Package ‘OPDOE’

October 12, 2022

Version 1.0-10

Title Optimal Design of Experiments

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Description Several function related to Experimental Design are implemented here, see ``Optimal Experimental Design with R'' by Rasch D. et. al (ISBN 9781439816974).

Imports mvtnorm, orthopolynom, nlme, crossdes, polynom

Depends gmp

License GPL (>= 2)

NeedsCompilation no

Repository CRAN

Date/Publication 2018-03-17 22:49:18 UTC

R topics documented:

`cattle` *Cattle data*

Description

milk fat performance (in kg per lactation) of heifers of three sires from Holstein Frisian cattle to select the sire with the highest breeding value for milk fat performance.

Usage

```
data(cattle)
```

Format

The format is: num [1:5, 1:3] 132 128 135 121 138 173 166 172 176 169 ...

Author(s)

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt

References

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt: Optimal Experimental Design with R, Chapman and Hall/CRC, 2011

Examples

```
data(cattle)
size.seq_select.mean(data=cattle,delta=10, P=0.95)
```

design.reg.polynom *Design for Polynomial Regression*

Description

Determines locations and number of replications for a polynomial regression design.

Needs specification of order of polynom, borders of intervall and total number of measurements as input.

Usage

```
design.regression.polynom(a, b, k, n)
design.reg.polynom(...)
```

Arguments

a	lower bound of interval
b	upper bound of interval
k	order of polynom
n	total number of planned measurements
...	only used for call wrapper `design.reg.polynom`

Details

Uses Legendre Polynomials to determine the support points for the design:

If $a = -1$, $b = 1$: places $k+1$ support points in $[-1, 1]$, located at the roots of $(1-x^2)\frac{dP_k(x)}{dx}$ where $P_k(x)$ is the Legendre polynomial of degree k).

Distributes the `n` measurements almost equally over the support points.

Value

Object of class `design.regression`

Note

`design.reg.polynom` is a call wrapper for backward compatibility for `design.regression.polynom`

Author(s)

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt

References

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt: Optimal Experimental Design with R, Chapman and Hall/CRC, 2011

Examples

```
x <- design.reg.polynom(10, 100, 3, 45)
x
```

`design.regression` *Regression Design Object*

Description

An `design.regression` object is created with `design.regression.polynom`

Arguments

	A `triangular.test` object is a list of
	character, currently only `"polynomial"` is implemented
`model` `locations`	choosen locations
`replications`	choosen replications per location
`interval`	vector of size 2 storing the given interval

Author(s)

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt

References

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt: Optimal Experimental Design with R, Chapman and Hall/CRC, 2011

See Also

`design.regression.polynom`

`had` *Stored Hadmard matrices*

Description

Some stored Hadmard matrices, used in `hadamard.matrix`

Details

Stored matrices from http://www2.research.att.com/~njas/hadamard/ filling the gaps up to 256 in `hadamard.matrix`, 260 is the next gap.

`heights` *male / female heights data*

Description

Body heights of male and female students collected in a classroom experiment.

Usage

```
data(heights)
```

Format

A data frame with 7 observations on the following 2 variables.

`female` a numeric vector

`male` a numeric vector

Author(s)

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt, Minghui Wang

References

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt: Optimal Experimental Design with R, Chapman and Hall/CRC, 2011

Examples

```
data(heights)
attach(heights)
tt <- triangular.test.norm(x=female[1:3],
   y=male[1:3], mu1=170,mu2=176,mu0=164,
   alpha=0.05, beta=0.2,sigma=7)
# Test is yet unfinished, add the remaining values:
tt <- update(tt,x=female[4:7], y=male[4:7])
# Test is finished now
```

`hemp` *Hemp data*

Description

age and height of hemp plants.

Usage

```
data(hemp)
```

Format

A data frame with 14 observations on the following 2 variables.

`x` a numeric vector

`y` a numeric vector

References

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt: Optimal Experimental Design with R, Chapman and Hall/CRC, 2011

`OPDOE-undocumented` *(still) undocumented functions*

Description

Undocumented / internal functions

Details

Some of these functions are not intended to be called by the user, others still lack their own documentation page. In the mean time see the referenced book.

References

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt: Optimal Experimental Design with R, Chapman and Hall/CRC, 2011

print.design.regression *Prints a regression design object*

Description

Print method for a design.regression object.

Usage

```
## S3 method for class 'design.regression'
print(x, epl = 6, ...)
```

Arguments

x	design.regression object
epl	integer, entries per line
...	additional print arguments

Author(s)

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt

References

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt: Optimal Experimental Design with R, Chapman and Hall/CRC, 2011

See Also

design.regression

print.triangular.test *Print method for Triangular Test Objects*

Description

Prints a triangular.test object.

Usage

```
## S3 method for class 'triangular.test'
print(x, ...)
```

Arguments

`x`	`triangular.test` object
`...`	additional paramters for `print`

Author(s)

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt

References

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt: Optimal Experimental Design with R, Chapman and Hall/CRC, 2011

See Also

`triangular.test.norm`, `triangular.test.prop`

`size.anova` *Design of Experiments for ANOVA*

Description

This function provides access to several functions returning the optimal number of levels and / or observations in different types of One-Way, Two-Way and Three-Way ANOVA.

