A General Construction Method of Simultaneous Confounding in *ⁿ ^p* **- Factorial Experiment**

M A Jalil

Department of Statistics, Biostatistics and Informatics, University of Dhaka, Dhaka – 1000, Bangladesh

E-mail: majalil@univdhaka.edu

Received on 20. 12. 2011. Accepted for Publication on 19. 03. 2012.

Abstract

A general construction method of simultaneous confounding in p^n (p is prime) factorial experiment is proposed. The concept of matrix method in the construction of factorial experiment with a single factorial effect confounded is used to develop the method. The procedure may be extended for the construction of simultaneous confounding of factorial experiment with three or more factorial effects confounded.

I. Introduction

The researchers working with factorial experiments experience difficulty especially when the number of factors as well as the number of levels of each factor is large. It becomes more difficult if we have no required number of homogeneous plots in practice. In such situations, we are bound to use a limited number of homogeneous plots to analyze the factorial effects. As a result, some factorial effects or interactions will be mixed up with block effect, i.e. confounded. Since there is no way to avoid this, the higher order interaction effects are usually considered to be confounded.

Bose and Kishan (1940), Bose (1947) described the construction of p^n factorial designs using finite geometries. The treatments are represented by *n* -tuples (a_1, \dots, a_n) where a_i are elements of $GF(p)$. The method is available only when p is prime or prime power. A system of simultaneous confounding in 2^n factorial experiment has been described, where an intrablock subgroup is constructed with the common elements taken from the factorial effects of two incomplete blocks, each confounded with a single factorial effect (Kempthorne, 1947, 1952). Das (1964) described an equivalent method of Bose in which some of the treatment factors are designated as basic factors and the others as added factors. Levels of added factors are derived by combination of the levels of the basic factors over $GF(p)$. White and Hultquist (1965) extended the field method to design with number of levels of treatment factors. John and Dean (1975) described the construction of a particular class of single replicate block designs, which they call generalized cyclic designs. The essential feature of the method is that the *n* -tuples giving the treatments of a particular block constitute an Abelian group, the intrablock subgroup. Patterson (1976) described a general computer algorithm, called DSIGN, in which levels of treatment factors are derived by linear combinations of levels of plot and block factors. The method provides

finite-field, generalized cyclic and other designs. Mallick, S. A. (1973 & 1975) developed two systems of designing factorial effects with simultaneous confounding of two effects, one for 3^n and the other for 4^n - factorial experiments. In these systems of simultaneous confounding, the combination of levels was based on some manipulating manner. Jalil, et. al. (1990) developed a matrix method of designing a single factorial effect confounded in a P^n - factorial experiment, where the level combinations are obtained by matrix operations of the levels. Construction method of simultaneous confounding has been developed independently for 3^n and 5^n factorial experiments (Jalil and Mallick, 2010). The present work is a general method of construction for simultaneous confounding in a $p^n - (p)$ is prime) factorial experiment.

II. Notation and Definition

The formulae given below have been used in determining the number of incomplete blocks or intrablocks (b) and the number of homogeneous plots in each incomplete block or intrablock (k) for a single or simultaneously confounded factorial experiment (symmetrical).

Let *b* be the number of incomplete blocks or intrablocks in a confounded experiment; and k be the number of plots in each incomplete block or intrablock. Then,

 $b = \frac{p^n}{p^{n-r}}$ and $k = \frac{p^n}{p^r}$; where *r* is the number of factorial

effects to be confounded.

For a single factorial effect confounding in p^n factorial experiment, the number of incomplete blocks is computed as,

p and the number of combination p^{n-1} $b = \frac{p^n}{n^{n-1}} = p$ and the number of com $=\frac{p^n}{n^{n-1}}$ = p and the number of combinations of levels in each

incomplete block is given by, $k = \frac{p^n}{n} = p^{n-1}$. $\frac{p}{p} = p^{n-1}$. $k = \frac{p^n}{p} = p^{n-1}$.

