Contents

Preface xi

1. The Simplest Case—One-Way Treatment Structure in a Completely Randomized Design Structure with Homogeneous Errors 1

1.1 Model Definitions and Assumptions 2
1.2 Parameter Estimation 3
1.3 Inferences on Linear Combinations—Tests and Confidence Intervals 4
1.4 Simultaneous Tests on Several Linear Combinations 8
1.5 Comparing All Means 11
1.6 General Method for Comparing Two Models—Principle of Conditional Error 13
1.7 Computer Analyses 15

2. One-Way Treatment Structure in a Completely Randomized Design Structure with Heterogeneous Errors 16

2.1 Model Definition and Assumptions 17
2.2 Parameter Estimation 18
2.3 Tests for Homogeneity of Variances 18
2.4 Inferences on Linear Combinations—Tests and Confidence Intervals 23
2.5 Comparing All Means 26

3. Simultaneous Inference Procedures and Multiple Comparisons 29

3.1 Error Rates 30
3.2 Recommendations 31
3.3 Least Significant Differences 32

3.4 Fisher's LSD Procedure 33
3.5 Bonferroni's Method 33
3.6 Multivariate *t*-Method 34
3.7 Scheffé's Procedure 35
3.8 Tukey's Honest Significant Difference 36
3.9 Examples 37
3.10 Newman–Keuls Method 40
3.11 Duncan's New Multiple Range Method 42
3.12 Waller–Duncan Procedure 44
3.13 A Caution 44

4. Basics of Experimental Design **46**

4.1 Introduction—Basic Ideas 47
4.2 Structures of an Experimental Design 50
4.3 Examples of Different Experimental Designs 54

5. Experimental Designs Involving Several Sizes of Experimental Units **67**

5.1 Identifying the Sizes of Experimental Units 68
5.2 Split-Plot Type Designs 69
5.3 Repeated Measures Designs 80
5.4 Designs Involving Nested Factors 87

6. Matrix Form of the Model **92**

6.1 Basic Notation 93
6.2 Least Squares Estimation 97
6.3 Estimability and Connected Designs 104
6.4 Testing Hypotheses about Linear Model Parameters 106
6.5 Population Marginal Means 107

7. Balanced Two-Way Treatment Structures **110**

7.1 Model Definition and Assumptions 111
7.2 Parameter Estimation 112
7.3 Interactions and Their Importance 113
7.4 Main Effects 113
7.5 Computer Analyses 113

8. Case Study: Complete Analyses of Balanced Two-Way Experiments **115**

8.1 Contrasts of Main Effects 116
8.2 Contrasts of Interaction Effects 117
8.3 Paint–Paving Example 118
8.4 Analyzing Quantitative Treatment Factors 122
8.5 Multiple Comparisons 124

9. Using the Means Model to Analyze Balanced Two-Way Treatment Structures with Unequal Subclass Numbers 126

9.1 Model Definitions and Assumptions 127
9.2 Parameter Estimation 127
9.3 Testing Whether All Means Are Equal 128
9.4 Interaction and Main-Effect Hypotheses 130
9.5 Population Marginal Means 132
9.6 Simultaneous Inferences and Multiple Comparisons 134
9.7 Computer Analyses 135

10. Using the Effects Model to Analyze Balanced Two-Way Treatment Structures with Unequal Subclass Numbers 137

10.1 Model Definition 138
10.2 Parameter Estimates and Type I Analysis 138
10.3 Using Estimable Functions in SAS® 142
10.4 Type I through Type IV Hypotheses 146
10.5 Using Type I through Type IV Estimable Functions in SAS® 151
10.6 Population Marginal Means and Least Squares Means 156
10.7 Computer Analyses 156

11. Analyzing Large Balanced Two-Way Experiments with Unequal Subclass Numbers 159

11.1 Feasibility Problems 160
11.2 Method of Unweighted Means 160
11.3 Simultaneous Inference and Multiple Comparisons 162
11.4 Example of Method of Unweighted Means 162
11.5 Computer Analyses 163

