Chapter 4
Experimental Design and Their Analysis

Design of experiment means how to design an experiment in the sense that how the observations or measurements should be obtained to answer a query in a valid, efficient and economical way. The designing of experiment and the analysis of obtained data are inseparable. If the experiment is designed properly keeping in mind the question, then the data generated is valid and proper analysis of data provides the valid statistical inferences. If the experiment is not well designed, the validity of the statistical inferences is questionable and may be invalid.

It is important to understand first the basic terminologies used in the experimental design.

**Experimental unit:**
For conducting an experiment, the experimental material is divided into smaller parts and each part is referred to as experimental unit. The experimental unit is randomly assigned to a treatment is the experimental unit. The phrase “randomly assigned” is very important in this definition.

**Experiment:**
A way of getting an answer to a question which the experimenter wants to know.

**Treatment**
Different objects or procedures which are to be compared in an experiment are called treatments.

**Sampling unit:**
The object that is measured in an experiment is called the sampling unit. This may be different from the experimental unit.

**Factor:**
A factor is a variable defining a categorization. A factor can be fixed or random in nature. A factor is termed as fixed factor if all the levels of interest are included in the experiment.

A factor is termed as random factor if all the levels of interest are not included in the experiment and those that are can be considered to be randomly chosen from all the levels of interest.

**Replication:**
It is the repetition of the experimental situation by replicating the experimental unit.
**Experimental error:**

The unexplained random part of variation in any experiment is termed as experimental error. An estimate of experimental error can be obtained by replication.

**Treatment design:**

A treatment design is the manner in which the levels of treatments are arranged in an experiment.

**Example:** (Ref.: Statistical Design, G. Casella, Chapman and Hall, 2008)

Suppose some varieties of fish food is to be investigated on some species of fishes. The food is placed in the water tanks containing the fishes. The response is the increase in the weight of fish. The experimental unit is the tank, as the treatment is applied to the tank, not to the fish. Note that if the experimenter had taken the fish in hand and placed the food in the mouth of fish, then the fish would have been the experimental unit as long as each of the fish got an independent scoop of food.

**Design of experiment:**

One of the main objectives of designing an experiment is how to verify the hypothesis in an efficient and economical way. In the contest of the null hypothesis of equality of several means of normal populations having same variances, the analysis of variance technique can be used. Note that such techniques are based on certain statistical assumptions. If these assumptions are violated, the outcome of the test of hypothesis then may also be faulty and the analysis of data may be meaningless. So the main question is how to obtain the data such that the assumptions are met and the data is readily available for the application of tools like analysis of variance. The designing of such mechanism to obtain such data is achieved by the design of experiment. After obtaining the sufficient experimental unit, the treatments are allocated to the experimental units in a random fashion. Design of experiment provides a method by which the treatments are placed at random on the experimental units in such a way that the responses are estimated with the utmost precision possible.

**Principles of experimental design:**

There are three basic principles of design which were developed by Sir Ronald A. Fisher.

(i) Randomization

(ii) Replication

(iii) Local control
(i) **Randomization**

The principle of randomization involves the allocation of treatment to experimental units at random to avoid any bias in the experiment resulting from the influence of some extraneous unknown factor that may affect the experiment. In the development of analysis of variance, we assume that the errors are random and independent. In turn, the observations also become random. The principle of randomization ensures this.

The random assignment of experimental units to treatments results in the following outcomes.

a) It eliminates the systematic bias.

b) It is needed to obtain a representative sample from the population.

c) It helps in distributing the unknown variation due to confounded variables throughout the experiment and breaks the confounding influence.

Randomization forms a basis of valid experiment but replication is also needed for the validity of the experiment.

If the randomization process is such that every experimental unit has an equal chance of receiving each treatment, it is called a complete randomization.

(ii) **Replication:**

In the replication principle, any treatment is repeated a number of times to obtain a valid and more reliable estimate than which is possible with one observation only. Replication provides an efficient way of increasing the precision of an experiment. The precision increases with the increase in the number of observations. Replication provides more observations when the same treatment is used, so it increases precision. For example, if variance of $x$ is $\sigma^2$ than variance of sample mean $\bar{x}$ based on $n$ observation is $\frac{\sigma^2}{n}$. So as $n$ increases, $Var(\bar{x})$ decreases.

(ii) **Local control (error control)**

The replication is used with local control to reduce the experimental error. For example, if the experimental units are divided into different groups such that they are homogeneous within the blocks, than the variation among the blocks is eliminated and ideally the error component will contain the variation due to the treatments only. This will in turn increase the efficiency.
**Complete and incomplete block designs:**

In most of the experiments, the available experimental units are grouped into blocks having more or less identical characteristics to remove the blocking effect from the experimental error. Such designs are termed as block designs.

The number of experimental units in a block is called the **block size**.

If

\[
\text{size of block} = \text{number of treatments}
\]

and

each treatment in each block is randomly allocated,

then it is a **full replication** and the design is called as **complete block design**.

In case, the number of treatments is so large that a full replication in each block makes it too heterogeneous with respect to the characteristic under study, then smaller but homogeneous blocks can be used. In such a case, the blocks do not contain a full replicate of the treatments. Experimental designs with blocks containing an incomplete replication of the treatments are called **incomplete block designs**.

**Completely randomized design (CRD)**

The CRD is the simplest design. Suppose there are \( v \) treatments to be compared.

- All experimental units are considered the same and no division or grouping among them exist.
- In CRD, the \( v \) treatments are allocated randomly to the whole set of experimental units, without making any effort to group the experimental units in any way for more homogeneity.
- Design is entirely flexible in the sense that any number of treatments or replications may be used.
- Number of replications for different treatments need not be equal and may vary from treatment to treatment depending on the knowledge (if any) on the variability of the observations on individual treatments as well as on the accuracy required for the estimate of individual treatment effect.

**Example:** Suppose there are 4 treatments and 20 experimental units, then

- the treatment 1 is replicated, say 3 times and is given to 3 experimental units,
- the treatment 2 is replicated, say 5 times and is given to 5 experimental units,
- the treatment 3 is replicated, say 6 times and is given to 6 experimental units,

and

- finally, the treatment 4 is replicated \([20-(6+5+3)]=6\) times and is given to the remaining 6 experimental units.
• All the variability among the experimental units goes into experimented error.
• CRD is used when the experimental material is homogeneous.
• CRD is often inefficient.
• CRD is more useful when the experiments are conducted inside the lab.
• CRD is well suited for the small number of treatments and for the homogeneous experimental material.

Layout of CRD
Following steps are needed to design a CRD:

- Divide the entire experimental material or area into a number of experimental units, say \( n \).
- Fix the number of replications for different treatments in advance (for given total number of available experimental units).
- No local control measure is provided as such except that the error variance can be reduced by choosing a homogeneous set of experimental units.

Procedure
Let the \( v \) treatments are numbered from 1,2,...,\( v \) and \( n_i \) be the number of replications required for \( i^{th} \) treatment such that \( \sum_{i=1}^{v} n_i = n \).

- Select \( n_1 \) units out of \( n \) units randomly and apply treatment 1 to these \( n_1 \) units.
  (Note: This is how the randomization principle is utilized is CRD.)
- Select \( n_2 \) units out of \( (n - n_1) \) units randomly and apply treatment 2 to these \( n_2 \) units.
- Continue with this procedure until all the treatments have been utilized.
- Generally equal number of treatments are allocated to all the experimental units unless no practical limitation dictates or some treatments are more variable or/and of more interest.

