

CHAPTER OUTLINE

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13-1 Designing Engineering Experiments

Every experiment involves a sequence of activities:

- 1. Conjecture the original hypothesis that motivates the experiment.
- 2. Experiment the test performed to investigate the conjecture.
- 3. Analysis the statistical analysis of the data from the experiment.
- Conclusion what has been learned about the original conjecture from the experiment. Often the experiment will lead to a revised conjecture, and a new experiment, and so forth.

13-2.1 An Example

A manufacturer of paper used for making grocery bags is interested in improving the tensile strength of the product. Product engineering thinks that tensile strength is a function of the hardwood concentration in the pulp and that the range of hardwood concentrations of practical interest is between 5 and 20%. A team of engineers responsible for the study decides to investigate four levels of hardwood concentration: 5%, 10%, 15%, and 20%. They decide to make up six test specimens at each concentration level, using a pilot plant. All 24 specimens are tested on a laboratory tensile tester, in random order. The data from this experiment are shown in Table 13-1.

13-2.1 An Example

Hardwood			Observ	vations				
Concentration (%)	1	2	3	4	5	6	Totals	Averages
5	7	8	15	11	9	10	60	10.00
10	12	17	13	18	19	15	94	15.67
15	14	18	19	17	16	18	102	17.00
20	19	25	22	23	18	20	$\frac{127}{383}$	$\frac{21.17}{15.96}$

Table 13-1 Tensile Strength of Paper (psi)

13-2.1 An Example

- The levels of the factor are sometimes called **treatments**.
- Each treatment has six observations or replicates.
- The runs are run in **random** order.

13-2.1 An Example



Figure 13-1 (a) Box plots of hardwood concentration data. (b) Display of the model in Equation 13-1 for the completely randomized single-factor experiment

13-2.2 The Analysis of Variance

Suppose there are *a* different levels of a single factor that we wish to compare. The levels are sometimes called **treatments**.

Treatment		Obser	vations		Totals	Averages
1	<i>y</i> 11	<i>y</i> ₁₂		y_{1n}	y_1 .	\overline{y}_1 .
2	Y21	Y22		y_{2n}	y_2 .	\overline{y}_2 .
:	:	:	:::	i	:	:
а	y_{a1}	y_{a2}		Yan	y_{a} .	\overline{y}_a .
					у	<u>y</u>

Table 13-2 Typical Data for a Single-Factor Experiment

13-2.2 The Analysis of Variance

We may describe the observations in Table 13-2 by the linear statistical model:

$$Y_{ij} = \mu + \tau_i + \epsilon_{ij} \begin{cases} i = 1, 2, \dots, a \\ j = 1, 2, \dots, n \end{cases}$$
(13-1)

The model could be written as

$$Y_{ij} = \boldsymbol{\mu}_i + \boldsymbol{\epsilon}_{ij} \begin{cases} i = 1, 2, \dots, a \\ j = 1, 2, \dots, n \end{cases}$$

13-2.2 The Analysis of Variance

Fixed-effects Model

The treatment effects are usually defined as deviations from the overall mean so that:

$$\sum_{i=1}^{a} \tau_i = 0$$

Also, $y_{i\cdot} = \sum_{j=1}^{n} y_{ij} \quad \overline{y}_{i\cdot} = y_{i\cdot}/n \quad i = 1, 2, ..., a$ $y_{\cdot \cdot} = \sum_{i=1}^{a} \sum_{j=1}^{n} y_{ij} \quad \overline{y}_{\cdot \cdot} = y_{\cdot \cdot}/N$

13-2.2 The Analysis of Variance

We wish to test the hypotheses:

$$H_0: \tau_1 = \tau_2 = \cdots = \tau_a = 0$$
$$H_1: \tau_i \neq 0 \quad \text{for at least one } i$$

The analysis of variance partitions the total variability into two parts.

13-2.2 The Analysis of Variance

The sum of squares identity is $\sum_{i=1}^{a} \sum_{j=1}^{n} (y_{ij} - \overline{y}_{..})^{2} = n \sum_{i=1}^{a} (\overline{y}_{i}. - \overline{y}_{..})^{2} + \sum_{i=1}^{a} \sum_{j=1}^{n} (y_{ij} - \overline{y}_{i})^{2} \quad (13-5)$ or symbolically $SS_{T} = SS_{\text{Treatments}} + SS_{E} \quad (13-6)$

13-2.2 The Analysis of Variance

The expected value of the treatment sum of squares is

$$E(SS_{\text{Treatments}}) = (a - 1)\sigma^2 + n \sum_{i=1}^{a} \tau_i^2$$

and the expected value of the error sum of squares is

$$E(SS_E) = a(n - 1)\sigma^2$$

The ratio $MS_{Treatments} = SS_{Treatments}/(a - 1)$ is called the **mean square for treatments**.

