

# Contents

<b>Preface to the Second Edition</b>	<b>xvii</b>
<b>Preface to the First Edition</b>	<b>xix</b>
<b>Suggestions of Topics for Instructors</b>	<b>xxiii</b>
<b>List of Experiments and Data Sets</b>	<b>xxv</b>
<b>1 Basic Concepts for Experimental Design and Introductory Regression Analysis</b>	<b>1</b>
1.1    Introduction and Historical Perspective, 1	
1.2    A Systematic Approach to the Planning and Implementation of Experiments, 4	
1.3    Fundamental Principles: Replication, Randomization, and Blocking, 8	
1.4    Simple Linear Regression, 11	
1.5    Testing of Hypothesis and Interval Estimation, 14	
1.6    Multiple Linear Regression, 20	
1.7    Variable Selection in Regression Analysis, 26	
1.8    Analysis of Air Pollution Data, 29	
1.9    Practical Summary, 34	
Exercises, 36	
References, 43	
<b>2 Experiments with a Single Factor</b>	<b>45</b>
2.1    One-Way Layout, 45	
*2.1.1    Constraint on the Parameters, 50	

2.2	Multiple Comparisons, 53	
2.3	Quantitative Factors and Orthogonal Polynomials, 57	
2.4	Expected Mean Squares and Sample Size Determination, 63	
2.5	One-Way Random Effects Model, 70	
2.6	Residual Analysis: Assessment of Model Assumptions, 74	
2.7	Practical Summary, 79	
	Exercises, 80	
	References, 86	
<b>3</b>	<b>Experiments with More Than One Factor</b>	<b>87</b>
3.1	Paired Comparison Designs, 87	
3.2	Randomized Block Designs, 90	
3.3	Two-Way Layout: Factors with Fixed Levels, 94	
	3.3.1 Two Qualitative Factors: A Regression Modeling Approach, 97	
*3.4	Two-Way Layout: Factors with Random Levels, 99	
3.5	Multi-Way Layouts, 108	
3.6	Latin Square Designs: Two Blocking Variables, 110	
3.7	Graeco-Latin Square Designs, 114	
*3.8	Balanced Incomplete Block Designs, 115	
*3.9	Split-Plot Designs, 120	
3.10	Analysis of Covariance: Incorporating Auxiliary Information, 128	
*3.11	Transformation of the Response, 133	
3.12	Practical Summary, 137	
	Exercises, 138	
	Appendix 3A: Table of Latin Squares, Graeco-Latin Squares, and Hyper-Graeco-Latin Squares, 150	
	References, 152	
<b>4</b>	<b>Full Factorial Experiments at Two Levels</b>	<b>155</b>
4.1	An Epitaxial Layer Growth Experiment, 155	
4.2	Full Factorial Designs at Two Levels: A General Discussion, 157	
4.3	Factorial Effects and Plots, 161	
	4.3.1 Main Effects, 162	
	4.3.2 Interaction Effects, 164	
4.4	Using Regression to Compute Factorial Effects, 169	
*4.5	ANOVA Treatment of Factorial Effects, 171	
4.6	Fundamental Principles for Factorial Effects: Effect Hierarchy, Effect Sparsity, and Effect Heredity, 172	

4.7	Comparisons with the “One-Factor-at-a-Time” Approach, 173	
4.8	Normal and Half-Normal Plots for Judging Effect Significance, 177	
4.9	Lenth’s Method: Testing Effect Significance for Experiments without Variance Estimates, 180	
4.10	Nominal-the-Best Problem and Quadratic Loss Function, 183	
4.11	Use of Log Sample Variance for Dispersion Analysis, 184	
4.12	Analysis of Location and Dispersion: Revisiting the Epitaxial Layer Growth Experiment, 185	
*4.13	Test of Variance Homogeneity and Pooled Estimate of Variance, 188	
*4.14	Studentized Maximum Modulus Test: Testing Effect Significance for Experiments with Variance Estimates, 190	
4.15	Blocking and Optimal Arrangement of $2^k$ Factorial Designs in $2^q$ Blocks, 193	
4.16	Practical Summary, 198	
	Exercises, 200	
	Appendix 4A: Table of $2^k$ Factorial Designs in $2^q$ Blocks, 207	
	References, 208	
<b>5</b>	<b>Fractional Factorial Experiments at Two Levels</b>	<b>211</b>
5.1	A Leaf Spring Experiment, 211	
5.2	Fractional Factorial Designs: Effect Aliasing and the Criteria of Resolution and Minimum Aberration, 213	
5.3	Analysis of Fractional Factorial Experiments, 219	
5.4	Techniques for Resolving the Ambiguities in Aliased Effects, 225	
5.4.1	Fold-Over Technique for Follow-Up Experiments, 225	
5.4.2	Optimal Design Approach for Follow-Up Experiments, 229	
5.5	Selection of $2^{k-p}$ Designs Using Minimum Aberration and Related Criteria, 234	
5.6	Blocking in Fractional Factorial Designs, 238	
5.7	Practical Summary, 240	
	Exercises, 242	
	Appendix 5A: Tables of $2^{k-p}$ Fractional Factorial Designs, 252	
	Appendix 5B: Tables of $2^{k-p}$ Fractional Factorial Designs in $2^q$ Blocks, 260	
	References, 264	