For a simultaneous confounding (two factorial effects) in p^n factorial experiment, the number of intrablock subgroups is computed as, $b = \frac{p^4}{p^{n-2}} = p^2$ and the number of le $b = \frac{p^n}{n^{n-2}} = p^2$ and the number $=\frac{p^n}{n^{n-2}}$ = p^2 and the number of level

combinations in each intrablock subgroup is given by,

$$
k = \frac{p^n}{p^2} = p^{n-2}.
$$

The general construction matrix with its intrablock subgroups of simultaneous confounding in a p^n factorial experiment can be represented as,

$\begin{bmatrix}\n B_1 & B_{p+1} & \cdots & B_{(p-1)p+1} \\ B_2 & B_{p+2} & \cdots & B_{(p-1)p+2} \\ \vdots & \vdots & \vdots & \vdots \\ B_p & B_{2p} & \cdots & B_{p^2}\n \end{bmatrix}$	and	$\begin{bmatrix}\n M_0, \text{ which} \\ \text{incomplete by } \\ M_0' \text{ represent} \\ M_0' \text{ represent} \\ \text{block for the } \\ \text{block for the } \\ \text{Sten 2 Find}\n \end{bmatrix}$
--	-----	---

in particular, the construction matrices for 3^n and 5^n factorial experiments are given respectively by,

III. Construction Method of Simultaneous Confound- \int_{0}^{b} **Factorial Experiments**

In the construction of p^n (p is prime) factorial experiment with a single factorial effect confounded, we can write the level combinations by the matrix method described below (Jalil, et. al., 1990).

$$
M = [M_0, M_1, M_2, \cdots, M_{p-1}];\tag{1}
$$

where incomplete blocks M_u ; $u = 0, 1, 2, \dots, (p-1)$ is given by:

$$
M_u = [V_1\{p^0\}, V_2\{p^1\}, \cdots, V_n\{p^{p-1}\}, a_u]_{p^{n-1}\times n}
$$
, with

 $V_i\{p^{i-1}\}=p^{i-1}[0]I_{p^{(n-1)-i}}, 0I_{p^{(n-1)-i}}, \cdots, (p-1)I_{p^{(n-1)-i}}\},$ each is $B_1, B_2, B_3, \cdots, B_n$ are the intrablock

a column vector of dimension p^{n-1} .

 $\{p^j\} = p^j$ - times repetitions of the elements of V_i 's in After having the intrablock ascending ordered level;

$$
u = 0, 1, 2, \cdots, (p-1); \quad i = 1, 2, 3, \cdots, (n-1);
$$

 $j = 0, 1, 2, \dots, (p-1)$; with the restriction that $i = j + 1$;

I^m : sum vector of dimension *m* ; and

 $a_u = [a_{u1}, a_{u2}, \dots, a_{up}]'$ is called the adjustment vector.

From the equation (1), M_0 is called the key incomplete block of a single factorial effect confounded in a p^n factorial experiment. For a plan of simultaneous confounding of two factorial effects in a $pⁿ$ - factorial experiment, we are to perform the following steps.

 block for the second confounded factorial effect. $B(p-1)p+1$ M_0 , which represents the level combinations of the key **Step 1**. Find the independent key incomplete blocks for the factorial effects to be confounded simultaneously using Equation 1. Let these key incomplete blocks be denoted by, incomplete block for the first confounded factorial effect and M_0' represents the level combinations of the key incomplete

 $1 \text{ } Col.2 \text{ } Col.3 \text{ } Col.4 \text{ } Col.5$ confounded simultaneously. It can be seen that the key B_1 B_6 B_{11} B_{16} B_{21} **intrablock subgroup contains the combination of the lowest Step 2**. Find the common elements of level combinations (row vectors) of these two key incomplete blocks and form a matrix, can be denoted by B_1 . B_1 is called the key intrablock subgroup of level combinations of two factorial effects

 B_5 B_{10} B_{15} B_{20} B_{25} **procedures described below.** B_4 B_9 B_{14} B_{19} B_{24} construction matrix we will follow the computations $\begin{bmatrix} B_3 & B_8 & B_{13} & B_{18} & B_{23} \end{bmatrix}$ **Step 3**. To find all other intrablock subgroups of the

> The intrablock subgroups B_2, B_3, \dots, B_p , below the key block B_1 are obtained by adding the vectors $(\cdots 0 \ c \ 0); c = 1, 2, \cdots, p$ with each of the elements (row vectors) of the key intrablock subgroup B_1 as described below.

 B_2 is obtained by an addition of the vector $(\cdots 0 1 0)$ with each of the vector elements of B_1 ;

 $M = [M_0, M_1, M_2, \cdots, M_{p-1}]$; (1) B_3 is obtained by an addition of the vector (\cdots 0 2 0) with each of the vector elements of B_1 ;

and the main state of the state of

 B_p is obtained by an addition of the vector (\cdots 0 *p* 0) with each B_p is obtained by an addition of the vector (\cdots 0 *p* 0) with each of the vector elements of B_1 .

