

For the fixed effects model, we have

$$Y_{ijl} = \mu + \alpha_i + \beta_j + (\alpha\beta)_{ij} + \varepsilon_{ijl} \quad \text{where}$$

$i = 1, \dots, a$ indexes levels of first factor (factor A)
 $j = 1, \dots, b$ indexes levels of second factor (factor B)
 $l = 1, \dots, n$ indexes plots (for each factor combination)
 $\varepsilon_{ijl} \sim \text{i.i.d. } \mathcal{N}(0, \sigma_\varepsilon^2)$ represents plot error

ANOVA table:

Source	df	SS
A	$a - 1$	SSA
B	$b - 1$	SSB
AB	$(a - 1)(b - 1)$	SSAB
Error	$ab(n - 1)$	SSError
Total	$abn - 1$	SSTot

$$\text{SSA} = bn \sum_{i=1}^a (\bar{y}_{i..} - \bar{y}_{...})^2$$

$$\text{SSB} = an \sum_{j=1}^b (\bar{y}_{.j.} - \bar{y}_{...})^2$$

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

$$\text{SSError} = \sum_{i=1}^a \sum_{j=1}^b \sum_{l=1}^n (y_{ijl} - \bar{y}_{ij.})^2 \quad \text{or by subtraction}$$

$$\text{SSTotal} = \sum_{i=1}^a \sum_{j=1}^b \sum_{l=1}^n (y_{ijl} - \bar{y}_{...})^2$$

If we assume $\sum_{i=1}^a \alpha_i = 0$, $\sum_{j=1}^b \beta_j = 0$, $\forall j: \sum_{i=1}^a (\alpha\beta)_{ij} = 0$, and $\forall i: \sum_{j=1}^b (\alpha\beta)_{ij} = 0$, then the expected mean squares are:

$$\mathbb{E}(\text{MSA}) = \sigma_\varepsilon^2 + \frac{bn}{a-1} \sum_i \alpha_i^2$$

$$\mathbb{E}(\text{MSB}) = \sigma_\varepsilon^2 + \frac{an}{b-1} \sum_j \beta_j^2$$

$$\mathbb{E}(\text{MSAB}) = \sigma_\varepsilon^2 + \frac{n}{(a-1)(b-1)} \sum_{ij} (\alpha\beta)_{ij}^2$$

$$\mathbb{E}(\text{MSError}) = \sigma_\varepsilon^2$$

Thus, we test each of the main effects and the interaction by using the MS for Error. The model parameters are estimated by

$$\begin{aligned}
 \hat{\mu} &= \bar{y}_{...}, \\
 \hat{\alpha}_i &= \bar{y}_{i..} - \bar{y}_{...}, \\
 \hat{\beta}_j &= \bar{y}_{.j.} - \bar{y}_{...}, \\
 \widehat{(\alpha\beta)}_{ij} &= \hat{\mu}_{ij} - (\hat{\mu} + \hat{\alpha}_i + \hat{\beta}_j) = \bar{y}_{ij.} - \bar{y}_{i..} - \bar{y}_{.j.} + \bar{y}_{...}
 \end{aligned}$$