13-2.2 The Analysis of Variance

The appropriate test statistic is

$$F_0 = \frac{SS_{\text{Treatments}}/(a-1)}{SS_E/[a(n-1)]} = \frac{MS_{\text{Treatments}}}{MS_E}$$
(13-7)

We would reject H_0 if $f_0 > f_{\alpha,a-1,a(n-1)}$

13-2.2 The Analysis of Variance

The sums of squares computing formulas for the ANOVA with equal sample sizes in each treatment are

$$SS_T = \sum_{i=1}^{a} \sum_{j=1}^{n} y_{ij}^2 - \frac{y_{..}^2}{N}$$
(13-8)

and

$$SS_{\text{Treatments}} = \sum_{i=1}^{a} \frac{y_i^2}{n} - \frac{y_i^2}{N}$$
(13-9)

The error sum of squares is obtained by subtraction as

$$SS_E = SS_T - SS_{\text{Treatments}}$$
 (13-10)

where *N=na* is the total number of observations.

13-2.2 The Analysis of Variance

Analysis of Variance Table

	F	· ·	-	
Source of Variation	Sum of Squares	Degrees of Freedom	Mean Square	F_0
Treatments	SS _{Treaiments}	a - 1	$MS_{\text{Treatments}}$	$\frac{MS_{\text{Treatments}}}{MS_E}$
Error	SS_E	a(n - 1)	MS_E	
Total	SS_T	an - 1		

Table 13-3 The Analysis of Variance for a Single-Factor Experiment, Fixed-Effects Model

Example 13-1

Consider the paper tensile strength experiment described in Section 13-2.1. We can use the analysis of variance to test the hypothesis that different hardwood concentrations do not affect the mean tensile strength of the paper.

The hypotheses are

 $H_0: \tau_1 = \tau_2 = \tau_3 = \tau_4 = 0$ $H_1: \tau_i \neq 0 \text{ for at least one } i \quad .$

Example 13-1

We will use $\alpha = 0.01$. The sums of squares for the analysis of variance are computed from Equations 13-8, 13-9, and 13-10 as follows:

$$SS_{T} = \sum_{i=1}^{4} \sum_{j=1}^{6} y_{ij}^{2} - \frac{y_{i}^{2}}{N}$$

= $(7)^{2} + (8)^{2} + \dots + (20)^{2} - \frac{(383)^{2}}{24} = 512.96$
$$SS_{\text{Treatments}} = \sum_{i=1}^{4} \frac{y_{i}^{2}}{n} - \frac{y_{i}^{2}}{N}$$

= $\frac{(60)^{2} + (94)^{2} + (102)^{2} + (127)^{2}}{6} - \frac{(383)^{2}}{24} = 382.79$

$$SS_E = SS_T - SS_{\text{Treatments}}$$

= 512.96 - 382.79 = 130.17

Example 13-1

The ANOVA is summarized in Table 13-4. Since $f_{0.01,3,20} = 4.94$, we reject H_0 and conclude that hardwood concentration in the pulp significantly affects the mean strength of the paper. We can also find a *P*-value for this test statistic as follows:

$$P = P(F_{3,20} > 19.60) \simeq 3.59 \times 10^{-6}$$

Since $P \simeq 3.59 \times 10^{-6}$ is considerably smaller than $\alpha = 0.01$, we have strong evidence to conclude that H_0 is not true.

Source of Variation	Sum of Squares	Degrees of Freedom	Mean Square	fo	P-value
Hardwood	382 79	3	127.60	19.60	3 59 F-6
Error	130.17	20	6.51	19.00	5.57 E-0
Total	512.96	23			

