, singular.ok=TRUE) # NOT OK for Site:Block
```

Note: model has aliased coefficients sums of squares computed by model comparison

Anova Table (Type III tests)

Response: Yield

Site

Sum Sq Df F values Pr(>F)
552717 3 5.8064e+01 < 2e-16 \*\*\*

```
Α
             1387680917 4 1.0933e+05 < 2e-16 ***
В
             C
              19356264
                        3 2.0334e+03 < 2e-16 ***
Site:Block
                    0
                       0
                 34068 12 8.9470e-01 0.55301
Site:A
Site:B
                  1618
                       3 1.6990e-01 0.91662
              31444008  4 2.4775e+03 < 2e-16 ***
A:B
              26075792 12 6.8483e+02 < 2e-16 ***
A:C
B:C
              Site:C
                 47625
                       9 1.6677e+00 0.09747 .
Site:A:B
                 33737 12 8.8600e-01 0.56185
A:B:C
              41996729 12 1.1030e+03 < 2e-16 ***
Site:A:C
                104110 36 9.1140e-01 0.61768
Site:B:C
                 61111 9 2.1400e+00 0.02701 *
                186911 72 8.1810e-01 0.84155
Site:Block:A:B
Site:A:B:C
                82475 36 7.2200e-01 0.87941
Residuals
                761522 240
___
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
```

# 7 Hinkelmann & Kempthorne - Volume 1

172.31 2

0.00 0

sequence:steer 118.50 6 2.2530 0.084912 .

period

carry

trt

sequence

## Reference

• Hinkelmann K, Kempthorne O. Design and Analysis of Experiments Volume 1 Introduction to Experimental Design. 2e. John Wiley & Sons Inc. 2008.

#### 7.1 p410

(18) MODEL

```
v1p410 = read.table("http://r.acr.kr/kemp/v1p410.txt", head=TRUE)
v1p410$carry = ifelse(v1p410$carry == 0, 3, v1p410$carry)
v1p410 = af(v1p410,c("period", "sequence", "steer", "trt", "carry"))
aov3(y ~ period + sequence + steer:sequence + trt + carry, v1p410) # OK
Response : y
               Df Sum Sq Mean Sq F value
                                            Pr(>F)
MODEL
               17 1302.51 76.618 8.7402 1.572e-05 ***
period
               2 172.31 86.154 9.8279 0.0013030 **
              5 318.69 63.738 7.2709 0.0006954 ***
sequence
trt
               2 440.61 220.304 25.1311 6.164e-06 ***
               2 16.43 8.215 0.9372 0.4100385
carry
sequence:steer 6 118.50 19.750 2.2530 0.0849122 .
RESIDUALS
                          8.766
           18 157.79
CORRECTED TOTAL 35 1460.31
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
options(contrasts=c("contr.sum", "contr.poly"))
Anova(lm(y ~ period + sequence + steer:sequence + trt + carry, v1p410), type=3,
     singular.ok=TRUE) # NOT OK for sequence
Note: model has aliased coefficients
     sums of squares computed by model comparison
Anova Table (Type III tests)
Response: y
              Sum Sq Df F values
                                   Pr(>F)
```

9.8279 0.001303 \*\*

440.61 2 25.1311 6.164e-06 \*\*\* 16.43 2 0.9372 0.410038 Residuals 157.79 18

---

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

# 8 Searle - Linear Models 2e

# Reference

• Searle SR, Gruber MHJ. Linear Models 2e, Kindle Edition. John Wiley & Sons Inc. 2016.

#### 8.1 7.2 (p390, 59%)

(19) MODEL

```
weight = c(8,13,9,12,7,11,6,12,12,14,9,7,14,16,10,14,11,13)
"tc","tc","tc","tc")
variety = c("va","va","va","vc","vd","vd","va","va","vb","vb","vb","vb","vc",
          "vc", "vd", "vd", "vd")
d1 = data.frame(weight, treatment, variety)
aov3(weight ~ treatment*variety, d1)
Response : weight
                Df Sum Sq Mean Sq F value Pr(>F)
MODEL
                 7 82.000 11.7143 2.0918 0.13995
                 2 12.471 6.2353 1.1134 0.36595
treatment
                 3 34.872 11.6240 2.0757 0.16719
variety
treatment:variety 2 34.714 17.3571 3.0995 0.08965 .
RESIDUALS
                10 56.000 5.6000
CORRECTED TOTAL 17 138.000
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
options(contrasts = c("contr.sum", "contr.poly"))
Anova(lm(weight ~ treatment*variety, d1), type=3, singular.ok=TRUE) # NOT OK
Note: model has aliased coefficients
     sums of squares computed by model comparison
Anova Table (Type III tests)
Response: weight
                Sum Sq Df F values Pr(>F)
treatment
                0.000 0
variety
                0.000 0
treatment:variety 34.714 2
                          3.0995 0.08965 .
                56.000 10
Residuals
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

# 8.2 7.2 (p393, 60%)

#### (20) MODEL

```
Response : percent
```

```
Df Sum Sq Mean Sq F value Pr(>F)

MODEL 10 442.56 44.256 0.6361 0.7616

refinery 2 10.77 5.383 0.0774 0.9259

source 3 282.63 94.211 1.3542 0.2972

refinery:source 5 155.47 31.095 0.4469 0.8086

RESIDUALS 14 974.00 69.571

CORRECTED TOTAL 24 1416.56
```

```
options(contrasts=c("contr.sum", "contr.poly"))
Anova(lm(percent ~ refinery*source, d2), type=3, singular.ok=TRUE) # NOT OK
```

Note: model has aliased coefficients sums of squares computed by model comparison

Anova Table (Type III tests)

Response: percent

Sum Sq Df F values Pr(>F)
refinery 2.52 1 0.0362 0.8518
source 268.19 2 1.9275 0.1822
refinery:source 155.47 5 0.4469 0.8086
Residuals 974.00 14

# 9 Sesssion Information

R version 4.1.1 (2021-08-10)

Platform: x86\_64-w64-mingw32/x64 (64-bit)
Running under: Windows 10 x64 (build 17763)

Matrix products: default

#### locale:

- [1] LC\_COLLATE=Korean\_Korea.949 LC\_CTYPE=Korean\_Korea.949
- [3] LC\_MONETARY=Korean\_Korea.949 LC\_NUMERIC=C
- [5] LC\_TIME=Korean\_Korea.949

# attached base packages:

[1] stats graphics grDevices utils datasets methods base

#### other attached packages:

[1] car\_3.0-11 carData\_3.0-4 sasLM\_0.6.4 mvtnorm\_1.1-3 rmarkdown\_2.11

# loaded via a namespace (and not attached):

[1]	Rcpp_1.0.7	knitr_1.36	magrittr_2.0.1	hms_1.1.1
[5]	rlang_0.4.12	fastmap_1.1.0	fansi_0.5.0	stringr_1.4.0
[9]	tools_4.1.1	data.table_1.14.2	xfun_0.27	rio_0.5.27
[13]	utf8_1.2.2	htmltools_0.5.2	ellipsis_0.3.2	abind_1.4-5
[17]	readxl_1.3.1	yaml_2.2.1	digest_0.6.28	tibble_3.1.5
[21]	lifecycle_1.0.1	crayon_1.4.2	zip_2.2.0	vctrs_0.3.8
[25]	curl_4.3.2	evaluate_0.14	haven_2.4.3	openxlsx_4.2.4
[29]	stringi_1.7.5	cellranger_1.1.0	pillar_1.6.4	compiler_4.1.1
[33]	forcats_0.5.1	foreign_0.8-81	pkgconfig_2.0.3	