Analysis
There is only one factor which is affecting the outcome – treatment effect. So the set-up of one-way analysis of variance is to be used.

\[ y_{ij} : \text{Individual measurement of } j^{th} \text{ experimental units for } i^{th} \text{ treatment } i = 1,2,...,v, j = 1,2,...,n_i. \]

\[ y_{ij} : \text{Independently distributed following } N(\mu + \alpha_i, \sigma^2) \text{ with } \sum_{i=1}^{v} n_i \alpha_i = 0. \]

\( \mu \): overall mean

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\[ \alpha_i : \text{ } i^{th} \text{ treatment effect} \]

\[ H_0 : \alpha_1 = \alpha_2 = \ldots = \alpha_v = 0 \]

\[ H_1 : \text{All } \alpha_i \text{'s are not equal.} \]

The data set is arranged as follows:

| Treatments | \[
\begin{array}{cccccc}
  & 1 & 2 & \ldots & v \\
\hline
y_{11} & y_{12} & \ldots & y_{1v} \\
y_{21} & y_{22} & \ldots & y_{2v} \\
\vdots & \vdots & \ddots & \vdots \\
y_{in_i} & y_{2n_2} & \ldots & y_{vn_v} \\
\hline
T_1 & T_2 & \ldots & T_v
\end{array}
\]

| where \[ T_i = \sum_{j=1}^{n_i} y_{ij} \] is the treatment total due to \( i^{th} \) effect, and \[
G = \sum_{i=1}^{v} T_i = \sum_{i=1}^{v} \sum_{j=1}^{n_i} y_{ij} \]

is the grand total of all the observations.

In order to derive the test for \( H_0 \), we can use either the likelihood ratio test or the principle of least squares. Since the likelihood ratio test has already been derived earlier, so we choose to demonstrate the use of least squares principle.

The linear model under consideration is

\[ y_{ij} = \mu + \alpha_i + \varepsilon_{ij}, \quad i = 1, 2, \ldots, v, \quad j = 1, 2, \ldots, n_i \]

where \( \varepsilon_{ij} \) are identically and independently distributed random errors with mean 0 and variance \( \sigma^2 \). The normality assumption of \( \varepsilon_{ij} \) is not needed for the estimation of parameters but will be needed for deriving the distribution of various involved statistics and in deriving the test statistics.

Let \[ S = \sum_{i=1}^{v} \sum_{j=1}^{n_i} \varepsilon_{ij}^2 = \sum_{i=1}^{v} \sum_{j=1}^{n_i} (y_{ij} - \mu - \alpha_i)^2. \]

Minimizing \( S \) with respect to \( \mu \) and \( \alpha_i \), the normal equations are obtained as
\[ \frac{\partial S}{\partial \mu} = 0 \Rightarrow n\mu + \sum_{i=1}^{v} n_i\alpha_i = 0 \]
\[ \frac{\partial S}{\partial \alpha_i} = 0 \Rightarrow n_i\mu + n_i\alpha_i = \sum_{j=1}^{n_i} y_{ij} \quad i = 1, 2, \ldots, v. \]

Solving them using \( \sum_{i=1}^{v} n_i\alpha_i = 0 \), we get
\[ \hat{\mu} = \bar{y}_{oo} \]
\[ \hat{\alpha}_i = \bar{y}_{ii} - \bar{y}_{oo} \]

where \( \bar{y}_{ii} = \frac{1}{n_i} \sum_{j=1}^{n_i} \bar{y}_{ij} \) is the mean of observation receiving the \( i^{th} \) treatment and \( \bar{y}_{oo} = \frac{1}{n} \sum_{i=1}^{v} \sum_{j=1}^{n_i} \bar{y}_{ij} \) is the mean of all the observations.

The fitted model is obtained after substituting the estimate \( \hat{\mu} \) and \( \hat{\alpha}_i \) in the linear model, we get
\[ y_{ij} = \hat{\mu} + \hat{\alpha}_i + \hat{\epsilon}_{ij} \]
or \( y_{ij} = \bar{y}_{oo} + (\bar{y}_{ii} - \bar{y}_{oo}) + (y_{ij} - \bar{y}_{ii}) \)
or \( (y_{ij} - \bar{y}_{oo}) = (\bar{y}_{ii} - \bar{y}_{oo}) + (y_{ij} - \bar{y}) \).

Squaring both sides and summing over all the observation, we have
\[
\sum_{i=1}^{v} \sum_{j=1}^{n_i} (y_{ij} - \bar{y}_{oo})^2 = \sum_{i=1}^{v} n_i (\bar{y}_{ii} - \bar{y}_{oo})^2 + \sum_{i=1}^{v} \sum_{j=1}^{n_i} (y_{ij} - \bar{y}_{ii})^2
\]
\[
\text{Total sum of squares} = \text{Sum of squares due to treatment effects} + \text{Sum of squares due to error}
\]

or \( TSS = SSTR + SSE \)

- Since \( \sum_{i=1}^{v} \sum_{j=1}^{n_i} (y_{ij} - \bar{y}_{oo}) = 0 \), so \( TSS \) is based on the sum of \( (n-1) \) squared quantities. The \( TSS \) carries only \( (n-1) \) degrees of freedom.

- Since \( \sum_{i=1}^{v} n_i(\bar{y}_{ii} - \bar{y}_{oo}) = 0 \), so \( SSTR \) is based only on the sum of \( (v-1) \) squared quantities. The \( SSTR \) carries only \( (v-1) \) degrees of freedom.
Since \( \sum_{i=1}^{n_v} n_i (\bar{y}_{ij} - \bar{y}_{io}) = 0 \) for all \( i = 1,2,\ldots,v \), so \( SSE \) is based on the sum of squaring \( n \) quantities like
\[
(y_{ij} - \bar{y}_{io}) \]
with \( v \) constraints \( \sum_{j=1}^{n_v} (y_{ij} - \bar{y}_{io}) = 0 \), So \( SSE \) carries \((n - v)\) degrees of freedom.

- Using the Fisher-Cochram theorem,
\[
TSS = SSTr + SSE
\]
with degrees of freedom partitioned as
\[
(n - 1) = (v - 1) + (n - v).
\]

Moreover, the equality in \( TSS = SSTr + SSE \) has to hold exactly. In order to ensure that the equality holds exactly, we find one of the sum of squares through subtraction. Generally, it is recommended to find \( SSE \) by subtraction as
\[
SSE = TSS - SSTr
\]

\[
TSS = \sum_{i=1}^{v} \sum_{j=1}^{n_v} (y_{ij} - \bar{y}_{io})^2
\]
\[
= \sum_{i=1}^{v} \sum_{j=1}^{n_v} y_{ij}^2 - \frac{G^2}{n}
\]

where
\[
G = \sum_{i=1}^{v} \sum_{j=1}^{n_v} y_{ij}.
\]

\[
SSTr = \sum_{j=1}^{n_v} n_i (\bar{y}_{io} - \bar{y}_{oo})^2
\]
\[
= \sum_{i=1}^{v} \left( \frac{T^2_i}{n_i} \right) - \frac{G^2}{n}
\]

where \( T_i = \sum_{j=1}^{n_v} y_{ij} \)

\[
\frac{G^2}{n}: \text{correction factor}.
\]

Now under \( H_0: \alpha_1 = \alpha_2 = \ldots = \alpha_v = 0 \), the model become
\[
Y_{ij} = \mu + \epsilon_{ij},
\]
and minimizing \( S = \sum_{i=1}^{v} \sum_{j=1}^{n_v} \epsilon_{ij}^2 \)

with respect to \( \mu \) gives
\[ \frac{\partial S}{\partial \mu} = 0 \Rightarrow \hat{\mu} = \frac{G}{n} = \overline{y}_{oo}. \]

The \( SSE \) under \( H_0 \) becomes
\[ SSE = \sum_{i=1}^{v} \sum_{j=1}^{n_i} (y_{ij} - \overline{y}_{oo})^2 \]
and thus \( TSS = SSE \).

