### Designs for Factorial Experiment

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## Abstract

Factorial experiments are studied in this paper. The Designs, thus, have factorial balance with respect to estimable main effects and interactions. John and Lewis (1983) considered generalized cyclic row-column designs for factorial experiments. A simple method of constructing confounded designs using the classical method of confounding for block designs is described in this paper.

# 1. Introduction

Block designs for factorial experiments have been extensively investigated in the literature over the last several decades. In some experiments, however, two sources of extraneous variability must be controlled where Latin square and Youden square designs are quite useful. A more flexible class of two-dimensional designs is provided by row-column designs as Latin squares and squares do not always suit the requirements of the experimenter. Yates (1937), and Rao (1946) gave some row-column designs for 2-level and 3-level factorial experiments. The algorithmic methods of Patterson (1976), Bailey et al.

(1977), and Patterson and Bailey (1978) are quite general in that they are capable of producing designs with various blocking structures, including row-column designs. John and Lewis (1983) developed

the generalized cyclic method of construction for obtaining row-column designs. They also derived main effect and interaction efficiency factors for generalized cyclic designs, and gave some guidelines for choosing the row and column component designs appropriately.

It is clear that the developments in the area of row-column designs for factorial designs are relatively few. The purpose of this paper, therefore, is to present a simple method of obtaining confounded row-column designs based on the classical method of confounding. Thus, the method is applicable to symmetrical factorial experiments, with number of levels a prime or a prime power. The model and some preliminaries of row-column designs are presented in Section 2. The method of construction is presented in Section 3. The method is illustrated with the help of several examples.

### 2. Model and Preliminaries

Consider a row-column design D having v treatments, p rows and q columns. Let r denote the constant number of treatment replications The model for a row-column design is given by,

$$Y_{ijk} = \mu + \tau_i + \rho_j + \gamma_k + \epsilon_{ijk}$$

where  $Y_{ijk}$  is the observation from the *j*th row, *k*th column to which the *i*th treatments has been applied,  $\mu$  is the overall mean,  $\tau_i$ ,  $\rho_j$ ,  $\gamma_k$  are the effects of the *i*th treatment, *j*th row, and *k*th column respectively, and  $\epsilon's$  are uncorrelated random errors with mean zero and variance  $\sigma^2$ .

Let  $N_1$  and  $N_2$  denote the treatment-row and treatment-column incidence

matrices respectively. The component designs corresponding to  $N_1$  an  $N_2$  will be denoted by  $D_1$  and  $D_2$  respectively. The intra-block reduced normal equations for estimating the vector of treatment parameters  $\boldsymbol{\tau} = (\tau_1, \tau_2, \cdots, \tau_v)', \tau_i$  being the *i*th treatment effect, are given by  $C\boldsymbol{\tau} = \boldsymbol{Q}$  with

$$C = rI - \frac{1}{q}N_1N_1' - \frac{1}{p}N_2N_2' + \frac{r^2}{pq}\mathbf{11'},$$

where I denotes the identity matrix and 1 denotes the column vector of 1's of size v each. It is easy to verify that

$$C = C_1 + C_2 - C_b \tag{2.1}$$

where

$$C_1 = rI - \frac{1}{q}N_1N_1'$$

$$C_2 = rI - \frac{1}{p}N_2N_2'$$

$$C_b = r\left(I - \frac{1}{v}\mathbf{11'}\right)$$

are the intra-block information matrices of the component designs  $D_1,\ D_2$  and  $D_b$  respectively.

Here  $D_b$  denotes a design having one block obtained by ignoring the row and column classifications, with the incidence matrix  $N_b = r\mathbf{1}$ .

Lemma 2.1. Suppose  $\boldsymbol{u} = (u_1, u_2, \cdots, u_v)'$  with  $\boldsymbol{u}' \mathbf{1} = 0$  is an eigen vector of both  $C_1$  and  $C_2$ .

