

# Design of Experiments: Agriculture or Medicine?

R. A. Bailey  
University of St Andrews



Joint work with Rebecca Walwyn, University of Leeds

School of Mathematics and Statistics,  
Research Day, 23 January 2025

## Steps in the design of an experiment

We are working on a project to translate methodology in the Design and Analysis of Experiments that is commonly used in many subjects, including Agriculture and Manufacturing, to Psychotherapy and Medicine.

## Steps in the design of an experiment

We are working on a project to translate methodology in the Design and Analysis of Experiments that is commonly used in many subjects, including Agriculture and Manufacturing, to Psychotherapy and Medicine.

**Step 1** Give a full description of the set of treatments.

## Steps in the design of an experiment

We are working on a project to translate methodology in the Design and Analysis of Experiments that is commonly used in many subjects, including Agriculture and Manufacturing, to Psychotherapy and Medicine.

**Step 1** Give a full description of the set of treatments.

These may have no particular structure; they may all combinations of levels of two treatment factors; they may include a control treatment; and so on.

## Steps in the design of an experiment

We are working on a project to translate methodology in the Design and Analysis of Experiments that is commonly used in many subjects, including Agriculture and Manufacturing, to Psychotherapy and Medicine.

**Step 1** Give a full description of the set of treatments.

These may have no particular structure; they may all combinations of levels of two treatment factors; they may include a control treatment; and so on.

**Step 2** Give a full description of the set of experimental units.

## Steps in the design of an experiment

We are working on a project to translate methodology in the Design and Analysis of Experiments that is commonly used in many subjects, including Agriculture and Manufacturing, to Psychotherapy and Medicine.

**Step 1** Give a full description of the set of treatments.

These may have no particular structure; they may all combinations of levels of two treatment factors; they may include a control treatment; and so on.

**Step 2** Give a full description of the set of experimental units.

They may be unstructured; they may be grouped into blocks (for example, by health centre, by gender, or by severity of symptoms). In Agriculture, if an experiment takes place in multiple farms over many years then both Farms and Years are considered as blocking systems. Then the factor whose levels are the combinations of Farm and Year is also be considered as a blocking system. That approach to blocking is rare in medical experiments.

## Further steps

**Step 3** Choose a suitable design, which is a function allocating one treatment to each experimental unit.

## Further steps

**Step 3** Choose a suitable design, which is a function allocating one treatment to each experimental unit.

**Step 4** Randomize this by applying a randomly chosen permutation of the experimental units that preserves all the designated blocking structures.

## Further steps

**Step 3** Choose a suitable design, which is a function allocating one treatment to each experimental unit.

**Step 4** Randomize this by applying a randomly chosen permutation of the experimental units that preserves all the designated blocking structures.

**Step 5** This lets us assume that the blocking factors have random effects, so we know the structure of the covariance matrix. In well-structured situations, we know the eigenspaces (also called **strata**) of this matrix (but not its entries).

## Further steps

**Step 3** Choose a suitable design, which is a function allocating one treatment to each experimental unit.

**Step 4** Randomize this by applying a randomly chosen permutation of the experimental units that preserves all the designated blocking structures.

**Step 5** This lets us assume that the blocking factors have random effects, so we know the structure of the covariance matrix. In well-structured situations, we know the eigenspaces (also called **strata**) of this matrix (but not its entries).

Writing out these strata, together with their dimensions (also called **degrees of freedom**), gives the **null analysis of variance**.

## Further steps

**Step 3** Choose a suitable design, which is a function allocating one treatment to each experimental unit.

**Step 4** Randomize this by applying a randomly chosen permutation of the experimental units that preserves all the designated blocking structures.

**Step 5** This lets us assume that the blocking factors have random effects, so we know the structure of the covariance matrix. In well-structured situations, we know the eigenspaces (also called **strata**) of this matrix (but not its entries).

Writing out these strata, together with their dimensions (also called **degrees of freedom**), gives the **null analysis of variance**.

**Step 6** The treatment space is divided into subspaces for main effects and interactions. If the design is **orthogonal**, then each of these subspaces is contained in a single stratum. The null ANOVA table is then expanded to the **skeleton ANOVA table** by including all these subspaces and then showing the number of residual degrees of freedom in each stratum.

## An example

An experiment to investigate combinations of three varieties of rye-grass with four quantities of fertilizer was carried out using two fields. Each field was divided into three long strips, with one variety sown on each. Each strip was divided into four plots, with a different quantity of fertilizer in each plot.

## An example

An experiment to investigate combinations of three varieties of rye-grass with four quantities of fertilizer was carried out using two fields. Each field was divided into three long strips, with one variety sown on each. Each strip was divided into four plots, with a different quantity of fertilizer in each plot.

Null anova	
Stratum	df
Mean	1
Fields	1
Strips in F	4
Plots in S	18
Total	24

## An example

An experiment to investigate combinations of three varieties of rye-grass with four quantities of fertilizer was carried out using two fields. Each field was divided into three long strips, with one variety sown on each. Each strip was divided into four plots, with a different quantity of fertilizer in each plot.

