Lecture 12: 2^k Factorial Design

Montgomery: Chapter 6

2^k Factorial Design

- Involving k factors
- Each factor has two levels (often labeled $+$ and $-$)
- Factor screening experiment (preliminary study)
- Identify important factors and their interactions
- Interaction (of any order) has **ONE** degree of freedom
- Factors need not be on numeric scale
- Ordinary regression model can be employed

$$y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \beta_{12} x_1 x_2 + \epsilon$$

Where β_1, β_2 and β_{12} are related to main effects, interaction effects defined later.

2^2 Factorial Design

Example:

factor			replicate			
A	B	treatment	1	2	3	mean
$-$	$-$	(1)	28	25	27	80/3
$+$	$-$	a	36	32	32	100/3
$-$	$+$	b	18	19	23	60/3
$+$	$+$	ab	31	30	29	90/3

- Let $\bar{y}(A_+)$, $\bar{y}(A_-)$, $\bar{y}(B_+)$ and $\bar{y}(B_-)$ be the level means of A and B.
- Let $\bar{y}(A_-B_-)$, $\bar{y}(A_+B_-)$, $\bar{y}(A_-B_+)$ and $\bar{y}(A_+B_+)$ be the treatment means

Define main effects of A (denoted again by A) as follows:

$$A = m.e.(A) = \bar{y}(A_+) - \bar{y}(A_-)$$

$$= \tfrac{1}{2}(\bar{y}(A_+B_+) + \bar{y}(A_+B_-)) - \tfrac{1}{2}(\bar{y}(A_-B_+) + \bar{y}(A_-B_-))$$
$$= \tfrac{1}{2}(\bar{y}(A_+B_+) + \bar{y}(A_+B_-) - \bar{y}(A_-B_+) - \bar{y}(A_-B_-))$$
$$= \tfrac{1}{2}(-\bar{y}(A_-B_-) + \bar{y}(A_+B_-) - \bar{y}(A_-B_+) + \bar{y}(A_+B_+))$$

=8.33

- Let C_A=(-1,1,-1,1), a contrast on treatment mean responses, then

  m.e.(A)=$\frac{1}{2}\hat{C}_A$

- Notice that

$$A = m.e.(A) = (\bar{y}(A_+) - \bar{y}_{..}) - (\bar{y}(A_-) - \bar{y}_{..}) = \hat{\tau}_2 - \hat{\tau}_1$$

Main effect is defined in a different way than Chapter 5. But they are connected and equivalent.

- Similarly

$$B = m.e.(B) = \bar{y}(B_+) - \bar{y}(B_-)$$

$= \frac{1}{2}(-\bar{y}(A_-B_-) - \bar{y}(A_+B_-)) + \bar{y}(A_-B_+) + \bar{y}(A_+B_+)$ =-5.00

Let C_B=(-1,-1,1,1), a contrast on treatment mean responses, then B=m.e.(B)=$\frac{1}{2}\hat{C}_B$

- Define interaction between A and B

$$AB = \text{Int}(AB) = \frac{1}{2}(m.e.(A \mid B_+) - m.e.(A \mid B_-))$$

$$= \frac{1}{2}(\bar{y}(A_+ \mid B_+) - \bar{y}(A_- \mid B_+)) - \frac{1}{2}(\bar{y}(A_+ \mid B_-) - \bar{y}(A_- \mid B_-))$$

$= \frac{1}{2}(\bar{y}(A_-B_-) - \bar{y}(A_+B_-) - \bar{y}(A_-B_+) + \bar{y}(A_+B_+))$ =1.67

Let $C_{AB} = (1, -1, -1, 1)$, a contrast on treatment means, then

$$AB\text{=Int}(AB)\text{=}\frac{1}{2}\hat{C}_{AB}$$

Effects and Contrasts

factor				effect (contrast)			
A	B	total	mean	I	A	B	AB
$-$	$-$	80	80/3	1	-1	-1	1
$+$	$-$	100	100/3	1	1	-1	-1
$-$	$+$	60	60/3	1	-1	1	-1
$+$	$+$	90	90/3	1	1	1	1

- There is a one-to-one correspondence between effects and constrasts, and constrasts can be directly used to estimate the effects.
- For a effect corresponding to contrast $c = (c_1, c_2, \ldots)$ in 2^2 design

$$\text{effect} = \frac{1}{2} \sum_i c_i \bar{y}_i$$

where i is an index for treatments and the summation is over all treatments.

Sum of Squares due to Effect

- Because effects are defined using contrasts, their sum of squares can also be calculated through contrasts.
- Recall for contrast $c = (c_1, c_2, \ldots)$, its sum of squares is

$$\mathrm{SS}_{\mathrm{Contrast}} = \frac{\left(\sum c_i \bar{y}_i\right)^2}{\sum c_i^2 / n}$$

So

$$SS_A = \frac{(-\bar{y}(A_- B_-) + \bar{y}(A_+ B_-) - \bar{y}(A_- B_+) + \bar{y}(A_+ B_+))^2}{4/n} = 208.33$$

$$SS_B = \frac{(-\bar{y}(A_- B_-) - \bar{y}(A_+ B_-) + \bar{y}(A_- B_+) + \bar{y}(A_+ B_+))^2}{4/n} = 75.00$$

$$SS_{AB} = \frac{(\bar{y}(A_- B_-) - \bar{y}(A_+ B_-) - \bar{y}(A_- B_+) + \bar{y}(A_+ B_+))^2}{4/n} = 8.33$$

