

Analysis of Experimental Design

- chapter Five

(Latin Square Design)

-Chapter Six

(Graeco Latin Square Design)

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chapter Five CH. 5 LATIN SQUARE DESIGNS

A Latin Square design involves (P72) freatment and the experimental units are arranged according to two blocking factors which we label as your and columns.

There are (P) yours and (P) columns each treatment appears exactly once in each row and each column.

As an illustration consider a Latter square design with (P=3), one possible such LSD

A	B	c .	tolly on it is
В	C	A	1 10 - 1 - 1 - 1 - 1 - 1
Ç	A	В	1 34

we note that other lation squares are possible by assigning the treatments in a different order Ideally in practice one should choose the latin square at random. we also note that only Some of the row rolumn and treatment combination are present in a latin square. If all such combination were present in a Latin Square then (p3) observations should be required. A Latin square requires only (P2) observation.

To facilitate the Analysis of data from an LSD we introduce a model to explain - the vooried on in the results. we let Tij(x) represent the response to treatment inth -row and j-th column. The subscript (k) is placed in parentheses to indicate that (k) depends on (i and j) , that is only one (x) value corresponds to a particular (11) combination , our model is then

4500 = M + f; + K; + Tk + Cis(x)

i,j,K=1,2,3,---,P

M: is the overall average response to all ... treatments-

fi: is the effect of ith row.

bj: is the effect of j-16 column.

Ik: is the effect of k-th trentment.

Gijch = is the random error associated with the k-th treatment applied to ith row and jth coulmn with

E (Eij(x))=0 and var (Eij(k)) = 02 for every i and j . Assumed that Gij(+) are uncorrelated.

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we note that this Model implies that

E(Yij(x)) = M+fi+ Xj+ Tk and

Yay (4:5(x) = 02

All observation have the same warrance but the mean can vary according to the rows

Least Squares Results:

we first note that the model for an (LSD) is alinear model and can be written as Y= xB+E . To illustrate this fact consider the-LSD when (P=3) with observations dean bed as follows:

4,00	412(2)	415(3)	1 6-7-67
 721(2)	422(3)	423(1)	a last or
 451(3)	432(1)	493(2)	

The model in matrix form is

Y = x3+€

41160)	-	-	1		0	-1	0	0	1	0	0	100	Guly
412(0)	_	-1	-1	0	0		1	0	0	1	0		Gual a
4,3(3)		-	1	0	0	-0	0	1	.0	0	1		C-13 (3
421(2)		-1		-	0	-	٥	0	.0	-1	0		Sal
422(3)	=	1	0	1	0		1	0	0	-0	1	81 4	6.21
723(1)		-	. 0	1	6	-0	0	1	1.	-	0	32	E-850
431(3)	_	1	0	0	4		0	0	-0	-0	1	- 82	531
432(v)		1			1	0	4		-1	. 0	-0-	12	G126
433(2)		1	0	0	1	0	0	1	-0	1	0	22	Ess

As expected the Cx) matrix is not full rank Note that the sum of column 2,3,4 equals column one the sum is true for columns 4,5,6 and column 7.8,9 As a consequence, the rank of (x) for this example is 1+ (3-1)+(3-1)+(3-1)=7. It is easy to generalize and conclude that the rank of x for any LSP will be

To final the normal equations we need some notation , our sample form for the model is:

Tij(E) = m + ri + cj + tk + eij(E) 1 cij/k= 1/2/-1/P

As before we let Ting Yiji and Yik represent the sum of the observation in the ith rows, ith column, and Ith treatment.

You is the sum of all probservation. To

denote the corresponding average we use bars over the symbol, with this notations it

The degree of freedom for SSE 15 n-rank(X) = p2-(3p-2) = (p-1)(p-2)

the error mean square for an LSD is

5 = 55e/(p-1)(p-2)

To find least squares estimates for quantities, we first need to identify what is estimable.

