01NAEX - Lecture 03
Factorial design

Jiri Franc

Czech Technical University
Faculty of Nuclear Sciences and Physical Engineering
Department of Mathematics

Introduction to Blocking, Nuisance factors, and Factorial Design
D. C. Montgomery, Design and Analysis of Experiment: Section 4.1

- ► The randomized complete block design (RCBD).
- ► Extension of the single factor ANOVA to the RCBD.
- ► General principles of factorial experiments.
- ► The two factor factorial with fixed effects.
- ► The ANOVA for factorials.
- ► Extensions to more than two factors.
- ► Quantitative and qualitative factors, response curves and surfaces.
- ► Estimation of Sample Size.
- ► Other blocking scenarios (Latin square designs, ...) and Incomplete Block design will be covered next lesson.

Introduction to Blocking and Nuisance factors

Blocking is a technique for dealing with nuisance factors

▶ A nuisance factor is a factor that probably has some effect on the response, but itÂ's of no interest to the experimenterÂ... however, the variability it transmits to the response needs to be minimized.

▶ Typical nuisance factors include batches of raw material, operators, pieces of test equipment, time (shifts, days, etc.), different experimental units.

▶ Failure to block is a common flaw in the design of a experiment and data analysis.

If the nuisance variable is known and controllable, we use blocking:

▶ If the nuisance factor is known and uncontrollable, sometimes we can use the analysis of covariance to remove the effect of the nuisance factor from the analysis.

▶ If the nuisance factor is unknown and uncontrollable, we hope that randomization balances out its impact across the experiment.

▶ Sometimes several sources of variability are combined in a block, so the block becomes an aggregate variable.

The Hardness Testing Example

- ▶ We wish to determine whether different tips produce different (mean) hardness reading on a tester machine.
- ▶ 4 different types of tips: conical, ball, cylinder, and cube.
- ▶ The test coupons (experimental unit) are a source of nuisance variability.
- ▶ Experimental error measures both random error and variability between coupons.
- ▶ To conduct this experiment as a RCBD, assign all 4 tips to each coupon.
- ▶ Each coupon is called a **block**; that is, it's a more homogenous experimental unit on which to test the tips.
- ▶ Variability between blocks can be large, variability within a block should be relatively small.

In general, a block is a specific level of the nuisance factor. A complete replicate of the basic experiment is conducted in each block and all runs within a block are randomized.

The Hardness Testing Example

Randomized Complete Block Design for the Hardness Testing Experiment

Test Coupon (Block)

1	2	3	4
Tip 3	Tip 3	Tip 2	Tip 1
Tip 1	Tip 4	Tip 1	Tip 4
Tip 4	Tip 2	Tip 3	Tip 2
Tip 2	Tip 1	Tip 4	Tip 3

In completely randomized single-factor design, 16 different metal test coupons would be required, one for each run in the design.

In RCBD, the variability between coupons from the experimental error is removed.

Only randomization of treatments (Tips) is within the blocks, i.e. blocks represent a restriction on randomization.
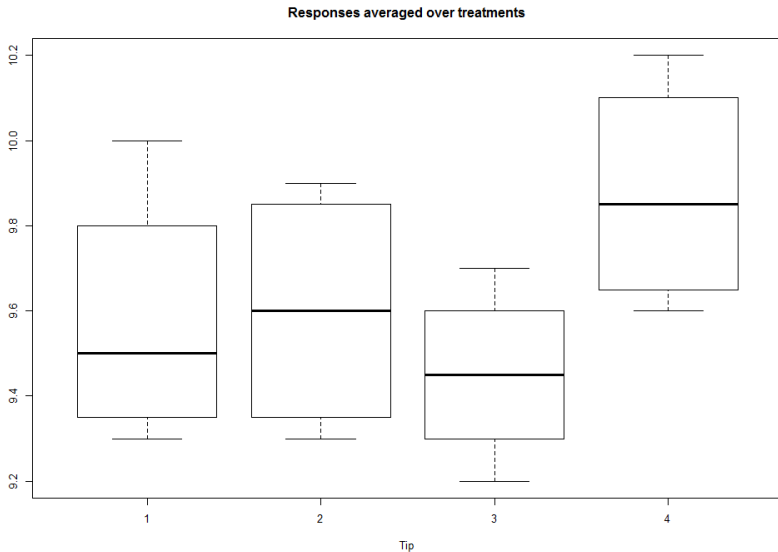
The Hardness Testing Example