Usage

```
size.anova(model, hypothesis = "", assumption = "",
    a = NULL, b = NULL, c = NULL, n = NULL, alpha, beta, delta, cases)
```

Arguments

`model`	A character string describing the model, allowed characters are `(>x)` and the letters `abcABC`, capital letters stand for random factors, lower case letters for fixed factors, `x` means cross classification, `>` nested classification, brackets `()` are used to specify mixed model, the term in brackets has to come first. Spaces are allowed. Examples: One-Way fixed: `a`, Two-Way: `axB`, `a>b`, Three-Way: `axbxc`, `axBxC`, `a>b>c`, `(axb)>C`, ...
`hypothesis`	Character string describiung Null hypothesis, can be omitted in most cases if it is clear that a test for no effects of factor A is performed, `"a"`. Other possibilities: `"axb"`, `"a>b"`, `"c"` and some more.
`assumption`	Character string. A few functions need an assumption on sigma, like `"sigma_AB=0,b=c"`, see the referenced book until this page is updated.
`a`	Number of levels of fixed factor A

b	Number of levels of fixed factor B
c	Number of levels of fixed factor C
n	Number of Observations
alpha	Risk of 1st kind
beta	Risk of 2nd kind
delta	The minimum difference to be detected
cases	Specifies whether the "maximin" or "maximin" sizes are to be determined.

Details

see chapter 3 in the referenced book

Value

named integer giving the desired size(s)

Note

Depending on the selected model and hypothesis omit one or two of the sizes a, b, c, n. The function then tries to get its optimal value.

Author(s)

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt, Minghui Wang

References

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt: Optimal Experimental Design with R, Chapman and Hall/CRC, 2011

Examples

```
size.anova(model="a",a=4,
      alpha=0.05,beta=0.1, delta=2, case="maximin")
size.anova(model="a",a=4,
      alpha=0.05,beta=0.1, delta=2, case="minimin")

size.anova(model="axb", hypothesis="a", a=6, b=4,
           alpha=0.05,beta=0.1, delta=1, cases="maximin")
size.anova(model="axb", hypothesis="a", a=6, b=4,
           alpha=0.05,beta=0.1, delta=1, cases="maximin")

size.anova(model="axb", hypothesis="axb", a=6, b=4,
           alpha=0.05,beta=0.1, delta=1, cases="minimin")
size.anova(model="axb", hypothesis="axb", a=6, b=4,
           alpha=0.05,beta=0.1, delta=1, cases="minimin")

size.anova(model="axBxC",hypothesis="a",
           assumption="sigma_AC=0,b=c",a=6,n=2,
```

```
           alpha=0.05, beta=0.1, delta=0.5, cases="maximin")
size.anova(model="axBxC",hypothesis="a",
           assumption="sigma_AC=0,b=c",a=6,n=2,
           alpha=0.05, beta=0.1, delta=0.5, cases="minimin")

size.anova(model="a>B>c", hypothesis="c",a=6, b=2, c=4,
           alpha=0.05, beta=0.1, delta=0.5, case="maximin")
size.anova(model="a>B>c", hypothesis="c",a=6, b=20, c=4,
           alpha=0.05, beta=0.1, delta=0.5, case="maximin")

size.anova(model="a>B>c", hypothesis="c",a=6, b=NA, c=4,
           alpha=0.05, beta=0.1, delta=0.5, case="maximin")

size.anova(model="(axb)>c", hypothesis="a",a=6, b=5, c=4,
           alpha=0.05, beta=0.1, delta=0.5, case="maximin")
size.anova(model="(axb)>c", hypothesis="a",a=6, b=5, c=4,
           alpha=0.05, beta=0.1, delta=0.5, case="minimin")

size.anova(model="(axb)>c", hypothesis="a",a=6, b=5, c=4,
           alpha=0.05, beta=0.1, delta=0.5, case="maximin")
size.anova(model="(axb)>c", hypothesis="a",a=6, b=5, c=4,
           alpha=0.05, beta=0.1, delta=0.5, case="minimin")
```

`size_a.three_way` *Three-way analysis of variance – mixed classification* $(A \times B) \succ C$ *model III and VII*

Description

Returns the optimal number of levels for factor A (and B).

Usage

```
size_a.three_way_mixed_cxbina.model_3_c(alpha, beta, delta, b, c, n, cases)
size_a.three_way_mixed_cxbina.model_7_c(alpha, beta, delta, b, c, n, cases)
size_ab.three_way_mixed_cxbina.model_7_c(alpha, beta, delta, c, n, cases)
```

Arguments

alpha	Risk of 1st kind
beta	Risk of 2nd kind
delta	The minimum difference to be detected
b	Number of levels of fixed factor B
c	Number of levels of fixed factor C
n	Number of replications
cases	Specifies whether the "maximin" or "maximin" sizes are to be determined

Details

see chapter 3 in the referenced book

Value

Integer(s) giving the size(s).

Note

Better use `size.anova` which allows a cleaner notation.

