



**IE 33000: Probability and Statistics in Engineering II (Fall 2022)**  
**School of Industrial Engineering, Purdue University**

**Homework 6**

Instruction: There are 4 problems in total.

1) Problems 1-4 – 25 points

Due November 14, 2022 (11:59 pm)

For all problems, provide both hand-written solutions and R codes (for 30 points bonus), wherever applicable.

**Problem 1**

Consider the following computer output for an experiment. The factor was tested over **four** levels.

Source	DF	SS	MS	F	P-value
Factor	?	?	330.4716	4.42	?
Error	?	?	?		
Total	31	?			

Handwritten annotations on the table:

- For Factor DF:  $\alpha - 1$
- For Error DF:  $\alpha(n-1)$
- For Total DF:  $\alpha n - 1$
- For Factor SS:  $SS_T$
- For Error SS:  $SS_E$
- For Total SS:  $SS_T + SS_E$
- For Factor MS:  $\frac{SS_T}{\alpha - 1}$
- For Error MS:  $\frac{MS_T}{MS_E}$

- How many replicates did the experimenter use?
- Fill in the missing information in the ANOVA table. Use bounds for the P-value if you use the tables, not a calculator nor R.
- What conclusions can you draw about differences in the factor-level means?

a) From means = 21      b) From F-table:  $p\text{-val} = 0.0115$

$n = df + 1$   
 $= 31 + 1$   
 $= 32$   
 $32/4 = 8$

$4.42 = \frac{330.4716}{MS_E}$   
 $MS_E = 74.767$   
 $SS_{Total} = SS_T + SS_E$   
 $= 330.4716 + 2093.48$   
 $= 2423.95$

$DF_E = 4 - 1$   
 $= 3$   
 $DF_E = 31 - 3$   
 $= 28$

$3 = \alpha - 1$   
 $\alpha = 4$

$\frac{SS_T}{3} = 330.4716$   
 $SS_T = 991.41$

$SS_E = MS_E \cdot DF_E$   
 $= 74.767 \cdot 28$   
 $= 2093.48$

c) Using  $H_0$ : no difference in means  
 $H_1$ : difference in means

We say  $F_{stat} = 4.42 \Rightarrow p\text{-val} = 0.0115$  which is  $< \alpha = 0.05$

So we reject  $H_0$  and say  
there are differences in the factor level means.

## Problem 2

A research study described an experiment to determine the effect of  $C_2F_6$  flow rate on the uniformity of the etch on a silicon wafer used in integrated circuit manufacturing. Three flow rates are used in the experiment, and the resulting uniformity (in percent) for six replicates follows.

C <sub>2</sub> F <sub>6</sub> Flow (SCCM)	Observations						Avg ( $\bar{Y}$ )
	1	2	3	4	5	6	
125	2.7	4.6	2.6	3.0	3.2	3.8	3.32
160	4.9	4.6	5.0	4.2	3.6	4.2	4.42
200	4.6	3.4	2.9	3.5	4.1	5.1	3.93

(a) Does  $C_2F_6$  flow rate affect etch uniformity? Perform the analysis of variance using  $\alpha = 0.05$ .

(b) Apply Fisher's LSD method with  $\alpha = 0.01$  and determine which levels of the factor differ.

$$\begin{aligned} \bar{Y} &= \frac{\bar{Y}_1 + \bar{Y}_2 + \bar{Y}_3}{3} \\ &= 3.89 \end{aligned}$$

$$SS = 6 \cdot [(\bar{y}_1 - \bar{y})^2 + (\bar{y}_2 - \bar{y})^2 + (\bar{y}_3 - \bar{y})^2]$$

$$= 6 \cdot [0.327 + 0.279 + 0.002]$$

$$SS = 3.65$$

$$SS_T = \sum_{j=1}^3 \sum_{i=1}^6 (y_{ij} - \bar{y})^2$$

$$= (2.7 - 3.89)^2 + (4.9 - 3.89)^2 + (4.6 - 3.89)^2 + \dots + (3.8 - 3.89)^2 + (4.2 - 3.89)^2 + (5.1 - 3.89)^2$$