Sum of Squares and ANOVA

- Total sum of squares: $\mathrm{SS}_T = \sum_{i,j,k} y_{ijk}^2 - \frac{y_{...}^2}{N}$
- Error sum of squares: $\mathrm{SS}_E = \mathrm{SS}_T - \mathrm{SS}_A - \mathrm{SS}_B - \mathrm{SS}_{AB}$
- ANOVA Table

Source of Variation	Sum of Squares	Degrees of Freedom	Mean Square	F_0
A	SS_A	1	MS_A	
B	SS_B	1	MS_B	
AB	SS_{AB}	1	MS_{AB}	
Error	SS_E	$N-3$	MS_E	
Total	SS_T	$N-1$		

SAS file and output

```
option noncenter
data one;
input A B resp;
datalines;
-1 -1 28
-1 -1 25
-1 -1 27
 1 -1 36
 1 -1 32
 1 -1 32
-1  1 18
-1  1 19
-1  1 23
 1  1 31
 1  1 30
 1  1 29
;
proc glm;
calss A B;
```

```
model resp=A|B;
run;
---------------------------------------------------
                              Sum of
Source      DF           Squares      Mean Square     F Value     Pr > F
Model        3       291.6666667       97.2222222       24.82     0.0002
Error        8        31.3333333        3.9166667
Cor Total   11       323.0000000

A            1       208.3333333      208.3333333       53.19     <.0001
B            1        75.0000000       75.0000000       19.15     0.0024
A*B          1         8.3333333        8.3333333        2.13     0.1828
```

Analyzing 2^2 Experiment Using Regresson Model

Because every effect in 2^2 design, or its sum of squares, has one degree of freedom, it can be equivalently represented by a numerical variable, and regression analysis can be directly used to analyze the data. The original factors are not necessasrily continuous.

Code the levels of factor A and B as follows

```
A   x1          B   x2
-   -1          -   -1
+    1          +    1
```

Fit regression model

$$y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \beta_{12} x_1 x_2 + \epsilon$$

The fitted model should be

$$y = \bar{y}_{..} + \frac{A}{2} x_1 + \frac{B}{2} x_2 + \frac{AB}{2} x_1 x_2$$

i.e. the estimated coefficients are half of the effects, respectively.

SAS Code and Output

```
option noncenter
data one;
input x1 x2 resp;
x1x2=x1*x2;
datalines;
-1 -1 28
-1 -1 25
-1 -1 27
........
 1  1 31
 1  1 30
 1  1 29
;
proc reg;
model resp=x1 x2 x1x2;
run
```

Analysis of Variance

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	3	291.66667	97.22222	24.82	0.0002
Error	8	31.33333	3.91667		
Corrected Total	11	323.00000			

Parameter Estimates

Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > |t|
Intercept	1	27.50000	0.57130	48.14	<.0001
x1	1	4.16667	0.57130	7.29	<.0001
x2	1	-2.50000	0.57130	-4.38	0.0024
x1x2	1	0.83333	0.57130	1.46	0.1828

2^3 Factorial Design

Bottling Experiment:

factor				response		
A	B	C	treatment	1	2	total
$-$	$-$	$-$	(1)	-3	-1	-4
$+$	$-$	$-$	a	0	1	1
$-$	$+$	$-$	b	-1	0	-1
$+$	$+$	$-$	ab	2	3	5
$-$	$-$	$+$	c	-1	0	-1
$+$	$-$	$+$	ac	2	1	3
$-$	$+$	$+$	bc	1	1	2
$+$	$+$	$+$	abc	6	5	11

factorial effects and constrasts

Main effects:

$$A = m.e.(A) = \bar{y}(A_+) - \bar{y}(A_-)$$

$= \frac{1}{\mathbf{4}}(\bar{y}(- - -) + \bar{y}(+ - -) - \bar{y}(- + -) + \bar{y}(+ + -) - \bar{y}(- - +)$
$+\bar{y}(+ - +) - \bar{y}(- + +) + \bar{y}(+ + +))$
=3.00

The contrast is (-1,1,-1,1,-1,1,-1,1)

$B : (-1, -1, 1, 1, -1, -1, 1, 1), B = 2.25$
$C : (-1, -1, -1, -1, 1, 1, 1, 1), C = 1.75$

2-factor interactions:

AB: $A \times B$ componentwise, AB=.75

AC: $A \times C$ componentwise, AC=.25

BC: $B \times C$ componentwise, BC=.50

3-factor interaction:

$$ABC = int(ABC) = \frac{1}{2}(int(AB \mid C+) - int(AB \mid C-))$$

$= \frac{1}{4}(-\bar{y}(- - -) + \bar{y}(+ - -) + \bar{y}(- + -) - \bar{y}(+ + -)$
$+\bar{y}(- - +) - \bar{y}(+ - +) - \bar{y}(- + +) + \bar{y}(+ + +))$
=.50

The contrast is (-1,1,1,-1,1,-1,-1,1)= $A \times B \times C$.