The two-way structure of the experiment (Tips x Blocks)

| Tip	Test Coupon (Block)			
Number	1	2	3	4
1	9.3	9.4	9.6	10.0
2	9.4	9.3	9.8	9.9
3	9.2	9.4	9.5	9.7
4	9.7	9.6	10.0	10.2

We are interested in testing the equality of treatment means (again), but now we have to remove the variability associated with the nuisance factor (the blocks).
Analysis is identical to the two-factor factorial design without replication.
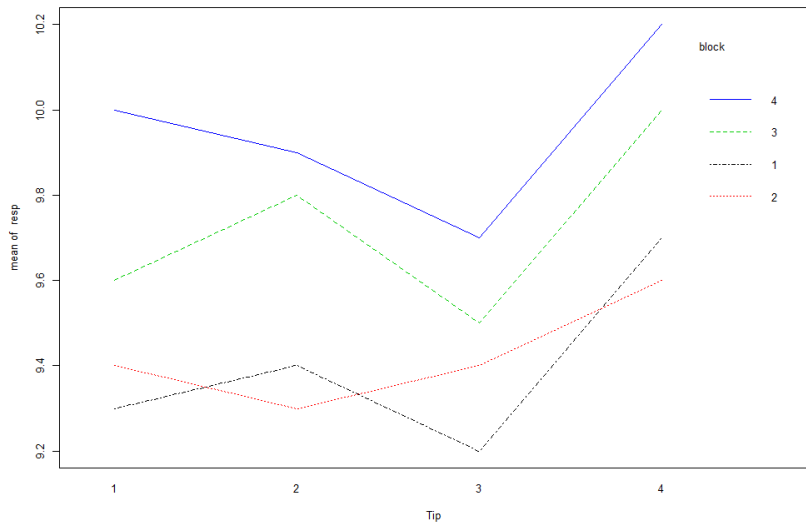
The Hardness Testing Example

Responses averaged over treatments

The Hardness Testing Example

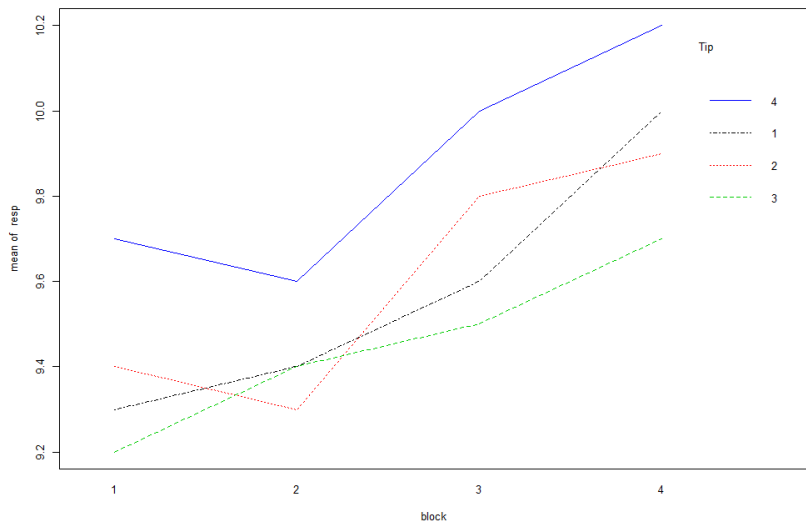Responses averaged over block
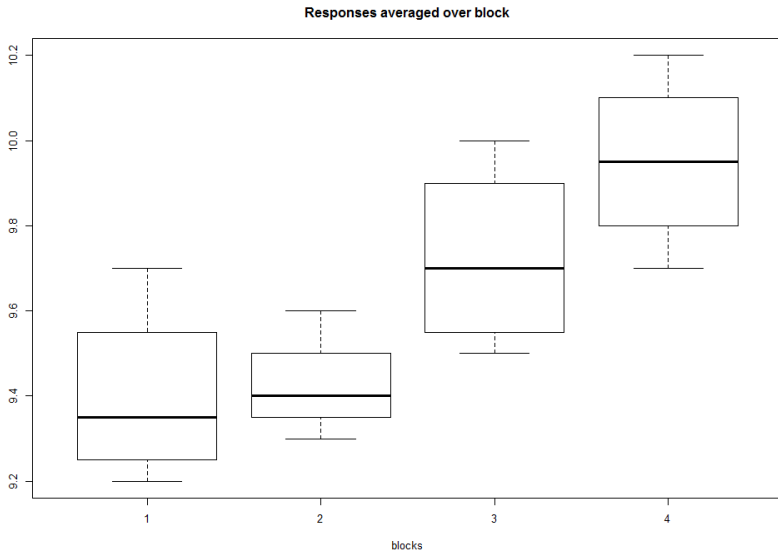
The Hardness Testing Example

Interaction plot over Tips.