<b>6</b>	<b>Full Factorial and Fractional Factorial Experiments at Three Levels</b>	<b>267</b>
6.1	A Seat-Belt Experiment, 267	
6.2	Larger-the-Better and Smaller-the-Better Problems, 268	
6.3	$3^k$ Full Factorial Designs, 270	
6.4	$3^{k-p}$ Fractional Factorial Designs, 275	
6.5	Simple Analysis Methods: Plots and Analysis of Variance, 279	
6.6	An Alternative Analysis Method, 287	
6.7	Analysis Strategies for Multiple Responses I: Out-of-Spec Probabilities, 293	
6.8	Blocking in $3^k$ and $3^{k-p}$ Designs, 302	
6.9	Practical Summary, 303	
	Exercises, 305	
	Appendix 6A: Tables of $3^{k-p}$ Fractional Factorial Designs, 312	
	Appendix 6B: Tables of $3^{k-p}$ Fractional Factorial Designs in $3^q$ Blocks, 313	
	References, 317	
<b>7</b>	<b>Other Design and Analysis Techniques for Experiments at More Than Two Levels</b>	<b>319</b>
7.1	A Router Bit Experiment Based on a Mixed Two-Level and Four-Level Design, 319	
7.2	Method of Replacement and Construction of $2^m 4^n$ Designs, 322	
7.3	Minimum Aberration $2^m 4^n$ Designs with $n = 1, 2$ , 325	
7.4	An Analysis Strategy for $2^m 4^n$ Experiments, 328	
7.5	Analysis of the Router Bit Experiment, 330	
7.6	A Paint Experiment Based on a Mixed Two-Level and Three-Level Design, 334	
7.7	Design and Analysis of 36-Run Experiments at Two and Three Levels, 334	
7.8	$r^{k-p}$ Fractional Factorial Designs for any Prime Number $r$ , 341	
7.8.1	25-Run Fractional Factorial Designs at Five Levels, 342	
7.8.2	49-Run Fractional Factorial Designs at Seven Levels, 345	
7.8.3	General Construction, 345	
*7.9	Related Factors: Method of Sliding Levels, Nested Effects Analysis, and Response Surface Modeling, 346	
7.9.1	Nested Effects Modeling, 348	
7.9.2	Analysis of Light Bulb Experiment, 350	
7.9.3	Response Surface Modeling, 353	