Author(s)

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt, Minghui Wang

References

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt: Optimal Experimental Design with R, Chapman and Hall/CRC, 2011

See Also

`size.anova`

Examples

```
size_a.three_way_mixed_cxbina.model_3_c(0.05, 0.1, 0.5, 5, 4, 1, "maximin")
size_a.three_way_mixed_cxbina.model_3_c(0.05, 0.1, 0.5, 5, 4, 1, "minimin")
size_a.three_way_mixed_cxbina.model_7_c(0.05, 0.1, 0.5, 5, 4, 1, "maximin")
size_a.three_way_mixed_cxbina.model_7_c(0.05, 0.1, 0.5, 5, 4, 1, "minimin")
size_ab.three_way_mixed_cxbina.model_7_c(0.05,0.1,0.50, 5,2,  "maximin")
size_ab.three_way_mixed_cxbina.model_7_c(0.05,0.1,0.50, 5,2,  "minimin")
```

---

size_b.three_way   *Three-way analysis of variance – nested and mixed classification $A \succ B \succ C$ and $(A \times B) \succ C$ model III, IV and VII*

Description

Returns the optimal number of levels for factor B.

Usage

```
size_b.three_way_mixed_ab_in_c.model_3_a(alpha, beta, delta, a, c, n, cases)
```

Arguments

alpha	Risk of 1st kind
beta	Risk of 2nd kind
delta	The minimum difference to be detected
a	Number of levels of fixed factor A
c	Number of levels of fixed factor C
n	Number of replications
cases	Specifies whether the "maximin" or "maximin" sizes are to be determined

Details

see chapter 3 in the referenced book

Value

Integer giving the size.

Note

Better use size.anova which allows a cleaner notation.

Author(s)

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt, Minghui Wang

References

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt: Optimal Experimental Design with R, Chapman and Hall/CRC, 2011

See Also

size.anova

Examples

```
size_b.three_way_mixed_ab_in_c.model_3_a(0.05, 0.1, 0.5, 6, 5, 1, "maximin")
size_b.three_way_mixed_ab_in_c.model_3_a(0.05, 0.1, 0.5, 6, 5, 1, "minimin")
size_b.three_way_mixed_cxbina.model_4_a(0.05, 0.1, 0.5, 6, 4, 1, "maximin")
size_b.three_way_mixed_cxbina.model_4_a(0.05, 0.1, 0.5, 6, 4, 1, "minimin")
size_b.three_way_mixed_cxbina.model_4_c(0.05, 0.1, 0.5, 6, 4, 1, "maximin")
size_b.three_way_mixed_cxbina.model_4_c(0.05, 0.1, 0.5, 6, 4, 1, "minimin")
size_b.three_way_mixed_cxbina.model_4_axc(0.05, 0.1, 0.5, 6, 4, 1, "maximin")
size_b.three_way_mixed_cxbina.model_4_axc(0.05, 0.1, 0.5, 6, 4, 1, "minimin")
size_b.three_way_nested.model_6_a(0.05, 0.1, 0.5, 6, 4, 2, "maximin")
size_b.three_way_nested.model_6_a(0.05, 0.1, 0.5, 6, 4, 2, "minimin")
```

`size_b.two_way` *Design for Two-Way ANOVA*

Description

Returns the optimal number of obervations per level of factor B.

Usage

```
size_b.two_way_cross.mixed_model_a_fixed_a(alpha, beta, delta, a, n, cases)
size_b.two_way_nested.b_random_a_fixed_a(alpha, beta, delta, a, cases)
```

Arguments

`alpha`	Risk of 1st kind
`beta`	Risk of 2nd kind
`delta`	The minimum difference to be detected
`a`	Number of levels of fixed factor A
`n`	Number of replications
`cases`	Specifies whether the `"maximin"` or `"maximin"` sizes are to be determined

Details

see chapter 3 in the referenced book

Value

Integer giving the size.

Note

Better use `size.anova` which allows a cleaner notation.

Author(s)

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt, Minghui Wang

References

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt: Optimal Experimental Design with R, Chapman and Hall/CRC, 2011

See Also

`size.anova`

Examples

```
size_b.two_way_cross.mixed_model_a_fixed_a(0.05,0.1, 1, 6, 1, "maximin")
size_b.two_way_cross.mixed_model_a_fixed_a(0.05,0.1, 1, 6, 1, "minimin")
size_b.two_way_cross.mixed_model_a_fixed_a(0.05,0.1, 1, 6, 2, "maximin")
size_b.two_way_cross.mixed_model_a_fixed_a(0.05,0.1, 1, 6, 2, "minimin")
size_b.two_way_nested.b_random_a_fixed_a(0.05, 0.1, 1, 6, "maximin")
size_b.two_way_nested.b_random_a_fixed_a(0.05, 0.1, 1, 6, "minimin")
```

`size_bc.three_way` *Three-way analysis of variance – cross classification (A in B) x C – model IV, Three-way analysis of variance – mixed classification (A in B) x C model VI*

Description

Returns the optimal number of levels for factor B and C.

