

Lecture 11: Nested and Split-Plot Designs

Montgomery, Chapter 14

Crossed vs Nested Factors

- Factors A (a levels) and B (b levels) are considered crossed if
 - Every combinations of A and B (ab of them) occurs;
 - An example:

		Factor A				
		Factor B	1	2	3	4
	1		xx	xx	xx	xx
	2		xx	xx	xx	xx
	3		xx	xx	xx	xx

<i>A</i>	1			2			3			4		
	1	2	3	1	2	3	1	2	3	1	2	3
	x	x	x	x	x	x	x	x	x	x	x	x
	x	x	x	x	x	x	x	x	x	x	x	x

- Factor B is considered nested under A (a levels) if
 - Levels of B are similar for different levels of A;
 - Levels of B are not identical for different levels of A.
 - An example (aka two-stage nested design or hierarchical design):

A	1			2			3			4		
B	1	2	3	4	5	6	7	8	9	10	11	12
	x	x	x	x	x	x	x	x	x	x	x	x
	x	x	x	x	x	x	x	x	x	x	x	x

- It is a **balanced nested design** because of an equal number of levels of B within each level of A and an equal number of replicates.

Material Purity Experiment

- A company buys raw material in batches from three different suppliers.
- Purity of raw material varies considerably, causing problems in manufactured product.
- **Q:** is the variability in purity attributable to difference between the suppliers?
- Four batches of raw material are selected at random from each supplier, three determinations of purity are made on each batch.
- The data, after coding by subtracting 93 are given below.

	<u>Supplier 1</u>				<u>Supplier 2</u>				<u>Supplier 3</u>			
Batches	1	2	3	4	1	2	3	4	1	2	3	4
	1	-2	-2	1	1	0	-1	0	2	-2	1	3
	-1	-3	0	4	-2	4	0	3	4	0	-1	2
	0	-4	1	0	-3	2	-2	2	0	2	2	1
$y_{ij.}$	0	-9	-1	5	-4	6	-3	5	6	0	2	6
$y_{i..}$	-5				4				14			

Other Examples for Nested Factors

- 1 Drug company interested in stability of product
 - Two manufacturing sites
 - Three batches from each site
 - Ten tablets from each batch
- 2 Stratified random sampling procedure
 - Randomly sample five states
 - Randomly select three counties
 - Randomly select two towns
 - Randomly select five households

Statistical Model

- Two factor nested model

$$y_{ijk} = \mu + \tau_i + \beta_{j(i)} + \epsilon_{k(ij)} \quad \left\{ \begin{array}{l} i = 1, 2, \dots, a \\ j = 1, 2, \dots, b \\ k = 1, 2, \dots, n \end{array} \right.$$

- Bracket notation represents nesting factor
 - Here factor B (level j) is nested under factor A (level i)
- Cannot include interaction
- Factors may be random or fixed
- Can use EMS algorithm to derive tests

Sum of Squares Decomposition

$$y_{ijk} = \bar{y}_{...} + (\bar{y}_{i..} - \bar{y}_{...}) + (\bar{y}_{ij.} - \bar{y}_{i..}) + (y_{ijk} - \bar{y}_{ij.}).$$

$$\sum_{i=1}^a \sum_{j=1}^b \sum_{k=1}^n (y_{ijk} - \bar{y}_{...})^2 = bn \sum_{i=1}^a (\bar{y}_{i..} - \bar{y}_{...})^2 + n \sum_{i=1}^a \sum_{j=1}^b (\bar{y}_{ij.} - \bar{y}_{i..})^2$$

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

$$SS_T = SS_A + SS_{B(A)} + SS_E$$

Analysis of Variance Table

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

$$SS_T = \sum \sum \sum y_{ijk}^2 - y_{...}^2 / abn$$

$$SS_A = \frac{1}{bn} \sum y_{i..}^2 - y_{...}^2 / abn$$

$$SS_{B(A)} = \frac{1}{n} \sum \sum y_{ij.}^2 - \frac{1}{bn} \sum y_{i..}^2$$

$$SS_E = \sum \sum \sum y_{ijk}^2 - \frac{1}{n} \sum \sum y_{ij.}^2$$

- Use EMS to define proper tests

Two-Factor Nested Model with Fixed Effects

$$y_{ijk} = \mu + \tau_i + \beta_{j(i)} + \epsilon_{k(ij)}$$

where (1) $\sum_{i=1}^a \tau_i = 0$, (2) $\sum_{j=1}^b \beta_{j(i)} = 0$ for each i .

