
Contents

Preface	<i>page xi</i>
1 Forward look	1
1.1 Stages in a statistically designed experiment	1
1.1.1 Consultation	1
1.1.2 Statistical design	2
1.1.3 Data collection	2
1.1.4 Data scrutiny	3
1.1.5 Analysis	4
1.1.6 Interpretation	5
1.2 The ideal and the reality	5
1.2.1 Purpose of the experiment	5
1.2.2 Replication	5
1.2.3 Local control	6
1.2.4 Constraints	6
1.2.5 Choice	7
1.3 An example	7
1.4 Defining terms	8
1.5 Linear model	14
1.6 Summary	15
Questions for discussion	16
2 Unstructured experiments	19
2.1 Completely randomized designs	19
2.2 Why and how to randomize	20
2.3 The treatment subspace	21
2.4 Orthogonal projection	23
2.5 Linear model	24
2.6 Estimation	24
2.7 Comparison with matrix notation	26
2.8 Sums of squares	26
2.9 Variance	28
2.10 Replication: equal or unequal?	30

vi	Contents	
2.11	Allowing for the overall mean	30
2.12	Hypothesis testing	33
2.13	Sufficient replication for power	35
2.14	A more general model	38
	Questions for discussion	41
3	Simple treatment structure	43
3.1	Replication of control treatments	43
3.2	Comparing new treatments in the presence of a control	44
3.3	Other treatment groupings	47
	Questions for discussion	52
4	Blocking	53
4.1	Types of block	53
4.1.1	Natural discrete divisions	53
4.1.2	Continuous gradients	55
4.1.3	Choice of blocking for trial management	55
4.1.4	How and when to block	56
4.2	Orthogonal block designs	57
4.3	Construction and randomization	59
4.4	Models for block designs	59
4.5	Analysis when blocks have fixed effects	61
4.6	Analysis when blocks have random effects	67
4.7	Why use blocks?	68
4.8	Loss of power with blocking	69
	Questions for discussion	71
5	Factorial treatment structure	75
5.1	Treatment factors and their subspaces	75
5.2	Interaction	77
5.3	Principles of expectation models	84
5.4	Decomposing the treatment subspace	87
5.5	Analysis	90
5.6	Three treatment factors	92
5.7	Factorial experiments	97
5.8	Construction and randomization of factorial designs	98
5.9	Factorial treatments plus control	99
	Questions for discussion	99
6	Row–column designs	105
6.1	Double blocking	105
6.2	Latin squares	106
6.3	Construction and randomization	108
6.4	Orthogonal subspaces	110
6.5	Fixed row and column effects: model and analysis	110

Contents	vii
6.6 Random row and column effects: model and analysis	112
Questions for discussion	116
7 Experiments on people and animals	117
7.1 Introduction	117
7.2 Historical controls	118
7.3 Cross-over trials	118
7.4 Matched pairs, matched threes, and so on	119
7.5 Completely randomized designs	120
7.6 Body parts as experimental units	120
7.7 Sequential allocation to an unknown number of patients	121
7.8 Safeguards against bias	122
7.9 Ethical issues	124
7.10 Analysis by intention to treat	126
Questions for discussion	127
8 Small units inside large units	131
8.1 Experimental units bigger than observational units	131
8.1.1 The context	131
8.1.2 Construction and randomization	132
8.1.3 Model and strata	132
8.1.4 Analysis	132
8.1.5 Hypothesis testing	135
8.1.6 Decreasing variance	137
8.2 Treatment factors in different strata	138
8.3 Split-plot designs	146
8.3.1 Blocking the large units	146
8.3.2 Construction and randomization	147
8.3.3 Model and strata	148
8.3.4 Analysis	149
8.3.5 Evaluation	152
8.4 The split-plot principle	152
Questions for discussion	154
9 More about Latin squares	157
9.1 Uses of Latin squares	157
9.1.1 One treatment factor in a square	157
9.1.2 More general row–column designs	158
9.1.3 Two treatment factors in a block design	159
9.1.4 Three treatment factors in an unblocked design	161
9.2 Graeco-Latin squares	162
9.3 Uses of Graeco-Latin squares	166
9.3.1 Superimposed design in a square	166
9.3.2 Two treatment factors in a square	166
9.3.3 Three treatment factors in a block design	166