Usage

```
size_bc.three_way_cross.model_4_a_case1(alpha, beta, delta, a, n, cases)
size_bc.three_way_cross.model_4_a_case2(alpha, beta, delta, a, n, cases)
size_bc.three_way_mixed_cxbina.model_6_a_case1(alpha, beta, delta, a, n, cases)
size_bc.three_way_mixed_cxbina.model_6_a_case2(alpha, beta, delta, a, n, cases)
```

Arguments

`alpha`	Risk of 1st kind
`beta`	Risk of 2nd kind
`delta`	The minimum difference to be detected
`a`	Number of levels of fixed factor A
`n`	Number of replications
`cases`	Specifies whether the `"maximin"` or `"maximin"` sizes are to be determined

Details

see chapter 3 in the referenced book

Value

Integers giving the sizes.

Note

Better use `size.anova` which allows a cleaner notation.

Author(s)

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt, Minghui Wang

References

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt: Optimal Experimental Design with R, Chapman and Hall/CRC, 2011

See Also

size.anova

Examples

```
size_bc.three_way_cross.model_4_a_case1(0.05, 0.1, 0.5, 6, 2, "maximin")
size_bc.three_way_cross.model_4_a_case1(0.05, 0.1, 0.5, 6, 2, "minimin")
size_bc.three_way_cross.model_4_a_case1(0.05, 0.1, 1, 6, 2, "maximin")
size_bc.three_way_cross.model_4_a_case1(0.05, 0.1, 1, 6, 2, "minimin")
size_bc.three_way_cross.model_4_a_case2(0.05, 0.1, 0.5, 6, 2, "maximin")
size_bc.three_way_cross.model_4_a_case2(0.05, 0.1, 0.5, 6, 2, "minimin")
size_bc.three_way_cross.model_4_a_case2(0.05, 0.1, 1, 6, 2, "maximin")
size_bc.three_way_cross.model_4_a_case2(0.05, 0.1, 1, 6, 2, "minimin")
size_bc.three_way_mixed_cxbina.model_6_a_case1(0.05, 0.1, 0.5, 6, 2, "maximin")
size_bc.three_way_mixed_cxbina.model_6_a_case1(0.05, 0.1, 0.5, 6, 2, "minimin")
size_bc.three_way_mixed_cxbina.model_6_a_case2(0.05, 0.1, 0.5, 6,  2, "maximin")
size_bc.three_way_mixed_cxbina.model_6_a_case2(0.05, 0.1, 0.5, 6,  2, "minimin")
```

---

size_c.three_way — *Three-way analysis of variance – several cross-, nested and mixed classifications.*

Description

Returns the optimal number of levels for .

Usage

```
size_c.three_way_cross.model_3_a          (alpha, beta, delta, a, b, n, cases)
size_c.three_way_cross.model_3_axb        (alpha, beta, delta, a, b, n, cases)
size_c.three_way_mixed_ab_in_c.model_5_a  (alpha, beta, delta, a, b, n, cases)
size_c.three_way_mixed_ab_in_c.model_5_axb(alpha, beta, delta, a, b, n, cases)
size_c.three_way_mixed_ab_in_c.model_5_b  (alpha, beta, delta, a, b, n, cases)
size_c.three_way_mixed_ab_in_c.model_6_b  (alpha, beta, delta, a, b, n, cases)
size_c.three_way_mixed_cxbina.model_5_a   (alpha, beta, delta, a, b, n, cases)
size_c.three_way_mixed_cxbina.model_5_b   (alpha, beta, delta, a, b, n, cases)
size_c.three_way_mixed_cxbina.model_7_b   (alpha, beta, delta, a, b, n, cases)
size_c.three_way_nested.model_5_a         (alpha, beta, delta, a, b, n, cases)
size_c.three_way_nested.model_5_b         (alpha, beta, delta, a, b, n, cases)
size_c.three_way_nested.model_7_b         (alpha, beta, delta, a, b, n, cases)
```

Arguments

alpha	Risk of 1st kind
beta	Risk of 2nd kind
delta	The minimum difference to be detected
a	Number of levels of fixed factor A
b	Number of levels of fixed factor B
n	Number of replications
cases	Specifies whether the "maximin" or "maximin" sizes are to be determined

Details

see chapter 3 in the referenced book

Value

integer, desired size of factor C

Note

Better use size.anova which allows a cleaner notation.

Author(s)

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt, Minghui Wang

References

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt: Optimal Experimental Design with R, Chapman and Hall/CRC, 2011

