

# Lecture 10

## Randomized Complete Block Designs, Factorial Designs, and Split-Plot Designs

Reading: Oehlert Chapters 8, 13.1-13.2, 16.1-16.3;  
Dean-Voss-Draguljić Chapters 6.1-6.5, 10, 19.1-19.3

*DSA 8020 Statistical Methods II*

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# Agenda

Randomized  
Complete Block  
Designs, Factorial  
Designs, and  
Split-Plot Designs



Randomized Complete  
Block Designs

Factorial Designs

Split-Plot Designs

## 1 Randomized Complete Block Designs

## 2 Factorial Designs

## 3 Split-Plot Designs

## Review: Completely Randomized Design (CRD)

A CRD has

- $g$  different treatment levels
- $g$  known treatment level sizes  $n_1, n_2, \dots, n_g$  with  $\sum_{j=1}^g n_j = N$  (i.e.,  $N$  experimental units in total)
- Completely random assignment of treatment levels to experimental units

A key assumption of CRD is that all experimental units are (approximately) homogeneous

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**Question:** What if this assumption is violated/unreasonable?

# Randomized Complete Block Design (RCBD)

Randomized  
Complete Block  
Designs, Factorial  
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Split-Plot Designs



Randomized Complete  
Block Designs

Factorial Designs

Split-Plot Designs

- The population of experimental units is divided into a number of relatively homogeneous sub-populations (**blocks**), and it is assumed that all experimental units within a given block are homogeneous
- Within each block, treatments are randomly assigned to experimental units such that each treatment occurs equally often (usually once) in each block  $\Rightarrow$  **CRD within each block**
- A key assumption in the analysis is that the effect of each level of the treatment is the same for each level of the blocking factor  $\Rightarrow$  **additive assumption**

- $g$  is the number of treatment levels;  $r$  is the number of blocks
- $y_{ij}$  is the measurement on the unit in block  $i$  that received treatment  $j$
- $N = r \times g$  is the total number of experimental units
- $\bar{y}_{.j} = \sum_{i=1}^r \frac{y_{ij}}{r}$  is the average of all measurements for units receiving treatment  $j$
- $\bar{y}_{i.} = \sum_{j=1}^g \frac{y_{ij}}{g}$  is the average of all measurements for units in the  $i_{th}$  block
- $\bar{y}_{..} = \sum_{i=1}^r \sum_{j=1}^g \frac{y_{ij}}{N}$  is the average of all measurements

- The model for an RCBD is:

$$Y_{ij} = \underbrace{\mu + \alpha_j}_{\mu_j} + \beta_i + \varepsilon_{ij}, \quad i = 1, \dots, r, \quad j = 1, \dots, g$$

where  $\mu$  is the overall mean,  $\alpha_j$  is the effect of treatment  $j$ ,  $\beta_i$  is the effect of block  $i$ , and  $\varepsilon_{ij} \stackrel{iid}{\sim} N(0, \sigma^2)$  are random errors

- The effect of each level of the treatment is the same across blocks  $\Rightarrow$  no interaction between  $\alpha's$  and  $\beta's$

## RCBD Sums of Squares

- **Total sum of square:**

$$SS_{tot} = \sum_{i=1}^r \sum_{j=1}^g (y_{ij} - \bar{y}_{..})^2$$

- **Treatment sum of square:**

$$SS_{trt} = \sum_{j=1}^g r(\bar{y}_{.j} - \bar{y}_{..})^2$$

- **Block sum of square:**

$$SS_{blk} = \sum_{i=1}^r g(\bar{y}_{i.} - \bar{y}_{..})^2$$

- **Error sum of square:**

$$SS_{err} = \sum_{i=1}^r \sum_{j=1}^g (y_{ij} - \bar{y}_{i.} - \bar{y}_{.j} + \bar{y}_{..})^2$$



## ANOVA Table and $F$ Test

Source	df	SS	MS	F statistic
Treatment	$g - 1$	$SS_{trt}$	$MS_{trt} = \frac{SS_{trt}}{g-1}$	$F_{trt} = \frac{MS_{trt}}{MS_{err}}$
Block	$r - 1$	$SS_{blk}$	$MS_{blk} = \frac{SS_{blk}}{r-1}$	$F_{blk} = \frac{MS_{blk}}{MS_{err}}$
Error	$(g - 1)(r - 1)$	$SS_{err}$	$MS_{err} = \frac{SS_{err}}{(g-1)(r-1)}$	
Total	$N - 1$	$SS_{tot}$		