	F	F	R	
	a	b	n	
term	i	j	k	EMS
τ_i	0	b	n	$\sigma^2 + \frac{bn\Sigma\tau_i^2}{a-1}$
$\beta_{j(i)}$	1	0	n	$\sigma^2 + \frac{n\Sigma\Sigma\beta_{j(i)}^2}{a(b-1)}$
$\epsilon_{k(ij)}$	1	1	1	σ^2

- Estimates: $\hat{\tau}_i = \bar{y}_{i..} - \bar{y}_{...}$; $\hat{\beta}_{j(i)} = \bar{y}_{ij.} - \bar{y}_{i..}$.
- Tests: MS_A/MS_E for $\tau_i = 0$; $MS_{B(A)}/MS_E$ for $\beta_{j(i)} = 0$.

Two-Factor Nested Model with Random Effects

$$y_{ijk} = \mu + \tau_i + \beta_{j(i)} + \epsilon_{k(ij)}$$

where $\tau_i \sim N(0, \sigma_\tau^2)$ and $\beta_{j(i)} \sim N(0, \sigma_\beta^2)$.

	R R R			
	<i>a b n</i>			
term	<i>i</i>	<i>j</i>	<i>k</i>	EMS
τ_i	1	<i>b</i>	<i>n</i>	$\sigma^2 + n\sigma_\beta^2 + bn\sigma_\tau^2$
$\beta_{j(i)}$	1	1	<i>n</i>	$\sigma^2 + n\sigma_\beta^2$
$\epsilon_{k(ij)}$	1	1	1	σ^2

- Estimates: $\hat{\sigma}_\tau^2 = (\text{MS}_A - \text{MS}_{B(A)})/nb$; $\hat{\sigma}_\beta^2 = (\text{MS}_{B(A)} - \text{MS}_E)/n$.
- tests: $\text{MS}_A/\text{MS}_{B(A)}$ for $\sigma_\tau^2 = 0$; $\text{MS}_{B(A)}/\text{MS}_E$ for $\sigma_\beta^2 = 0$.

Two-Factor Nested Model with Mixed Effects

$$y_{ijk} = \mu + \tau_i + \beta_{j(i)} + \epsilon_{k(ij)}$$

where $\sum_{i=1}^a \tau_i = 0$, and $\beta_{j(i)} \sim N(0, \sigma_\beta^2)$.

	F	R	R	
	a	b	n	
term	i	j	k	EMS
τ_i	0	b	n	$\sigma^2 + n\sigma_\beta^2 + \frac{bn\Sigma\tau_i^2}{a-1}$
$\beta_{j(i)}$	1	1	n	$\sigma^2 + n\sigma_\beta^2$
$\epsilon_{k(ij)}$	1	1	1	σ^2

- Estimates: $\hat{\tau}_i = \bar{y}_{i..} - \bar{y}_{...}$; $\hat{\sigma}_\beta^2 = (\text{MS}_{B(A)} - \text{MS}_E)/n$.
- Tests: $\text{MS}_A/\text{MS}_{B(A)}$ for $\tau_i = 0$; $\text{MS}_{B(A)}/\text{MS}_E$ for $\sigma_\beta^2 = 0$.

SAS Code for Purity Experiment

```
option nocenter ps=40 ls=72;
data purity;
  input supp batch resp@@;
  datalines;
1 1 1 1 1 -1 1 1 0 1 2 -2 1 2 -3 1 2 -4
1 3 -2 1 3 0 1 3 1 1 4 1 1 4 4 1 4 0
2 1 1 2 1 -2 2 1 -3 2 2 0 2 2 4 2 2 2
2 3 -1 2 3 0 2 3 -2 2 4 0 2 4 3 2 4 2
3 1 2 3 1 4 3 1 0 3 2 -2 3 2 0 3 2 2
3 3 1 3 3 -1 3 3 2 3 4 3 3 4 2 3 4 1
;

proc mixed method=type1;
  class supp batch;
  model resp=;
  random supp batch(supp);

proc mixed method=type1;
  class supp batch;
  model resp=supp;
  random batch(supp);
run; quit;
```

Both Suppliers and Batches are Random Effects

Source	DF	Sum of Squares	Mean Square
supp	2	15.055556	7.527778
batch(supp)	9	69.916667	7.768519
Residual	24	63.333333	2.638889

Source	Expected Mean Square	Error Term
supp	$\text{Var}(\text{Residual}) + 3\text{Var}(\text{batch}(\text{supp})) + 12 \text{Var}(\text{supp})$	$\text{MS}(\text{batch}(\text{supp}))$
batch(supp)	$\text{Var}(\text{Residual}) + 3\text{Var}(\text{batch}(\text{supp}))$	$\text{MS}(\text{Residual})$
Residual	$\text{Var}(\text{Residual})$	.

