CONTENTS

1		EXPERIMENTAL DESIGN			
	EXP				
	1.1	Introduction	1		
	1.2	Formulation of Plans for Collection and Analysis of Data	3		
	1.3	Overview of Types of Experimental Designs	8		
	1.4	Threats to Valid Inference-Making	20		
	1.5	Ethical Treatment of Research Subjects	24		
	1.6	Review of Statistical Inference	25		
	1.7	Review Exercises	44		
2	FUNDAMENTAL ASSUMPTIONS IN ANALYSIS OF VARIANCE				
	2.1	Basic Sampling Distributions in Analysis of Variance	49		
	2.2	Partition of Total Sum of Squares	57		
	2.3	Expectation of Mean Squares	64		
	2.4	The F Ratio in Analysis of Variance	73		
	2.5	Effects of Failure to Meet Assumptions in Analysis of Variance	74		
	2.6	Transformations	79		
	2.7	Review Exercises	85		

vi	CONT	ENTS			
3	MULTIPLE COMPARISON TESTS				
	3.1	Introduction to Multiple Comparison Tests	90		
	3.2	A Priori Orthogonal Contrasts	95		
	3.3	Conceptual Unit for Error Rate	101		
	3.4	A Priori Nonorthogonal Contrasts	106		
	3.5	A Posteriori Nonorthogonal Contrasts	114		
	3.6	Comparison of Multiple Comparison Procedures	127		
	3.7	Review Exercises	127		
4	COM	COMPLETELY RANDOMIZED DESIGN			
	4.1	Description of Design	134		
	4.2	Exploratory Data Analysis	135		
	4.3	Computational Example for a Type CR-p Design	139		
	4.4	Procedures for Testing Differences Among Means	146		
	4.5	Tests for Trends in the Data	149		
	4.6	Measures of Association	161		
	4.7	Random-Effects Model	163		
	4.8	Advantages and Disadvantages of Type CR-p Design	165		
	4.9	Review Exercises	165		
5	GENERAL LINEAR MODEL APPROACH TO ANOVA				
	5.1	Introduction to the General Linear Model	171		
	5.2	Estimating Parameters in the General Linear Regression Model	178		
	5.3	Regression Model Approach to ANOVA	184		
	5.4	ANOVA Via the Regression Model Approach With Dummy Coding	187		
	5.5	Alternative Conception of the Test of $\beta_1 = \beta_2 = \cdots = \beta_{h-1} = 0$	192		
	5.6	Testing Differences Among Means Using the Regression Model Approach	195		
	5.7	ANOVA Via the Regression Model Approach With Effect and Orthogonal Coding			
	5.8	Experimental Design Model Approach to ANOVA	199		
	5.9	ANOVA Via the Less Than Full Rank Experimental Design	208		
	5.7	Model Approach	211		
	5.10	ANOVA Via the Full Rank Experimental Design Model Approach	211		
	5.10	Summary	225		
	5.12	Review Exercises	229		
	J.12	TOTION LAUTOISES	230		

CONTENTS	vii

6	RANDOMIZED BLOCK DESIGNS				
	6.1	Description of the Randomized Block Design	237		
	6.2	Computational Example for a Type RB-p Design	243		
	6.3	Alternative Models for a Type RB-p Design	247		
	6.4	Some Assumptions Underlying a Type RB-p Design	253		
	6.5	Procedures for Testing Differences Among Means	263		
	6.6	Tests for Trends in the Data	266		
	6.7	Estimating Missing Observations	268		
	6.8	Relative Efficiency of Randomized Block Design	271		
	6.9	General Linear Model Approach to Type RB-p Design	273		
	6.10	Generalized Randomized Block Design	293		
	6.11	Advantages and Disadvantages of Type RB-p and GRB-p Designs	297		
	6.12	Review Exercises	298		
7	LAT	LATIN SQUARE AND RELATED DESIGNS			
	7.1	Description of Latin Square Design	308		
	7.2	Construction and Randomization of Latin Squares	309		
	7.3	Computational Example for Type LS-p Design	312		
	7.4	Computational Procedures for $n = 1$	318		
	7.5	Experimental Design Model for a Type LS-p Design	319		
	7.6	Procedures for Testing Differences Among Means	322		
	7.7	Estimating Missing Observations	323		
	7.8	Relative Efficiency of Latin Square Design with $n = 1$	326		
	7.9	General Linear Model Approach to Type LS-p Design	329		
	7.10	Graeco-Latin Square Design	339		
	7.11	Hyper-Graeco-Latin Square Designs	341		
	7.12	Advantages and Disadvantages of Type LS-p Design	342		
	7.13	Review Exercises	342		
8	COM	IPLETELY RANDOMIZED FACTORIAL DESIGN			
		H TWO TREATMENTS			
	8.1	Introduction to Factorial Experiments	350		
	8.2	Description of Completely Randomized Factorial Design	351		
	8.3	Computational Example for Type CRF-pq Design	353		
	8.4	Experimental Design Model for a Type CRF-pq Design	359		
	8.5	Procedures for Testing Differences Among Means	364		