(a) If  $\boldsymbol{u'\tau}$  is confounded in the component design  $D_1(D_2)$  and it is not confounded in the component design  $D_2(D_1)$ , then it is confounded in the row-column design D.

(b) If  $\boldsymbol{u}'\boldsymbol{\tau}$  is unconfounded in both the component designs  $D_1$  and  $D_2$ , then it is

unconfounded in the row-column design D as well.

**Proof.** (a) clearly  $\boldsymbol{u}'\boldsymbol{\tau}$  is unconfounded in  $D_b$ . Suppose it is confounded in the component design  $D_1$  only. Then, using  $C_1\boldsymbol{u} = \boldsymbol{0}$ ,  $C_2\boldsymbol{u} = C_b\boldsymbol{u} = r\boldsymbol{u}$  in equation (2.1) we get  $C\boldsymbol{u} = \boldsymbol{0}$ .

(b) Now suppose  $u'\tau$  is unconfounded in both  $D_1$  and  $D_2$ . Then,  $C_1 u = C_2 u = C_b u = r u$ . Thus, C u = r u. Hence the lemma.

## 3. The Method of Construction

As mentioned in the introduction section, attention will be restricted to equireplicate  $s^m$  factorial experiments involving m factors  $F_1, F_2, \dots, F_m$ , having s levels each. The treatment combinations will be denoted by m-tuples  $a_1a_2 \cdots a_m$ . Where the s levels of a factor are coded as  $0, 1, \dots, s-1$  with  $a_i \in \{0, 1, \dots, s-1\}, i = 1, 2, \dots, m$ . Consider the row-column design D for a  $s^m$  factorial experiment. Let  $p = s^{m_1}, q = s^{m_2}$  with  $pq = s^{m_1+m_2} = rs^m$ . Thus,

$$r = s^{m_1 + m_2 - m_1}$$

Since  $r \ge 1$ , we have,

$$m_1 + m_2 \ge m.$$

Let  $A_1, A_2, \dots, A_{m-m_2}$  denote the independent interactions confounded between  $p = s^{m_1}$  rows of D. Then, a total of  $s^{m-m_2}-1$  treatment degrees freedom are confounded between  $p = s^{m_1} = rs^{m-m_2}$  rows of D. The total number of effects confounded between rows, each effect having s-1 degrees of freedom, are then given by  $(s^{m-m_2}-1)/(s-1)$ . Thus, the number of generalized interactions

confounded between rows of D is given by

$$g_1 = \frac{s^{m-m_2}-1}{s-1} - (m-m_2).$$

Let these generalized interactions be denoted by  $A_{m-m_2+1}, A_{m-m_2+2}, \cdots, A_{m-m_2+g_1}$ .

Now let  $B_1, B_2, \dots, B_{m-m_1}$  denote the independent interactions confounded between  $q = s^{m_2} = rs^{m_2}$  columns of D. Then, following a similar argument as above, the number generalized interactions confounded with  $rs^{m_2}$  columns of Dis given by

$$g_2 = \frac{s^{m-m_1}-1}{s-1} - (m-m_1).$$

These  $g_2$  generalized interactions will be denoted by  $B_{m-m_1+1}, B_{m-m_1+2}, \cdots, B_{m-m_1+g_2}$ .

The factorial effects  $A_1, A_2, \dots, A_{m-m_2+g_1}, B_1, B_2, \dots, B_{m-m_1+g_2}$  are to be chosen such that they are all distinct.