$$SS_T = 11.28$$

$$SS_E = SS_T - SS$$

$$= 11.28 - 3.65$$

$$= 7.63$$

$$MS_F = \frac{SS}{DF_F} = 1.83$$

$$MS_E = \frac{SS_E}{DF_E} = 0.509$$

$$H_0: \mu_1 = \mu_2 = \mu_3$$

$$H_1: \mu_1 \neq \mu_2 \neq \mu_3$$

$$F_{stat} = \frac{MS_F}{MS_E} = \frac{1.83}{0.509} = 3.60$$

$$F_{crit(2,15)(0.05)} = 3.68$$

Since  $F_{stat}(3.6)$  is less than  $F_{crit}(3.68)$   
we fail to reject and say  
flow rates don't affect uniformity.

$$DF_T = 18 - 1 = 17$$

$$DF_F = 3 - 1 = 2$$

$$DF_E = 18 - 3 = 15$$

$$B) LSD = t_{\frac{0.01}{2}, (18-1)} \cdot \sqrt{\frac{2 \cdot MS_E}{n}}$$

$$= 2.698 \cdot 0.238$$

$$= 0.640$$

SCCM 125 and 160

### Problem 3

An article investigated four different methods of preparing the superconducting compound PbMo6S8. The authors contend that the presence of oxygen during the preparation process affects the material's superconducting transition temperature  $T_c$ . Preparation methods 1 and 2 use techniques that are designed to eliminate the presence of oxygen, and methods 3 and 4 allow oxygen to be present. Five observations on  $T_c$  (in °K) were made for each method, and the results are as follows:

Preparation Method	Transition Temperature $T_c$ (°K)					Avg ( $\bar{y}$ )
1	14.8	14.8	14.7	14.8	14.9	14.8
2	14.6	15.0	14.9	14.8	14.7	14.8
3	12.7	11.6	12.4	12.7	12.1	12.3
4	14.2	14.4	14.4	12.2	11.7	13.4

- Is there evidence to support the claim that the presence of oxygen during preparation affects the mean transition temperature? Use  $\alpha = 0.05$ .
- What is the P-value for the F-test in part (a)?
- Find a 95% confidence interval on mean  $T_c$  when method 1 is used to prepare the material.
- Apply Fisher's LSD method with  $\alpha = 0.05$  and determine which levels of the factor differ.

$$a) \quad \bar{y} = 13.83 \quad SS = 5 \cdot \left[ (\bar{y}_1 - \bar{y})^2 + (\bar{y}_2 - \bar{y})^2 + (\bar{y}_3 - \bar{y})^2 + (\bar{y}_4 - \bar{y})^2 \right] = 22.04$$

$$SS_T = \sum_{j=1}^4 \sum_{i=1}^5 (y_{ij} - \bar{y})^2 = 30.07$$

$$SS_E = SS_T - SS = 8.03$$

$$DF_1 = 4 - 1 = 3$$

$$DF_E = 20 - 4 = 16$$

$$DF_F = 4 - 1 = 3$$

$$MS_F = \frac{SS}{DF_F} = 7.35$$

$$F_{stat} = \frac{MS_F}{MS_E} = 7.35$$

$$F_{crit} = 14.85$$

$$MS_E = \frac{SS_E}{DF_E} = 0.502$$

$$F_{crit} = F_{(3,16)}(0.05) = 3.24$$

Since  $F_{stat}$  is greater than  $F_{crit}$   
we say there is evidence  
that mean is equal across all  
4 prep methods

$$b) \quad \text{Sim R } qS(14.65, 3, 16)$$

$$P = 6.94 \times 10^{-5}$$

$$c) \quad \bar{y} \pm t_{\frac{\alpha}{2}, (n-1)} \cdot \sqrt{\frac{MS_E}{n}}$$

$$CI: 14.8 \pm 2.12 \cdot \sqrt{\frac{0.502}{5}}$$

$$CI: 13.95 \leq \mu_1 \leq 15.65$$

$$d) \quad LSD = t_{\frac{\alpha}{2}, (19)} \cdot \sqrt{\frac{2 \cdot MS_E}{n}}$$