Source	DF	F Value	Pr > F
supp	9	0.97	0.4158
batch(supp)	24	2.94	0.0167
Residual	.	.	.

Covariance Parameter Estimates

Cov Parm	Estimate
supp	-0.02006
batch(supp)	1.7099
Residual	2.6389

Suppliers are Fixed Effects and Batches are Random

Source	DF	Sum of Squares	Mean Square
supp	2	15.055556	7.527778
batch(supp)	9	69.916667	7.768519
Residual	24	63.333333	2.638889

Source	Expected Mean Square	Error Term
supp	$\text{Var}(\text{Residual}) + 3 \text{ Var}(\text{batch}(\text{supp})) + Q(\text{supp})$	$\text{MS}(\text{batch}(\text{supp}))$
batch(supp)	$\text{Var}(\text{Residual}) + 3 \text{ Var}(\text{batch}(\text{supp}))$	$\text{MS}(\text{Residual})$
Residual	$\text{Var}(\text{Residual})$	

Source	DF	F Value	Pr > F
supp	9	0.97	0.4158
batch(supp)	24	2.94	0.0167
Residual	.	.	.

Covariance Parameter Estimates

Cov Parm	Estimate
batch(supp)	1.7099
Residual	2.6389

Results Summary When Suppliers are Fixed Effects

- Estimates:

$$\hat{\tau}_1 = \bar{y}_{1..} - \bar{y}_{...} = -28/36$$

$$\hat{\tau}_2 = \bar{y}_{2..} - \bar{y}_{...} = -1/36$$

$$\hat{\tau}_3 = \bar{y}_{3..} - \bar{y}_{...} = -29/36$$

$$\hat{\sigma}^2 = MS_E = 2.64$$

$$\hat{\sigma}_\beta^2 = \frac{MS_{B(A)} - MS_E}{n} = \frac{7.77 - 2.64}{3} = 1.71$$

- Hypothesis test

$$H_0 : \tau_1 = \tau_2 = \tau_3 = 0:$$

$$F_0 = .97, \text{P-value} = 0.4158, \text{Accept } H_0$$

$$H_0 : \sigma_\beta^2 = 0:$$

$$F_0 = 2.94, \text{P-value} = 0.0167, \text{Reject } H_0$$

- Suppliers are not different, variability due to batches.

Other Scenarios for Nested Factors

- Staggered Nested Designs
- General m -Stage Nested Designs

$$y_{ijkl} = \mu + \tau_i + \beta_{j(i)} + \gamma_{k(ij)} + \epsilon_{l(ijk)}$$

- Designs with Both Nested and Factorial Factors

$$y_{ijkl} = \mu + \tau_i + \beta_j + \gamma_{k(j)} + (\tau\beta)_{ij} + (\tau\gamma)_{ik(j)} + \epsilon_{l(ijk)}$$

- Sections 14.2, 14.3 in Montgomery.

Split-Plot Designs

- Example 1: Study six corn varieties and four fertilizers and yield is the response. Three replicates are needed.
 - **Method 1:** completely randomized full factorial design, 24 level combinations of variety and fertilizer are applied to $24 \times 3 = 72$ pieces of land (each to three).
 - **Method 2:** Select three fields of large area. Each field is divided into four areas (four whole-plots), four fertilizers are randomly assigned to the four whole-plots. Each area is further divided into six subareas (sub-plots), and the six varieties are randomly planted in these sub-plots.