Contrasts for Calculating Effects in 2^3 Design

				factorial effects							
A	B	C	treatment	I	A	B	AB	C	AC	BC	ABC
$-$	$-$	$-$	(1)	1	-1	-1	1	-1	1	1	-1
$+$	$-$	$-$	a	1	1	-1	-1	-1	-1	1	1
$-$	$+$	$-$	b	1	-1	1	-1	-1	1	-1	-1
$+$	$+$	$-$	ab	1	1	1	1	-1	-1	-1	1
$-$	$-$	$+$	c	1	-1	-1	1	1	-1	-1	1
$+$	$-$	$+$	ac	1	1	-1	-1	1	1	-1	-1
$-$	$+$	$+$	bc	1	-1	1	-1	1	-1	1	-1
$+$	$+$	$+$	abc	1	1	1	1	1	1	1	1

Estimates:

$$\text{grand mean:} \frac{\sum \bar{y}_{i.}}{2^3}$$

$$\text{effect :} \ \frac{\sum c_i \bar{y}_{i.}}{2^{3-1}}$$

Contrast Sum of Squares:

$$SS_{\text{effect}} = \frac{(\sum c_i \bar{y}_{i.})^2}{2^3/n} = 2n(\text{effect})^2$$

Variance of Estimate

$$\text{Var}(\text{effect}) = \frac{\sigma^2}{n2^{3-2}}$$

t-test for effects (confidence interval approach)

$$\text{effect} \pm t_{\alpha/2, 2^k(n-1)} \text{S.E.(effect)}$$

Regresson Model

Code the levels of factor A and B as follows

A	x1	B	x2	C	x3
-	-1	-	-1	-	-1
+	1	+	1	+	1

Fit regression model

$$y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \beta_3 x_3 + \beta_{12} x_1 x_2 + \beta_{13} x_1 x_3 + \beta_{23} x_2 x_3 + \beta_{123} x_1 x_2 x_3 + \epsilon$$

The fitted model should be

$$y = \bar{y}_{..} + \frac{A}{2} x_1 + \frac{B}{2} x_2 + \frac{C}{2} x_3 + \frac{AB}{2} x_1 x_2 + \frac{AC}{2} x_1 x_3 + \frac{BC}{2} x_2 x_3 + \frac{ABC}{2} x_1 x_2 x_3$$

i.e. $\hat{\beta} = \frac{\text{effect}}{2}$, and

$$\text{Var}(\hat{\beta}) = \frac{\sigma^2}{n2^k} = \frac{\sigma^2}{n2^3}$$

SAS Code: Bottling Experiment

```
data bottle;
input A B C devi;
datalines;
-1 -1 -1 -3
-1 -1 -1 -1
 1 -1 -1  0
 1 -1 -1  1
-1  1 -1 -1
-1  1 -1  0
 1  1 -1  2
 1  1 -1  3
-1 -1  1 -1
-1 -1  1  0
 1 -1  1  2
 1 -1  1  1
-1  1  1  1
-1  1  1  1
 1  1  1  6
 1  1  1  5
```

```
;
proc glm;
class A B C; model devi=A|B|C;
output out=botone r=res p=pred;
run;
proc univariate data=botone pctldef=4;
var res;  qqplot res / normal (L=1 mu=est sigma=est);
histogram res / normal; run;
proc gplot;  plot res*pred/frame; run;

data bottlenew;
set bottle;
x1=A; x2=B; x3=C; x1x2=x1*x2; x1x3=x1*x3; x2x3=x2*x3;
x1x2x3=x1*x2*x3; drop A B C;

proc reg data=bottlenew;
model devi=x1 x2 x3 x1x2 x1x3 x2x3 x1x2x3;
```

SAS output for Bottling Experiment

```
ANOVA Model:

Dependent Variable: devi
                     Sum of
Source       DF      Squares      Mean Square     F Value   Pr > F
Model        7     73.00000000   10.42857143     16.69    0.0003
Error        8      5.00000000    0.62500000
CorTotal     15    78.00000000

A             1    36.00000000   36.00000000     57.60    <.0001
B             1    20.25000000   20.25000000     32.40    0.0005
A*B           1     2.25000000    2.25000000      3.60    0.0943
C             1    12.25000000   12.25000000     19.60    0.0022
A*C           1     0.25000000    0.25000000      0.40    0.5447
B*C           1     1.00000000    1.00000000      1.60    0.2415
A*B*C         1     1.00000000    1.00000000      1.60    0.2415
```

Regression Model:

Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > |t|
Intercept	1	1.00000	0.19764	5.06	0.0010
x1	1	1.50000	0.19764	7.59	<.0001
x2	1	1.12500	0.19764	5.69	0.0005
x3	1	0.87500	0.19764	4.43	0.0022
x1x2	1	0.37500	0.19764	1.90	0.0943
x1x3	1	0.12500	0.19764	0.63	0.5447
x2x3	1	0.25000	0.19764	1.26	0.2415
x1x2x3	1	0.25000	0.19764	1.26	0.2415

General 2^k Design

- k factors: A, B, . . . , K each with 2 levels ($+$,$-$)
- consists of all possible level combinations (2^k treatments) each with n replicates
- Classify factorial effects:

type of effect	label	the number of effects
main effects (of order 1)	$A, B, C, \ldots, K$	k
2-factor interactions (of order 2)	$AB, AC, \ldots, JK$	$\binom{k}{2}$
3-factor interactions (of order 3)	$ABC, ABD, \ldots, IJK$	$\binom{k}{3}$
$\ldots$	$\ldots$	$\ldots$
k-factor interaction (of order k)	$ABC \cdots K$	$\binom{k}{k}$

- In total, how many effects?
- Each effect (main or interaction) has 1 degree of freedom

  full model (i.e. model consisting of all the effects) has $2^k - 1$ degrees of freedom.
- Error component has $2^k(n-1)$ degrees of freedom (why?).
- One-to-one correspondence between effects and contrasts:
  - For main effect: convert the level column of a factor using $- \Rightarrow -1$ and $+ \Rightarrow 1$
  - For interactions: multiply the contrasts of the main effects of the involved factors, componentwisely.