$$= 2.861 \cdot \sqrt{\frac{2 \cdot 0.502}{20}}$$

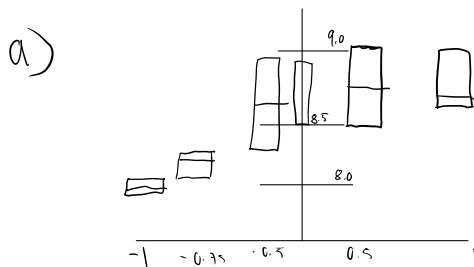
$$= 0.641$$

## Problem 4

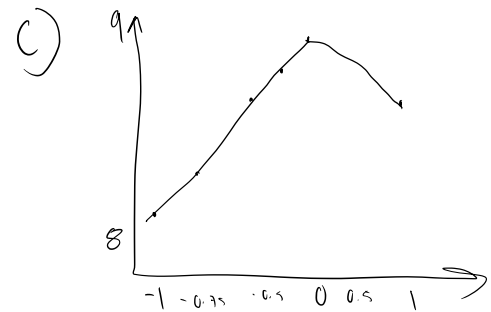
An article reported a study on the effects of additives on final polymer properties. In this case, polyurethane additives were referred to as cross-linkers. The average domain spacing was the measurement of the polymer property. The data are as follows:

Cross-Linker Level	Domain Spacing (nm)					
-1	8.2	8	8.2	7.9	8.1	8
-0.75	8.3	8.4	8.3	8.2	8.3	8.1
-0.5	8.9	8.7	8.9	8.4	8.3	8.5
0	8.5	8.7	8.7	8.7	8.8	8.8
0.5	8.8	9.1	9.0	8.7	8.9	8.5
1	8.6	8.5	8.6	8.7	8.8	8.8

- Is there a difference in the cross-linker level? Draw comparative box plots and perform an analysis of variance. Use  $\alpha = 0.05$ .
- Find the P-value of the test. Estimate the variability due to random error.
- Plot average domain spacing against cross-linker level and interpret the results.
- Apply Fisher's LSD method with  $\alpha = 0.05$  and determine which levels of the factor differ.



yes there is a difference  
a gradual increase then  
slight decrease



$a = 6$   
 $n = 36$   
 $\bar{y}_1 = 8.13$   $\bar{y}_5 = 8.83$   
 $\bar{y}_2 = 8.26$   $\bar{y}_6 = 8.6$   
 $\bar{y}_3 = 8.62$   
 $\bar{y} = 8.53$

$$SS = 6 \cdot [(\bar{y}_1 - \bar{y})^2 + (\bar{y}_2 - \bar{y})^2 + (\bar{y}_3 - \bar{y})^2 + (\bar{y}_4 - \bar{y})^2 + (\bar{y}_5 - \bar{y})^2 + (\bar{y}_6 - \bar{y})^2]$$

$$= 2.189$$

$$SS_T = \sum_{j=1}^6 \sum_{i=1}^6 (y_{ij} - \bar{y})^2$$

$$= 3.408$$

$$SS_E = SS_T - SS$$

$$= 1.22$$

$$MS_F = \frac{2.189}{5} = 0.438$$

$$MS_E = \frac{1.22}{30} = 0.041$$

$$F_{stat} = \frac{0.438}{0.041} = 10.683$$

$$F_{crit} = F_{(5,30,0.05)} = 2.53$$

p value =  $5.79 \cdot 10^{-6}$

Since  $F_{stat} > F_{crit}$  we reject null hypothesis and say the

d) LSD =  $t_{\frac{0.05}{2}, (35)} \cdot \sqrt{\frac{2 \cdot MS_E}{n}}$

$$= 2.03 \cdot 0.047$$

$$= 0.0963$$