The Hardness Testing Example

Interaction plot over Blocks.

ANOVA for the RCBD

Effects model for the RCBD:

$$y_{ij} = \mu_{ij} + \epsilon_{ij} = \mu + \tau_i + \beta_j + \epsilon_{ij} \quad i = 1, 2, \ldots, a \quad j = 1, 2, \ldots, b,$$

where μ is an overall mean, τ_i is the effect of the ith treatment, β_j is the effect of the jth block and $\epsilon_{ij} \sim \mathcal{N}(0, \sigma^2)$ random error term.

Analysis of Variance for a Randomized Complete Block Design

Source of Variation	Sum of Squares	Degrees of Freedom	Mean Square	F_0
Treatments	$SS_{\text{Treatments}}$	$a - 1$	$\dfrac{SS_{\text{Treatments}}}{a - 1}$	$\dfrac{MS_{\text{Treatments}}}{MS_E}$
Blocks	SS_{Blocks}	$b - 1$	$\dfrac{SS_{\text{Blocks}}}{b - 1}$	
Error	SS_E	$(a - 1)(b - 1)$	$\dfrac{SS_E}{(a - 1)(b - 1)}$	
Total	SS_T	$N - 1$		

$$
\begin{aligned}
SS_E &= SS_T - SS_{\text{Treatments}} - SS_{\text{Blocks}} \\
&= \sum_{i=1}^{a} \sum_{j=1}^{b} (y_{ij} - \bar{y}_{..})^2 - b \sum_{i=1}^{a} (\bar{y}_{i.} - \bar{y}_{..})^2 - a \sum_{j=1}^{b} (\bar{y}_{.j} - \bar{y}_{..})^2
\end{aligned}
$$

The Hardness Testing Example

```
summary(aov(resp~block+Tip,Data1))
           Df Sum Sq Mean Sq F value   Pr(>F)
block       3  0.825 0.27500   30.94 4.52e-05 ***
Tip         3  0.385 0.12833   14.44 0.000871 ***
Residuals   9  0.080 0.00889
```

The results obtained from this experiment and RCBD differ from results obtained from Completely Randomized Design.
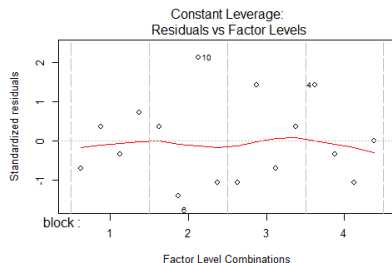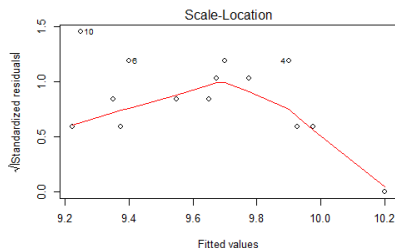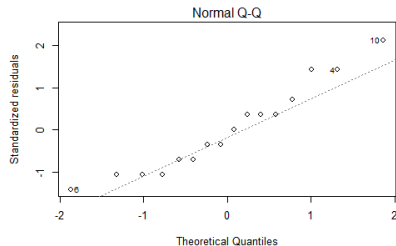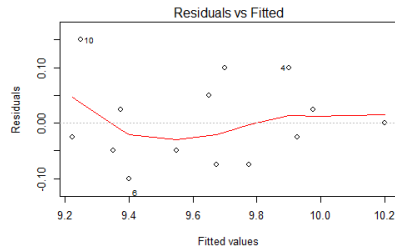
```
summary(aov(resp~Tip,Data1))
           Df Sum Sq Mean Sq F value Pr(>F)
Tip         3  0.385 0.12833   1.702   0.22
Residuals  12  0.905 0.07542
```

Note, that the MS for Residuals has more than tenfold. All of the variability due to blocks is now in the error term.