General 2^k Design: Analysis

- Estimates:

$$\text{grand mean}: \frac{\sum \bar{y}_i}{2^k}$$

For effect with constrast $C = (c_1, c_2, \ldots, c_{2^k})$, its estimate is

$$\text{effect} = \frac{\sum c_i \bar{y}_i}{2^{(k-1)}}$$

- Variance

$$\text{Var}(\text{effect}) = \frac{\sigma^2}{n2^{k-2}}$$

what is the standard error of the effect?

- t-test for H_0: effect=0. Using the confidence interval approach,

$$\text{effect} \pm t_{\alpha/2, 2^k(n-1)} \text{S.E.(effect)}$$

Using ANOVA model:

- Sum of Squares due to an effect, using its constrast,

$$\text{SS}_{\text{effect}} = \frac{\sum c_i \bar{y}_{i.}^2}{2^k/n} = n2^{k-2}(\text{effect})^2$$

- SS_T and SS_E can be calculated as before and a ANOVA table including SS due to the effests and SS_E can be constructed and the effects can be tested by F-tests.

Using regression:

- Introducing variables $x_1, \ldots, x_k$ for main effects, their products are used for interactsions, the following regression model can be fitted

$$y = \beta_0 + \beta_1 x_1 + \ldots + \beta_k x_k + \ldots + \beta_{12\cdots k} x_1 x_2 \cdots x_k + \epsilon$$

The coefficients are estimated by half of effects they represent, that is,

$$\hat{\beta} = \frac{\text{effect}}{2}$$

Unreplicated 2^k Design

Filtration Rate Experiment

factor				
A	B	C	D	filtration
$-$	$-$	$-$	$-$	45
$+$	$-$	$-$	$-$	71
$-$	$+$	$-$	$-$	48
$+$	$+$	$-$	$-$	65
$-$	$-$	$+$	$-$	68
$+$	$-$	$+$	$-$	60
$-$	$+$	$+$	$-$	80
$+$	$+$	$+$	$-$	65
$-$	$-$	$-$	$+$	43
$+$	$-$	$-$	$+$	100
$-$	$+$	$-$	$+$	45
$+$	$+$	$-$	$+$	104
$-$	$-$	$+$	$+$	75
$+$	$-$	$+$	$+$	86
$-$	$+$	$+$	$+$	70
$+$	$+$	$+$	$+$	96

Unreplicated 2^k Design

- No degree of freedom left for error component if full model is fitted.
- Formulas used for estimates and contrast sum of squares are given in Slides 26-27 with n=1
- No error sum of squares available, cannot estimate σ^2 and test effects in both the ANOVA and Regression approaches.
- **Approach 1**: pooling high-order interactions
  - Often assume 3 or higher interactions do not occur
  - Pool estimates together for error
  - Warning: may pool significant interaction

Unreplicated 2^k Design

- Approach 2: Using the normal probability plot (QQ plot) to identify significant effects.
  - Recall

    $$\text{Var}(\text{effect}) = \frac{\sigma^2}{2^{(k-2)}}$$

    If the effect is not significant (=0), then the effect estimate follows $N(0, \frac{\sigma^2}{2^{(k-2)}})$
  - Assume all effects not significant, their estimates can be considered as a random sample from $N(0, \frac{\sigma^2}{2^{(k-2)}})$
  - QQ plot of the estimates is expected to be a linear line
  - Deviation from a linear line indicates significant effects