We first construct the key or the principal block for rows by confounding  $m - m_2$  independent interactions  $A_1, A_2, \dots, A_{m-m_2}$  between rows of D. Let this row key block be denoted by  $(a_1^i a_2^i \cdots a_m^i, i = 1, 2, \dots, s^{m_2})$  where  $a_\ell^i \in \{0, 1, \dots, s-1\}$  with  $a_\ell^1 = 0, \ell = 1, 2, \dots, m$ . Next the column key block is similarly obtained by confounding  $m - m_1$  independent interactions  $B_1, B_2, \dots, B_{m-m_1}$  between columns of D. Let the column key block be denoted by  $(b_1^j b_2^j \cdots b_m^j, j = 1, 2, \dots, s^{m_1})$ , where  $b_\ell^j \in \{0, 1, \dots, s-1\}$  with  $b_\ell^1 = 0, \ell = 1, 2, \dots, m$ . Then the treatment combination in the  $\ell_1^{th}$  row and  $\ell_2^{th}$  column of D is given by  $c_1, c_2, \dots, c_m$ , with  $c_\ell = a_\ell^{\ell_2} + b_\ell^{\ell_1}, \ell = 1, 2, \dots, m$ , where the addition is done mod(s).

**Example 2.1** A  $2^4$  experiment using a row-column design with  $p = q = 2^2$ . Thus  $s = 2, m = 4, m_1 = m_2 = 2, m - m_1 = m - m_2 = 2$ . Let  $A_1 = F_1F_2, A_2 = F_3F_4$ ,  $B_1 = F_1F_2F_3, B_2 = F_2F_3F_4$ . Then  $A_3 = F_1F_2F_3F_4, B_3 = F_1F_4$ . The row and column key blocks and the resulting row-column design are given below.

Column	Row Key Block
Key Block	0000 1100 0011 1111
0000	0000 1100 0011 1111
0110	0110 1010 0101 1001
1101	1101 0001 1110 0010
1011	1011 0111 1000 0100

The above single replicate design completely confounds the interactions  $F_1F_2$ ,  $F_3F_4$ ,  $F_1F_2F_3F_4$ ,  $F_1F_2F_3$ ,  $F_2F_3F_4$  and  $F_1F_2$ . All the main other interactions are estimated with full efficiency. A design which completely confounds only the four-factor interaction  $F_1F_2F_3F_4$  can be constructed by adding a second replicate, obtained using  $A_1 = F_1F_3$ ,  $A_2 = F_2F_4$ ,  $B_1 = F_1F_3F_4$ ,  $B_2 = F_1F_2F_4$ .

**Example 2.2** A  $2^4$  experiment using a row-column design with  $p = 2^2$ ,  $q = 2^3$ . Here  $s = 2, m = 4, m_1 = 2, m_2 = 3, m - m_1 = 2, m - m_2 = 1$ .

Let  $A_1 = F_1F_2F_3F_4$ ,  $B_1 = F_1F_2F_3$ ,  $B_2 = F_2F_3F_4$ . Then,  $B_3 = F_1F_4$ . The row and column key blocks and the resulting row-column design are given below.

Column	Row Key Block										
Key Block	0000	0011	0101	0110	1100	1010	1001	1111			
0000	0000	0011	0101	0110	1100	1010	1001	1111			
0110	0110	0101	0011	0000	1010	1100	1111	1001			
1101	1101	1110	1000	1011	0001	0111	0100	0010			
1011	1011	1000	1110	1101	0111	0001	0010	0100			

Note that each treatment is replicated  $r = s^{m_1+m_2-m} = 2$  times in the above design. The interactions  $F_1F_4$ ,  $F_1F_2F_3$ ,  $F_2F_3F_4$  and  $F_1F_2F_3F_4$ . are completely confounded, and there is no loss of information on any of the main effects and other interactions.

**Example 2.3 A**  $3^3$  experiment, with  $p = 3, q = 3^2$ .

Here  $s = 3, m = 3, m_1 = 1, m_2 = 2, m - m_1 = 2, m - m_2 = 1$ . Let  $A_1 = F_1 F_2 F_3, B_1 = F_1 F_2 F_3^2, B_2 = F_2 F_3$ . Then  $B_3 = F_1 F_2^2, B_4 = F_1 F_3$ . The design is then as follows.

