

### 13.6 : Randomized Block Design .

Treatments

exp:	system A	system B	system C
controller 1	15	15	18
controller 2	14	14	14
controller 3	16	11	15
<b>Blocks</b> controller 4	13	12	17
controller 5	16	13	16
controller 6	13	13	13

⇒ Randomized Block Design

(Random systems) Block

→ we have 3 treatments and 6 blocks

→ ANOVA table : Block Randomized Design

source of variance	df	SS	MS	F
Treatments	$K-1$	$SS_{TR}$	$MSTR$	$F = \frac{MSTR}{MSE}$
Blocks	$(b-1)$	$SS_{BL}$	$MS_{BL}$	
Error	$(K-1)(b-1)$	$SSE$	$MSE$	
Total	$n_T - 1$	$SST$		

•  $b = \# \text{ of Blocks}$

•  $MSTR = \frac{SS_{TR}}{K-1}$

•  $MSE = \frac{SSE}{(K-1)(b-1)}$

•  $BL = \text{Blocks}$

•  $MS_{BL} = \frac{SS_{BL}}{b-1}$

•  $SS_T = SS_{TR} + SS_{BL} + SSE$

•  $n_T = Kb$

→

$$H_0: \mu_1 = \mu_2 = \dots = \mu_k$$

$H_1$ : Not all  $\mu_j$  are equal.

→ Rejection Rule:

• critical value approach:

reject  $H_0$  if  $F \geq F_{\alpha}$  with  $df_1 = k-1$ ,  $df_2 = (k-1)(b-1)$ .

• p-value approach:

reject  $H_0$  if p-value  $\leq \alpha$ .

→ Notations and def.:

•  $\bar{x}_{i\cdot}$ : sample mean of Block  $i$ ,  $i=1, \dots, b$ .

•  $\bar{x}_{\cdot j}$ : sample mean of treatments  $j$ ,  $j=1, \dots, k$ .

•  $\bar{x}$ : over all mean of all observations.

$$SST = \sum_{j=1}^k \sum_{i=1}^b (x_{ij} - \bar{x})^2$$

$$SSTR = b \sum_{j=1}^k (\bar{x}_{\cdot j} - \bar{x})^2$$

$$SSBL = k \sum_{i=1}^b (\bar{x}_{i\cdot} - \bar{x})^2$$

$$SSE = SST - SSTR - SSBL$$

cont. exp:

We find  $\bar{X}_{1.} = 16$

$\bar{X}_{2.} = 14$

$\bar{X}_{3.} = 12$

$\bar{X}_{4.} = 14$

$\bar{X}_{5.} = 15$

$\bar{X}_{6.} = 13$

And:  $\bar{X}_{.1} = 13.5$

$\bar{X}_{.2} = 13$

$\bar{X}_{.3} = 15.5$

And Find  $\rightarrow$  SST = 70

SSBL = 30

SSTR = 21

SSE = 19

Now: ANOVA table.

$K=3$   
 $b=6$   
 $NT=3 \times 6=18$

S.O.V	df	SS	MS	F
TR	2	21	10.5	$\frac{10.5}{1.9} = 5.53$
BL	5	30	6	
E	10	19	1.9	
T	17	70		

Use  $\alpha = 0.05$ ,  $df_1 = 2$ ,  $df_2 = 10$

$F_{\alpha} = F_{0.05} = 4.10$

$F > F_{\alpha}$  So we reject  $H_0$  ( $\alpha = 0.05$ )

Not all  $\mu_j$  are equal ( $\alpha = 0.05$ ).