

**Statistical Theory
of the Analysis
of Experimental Design**

J. OGAWA

Statistical Theory of the Analysis of Experimental Designs

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PREFACE

This book is an outgrowth of the graduate course, "Design of Experiment and Analysis of Variance", given at the University of Calgary, 1970-1973. The book covers the fundamental portions of the statistical theory of the analysis of experimental designs and is strictly restricted to linear models and normal distribution. The author relies heavily on linear algebraic methods as his mathematical tools. The construction of designs is not covered because there are already a couple of excellent books on this subject.

The author was first introduced to this field of modern statistics when he had a fortunate chance to attend Professor R. C. Bose's lectures at the Department of Statistics, University of North Carolina, Chapel Hill, in 1956-1958. Thus the author is heavily indebted to Professor Bose, especially in Chapters IV and V, and Chapter V is a mere reproduction of Professor Bose's lecture. Needless to say, the author is solely responsible for any errors or shortcomings, if any, in the presentation.

The author should acknowledge his indebtedness to Professor D. J. Finney's book: *An Introduction to The Theory of Experimental Design*, Chicago University Press, 1963.

One novel point of this book is a fairly satisfactory treatment of the so-called randomization procedure of block designs; the last chapter, VI, is devoted completely to the mathematically rigorous treatment of the randomization of a PBIB design. The author is indebted to his former colleagues Professor S. Ikeda and

Mr. M. Ogasawara for their collaboration in this line of research. Especially the author is grateful to Professor Ikeda, who spent three months during the summer of 1974 with the Department of Mathematics, Statistics and Computing Science, The University of Calgary as a visiting scientist under the sponsorship of National Research Council of Canada through GRANT NO. A 7683, for his painstaking proofreading of the whole manuscript and the addition of the appendix to Chapter 6.

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The author's thanks are due to Miss Barbara Bemben, the editor of the Marcel Dekker, Inc., who took pains to produce this book and also to Mrs. Tae Hayashitani who has done the retyping job of the manuscript.

Calgary, Alberta, Canada.

June, 1974

Junjiro Ogawa

CONTENTS

| | |
|--|-----|
| PREFACE | v |
| CHAPTER 1: ANALYSIS OF VARIANCE | 1 |
| 1.1. The Partition of a Sum of Squares Corrected by the Mean | 1 |
| 1.2. Normal Theory of Distribution Problems | 20 |
| 1.3. Testing the Hypothesis on Regression Coefficients | 37 |
| 1.4. General Linear Hypotheses | 43 |
| 1.5. Analysis of Variance in an m-Way Classification Design | 53 |
| 1.6. Analysis of Variance in a Two-Way Classification in Matrix Language | 75 |
| References | 82 |
| CHAPTER 2: DESIGN OF EXPERIMENTS | 83 |
| 2.1. General Remarks | 83 |
| 2.2. Randomization | 84 |
| 2.3. Randomized Block Design | 85 |
| 2.4. Latin-Square Design, Greco-Latin Square Design | 106 |
| 2.5. Randomization in Latin-Square Design | 113 |
| 2.6. Appendix: Calculation of the Variance of $\pi'T\pi$ with Respect to Its Permutation Distribution Due to Randomization | 131 |
| References | 160 |
| CHAPTER 3: FACTORIAL DESIGN | 161 |
| 3.1. Need for the Factorial Principle | 161 |
| 3.2. 2^n Factorial Designs | 163 |
| 3.3. 3^n Factorial Designs | 172 |
| 3.4. Fractional Replication of a Factorial Design | 177 |
| 3.5. Confounding | 192 |
| References | 201 |
| CHAPTER 4: THEORY OF BLOCK DESIGNS -- INTRABLOCK ANALYSIS | 202 |
| 4.1. Linear Estimation | 202 |
| 4.2. General Block Designs | 208 |
| 4.3. Partition of Degrees of Freedom and Sum of Squares | 217 |
| 4.4. Balanced Incomplete Block Design | 223 |
| 4.5. Randomization of a Balanced Incomplete Block Design | 236 |