Null anova	
Stratum	df
Mean	1
Fields	1
Strips in F	4
Plots in S	18
Total	24

Skeleton anova		
Stratum	Source	df
Mean	Mean	1
Fields	Fields	1
Strips in F	Varieties	2
	Residual	2
	Total	4
Plots in S	Fertilizer	3
	V-by-F	6
	Residual	9
	Total	18

## Last steps

This is all done before the experiment takes place. If any stratum has zero residual degrees of freedom then the proposed design is useless. If any stratum containing a treatment subspace has a very small number of residual degrees of freedom, there may be little chance of detecting significant treatment effects in that stratum.

You may need to go back to the beginning and start again.

## Last steps

This is all done before the experiment takes place. If any stratum has zero residual degrees of freedom then the proposed design is useless. If any stratum containing a treatment subspace has a very small number of residual degrees of freedom, there may be little chance of detecting significant treatment effects in that stratum.

You may need to go back to the beginning and start again.

**Step 7** Conduct the experiment. Collect the data.

## Last steps

This is all done before the experiment takes place. If any stratum has zero residual degrees of freedom then the proposed design is useless. If any stratum containing a treatment subspace has a very small number of residual degrees of freedom, there may be little chance of detecting significant treatment effects in that stratum.

You may need to go back to the beginning and start again.

**Step 7** Conduct the experiment. Collect the data.

**Step 8** As ye design, so shall ye analyse.

## Last steps

This is all done before the experiment takes place. If any stratum has zero residual degrees of freedom then the proposed design is useless. If any stratum containing a treatment subspace has a very small number of residual degrees of freedom, there may be little chance of detecting significant treatment effects in that stratum.

You may need to go back to the beginning and start again.

**Step 7** Conduct the experiment. Collect the data.

**Step 8** As ye design, so shall ye analyse.

Unless there were unforeseen problems (such as rain during harvest), put the data into the skeleton anova.

## Last steps

This is all done before the experiment takes place. If any stratum has zero residual degrees of freedom then the proposed design is useless. If any stratum containing a treatment subspace has a very small number of residual degrees of freedom, there may be little chance of detecting significant treatment effects in that stratum.

You may need to go back to the beginning and start again.

**Step 7** Conduct the experiment. Collect the data.

**Step 8** As ye design, so shall ye analyse.

Unless there were unforeseen problems (such as rain during harvest), put the data into the skeleton anova.

Do not test main effects of factors which are involved in non-zero interactions.

## Last steps

This is all done before the experiment takes place. If any stratum has zero residual degrees of freedom then the proposed design is useless. If any stratum containing a treatment subspace has a very small number of residual degrees of freedom, there may be little chance of detecting significant treatment effects in that stratum.

You may need to go back to the beginning and start again.

**Step 7** Conduct the experiment. Collect the data.

**Step 8** As ye design, so shall ye analyse.

Unless there were unforeseen problems (such as rain during harvest), put the data into the skeleton anova.

Do not test main effects of factors which are involved in non-zero interactions.

You may test block effects. Even if there is no evidence that these effects are non-zero, do not remove them from the model, because this introduces subtle biases.

## What happens in Psychiatry and Medicine?

**Blocking** The attitude to blocking is quite different. When reading a research paper which reports the results of an experiment, it can be hard to work out exactly what the blocks were, what their size was, whether combinations of levels of two block factors were also considered to give a block factor, ...

## What happens in Psychiatry and Medicine?

**Blocking** The attitude to blocking is quite different. When reading a research paper which reports the results of an experiment, it can be hard to work out exactly what the blocks were, what their size was, whether combinations of levels of two block factors were also considered to give a block factor, ...

**Randomization** The method of randomization is rarely clear. Often the paper says something like

*We asked an independent professional to do the randomization for us.*

## What happens in Psychiatry and Medicine?

**Blocking** The attitude to blocking is quite different. When reading a research paper which reports the results of an experiment, it can be hard to work out exactly what the blocks were, what their size was, whether combinations of levels of two block factors were also considered to give a block factor, ...

**Randomization** The method of randomization is rarely clear. Often the paper says something like

*We asked an independent professional to do the randomization for us.*

**Data analysis:** 1 Main effects are sometimes tested before interactions.

# What happens in Psychiatry and Medicine?

**Blocking** The attitude to blocking is quite different. When reading a research paper which reports the results of an experiment, it can be hard to work out exactly what the blocks were, what their size was, whether combinations of levels of two block factors were also considered to give a block factor, ...

**Randomization** The method of randomization is rarely clear. Often the paper says something like

*We asked an independent professional to do the randomization for us.*

**Data analysis: 1** Main effects are sometimes tested before interactions.

**Data analysis: 2** We are often told that

*Blocks were found to have no statistically significant effects so we removed them from all subsequent analysis.*

# What happens in Psychiatry and Medicine?

**Blocking** The attitude to blocking is quite different. When reading a research paper which reports the results of an experiment, it can be hard to work out exactly what the blocks were, what their size was, whether combinations of levels of two block factors were also considered to give a block factor, ...

**Randomization** The method of randomization is rarely clear. Often the paper says something like

*We asked an independent professional to do the randomization for us.*

**Data analysis: 1** Main effects are sometimes tested before interactions.

**Data analysis: 2** We are often told that

*Blocks were found to have no statistically significant effects so we removed them from all subsequent analysis.*

Rebecca and I find this all very frustrating!