This \( TSS \) under \( H_0 \) contains the variation only due to the random error whereas the earlier \( TSS = SSTr + SSE \) contains the variation due to treatments and errors both. The difference between the two will provide the effect of treatments in terms of sum of squares as
\[ SSTr = \sum_{i=1}^{v} n_i (\overline{y}_i - \overline{y}_{oo})^2. \]

- **Expectations**

\[
E(SSE) = \sum_{i=1}^{v} \sum_{j=1}^{n_i} E(y_{ij} - y_{ij})^2 \\
= \sum_{i=1}^{v} \sum_{j=1}^{n_i} (\varepsilon_{ij} - \overline{\varepsilon}_{i0})^2 \\
= \sum_{i=1}^{v} \sum_{j=1}^{n_i} E(\varepsilon_{ij}^2) - \sum_{i=1}^{v} n_i E(\overline{\varepsilon}_{i0}^2) \\
= n\sigma^2 - \sum_{i=1}^{v} n_i \frac{\sigma^2}{n_i} \\
= (n - v)\sigma^2 \\
E(MSE) = E\left( \frac{SSE}{n - v} \right) = \sigma^2
\]

\[
E(SSTr) = \sum_{i=1}^{v} n_i E(\overline{y}_i - \overline{y}_{oo})^2 \\
= \sum_{i=1}^{v} n_i E(\alpha_i + \overline{\varepsilon}_i - \overline{\varepsilon}_{oo})^2 \\
= \sum_{i=1}^{v} n_i \alpha_i^2 + \left[ \sum_{i=1}^{v} n_i \overline{\varepsilon}_i^2 - n\overline{\varepsilon}_{oo}^2 \right] \\
= \sum_{i=1}^{v} n_i \alpha_i^2 + \left[ \sum_{i=1}^{v} n_i \frac{\sigma^2}{n_i} - n \frac{\sigma^2}{n} \right] \\
= \sum_{i=1}^{v} n_i \alpha_i^2 + (v - 1)\sigma^2 \\
E(MSTr) = E\left( \frac{SSTr}{v-1} \right) = \frac{1}{v-1} \sum_{i=1}^{v} n_i \alpha_i^2 + \sigma^2.
\]
In general $E(MStr) \neq \sigma^2$ but under $H_0$, all $\alpha_i = 0$ and so 

$$E(MStr) = \sigma^2.$$ 

**Distributions and decision rules:**

Using the normal distribution property of $\varepsilon_y$'s, we find that $y_y$'s are also normal as they are the linear combination of $\varepsilon_y$'s.

$$-\frac{SStr}{\sigma^2} \sim \chi^2(v - 1) \quad \text{under } H_0$$ 

$$-\frac{SSE}{\sigma^2} \sim \chi^2(n - v) \quad \text{under } H_0$$ 

$SStr$ and $SSE$ are independently distributed

$$-\frac{MStr}{MSE} \sim F(v - 1, n - v) \quad \text{under } H_0.$$ 

- Reject $H_0$ at $\alpha^*$ level of significance if $F > F_{\alpha^*,v-1,n-v}.$

[Note: We denote the level of significance here by $\alpha^*$ because $\alpha$ has been used for denoting the factor]

The analysis of variance table is as follows

<table>
<thead>
<tr>
<th>Source of variation</th>
<th>Degrees of freedom</th>
<th>Sum of squares</th>
<th>Mean sum of squares</th>
<th>$F$</th>
</tr>
</thead>
<tbody>
<tr>
<td>Between treatments</td>
<td>$v - 1$</td>
<td>$SStr$</td>
<td>$MStr$</td>
<td>$\frac{MStr}{MSE}$</td>
</tr>
<tr>
<td>Errors</td>
<td>$n - v$</td>
<td>$SSE$</td>
<td>$MSE$</td>
<td></td>
</tr>
<tr>
<td>Total</td>
<td>$n - 1$</td>
<td>$TSS$</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
Randomized Block Design

If large number of treatments are to be compared, then large number of experimental units are required. This will increase the variation among the responses and CRD may not be appropriate to use. In such a case when the experimental material is not homogeneous and there are $v$ treatments to be compared, then it may be possible to

- group the experimental material into blocks of sizes $v$ units.
- Blocks are constructed such that the experimental units within a block are relatively homogeneous and resemble to each other more closely than the units in the different blocks.
- If there are $b$ such blocks, we say that the blocks are at $b$ levels. Similarly if there are $v$ treatments, we say that the treatments are at $v$ levels. The responses from the $b$ levels of blocks and $v$ levels of treatments can be arranged in a two-way layout. The observed data set is arranged as follows:

<table>
<thead>
<tr>
<th>Blocks</th>
<th>Block Totals</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>$y_{11}$</td>
</tr>
<tr>
<td>2</td>
<td>$y_{12}$</td>
</tr>
<tr>
<td>...</td>
<td>...</td>
</tr>
<tr>
<td>$i$</td>
<td>$y_{i1}$</td>
</tr>
<tr>
<td>$b$</td>
<td>$y_{b1}$</td>
</tr>
<tr>
<td>$j$</td>
<td>$y_{j1}$</td>
</tr>
<tr>
<td>...</td>
<td>...</td>
</tr>
<tr>
<td>$v$</td>
<td>$y_{1v}$</td>
</tr>
<tr>
<td>...</td>
<td>...</td>
</tr>
<tr>
<td>$T_1$</td>
<td>$y_{1o}$</td>
</tr>
<tr>
<td>...</td>
<td>...</td>
</tr>
<tr>
<td>$G$</td>
<td>$y_{oo}$</td>
</tr>
</tbody>
</table>

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Layout:
A two-way layout is called a randomized block design (RBD) or a randomized complete block design (RCB) if within each block, the \( v \) treatments are randomly assigned to \( v \) experimental units such that each of the \( v! \) ways of assigning the treatments to the units has the same probability of being adopted in the experiment and the assignment in different blocks are statistically independent.

The RBD utilizes the principles of design - randomization, replication and local control - in the following way:

1. Randomization:
   - Number the \( v \) treatments 1,2,...,\( v \).
   - Number the units in each block as 1, 2,...,\( v \).
   - Randomly allocate the \( v \) treatments to \( v \) experimental units in each block.

2. Replication
Since each treatment is appearing in the each block, so every treatment will appear in all the blocks. So each treatment can be considered as if replicated the number of times as the number of blocks. Thus in RBD, the number of blocks and the number of replications are same.

3. Local control
Local control is adopted in RBD in following way:
   - First form the homogeneous blocks of the experimental units.
   - Then allocate each treatment randomly in each block.

