Copyright is owned by the Author of the thesis. Permission is given for a copy to be downloaded by an individual for the purpose of research and private study only. The thesis may not be reproduced elsewhere without the permission of the Author.

SOME RESULTS ON THE CHOICE OF RUN ORDER FOR EXPERIMENTAL DESIGNS WITH CORRELATED ERRORS

A THESIS PRESENTED IN PARTIAL FULFILMENT OF THE REQUIREMENTS FOR THE DEGREE OF M.Sc IN STATISTICS AT MASSEY UNIVERSITY

V M ROHAN STATISTICS INSTITUTE OF INFORMATION SCIENCES AND TECHNOLOGY MASSEY UNIVERSITY NEW ZEALAND 1998

ABSTRACT

This thesis examines the efficiency of some commonly used experimental designs in situations where the assumption of independent errors is violated. In particular this research mainly involves finding efficient run orders for various models of two level factorial experiments, three level factorial experiments and response surface designs when errors are assumed to follow either first order moving average model or first order autoregressive model. In this thesis, attention is given to systematic methods of allocating treatments based on various algorithms which provide more efficient designs and lead to good estimates of the parameters.

ACKNOWLEDGMENTS

I would like to express my deep and sincere thanks to my supervisor Dr.Geoff Jones for his invaluable help, continuous enthusiasm, support and helpful discussion throughout my research.

I am indebted to second supervisor Mr.Greg Arnold and Dr.S.Ganesalingam for their support and advice to complete my Masters Degree.

I am very grateful to Assoc.Prof. Dick Brook for giving assistantship and encouraging to do this programme.

I am obliged to the computer consultants Ms.Maree Grant and Mr.Phillip Etheridge for solving the computer problems. My sincere thanks to Ms. Chamlani Aluwihare for her secretarial assistance at the Dept. of Statistics. Many thanks to all of my friends past and present, for their friendship, support and ever helpful attitude.

Finally my biggest thanks and all of my love go to my parents, for putting up with it all. I thank them from the bottom of my heart.

CONTENTS

CHAPTER 1. INT	RODUCTION	1
1.1.	Factorial Experiments	1
	1.1.1. Design of Experiments	1
	1.1.2. Factorial Design	2
	1.1.3. 2 ^k Design	4
	1.1.4. Parametriation	7
	1.1.5. Design Matrix	9
	1.1.6. Analysis	10
	1.1.7. Orthogonality	11
1.2.	Correlated Models	12
1.3.	Efficiency	
	1.3.1. Definition of the Efficiency	15
	1.3.2. Some Results on Partitioned Matrices	16
1.4.	3 ^k Design	17
	1.4.1. Effects for 3 ^k Design	18
	1.4.2. Parametrization	19
1.5.	Response Surface Design	22
1.6.	Aim of the Research	24
CHAPTER 2. RES	SULTS FOR 2-LEVEL FACTORIAL EXPERIMENTS	25
2.1.	MA(1) Correlated Models in the 2 ³ Factorial-	
	Experiment	25
	2.1.1. Main Effects only	25

	2.1.2.	Full Model	31
	2.1.3.	No Highest order Interaction in the Model	36
2.2.	AR(1)	Correlated Models in the 2 ³ Factorial-	
	Experi	ment	41
	2.2.1.	Main Effects Only	41
	2.2.2.	Algorithm for Minimum Number of Sign-	
		Changes of Design Matrix	45
	2.2.3.	Full Model	46
	2.2.4.	No Highest Order Interaction in the Model	49
2.3	24 Facto	orial Experiment	50
CHAPTER 3. R	ESULTS	FOR 3-LEVEL FACTORIAL EXPERIMENTS	55
3.1.	Preface		55
3.2.	Linear	Effects only	55
	3.2.1.	Algorithm for the Linear Effects of	
		the 3-Level Factorial Experiment	58
3.3.	Main E	Effects only	63
	3.3.1	MA(1) Correlated Models	64
	3.3.2	AR(1) Correlated Models	69
3.4.	Main I	Effects and Linear Interactions	71
CHAPTER 4. R	ESPONS	SE SURFACES	73
4.1.	Preface	2	73
4.2.	One Fa	actor	73
4.3.	More t	han One factor	79
		v.	
Appendix 1. M matrix			90

Appendix 2	2.	Histogram for the D-efficiency of the 2 ³ Factorial Design	
		when errors are assumed to MA(1) model	92
Appendix 3	3.	Histogram for the D-efficiency of the 2 ³ Factorial Design	
		when errors are assumed to AR(1) model	93
Appendix 4	4.	D-efficiency versus Total number of sign changes	
		when correlation coefficient [AR(1)] is 0.25	94
Appendix	5.	D-efficiency versus Total number of sign changes	
		when correlation coefficient [AR(1)] is 0.9	95
Appendix	6.	Histogram for the D-efficiency of the linear effects	
		only, 3^3 Factorial Design when $\rho = 0.90$	96
Appendix '	7.	Histogram for the D-efficiency of the main effects	
		only, 3^3 Factorial Design when $\rho = 0.25$	97
Appendix	8.	Splus programme	98
Appendix	9.	Histogram for the expected loss of case 1 when $\sigma = 0.3$	99
Appendix 10. Histogram for the expected loss of case 2 when $\sigma = 0.3$		100	
Appendix 11. Histogram for the expected loss of case 3 when $\sigma = 0.3$		101	
Appendix 12. Histogram for the expected loss of case 1 when $\sigma = 0.8$		102	
Appendix 13. Histogram for the expected loss of case 2 when $\sigma = 0.8$		103	
Appendix 14. Histogram for the expected loss of case 3 when $\sigma = 0.8$		104	
Bibliograpl	hy		105