| | |
|---|-----|
| 4.6. The Lattice Design | 245 |
| 4.7. Partially Balanced Incomplete Block Design | 250 |
| 4.8. Partially Balanced Incomplete Block Design with Two Associate Classes | 258 |
| 4.9. Analysis of Variance of Partially Balanced Incomplete Block Design | 266 |
| 4.10. Association Algebra and Relationship Algebra of a Partially Balanced Incomplete Block Design | 278 |
| 4.11. Partially Balanced Incomplete Block Design for the Factorial Combination of Two Factors | 292 |
| References | 302 |
| CHAPTER 5: THEORY OF BLOCK DESIGNS -- INTERBLOCK ANALYSIS | 303 |
| 5.1. Preliminaries | 303 |
| 5.2. Interblock Analysis | 310 |
| 5.3. Application to Special Designs | 324 |
| 5.4. Analysis of Variance | 332 |
| CHAPTER 6: RANDOMIZATION OF PARTIALLY BALANCED INCOMPLETE BLOCK DESIGNS | |
| 6.1. The Null Distribution of the F-Statistic for Testing a Partial Null Hypothesis in a PBIB design with m Associate Classes under the Neyman Model before the Randomization | 338 |
| 6.2. Calculation of the Exact Moments of $\bar{\theta}$ and $\bar{\theta}$ with Respect to the Permutation Distribution Due to Randomization | 347 |
| 6.3. Heuristic Derivation of the Asymptotic Null Distribution of the F-Statistic after Randomization | 359 |
| 6.4. Asymptotic Equivalence of Probability Distributions | 366 |
| 6.5. Rigorous Derivation of the Asymptotic Null Distribution of the F-Statistic after Randomization | 380 |
| 6.6. The Asymptotic Non Null Distribution of the F-Statistic for Testing a Partial Null Hypothesis in a Randomized PBIB design with m Associate Classes under the Neyman Model | 403 |
| 6.7. Appendix | 435 |
| Reference | 446 |
| BIBLIOGRAPHY | 447 |
| INDEX | 463 |

Chapter 1

ANALYSIS OF VARIANCE

Since the analysis of variance is the standard technique for handling the data or observations obtained from an experiment, a brief summary of its fundamental features should be presented in the beginning. Readers should make reference to *The Analysis of Variance* by Scheffé [1].

1.1. The Partition of a Sum of Squares Corrected by the Mean

Given n (numerical) objects a_1, a_2, \dots, a_n , the deviations from the mean

$$\bar{a} = \frac{1}{n} (a_1 + a_2 + \dots + a_n)$$

are given by

$$a_1 - \bar{a}, a_2 - \bar{a}, \dots, a_n - \bar{a}.$$

The sum of the squares of the deviations is given by

$$Q = \sum_{\alpha=1}^n (a_{\alpha} - \bar{a})^2 = \sum_{\alpha=1}^n a_{\alpha}^2 - n\bar{a}^2.$$

This is also called the sum of squares corrected by the mean.

Let us consider the sum of squares more closely for small values of n :

For $n = 2$,

$$\begin{aligned} Q &= (a_1 - \bar{a})^2 + (a_2 - \bar{a})^2 = a_1^2 + a_2^2 - \frac{1}{2}(a_1 + a_2)^2 \\ &= \frac{1}{2}(a_1 - a_2)^2 = \left(\frac{1}{\sqrt{2}} a_1 - \frac{1}{\sqrt{2}} a_2 \right)^2. \end{aligned}$$