Column	Row Key Block										
Key Block	000	102	012	201	021	111	120	210	222		
000	000	102	012	201	021	111	120	210	222		
112	112	211	121	010	100	220	202	022	001		
221	221	020	200	122	212	002	011	101	110		

The above single replicate design completely confounds the interactions  $F_1F_2F_3$ ,  $F_1F_2F_3^2$ ,  $F_2F_3$ ,  $F_1F_2^2$ ,  $F_1F_3$ , having degrees of freedom each. All other factorial effects are estimated with full efficiency.

#### References

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Yates, F. (1937). A further note on teh arrangement of variability trials: Quasi-Latin squares. *Ann. Eugenics*, 7, 319-339. (Example 2.1)  $2^4$  experiment with  $p = q = 2^2$ .

1) Note

- (1) # of level s = 2 : (0, 1)
- (2) # of factor  $m = 4 : F_1 F_2 F_3 F_4$
- (3) The number of independent interactions confounded between  $p = 2^2$  rows of D is  $m-m_2=2$ 
  - The number of generalized interactions confounded between  $p = 2^2$  rows of D is  $m-m_2$

$$g_1 = \frac{s - 1}{s - 1} - (m - m_2) = 1$$

- (4) The number of independent interactions confounded between  $q = 2^2$  columns of D is  $m - m_1 = 2$ 
  - The number of generalized interactions confounded between  $q=2^2$  columns of Dis

$$g_2 = \frac{s^{m-m_1}-1}{s-1} - (m-m_1) = 1$$

(5) The number of repeats is  $r = s^{m_1 + m_2 - m} = 1$ 

- 2) We construct the row component design by confounding two independent interactions  $A_1 = F_1F_2$  and  $A_2 = F_3F_4$  (Note : The generalized interactions is  $A_3 = F_1F_2F_3F_4$ )
  - (1) The defining contrasts for  $A_1$  is  $L_1 = x_1 + x_2 = 0$  or 1 The defining contrasts for  $A_2$  is  $L_2 = x_3 + x_4 = 0$  or 1

We	get	4	blocks	as	follows	:	
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Row key blo	ock	$2^{nd}$ block		$3^{rd}$ block		$4^{th}$ block			
$x_1 + x_2 = 0$		$x_1 + x_2 = 0$	0	$x_1 + x_2 = 1$	1	$x_1 + x_2 = 1$			
$x_3 + x_4 =$	0	$x_3 + x_4 =$	1	$x_3 + x_4 = 0$	0	$x_3 + x_4 = 1$			
	code		code		code		code		
0000	1	0 0 0 1	2	$0 \ 1 \ 0 \ 0$	5	0 1 0 1	6		
0 0 1 1	4	0010	3	0 1 1 1	8	0 1 1 0	7		
1 1 0 0	13	1 1 0 1	14	$1 \ 0 \ 0 \ 0$	9	1 0 0 1	10		
1 1 1 1	16	1 1 1 0	15	1 0 1 1	12	1 0 1 0	11		

Since r = 1, the row component design has 4blocks.

(2) Incidence matrix

$$N_1 = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \end{pmatrix}$$

(3) Information matrix

- 3) We construct the column component design by confounding two independent interactions  $B_1 = F_1 F_2 F_3$  and  $B_2 = F_2 F_3 F_4$ . Also, the generalized interaction is  $B_3 = F_1 F_2 F_3 F_4$ .
  - (1) The defining contrast for  $B_{\!1}$  is  $L_3=x_1+x_2+x_3=0 \ or \ 1$ 
    - The defining contrast for  $B_{\!2}$  is  $L_4=x_2+x_3+x_4=0 \ or \ 1$

We get 4 blocks as follow :

