Contents

Preface

xiii

	Ack	nowledgments		XV
1	A	a robust and optimal process experiment		1
1		mple comparative experiment		1
	1.1	Key concepts		2
	1.2	CODE OF SWITT DESIGNATION AND WANTED AND AND AND AND AND AND AND AND AND AN		2 8
	1.3	Summary storing storing storing planbauQ		0
8				9
2		optimal screening experiment		
	2.1	A CALL AND A		9
	2.2			10
				10
				14
	2.3	Peek into the black box		21
				21
		2.3.2 Models with two-factor interaction effects		22
		2.3.3 Factor scaling		24
		2.3.4 Ordinary least squares estimation		24
		2.3.5 Significance tests and statistical power calculation	IS	27
		2.3.6 Variance inflation		28
		2.3.7 Aliasing		29
		2.3.8 Optimal design		33
		2.3.9 Generating optimal experimental designs		35
		2.3.10 The extraction experiment revisited		40
		2.3.11 Principles of successful screening: sparsity, hierar	chy,	
		and heredity	0.2.3	41
	2.4	Background reading		44
		2.4.1 Screening		44
		2.4.2 Algorithms for finding optimal designs		44
	2.5	Summary		45
	4.0			

viii	CONTENTS

3	Add	ling runs	s to a screening experiment	47
	3.1	Key con	ncepts	47
	3.2	Case: an	n augmented extraction experiment	48
		3.2.1	Problem and design	48
		3.2.2	Data analysis	55
	3.3	Peek in	to the black box	59
		3.3.1	Optimal selection of a follow-up design	60
		3.3.2	Design construction algorithm	65
		3.3.3	Foldover designs	66
	3.4	Backgro	ound reading	67
	3.5	Summa	ry	67
4			urface design with a categorical factor	69
	4.1	Key cor	*	69
	4.2		robust and optimal process experiment	70
			Problem and design	70
			Data analysis	79
	4.3		to the black box	82
			Quadratic effects	82
			Dummy variables for multilevel categorical factors	83
			Computing D-efficiencies	86
			Constructing Fraction of Design Space plots	87
		4.3.5	Calculating the average relative variance of prediction	88
		4.3.6	Computing I-efficiencies	90
		4.3.7]	Ensuring the validity of inference based on ordinary	
		1	least squares	90
		4.3.8	Design regions	91
	4.4	Backgro	ound reading	92
	4.5	Summan		93
			2.3.4 Ordinary least squares estimation	
5			urface design in an irregularly shaped design region	95
	5.1	Key con		95
	5.2		e yield maximization experiment	95
			Problem and design	95
			Data analysis	103
	5.3		to the black box	108
			Cubic factor effects	108
			Lack-of-fit test	109
			incorporating factor constraints in the design	
			construction algorithm	111
	5.4	-	ound reading	112
	5.5	Summar	yannus S	112

	CONTENTS	ix
--	----------	----

6	A "n	nixture" experiment with process variables	113
	6.1	Key concepts	113
	6.2	Case: the rolling mill experiment	114
		6.2.1 Problem and design	114
		6.2.2 Data analysis	121
	6.3	Peek into the black box	123
		6.3.1 The mixture constraint	123
		6.3.2 The effect of the mixture constraint on the model	123
		6.3.3 Commonly used models for data from mixture	
		experiments	125
		6.3.4 Optimal designs for mixture experiments	127
		6.3.5 Design construction algorithms for mixture experiments	130
	6.4	Background reading	132
	6.5	Summary 2.0	133
7		sponse surface design in blocks	135
	7.1	Key concepts adjacence year 1.0	135
	7.2	Case: the pastry dough experiment	136
		7.2.1 Problem and design	136
		7.2.2 Data analysis	144
	7.3	Peek into the black box	151
		7.3.1 Model	151
		7.3.2 Generalized least squares estimation	153
		7.3.3 Estimation of variance components	156
		7.3.4 Significance tests and the state of th	157
		7.3.5 Optimal design of blocked experiments	157
		7.3.6 Orthogonal blocking	158
		7.3.7 Optimal versus orthogonal blocking	160
	7.4	Background reading	160
	7.5	Summary most stab galaxisms and washing the REOL	161
253		split-plot experiments	
8		reening experiment in blocks	
		Key concepts 2.0	
	8.2		164
		8.2.1 Problem and design	
			169
		8.2.3 Data analysis	
	8.3	Peek into the black box	179
		8.3.1 Models involving block effects	179
		8.3.2 Fixed block effects zod shald official see 8.3.2	
	8.4		184
	8.5	Summary contamines and up taked besiletonoo S.E.H.	185