Using SAS to generate QQ plot for effects

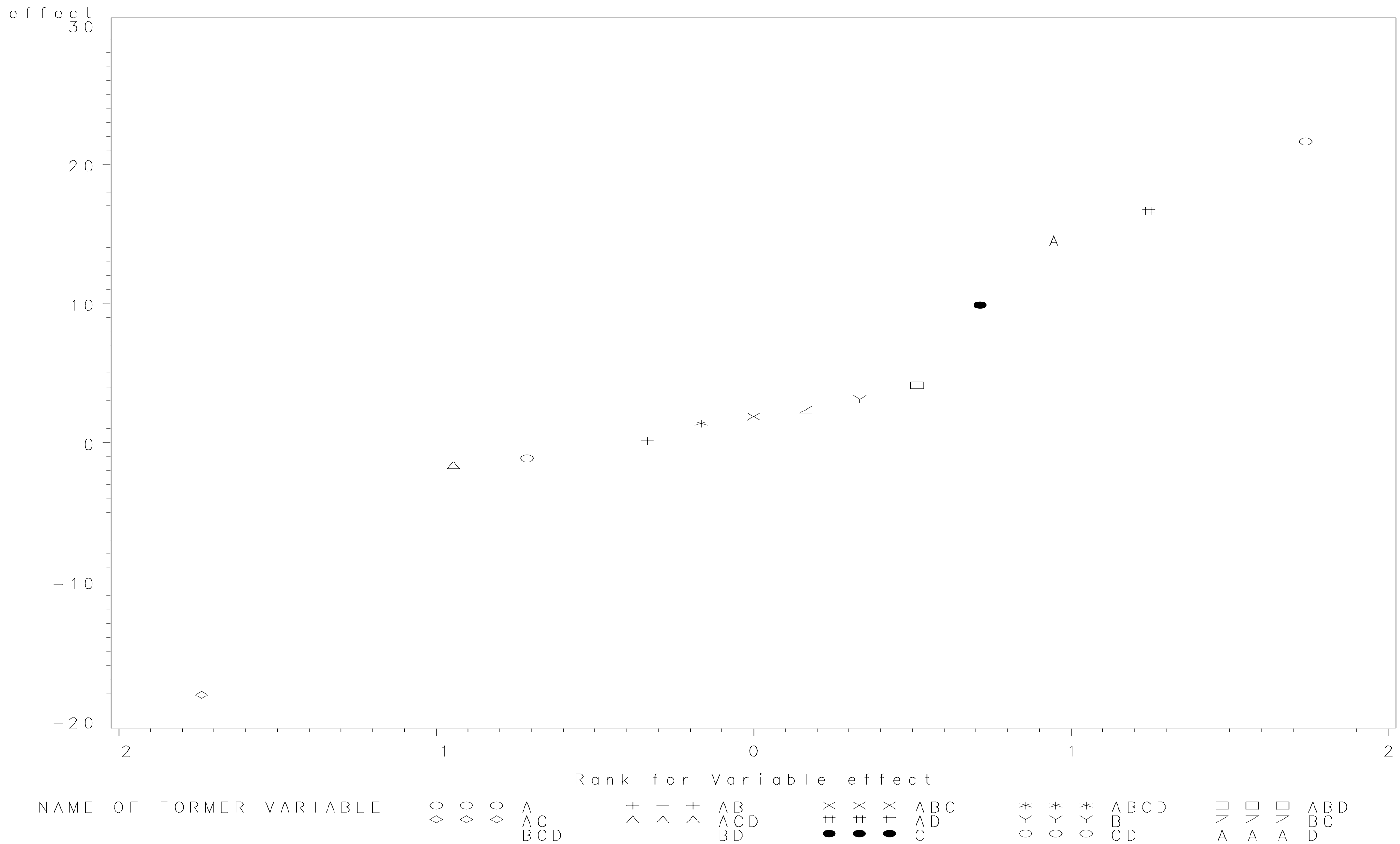
```
goption colors=(none);

data filter;
 do D = -1 to 1 by 2;do C = -1 to 1 by 2;
 do B = -1 to 1 by 2;do A = -1 to 1 by 2;
 input y @@;  output;
 end; end; end; end;
datalines;
45 71 48 65 68 60 80 65 43 100 45 104 75 86 70 96
;

data inter;                          /* Define Interaction Terms */
 set filter;
 AB=A*B; AC=A*C; AD=A*D; BC=B*C; BD=B*D; CD=C*D; ABC=AB*C; ABD=AB*D;
 ACD=AC*D; BCD=BC*D; ABCD=ABC*D;

proc glm data=inter;               /* GLM Proc to Obtain Effects */
 class A B C D AB AC AD BC BD CD ABC ABD ACD BCD ABCD;
 model y=A B C D AB AC AD BC BD CD ABC ABD ACD BCD ABCD;
```

```
 estimate 'A' A 1 -1; estimate 'AC' AC 1 -1;
run;

proc reg outest=effects data=inter;  /* REG Proc to Obtain Effects */
 model y=A B C D AB AC AD BC BD CD ABC ABD ACD BCD ABCD;

data effect2; set effects;
drop y intercept _RMSE_;
proc transpose data=effect2 out=effect3;
data effect4; set effect3; effect=col1*2;
proc sort data=effect4; by effect;
proc print data=effect4;

                               /*Generate the QQ plot */
proc rank data=effect4 out=effect5 normal=blom;
 var effect; ranks neff;
proc print data=effect5;
symbol1 v=circle;
proc gplot data=effect5;
 plot effect*neff=_NAME_;
run;
```

Ranked Effects

Obs	_NAME_	COL1	effect	neff
1	AC	-9.0625	-18.125	-1.73938
2	BCD	-1.3125	-2.625	-1.24505
3	ACD	-0.8125	-1.625	-0.94578
4	CD	-0.5625	-1.125	-0.71370
5	BD	-0.1875	-0.375	-0.51499
6	AB	0.0625	0.125	-0.33489
7	ABCD	0.6875	1.375	-0.16512
8	ABC	0.9375	1.875	-0.00000
9	BC	1.1875	2.375	0.16512
10	B	1.5625	3.125	0.33489
11	ABD	2.0625	4.125	0.51499
12	C	4.9375	9.875	0.71370
13	D	7.3125	14.625	0.94578
14	AD	8.3125	16.625	1.24505
15	A	10.8125	21.625	1.73938

QQ plot


effect
30
20
10
0
−10
−20
−2
−1
0
1
2
Rank for Variable effect
NAME OF FORMER VARIABLE
A
AC
BCD
AB
ACD
BD
ABC
AD
C
ABCD
B
CD
ABD
BC
D

Filtration Experiment Analysis

Fit a linear line based on small effects, identify the effects which are potentially significant, then use ANOVA or regression fit a sub-model with those effects.