> $B_1, B_2, B_3, \dots, B_p$ are the intrablock subgroups placed in the first column of the construction matrix.

 in After having the intrablock subgroups in the first column we will get the intrablock subgroups B_{p+1} , B_{p+2} , \cdots , B_{2p} of the second column, which can be computed as shown below.

 B_{p+1} is obtained by an addition of the vector (\cdots 001) with each of the vector elements of B_1 ;

 B_{p+2} is obtained by an addition of the vector (\cdots 0.01) with each of the vector elements of B_2 ;

 B_{p+3} is obtained by an addition of the vector (\cdots 001) $M = [M_0 \ M_1 \ M_2]_{27 \times 12}$; with each of the vector elements of B_3 ;

 B_{2p} is obtained by an addition of the vector (\cdots 0.01) with $V_2(9) = 90I_1 1I_1 2I_1$ each of the vector elements of *B^p* .

The intrablock subgroups B_{2p+1} , B_{2p+2} , \cdots , B_{3p} placed in by solving the third column can be computed as shown below.

 B_{2p+1} is obtained by an addition of the vector (\cdots 002) Step 1. Find the matri with each of the vector elements of B_1 ; in

 B_{2p+2} is obtained by an addition of the vector (\cdots 0.0.2) with each of the vector elements of B_2 ;

 B_{2p+3} is obtained by an addition of the vector (\cdots 0 0 2) with each of the vector elements of B_3 ;

 B_{3p} is obtained by an addition of the vector (\cdots 002) with each of the vector elements of *B^p* .

Proceeding in this way, we will get the intrablock subgroups $B(p-1)p+1$, $B(p-1)p+2$, \cdots , B_p^2 placed in the last $\begin{vmatrix} 1 & 2 & 2 \\ 1 & 2 & 0 \\ 1 & 0 & 0 \end{vmatrix}$ column of the construction matrix, which can be obtained as:

 $B(p-1)p+1$ is obtained by an addition of the vector $(\cdots 0 \cdot (p-1))$ with each of the vector elements of $B(p-2)p+1;$

 $B(p-1)p+2$ is obtained by an addition of the vector $(-0.00 (p-1))$ with each of the vector elements of $B(p-2)p+1;$

 B_{p^2} is obtained by an addition of the vector $(\cdots 0 \ 0 \ (p-1))$ given by with each of the vector elements of $B(p-1)p$;

Thus, in the construction matrix, we get p^2 intrablock subgroups in p columns. The method is illustrated with two examples described in the section below.

IV. Illustrations

Example 1. Suppose we like to construct the layout of a $3⁴$ - factorial experiment where the factorial effects *ABCD* and $\triangle ABCD^2$ are confounded simultaneously.

The plan is given by matrix,

and the control of t $M = [M_0 \quad M_1 \quad M_2]_{27 \times 12}$; $M_u = [V_1 \{3^0\} \ V_2 \{3^1\} \ V_3 \{3^2\} \ a_u]$; $u = 0, 1, 2$; with $V_1\{1\} = 1[0I_9 \ 1I_9 \ 2I_9]_{27\times1}$; $V_2\{3\} = 3[0I_3 \ 1I_3 \ 2I_3]_{27\times1}$ and V_3 {9} = 9[0 I_1 1 I_1 2 I_1]_{27×1}.

> The adjustment vector, $a_u = [a_{u1} \ a_{u2} \ \cdots \ a_{u27}]'$ could be obtained by solving the symbolic equation corresponding to the factorial effect to be confounded.

Step 1. Find the matrices M_0 and M_0 , which are the key incomplete blocks confounded with *ABCD* and *ABCD*² respectively in a $3⁴$ - factorial experiment.

 M'_0 , we will get the key intrablock subgroup B_1 , which is Step 2. Selecting the common vector elements from M_0 and given by

Step 3. Add the vector $(0\ 0\ 1\ 0)$ to each of the vector elements of the key intrablock subgroup, we get,

268 M A Jalil

$$
B_2 = \begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 2 & 2 & 0 \\ 1 & 0 & 0 & 0 \\ 1 & 1 & 2 & 0 \\ 1 & 2 & 1 & 0 \\ 2 & 0 & 2 & 0 \\ 2 & 1 & 1 & 0 \\ 2 & 2 & 0 & 0 \end{bmatrix}
$$

To obtain the third intrablock subgroup *B*³ , add the vector (0 0 2 0) to each of the vector elements of the key intrablock subgroup. Thus,

$$
B_3 = \begin{bmatrix} 0 & 0 & 2 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 2 & 0 & 0 \\ 1 & 0 & 1 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 2 & 2 & 0 \\ 2 & 0 & 0 & 0 \\ 2 & 1 & 2 & 0 \\ 2 & 2 & 1 & 0 \end{bmatrix}
$$

The intrablock subgroups B_4 , B_5 , B_6 of second column and B_7 , B_8 , B_9 of the third (last) column can be computed as shown below.