7.9.4	Symmetric and Asymmetric Relationships Between Related Factors, 355	
7.10	Practical Summary, 356	
	Exercises, 357	
	Appendix 7A: Tables of $2^m4^1$ Minimum Aberration Designs, 364	
	Appendix 7B: Tables of $2^m4^2$ Minimum Aberration Designs, 366	
	Appendix 7C: OA(25, 5 <sup>6</sup> ), 368	
	Appendix 7D: OA(49, 7 <sup>8</sup> ), 368	
	References, 370	
<b>8</b>	<b>Nonregular Designs: Construction and Properties</b>	<b>371</b>
8.1	Two Experiments: Weld-Repaired Castings and Blood Glucose Testing, 371	
8.2	Some Advantages of Nonregular Designs Over the $2^{k-p}$ and $3^{k-p}$ Series of Designs, 373	
8.3	A Lemma on Orthogonal Arrays, 374	
8.4	Plackett–Burman Designs and Hall’s Designs, 375	
8.5	A Collection of Useful Mixed-Level Orthogonal Arrays, 379	
*8.6	Construction of Mixed-Level Orthogonal Arrays Based on Difference Matrices, 381	
	8.6.1 General Method for Constructing Asymmetrical Orthogonal Arrays, 382	
*8.7	Construction of Mixed-Level Orthogonal Arrays Through the Method of Replacement, 384	
8.8	Orthogonal Main-Effect Plans Through Collapsing Factors, 386	
8.9	Practical Summary, 390	
	Exercises, 391	
	Appendix 8A: Plackett–Burman Designs OA( $N, 2^{N-1}$ ) with $12 \leq N \leq 48$ and $N = 4k$ But Not a Power of 2, 397	
	Appendix 8B: Hall’s 16-Run Orthogonal Arrays of Types II to V, 401	
	Appendix 8C: Some Useful Mixed-Level Orthogonal Arrays, 405	
	Appendix 8D: Some Useful Difference Matrices, 416	
	Appendix 8E: Some Useful Orthogonal Main-Effect Plans, 418	
	References, 419	
<b>9</b>	<b>Experiments with Complex Aliasing</b>	<b>421</b>
9.1	Partial Aliasing of Effects and the Alias Matrix, 421	
9.2	Traditional Analysis Strategy: Screening Design and Main Effect Analysis, 424	
9.3	Simplification of Complex Aliasing via Effect Sparsity, 424	

9.4	An Analysis Strategy for Designs with Complex Aliasing, 426	
9.4.1	Some Limitations, 432	
*9.5	A Bayesian Variable Selection Strategy for Designs with Complex Aliasing, 433	
9.5.1	Bayesian Model Priors, 435	
9.5.2	Gibbs Sampling, 437	
9.5.3	Choice of Prior Tuning Constants, 438	
9.5.4	Blood Glucose Experiment Revisited, 439	
9.5.5	Other Applications, 441	
*9.6	Supersaturated Designs: Design Construction and Analysis, 442	
9.7	Practical Summary, 445	
	Exercises, 446	
	Appendix 9A: Further Details for the Full Conditional Distributions, 454	
	References, 456	
<b>10</b>	<b>Response Surface Methodology</b>	<b>459</b>
10.1	A Ranitidine Separation Experiment, 459	
10.2	Sequential Nature of Response Surface Methodology, 461	
10.3	From First-Order Experiments to Second-Order Experiments: Steepest Ascent Search and Rectangular Grid Search, 464	
10.3.1	Curvature Check, 465	
10.3.2	Steepest Ascent Search, 466	
10.3.3	Rectangular Grid Search, 470	
10.4	Analysis of Second-Order Response Surfaces, 473	
10.4.1	Ridge Systems, 475	
10.5	Analysis of the Ranitidine Experiment, 477	
10.6	Analysis Strategies for Multiple Responses II: Contour Plots and the Use of Desirability Functions, 481	
10.7	Central Composite Designs, 484	
10.8	Box–Behnken Designs and Uniform Shell Designs, 489	
10.9	Practical Summary, 492	
	Exercises, 494	
	Appendix 10A: Table of Central Composite Designs, 505	
	Appendix 10B: Table of Box–Behnken Designs, 507	
	Appendix 10C: Table of Uniform Shell Designs, 508	
	References, 509	