- Infrance for an LSD:

To make statistical infrance for data from an LSD we need to added assumption That the Cij(x)'s are independent N (or) random variables. We first turn our attention to the first and ANOVA table for an LSD, To test the No differences in treatment effects we use the principle of conditional error. The hypothesis the Ti=Tz = -= ZP can be written in the form of a general linear hypothesis.

Ho: LB = 0

Here L is a (P-1) x (3P+1) matrix such that LB contains as its (P-1) rows the linear independent estimable functions Te-T1, T3-T1, TP-T1.

Imposing the hypothesis LBso of the full model we obtains the reduce model.

7ij(K) = M + fi + 8j + € ij (K) ij=1,2--- P since there is only one k- value for each (iv) pair, we observe that this reduced model is an RCBD model , using the notation for an LSD SSe = 2 ? (Yi)(4) - 7: - 7: + 7...)2 The treatment sum of Squares ssty = SSe _SSe for every (i.j.k) for which an observation is present. we can now find the BLUE for a treatment contrast & CKTK , E=1 CK=0 for the contrast is

(4) Ck (4-k-4-1) = 2 Ck 4-k

(5) Ck (4-k-4-1) = 2 Ck 4-k To find the standard error we first find the variance & since observation are independent Var (I Ck 9. k) = Z Ckvar (9. k)= I Cko/p

Replace of by 5? and take the Square root to obtain the Standard error. S.E (\(\frac{1}{k} \) = \(\sigma \frac{1}{4} \rho \) \(\frac{1}{k} \) \(\frac{1 Where SSe= = = (4ij(k) - 4in - 4.j. - 7.k +24.)2 sstr = P ? (9. k - 9...)2 Hence the Statistic used to test Ho: Z1= Z2= _ = ZP is F= sstr /P-1 = Mstr we reject to if f > fasp=1,(p-V(p-z) Note that this siter is actually an adjusted sum of squares , as we shall discover later on an LSD is orthogram. As a consequences: the adjustes and unadjusted Sum of Squares are identical. In a similar manner the hypothesis Ho: S1 = S2= -= = Fp can be tested using the statistic

is called the row sum of Squares. Also the hypothesis Ho: X1= X2= = XP

Can be tested using the statistics F - SSCO / (P-V) - MSCO P 3 3 is called the column Sum of Squares. SSe-SSt-SSro-SSco-SSto we now easy to find a confidence interval for any treatment contrast and, in particular, for a pairwise tradment difference. In a similar way t-test can be obtained These results are summarized as follows - The state of the second part of the second

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confidence Internal function 4. K-4. + + tx/2, (P1)(P2) 250 TK-TE P ZCKZK P ZCKZO Z CR7-1K + + + + + 123(P-1)(P-2) \ P |23 Test Statistics Null hypothesis f=14-4-4-8)/125= Ho: TK-T+ = 8 t= (= (= cx4-n-8) / 5 = Ec2 Ho: ZCKTK=X , ZCK+0 All rejection regions are based upon a 6- distribution with (p-1)(p-2) degrees of fredom for multiple comparisons of the treatments we consider the Tukey procedure. Since 4-1, 4-2 -- 4-1 are independent normal random variables with variance (04/p), we can use the Tukey. procedure it is summarized in (100(1-d))) simultaneous confidence Interval for all Pairs (tk-6): (9-1k-9-1) 7 9, x,p,(p-1) (p-2) √ 52 Multiple comparison tests for Ho. Tk-Tt Decide Tx + Tt if 19.1 - 4.1/> 9x, p(p-1)(p-1)P

au au
-Expected Mean Squares:
Recall from Theorem the formula
E(MS)= 07 W/9
where W is the expression for the Sum of
expected values and (q) is the degress of frectom
for the mean square. To find 5 (MSCR) we recall that
SSTR = P 2 (4-k-4-1)2 Therefore
W = P = [E (9K) - E(9)]2
For a LCD
E(9) = 5 1 4000 /p2 = 4+9+8+7
where = = = fi/p = = = = = = = = = = = = = = = = = = =
$\overline{z} = \frac{\rho}{2} \frac{1}{z_{+}/\rho}$
Similary E(9.K) = M+F+8+TK
there fore $W = P \sum_{k=1}^{P} (T_k - \overline{T})^2$ we then obtain
F(USTR)= 0=+P 2 (Tx-T) 2/P-1