For $n = 3$,

$$\begin{aligned}
 Q &= (a_1 - \bar{a})^2 + (a_2 - \bar{a})^2 + (a_3 - \bar{a})^2 \\
 &= a_1^2 + a_2^2 + a_3^2 - \frac{1}{3}(a_1 + a_2 + a_3)^2 \\
 &= \frac{1}{2}(a_1 - a_2)^2 + \frac{1}{2}a_1^2 + a_1a_2 + \frac{1}{2}a_2^2 + a_3^2 - \frac{1}{3}(a_1 + a_2 + a_3)^2 \\
 &= \frac{1}{2}(a_1 - a_2)^2 + \frac{1}{6}(a_1^2 + a_2^2 + 4a_3^2 + 2a_1a_2 - 4a_2a_3 - 4a_3a_1) \\
 &= \frac{1}{2}(a_1 - a_2)^2 + \frac{1}{6}(a_1 + a_2 - 2a_3)^2 \\
 &= \left(\frac{1}{\sqrt{2}}a_1 - \frac{1}{\sqrt{2}}a_2 \right)^2 + \left(\frac{1}{\sqrt{6}}a_1 + \frac{1}{\sqrt{6}}a_2 - \frac{2}{\sqrt{6}}a_3 \right)^2.
 \end{aligned}$$

By a cyclical permutation of the a terms, one obtains the other two partitions:

$$\begin{aligned}
 &= \left(\frac{1}{\sqrt{2}}a_2 - \frac{1}{\sqrt{2}}a_3 \right)^2 + \left(\frac{-2}{\sqrt{6}}a_1 + \frac{1}{\sqrt{6}}a_2 + \frac{1}{\sqrt{6}}a_3 \right)^2 \\
 &= \left(\frac{1}{\sqrt{2}}a_3 - \frac{1}{\sqrt{2}}a_1 \right)^2 + \left(\frac{1}{\sqrt{6}}a_1 - \frac{2}{\sqrt{6}}a_2 + \frac{1}{\sqrt{6}}a_3 \right)^2.
 \end{aligned}$$

A linear combination of the n objects a_1, a_2, \dots, a_n ,

$$L = c_1a_1 + c_2a_2 + \dots + c_na_n,$$

is said to be a *contrast* of a_1, a_2, \dots, a_n if $\sum_{\alpha=1}^n c_\alpha = 0$. The

contrast L is said to be *normalized* if $\sum_{\alpha=1}^n c_\alpha^2 = 1$. Two contrasts

$$L_1 = \sum_{\alpha=1}^n c_{1\alpha}a_\alpha \quad \text{and} \quad L_2 = \sum_{\alpha=1}^n c_{2\alpha}a_\alpha$$

are said to be *mutually orthogonal* if $\sum_{\alpha=1}^n c_{1\alpha}c_{2\alpha} = 0$.

For $n = 2$, the sum of squares corrected by the mean is a square of a normalized contrast. For $n = 3$, Q is partitioned into the sum of the squares of two mutually orthogonal, normalized contrasts.

For $n = 4$,

$$\begin{aligned}
 Q &= (a_1 - \bar{a})^2 + (a_2 - \bar{a})^2 + (a_3 - \bar{a})^2 + (a_4 - \bar{a})^2 \\
 &= a_1^2 + a_2^2 + a_3^2 + a_4^2 - \frac{1}{4}(a_1 + a_2 + a_3 + a_4)^2 \\
 &= \left[a_1^2 + a_2^2 + a_3^2 - \frac{1}{3}(a_1 + a_2 + a_3)^2 \right] \\
 &\quad + \left[\frac{1}{3}(a_1 + a_2 + a_3)^2 - \frac{1}{4}(a_1 + a_2 + a_3 + a_4)^2 + a_4^2 \right].
 \end{aligned}$$

Now since

$$\begin{aligned}
 &\frac{1}{3}(a_1 + a_2 + a_3)^2 - \frac{1}{4}(a_1 + a_2 + a_3 + a_4)^2 + a_4^2 \\
 &= \frac{1}{12}(a_1 + a_2 + a_3)^2 - \frac{6}{12}(a_1 + a_2 + a_3)a_4 + \frac{9}{12}a_4^2 \\
 &= \frac{1}{12}(a_1 + a_2 + a_3 - 3a_4)^2,
 \end{aligned}$$

one obtains a partition of Q as follows:

$$\begin{aligned}
 Q &= \left(\frac{1}{\sqrt{2}} a_1 - \frac{1}{\sqrt{2}} a_2 \right)^2 + \left(\frac{1}{\sqrt{6}} a_1 + \frac{1}{\sqrt{6}} a_2 - \frac{2}{\sqrt{6}} a_3 \right)^2 \\
 &\quad + \left(\frac{1}{\sqrt{12}} a_1 + \frac{1}{\sqrt{12}} a_2 + \frac{1}{\sqrt{12}} a_3 - \frac{3}{\sqrt{12}} a_4 \right)^2,
 \end{aligned}$$