 B_4 is obtained by adding the vector (0 0 0 1) to each of the $(B_1 + B_5 +$ row vectors of B_1 ;

 B_5 is obtained by adding the vector (0 0 0 1) to each of the totals); an row vectors of B_2 ;

 B_6 is obtained by adding the vector (0 0 0 1) to each of the generalize row vectors of B_3 ; and

 B_7 is obtained by adding the vector (0 0 0 2) to each of experiment the vectors of B_1 ;

 B_8 is obtained by adding the vector (0 0 0 2) to each of Solution. Fi the vectors of B_2 ;

 B_9 is obtained by adding the vector (0 0 0 2) to each of The key inc the vectors of B_3 ;

Thus, we have the complete layout of nine intrablock subgroups as shown below.

It is easy to verify that,

 $(B_1 + B_2 + B_3)$ *Vs*. $(B_4 + B_5 + B_6)$ *Vs*. $(B_7 + B_8 + B_9)$; confounds the 1 st effect, *ABCD* ; (column comparison)

 $(B_1 + B_4 + B_7)$ *Vs*. $(B_2 + B_5 + B_8)$ *Vs*. $(B_3 + B_6 + B_9)$; confounds the $2nd$ effect, *ABCD*²; (row comparison)

 $(B_1 + B_5 + B_9)$ *Vs*. $(B_2 + B_6 + B_7)$ *Vs*. $(B_3 + B_4 + B_8)$; confounds the $1st$ generalized effect, *ABCD* × *ABCD*² = *ABC* (comparing Itotals); and

 $(B_1 + B_6 + B_8)$ *Vs*. $(B_2 + B_4 + B_9)$ *Vs*. $(B_3 + B_5 + B_7)$; confounds the 2nd generalized effect, $\triangle ABCD \times (ABCD^2)^2 = D$ (comparing J-totals).

Example 2. Suppose we are to construct a $5³$ - factorial experiment where the factorial effects *ABC* and *ABC*² are confounded simultaneously.

Solution. First, we find the two incomplete blocks M_0 and M_0' corresponding confounded effects ABC and ABC^2 .

The key incomplete block M_0 confounded with *ABC* is given by,

 $M_0 = [V_1 \{5^0\}, V_2 \{5^1\}, a_u]_{5^{n-1} \times 3}$, with

 $V_1\{5^0\} = 5^0[0I_5 1I_5 2I_5 3I_5 4I_5]'$; $V_2\{5^1\} = 5[0I_1 1I_1 2I_1 3I_1 4I_1]'$ and the adjustment vector a_u can be obtained by solving the symbolic equation $x_1 + x_2 + x_3 = 0 \mod 5$, taking first two

values of x_1 and x_2 from the vectors V_1 and V_2 respectively for *ABC* .

Similarly, the key incomplete block M_0' confounded with and

 $ABC²$ is given by,

 $M_0' = [V_1 \{5^0\}, V_2 \{5^1\}, a_u]_{5^{n-1} \times 3}$, with

 $V_1\{5^0\} = 5^0[0I_5 1I_5 2I_5 3I_5 4I_5]'$; $V_2\{5^1\} = 5[0I_1 1I_1 2I_1 3I_1 4I_1]'$ A fter getting the intrabi and the adjustment vector a_u can be obtained by solving a_{net} the symbolic equation $x_1 + x_2 + 2x_3 = 0 \text{ mod } 5$, taking first two values of x_1 and x_2 from the vectors V_1 and V_2 respectively for ABC^2 .

Step 1.

Select the common elements (vectors) of M_0 and M_0 to find the key intrablock subgroup B_1 , as shown below.

$$
B_1 = \begin{bmatrix} 0 & 0 & 0 \\ 1 & 4 & 0 \\ 2 & 3 & 0 \\ 3 & 2 & 0 \\ 4 & 1 & 0 \end{bmatrix}
$$

Step 2.

We get the second intrablock subgroup B_2 by an addition of the vector (010) to each of the vectors of the key intrablock

and V_2 subgroup; B_2 is placed just below (column side) the key block B_1 .

Similarly, we get the third, fourth and fifth intrablocks B_3, B_4 and B_5 by addition the vectors (0 2 0), (0 3 0) and (0 4 0) to each of the vectors of the key intrablock subgroups respectively, shown below.