There are two hypothesis tests in an RCBD:

- $H_0 : \alpha_j = 0 \quad j = 1, \dots, g$   
 $H_a : \alpha_j \neq 0 \quad \text{for some } j$   
**Test Statistic:**  $F_{trt} = \frac{MS_{trt}}{MS_{err}}$ . Under  $H_0$ ,  
 $F_{trt} \sim F_{df_1=g-1, df_2=(g-1)(r-1)}$
- $H_0$  : The means of all blocks are equal  
 $H_a$  : At least one of the blocks has a different mean  
**Test Statistic:**  $F_{blk} = \frac{MS_{blk}}{MS_{err}}$ . Under  $H_0$ ,  
 $F_{blk} \sim F_{df_1=r-1, df_2=(g-1)(r-1)}$

## Example

Suppose you are manufacturing concrete cylinders for bridge supports. There are three ways of drying concrete (say A, B, and C), and you want to find the one that gives you the best compressive strength. The concrete is mixed in batches that are large enough to produce exactly three cylinders, and your production engineer believes that there is substantial variation in the quality of the concrete from batch to batch.



You have data from  $r = 5$  batches on each of the  $g = 3$  drying processes. Your measurements are the compressive strength of the cylinder in a destructive test. (So there is an economic incentive to learn as much as you can from a well-designed experiment.)

## Example: Data Set

The data are:

Treatment	Batch					Trt Sum
	1	2	3	4	5	
A	52	47	44	51	42	236
B	60	55	49	52	43	259
C	56	48	45	44	38	231
Batch Mean	168	150	138	147	123	726

The primary null hypothesis is that all three drying techniques are equivalent, in terms of compressive strength.

The secondary null is that the batches are equivalent (but if they are, then we have wasted power by controlling for an effect that is small or non-existent).

## Example: ANOVA Table

### Analysis of Variance Table

Response: x

	Df	Sum Sq	Mean Sq	F value
trt	2	89.2	44.60	7.6239
blk	4	363.6	90.90	15.5385
Residuals	8	46.8	5.85	
Pr(>F)				
trt	0.0140226	*		
blk	0.0007684	***		

Interpretation?

## What If We Ignore the Block Effect?

Suppose we had not blocked for batch. Then the data would be:

Treatment		Trt Sum
A	52, 47, 44, 51, 42	236
B	60, 55, 49, 52, 43	259
C	56, 48, 45, 44, 38	231

This is the same as before except now we ignore which batch the observation came from.

### Analysis of Variance Table

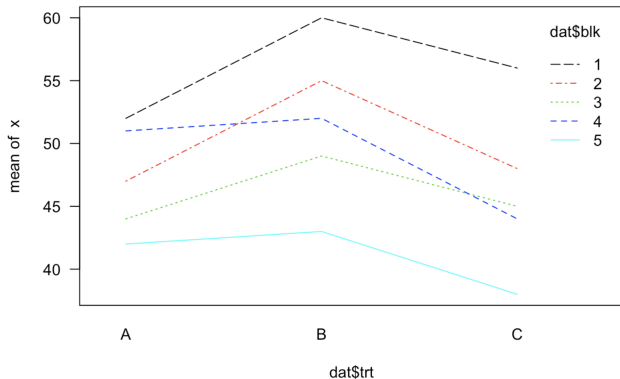
Response: x

	Df	Sum Sq	Mean Sq	F value	Pr(>F)
trt	2	89.2	44.6	1.3041	0.3073
Residuals	12	410.4	34.2		

We **fail to reject** the null  $H_0 : \mu_A = \mu_B = \mu_C$  if we **ignore the block effect**

⇒ Using blocks gave us a more powerful test!