This leads to a split-plot design:

- a. whole-plot (treatment) factor: fertilizer
- b. sub-plot (treatment) factor: corn variety

- Example 2: A paper manufacturer is investigating three different pulp preparation methods and four different cooking temperatures for the pulp and study their effect on the tensile strength of the paper. Three replicates are needed.
 - Because the pilot plant is only capable of making 12 runs per day, so the experimenter decides to run one replicate on each of the three days and to consider the days as blocks.
 - On any day, a batch of pulp is produced by one of the the three methods (a whole-plot). Then the batch is divided into four samples (four sub-plots), and each sample is cooked at one of the four temperatures. Then a second batch of pulp is made up using another of the three methods. This second batch is also divided into four samples that are tested at the four temperatures. The process is then repeated for the third method. The data is given below.
 - whole-plot factor: preparation method
 - sub-plot factor: cooking temperature

Temp\Method	Day 1			Day 2			Day 3		
	1	2	3	1	2	3	1	2	3
200	30	34	29	28	31	31	31	35	32
225	35	41	26	32	36	30	27	40	34
250	27	38	33	40	42	32	41	39	39
275	36	42	36	41	40	40	40	44	45

Split-Plot Structure

- factors are crossed (different than nested)
- randomization restriction (different than completely randomized)
- split-plot can be considered as two superimposed blocked designs:
 - A : whole-plot factor(a); B : sub-plot factor (b), r replicates
 - RCBD_A : number of trt: a , number of blk: r .
 - RCBD_B : number of trt: b , number of blk: ra .

for whole-plots, subdivision to smaller sub-plots are ignored. For sub-plots, whole-plots considered blocks.
- More power for main subplot effect and interaction
- Should use design only for practical reasons
- Randomized factorial design more powerful if feasible

A Typical Data Layout

	<u>Block 1</u>			<u>Block 2</u>			<u>Block 3</u>		
WP-Factor A	1	2	3	1	2	3	1	2	3
SP-Factor B									
1	y_{111}	y_{121}	.	.	.	.	.	.	y_{331}
2	y_{112}	y_{122}	.	.	.	.	.	.	y_{332}
3	y_{113}	y_{123}	.	.	.	.	.	.	y_{333}
4	y_{114}	y_{124}	.	.	.	.	.	.	y_{334}

- y_{ijk}
 - i denotes block i
 - j denotes the j th level of the whole-plot factor A
 - k denotes the k th level of the sub-plot factor B

Statistical Model I (Restricted Mixed Model)

$$y_{ijk} = \mu + r_i + \alpha_j + (r\alpha)_{ij} + \beta_k + (r\beta)_{ik} + (\alpha\beta)_{jk} + (r\alpha\beta)_{ijk} + \epsilon_{ijk}$$

$$i = 1, 2, \dots, r; \quad j = 1, 2, \dots, a; \quad k = 1, 2, \dots, b$$

- r_i : block effects (random), $r_i \stackrel{iid}{\sim} N(0, \sigma_r^2)$
- α_j : whole-plot factor (A) main effects (fixed)
- $(r\alpha)_{ij}$: whole-plot error (random), $\sum_{j=1}^a (r\alpha)_{ij} = 0$, $(r\alpha)_{ij} \sim N(0, \frac{a-1}{a} \sigma_{r\alpha}^2)$
- β_k : sub-plot factor (B) main effects (fixed)
- $(r\beta)_{ik}$: block-B interaction (random), $\sum_{k=1}^b (r\beta)_{ik} = 0$,
 $(r\beta)_{ik} \sim N(0, \frac{b-1}{b} \sigma_{r\beta}^2)$
- $(\alpha\beta)_{jk}$ Interaction between A and B (fixed)
- $(r\alpha\beta)_{ijk}$: sub-plot error (random), $(r\alpha\beta)_{ijk} \sim N(0, \frac{(a-1)(b-1)}{ab} \sigma_{r\alpha\beta}^2)$
 $-\sum_{j=1}^a (r\alpha\beta)_{ijk} = 0, \sum_{k=1}^b (r\alpha\beta)_{ijk} = 0$