See Also

size.anova

Examples

```
size_c.three_way_cross.model_3_a(0.05, 0.1, 0.5, 6, 5, 2, "maximin")
size_c.three_way_cross.model_3_a(0.05, 0.1, 0.5, 6, 5, 2, "minimin")

size_c.three_way_cross.model_3_axb(0.05, 0.1, 0.5, 6, 5, 2, "maximin")
size_c.three_way_cross.model_3_axb(0.05, 0.1, 0.5, 6, 5, 2, "minimin")

size_c.three_way_mixed_ab_in_c.model_5_a(0.05, 0.1, 0.5, 6, 5, 1, "maximin")
size_c.three_way_mixed_ab_in_c.model_5_a(0.05, 0.1, 0.5, 6, 5, 1, "minimin")

size_c.three_way_mixed_ab_in_c.model_5_axb(0.05, 0.1, 0.5, 6, 5, 1, "maximin")
size_c.three_way_mixed_ab_in_c.model_5_axb(0.05, 0.1, 0.5, 6, 5, 1, "minimin")

size_c.three_way_mixed_ab_in_c.model_5_b(0.05, 0.1, 0.5, 6, 5, 1, "maximin")
```

```
size_c.three_way_mixed_ab_in_c.model_5_b(0.05, 0.1, 0.5, 6, 5, 1, "minimin")

size_c.three_way_mixed_ab_in_c.model_6_b(0.05, 0.1, 0.5, 6, 5, 1, "maximin")
size_c.three_way_mixed_ab_in_c.model_6_b(0.05, 0.1, 0.5, 6, 5, 1, "minimin")

size_c.three_way_mixed_cxbina.model_5_a(0.05, 0.1, 0.5, 6, 5, 2, "maximin")
size_c.three_way_mixed_cxbina.model_5_a(0.05, 0.1, 0.5, 6, 5, 2, "minimin")

size_c.three_way_mixed_cxbina.model_5_b(0.05, 0.1, 0.5, 6, 5, 2, "maximin")
size_c.three_way_mixed_cxbina.model_5_b(0.05, 0.1, 0.5, 6, 5, 2, "minimin")

size_c.three_way_mixed_cxbina.model_7_b(0.05, 0.1, 0.5, 6, 5, 2, "maximin")
size_c.three_way_mixed_cxbina.model_7_b(0.05, 0.1, 0.5, 6, 5, 2, "minimin")

size_c.three_way_nested.model_5_a(0.05, 0.1, 0.5, 6, 5, 2, "maximin")
size_c.three_way_nested.model_5_a(0.05, 0.1, 0.5, 6, 5, 2, "minimin")

size_c.three_way_nested.model_5_b(0.05, 0.1, 0.5, 6, 5, 2, "maximin")
size_c.three_way_nested.model_5_b(0.05, 0.1, 0.5, 6, 5, 2, "minimin")

size_c.three_way_nested.model_7_b(0.05, 0.1, 0.5, 6, 4, 1, "maximin")
size_c.three_way_nested.model_7_b(0.05, 0.1, 0.5, 6, 4, 1, "minimin")
```

---

size_n.one_way.model_1 — *Design for One-Way ANOVA*

Description

Returns the optimal number of obervations per level of factor A.

Usage

```
size_n.one_way.model_1(alpha, beta, delta, a, cases)
```

Arguments

`alpha`	Risk of 1st kind
`beta`	Risk of 2nd kind
`delta`	The minimum difference to be detected
`a`	Number of levels of fixed factor A
`cases`	Specifies whether the `"maximin"` or `"maximin"` sizes are to be determined

Details

see chapter 3 in the referenced book

Value

Integer giving the size.

Note

Better use size.anova which allows a cleaner notation.

Author(s)

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt, Minghui Wang

References

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt: Optimal Experimental Design with R, Chapman and Hall/CRC, 2011

See Also

size.anova

Examples

```
size_n.one_way.model_1(0.05,0.1, 2, 4, "maximin")
size_n.one_way.model_1(0.05,0.1, 2, 4, "minimin")
```

`size_n.three_way` *Design for Three-Way ANOVA*

Description

Returns the optimal number of obervations per level of each factor.

Usage

```
size_n.three_way_cross.model_1_a          (alpha, beta, delta, a, b, c, cases)
size_n.three_way_cross.model_1_axb        (alpha, beta, delta, a, b, c, cases)
size_n.three_way_cross.model_1_axbxc      (alpha, beta, delta, a, b, c, cases)
size_n.three_way_mixed_ab_in_c.model_1_a  (alpha, beta, delta, a, b, c, cases)
size_n.three_way_mixed_ab_in_c.model_1_b  (alpha, beta, delta, a, b, c, cases)
size_n.three_way_mixed_ab_in_c.model_1_c  (alpha, beta, delta, a, b, c, cases)
size_n.three_way_mixed_ab_in_c.model_3_c  (alpha, beta, delta, a, b, c, cases)
size_n.three_way_mixed_ab_in_c.model_4_c  (alpha, beta, delta, a, b, c, cases)
size_n.three_way_mixed_cxbina.model_1_a   (alpha, beta, delta, a, b, c, cases)
size_n.three_way_mixed_cxbina.model_1_axc (alpha, beta, delta, a, b, c, cases)
size_n.three_way_mixed_cxbina.model_1_b   (alpha, beta, delta, a, b, c, cases)
size_n.three_way_mixed_cxbina.model_1_bxc (alpha, beta, delta, a, b, c, cases)
size_n.three_way_mixed_cxbina.model_1_c   (alpha, beta, delta, a, b, c, cases)
size_n.three_way_mixed_cxbina.model_3_b   (alpha, beta, delta, a, b, c, cases)
```

```
size_n.three_way_mixed_cxbina.model_3_bxc (alpha, beta, delta, a, b, c, cases)
size_n.three_way_nested.model_1_a         (alpha, beta, delta, a, b, c, cases)
size_n.three_way_nested.model_1_b         (alpha, beta, delta, a, b, c, cases)
size_n.three_way_nested.model_1_c         (alpha, beta, delta, a, b, c, cases)
size_n.three_way_nested.model_3_b         (alpha, beta, delta, a, b, c, cases)
size_n.three_way_nested.model_3_c         (alpha, beta, delta, a, b, c, cases)
size_n.three_way_nested.model_4_a         (alpha, beta, delta, a, b, c, cases)
size_n.three_way_nested.model_8_c         (alpha, beta, delta, a, b, c, cases)
```

Arguments

`alpha`	Risk of 1st kind
`beta`	Risk of 2nd kind
`delta`	The minimum difference to be detected
`a`	Number of levels of fixed factor A
`b`	Number of levels of fixed factor B
`c`	Number of levels of fixed factor C
`cases`	Specifies whether the `"maximin"` or `"maximin"` sizes are to be determined

Details

see chapter 3 in the referenced book

Value

Integer giving the size.