Column key b	olock	$2^{nd}$ block			$3^{rd}$ block					$4^{th}$ block						
$x_1 + x_2 + x_3$	= 0	$x_1 \dashv$	- x	2	$+x_{3}$	= 0	$x_1 +$	- x	2 -	$+x_{3}$	= 1	$x_1 \dashv$	- x	$c_2$	$+x_{3}$	= 1
$x_2 + x_3 + x_4$	= 0	$x_2$ +	- x	3	$+x_4$	= 1	$x_2$ -	- x	3 -	$+ x_4$	= 0	$x_2$ +	- <i>x</i>	3	$+ x_4$	= 1
	code					code					code					code
0000	1	0	0	0	1	2	0	0	1	1	4	0	0	1	0	3
0 1 1 0	7	0	1	1	1	8	0	1	0	1	6	0	1	0	0	5
1011	12	1	0	1	0	11	1	0	0	0	9	1	0	0	1	10
1 1 0 1	14	1	1	0	0	13	1	1	1	0	15	1	1	1	1	16

(2) Incidence matrix :

Since r = 1, the incidence matrix  $N_2$  for column component design has 16 rows for the 16 treatments and 4 columns for the 4 blocks.

$$N_2 = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

(3) Information matrix

4) One block design :

(1) Incidence matrix

 $N_b = r \mathbf{1}_{16} = \mathbf{1}_{16}$ 

(2) Information matrix

$$C_{b} = rI_{16} - \frac{r}{v} \mathbf{1}_{16} \mathbf{1}_{16}' = I_{16} - \frac{1}{16} J_{16}$$
$$= \frac{1}{16} \begin{pmatrix} 15 \\ 15 \\ -1 \\ -1 \\ 15 \end{pmatrix} \mathbf{1}_{16 \times 16}$$

5) Row column design

#### 6) Remark

Obtained row-column design can be rearrange as follows

(1) Defining contrast :

(2) Key block

① Row :

$$\begin{array}{c} L_1 = x_1 + x_2 = 0 \\ L_2 = x_3 + x_4 = 0 \end{array} \begin{array}{c} 0 & 0 & 0 & 0 \\ \Rightarrow & 0 & 0 & 1 & 1 \\ 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 1 \end{array}$$

2 Column :

$$\begin{array}{c} L_3 = x_1 + x_2 + x_3 = 0 \\ L_4 = x_2 + x_3 + x_4 = 0 \end{array} \begin{array}{c} 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 1 & 0 & 1 & 1 \\ 1 & 1 & 0 & 1 \end{array}$$

(3) Treatment Combination Code :

Treatment Combination	0000	0001	0010	0011	0100	0101	0110	0111
code	1	2	3	4	5	6	7	8
Treatment Combination	1000	1001	1010	1011	1100	1101	1110	1111
code	9	10	11	12	13	14	15	16

(4) Row column design :

Column	Row Key Block													
Key Block	0 0 0 0	)	0 0 1	1	1 1 0 0	)	1 1 1 1							
		code		code		code		code						
0 0 0 0	0 0 0 0	1	0011	4	1 1 0 0	13	1111	16						
0 1 1 0	0 1 1 0	7	0 1 0 1	6	1010	11	1 0 0 1	10						
1011	1011	12	1000	9	0 1 1 1	8	0 1 0 0	5						
1 1 0 1	1 1 0 1	14	1 1 1 0	15	0001	2	0010	3						

(5) Incidence matrix

1 Row :

by the row-column treatment combination ,  $i^{th}$  row is  $i^{th}$  block (i = 1, 2, 3, 4) with coded number.

2 Column :

by the row-column treatment combination ,  $i^{th}$  column is  $i^{th}$  block (i = 1, 2, 3, 4) with coded number.

(6) Information matrix :

① 
$$C_1 = rI_{16} - \frac{1}{q}N_1N_1'$$
  
②  $C_2 = rI_{16} - \frac{1}{p}N_2N_2'$   
③  $C_b = rI_{16} - \frac{r}{v}\mathbf{1}_{16}\mathbf{1}_{16}' = rI_{16} - \frac{r}{v}J_{16}$   
④  $C = C_1 + C_2 - C_b$ 

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