and by a cyclical change of the a terms one gets

$$\begin{aligned}
 &\left(\frac{1}{\sqrt{2}} a_1 - \frac{1}{\sqrt{2}} a_2 \right)^2 + \left(\frac{1}{\sqrt{6}} a_1 + \frac{1}{\sqrt{6}} a_2 - \frac{2}{\sqrt{6}} a_4 \right)^2 \\
 &\quad + \left(\frac{1}{\sqrt{12}} a_1 + \frac{1}{\sqrt{12}} a_2 - \frac{3}{\sqrt{12}} a_3 + \frac{1}{\sqrt{12}} a_4 \right)^2, \\
 &\left(\frac{1}{\sqrt{2}} a_1 - \frac{1}{\sqrt{2}} a_3 \right)^2 + \left(\frac{1}{\sqrt{6}} a_1 - \frac{2}{\sqrt{6}} a_2 + \frac{1}{\sqrt{6}} a_3 \right)^2 \\
 &\quad + \left(\frac{1}{\sqrt{12}} a_1 + \frac{1}{\sqrt{12}} a_2 + \frac{1}{\sqrt{12}} a_3 - \frac{3}{\sqrt{12}} a_4 \right)^2,
 \end{aligned}$$

$$\left(\frac{1}{\sqrt{2}} a_1 - \frac{1}{\sqrt{2}} a_3\right)^2 + \left(\frac{1}{\sqrt{6}} a_1 + \frac{1}{\sqrt{6}} a_3 - \frac{2}{\sqrt{6}} a_4\right)^2 \\ + \left(\frac{1}{\sqrt{12}} a_1 - \frac{3}{\sqrt{12}} a_2 + \frac{1}{\sqrt{12}} a_3 + \frac{1}{\sqrt{12}} a_4\right)^2,$$

$$\left(\frac{1}{\sqrt{2}} a_1 - \frac{1}{\sqrt{2}} a_4\right)^2 + \left(\frac{1}{\sqrt{6}} a_1 - \frac{2}{\sqrt{6}} a_2 + \frac{1}{\sqrt{6}} a_4\right)^2 \\ + \left(\frac{1}{\sqrt{12}} a_1 + \frac{1}{\sqrt{12}} a_2 - \frac{3}{\sqrt{12}} a_3 + \frac{1}{\sqrt{12}} a_4\right)^2,$$

$$\left(\frac{1}{\sqrt{2}} a_1 - \frac{1}{\sqrt{2}} a_4\right)^2 + \left(\frac{1}{\sqrt{6}} a_1 - \frac{2}{\sqrt{6}} a_3 + \frac{1}{\sqrt{6}} a_4\right)^2 \\ + \left(\frac{1}{\sqrt{12}} a_1 - \frac{3}{\sqrt{12}} a_2 + \frac{1}{\sqrt{12}} a_3 + \frac{1}{\sqrt{12}} a_4\right)^2,$$

$$\left(\frac{1}{\sqrt{2}} a_2 - \frac{1}{\sqrt{2}} a_3\right)^2 + \left(\frac{-2}{\sqrt{6}} a_1 + \frac{1}{\sqrt{6}} a_2 + \frac{1}{\sqrt{6}} a_3\right)^2 \\ + \left(\frac{1}{\sqrt{12}} a_1 + \frac{1}{\sqrt{12}} a_2 + \frac{1}{\sqrt{12}} a_3 - \frac{3}{\sqrt{12}} a_4\right)^2,$$

$$\left(\frac{1}{\sqrt{2}} a_2 - \frac{1}{\sqrt{2}} a_3\right)^2 + \left(\frac{1}{\sqrt{6}} a_2 + \frac{1}{\sqrt{6}} a_3 - \frac{2}{\sqrt{6}} a_4\right)^2 \\ + \left(\frac{-3}{\sqrt{12}} a_1 + \frac{1}{\sqrt{12}} a_2 + \frac{1}{\sqrt{12}} a_3 + \frac{1}{\sqrt{12}} a_4\right)^2,$$

