

Contents

13	ANALYSIS OF VARIANCE (I): CONSTRUCTION AND USE OF MODEL, DESIGN, AND ANALYSIS	593
13.1	Introduction, 593	
13.2	Residual Variation, 594	
13.3	Factors, 596	
13.4	One-way Classification, 596	
13.5	The Analysis—Parametric Model, 599	
13.6	The Analysis—Component-of-Variance Model, 604	
*13.7	The Analysis—Randomization Model, 614	
13.8	Two Factors—Hierarchal (Nested) Classification and Cross-Classification, 618	
13.9	Analysis of Nested Classifications—Parametric Model, 624	
13.10	Analysis of Nested Classifications—Component-of-Variance Model, 627	
13.11	Analysis of Cross-Classifications—Parametric Model, 632	
13.12	Analysis of Cross-Classifications—Component-of-Variance Model, 638	
13.13	Calculation and Presentation of Analyses of Variance, 641	
13.14	Ancillary Techniques, 648	
13.15	Linear Comparisons, 661	
*13.16	The General Linear Hypothesis, 669	
13.17	Regression Analysis—One Independent Variable, 680	
13.18	Test for Departure from Linearity, 685	
13.19	One-way Classification—Bivariate Observations, 692	
13.20	Analysis of Covariance, 696	
	<i>References, 699</i>	
	<i>Exercises, 699</i>	

14	ANALYSIS OF VARIANCE (II): MODIFIED AND HIGHER ORDER DESIGNS	714
14.1	Introduction, 714	
14.2	Incomplete Randomized Blocks, 715	
14.3	Symmetrical Balanced Incomplete Block Designs, 722	
14.4	Latin Squares, 725	
14.5	Youden Squares, 738	
14.6	Completely Hierarchical Designs, 743	
14.7	Completely Crossed Designs, 747	
14.8	Mixed Models and Designs, 750	
14.9	Covariance Techniques, 771	
*14.10	Choice of Variables, 774	
	<i>References, 777</i>	
	<i>Exercises, 777</i>	
15	ANALYSIS OF VARIANCE (III): FACTORIAL DESIGNS	794
15.1	Introduction, 794	
15.2	k Factors—Each at Two Levels, 795	
15.3	Confounding in a 2^k Experiment, 810	
15.4	Fractional Replication, 825	
15.5	Factors at Three Levels, 837	
15.6	Tables for Fractional Replicates of 2^k , 3^k , and $2^k \times 3^l$ Experiments, 846	
15.7	Split-Plot Experiments, 847	
15.8	Concluding Remarks, 855	
	<i>References, 856</i>	
	<i>Exercises, 857</i>	
16	SEQUENTIAL ANALYSIS	866
16.1	Introduction, 866	
16.2	Definitions, 866	
16.3	Sequential Tests, 867	
16.4	Sequential Probability Ratio Tests, 868	
*16.5	Operating Characteristic of Sequential Probability Ratio Test, 872	
16.6	Average Sample Number of a S.P.R.T., 875	
*16.7	Approximations in the Theory of S.P.R.T.'s, 880	
16.8	Comparison with Tests using Samples of Fixed Size, 884	
16.9	A General Limiting Case, 889	

16.10	Modified Procedures, 891	
16.11	Discrimination Between Composite Hypotheses, 895	
*16.12	Other Sequential Methods, 897	
	<i>References, 903</i>	
	<i>Exercises, 903</i>	
17	MULTIVARIATE OBSERVATIONS	909
17.1	Introduction, 909	
17.2	Discriminant Analysis, 909	
17.3	Optimal Discrimination, 910	
17.4	Weighted Losses, 911	
17.5	Lack of Information, 914	
17.6	Discrimination using Normal Variables, 915	
17.7	Test Procedures based on the Multinormal Distribution, 923	
17.8	Multivariate Analysis of Variance, 934	
	<i>References, 939</i>	
	<i>Exercises, 939</i>	
18	RESPONSE SURFACES	942
18.1	Introduction, 942	
18.2	Illustrations of Response Surfaces, 943	
18.3	Recapitulation of Some Multiple Linear Regression Techniques, 945	
18.4	Polynomial Response Surfaces, 949	
18.5	First and Second Order Designs, 950	
18.6	Rotatable Designs of First Order, 961	
18.7	Rotatable Designs of Second Order, 963	
18.8	Central Composite Designs, 965	
18.9	Rotatable Designs of Higher Order, 973	
	<i>References, 975</i>	
	<i>Exercises, 975</i>	
19	SAMPLE STRUCTURES	979
19.1	Introduction, 979	
19.2	Proportional Sampling, 981	
19.3	Optimum Sampling, 985	
19.4	Use of Concomitant Variables, 990	
19.5	Multistage and Cluster Sampling, 999	

- 19.6 Miscellaneous Techniques, 1005
 19.7 Concluding Remarks, 1009
 References, 1010
 Exercises, 1010

APPENDIX

1015

- Table *A* Cumulative Normal Distribution, 1016
 Table *B* Percentage Points of the χ^2 Distribution, 1018
 Table *C* Percentage Points of Student's *t*-Distribution, 1020
 Table *D* Percentage Points of the *F*-Distribution, 1021
 Table *E* Percentage Points of Studentized Range, 1025
 Table *F* Critical Values for Testing Outliers, 1027
 Table *G* Normal Scores (Expected Values of Order Statistics from Normal Population $N(0, 1)$), 1028
 Table *H* Power Functions for ANOVA Tests, 1029
 Table *I* Chart for Determining the Power Function of the *t*-Test, 1032
 Table *J* Table of $K_{q, \nu_2, \nu_R, \alpha}$ such that $-\{\nu_R - \frac{1}{2}(q - \nu_2 + 1)\} \ln U_{q, \nu_2, \nu_R, \alpha} = K_{q, \nu_2, \nu_R, \alpha} \chi_{q\nu_2, 1-\alpha}^2$, 1035

SOLUTIONS OF SELECTED EXERCISES

1035

INDEX

I-1