Table 13-4 ANOVA for the Tensile Strength Data

One-Way	ANOVA	: Strength ver	sus CONC				
Analysis	of Varian	ice for Strengt	th				
Source	DF	SS	MS	F	р		
Cone	3	382.79	127.60	19.61	0.000		
Error	20	130.17	6.51				
Total	23	512.96		Individu Based or	al 95% CIs F n Pooled StD	for Mean ev	
Level	Ν	Mean	StDev	- + _		- + •	+-
5	6	10.000	2.828	(*)			
10	6	15.667	2.805		(*)		
15	6	17.000	1.789		(*)		
20	6	21.167	2.639		(—*.	—)	
				+			
Pooled S	tDev =	2.551		10.0	15.0	20.0	25.0
Fisher's p	pairwise c	omparisons					
Family	y error ra	te = 0.192					
Individua	al error ra	te = 0.0500					
Critical v	alue = 2	.086					
Intervals	for (colu	mn level mea	n) – (row leve	l mean)			
		5	10	15			
10	-8.73	10					
10	-2.59	94					
15	-10.02	72 _4.4	06				
15	-3.92	2 -4.4	30				
20	-14.23	20 _0 5	72 . 77	220			
20	- 14.23		72 - 7.2	194			
	-0.05		-1.0				

Table 13-5 Minitab Analysis of Variance Output for Example 13-1

A 100(1 - α) percent confidence interval on the mean of the *i*th treatment μ_i is

$$\overline{y}_{i\cdot} - t_{\alpha/2,a(n-1)}\sqrt{\frac{MS_E}{n}} \le \mu_i \le \overline{y}_{i\cdot} + t_{\alpha/2,a(n-1)}\sqrt{\frac{MS_E}{n}}$$
(13-11)

The 95% CI on the mean of the 20% hardwood is

$$\begin{bmatrix} \overline{y}_{4.} \pm t_{0.025,20} \sqrt{MS_E / n} \end{bmatrix}$$

$$\begin{bmatrix} 21.167 \pm (2.086) \sqrt{6.51 / 6} \end{bmatrix}$$

19.00 psi
$$\leq \mu_4 \leq 23.34$$
 psi

A 100(1 – α) percent confidence interval on the difference in two treatment means $\mu_i - \mu_j$ is

$$\overline{y}_{i^{*}} - \overline{y}_{j^{*}} - t_{\alpha/2,a(n-1)}\sqrt{\frac{2MS_{E}}{n}} \leq \mu_{i} - \mu_{j} \leq \overline{y}_{i^{*}} - \overline{y}_{j^{*}} + t_{\alpha/2,a(n-1)}\sqrt{\frac{2MS_{E}}{n}}$$

$$(13-12)$$

For the hardwood concentration example,

A 95% CI on the difference in means $\mu_3 - \mu_2$ is

$$\begin{bmatrix} \overline{y}_{3.} - \overline{y}_{2.} \pm t_{0.025,20} \sqrt{2MS_E/n} \\ [17.00 - 15.67 \pm (2.086) \sqrt{2(6.51)/6} \\ -1.74 \le \mu_3 - \mu_2 \le 4.40 \end{bmatrix}$$

An Unbalanced Experiment

The sums of squares computing formulas for the ANOVA with unequal sample sizes n_i in each treatment are

$$SS_T = \sum_{i=1}^{a} \sum_{j=1}^{n_i} y_{ij}^2 - \frac{y_{..}^2}{N}$$
(13-13)

$$SS_{\text{Treatments}} = \sum_{i=1}^{a} \frac{y_{i}^2}{n_i} - \frac{y_{i}^2}{N}$$
 (13-14)

and

$$SS_E = SS_T - SS_{\text{Treatments}}$$
 (13-15)

13-2.3 Multiple Comparisons Following the ANOVA

The least significant difference (LSD) is

LSD =
$$t_{\alpha/2,\alpha(n-1)} \sqrt{\frac{2MS_E}{n}}$$
 (13-16)

If the sample sizes are different in each treatment:

$$LSD = t_{\alpha/2, N-a} \sqrt{MS_E \left(\frac{1}{n_i} + \frac{1}{n_j}\right)}$$

Example 13-2

We will apply the Fisher LSD method to the hardwood concentration experiment. There are a = 4 means, n = 6, $MS_E = 6.51$, and $t_{0.025,20} = 2.086$. The treatment means are

 $\overline{y}_{1.} = 10.00 \text{ psi}$ $\overline{y}_{2.} = 15.67 \text{ psi}$ $\overline{y}_{3.} = 17.00 \text{ psi}$ $\overline{y}_{4.} = 21.17 \text{ psi}$

The value of LSD is LSD = $t_{0.025,20}\sqrt{2MS_E/n} = 2.086\sqrt{2(6.51)/6} = 3.07$. Therefore, any pair of treatment averages that differs by more than 3.07 implies that the corresponding pair of treatment means are different.