Note

Better use `size.anova` which allows a cleaner notation.

Author(s)

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt, Minghui Wang

References

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt: Optimal Experimental Design with R, Chapman and Hall/CRC, 2011

See Also

`size.anova`

Examples

```
size_n.three_way_cross.model_1_a(0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_cross.model_1_a(0.05, 0.1, 0.5, 6, 5, 4, "minimin")
size_n.three_way_cross.model_1_axb(0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_cross.model_1_axb(0.05, 0.1, 0.5, 6, 5, 4, "minimin")
size_n.three_way_cross.model_1_axbxc(0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_cross.model_1_axbxc(0.05, 0.1, 0.5, 6, 5, 4, "minimin")
size_n.three_way_mixed_ab_in_c.model_1_a(0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_mixed_ab_in_c.model_1_a(0.05, 0.1, 0.5, 6, 5, 4, "minimin")
size_n.three_way_mixed_ab_in_c.model_1_axb(0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_mixed_ab_in_c.model_1_axb(0.05, 0.1, 0.5, 6, 5, 4, "minimin")
size_n.three_way_mixed_ab_in_c.model_1_b(0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_mixed_ab_in_c.model_1_b(0.05, 0.1, 0.5, 6, 5, 4, "minimin")
size_n.three_way_mixed_ab_in_c.model_1_c(0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_mixed_ab_in_c.model_1_c(0.05, 0.1, 0.5, 6, 5, 4, "minimin")
size_n.three_way_mixed_ab_in_c.model_3_c(0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_mixed_ab_in_c.model_3_c(0.05, 0.1, 0.5, 6, 5, 4, "minimin")
size_n.three_way_mixed_ab_in_c.model_4_c(0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_mixed_ab_in_c.model_4_c(0.05, 0.1, 0.5, 6, 5, 4, "minimin")
size_n.three_way_mixed_cxbina.model_1_a(0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_mixed_cxbina.model_1_a(0.05, 0.1, 0.5, 6, 5, 4, "minimin")
size_n.three_way_mixed_cxbina.model_1_axc(0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_mixed_cxbina.model_1_axc(0.05, 0.1, 0.5, 6, 5, 4, "minimin")
size_n.three_way_mixed_cxbina.model_1_b(0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_mixed_cxbina.model_1_b(0.05, 0.1, 0.5, 6, 5, 4, "minimin")
size_n.three_way_mixed_cxbina.model_1_bxc(0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_mixed_cxbina.model_1_bxc(0.05, 0.1, 0.5, 6, 5, 4, "minimin")
size_n.three_way_mixed_cxbina.model_1_c(0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_mixed_cxbina.model_1_c(0.05, 0.1, 0.5, 6, 5, 4, "minimin")
size_n.three_way_mixed_cxbina.model_3_b(0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_mixed_cxbina.model_3_b(0.05, 0.1, 0.5, 6, 5, 4, "minimin")
size_n.three_way_mixed_cxbina.model_3_bxc (0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_mixed_cxbina.model_3_bxc (0.05, 0.1, 0.5, 6, 5, 4, "minimin")
size_n.three_way_nested.model_1_a(0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_nested.model_1_a(0.05, 0.1, 0.5, 6, 5, 4, "minimin")
size_n.three_way_nested.model_1_b(0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_nested.model_1_b(0.05, 0.1, 0.5, 6, 5, 4, "minimin")
size_n.three_way_nested.model_1_c(0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_nested.model_1_c(0.05, 0.1, 0.5, 6, 5, 4, "minimin")
size_n.three_way_nested.model_3_b(0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_nested.model_3_b(0.05, 0.1, 0.5, 6, 5, 4, "minimin")
size_n.three_way_nested.model_3_c(0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_nested.model_3_c(0.05, 0.1, 0.5, 6, 5, 4, "minimin")
size_n.three_way_nested.model_4_c(0.05, 0.1, 0.5, 6, NA, 4, "maximin")
size_n.three_way_nested.model_4_c(0.05, 0.1, 0.5, 6, NA, 4, "minimin")
size_n.three_way_nested.model_8_c(0.05, 0.1, 0.5, 6, 5, 4, "maximin")
size_n.three_way_nested.model_8_c(0.05, 0.1, 0.5, 6, 5, 4, "minimin")
```

---

size_n.two_way *Design for Two-Way ANOVA*

Description

Returns the optimal number of obervations per level of factor A.