- ϵ_{ijk} : random error, $\epsilon_{ijk} \stackrel{iid}{\sim} N(0, \sigma^2)$

Sum of Squares

- $SS_r = ab \sum_i (\bar{y}_{i..} - \bar{y}_{...})^2$, $df=r-1$.
- $SS_A = rb \sum_j (\bar{y}_{.j.} - \bar{y}_{...})^2$, $df=a-1$.
- $SS_{rA} = b \sum_{i,j} (\bar{y}_{ij.} - \bar{y}_{i..} - \bar{y}_{.j.} + \bar{y}_{...})^2$, $df=(r-1)(a-1)$
- $SS_B = ar \sum_k (\bar{y}_{..k} - \bar{y}_{...})^2$, $df=(b-1)$
- $SS_{rB} = a \sum_{i,k} (\bar{y}_{i.k} - \bar{y}_{i..} - \bar{y}_{..k} + \bar{y}_{...})^2$ $df=(r-1)(b-1)$
- $SS_{AB} = r \sum_{j,k} (\bar{y}_{.jk} - \bar{y}_{.j.} - \bar{y}_{..k} + \bar{y}_{...})^2$ $df=(a-1)(b-1)$
- $SS_{rAB} = \sum_{i,j,k} (y_{ijk} - \bar{y}_{ij.} - \bar{y}_{i.k} - \bar{y}_{.jk} + \bar{y}_{i..} + \bar{y}_{.j.} + \bar{y}_{..k} - \bar{y}_{...})^2$,
 $df=(r-1)(a-1)(b-1)$.
- $SS_E = ?$

Expected Mean Squares (Restricted Mixed Model)

		r	a	b	
		R	F	F	
	term	i	j	k	$E(MS)$
whole plot	r_i	1	a	b	$\sigma^2 + ab\sigma_r^2$
	α_j	r	0	b	$\sigma^2 + b\sigma_{r\alpha}^2 + \frac{rb\Sigma\alpha_j^2}{a-1}$
	$(r\alpha)_{ij}$	1	0	b	$\sigma^2 + b\sigma_{r\alpha}^2$ (whole plot error)
subplot	β_k	r	a	0	$\sigma^2 + a\sigma_{r\beta}^2 + \frac{ra\Sigma\beta_k^2}{b-1}$
	$(r\beta)_{ik}$	1	a	0	$\sigma^2 + a\sigma_{r\beta}^2$
	$(\alpha\beta)_{jk}$	r	0	0	$\sigma^2 + \sigma_{r\alpha\beta}^2 + \frac{r\Sigma\Sigma(\alpha\beta)_{jk}^2}{(a-1)(b-1)}$
	$(r\alpha\beta)_{ijk}$	1	0	0	$\sigma^2 + \sigma_{r\alpha\beta}^2$ (subplot error)
	ϵ_{ijk}	1	1	1	σ^2 (not estimable)

Estimates and Tests of Fixed Effects

- $\hat{\alpha}_j = \bar{y}_{.j.} - \bar{y}_{...}$ for $j = 1, 2, \dots, a$
- $\hat{\beta}_k = \bar{y}_{..k} - \bar{y}_{...}$ for $k = 1, 2, \dots, b$
- $(\hat{\alpha}\hat{\beta})_{jk} = \bar{y}_{.jk} - \bar{y}_{.j.} - \bar{y}_{..k} + \bar{y}_{...}$
- Test $H_0 : \alpha_j = 0, F_0 = MS_A/MS_{rA}$
- Test $H_0 : \beta_k = 0, F_0 = MS_B/MS_{rB}$
- Test $H_0 : (\alpha\beta)_{jk} = 0, F_0 = MS_{AB}/MS_{rAB}$.

SAS Code

```
data paper;
  input block method temp resp@@;  datalines;
1 1 1 30 1 1 2 35 1 1 3 37 1 1 4 36 1 2 1 34 1 2 2 41
1 2 3 38 1 2 4 42 1 3 1 29 1 3 2 26 1 3 3 33 1 3 4 36
2 1 1 28 2 1 2 32 2 1 3 40 2 1 4 41 2 2 1 31 2 2 2 36
2 2 3 42 2 2 4 40 2 3 1 31 2 3 2 30 2 3 3 32 2 3 4 40
3 1 1 31 3 1 2 37 3 1 3 41 3 1 4 40 3 2 1 35 3 2 2 40
3 2 3 39 3 2 4 44 3 3 1 32 3 3 2 34 3 3 3 39 3 3 4 45
;

proc glm data=paper;
  class block method temp;
  model resp=block method block*method temp block*temp
method*temp block*method*temp;
  random block block*method block*temp block*method*temp;
  test h=method e=block*method;
  test h=temp e=block*temp;
  test h=method*temp e=block*method*temp;
run; quit;
```

SAS Output

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	35	822.9722222	23.5134921	.	.
Error	0	0.0000000	.		
CoTotal	35	822.9722222			

Source	DF	Type III SS	Mean Square	F Value	Pr > F
block	2	77.5555556	38.7777778	.	.
method	2	128.3888889	64.1944444	.	.
block*method	4	36.2777778	9.0694444	.	.
temp	3	434.0833333	144.6944444	.	.
block*temp	6	20.6666667	3.4444444	.	.
method*temp	6	75.1666667	12.5277778	.	.
blo*meth*tmp	12	50.8333333	4.2361111	.	.