The error variance now will be smaller because of homogeneous blocks and some variance will be parted away from the error variance due to the difference among the blocks.
**Example:**

Suppose there are 7 treatment denoted as $T_1, T_2, \ldots, T_7$ corresponding to 7 levels of a factor to be included in 4 blocks. So one possible layout of the assignment of 7 treatments to 4 different blocks in a RBD is as follows

<table>
<thead>
<tr>
<th>Block 1</th>
<th>$T_2$</th>
<th>$T_7$</th>
<th>$T_3$</th>
<th>$T_5$</th>
<th>$T_1$</th>
<th>$T_4$</th>
<th>$T_6$</th>
</tr>
</thead>
<tbody>
<tr>
<td>Block 2</td>
<td>$T_1$</td>
<td>$T_6$</td>
<td>$T_7$</td>
<td>$T_4$</td>
<td>$T_3$</td>
<td>$T_5$</td>
<td>$T_2$</td>
</tr>
<tr>
<td>Block 3</td>
<td>$T_7$</td>
<td>$T_5$</td>
<td>$T_1$</td>
<td>$T_6$</td>
<td>$T_4$</td>
<td>$T_2$</td>
<td>$T_3$</td>
</tr>
<tr>
<td>Block 4</td>
<td>$T_4$</td>
<td>$T_1$</td>
<td>$T_5$</td>
<td>$T_6$</td>
<td>$T_2$</td>
<td>$T_7$</td>
<td>$T_3$</td>
</tr>
</tbody>
</table>

**Analysis**

Let

$y_{ij}$: Individual measurements of $j^{th}$ treatment in $i^{th}$ block, $i = 1, 2, \ldots, b$, $j = 1, 2, \ldots, v$.

$y_{ij}$’s are independently distributed following $N(\mu + \beta_i + \tau_j, \sigma^2)$

where $\mu$: overall mean effect

$\beta_i$: $i^{th}$ block effect

$\tau_j$: $j^{th}$ treatment effect

such that $\sum_{i=1}^{b} \beta_i = 0$, $\sum_{j=1}^{v} \tau_j = 0$.

There are two null hypotheses to be tested.

- related to the block effects
  
  $H_{0B} : \beta_1 = \beta_2 = \ldots = \beta_b = 0$.

- related to the treatment effects
  
  $H_{0T} : \tau_1 = \tau_2 = \ldots = \tau_v = 0$.

The linear model in this case is a two-way model as

$y_{ij} = \mu + \beta_i + \tau_j + \varepsilon_{ij}, \; i = 1, 2, \ldots, b; \; j = 1, 2, \ldots, v$

where $\varepsilon_{ij}$ are identically and independently distributed random errors following a normal distribution with mean 0 and variance $\sigma^2$. 

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The tests of hypothesis can be derived using the likelihood ratio test or the principle of least squares. The use of likelihood ratio test has already been demonstrated earlier, so we now use the principle of least squares.

Minimizing \( S = \sum_{i=1}^{b} \sum_{j=1}^{v} \varepsilon_{ij}^2 = \sum_{i=1}^{b} \sum_{j=1}^{v} (y_{ij} - \mu - \beta_i - \tau_j)^2 \)

and solving the normal equation

\[
\frac{\partial S}{\partial \mu} = 0, \quad \frac{\partial S}{\partial \beta_i} = 0, \quad \frac{\partial S}{\partial \tau_j} = 0 \quad \text{for all } i = 1, 2, \ldots, b, \ j = 1, 2, \ldots, v.
\]

the least squares estimators are obtained as

\[
\hat{\mu} = \bar{y}_{oo}, \\
\hat{\beta}_i = \bar{y}_{io} - \bar{y}_{oo}, \\
\hat{\tau}_j = \bar{y}_{oj} - \bar{y}_{oo}.
\]

The fitted model is

\[
y_{ij} = \hat{\mu} + \hat{\beta}_i + \hat{\tau}_j + \hat{\varepsilon}_{ij} \\
= \bar{y}_{oo} + (\bar{y}_{io} - \bar{y}_{oo}) + (\bar{y}_{oj} - \bar{y}_{oo}) + (y_{ij} - \bar{y}_{io} - \bar{y}_{oj} + \bar{y}_{oo}).
\]

Squaring both sides and summing over \( i \) and \( j \) gives

\[
\sum_{i=1}^{b} \sum_{j=1}^{v} (y_{ij} - \bar{y}_{oo})^2 = \sum_{i=1}^{b} (\bar{y}_{io} - \bar{y}_{oo})^2 + b \sum_{j=1}^{v} (\bar{y}_{oj} - \bar{y}_{oo})^2 + \sum_{i=1}^{b} \sum_{j=1}^{v} (y_{ij} - \bar{y}_{io} - \bar{y}_{oj} + \bar{y}_{oo})^2
\]

or \( TSS = SSBi + SSTr + SSE \)

with degrees of freedom partitioned as

\( bv - 1 = (b - 1) + (v - 1) + (b - 1)(v - 1). \)

The reason for the number of degrees of freedom for different sums of squares is the same as in the case of CRD.

Here \( TSS = \sum_{i=1}^{b} \sum_{j=1}^{v} (y_{ij} - \bar{y}_{oo})^2 \)

\[= \sum_{i=1}^{b} \sum_{j=1}^{v} y_{ij}^2 - \frac{G^2}{bv} \]

\( \frac{G^2}{bv} \): correction factor.

\( G = \sum_{i=1}^{b} \sum_{j=1}^{v} y_{ij} \): Grand total of all the observation.
\[ SSBl = v \sum_{i=1}^{b} (\bar{y}_{i.} - \bar{y}_{..})^2 \]
\[ = \sum_{i=1}^{b} B_{i}^2 - \frac{G^2}{bv} \]
\[ B_i = \sum_{j=1}^{v} y_{ij} : i^{th} \text{ block total} \]
\[ SSTr = b \sum_{j=1}^{v} (\bar{y}_{.j} - \bar{y}_{..})^2 \]
\[ = \sum_{j=1}^{v} T_j^2 - \frac{G^2}{bv} \]
\[ T_j = \sum_{i=1}^{b} y_{ij} : j^{th} \text{ treatment total} \]
\[ SSE = \sum_{i=1}^{b} \sum_{j=1}^{v} (y_{ij} - \bar{y}_{i.} - \bar{y}_{.j} + \bar{y}_{..})^2. \]

The expectations of mean squares are
\[
E(\text{MSBl}) = E\left(\frac{SSBl}{b-1}\right) = \sigma^2 + \frac{v}{b-1} \sum_{i=1}^{b} \beta_i^2
\]
\[
E(\text{MSTr}) = E\left(\frac{SSTr}{v-1}\right) = \sigma^2 + \frac{b}{v-1} \sum_{j=1}^{v} \tau_j^2
\]
\[
E(\text{MSE}) = E\left(\frac{SSE}{(b-1)(v-1)}\right) = \sigma^2.
\]

Moreover,
\[
(b-1) \frac{SSBl}{\sigma^2} \sim \chi^2(b-1)
\]
\[
(v-1) \frac{SSTr}{\sigma^2} \sim \chi^2(v-1)
\]
\[
(b-1)(v-1) \frac{SSE}{\sigma^2} \sim \chi^2(b-1)(v-1).
\]

Under \(H_0: \beta_1 = \beta_2 = \ldots = \beta_b = 0\),
\[
E(\text{MSBl}) = E(\text{MSE})
\]
and \(SSBl\) and \(SSE\) are independent, so
\[
F_{bl} = \frac{\text{MSBl}}{\text{MSE}} \sim F((b-1), (b-1)(v-1)).
\]

Similarly, under \(H_0: \tau_1 = \tau_2 = \ldots = \tau_v = 0\), so
\[
E(\text{MSTr}) = E(\text{MSE})
\]
and \(SSTr\) and \(SSE\) are independent, so

\[
F_{tr} = \frac{MSTr}{MSE} \sim F(v-1,(b-1)(v-1)).
\]

Reject \(H_{0B}\) if \(F_{bc} > F_a((b-1),(b-1)(v-1))\)

Reject \(H_{0T}\) if \(F_{tr} > F_a((v-1),(b-1)(v-1))\)

If \(H_{0B}\) is accepted, then it indicates that the blocking is not necessary for future experimentation.