Usage

```
size_n.two_way_cross.model_1_a(alpha, beta, delta, a, b, cases)
size_n.two_way_cross.model_1_axb(alpha, beta, delta, a, b, cases)
size_n.two_way_nested.model_1_test_factor_a(alpha, beta, delta, a, b, cases)
size_n.two_way_nested.model_1_test_factor_b(alpha, beta, delta, a, b, cases)
size_n.two_way_nested.a_random_b_fixed_b(alpha, beta, delta, a, b, cases)
```

Arguments

alpha	Risk of 1st kind
beta	Risk of 2nd kind
delta	The minimum difference to be detected
a	Number of levels of fixed factor A
b	Number of levels of fixed factor B
cases	Specifies whether the "maximin" or "maximin" sizes are to be determined

Details

see chapter 3 in the referenced book

Value

Integer giving the size.

Note

Better use size.anova which allows a cleaner notation.

Author(s)

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt, Minghui Wang

References

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt: Optimal Experimental Design with R, Chapman and Hall/CRC, 2011

See Also

size.anova

Examples

```
size_n.two_way_cross.model_1_a(0.05,0.1, 1, 6, 4, "maximin")
size_n.two_way_cross.model_1_a(0.05,0.1, 1, 6, 4, "minimin")
size_n.two_way_cross.model_1_axb(0.05,0.1, 1, 6, 4, "maximin")
size_n.two_way_cross.model_1_axb(0.05,0.1, 1, 6, 4, "minimin")
size_n.two_way_nested.model_1_test_factor_a(0.05, 0.1, 1, 6, 4, "maximin")
size_n.two_way_nested.model_1_test_factor_a(0.05, 0.1, 1, 6, 4, "minimin")
size_n.two_way_nested.a_random_b_fixed_b(0.05, 0.1, 1, 2, 10, "maximin")
size_n.two_way_nested.a_random_b_fixed_b(0.05, 0.1, 1, 2, 10, "minimin")
size_n.two_way_nested.a_random_b_fixed_b(0.05, 0.1, 1, 3, 10, "maximin")
size_n.two_way_nested.a_random_b_fixed_b(0.05, 0.1, 1, 3, 10, "minimin")
size_n.two_way_nested.a_random_b_fixed_b(0.05, 0.1, 1, 10, 10, "maximin")
size_n.two_way_nested.a_random_b_fixed_b(0.05, 0.1, 1, 10, 10, "minimin")
```

`triangular.test` *Triangular Test Object*

Description

An `triangular.test` object is created with `triangular.test.norm` or `triangular.test.prop`

Arguments

	A `triangular.test` object is a list of
	data for group 1
`y`	data for group 2
`n`	size of group 1
`m`	size of group 2
`alpha`	risk of 1st kind
`beta`	risk of 2nd kind
`dist`	character, either `"normal"` or `"bernoulli"`, describing the type of triangiular test
`sample`	character, `"one"` or `"two"`
`kind`	character, `"one-sided"` or `"two-sided"`
`p0`	parameter describing the Null hypothesis, see `triangular.test.prop`
`p1`	...
`p2`	...
`mu0`	parameter describing the Null hypothesis, see `triangular.test.norm`
`mu1`	...
`mu2`	...
`result`	character, outcome of the test, `"H0"` or `"H1"`
`step`	total number of steps and some more components for internal use.

Author(s)

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt

References

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt: Optimal Experimental Design with R, Chapman and Hall/CRC, 2011

See Also

`triangular.test.norm`, `triangular.test.prop`

`triangular.test.norm` *Triangular Test for Normal Data*

Description

Performs a sequential test, compares means of two normally distributed groups.

Usage

```
triangular.test.norm(x, y = NULL, mu0 = NULL, mu1, mu2 = NULL,
                     delta = NULL, sigma = NULL, sigma2 = NULL,
                     alpha = 0.05, beta = 0.1, plot = TRUE)
```

Arguments

`x`	initial data for group `x`, at least 1 entry.
`y`	initial data for group `y`, at least 1 entry for a two sample test, otherwise omitted.
`mu0`	specifies Null and alternative hypothesis, see Details below.
`mu1`	specifies Null and alternative hypothesis, see Details below.
`mu2`	specifies Null and alternative hypothesis, see Details below.
`delta`	The minimum difference to be detected, alternative way to specify `mu2=m1+delta`, see above, use either this or `mu2`.
`sigma`	prior sigma.
`sigma2`	prior sigma for group 2 if different than for grouop 1.
`alpha`	Risk of 1st kind
`beta`	Risk of 2nd kind
`plot`	logical, indicates whether a initial plot should be generated.

Details

One-sample:

This function performs a one- or two-sided sequential Test for $\mu =$ mu1 versus

$\mu >$ mu2, if mu2 > mu1 (one-sided)

$\mu <$ mu2, if mu2 < mu1 (one-sided)

$\mu <$ mu0 or $\mu >$ mu2, if mu2 > mu1 and mu0 < mu1 (two-sided, possibly unsymmetric)

Two-sample:

This function performs a one- or two-sided sequential Test for equal means $\mu_1 =$ mu1 $\mu_2 =$ mu1 in both groups versus

$\mu_2 >$ mu2, if mu2 > mu1 (one-sided)

$\mu_2 <$ mu2, if mu2 < mu1 (one-sided)

$\mu_2 <$ mu0 or $\mu_2 >$ mu2, if mu2 > mu1 and mu0 < mu1 (two-sided, possibly unsymmetric)

Value

An object of class triangular.test, to be used for later update steps.