The Hardness Testing Example

Model adequacy checking:

The Hardness Testing Example

Suppose that we would like to be able to determine the appropriate number of blocks to run if we are interested in detecting a true max difference in readings of 0.4 with a high probability and the estimate of the standard deviation is 0.1.

$$\Phi^2 = \frac{bD^2}{2a\sigma^2} \quad \text{,where } \Phi^2 \text{ is related to noncentral r.v. } F_0 = \frac{MS_{Treatments}}{MS_{Error}}$$

```
> b     = seq(3,8,by=1)   # number of blocks
> a     = 4               # number of treatment levels
> D     = 0.4             # max difference in group means
> sigma = 0.1             # standard deviation
>
> Fi_sq = b*(0.4)^2/(2*a*(0.1^2))
> Fi    = sqrt(Fi_sq)
> Fi
[1] 2.449490 2.828427 3.162278 3.464102 3.741657 4.000000
> powers <- power.anova.test(groups=a,n=b,between.var = (D^2/2)/(a),
  within.var=sigma^2,sig.level=.05)$power
> rbind(b , Fi, powers)
            [,1]      [,2]      [,3]      [,4]      [,5]      [,6]
b      3.0000000 4.0000000 5.0000000 6.0000000 7.0000000 8.0000000
Fi     2.4494897 2.8284271 3.1622777 3.4641016 3.7416574 4.0000000
powers 0.8009998 0.9490241 0.9891378 0.9979684 0.9996559 0.9999461
```

OC Curves for the Fixed Effects Model ANOVA
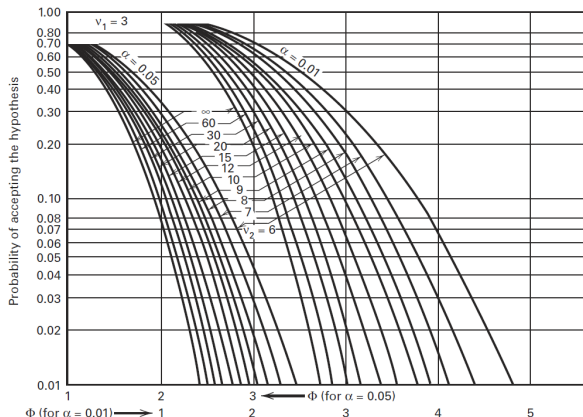
$\nu_1 = (a - 1)$ Numerator df , $\nu_2 = (a - 1)(b - 1)$ Denominator df

```
      [,1]       [,2]       [,3]       [,4]       [,5]       [,6]
a      4.0000000  4.0000000  4.0000000  4.0000000  4.0000000  4.0000000
b      3.0000000  4.0000000  5.0000000  6.0000000  7.0000000  8.0000000
Fi     2.4494897  2.8284271  3.1622777  3.4641016  3.7416574  4.0000000
powers 0.8009998  0.9490241  0.9891378  0.9979684  0.9996559  0.9999461
```

Introduction to Factorial Design

- ▶ Factorial Designs are most efficient methods for experiments where we study the effects of two or more factors.
- ▶ The effect of the primary factor of interest in the experiment is called **main effect**.
- ▶ If the difference in response between the levels of one factor is not the same at all levels of other factors, the **interaction** occurs.
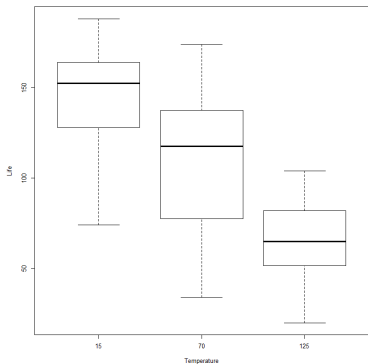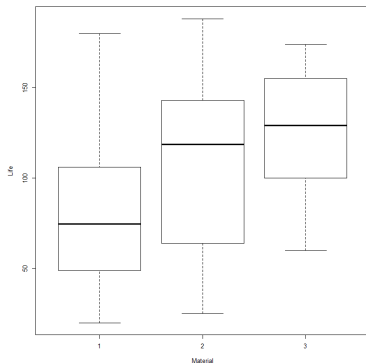
The Battery Design Example

▶ Two factors: A = Material type; B = Temperature (quantitative variable)

▶ What effects do material type and temperature have on life?