# Assessing the Additivity Assumption: Interaction Plot



“Parallel lines”  $\Rightarrow$  No interaction occurs

## The Battery Design Experiment (Example 5.1, Montgomery, 6th Ed)

Randomized  
Complete Block  
Designs, Factorial  
Designs, and  
Split-Plot Designs



Randomized Complete  
Block Designs

Factorial Designs

Split-Plot Designs

An engineer would like to study what effects do material type and temperature have on the life of the battery he designed. the engineer decides to test three plate materials at three temperature levels:

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

This design is called a  $3^2$  factorial design



## The **effects model**:

$$Y_{ijk} = \mu + \alpha_i + \beta_j + (\alpha\beta)_{ij} + \varepsilon_{ijk},$$

$$i = 1, \dots, a, j = 1, \dots, b, k = 1, \dots, n$$

- $a$ : the number of levels in the factor A
- $b$ : the number of levels in the factor B
- $(\alpha\beta)_{ij}$ : the interaction between  $\alpha_i$  and  $\beta_j$
- $\sum_{i=1}^a \alpha_i = \sum_{j=1}^b \beta_j = \sum_{i=1}^a (\alpha\beta)_{ij} = \sum_{j=1}^b (\alpha\beta)_{ij} = 0$
- $abn$  is the total number of the observations