Note

A two-sided test may be specified by supplying both mu1 and mu2, even unsymmetric if needed.

Author(s)

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt

References

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt: Optimal Experimental Design with R, Chapman and Hall/CRC, 2011

See Also

triangular.test, triangular.test.prop, update.triangular.test

Examples

```
data(heights)
attach(heights)
# a symmetric two sided alternative:
tt <- triangular.test.norm(x=female[1:3],
   y=male[1:3], mu1=170,mu2=176,mu0=164,
   alpha=0.05, beta=0.2,sigma=7)
# Test is yet unfinished, add the remaining values step by step:
tt <- update(tt,x=female[4])
tt <- update(tt,y=male[4])
tt <- update(tt,x=female[5])
tt <- update(tt,y=male[5])
```

```
tt <- update(tt,x=female[6])
tt <- update(tt,y=male[6])
tt <- update(tt,x=female[7])
tt <- update(tt,y=male[7])
# Test is finished now
# an unsymmetric two sided alternative:
tt2 <- triangular.test.norm(x=female[1:3],
   y=male[1:3], mu1=170,mu2=180,mu0=162,
   alpha=0.05, beta=0.2,sigma=7)
tt2 <- update(tt2,x=female[4])
```

---

triangular.test.prop *Triangular Test for Bernoulli Data*

Description

Performs a sequential test, compares probabilities in two groups.

Usage

```
triangular.test.prop(x, y = NULL, p0 = NULL, p1 = NULL, p2 = NULL, alpha
= 0.05, beta = 0.1, delta = NULL, plot = TRUE)
```

Arguments

`x`	initial data for group `x`, at least 1 entry, values restricted to 0 and 1.
`y`	initial data for group `y`, at least 1 entry for a two sample test, otherwise omitted, values restricted to 0 and 1.
`p0`	specifies Null and alternative hypothesis, see Details below.
`p1`	specifies Null and alternative hypothesis, see Details below.
`p2`	specifies Null and alternative hypothesis, see Details below.
`alpha`	Risk of 1st kind
`beta`	Risk of 2nd kind
`plot`	logical, indicates whether a initial plot should be generated.
`delta`	The minimum difference to be detected, alternative way to specify `p2=p1+delta`, see above, use either this or `p2`.

Details

One-sample:

This function performs a one- or two-sided sequential Test for $p =$ `p1` versus

$p >$ `p2`, if `p2` > `p1` (one-sided)

$p <$ `p2`, if `p2` < `p1` (one-sided)

$p <$ `p0` or $p >$ `p2`, if `p2` > `p1` and `p0` < `p1` (two-sided, possibly unsymmetric)

Two-sample:

This function performs a one- or two-sided sequential Test for equal proportions $p_1 = \texttt{p1}$ $p_2 = \texttt{p1}$ versus

$p_2 > \texttt{p2}$, if p2 > p1 (one-sided)

$p_2 < \texttt{p2}$, if p2 < p1 (one-sided)

$p_2 < \texttt{p0}$ or $p_2 > \texttt{p2}$, if p2 > p1 and p0 < p1 (two-sided, possibly unsymmetric)

Value

An object of class triangular.test, to be used for later update steps.

Note

A two-sided test may be specified by supplying both p1 and p2, even unsymmetric if needed.

Author(s)

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt

References

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt: Optimal Experimental Design with R, Chapman and Hall/CRC, 2011

See Also

triangular.test, triangular.test.norm, update.triangular.test

Examples

```
data(heights)
attach(heights)
male180 <- as.integer(male>180)
female164 <- as.integer(female>164)
sum(male180)/length(male180)
tt <- triangular.test.prop(x=female164[1:3],
   y=male180[1:3], p1=0.4,p2=0.8,p0=0.1,
   alpha=0.05, beta=0.2)
tt <- update(tt,x=female164[4])
tt <- update(tt,y=male180[4])
tt <- update(tt,x=female164[5])
sum(female164)/length(female164)
```

`update.triangular.test` *Print method for Triangular Test Objects*

Description

Updates a `triangular.test` object and executes one or more steps in the sequence of tests.

Usage

```
## S3 method for class 'triangular.test'
update(object, x=NULL, y=NULL, initial=FALSE,
plot="last", recursive=FALSE, ...)
```

Arguments

`object`	`triangular.test` object
`x`	data for group 1
`y`	data for group 2
`initial`	logical, used internally for creating a `triangular.test` object
`plot`	character, `"all"`: plot all intermediate steps, `"last"`: plot only the last state
`recursive`	logical, used internally to decide wether a plot should be generated (will be omitted if recursively called)
`...`	additional parameters for `update`

Author(s)

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt

References

Dieter Rasch, Juergen Pilz, L.R. Verdooren, Albrecht Gebhardt: Optimal Experimental Design with R, Chapman and Hall/CRC, 2011

See Also

`triangular.test.norm`, `triangular.test.prop`

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