1. Potentially significant effects: A, AD, C, D, AC.

2. Use main effect plot and interaction plot

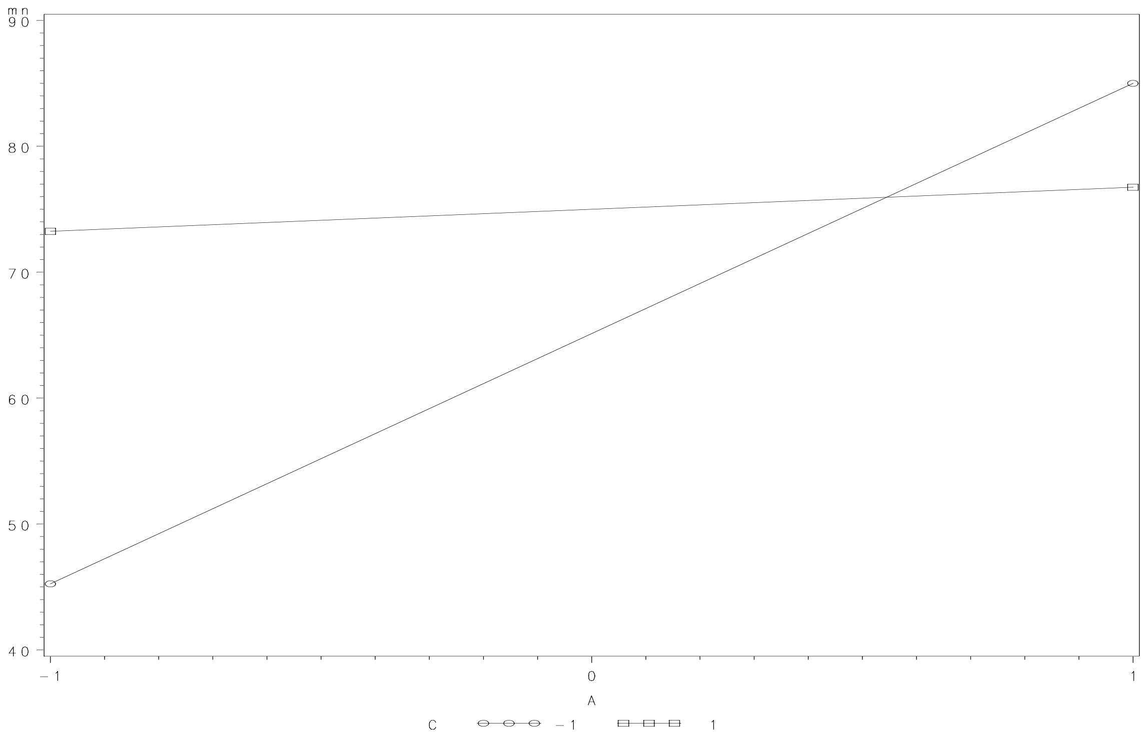
3. ANOVA model involving only A, C, D and their interactions (projecting the original unreplicated 2^4 experiment onto a replicated 2^3 experiement)

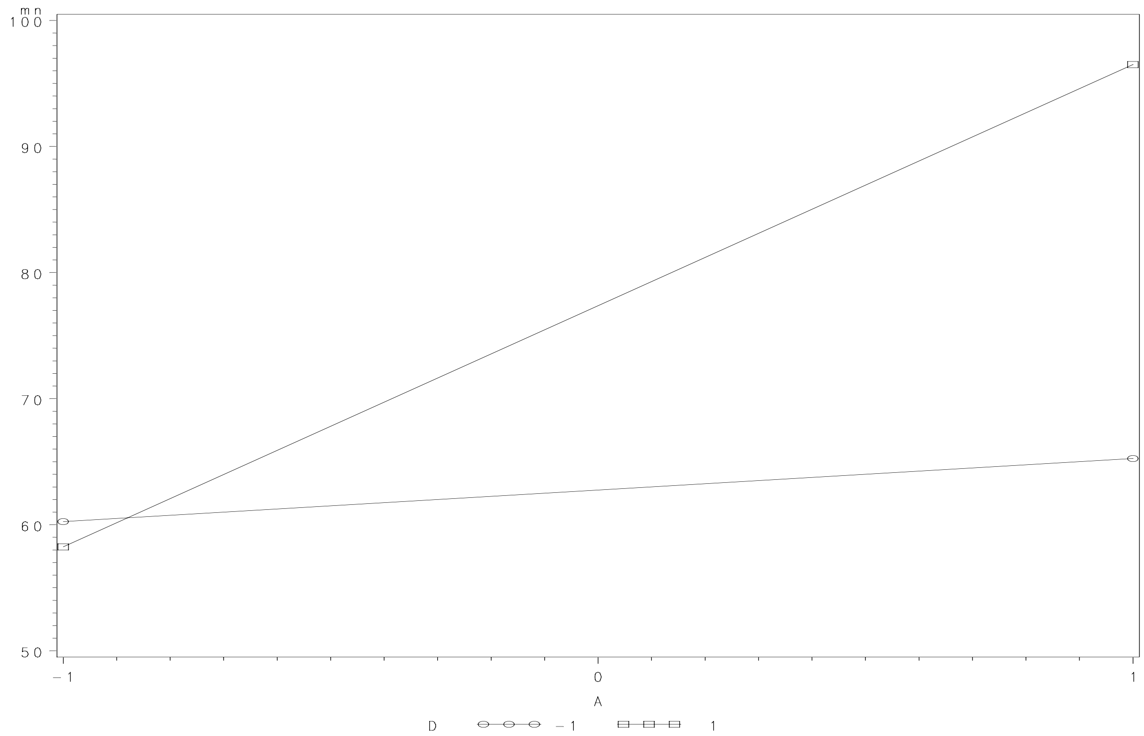
4. regression model only involving A, C, D, AC and AD.