Step 3.

and V_2 (row vectors) of B_1 , B_2 , B_3 , B_4 and B_5 respectively. After getting the intrablock subgroups, B_1 , B_2 , B_3 , B_4 and B_5 we get the intrablock subgroups B_6 , B_7 , B_8 , B_9 and B_{10} by an addition of the vector $(0\ 0\ 1)$ to each of the vector elements

 $\begin{bmatrix} 0 & 2 & 4 \end{bmatrix}$ intrablock subgroups $B_{11}, B_{12}, B_{13}, B_{14}$ and B_{15} . Similarly, an addition of the vector (0 0 2) to each of the B_1, B_2, B_3, B_4 *and* B_5 will produce the

 $B_{16}, B_{17}, B_{18}, B_{19} \text{ and } B_{20}$; and $\begin{bmatrix} 0 & 3 & 1 \\ 0 & 4 & 3 \end{bmatrix}$ An addition of the vector (0 0 3) to each of the vector elements of B_1 , B_2 , B_3 , B_4 and B_5 will produce the intrablock subgroups

 $\begin{bmatrix} 1 & 3 & 3 \\ 1 & 4 & 0 \end{bmatrix}$ of B_1, B_2, B_3, B_4 and B_5 will produce the intrablock subgroups $1 \quad 2 \quad 1$ An addition of the vector (0 0 4) to each of the vector elements B_{21} , B_{22} , B_{23} , B_{24} and B_{25} , which completes the plan, shown

V. Conclusion

In this article, a general construction method has been developed for simultaneous confounding in p^n (p is prime) factorial experiment. The construction of q simultaneous confounding in p^n factorial experiment becomes easier and rewarding. The method is restricted to p^n factorial experiment when *p* is prime and it can be extended for a simultaneous confounding of three or more factorial effects.

........................

- 1. Fisher, R. A. (1926); The Arrangement of Field Experiments. Journal of the Ministry of Agriculture of Great Britain; 33, 503-513.
- 2. Fisher, R. A. (1935); The Design of Experiments. Oliver & Boyd, Edinburgh
- 3. Fisher, R. A. (1942); The theory of confounding in Factorial experiments in relation to the theory of Groups. Ann. Eugen., 11, 341-353
- 4. Bose, R. C. and K Kishan. (1940); On the problem of confounding in general symmetrical design. Sankhya 5, 21-36
- 5. Bose, R. C. (1947); Mathematical theory of the symmetrical factorial design. Sankhya, 8, 107-166
- 6. Kempthorne, O. (1947); A Simple Approach to Confounding and Fractional Replication in factorial experiments. Biometrika, 34, 255-272
- 7. Kempthorne, O. (1952); The design and Analysis of Experiments. John Wiley & Sons, Inc., New York
- 8. Das, M. N. (1964); A somewhat alternative approach for construction of symmetrical factorial designs and obtaining maximum numbers of factors. Calcutta Statistical Association Bulletin 13, 1-17
- Dean, A. M. and J. A. John, (1975); Single replicate factorial experiments in generalized cyclic designs: Symmetrical arrangements. JRSS, B 37, 63-71
- 10. Patterson, H. D. (1976); Generation of factorial designs. JRSS B 37, 175-179
- 11. Das, M. N. and N. C. Giri, (1984); Design and Analysis of Experiment, Dunhil publication.
- 12. Jalil, M. A; S. A. Mallick and M. S. Rahman, M. S. (July, 1990); Matrix method of Designing Layout in p^n - Factorial Experiments. Dhaka University Studies, B, **38 (2),** 123-128.
- 13. Jalil, M. A. and S. A. Mallick, (2010); Matrix method of Designing Asymmetrical Factorial Experiment. Dhaka Univ. J. Sci 58 (2);161-164, 2010.
- 14. Jalil, M. A. and S. A. Mallick, (2010); Matrix method of Designing Simultaneous Confounding of Two Factorial Effects in 3 *ⁿ* Factorial Experiment. Dhaka Univ. J. Sci **58 (2)**; 165-168, 2010.
- 15. Jalil, M. A. and S. A. Mallick, (2011); Matrix method of Designing Simultaneous confounding in a 5^n - Factorial Experiment. Dhaka Univ. J. Sci **59 (2)**; 163 – 166, 2011.
- 16. Jalil, M A; (2012); Linear Equation Method of Designing p *ⁿ* Factorial Experiment. Dhaka Univ. J. Sci **60 (1)**; 61 – 64, 2012.