If \(H_{0T}\) is rejected then it indicates that the treatments are different. Then the multiple comparison tests are used to divide the entire set of treatments into different subgroup such that the treatments in the same subgroup have the same treatment effect and those in the different subgroups have different treatment effects.

The analysis of variance table is as follows

<table>
<thead>
<tr>
<th>Source of variation</th>
<th>Degrees of freedom</th>
<th>Sum of squares</th>
<th>Mean squares</th>
<th>(F)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Blocks</td>
<td>(b - 1)</td>
<td>(SSBl)</td>
<td>(MSBl)</td>
<td>(F_{Bl})</td>
</tr>
<tr>
<td>Treatments</td>
<td>(v - 1)</td>
<td>(SSTr)</td>
<td>(MSTr)</td>
<td>(F_{Tr})</td>
</tr>
<tr>
<td>Errors</td>
<td>((b - 1)(v - 1))</td>
<td>(SSE)</td>
<td>(MSE)</td>
<td></td>
</tr>
<tr>
<td>Total</td>
<td>(bv - 1)</td>
<td>(TSS)</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**Latin Square Design**

The treatments in the RBD are randomly assigned to \(b\) blocks such that each treatment must occur in each block rather than assigning them at random over the entire set of experimental units as in the CRD. There are only two factors – block and treatment effects – which are taken into account and the total number of experimental units needed for complete replication are \(bv\) where \(b\) and \(v\) are the numbers of blocks and treatments respectively.
If there are three factors and suppose there are $b$, $v$ and $k$ levels of each factor, then the total number of experimental units needed for a complete replication are $bvk$. This increases the cost of experimentation and the required number of experimental units over RBD.

In Latin square design (LSD), the experimental material is divided into rows and columns, each having the same number of experimental units which is equal to the number of treatments. The treatments are allocated to the rows and the columns such that each treatment occurs once and only once in each row and in each column.

In order to allocate the treatment to the experimental units in rows and columns, we take the help from Latin squares.

**Latin Square:**

A Latin square of order $p$ is an arrangement of $p$ symbols in $p^2$ cells arranged in $p$ rows and $p$ columns such that each symbol occurs once and only once in each row and in each column. For example, to write a Latin square of order 4, choose four symbols – A, B, C and D. These letters are Latin letters which are used as symbols. Write them in a way such that each of the letters out of A, B, C and D occurs once and only once is each row and each column. For example, as

<table>
<thead>
<tr>
<th></th>
<th>A</th>
<th>B</th>
<th>C</th>
<th>D</th>
</tr>
</thead>
<tbody>
<tr>
<td>B</td>
<td>C</td>
<td>D</td>
<td>A</td>
<td></td>
</tr>
<tr>
<td>C</td>
<td>D</td>
<td>A</td>
<td>B</td>
<td></td>
</tr>
<tr>
<td>D</td>
<td>A</td>
<td>B</td>
<td>C</td>
<td></td>
</tr>
</tbody>
</table>

This is a Latin square.

We consider first the following example to illustrate how a Latin square is used to allocate the treatments and in getting the response.

**Example:**

Suppose different brands of petrol are to be compared with respect to the mileage per liter achieved in motor cars.

Important factors responsible for the variation in the mileage are

- difference between individual cars.
- difference in the driving habits of drivers.

We have three factors – cars, drivers and petrol brands. Suppose we have...
- 4 types of cars denoted as 1, 2, 3, 4.
- 4 drivers that are represented by as a, b, c, d.
- 4 brands of petrol are indicated by as A, B, C, D.

Now the complete replication will require $4 \times 4 \times 4 = 64$ number of experiments. We choose only 16 experiments. To choose such 16 experiments, we take the help of Latin square. Suppose we choose the following Latin square:

```
   A   B   C   D
  B   C   D   A
  C   D   A   B
  D   A   B   C
```

Write them in rows and columns and choose rows for cars, columns for drivers and letter for petrol brands. Thus 16 observations are recorded as per this plan of treatment combination (as shown in the next figure) and further analysis is carried out. Since such design is based on Latin square, so it is called as a Latin square design.
Another choice of a Latin square of order 4 is

\[
\begin{array}{cccc}
C & B & A & D \\
B & C & D & A \\
A & D & C & B \\
D & A & B & C \\
\end{array}
\]

This will again give a design different from the previous one. The 16 observations will be recorded again but based on different treatment combinations.

Since we use only 16 out of 64 possible observations, so it is an incomplete 3 way layout in which each of the 3 factors – cars, drivers and petrol brands are at 4 levels and the observations are recorded only on 16 of the 64 possible treatment combinations.

Thus in a LSD,

- the treatments are grouped into replication in two-ways
  - once in rows and
  - and in columns,
- rows and columns variations are eliminated from the within treatment variation.
  - In RBD, the experimental units are divided into homogeneous blocks according to the blocking factor. Hence it eliminates the difference among blocks from the experimental error.
  - In LSD, the experimental units are grouped according to two factors. Hence two effects (like as two block effects) are removed from the experimental error.
  - So the error variance can be considerably reduced in LSD.

The LSD is an incomplete three-way layout in which each of the the three factors, viz, rows, columns and treatments, is at \( v \) levels each and observations only on \( v^2 \) of the \( v^3 \) possible treatment combinations are taken. Each treatment combination contains one level of each factor.

The analysis of data in a LSD is conditional in the sense it depends on which Latin square is used for allocating the treatments. If the Latin square changes, the conclusions may also change.

We note that Latin squares play an important role is a LSD, so first we study more about these Latin squares before describing the analysis of variance.
Standard form of Latin square

A Latin square is in the standard form if the symbols in the first row and first columns are in the **natural order** (Natural order means the order of alphabets like A, B, C, D,…).

Given a Latin square, it is possible to rearrange the columns so that the first row and first column remain in natural order.

**Example:** Four standard forms of $4 \times 4$ Latin square are as follows.

<table>
<thead>
<tr>
<th></th>
<th>A</th>
<th>B</th>
<th>C</th>
<th>D</th>
</tr>
</thead>
<tbody>
<tr>
<td>A</td>
<td>B</td>
<td>C</td>
<td>D</td>
<td></td>
</tr>
<tr>
<td>B</td>
<td>C</td>
<td>D</td>
<td>A</td>
<td></td>
</tr>
<tr>
<td>C</td>
<td>D</td>
<td>A</td>
<td>B</td>
<td></td>
</tr>
<tr>
<td>D</td>
<td>A</td>
<td>B</td>
<td>C</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th></th>
<th>A</th>
<th>B</th>
<th>C</th>
<th>D</th>
</tr>
</thead>
<tbody>
<tr>
<td>A</td>
<td>B</td>
<td>D</td>
<td>A</td>
<td></td>
</tr>
<tr>
<td>B</td>
<td>D</td>
<td>A</td>
<td>C</td>
<td></td>
</tr>
<tr>
<td>C</td>
<td>A</td>
<td>D</td>
<td>B</td>
<td></td>
</tr>
<tr>
<td>D</td>
<td>C</td>
<td>B</td>
<td>A</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th></th>
<th>A</th>
<th>B</th>
<th>C</th>
<th>D</th>
</tr>
</thead>
<tbody>
<tr>
<td>A</td>
<td>B</td>
<td>D</td>
<td>C</td>
<td></td>
</tr>
<tr>
<td>B</td>
<td>D</td>
<td>C</td>
<td>A</td>
<td></td>
</tr>
<tr>
<td>C</td>
<td>A</td>
<td>B</td>
<td>D</td>
<td></td>
</tr>
<tr>
<td>D</td>
<td>C</td>
<td>A</td>
<td>B</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th></th>
<th>A</th>
<th>B</th>
<th>C</th>
<th>D</th>
</tr>
</thead>
<tbody>
<tr>
<td>A</td>
<td>B</td>
<td>D</td>
<td>A</td>
<td></td>
</tr>
<tr>
<td>B</td>
<td>D</td>
<td>A</td>
<td>C</td>
<td></td>
</tr>
<tr>
<td>C</td>
<td>D</td>
<td>A</td>
<td>B</td>
<td></td>
</tr>
<tr>
<td>D</td>
<td>C</td>
<td>B</td>
<td>A</td>
<td></td>
</tr>
</tbody>
</table>

For each standard Latin square of order $p$, the $p$ rows can be permuted in $p!$ ways. Keeping a row fixed, vary and permute $(p - 1)$ columns in $(p - 1)!$ ways. So there are $p!(p - 1)!$ different Latin squares.