▶ Is there a choice of material that would give uniformly long life regardless of temperature?
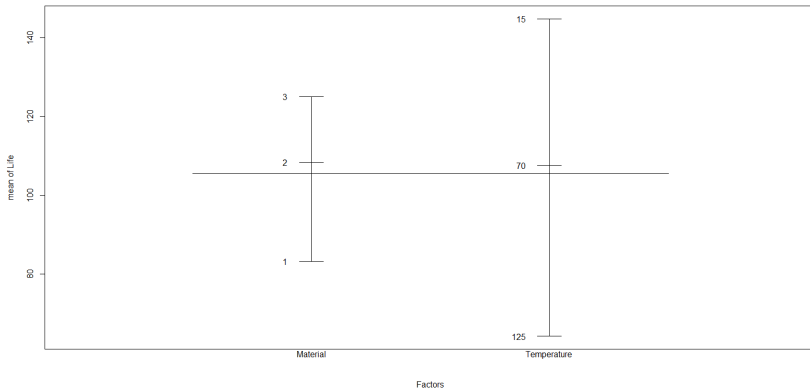
Life (in hours) Data for the Battery Design Example

Material Type	Temperature (°F)					
	15		70		125	
1	130	155	34	40	20	70
	74	180	80	75	82	58
2	150	188	136	122	25	70
	159	126	106	115	58	45
3	138	110	174	120	96	104
	168	160	150	139	82	60

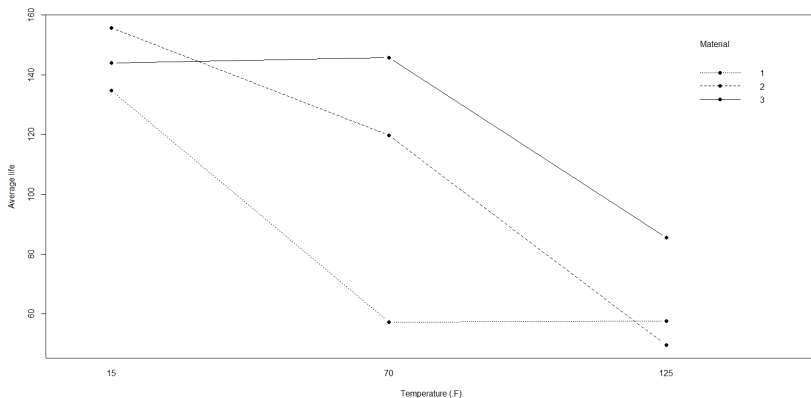Since there are two factors at three levels, this design is sometimes called a 3^2 factorial design.

Box plot of data from the Battery Design Example

Interactions plot of data from the Battery Design Example

ANOVA for two factor factorial fixed effects model

Effects model for the Two Factor - Fixed Factorial Experiment:

$$y_{ijk} = \mu_{ijk} + \epsilon_{ijk} = \mu + \tau_i + \beta_j + (\tau\beta)_{ij} + \epsilon_{ij} \quad i = 1, \ldots, a; \; j = 1, \ldots, b; \; k = 1, \ldots, n.$$

where $(\tau\beta)_{ij}$ is the effect of the interaction between τ_i and β_j.

The Analysis of Variance Table for the Two-Factor Factorial, Fixed Effects Model

Source of Variation	Sum of Squares	Degrees of Freedom	Mean Square	F_0
A treatments	SS_A	$a - 1$	$MS_A = \dfrac{SS_A}{a-1}$	$F_0 = \dfrac{MS_A}{MS_E}$
B treatments	SS_B	$b - 1$	$MS_B = \dfrac{SS_B}{b-1}$	$F_0 = \dfrac{MS_B}{MS_E}$
Interaction	SS_{AB}	$(a-1)(b-1)$	$MS_{AB} = \dfrac{SS_{AB}}{(a-1)(b-1)}$	$F_0 = \dfrac{MS_{AB}}{MS_E}$
Error	SS_E	$ab(n-1)$	$MS_E = \dfrac{SS_E}{ab(n-1)}$	
Total	SS_T	$abn - 1$		

$$SS_E = SS_T - SS_{AB} - SS_A - SS_B = 77646.97 - 10683.72 - 39118.72 - 9613.78 = 18230.75$$

ANOVA for Battery Design Example

```
> battery.aov <- aov(Life~Material*Temperature,data=battery)

> summary(battery.aov)
                    Df Sum Sq Mean Sq F value   Pr(>F)
Material             2  10684    5342   7.911  0.00198 **
Temperature          2  39119   19559  28.968 1.91e-07 ***
Material:Temperature 4   9614    2403   3.560  0.01861 *
Residuals           27  18231     675
```