12. Case Study: Balanced Two-Way Treatment Structure with Unequal Subclass Numbers 165

12.1 Fat–Surfactant Example 166

13. Using the Means Model to Analyze Two-Way Treatment Structures with Missing Treatment Combinations 172

13.1 Parameter Estimation 173
13.2 Hypothesis Testing and Confidence Intervals 174
13.3 Computer Analyses 177

14. Using the Effects Model to Analyze Two-Way Treatment Structures with Missing Treatment Combinations 178

14.1 Type I and Type II Hypotheses 179
14.2 Type III Hypotheses 184

14.3 Type IV Hypotheses 186
14.4 Population Marginal Means and Least Squares Means 188
14.5 Computer Analyses 189

15. Case Study: Two-Way Treatment Structure with Missing Treatment Combinations 191

16. Analyzing Three-Way and Higher-Order Treatment Structures 196

16.1 General Strategy 197
16.2 Balanced and Unbalanced Experiments 199

17. Case Study: Three-Way Treatment Structure with Many Missing Treatment Combinations 201

17.1 Nutrition Scores Example 202
17.2 An SAS® GLM Analysis 203
17.3 A Complete Analysis 205

18. Random Models and Variance Components 211

18.1 Introduction 212
18.2 General Random Model in Matrix Form 214
18.3 Computing Expected Mean Squares 216

19. Methods for Estimating Variance Components 232

19.1 Method of Moments 233
19.2 Maximum Likelihood Estimators 239
19.3 MINQUE Method 241

20. Methods for Making Inference about Variance Components 246

20.1 Testing Hypotheses 247
20.2 Constructing Confidence Intervals 255
20.3 Modified Method-of-Moments Estimation Procedure 262

21. Case Study: Analysis of a Random Model 263

21.1 Data 264
21.2 Estimation 264
21.3 Model Building 264
21.4 Confidence Intervals 270

22. Analysis of Mixed Models 274

22.1 Introduction to Mixed Models 275
22.2 Analysis of Random Part of Mixed Model 276
22.3 Analysis of Fixed Part of Mixed Model 279

23. Two Case Studies of a Mixed Model **284**

23.1 Balanced Two-Way Model 285
23.2 Unbalanced Two-Way-Model 289

24. Methods for Analyzing Balanced Split-Plot Designs **296**

24.1 Model Definition and Parameter Estimation 297
24.2 Standard Errors for Multiple Comparisons 300
24.3 General Method for Computing Standard Errors for Multiple Comparisons 304
24.4 Comparisons via Contrasts 306

25. Strip-Plot Experimental Designs **315**

25.1 Description of a Strip-Plot Design and Model 316
25.2 Techniques for Making Inferences 318
25.3 Example of a Strip Plot 321

26. Analysis of Repeated Measures Designs for Which the Usual Assumptions Hold **322**

26.1 Model Specifications and Assumptions 323
26.2 The Usual Analysis of Variance 326

27. Analysis of Repeated Measures Designs for Which the Usual Assumptions Do Not Hold **351**

27.1 When the Assumptions Do Not Hold 352
27.2 A Two-Factor Model with Autocorrelated Errors 363

28. Analyzing Split-Plot and Certain Repeated Measures Experiments with Unbalanced and Missing Data **377**

28.1 Unequal Numbers of Whole Plot Experimental Units 378
28.2 Unequal Numbers of Subplot Experimental Units 384

29. Computing the Variances of Contrasts for Repeated Measures and Split-Plot Designs by Using Hartley's Method of Synthesis **408**

29.1 Using Hartley's Method of Synthesis 409
29.2 A Simple Example 410

30. Analysis of Nested Designs **413**

30.1 Definitions, Assumptions, and Models 414
30.2 Parameter Estimation 416
30.3 Testing Hypotheses and Confidence Intervals 421

31. Analysis of Repeated Measures Experiments by Using Multivariate Methods **424**

31.1 General Multivariate Model 425
31.2 Hypothesis Testing 426
31.3 A Repeated Measures Example 427
31.4 Marginal Means and Special Linear Combinations 431

32. Analysis of Crossover Designs **433**

32.1 Definitions, Assumptions, and Models 434
32.2 Two-Period Crossover Designs 435
32.3 Crossover Designs with More than Two Periods 440

Appendices **452**

References **465**

Index **469**