<b>11</b>	<b>Introduction to Robust Parameter Design</b>	<b>511</b>
11.1	A Robust Parameter Design Perspective of the Layer Growth and Leaf Spring Experiments, 511	
11.1.1	Layer Growth Experiment Revisited, 511	
11.1.2	Leaf Spring Experiment Revisited, 512	
11.2	Strategies for Reducing Variation, 514	
11.3	Noise (Hard-to-Control) Factors, 516	
11.4	Variation Reduction Through Robust Parameter Design, 518	
11.5	Experimentation and Modeling Strategies I: Cross Array, 520	
11.5.1	Location and Dispersion Modeling, 521	
11.5.2	Response Modeling, 526	
11.6	Experimentation and Modeling Strategies II: Single Array and Response Modeling, 532	
11.7	Cross Arrays: Estimation Capacity and Optimal Selection, 535	
11.8	Choosing Between Cross Arrays and Single Arrays, 538	
*11.8.1	Compound Noise Factor, 542	
11.9	Signal-to-Noise Ratio and Its Limitations for Parameter Design Optimization, 543	
11.9.1	SN Ratio Analysis of Layer Growth Experiment, 546	
*11.10	Further Topics, 547	
11.11	Practical Summary, 548	
	Exercises, 550	
	References, 560	
<b>12</b>	<b>Robust Parameter Design for Signal–Response Systems</b>	<b>563</b>
12.1	An Injection Molding Experiment, 563	
12.2	Signal–Response Systems and Their Classification, 565	
12.2.1	Calibration of Measurement Systems, 570	
12.3	Performance Measures for Parameter Design Optimization, 571	
12.4	Modeling and Analysis Strategies, 575	
12.5	Analysis of the Injection Molding Experiment, 577	
12.5.1	PMM Analysis, 580	
12.5.2	RFM Analysis, 581	
*12.6	Choice of Experimental Plans, 584	
12.7	Practical Summary, 587	
	Exercises, 588	
	References, 596	

<b>13 Experiments for Improving Reliability</b>	<b>599</b>
13.1 Experiments with Failure Time Data, 599	
13.1.1 Light Experiment, 599	
13.1.2 Thermostat Experiment, 600	
13.1.3 Drill Bit Experiment, 600	
13.2 Regression Model for Failure Time Data, 604	
13.3 A Likelihood Approach for Handling Failure Time Data with Censoring, 605	
13.3.1 Estimability Problem with MLEs, 608	
13.4 Design-Dependent Model Selection Strategies, 609	
13.5 A Bayesian Approach to Estimation and Model Selection for Failure Time Data, 610	
13.6 Analysis of Reliability Experiments with Failure Time Data, 613	
13.6.1 Analysis of Light Experiment, 613	
13.6.2 Analysis of Thermostat Experiment, 614	
13.6.3 Analysis of Drill Bit Experiment, 615	
13.7 Other Types of Reliability Data, 617	
13.8 Practical Summary, 618	
Exercises, 619	
References, 623	
<b>14 Analysis of Experiments with Nonnormal Data</b>	<b>625</b>
14.1 A Wave Soldering Experiment with Count Data, 625	
14.2 Generalized Linear Models, 627	
14.2.1 The Distribution of the Response, 627	
14.2.2 The Form of the Systematic Effects, 629	
14.2.3 GLM versus Transforming the Response, 630	
14.3 Likelihood-Based Analysis of Generalized Linear Models, 631	
14.4 Likelihood-Based Analysis of the Wave Soldering Experiment, 634	
14.5 Bayesian Analysis of Generalized Linear Models, 635	
14.6 Bayesian Analysis of the Wave Soldering Experiment, 637	
14.7 Other Uses and Extensions of Generalized Linear Models and Regression Models for Nonnormal Data, 639	
*14.8 Modeling and Analysis for Ordinal Data, 639	
14.8.1 The Gibbs Sampler for Ordinal Data, 642	
*14.9 Analysis of Foam Molding Experiment, 644	
14.10 Scoring: A Simple Method for Analyzing Ordinal Data, 647	

14.11 Practical Summary, 649	
Exercises, 649	
References, 661	
<b>Appendix A Upper Tail Probabilities of the Standard Normal Distribution, <math>\int_z^\infty \frac{1}{\sqrt{2\pi}} e^{-u^2/2} du</math></b>	<b>663</b>
<b>Appendix B Upper Percentiles of the <math>t</math> Distribution</b>	<b>665</b>
<b>Appendix C Upper Percentiles of the <math>\chi^2</math> Distribution</b>	<b>667</b>
<b>Appendix D Upper Percentiles of the <math>F</math> Distribution</b>	<b>669</b>
<b>Appendix E Upper Percentiles of the Studentized Range Distribution</b>	<b>677</b>
<b>Appendix F Upper Percentiles of the Studentized Maximum Modulus Distribution</b>	<b>685</b>
<b>Appendix G Coefficients of Orthogonal Contrast Vectors</b>	<b>699</b>
<b>Appendix H Critical Values for Lenth's Method</b>	<b>701</b>
<b>Author Index</b>	<b>705</b>
<b>Subject Index</b>	<b>709</b>