## ANOVA Table

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Source	df	SS	MS	F
Factor A	$a - 1$	$SS_A$	$MS_A = \frac{SS_A}{a-1}$	$F = \frac{MS_A}{MS_E}$
Factor B	$b - 1$	$SS_B$	$MS_B = \frac{SS_B}{b-1}$	$F = \frac{MS_B}{MS_E}$
Interaction	$(a - 1)(b - 1)$	$SS_{AB}$	$MS_{AB} = \frac{SS_{AB}}{(a-1)(b-1)}$	$F = \frac{MS_{AB}}{MS_E}$
Error	$ab(n - 1)$	$SS_E$	$MS_E = \frac{SS_E}{ab(n-1)}$	
Total	$abn - 1$	$SS_T$		

```
lm <- lm(y ~ temp * material, data = dat)
anova(lm)
```
```

## Analysis of Variance Table

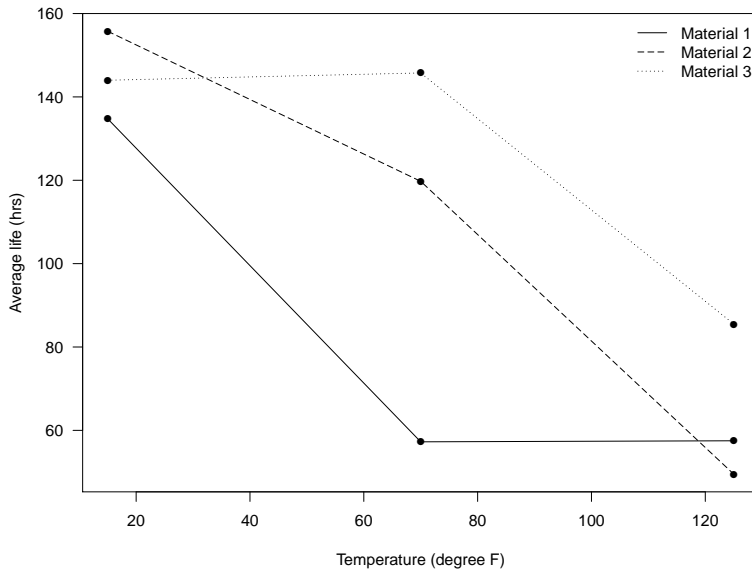
Response: y

|               | Df | Sum Sq | Mean Sq | F value | Pr(>F)    |     |
|---------------|----|--------|---------|---------|-----------|-----|
| temp          | 2  | 39119  | 19559.4 | 28.9677 | 1.909e-07 | *** |
| material      | 2  | 10684  | 5341.9  | 7.9114  | 0.001976  | **  |
| temp:material | 4  | 9614   | 2403.4  | 3.5595  | 0.018611  | *   |
| Residuals     | 27 | 18231  | 675.2   |         |           |     |

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Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

# Interaction Plot



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## An Example of Split-Plot Design

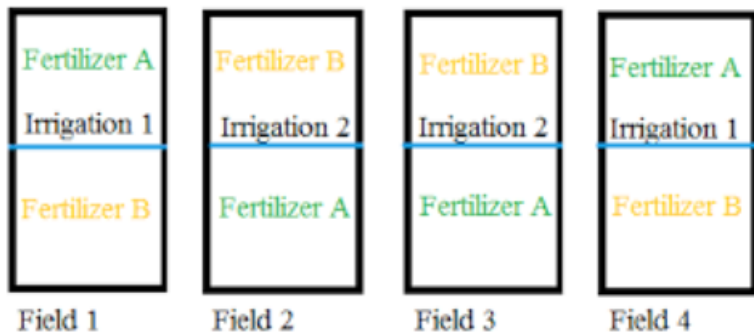
Suppose we wish to determine the effects of two fertilizers (“A” and “B”) and two irrigation methods (“1” and “2”) on yield.

- **Treatments:** Fertilizer types and irrigation methods
- **Experimental Unit:** a small region

## An Example of Split-Plot Design

Suppose we wish to determine the effects of two fertilizers (“A” and “B”) and two irrigation methods (“1” and “2”) on yield.

- **Treatments:** Fertilizer types and irrigation methods
- **Experimental Unit:** a small region



$$Y_{ijk} = \mu + \alpha_i + \delta_{k(i)} + \beta_j + \alpha\beta_{ij} + \varepsilon_{k(ij)},$$

$$i = 1, \dots, a, j = 1, \dots, b, k = 1, \dots, n$$

- $\mu$ : overall mean
- $\alpha_i$ : effect of  $i_{\text{th}}$  level of the whole-plot factor
- $\beta_j$ : effect  $j_{\text{th}}$  split-plot factor
- $(\alpha\beta)_{ij}$ : joint effect of  $i_{\text{th}}$  level of the whole-plot factor and  $j_{\text{th}}$  split-plot factor
- $\delta_{k(i)} \sim N(0, \sigma_\delta^2)$  and  $\varepsilon_{k(ij)} \sim N(0, \sigma_\varepsilon^2)$ : the whole-plot and the split-plot level random errors

# ANOVA Table

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| Source      | df                | SS         | MS                                        | F                           |
|-------------|-------------------|------------|-------------------------------------------|-----------------------------|
| Factor A    | $a - 1$           | $SS_A$     | $MS_A = \frac{SS_A}{a-1}$                 | $F = \frac{MS_A}{MS_{E_1}}$ |
| Error 1     | $a(n - 1)$        | $SS_{E_1}$ | $MS_{E_1} = \frac{SS_{E_1}}{a(n-1)}$      |                             |
| Factor B    | $b - 1$           | $SS_B$     | $MS_B = \frac{SS_B}{b-1}$                 | $F = \frac{MS_B}{MS_{E_2}}$ |
| Interaction | $(a - 1)(b - 1)$  | $SS_{AB}$  | $MS_{AB} = \frac{SS_{AB}}{(a-1)(b-1)}$    |                             |
| Error 2     | $a(b - 1)(n - 1)$ | $SS_{E_2}$ | $MS_{E_2} = \frac{SS_{E_2}}{a(b-1)(n-1)}$ |                             |
| Total       | $abn - 1$         | $SS_T$     |                                           |                             |



## Example

Farmer John has eight plots of land. He randomly assign two fertilization “schemes” (“control” and “new”) to the eight plots. In addition, each plot (the “whole-plot”) is divided into four subplots (“split-plots”). In each subplot, four different strawberry varieties are randomized to the subplots. John is interested in the effect of fertilization scheme and strawberry variety on fruit mass.

### R output:

```
library(lmerTest)
fit <- lmer(mass ~ fertilizer * variety + (1 | plot), data = dat)
anova(fit)
```

```
## Type III Analysis of Variance Table with Satterthwaite's method
##               Sum Sq Mean Sq NumDF DenDF F value    Pr(>F)
## fertilizer      137.413  137.413     1     6 68.2395 0.0001702 ***
## variety          96.431   32.144     3    18 15.9627 2.594e-05 ***
## fertilizer:variety  4.173    1.391     3    18  0.6907 0.5695061
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

This slides cover:

- Randomized Complete Block Designs (RCBD)
- Factorial Designs
- Split-Plot Designs

Randomized Complete  
Block Designs

Factorial Designs

Split-Plot Designs