viii	CONTENTS			
	8.6	More on the Interpretation of Interactions	365	
	8.7	Test for Trends in the Data	379	
	8.8	Estimating Strength of Association in a Type CRF-pq Design	38′	
	8.9	Rules for Deriving Expected Values of Mean Squares	389	
	8.10	Quasi F Ratios	39	
	8.11	Preliminary Tests on the Model and Pooling Procedures	39	
	8.12	The Analysis of Completely Randomized Factorial Designs		
		With $n = 1$	39	
	8.13	Analysis of Completely Randomized Factorial Designs		
		With Unequal Cell n's	40	
	8.14	Advantages and Disadvantages of Factorial Designs	42	
	8.15	Review Exercises	42:	
9	COMPLETELY RANDOMIZED FACTORIAL DESIGN WITH THREE OR MORE TREATMENTS AND RANDOMIZED BLOCFACTORIAL DESIGN			
	9.1	Introduction to Type CRF-pqr Design	429	
	9.2	Computational Example for Type CRF-pqr Design	431	
	9.3	Patterns Underlying Computational Formulas for Type CRF Designs	435	
	9.4	Introduction to Randomized Block Factorial Design	44]	
	9.5	Computational Example for a Type RBF-pq Design	443	
	9.6	Expected Value of Mean Squares and the Circularity Assumption	446	
	9.7	Analysis of Randomized Block Design With Missing Observations	449	
	9.8	Minimizing Time and Location Effects by the Use of a Randomized		
		Block Factorial Design	453	
	9.9	Review Exercises	453	
10	THED	ARCHICAL DESIGNS		
10	HIEK	ARCHICAL DESIGNS		
	10.1	Introduction to Hierarchical Designs	456	
	10.2	Computational Example for Type $CRH-pq(A)$ Design	459	
	10.3	Experimental Design Model for a Type $CRH-pq(A)$ Design	464	
	10.4	Procedures for Testing Differences Among Means	466	
	10.5	Estimating Strength of Association in a Type $CRH-pq(A)$ Design	467	
	10.6	Description of Other Completely Randomized Hierarchical Designs	468	
	10.7	Analyzing Hierarchical Designs Using Computer Programs for		
		Crossed Treatments	479	
	10.8	Analysis of Unbalanced Hierarchical Designs	480	
	10.8 10.9 10.10	Analysis of Unbalanced Hierarchical Designs Advantages and Disadvantages of Hierarchical Designs Review Exercises	480 483 484	

CONTENTS

11 SPLIT-PLOT FACTORIAL DESIGN: DESIGN WITH GROUP-TREATMENT CONFOUNDING

	DESI	GN WITH GROUP-IREATMENT CONFOUNDING	
	11.1	Introduction to Split-Plot Factorial Design	489
	11.2	Computational Example for Type SPF- $p \cdot q$ Design	492
	11.3	Experimental Design Model for a Type SPF-p · q Design	493
	11.4	Some Assumptions Underlying a Type SPF- $p \cdot q$ Design	500
	11.5	Procedures for Testing Hypotheses About Means	505
	11.6	Procedures for Testing Hypotheses About Simple Main Effects	
		and Treatment-Contrast Interactions	510
	11.7	Test for Trends in a Type SPF- $p \cdot q$ Design	513
	11.8	Relative Efficiency of Split-Plot Factorial Design	519
	11.9	Introduction to Type SPF- $pr \cdot q$ Design	523
	11.10	Computational Procedures for Type SPF-prt · q Design	531
	11.11	Computational Procedures for Type SPF- $p \cdot qr$ Design	535
	11.12	Computational Procedures for Type SPF-p · qrt Design	544
	11.13	Computational Procedures for Type SPF-pr · qt Design	547
	11.14	Evaluation of Sequence Effects	549
	11.15	Analysis of a Type SPF- $p \cdot q$ Design Using the Full Rank	
		Model Approach	550
	11.16	Advantages and Disadvantages of Split-Plot Factorial Designs	564
	11.17	Review Exercises	564
12		FOUNDED FACTORIAL DESIGNS: IGNS WITH GROUP-INTERACTION CONFOUNDING	
	12.1	Introduction to Confounding in Factorial Experiments	570
	12.2	Use of Modular Arithmetric in Constructing Confounded Designs	573
	12.3	Computational Procedures for Type RBCF-2 ² Design	577
	12.4	Experimental Design Model for a Type RBCF-2 ² Design	579
	12.5	Layout and Analysis for a Type RBCF-2 ³ Design	583
	12.6	Complete Versus Partial Confounding	590
	12.7	Computational Procedures for Type RBPF-2 ³ Design	591
	12.8	Computational Procedures for Type RBCF-3 ² and RBPF-3 ² Designs	601
	12.9	Analysis Procedures for Higher-Order Confounded Designs	613