The comparisons among the observed treatment averages are as follows:

4 vs. 1 = 21.17 - 10.00 = 11.17 > 3.07 4 vs. 2 = 21.17 - 15.67 = 5.50 > 3.07 4 vs. 3 = 21.17 - 17.00 = 4.17 > 3.07 3 vs. 1 = 17.00 - 10.00 = 7.00 > 3.07 3 vs. 2 = 17.00 - 15.67 = 1.33 < 3.072 vs. 1 = 15.67 - 10.00 = 5.67 > 3.07

From this analysis, we see that there are significant differences between all pairs of means except 2 and 3. This implies that 10 and 15% hardwood concentration produce approximately the same tensile strength and that all other concentration levels tested produce different tensile strengths. It is often helpful to draw a graph of the treatment means, such as in Fig. 13-2, with the means that are *not* different underlined. This graph clearly reveals the results of the experiment and shows that 20% hardwood produces the maximum tensile strength.

Example 13-2



Figure 13-2 Results of Fisher's LSD method in Example 13-2

13-2.4 Residual Analysis and Model Checking

Hardwood Concentration (%)			Resid	uals		
5	-3.00	-2.00	5.00	1.00	-1.00	0.00
10	-3.67	1.33	-2.67	2.33	3.33	-0.67
15	-3.00	1.00	2.00	0.00	-1.00	1.00
20	-2.17	3.83	0.83	1.83	-3.17	-1.17

Table 13-6 Residuals for the Tensile Strength Experiment

13-2.4 Residual Analysis and Model Checking

Figure 13-4 Normal probability plot of residuals from the hardwood concentration experiment.



13-2.4 Residual Analysis and Model Checking

Figure 13-5 Plot of residuals versus factor levels (hardwood concentration).



13-2.4 Residual Analysis and Model Checking

Figure 13-6 Plot of residuals versus \overline{y}_i



13-4.1 Design and Statistical Analyses

The **randomized block design** is an extension of the paired t-test to situations where the factor of interest has more than two levels.



Figure 13-9 A randomized complete block design.

13-4.1 Design and Statistical Analyses

For example, consider the situation of Example 10-9, where two different methods were used to predict the shear strength of steel plate girders. Say we use four girders as the experimental units.

Treatments	Block (Girder)						
(Method)	1	2	3	4			
1	<i>y</i> 11	y12	<i>y</i> 13	<i>y</i> 14			
2	y_{21}	Y22	Y23	Y24			
3	Y31	<i>y</i> ₃₂	Y33	<i>Y</i> 34			

Table 13-9 A Randomized Complete Block Design

13-4.1 Design and Statistical Analyses

General procedure for a randomized complete block design:

		Blo	cks			
Treatments	1	2		b	Totals	Averages
1	Уn	<i>y</i> ₁₂		<i>y</i> 1 <i>b</i>	<i>y</i> ₁ .	\overline{y}_{1} .
2	Y21	Y22		y_{2b}	y_2 .	\overline{y}_2 .
	:				:	-
a	Yal	ya2		y_{ab}	ya.	\overline{y}_{a} .
Totals	<i>y</i> .1	<i>y</i> -2		у.ь	у	
Averages	$\overline{y}_{\cdot 1}$	$\overline{y}_{\cdot 2}$		$\overline{y}_{\cdot b}$		<u>y</u>

Table 13-10 A Randomized Complete Block Design with a Treatments and b Blocks

13-4.1 Design and Statistical Analyses

The appropriate linear statistical model:

$$Y_{ij} = \mu + \tau_i + \beta_j + \epsilon_{ij} \begin{cases} i = 1, 2, ..., a \\ j = 1, 2, ..., b \end{cases}$$

We assume

- treatments and blocks are initially fixed effects
- blocks do not interact

•
$$\sum_{i=1}^{a} \tau_i = 0$$
 and $\sum_{j=1}^{b} \beta_j = 0$

13-4.1 Design and Statistical Analyses

We are interested in testing:

 $H_0: \tau_1 = \tau_2 = \dots = \tau_a = 0$ $H_1: \tau_i \neq 0 \text{ at least one } i$