5. Diagnostics using residuals.

Interaction Plots for AC and AD

```
* data step is the same.

proc sort; by A C;
proc means noprint;
var y; by A C;
output out=ymeanac mean=mn;

symbol1 v=circle i=join; symbol2 v=square i=join;
proc gplot data=ymeanac; plot mn*A=C;
run;

* similar code for AD interaction plot
```


mn
90
80
70
60
50
40
-1
0
1
A
C
-1
1


mn
100
90
80
70
60
50
-1
0
1
A
D
-1
1

ANOVA with A, C and D and their interactions

```
proc glm data=filter;
class A C D;
model y=A|C|D;
==================================
Source          DF     Sum  Squares      Mean Square     F Value   Pr > F
Model            7      5551.437500       793.062500       35.35   <.0001
Error            8       179.500000        22.437500
Cor Total       15      5730.937500

Source          DF         Type I SS      Mean Square     F Value   Pr > F
A                1      1870.562500      1870.562500       83.37   <.0001
C                1       390.062500       390.062500       17.38   0.0031
A*C              1      1314.062500      1314.062500       58.57   <.0001
D                1       855.562500       855.562500       38.13   0.0003
A*D              1      1105.562500      1105.562500       49.27   0.0001
C*D              1         5.062500         5.062500        0.23   0.6475
A*C*D            1        10.562500        10.562500        0.47   0.5120
*ANOVA confirms that A, C, D, AC and AD are significant effects
```

Regression Model

```
* the same date step

data inter; set filter; AC=A*C; AD=A*D;

proc reg data=inter; model y=A C D AC AD;
output out=outres r=res p=pred;

proc gplot data=outres; plot res*pred; run;

===========================
Dependent Variable: y
                     Analysis of Variance
                           Sum of             Mean
Source            DF      Squares           Square     F Value    Pr > F
Model              5   5535.81250       1107.16250       56.74    <.0001
Error             10    195.12500         19.51250
Corrected Total 15     5730.93750

Root MSE              4.41730    R-Square     0.9660
```

Dependent Mean	70.06250	Adj R-Sq	0.9489
Coeff Var	6.30479		

Parameter Estimates

Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > |t|
Intercept	1	70.06250	1.10432	63.44	<.0001
A	1	10.81250	1.10432	9.79	<.0001
C	1	4.93750	1.10432	4.47	0.0012
D	1	7.31250	1.10432	6.62	<.0001
AC	1	-9.06250	1.10432	-8.21	<.0001
AD	1	8.31250	1.10432	7.53	<.0001

Response Optimization / Best Setting Selection

Use x_1, x_3, x_4 for A, C, D; and x_1x_3, x_1x_4 for AC,AD respectively. The regresson model gives the following function for the response (fitration rate):

$$y = 70.06 + 10.81x_1 + 4.94x_3 + 7.31x_4 - 9.06x_1x_3 + 8.31x_1x_4$$

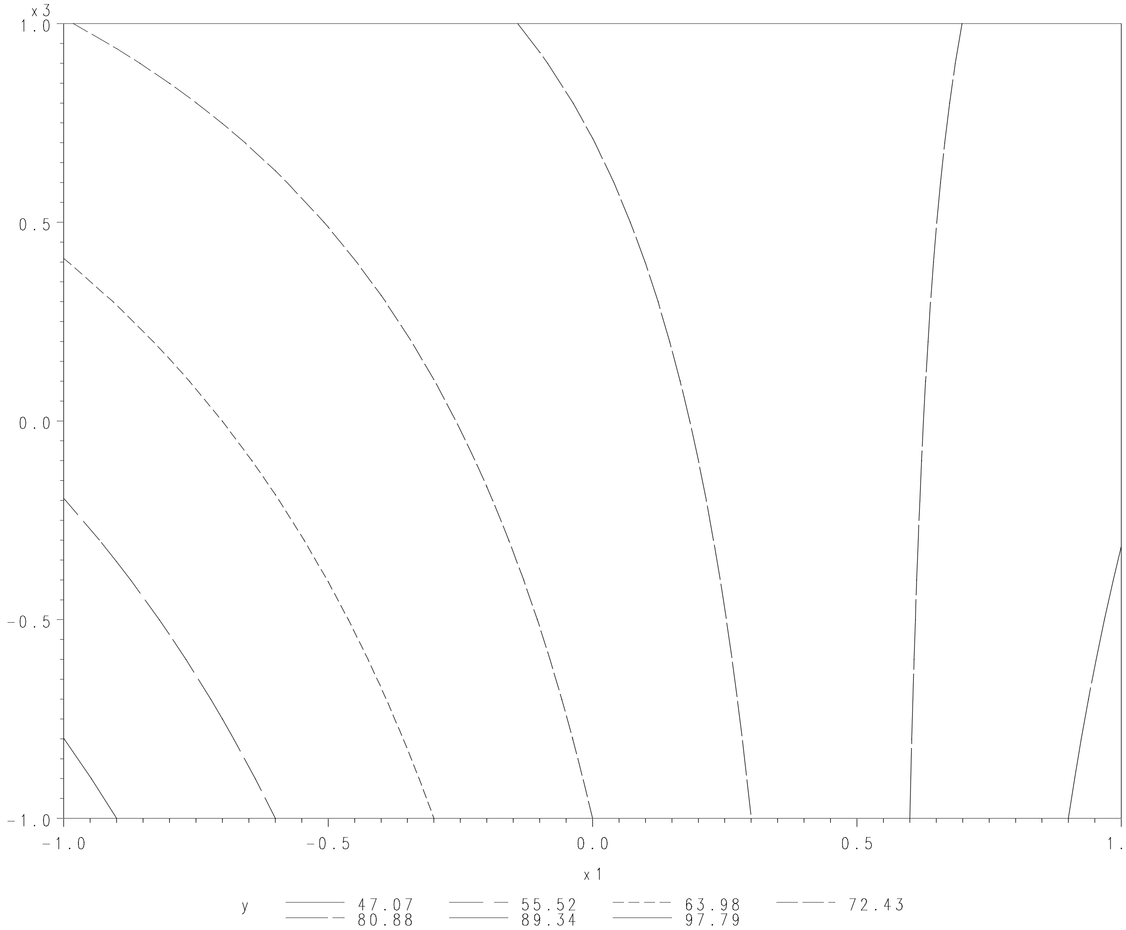
Want to maximize the response. Let D be set at high level ($x_4 = 1$)