ANOVA for Battery Design Example

```
> summary(battery.aov2 <- aov(Life~Material+Temperature,
        data=battery))
            Df Sum Sq Mean Sq F value  Pr(>F)
Material     2  10684    5342   5.947  0.00651 **
Temperature  2  39119   19559  21.776 1.24e-06 ***
Residuals   31  27845     898


> anova(battery.aov2,battery.aov)
Analysis of Variance Table

Model 1: Life ~ Material + Temperature
Model 2: Life ~ Material * Temperature
  Res.Df   RSS Df Sum of Sq      F  Pr(>F)
1     31 27845
2     27 18231  4    9613.8 3.5595 0.01861 *
```
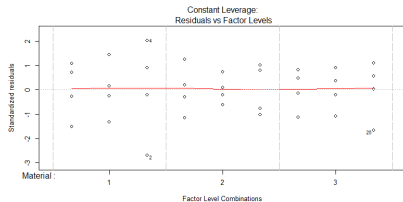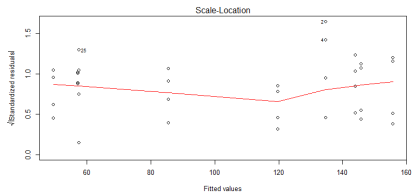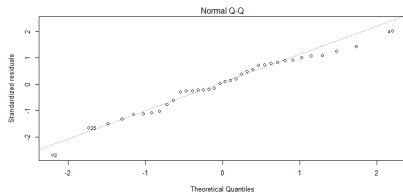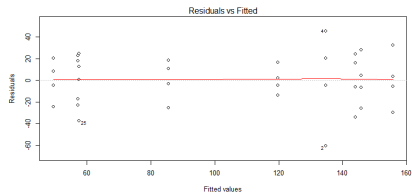
Model checking for Battery Design Example

Comparison between groups

```
> # Compute means and variance for all levels and factors
>
> with(battery, tapply(Life,list(Material,Temperature),mean))
      15     70   125
1 134.75  57.25 57.5
2 155.75 119.75 49.5
3 144.00 145.75 85.5

> with(battery, tapply(Life,list(Material,Temperature),var))
          15        70      125
1 2056.9167 556.9167 721.0000
2  656.2500 160.2500 371.0000
3  674.6667 508.2500 371.6667
```

Comparisons between the treatment group means

Apply Tukey HSD test to test the pairwise comparisons between the treatment group means

```
> TukeyMaterial = TukeyHSD(battery.aov,which="Material")
> Tukey multiple comparisons of means
  95% family-wise confidence level
  Material
        diff       lwr      upr     p adj
2x1 25.16667 -1.135677 51.46901 0.0627571
3x1 41.91667 15.614323 68.21901 0.0014162
3x2 16.75000 -9.552344 43.05234 0.2717815

> TukeyTemperature = TukeyHSD(battery.aov,which="Temperature")
> Tukey multiple comparisons of means
  95% family-wise confidence level
  Temperature
             diff        lwr       upr     p adj
70x15  -37.25000  -63.55234 -10.94766 0.0043788
125x15 -80.66667 -106.96901 -54.36432 0.0000001
125x70 -43.41667  -69.71901 -17.11432 0.0009787
```
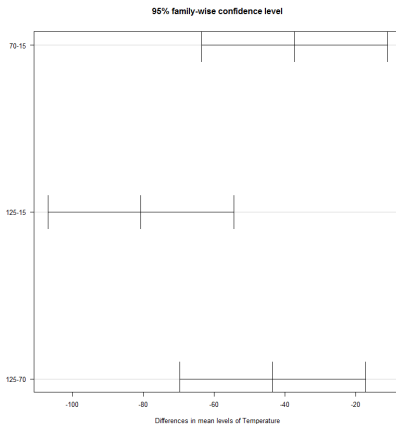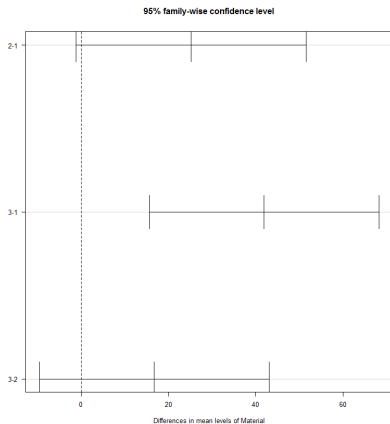
Comparisons between the treatment group means

Visualization of Tukey HSD test:

Comparisons between the treatment group means

Because interaction is significant, we make the comparison at just one level of temperature, say level 2 (70 °F).

```
battery.aov2<-aov(Life~Material,data=battery[battery$Temperature==70,]
TukeyMaterial2=TukeyHSD(battery.aov_70,which="Material")

Tukey multiple comparisons of means
95% family-wise confidence level

Fit: aov(formula=Life~Material,data=battery[battery$Temperature==70,])

$Material
diff        lwr       upr       p adj
2-1 62.5  22.59911 102.40089 0.0045670
3-1 88.5  48.59911 128.40089 0.0004209
3-2 26.0 -13.90089  65.90089 0.2177840
```

$$T_{0.05} = q_{0.05}(3, 27)\sqrt{\frac{MS_E}{n}} = 3.5\sqrt{\frac{675.21}{4}} = 45.47$$

Test indicates that at the temperature level 70 °F, the mean battery life is the same for material types 2 and 3, and that the mean battery life for material type 1 is significantly lower in comparison to both types 2 and 3.

Comparisons between the treatment group means

Since the interaction in the model is significant, the effect of Material depends on which level of Temperature is considered. Let us compute the three means at *Temperature* $= 70F$, appropriate 95% confidence intervals and compare the observed difference of means with the critical value.

```
mm<- with(subset(battery, Temperature==70),
          aggregate(Life,list(M=Material),mean))
  M      x    M      x    M      x
  1  57.25    2  119.75    3  145.75
>val.crit <-qtukey(.95,3,27)*sqrt(unlist(summary(battery.aov))
          [["Mean Sq4"]]/4)
[1] 45.5
```

$$T_{0.05} = q_{0.05}(3, 27)\sqrt{MS_E/n} = 3.5\sqrt{675.21/4} = 45.5$$

```
> diff.mm <- c(d.3.1=mm$x[3]-mm$x[1],d.3.2=mm$x[3]-mm$x[2],
               d.2.1=mm$x[2]-mm$x[1])
d.3.1 d.3.2 d.2.1
 88.5  26.0  62.5
> names(which(diff.mm > val.crit))
[1] "d.3.1" "d.2.1"
```

In conclusion, only Material type 3 vs. type 1 and Material type 2 vs. type 1 appear to be significantly different when Temperature is fixed at 70$\hat{A}$°F.
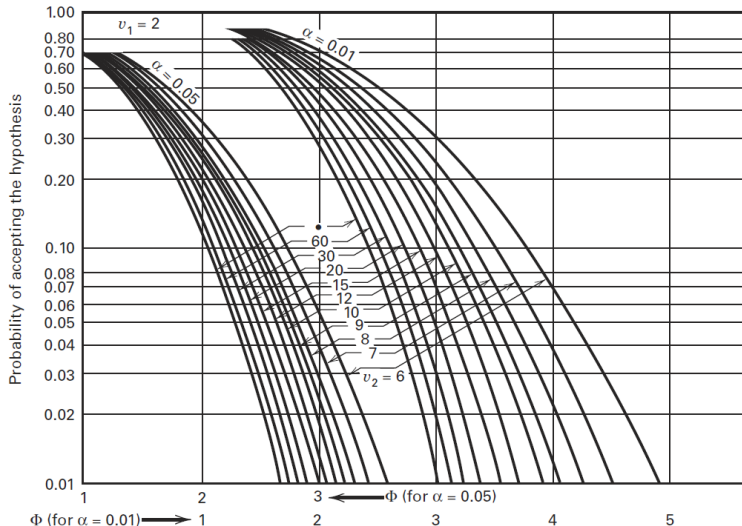
Sample Size Determination - Operating Characteristic Curve

To use OC curves, we need to know σ and Φ. We can estimate them from actual values of the treatment means, $\tau_i = \mu_i - \bar{\mu}_i$

Factor	Φ^2	Numerator Degrees of Freedom	Denominator Degrees of Freedom
A	$\dfrac{bn \sum_{i=1}^{a} \tau_i^2}{a\sigma^2}$	$a-1$	$ab(n-1)$
B	$\dfrac{an \sum_{j=1}^{b} \beta_j^2}{b\sigma^2}$	$b-1$	$ab(n-1)$
AB	$\dfrac{n \sum_{i=1}^{a} \sum_{j=1}^{b} (\tau\beta)_{ij}^2}{\sigma^2[(a-1)(b-1)+1]}$	$(a-1)(b-1)$	$ab(n-1)$

It is often difficult to specify Φ and σ correctly in practice.