$$\left(\frac{1}{\sqrt{2}} a_2 - \frac{1}{\sqrt{2}} a_4\right)^2 + \left(\frac{-2}{\sqrt{6}} a_1 + \frac{1}{\sqrt{6}} a_2 + \frac{1}{\sqrt{6}} a_4\right)^2 \\ + \left(\frac{1}{\sqrt{12}} a_1 + \frac{1}{\sqrt{12}} a_2 - \frac{3}{\sqrt{12}} a_3 + \frac{1}{\sqrt{12}} a_4\right)^2,$$

$$\begin{aligned}
& \left(\frac{1}{\sqrt{2}} a_2 - \frac{1}{\sqrt{2}} a_4 \right)^2 + \left(\frac{1}{\sqrt{6}} a_2 - \frac{2}{\sqrt{6}} a_3 + \frac{1}{\sqrt{6}} a_4 \right)^2 \\
& + \left(\frac{-3}{\sqrt{12}} a_1 + \frac{1}{\sqrt{12}} a_2 + \frac{1}{\sqrt{12}} a_3 + \frac{1}{\sqrt{12}} a_4 \right)^2, \\
& \left(\frac{1}{\sqrt{2}} a_3 - \frac{1}{\sqrt{2}} a_4 \right)^2 + \left(\frac{-2}{\sqrt{6}} a_1 + \frac{1}{\sqrt{6}} a_3 + \frac{1}{\sqrt{6}} a_4 \right)^2 \\
& + \left(\frac{1}{\sqrt{12}} a_1 - \frac{3}{\sqrt{12}} a_2 + \frac{1}{\sqrt{12}} a_3 + \frac{1}{\sqrt{12}} a_4 \right)^2, \\
& \left(\frac{1}{\sqrt{2}} a_3 - \frac{1}{\sqrt{2}} a_4 \right)^2 + \left(\frac{-2}{\sqrt{6}} a_2 + \frac{1}{\sqrt{6}} a_3 + \frac{1}{\sqrt{6}} a_4 \right)^2 \\
& + \left(\frac{-3}{\sqrt{12}} a_1 + \frac{1}{\sqrt{12}} a_2 + \frac{1}{\sqrt{12}} a_3 + \frac{1}{\sqrt{12}} a_4 \right)^2.
\end{aligned}$$

These are all sums of the squares of three orthonormal contrasts. Indeed the three contrasts in the last partitions are

$$\begin{aligned}
& 0a_1 + 0a_2 + \frac{1}{\sqrt{2}} a_3 - \frac{1}{\sqrt{2}} a_4, \quad 0a_1 - \frac{2}{\sqrt{6}} a_2 + \frac{1}{\sqrt{6}} a_3 + \frac{1}{\sqrt{6}} a_4, \\
& - \frac{3}{\sqrt{12}} a_1 + \frac{1}{\sqrt{12}} a_2 + \frac{1}{\sqrt{12}} a_3 + \frac{1}{\sqrt{12}} a_4.
\end{aligned}$$

One can see that there are other types of partition, as follows:

$$\begin{aligned}
& \left(\frac{1}{\sqrt{2}} a_1 - \frac{1}{\sqrt{2}} a_2 \right)^2 + \left(\frac{1}{\sqrt{2}} a_3 - \frac{1}{\sqrt{2}} a_4 \right)^2 \\
& + \left(\frac{1}{\sqrt{4}} a_1 + \frac{1}{\sqrt{4}} a_2 - \frac{1}{\sqrt{4}} a_3 - \frac{1}{\sqrt{4}} a_4 \right)^2, \\
& \left(\frac{1}{\sqrt{2}} a_1 - \frac{1}{\sqrt{2}} a_3 \right)^2 + \left(\frac{1}{\sqrt{2}} a_2 - \frac{1}{\sqrt{2}} a_4 \right)^2 \\
& + \left(\frac{1}{\sqrt{4}} a_1 - \frac{1}{\sqrt{4}} a_2 + \frac{1}{\sqrt{4}} a_3 - \frac{1}{\sqrt{4}} a_4 \right)^2,
\end{aligned}$$