	CONT	TTNTTC
X	CONI	TENTS

9	Exp	erimental design in the presence of covariates	187
	9.1	Key concepts	187
	9.2	Case: the polypropylene experiment and	188
		9.2.1 Problem and design	188
		9.2.2 Data analysis	197
	9.3	Peek into the black box	206
		9.3.1 Covariates or concomitant variables	206
		9.3.2 Models and design criteria in the presence of covariates	206
		9.3.3 Designs robust to time trends	211
		9.3.4 Design construction algorithms	215
		9.3.5 To randomize or not to randomize	215
		9.3.6 Final thoughts	216
	9.4	Background reading	216
	9.5	Summary	217
		Case: a robust and optimal process experiment	
10	A sp	olit-plot design	219
	10.1	Key concepts	219
	10.2	Case: the wind tunnel experiment	220
		10.2.1 Problem and design	220
		10.2.2 Data analysis	232
	10.3	Peek into the black box	240
		10.3.1 Split-plot terminology	240
		10.3.2 Model	242
		10.3.3 Inference from a split-plot design	244
		10.3.4 Disguises of a split-plot design	247
		10.3.5 Required number of whole plots and runs	249
		10.3.6 Optimal design of split-plot experiments	250
		10.3.7 A design construction algorithm for optimal	
		split-plot designs	251
		10.3.8 Difficulties when analyzing data from	
		split-plot experiments	253
	10.4	Background reading	253
	10.5	Summary Summary	254
		3.2 Case: the stability improvement expansion malory 1.2.2	
11	At	wo-way split-plot design	255
	11.1	Key concepts and the stand of the book and such that the stand of the	255
	11.2	Case: the battery cell experiment	255
		11.2.1 Problem and design	
		11.2.2 Data analysis	263
	11.3	Peek into the black box	267
		11.3.1 The two-way split-plot model	
		11.3.2 Generalized least squares estimation	
		11.3.3 Optimal design of two-way split-plot experiments	273

CONTENTS xi	CO	NTE	ENTS	s xi
-------------	----	-----	------	------

	11.3.4	A design construction algorithm for D-optimal two-way	
		split-plot designs	273
	11.3.5	Extensions and related designs	274
11.4	Backgr	ound reading	275
11.5	Summa	ury	276
Bibl	liograph	y	277
Inde	ex		283

ptimel design of experiments as a general and flexible method for applying design of experiments. Our view is that optimal design of experiments is an appropriate tool is virtually any situation that suggests the possible use of design of experiments. Books on application areas in substice or applied mathematics, with as design if experiments, can present doming obstacles to the nonexpert. We wanted to write i book on the present doming obstacles to the nonexpert. We wanted to write i book on the present doming of design of experiments that would appeal to rew practitioners and experts alike. This is clearly an ambitious goal and we have inderested it by writing a different kind of book.

Each chapter of the book contains a case study. The presentation of the case study is at the form of a play where two consultants, Brad and Peter, of the (fictitions) Intropid Stats consulting from help clients in various industries solve proctical problems. We chose this style to make the presentation of the core concepts of each chapter both informal and accessible:

This style is by no means unique. The use of dislogs dates all the way back to the Greek philosopher Plato. More recently, Galileo made use of this style to introduce colentific ideas. His three characters were: the teacher, the experienced student, and the newice.

Though our case studies involve scripted contailting sessions, we advise readers not to copy our consulting style when collaborating on their own design problems. In the interest of a compact exposition of the key points of each case, we skip much of the necessary information gathering involved in competent statistical consulting and problem solving.

We chose our case studies to show just how general and flexible the optimal design of experiments approach is. We start off by a chapter dealing with a simple comparative experiment. The next two chapters deal with a screening experiment and a follow-up experiment in a biotechnology firm. In Chapter 4, we show how a designed response surface experiment contributes to the development of a tobust performent to maximize the yield of a chemical exumction process. Chapter 6 deals that an experiment, similar in structure to mixture experiments in the chemical and pharmaceutical industries, aimed at improving the finishing of aluminom sheets. In Chapter 7 and 8, we apply the optimal design of experiments approach to a visual