Sample Size Determination - Operating Characteristic Curve

Operating Characteristic Curve Parameters for the Two-Factor Factorial, Fixed Effects Model. (See charts V in the Montgomery DOE book)

Sample Size Determination - Operating Characteristic Curve

An alternate approach is to select a sample size such that if the difference between any two treatment means exceeds a specified value D.

By using Operating Characteristic (OC) curves: Find the smallest value of Φ^2 corresponding to a specified difference between any two treatments means.

Let a be the number of levels of factor A and b the number of levels of factor B. If any two treatment A means differed by as much as D, assumed standard deviation is σ then

$$\Phi^2 = \frac{nbD^2}{2a\sigma^2}$$

and the appropriate value of power for given numerator and denominator degrees of freedom in OC curves tables.

Sample Size Determination for Battery Experiment

```
> n       = c(2, 3, 4, 5)
> a       = 3                # number of treatment levels  A
> b       = 3                # number of treatment levels  B
> D       = 40               # max difference in group means
> sigma   = 25               # standard deviation
> Fi_sq   = (n*b*(D)^2)/(2*a*(sigma^2))
> Fi      = sqrt(Fi_sq)
> errorDF = a*b*(n-1)
> powers  = power.anova.test(groups=3, n=n,
            between.var = (n*(D^2))/((n-1)),within.var=sigma^2,
            sig.level=.05)$power
> rbind(n , Fi ,errorDF, powers)
              [,1]        [,2]        [,3]        [,4]
n        2.0000000   3.0000000    4.000000    5.0000000
Fi       1.6000000   1.9595918    2.262742    2.5298221
errorDF  9.0000000  18.0000000   27.000000   36.0000000
powers   0.6391205   0.9116119    0.979752    0.9956568
```

General Factorial Design - Response Curves

Let us assume that temperature is quantitative and use linear regression model to fit data.

```
>Temperature.num=as.numeric(as.character(battery$Temperature))
>battery.aov3=aov(Life~Material+Temperature.num+
            I(Temperature.num^2)+Material:Temperature.num+
            Material:I(Temperature.num^2))
>summary(battery.aov3)
                                Df Sum Sq Mean Sq F value  Pr(>F)
Material                         2  10684    5342   7.911 0.00198
Temperature.num                  1  39043   39043  57.823 3.53e-8
I(Temperature.num^2)             1     76      76   0.113 0.73975
Material:Temperature.num         2   2315    1158   1.714 0.19911
Material:I(Temperature.num^2)    2   7299    3649   5.405 0.01061
Residuals                       27  18231     675
```

P-values indicate that A^2 and AB are not significant, whereas the A^2B is significant. By removing A^2 and AB the model is not **hierarchical** any more.

General Factorial Design - Response Curves
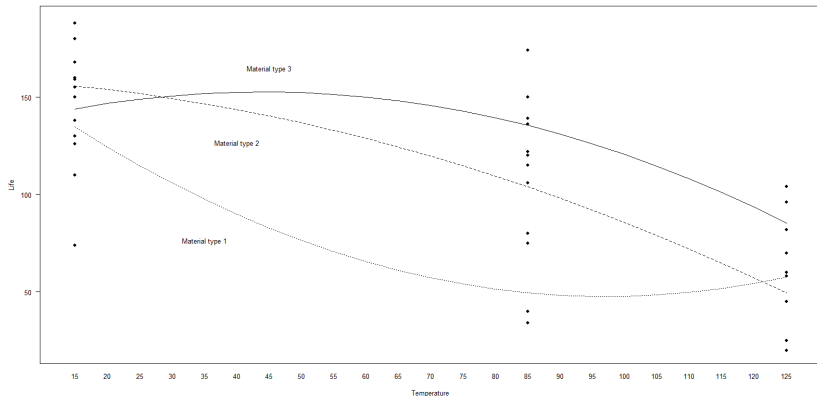
P-values indicate that A^2 and AB are not significant, whereas the A^2B is significant. By removing A^2 and AB the model is not **hierarchical** any more.

Homework experiment 01

Perform the homework experiment 01 described in the Rmd/pdf/ipynb files in repo:
01NAEX/projects/01NAEX_HW01_pendulum (prefered)

01NAEX/projects/01NAEX_HW01_pulse

The report can be elaborated by group up to 4 students, written in pdf file (R Markdown or Jupyter NB are recommended) and handed till **October 20**.