$$y = 77.37 + 19.12x_1 + 4.94x_3 - 9.06x_1x_3$$

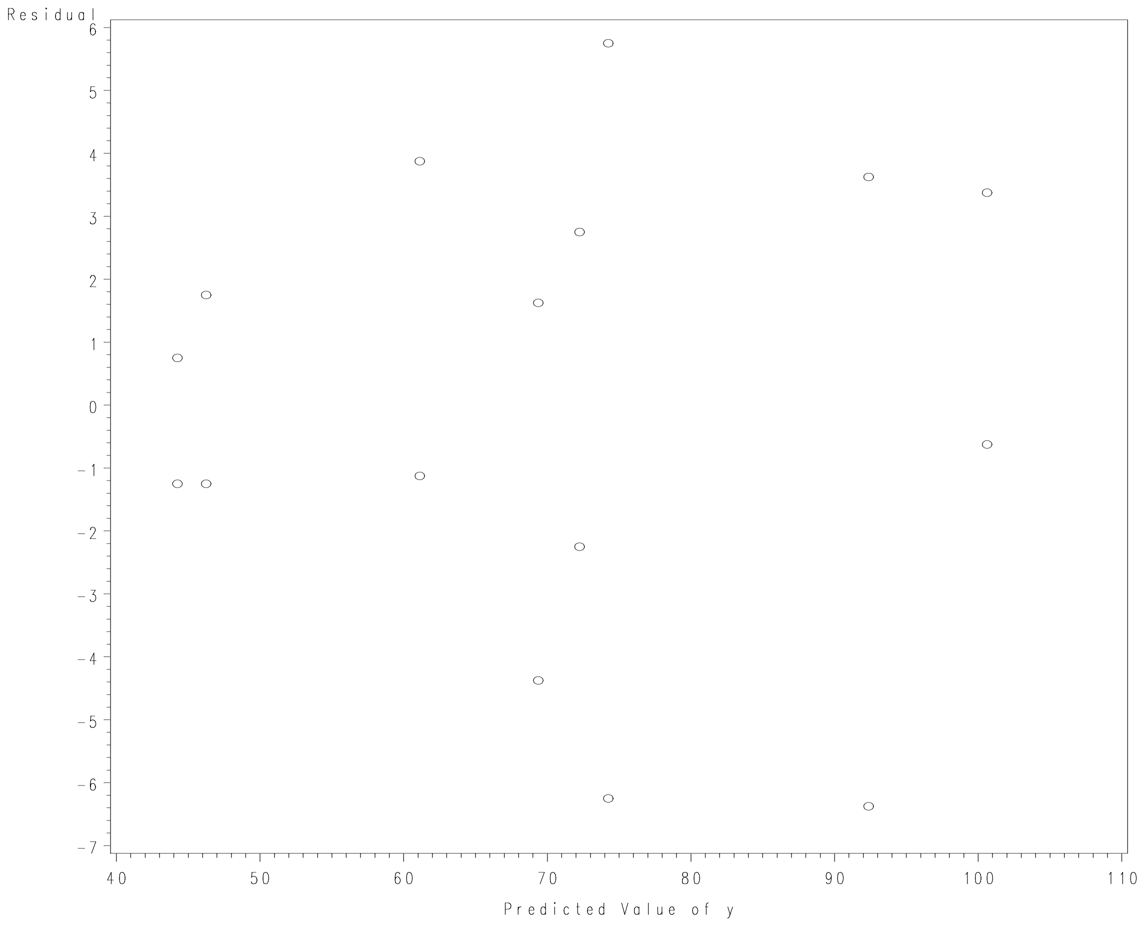
Contour plot

```
goption colors=(none);
data one;
do x1 = -1 to 1 by .1;
  do x3 = -1 to 1 by .1;
   y=77.37+19.12*x1 +4.94*x3 -9.06*x1*x3 ; output;
   end; end;
proc gcontour data=one; plot x3*x1=y;
run; quit;
```

Contour Plot for Response Given D



Residual Plot



Some Other Issues

- Half normal plot for $(x_i), i = 1, \ldots, n$:
  - let $\tilde{x}_i$ be the absolute values of x_i
  - sort the $(\tilde{x}_i)$: $\tilde{x}_{(1)} \leq ... \leq \tilde{x}_{(n)}$
  - calculate $u_i = \Phi^{-1}(\frac{n+i}{2n+1}), i = 1, ..., n$
  - plot $\tilde{x}_{(i)}$ against u_i
  - look for a straight line

  Half normal plot can also be used for identifying important factorial effects

- Other methods to identify significant factorial effects (Lenth method). Hamada&Balakrishnan (1998) analyzing unreplicated factorial experiments: a review with some new proposals, statistica sinica.
- Detect dispersion effects
- Experiment with duplicate measurements
  - for each treatment combination: n responses from duplicate

measurements

- calculate mean $\bar{y}$ and standard deviation s.
- Use $\bar{y}$ and treat the experiment as unreplicated in analysis