For illustration

<table>
<thead>
<tr>
<th>Size of square</th>
<th>Number of Standard squares</th>
<th>Value of $p!(1 - p)!$</th>
<th>Total number of different squares</th>
</tr>
</thead>
<tbody>
<tr>
<td>$3 \times 3$</td>
<td>1</td>
<td>12</td>
<td>12</td>
</tr>
<tr>
<td>$4 \times 4$</td>
<td>4</td>
<td>144</td>
<td>576</td>
</tr>
<tr>
<td>$5 \times 5$</td>
<td>56</td>
<td>2880</td>
<td>161280</td>
</tr>
<tr>
<td>$6 \times 6$</td>
<td>9408</td>
<td>86400</td>
<td>812851250</td>
</tr>
</tbody>
</table>

**Conjugate:**

Two standard Latin squares are called conjugate if the rows of one are the columns of other.

For example

\[
\begin{array}{cccc}
A & B & C & D \\
B & C & D & A \\
C & D & A & B \\
D & A & B & C \\
\end{array}
\quad \text{and} \quad
\begin{array}{cccc}
A & B & C & D \\
B & C & D & A \\
C & D & A & B \\
D & A & B & C \\
\end{array}
\]

are conjugate. In fact, they are **self conjugate**.

A Latin square is called **self conjugate** if its arrangement in rows and columns are the same.
Transformation set:
A set of all Latin squares obtained from a single Latin square by permuting its rows, columns and symbols is called a transformation set.

From a Latin square of order $p$, $p!(p - 1)!$ different Latin squares can be obtained by making $p!$ permutations of columns and $(p - 1)!$ permutations of rows which leaves the first row in place. Thus

\[
\text{Number of different Latin squares of order } p = p!(p - 1)! \times \text{number of standard Latin squares in the set}
\]

Orthogonal Latin squares
If two Latin squares of the same order but with different symbols are such that when they are superimposed on each other, every ordered pair of symbols (different) occurs exactly once in the Latin square, then they are called orthogonal.

Greco-Latin square:
A pair of orthogonal Latin squares, one with Latin symbols and the other with Greek symbols forms a Greco-Latin square.
For example

\[
\begin{array}{cccc}
A & B & C & D \\
\alpha & \beta & \gamma & \delta \\
B & A & D & C \\
\delta & \gamma & \beta & \alpha \\
C & D & A & B \\
\beta & \alpha & \delta & \gamma \\
D & C & B & A \\
\gamma & \delta & \alpha & \beta \\
\end{array}
\]

is a Greco-Latin square of order 4.

Greco Latin squares design enables to consider one more factor than the factors in Latin square design. For example, in the earlier example, if there are four drivers, four cars, four petrol and each petrol has four varieties, as $\alpha, \beta, \gamma$ and $\delta$, then Greco-Latin square helps in deciding the treatment combination as follows:
<table>
<thead>
<tr>
<th>Driver</th>
<th>Cars</th>
</tr>
</thead>
<tbody>
<tr>
<td>a</td>
<td>Aα</td>
</tr>
<tr>
<td>b</td>
<td>Bδ</td>
</tr>
<tr>
<td>c</td>
<td>Cβ</td>
</tr>
<tr>
<td>d</td>
<td>Dγ</td>
</tr>
</tbody>
</table>

Now

$A\alpha$ means: Driver ‘a’ will use the $\alpha$ variant of petrol A in Car 1.

$B\gamma$ means: Driver ‘c’ will use the $\gamma$ variant of petrol B in Car 4 and so on.

**Mutually orthogonal Latin square**

A set of Latin squares of the same order is called a set of mutually orthogonal Latin square (or a hyper Greco-Latin square) if every pair in the set is orthogonal. The total number of mutually orthogonal Latin squares of order $p$ is at most $(p - 1)$.

**Analysis of LSD (one observation per cell)**

In designing a LSD of order $p$,

- choose one Latin square at random from the set of all possible Latin squares of order $p$.
- Select a standard latin square from the set of all standard Latin squares with equal probability.
- Randomize all the rows and columns as follows:
  - Choose a random number, less than $p$, say $n_1$ and then $2^{nd}$ row is the $n_1^{th}$ row.
  - Choose another random number less than $p$, say $n_2$ and then $3^{rd}$ row is the $n_2^{th}$ row and so on.
  - Then do the same for column.
- For Latin squares of order less than 5, fix first row and then randomize rows and then randomize columns. In Latin squares of order 5 or more, need not to fix even the first row. Just randomize all rows and columns.
Example:

Suppose following Latin square is chosen

\[
\begin{array}{lllll}
A & B & C & D & E \\
B & C & D & E & A \\
D & E & A & B & C \\
E & A & B & C & D \\
C & D & E & A & B \\
\end{array}
\]

Now randomize rows, e.g., 3rd row becomes 5th row and 5th row becomes 3rd row. The Latin square becomes

\[
\begin{array}{lllll}
A & B & C & D & E \\
B & C & D & E & A \\
C & D & E & A & B \\
E & A & B & C & D \\
D & E & A & B & C \\
\end{array}
\]

Now randomize columns, say 5th column becomes 1st column, 1st column becomes 4th column and 4th column becomes 5th column

\[
\begin{array}{lllll}
E & B & C & A & D \\
A & C & D & B & E \\
D & A & B & E & C \\
C & E & A & D & B \\
B & D & E & C & A \\
\end{array}
\]

Now use this Latin square for the assignment of treatments.

\[y_{ijk} : \text{Observation on } k^{th} \text{ treatment in } i^{th} \text{ row and } j^{th} \text{ block, } i = 1,2,...,v, \ j = 1,2,...,v, \ k = 1,2,...,v.\]

Triplets \((I, j, k)\) take on only the \(v^3\) values indicated by the chosen particular Latin square selected for the experiment.

\[y_{ijk} \text{'s are independently distributed as } N(\mu + \alpha_i + \beta_j + \tau_k, \sigma^2).\]
Linear model is

\[ y_{ijk} = \mu + \alpha_i + \beta_j + \tau_k + \epsilon_{ijk}, i = 1, 2, ..., v; j = 1, 2, ..., v; k = 1, 2, ..., v \]

where \( \epsilon_{ijk} \) are random errors which are identically and independently distributed following \( N(0, \sigma^2) \).

with \( \sum_{i=1}^{v} \alpha_i = 0, \sum_{j=1}^{v} \beta_j = 0, \sum_{k=1}^{v} \tau_k = 0 \),

\( \alpha_i \): main effect of rows

\( \beta_j \): main effect of columns

\( \gamma_k \): main effect of treatments.