Alternative Notation and Computational Systems

Computational Procedures for Type RBPF-32² Design

Analysis of Confounded Factorial Designs Using the Full Rank

Advantages and Disadvantages of Confounding in Factorial Designs

Group-Interaction Confounding by Means of a Latin Square

12.10

12.11

12.12

12.13

12.14

12.15

12.16

Model Approach

Review Exercises

Double Confounding

626

627

637

648

656

656

658

X

13.1	Introduction to Fractional Factorial Designs	664	
	General Procedures for Constructing Type CRFF-2 ^k Designs	666	
	Computational Procedures for Type CRFF-2 ⁴ Design	669	
	Computational Procedures for Type CRFF-3 ⁴ Design	674	
	General Procedures for Constructing Type RBFF-2 ^k Design	680	
	Other Types of CRFF and RBFF Designs	681	
	Introduction to Latin Square Fractional Factorial Design	683	
	Computational Procedures for Type LSFF- $p \cdot p^2$ Design	685	
	Computational Procedures for Type LSFF-p ³ t Design	687	
	Computational Procedures for Type LSFF-p ⁴ u Design	696	
	Computational Procedures for Type GLSFF-p ³ Design	698	
13.12	Analysis of Fractional Factorial Designs Using the Full Rank		
	Model Approach	699	
	Advantages and Disadvantages of Fractional Factorial Designs	710	
13.14	Review Exercises	711	
ANALYSIS OF COVARIANCE			
14.1	Introduction to Analysis of Covariance	715	
		713	
14.3	Layout and Computational Procedures for Type CRAC-p Design	720 728	
111	Assumptions of the Model for Type CRAC-p Design		
14.4		721	
14.4 14.5	Procedures for Testing Differences Among Means in Type	731	
	Procedures for Testing Differences Among Means in Type		
14.5	Procedures for Testing Differences Among Means in Type CRAC-p Design	734	
	Procedures for Testing Differences Among Means in Type CRAC-p Design Analysis With Two Covariates	734 737	
14.5 14.6	Procedures for Testing Differences Among Means in Type CRAC-p Design Analysis With Two Covariates Analysis of Covariance for Randomized Block Design	734 737 740	
14.5 14.6 14.7	Procedures for Testing Differences Among Means in Type CRAC-p Design Analysis With Two Covariates	734 737	
	14.1 14.2	General Procedures for Constructing Type CRFF-2 ^k Designs Computational Procedures for Type CRFF-2 ^k Design Computational Procedures for Type CRFF-3 ^k Design General Procedures for Constructing Type RBFF-2 ^k Design Other Types of CRFF and RBFF Designs Introduction to Latin Square Fractional Factorial Design Computational Procedures for Type LSFF-p·p² Design Computational Procedures for Type LSFF-p³t Design Computational Procedures for Type LSFF-p³t Design Computational Procedures for Type GLSFF-p³d Design Computational Procedures for Type GLSFF-p³ Design Analysis of Fractional Factorial Designs Using the Full Rank Model Approach Advantages and Disadvantages of Fractional Factorial Designs Review Exercises ANALYSIS OF COVARIANCE Introduction to Analysis of Covariance Rationale Underlying Covariate Adjustment	

CONTE	CONTENTS	
14.11 14.12	General Linear Model Approach to Type CRAC-p Design Advantages and Disadvantages of Analysis of Covariance	753 755
14.13 Appendix A	Review Exercises Rules of Summation	758 763
Appendix B	Rules of Expectation, Variance, and Covariance	768
Appendix C	Orthogonal Coefficients for Unequal Intervals and Unequal n's	773
Appendix D	Matrix Algebra	778
Appendix E	Tables	806
Appendix F	Answers to Starred Exercises	850
References		891
Index		905