In a completely analogous manner we can obtain expressions for the expected mean Square for rows and columns

ANOVA for LSD with E(MS)

			The state of the s
S. 0.V	d. f	5.5	5WZ
Rous	P-1	2 46/P - 4.12	5 1P (Pi-P)/P-1
Column	P-1	3 4. j. Y. Z.	6-1 P = (8-18) 1-1
treadment	P-1	5 4.12 4.2 F P P2	52 +P 5 CT K-T/PI
	211		7 7 0 11
Error	(P-V(P-2)	SSe = SSt_SST0-SSC0	5- ²
Total	P2_1	5 5 415(N) - 7-3 1=15=1 415(N) - PZ	The Constitution of the Co

- The Restricted LSD Models

Some anthers include the usual side condition as part of the model, we have referred to this as the restricted model for the (LSD) the restricted model is:

As we have noted befor, for the restricted model all parameters are individually estimable we observe that the BLUE for M. Pio Yj and Tk are T. Times Times

In this restricted case the hypothesis of no treatment effect be coms.

HO: II= I2= - - - - - - - - - - - Also

It should note that there is no difference in the usual analysis for an (LSD) based on the unvestricted model versus the restricted model.

- Design Considerations &

The Latin Square offers certain advantages.

- The experimental error can possibly be reduced by incorporating two blocking factors into the design effective blocking results in more powerful tests and tighter confidence intervals.

- The Analysis of the data is fairly simple and con easily be done even without a computer.

- The treatment means are comparable

- This three factor design only requires

Pe observation rather than the p3 observations
required if all possible row a column a treatment
combinations are present

There are also some disadvantuges to

- The number of levels of all three factors

- Not all rows continued streatment combinations are present in the design some of those missing may be important possibilities as they might be the optimal condition.

- The error degress of fredom is small when (PS4)

easy way to check for interaction between the factors.

The LSD is often used in drug studies
In some problems a subject is given several
drugs and we might be concerned about parible
order effects of the drugs. An LSD can be
used to help (even out) the order effect of
the drug.

As an example consider the case where there are four drugs As Borr D and each subject

will use each drug in some order , it we use P-4 where the tradments are thedrigs , the rows are the patients and the columns are the order in which the drug is takens then the resulting structual could be as follows:

	0	rder	for	Drug
	A	B	D	c
150	C,	Α	B	D
2007	P	C.	A	B.
	B	D		P

Notice that the LSD ensures that each drug is wed In each order exactly once we should point out however that the LSD dose not allow for represention of all 41 = 24 different order for the dungs.

Designs that are used to incorporate order effects are often called crossover designs.

We mentioned that when P is small the degrees - of fredome for error for a Latin Squre is small one vemedy for this problem is to replicate the - lation square. For example if P=2 a design In which the tatin squre is replicated three times would exprease as follows:

replication(1)

A B A B A B.

A B B A B A

As an illustration ansider astudy to compare two vowieties of wheat (AB). In a replacede LSD our rows could represent a fertilizer level (Lowshigh) our abumns and represent the perticit level (none-Some) and the replicate and represent the perticit

An extension of a Latin square to four factors can be accomplished by using a Graeco-Lorlin Square design. In such a design there are four factor three blocking factors and a treatment factors. Eeach treatment occurs once in every rows alumn and Layer. Eeach layer occurs layer occurs once in every rows and column.