The null hypothesis under consideration are

\[ H_{0R} : \alpha_1 = \alpha_2 = ... = \alpha_v = 0 \]
\[ H_{0C} : \beta_1 = \beta_2 = ... = \beta_v = 0 \]
\[ H_{0T} : \tau_1 = \tau_2 = ... = \tau_v = 0 \]

The analysis of variance can be developed on the same lines as earlier

Minimizing \( S = \sum_{i=1}^{v} \sum_{j=1}^{v} \sum_{k=1}^{v} \epsilon_{ijk}^2 \) with respect to \( \mu, \alpha_i, \beta_j \) and \( \tau_k \) given the least squares estimate as

\[ \hat{\mu} = \bar{y}_{ooo} \]
\[ \hat{\alpha}_i = \bar{y}_{ioo} - \bar{y}_{ooo} \quad i = 1, 2, ..., v \]
\[ \hat{\beta}_j = \bar{y}_{ijo} - \bar{y}_{ooo} \quad j = 1, 2, ..., v \]
\[ \hat{\tau}_k = \bar{y}_{iok} - \bar{y}_{ooo} \quad k = 1, 2, ..., v. \]

Using the fitted model based on these estimators, the total sum of squares can be partitioned into mutually orthogonal sum of squares \( SSR, SSC, SSTr \) and \( SSE \) as

\[ TSS = SSR + SSC + SSTr + SSE \]

Where

\[ TSS: \text{Total sum of squares} = \sum_{i=1}^{v} \sum_{j=1}^{v} \sum_{k=1}^{v} (y_{ijk} - \bar{y}_{ooo})^2 = \sum_{i=1}^{v} \sum_{j=1}^{v} \sum_{k=1}^{v} y_{ijk}^2 - \frac{G^2}{v^2} \]

\[ SSR: \text{Sum of squares due to rows} = \sum_{i=1}^{v} \sum_{j=1}^{v} (\bar{y}_{ioo} - \bar{y}_{ooo})^2 = \sum_{i=1}^{v} R_i^2 \quad \frac{G^2}{v^2}; R_i = \sum_{j=1}^{v} \sum_{k=1}^{v} y_{ijk} \]
SSC: Sum of squares due to column = \( v \sum_{j=1}^{v} (\bar{y}_{oj} - \bar{y}_{oo})^2 = \frac{\sum_{j=1}^{v} C_j^2}{v} - \frac{G^2}{v^2} \); \( C_j = \sum_{k=1}^{v} \sum_{j=1}^{v} y_{jk} \)

SSTr : Sum of squares due to treatment = \( v \sum_{k=1}^{v} (\bar{y}_{ok} - \bar{y}_{oo})^2 = \frac{\sum_{k=1}^{v} T_k^2}{v} - \frac{G^2}{v^2} \); \( T_k = \sum_{j=1}^{v} \sum_{j=1}^{v} y_{jk} \)

Degrees of freedom carried by SSR, SSC and SSTr are \((v - 1)\) each.

Degrees of freedom carried by TSS is \(v^2 - 1\).

Degree of freedom carried by SSE is \((v - 1)(v - 2)\).

The expectations of mean squares are obtained as

\[
E(MSR) = E\left(\frac{SSR}{v-1}\right) = \sigma + \frac{v}{v-1} \sum_{j=1}^{v} \alpha_j^2
\]

\[
E(MSC) = E\left(\frac{SSC}{v-1}\right) = \sigma^2 + \frac{v}{v-1} \sum_{j=1}^{v} \beta_j^2
\]

\[
E(MSTr) = E\left(\frac{SSTr}{v-1}\right) = \sigma^2 + \frac{v}{v-1} \sum_{k=1}^{v} \tau_k^2
\]

\[
E(MSE) = E\left(\frac{SSE}{(v-1)(v-2)}\right) = \sigma^2.
\]

Thus

- under \( H_{0R} \), \( F_R = \frac{MSR}{MSE} \sim F((v-1),(v-1)(v-2)) \)

- under \( H_{0C} \), \( F_C = \frac{MSC}{MSE} \sim F((v-1),(v-1)(v-2)) \)

- under \( H_{0T} \), \( F_T = \frac{MSTr}{MSE} \sim F((v-1),(v-1)(v-2)) \).

**Decision rules:**

Reject \( H_{0R} \) at level \( \alpha \) if \( F_R > F_{1-\alpha,(v-1),(v-1)(v-2)} \)

Reject \( H_{0C} \) at level \( \alpha \) if \( F_C > F_{1-\alpha,(v-1),(v-1)(v-2)} \)

Reject \( H_{0T} \) at level \( \alpha \) if \( F_T > F_{1-\alpha,(v-1),(v-1)(v-2)} \).

If any null hypothesis is rejected, then use multiple comparison test.
The analysis of variance table is as follows

<table>
<thead>
<tr>
<th>Source of variation</th>
<th>Degrees of freedom</th>
<th>Sum of squares</th>
<th>Mean sum of squares</th>
<th>( F )</th>
</tr>
</thead>
<tbody>
<tr>
<td>Rows</td>
<td>( v - 1 )</td>
<td>( SSR )</td>
<td>( MSR )</td>
<td>( F_R )</td>
</tr>
<tr>
<td>Columns</td>
<td>( v - 1 )</td>
<td>( SSC )</td>
<td>( MSC )</td>
<td>( F_C )</td>
</tr>
<tr>
<td>Treatments</td>
<td>( v - 1 )</td>
<td>( SSTR )</td>
<td>( MSTR )</td>
<td>( F_T )</td>
</tr>
<tr>
<td>Error</td>
<td>((v - 1)(v - 2))</td>
<td>( SSE )</td>
<td>( MSE )</td>
<td></td>
</tr>
<tr>
<td>Total</td>
<td>( v^2 - 1 )</td>
<td>( TSS )</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**Missing plot techniques:**

It happens many times in conducting experiments that some observation are missed. This may happen due to several reasons. For example, in a clinical trial, suppose the readings of blood pressure are to be recorded after three days of giving the medicine to the patients. Suppose the medicine is given to 20 patients and one of the patients doesn’t turn up for providing the blood pressure reading. Similarly, in an agricultural experiment, the seeds are sown and yields are to be recorded after few months. Suppose some cattle destroys the crop of any plot or the crop of any plot is destroyed due to storm, insects etc.

In such cases, one option is to
- somehow estimate the missing value on the basis of available data,
- replace it back in the data and make the data set complete.

Now conduct the statistical analysis on the basis of completed data set as if no value was missing by making necessary adjustments in the statistical tools to be applied. Such an area comes under the purview of “missing data models” and lot of development has taken place. Several books on this issue have appeared, e.g.


We discuss here the classical missing plot technique proposed by Yates which involve the following steps:
• Estimate the missing observations by the values which makes the error sum of squares to be minimum.

• Substitute the unknown values by the missing observations.

• Express the error sum of squares as a function of these unknown values.

• Minimize the error sum of squares using principle of maxima/minima, i.e., differentiating it with respect to the missing value and put it to zero and form a linear equation.

• Form as many linear equation as the number of unknown values (i.e., differentiate error sum of squares with respect to each unknown value).

• Solve all the linear equations simultaneously and solutions will provide the missing values.

• Impute the missing values with the estimated values and complete the data.

• Apply analysis of variance tools.

• The error sum of squares thus obtained is corrected but treatment sum of squares are not corrected.