viii	Contents
9.3.4 Four treatment factors in an unblocked design	167
Questions for discussion	167
10 The calculus of factors	169
10.1 Introduction	169
10.2 Relations on factors	169
10.2.1 Factors and their classes	169
10.2.2 Aliasing	170
10.2.3 One factor finer than another	171
10.2.4 Two special factors	171
10.3 Operations on factors	171
10.3.1 The infimum of two factors	171
10.3.2 The supremum of two factors	172
10.3.3 Uniform factors	175
10.4 Hasse diagrams	175
10.5 Subspaces defined by factors	178
10.5.1 One subspace per factor	178
10.5.2 Fitted values and crude sums of squares	178
10.5.3 Relations between subspaces	178
10.6 Orthogonal factors	178
10.6.1 Definition of orthogonality	178
10.6.2 Projection matrices commute	179
10.6.3 Proportional meeting	180
10.6.4 How replication can affect orthogonality	181
10.6.5 A chain of factors	181
10.7 Orthogonal decomposition	182
10.7.1 A second subspace for each factor	182
10.7.2 Effects and sums of squares	184
10.8 Calculations on the Hasse diagram	185
10.8.1 Degrees of freedom	185
10.8.2 Sums of squares	187
10.9 Orthogonal treatment structures	189
10.9.1 Conditions on treatment factors	189
10.9.2 Collections of expectation models	190
10.10 Orthogonal plot structures	193
10.10.1 Conditions on plot factors	193
10.10.2 Variance and covariance	194
10.10.3 Matrix formulation	195
10.10.4 Strata	196
10.11 Randomization	196
10.12 Orthogonal designs	197
10.12.1 Desirable properties	197
10.12.2 General definition	198
10.12.3 Locating treatment subspaces	198
10.12.4 Analysis of variance	200

Contents	ix
10.13 Further examples	202
Questions for discussion	215
11 Incomplete-block designs	219
11.1 Introduction	219
11.2 Balance	219
11.3 Lattice designs	221
11.4 Randomization	223
11.5 Analysis of balanced incomplete-block designs	226
11.6 Efficiency	229
11.7 Analysis of lattice designs	230
11.8 Optimality	233
11.9 Supplemented balance	234
11.10 Row–column designs with incomplete columns	235
Questions for discussion	238
12 Factorial designs in incomplete blocks	241
12.1 Confounding	241
12.2 Decomposing interactions	242
12.3 Constructing designs with specified confounding	245
12.4 Confounding more than one character	249
12.5 Pseudofactors for mixed numbers of levels	251
12.6 Analysis of single-replicate designs	253
12.7 Several replicates	257
Questions for discussion	258
13 Fractional factorial designs	259
13.1 Fractional replicates	259
13.2 Choice of defining contrasts	260
13.3 Weight	262
13.4 Resolution	265
13.5 Analysis of fractional replicates	266
Questions for discussion	270
14 Backward look	271
14.1 Randomization	271
14.1.1 Random sampling	271
14.1.2 Random permutations of the plots	272
14.1.3 Random choice of plan	273
14.1.4 Randomizing treatment labels	273
14.1.5 Randomizing instances of each treatment	275
14.1.6 Random allocation to position	275
14.1.7 Restricted randomization	278
14.2 Factors such as time, sex, age and breed	279
14.3 Writing a protocol	282

x	Contents
14.3.1	What is the purpose of the experiment? 282
14.3.2	What are the treatments? 282
14.3.3	Methods 283
14.3.4	What are the experimental units? 283
14.3.5	What are the observational units? 283
14.3.6	What measurements are to be recorded? 283
14.3.7	What is the design? 283
14.3.8	Justification for the design 284
14.3.9	Randomization used 284
14.3.10	Plan 284
14.3.11	Proposed statistical analysis 284
14.4	The eight stages 285
14.5	A story 286
	Questions for discussion 290
Exercises	291
Sources of examples, questions and exercises	313
Further reading	319
References	321
Index	327