Exercises :-

1- (Replicated Latin Square)

Consider a latin square design with (p)

rows returns , and treatments . Suppose that

this same design B replicated (q) times so

that the levels of the rows and columns are

the same for each replication. An illustration

of this situation with P=2 and P=3 is given

A model for this replicated LSD is

Tijce) L= M+ fi+ Kj + TK+ WL + Eijer)L

where Yij(t) is the observation in the ith rows jth column , kth treatment in the leth replicated latin Square.

a-find the form of the ANOVA table for this replicated (LSD).

6- Explian why the model and ANOVA table would change if the levels of the rows were different in each replication (This could occure if the row factor is subject and different subjects are used for each replication.

- Chapter	Civit	-101-
- Graeco Latin	Squar Design	(GLSD)
- winder		
Two latin square o	are orthogonal is	when
they are combined the occurs no more than	once in the com	during zdmarz
LSDO	(3 d 2 J	LSD®
on 012 93	bi b2 b3	
as as az	ps p3 p1	C3 C1 C2
02 03 011	62 bi 62	
The combined LSD	with LS@ i.s	17771
arps asps asps		
as be on be are be		
as b3 a3 b1 a1 b2	(5-9) (4-5)	
Then Square(1) and this Square is conten	l Squave @ ave o	nthognal: nSquare
I. 32 33	or A. Bz	, C3
32 13 ba	C2 A3	81
X3 X1 I2	Bs Ci	A 2
The combined square	2 with Square a)
bic2 b263 b361		
- b2 C3 b3 C1 b1 C2	F 4 40	
bx C1 b1 C2 b2 C8		

and the second s	-102-
Square @ and Square @ are not or	thograd
The model 15	-
Tight = Mr Ri + Cj + Tk + LL + eijkl	12.1
Cij, k, L= 1,2	
S.o.v d.f	,
Columns P-1 Day Marie Day 1	- 4
	1046
Total P2-1	
Example: P=4	
Greaso letters are d, B, S, S, S) the
R 1 2 3 4	- 0
1 Bs Ca Ax DB 2 Da As CB Bx	
3 AB DX BX CS	

Example: P=5	Exo	imple:	P=5
--------------	-----	--------	-----

Ax	BB	CA	DE	Ee		A	Be	Cg.	D4 55 A3 B4
Co.	AE	Bx	Ay CB	DA B2	Namper .	54	As	BI	C2 D3
B8 OB	EX	D∈ A §	Ex Be	AB	N. W. Dest	02	E3	Ay	51 A2 B5 C1

- Another kinds of Design:

bed	, e	Heers =		
Axa		CAC		S-0-V d-+
DXP	Csa	Bod	ABC	6 4-1
CBY	Doc	Абъ	Bya	tz 4-1
Bsc	Axd	DBa	Cab	Error 0 Total 15

we cannot make this Design only if P-5 and more than (5) Sometimes we can partition one of the components to become Error fearm.

Remarker and if the amount (P)
and the rest is (2) then the Design cunnot
be made or Planned but if (P) and the
rest (2) then we find this Design only to and
not find P=6.

Example :-

If we have P=10 then

Design is

1	TI	2	3	14	15	16	7	8	9	10		Last:
-	34	10,	15	69	90	510	78	43	24	82		200
2	170	60	40	1/3	32	109	21	87	54	98	-	1 -1
- 3	97	52	38	206	610	80	3,	19	83	77	5	1.72
5	4,	28	64	710	107	92	89	35	16	53	3 1	
6	800	79	54	3,	23	46	1-2	94	68	105		- C-
7	18	9.	8.	42	74	20	54	100	39	10		1
9	29	17	102	84	48	63	910	51	75	36	1	1424
10	103	310	26	58	85	14	67	72	91	49	-	-3.
			**	1							1	

row: Age weight = R

column: weight dist = C

treat: medicen shall gis = t

latter Groge: Doctor cyclipis = gistess

Write a paper about GLSD find the model, normal equation, ANOVA table, test hypothesis confidence intravels, Reduce model, EMSTR.

Thanks for lessening
Please Read Carefully and write the
answer of above questions