• The number of degrees of freedom associated with the total sum of squares are subtracted by the number of missing values and adjusted in the error sum of squares. No change in the degrees of freedom of sum of squares due to treatment is needed.
### Missing observations in RBD

**One missing observation:**
Suppose one observation in \((i, j)^{th}\) cell is missing and let this be \(x\). The arrangement of observations in RBD then will look like as follows:

<table>
<thead>
<tr>
<th>Blocks</th>
<th>1</th>
<th>2</th>
<th>(i)</th>
<th>(b)</th>
<th>Block Total</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>(y_{11})</td>
<td>(y_{21})</td>
<td>(\ldots)</td>
<td>(y_{i1})</td>
<td>(\ldots)</td>
</tr>
<tr>
<td></td>
<td>(y_{12})</td>
<td>(y_{22})</td>
<td>(\ldots)</td>
<td>(y_{i2})</td>
<td>(\ldots)</td>
</tr>
<tr>
<td></td>
<td>(\ldots)</td>
<td>(\ldots)</td>
<td>(\ldots)</td>
<td>(\ldots)</td>
<td>(\ldots)</td>
</tr>
<tr>
<td></td>
<td>(j)</td>
<td>(y_{ij})</td>
<td>(y_{2j})</td>
<td>(\ldots)</td>
<td>(y_{ij} = x)</td>
</tr>
<tr>
<td></td>
<td>(\ldots)</td>
<td>(\ldots)</td>
<td>(\ldots)</td>
<td>(\ldots)</td>
<td>(\ldots)</td>
</tr>
<tr>
<td></td>
<td>(v)</td>
<td>(y_{1v})</td>
<td>(y_{2v})</td>
<td>(\ldots)</td>
<td>(y_{iv})</td>
</tr>
<tr>
<td>Treatment Totals</td>
<td>(T_1 = y_{1o})</td>
<td>(T_2 = y_{2o})</td>
<td>(\ldots)</td>
<td>(T_i = y_{io} + x)</td>
<td>(y_{vo})</td>
</tr>
</tbody>
</table>

where \(y_{io}\): total of known observations
\(y_{oj}\): total of known observations in \(j^{th}\) block
\(y_{ov}\): total of known observations in \(i^{th}\) treatment

Correction factor (CF) \(= \dfrac{(G')^2}{n} = \dfrac{(y_{io} + x)^2}{bv}\)

\[
TSS = \sum_{i=1}^{b} \sum_{j=1}^{v} y_{ij}^2 - CF
\]

\[
= (x^2 + \text{terms which are constant with respect to } x) - CF
\]

\[
SSBl = \frac{1}{b} [(y_{io}' + x)^2 + \text{terms which are constant with respect to } x] - CF
\]

\[
SSTr = \frac{1}{v} [(y_{oj}' + x)^2 + \text{terms which are constant with respect to } x] - CF
\]

\[
SSE = TSS - SSBl - SSTr
\]

\[
= x^2 - \frac{1}{b} (y_{io}' + x)^2 - \frac{1}{v} (y_{oj}' + x)^2 + \frac{(y_{io} + x)^2}{bv} + (\text{terms which are constant with respect to } x) - CF.
\]
Find \( x \) such that \( SSE \) is minimum

\[
\frac{\partial (SSE)}{\partial x} = 0 \Rightarrow 2x - \frac{2(y_{oo}^* + x)}{b} - \frac{2(y_{oo}^* + x)}{v} + \frac{2(y_{oo}^* + x)}{bv} = 0
\]

or

\[
x = \frac{vy_{oo}^* + bv y_{oo}^* - y_{oo}^*}{(b-1)(v-1)}
\]

**Two missing observations:**

If there are two missing observation, then let they be \( x \) and \( y \).

- Let the corresponding row sums (block totals) are \((R_i + x)\) and \((R_i + y)\).
- Column sums (treatment totals) are \((C_j + x)\) and \((C_j + y)\).
- Total of known observations is \( S \).

Then

\[
SSE = x^2 + y^2 - \frac{1}{b}[(R_i + x)^2 + (R_j + y)^2] - \frac{1}{v}[(C_i + x)^2 + (C_j + y)^2] + \frac{1}{bv}(S + x + y)^2
\]

+ terms independent of \( x \) and \( y \).

Now differentiate \( SSE \) with respect to \( x \) and \( y \), as

\[
\frac{\partial (SSE)}{\partial x} = 0 \Rightarrow x - \frac{R_i + x}{b} - \frac{C_i + x}{b} + \frac{S + x + y}{bv} = 0
\]

\[
\frac{\partial (SSE)}{\partial y} = 0 \Rightarrow y - \frac{R_j + y}{v} - \frac{C_j + y}{v} + \frac{S + x + y}{bv} = 0.
\]

Thus solving the following two linear equations in \( x \) and \( y \), we obtain the estimated missing values

\[
(b-1)(v-1)x = bR_i + vC_i - S - y
\]

\[
(b-1)(v-1)y = bR_j + vC_j - S - x.
\]

**Adjustments to be done in analysis of variance**

(i) Obtain the within block sum of squares from incomplete data.

(ii) Subtract correct error sum of squares from (i) . This given the correct treatment sum of squares.

(iii) Reduce the degrees of freedom of error sum of squares by the number of missing observations.

(iv) No adjustments in other sum of squares are required.
Missing observations in LSD

Let

- $x$ be the missing observation in $(i, j, k)^{th}$ cell, i.e.,
  $y_{ijk}, i = 1, 2, \ldots, v, j = 1, 2, \ldots, v, k = 1, 2, \ldots, v.$
- $R$: Total of known observations in $i^{th}$ row
- $C$: Total of known observations in $j^{th}$ column
- $T$: Total of known observation receiving the $k^{th}$ treatment.
- $S$: Total of known observations

Now

Correction factor ($CF$) $= \frac{(S + x)^2}{v^2}$

Total sum of squares ($TSS$) $= x^2 + \text{term which are constant with respect to } x - CF$

Row sum of squares ($SSR$) $= \frac{(R + x)^2}{v} + \text{term which are constant with respect to } x - CF$

Column sum of squares ($SSC$) $= \frac{(C + x)^2}{v} + \text{term which are constant with respect to } x - CF$

Treatment sum of squares ($SSTr$) $= \frac{(T + x)^2}{v} + \text{term which are constant with respect to } x - CF$

Sum of squares due to error ($SSE$) $= TSS - SSR - SSC - SSTr$

$$\begin{align*}
SSE &= x^2 - \frac{1}{v} \left[ (R + x)^2 + (C + x)^2 + (T + x)^2 \right] + \frac{2(S + x)^2}{v^2}
\end{align*}$$

Choose $x$ such that $SSE$ is minimum. So

$$\begin{align*}
\frac{d(SSE)}{dx} &= 0 \\
\Rightarrow 2x - \frac{2}{v} \left( R + C + T + 3x \right) + \frac{4(S + x)}{v^2}
\end{align*}$$

or

$$x = \frac{V(R + C + T) - 2S}{(v - 1)(v - 2)}$$

Adjustment to be done in analysis of variance:

Do all the steps as in the case of RBD.

To get the correct treatment sum of squares, proceed as follows:

- Ignore the treatment classification and consider only row and column classification.
- Substitute the estimated values at the place of missing observation.
- Obtain the error sum of squares from complete data, say $SSE_1$.
- Let $SSE_2$ be the error sum of squares based on LSD obtained earlier.
- Find corrected treatment sum of squares $= SSE_2 - SSE_1$.
- Reduce of degrees of freedom of error sum of squares by the number of missing values.