

Contents

PART I COMPARATIVE STUDIES AND DESIGNED EXPERIMENTS	1
1. Introduction	3
1.1 Comparative Studies and Designed Experiments, 3	
1.2 Programming Systems, 4	
1.3 Least Squares and Analysis of Variance, 5	
1.4 Interpretation of Design Specifications, 6	
1.5 Analysis of Designed Experiments, 7	
2. Simple Designed Experiments	9
2.1 Principles of Designed Experiments, 10	
2.2 The One-Way Design, 12	
2.3 The Blocked Design, 18	
2.4 The Crossed Design, 26	
2.5 The Nested Design, 30	
2.6 Comparison, 38	
2.7 Exercises, 40	
PART II PROGRAMMING SYSTEMS	41
3. User-level Considerations	43
3.1 Program Behavior, 44	
3.2 User Documentation, 50	
3.3 Aids to Interaction, 51	
3.4 Input and Output Files, 53	
3.5 Text Editors, 54	
3.6 Testing of Programs, 55	
3.7 Exercises, 61	

4. Design of Individual Programs	62
4.1 Programming Style, 63	
4.2 Documentation, 71	
4.3 Host Language, 72	
4.4 Exercises, 74	
5. Construction of Program Systems	75
5.1 Programming Conventions, 76	
5.2 Modularity, 77	
5.3 Subroutine Communication, 78	
5.4 Programs Larger Than Available Computer Memory, 85	
5.5 Portability, 91	
5.6 Extensibility, 94	
5.7 Error Handling, 96	
5.8 Maintenance, 100	
5.9 Exercises, 101	
PART III LEAST SQUARES AND ANALYSIS OF VARIANCE	103
6. Projection and the Least Squares Method	105
6.1 Individual Space, 106	
6.2 Variable Space—Sample Mean, 107	
6.3 Projections and Projection Matrices, 110	
6.4 Sample Mean—Continued, 114	
6.5 Algebra and Geometry of Projection, 115	
6.6 Programs for Projection, 123	
6.7 Construction of an Orthogonal Set of Basis Vectors, 126	
6.8 Exercises, 134	
Programs, 134	
7. Geometry of Hypothesis Testing	150
7.1 Dual Space Geometry of z -, t -, and F -Tests, 150	
7.2 Comparisons of Cell Means, 161	
7.3 n -Dimensional Geometry of Power, 164	
7.4 Exercises, 166	
8. Algorithm Description—Wilkinson's SWEEP	169
8.1 The Row and Column Algorithm for Two-Factor Data, 172	
8.2 The Row and Column Algorithm for Column Vectors, 178	

- 8.3 Wilkinson's SWEEP and Least Squares, 182
- 8.4 Balanced Designs with More Than Two Factors, 185
- 8.5 Programs for Wilkinson's SWEEP, 198
- 8.6 Exercises, 203
 - Programs, 204

- 9. Algorithm Description—Beaton's SWP** **212**
 - 9.1 Algebraic Definition and Properties, 214
 - 9.2 Application of SWP to Regression, 223
 - 9.3 Numerical Analysis of SWP for Grand Mean, 230
 - 9.4 Variable Space—Geometry of Regression of Y on X , 236
 - 9.5 Regression, Projection, and SWP, 238
 - 9.6 SWP and ANOVA, 244
 - 9.7 Programs for SWP, 249
 - 9.8 Exercises, 251
 - Programs, 252

- 10. Yates' Algorithm for Factorial Designs** **258**
 - 10.1 Two-Sample t -Test (2^1 Design), 259
 - 10.2 Notation for Factors and Effects in 2^n Design, 262
 - 10.3 2^2 Design, 263
 - 10.4 Yates' Algorithm for 2^n Designs, 266
 - 10.5 Extension to Other Designs, 278
 - 10.6 Programs for Yates' Algorithm, 282
 - 10.7 Design Specification for Factorial Designs, 288
 - 10.8 Exercises, 290
 - Programs, 291

- 11. Matrix Decompositions** **294**
 - 11.1 Triangular Coordinates, 296
 - 11.2 The Householder Reflection, 301
 - 11.3 Least Squares Problems by QR , 312
 - 11.4 The Cholesky Factorization, 317
 - 11.5 Gaussian Elimination and the LU Factorization, 319
 - 11.6 Diagonalization, 329
 - 11.7 Programs, 337
 - 11.8 Exercises, 342
 - Programs, 343

PART IV INTERPRETATION OF DESIGN SPECIFICATIONS	355
12. Algebra of Design Specification Statements	357
12.1 Algebra of Design Statements, 358	
12.2 Expansion of the Design Statement, 379	
12.3 Generation of Dummy Variables, 388	
12.4 Alternate Design Specification Schemes, 390	
12.5 Exercises, 395	
Programs, 395	
13. Grammar for Design Specification Statements	401
13.1 Design Specification Grammar, 402	
13.2 Grammars for Algebra, 409	
13.3 Compilation of ANOVA Design Specification Statements, 414	
13.4 Evaluation of Compiled Design Specification Statements, 424	
13.5 Exercises, 428	
14. Programs for Compilation of Design Specification Statements	429
14.1 Programming Detail, 430	
14.2 Language Dependent Programming Detail, 438	
14.3 Examples of Program Execution, 447	
14.4 Exercises, 451	
Programs, 453	
PART V ANALYSIS OF DESIGNED EXPERIMENTS	483
15. Specification of Hypothesis Tests for Designed Experiments	485
15.1 Expected Values of Cell Means, 487	
15.2 Classes of Design Statements, 487	
15.3 Geometry, 489	
15.4 Analysis Sequence, 491	
15.5 Example: Randomized Blocks Design, 492	
15.6 Example: Split-Plot Design, 495	
15.7 Other Classification Schemes for Effects, 501	
15.8 Specification of Tests by Statistical Packages, 513	
15.9 Exercises, 515	
Programs, 515	

16. Blocking and Confounding	520
16.1 The 2^3 Design and Complete Blocks, 522	
16.2 Incomplete Blocks, 526	
16.3 Information and Relative Efficiency, 538	
16.4 Specification and Detection of Confounding, 544	
16.5 Detection of Confounding by Wilkinson SWEEP, 546	
16.6 Detection of Confounding by SWP, 558	
16.7 Comparison of Algorithms, 564	
16.8 Exercises, 564	
17. Analysis of Covariance	565
17.1 Standard Geometry of ANCOVA, 566	
17.2 n -Dimensional Geometry of Covariance Analysis, 577	
17.3 Efficiency of Covariance Adjustment, 586	
17.4 Multiple Strata, Multiple Effects, and Multiple Covariates, 589	
17.5 Exercises, 592	
18. Generally Balanced Designs	594
18.1 Latin Squares, 596	
18.2 Residual Effects Designs, 601	
18.3 Confounded Factorial Designs, 611	
18.4 Incomplete Block Designs, 614	
18.5 Randomized Blocks with Additional Replication of Control, 632	
18.6 Exercises, 649	
Appendix: Description of Floppy Disk	652
READ.ME, 652	
Annotated Directory, 656	
Bibliography	658
Program Index with Floppy Disk File Names	663
Index	665