Tests Using the Type III MS for block*method as Error Term

Source	DF	Type III SS	Mean Square	F Value	Pr > F
method	2	128.3888889	64.1944444	7.08	0.0485

Tests Using the Type III MS for block*temp as Error Term

Source	DF	Type III SS	Mean Square	F Value	Pr > F
temp	3	434.0833333	144.6944444	42.01	0.0002

Tests Using the Type III MS for block*method*temp as E.Term

Source	DF	Type III SS	Mean Square	F Value	Pr > F
method*temp	6	75.16666667	12.52777778	2.96	0.0520

Statistical Model II (Restricted Mixed Model)

$$y_{ijk} = \mu + r_i + \alpha_j + (r\alpha)_{ij} + \beta_k + (\alpha\beta)_{jk} + \epsilon_{ijk}$$

- r_i : block effects (random), $r_i \stackrel{iid}{\sim} N(0, \sigma_r^2)$
- α_j : whole-plot factor (A) main effects (fixed)
- $(r\alpha)_{ij}$: whole plot error, $\sum_{j=1}^a (r\alpha)_{ij} = 0$, $(r\alpha)_{ij} \sim N(0, \frac{a-1}{a} \sigma_{r\alpha}^2)$
- β_k : sub-plot factor (B) main effects (fixed)
- $(\alpha\beta)_{jk}$: A and B interaction (fixed)
- ϵ_{ijk} : sub-plot error, $\epsilon_{ijk} \stackrel{iid}{\sim} N(0, \sigma_\epsilon^2)$
- Blocks \times B and blocks \times AB interactions have been pooled with ϵ_{ijk} to form the subplot error
 - It is entirely satisfactory if blocks \times B and blocks \times AB interactions are negligible

- Expected Mean Square (Restricted Model)

Term	$E(MS)$
r_i	$\sigma_\epsilon^2 + ab\sigma_r^2$
$\alpha_j(\mathbf{A})$	$\sigma_\epsilon^2 + b\sigma_{r\alpha}^2 + \frac{rb\Sigma\alpha_j^2}{a-1}$
$(r\alpha)_{ij}$	$\sigma_\epsilon^2 + b\sigma_{r\alpha}^2$ (whole plot error)
$\beta_k(\mathbf{B})$	$\sigma_\epsilon^2 + \frac{ra\Sigma\beta_k^2}{b-1}$
$(\alpha\beta)_{jk}(\mathbf{AB})$	$\sigma_\epsilon^2 + \frac{r\Sigma\Sigma(\alpha\beta)_{jk}^2}{(a-1)(b-1)}$
ϵ_{ijk}	σ_ϵ^2 (subplot error)

General Split-Plot Designs

- Can have $>$ one whole-plot factor and $>$ one subplot factor with various blocking schemes.
- Split-plot design consists of two superimposed blocked design

Whole Plot

- CRD, RCBD, Factorial D, BIBD, etc.

Subplot

- RCBD, BIBD, Factorial Design, etc.

- Analysis of Covariance
 - Covariate linear with response in subplot and whole plot

Other Variations

- Split-split-plot design
 1. randomization restriction can occur at any number of levels within the experiment
 2. two-level: split-split-plot design
- Strip-split-plot design (or Criss cross design, or Split-block design)

Example: we want to compare the yield of a certain crop under different systems of soil preparation ($A : a_1, a_2, a_3, a_4$) and different density of seeding ($B: b_1, b_2, b_3, b_4, b_5$). Both operations (tilling and seeding) are done mechanically and it is impossible to perform both on small pieces of land. The arrangement shown below (strip-split-plot design) is then replicated r times, each time using different randomizations for A and B .

a_4b_1	a_4b_4	a_4b_2	a_4b_3	a_4b_5
a_1b_1	a_1b_4	a_1b_2	a_1b_3	a_1b_5
a_2b_1	a_2b_4	a_2b_2	a_2b_3	a_2b_5
a_3b_1	a_3b_4	a_3b_2	a_3b_3	a_3b_5

- For statistical models and analyses, refer to other books.