The sum of squares identity for the randomized complete block design is

$$\sum_{i=1}^{a} \sum_{j=1}^{b} (y_{ij} - \overline{y}_{..})^{2} = b \sum_{i=1}^{a} (\overline{y}_{i} - \overline{y}_{..})^{2} + a \sum_{j=1}^{b} (\overline{y}_{.j} - \overline{y}_{..})^{2} + \sum_{i=1}^{a} \sum_{j=1}^{b} (y_{ij} - \overline{y}_{.j} - \overline{y}_{i} + \overline{y}_{..})^{2}$$
(13-27)

or symbolically

$$SS_T = SS_{Treatments} + SS_{Blocks} + SS_E$$

13-4.1 Design and Statistical Analyses

The mean squares are:

$$MS_{\text{Treatments}} = \frac{SS_{\text{Treatments}}}{a - 1}$$
$$MS_{\text{Blocks}} = \frac{SS_{\text{Blocks}}}{b - 1}$$
$$MS_E = \frac{SS_E}{(a - 1)(b - 1)}$$

13-4.1 Design and Statistical Analyses

The expected values of these mean squares are:



13-4.1 Design and Statistical Analyses

Source of Variation	Sum of Squares	Degrees of Freedom	Mean Square	F_0
Treatments	SS _{Treatmenis}	a - 1	$\frac{SS_{\text{Treatments}}}{a-1}$	$\frac{MS_{\text{Treatments}}}{MS_E}$
Blocks	SSBlocks	b - 1	$\frac{SS_{\text{Blocks}}}{b-1}$	-
Error	SS_E (by subtraction)	(a - 1)(b - 1)	$\frac{SS_E}{(a-1)(b-1)}$	
Total	SS_T	ab - 1		

Table 13-11 ANOVA for a Randomized Complete Block Design

Example 13-5

An experiment was performed to determine the effect of four different chemicals on the strength of a fabric. These chemicals are used as part of the permanent press finishing process. Five fabric samples were selected, and a randomized complete block design was run by testing each chemical type once in random order on each fabric sample. The data are shown in Table 13-12. We will test for differences in means using an ANOVA with $\alpha = 0.01$.

		Fal	bric Sam		Treatment Totals	Treatment Averages	
Chemical Type	1	2	3	4	5	y_{t}	\overline{y}_{t}
1	1.3	1.6	0.5	1.2	1.1	5.7	1.14
2	2.2	2.4	0.4	2.0	1.8	8.8	1.76
3	1.8	1.7	0.6	1.5	1.3	6.9	1.38
4	3.9	4.4	2.0	4.1	3.4	17.8	3.56
Block totals y.,	9.2	10.1	3.5	8.8	7.6	39.2(y)	
Block averages y.,	2.30	2.53	0.88	2.20	1.90		1.96(<u>v</u>)

Table 13-12 Fabric Strength Data—Randomized Complete Block Design

Example 13-5

Source of Variation	Sum of Squares	Degrees of Freedom	Mean Square	fo	P-value
Chemical types (treatments)	18.04	3	6.01	75.13	4.79 E-8
Fabric samples (blocks)	6.69	4	1.67		
Error	0.96	12	0.08		
Total	25.69	19			

Table 13-13 Analysis of Variance for the Randomized Complete Block Experiment

The ANOVA is summarized in Table 13-13. Since $f_0 = 75.13 > f_{0.01,3,12} = 5.95$ (the *P*-value is 4.79×10^{-8}), we conclude that there is a significant difference in the chemical types so far as their effect on strength is concerned.

Minitab Output for Example 13-5

Table 13-14	Minitab A Block Des	Minitab Analysis of Variance for the Randomized Complete Block Design in Example 13-5								
Analysis of	Variance (B	alanced Desi	igns)							
Factor	Туре	Levels	Values							
Chemical	fixed	4	1	2	3	4				
Fabric S	fixed	5	1	2	3	4	5			
Analysis of	Variance fo	r strength								
Source	DF	SS	MS	F		Р				
Chemical	3	18.0440	6.0147	75.89		0.000				
Fabric S	4	6.6930	1.6733	21.11		0.000				
Error	12	0.9510	0.0792							
Total	19	25.6880								
F-test with d Denominato	lenominator or MS = 0.0	r: Error)79250 with	12 degrees of	f freedom						
Numerator	DF	MS	F	Р						
Chemical	3	6.015	75.89	0.000						
Fabric S	4	1.673	21.11	0.000						

13-4.2 Multiple Comparisons

Fisher's Least Significant Difference for Example 13-5



Figure 13-10 Results of Fisher's LSD method.

13-4.3 Residual Analysis and Model Checking





(a) Residuals by block.

(b) Residuals by treatment