$$\begin{aligned}
& \left(-\frac{3}{\sqrt{20}}a_1 - \frac{1}{\sqrt{20}}a_2 + \frac{1}{\sqrt{20}}a_3 + \frac{3}{\sqrt{20}}a_4 \right)^2 + \left(\frac{1}{\sqrt{4}}a_1 - \frac{1}{\sqrt{4}}a_2 - \frac{1}{\sqrt{4}}a_3 + \frac{1}{\sqrt{4}}a_4 \right)^2 \\
& + \left(-\frac{1}{\sqrt{20}}a_1 + \frac{3}{\sqrt{20}}a_2 - \frac{3}{\sqrt{20}}a_3 + \frac{1}{\sqrt{20}}a_4 \right)^2, \\
& \left(\frac{1}{\sqrt{4}}a_1 + \frac{1}{\sqrt{4}}a_2 - \frac{1}{\sqrt{4}}a_3 - \frac{1}{\sqrt{4}}a_4 \right)^2 + \left(\frac{1}{\sqrt{4}}a_1 - \frac{1}{\sqrt{4}}a_2 + \frac{1}{\sqrt{4}}a_3 - \frac{1}{\sqrt{4}}a_4 \right)^2 \\
& + \left(\frac{1}{\sqrt{4}}a_1 - \frac{1}{\sqrt{4}}a_2 - \frac{1}{\sqrt{4}}a_3 + \frac{1}{\sqrt{4}}a_4 \right)^2.
\end{aligned}$$

In this case we notice that

$$\begin{aligned}
& \left\| \begin{array}{cccc} \frac{1}{\sqrt{4}} & \frac{1}{\sqrt{4}} & \frac{1}{\sqrt{4}} & \frac{1}{\sqrt{4}} \\ -\sqrt{\frac{3}{4}} & \frac{1}{\sqrt{4.3}} & \frac{1}{\sqrt{4.3}} & \frac{1}{\sqrt{4.3}} \\ 0 & -\sqrt{\frac{2}{3}} & \frac{1}{\sqrt{3.2}} & \frac{1}{\sqrt{3.2}} \\ 0 & 0 & -\sqrt{\frac{1}{2}} & \frac{1}{\sqrt{2.1}} \end{array} \right\| \quad \text{and} \quad \left\| \begin{array}{cccc} \frac{1}{\sqrt{4}} & \frac{1}{\sqrt{4}} & \frac{1}{\sqrt{4}} & \frac{1}{\sqrt{4}} \\ \frac{1}{\sqrt{4}} & \frac{1}{\sqrt{4}} & -\frac{1}{\sqrt{4}} & -\frac{1}{\sqrt{4}} \\ \frac{1}{\sqrt{4}} & -\frac{1}{\sqrt{4}} & \frac{1}{\sqrt{4}} & -\frac{1}{\sqrt{4}} \\ \frac{1}{\sqrt{4}} & -\frac{1}{\sqrt{4}} & -\frac{1}{\sqrt{4}} & \frac{1}{\sqrt{4}} \end{array} \right\|
\end{aligned}$$

are orthogonal matrices. The former can be generalized for any n , but the latter can be generalized only for $n \equiv 0 \pmod{4}$.

So far we have seen that the sum of the squares of n deviations from the mean is partitioned into the sum of $(n-1)$ squares of mutually orthonormal contrasts for $n = 2, 3$, and 4 . One can show that this is generally true. In fact, if we put

$$\sqrt{n} \bar{a} = \frac{1}{\sqrt{n}} (a_1 + a_2 + a_3 + \dots + a_{n-1} + a_n),$$

$$L_1 = \sqrt{\frac{n-1}{n}} a_1 - \frac{1}{\sqrt{n(n-1)}} (a_2 + \dots + a_n),$$

$$L_2 = \sqrt{\frac{n-2}{n-1}} a_2 - \frac{1}{\sqrt{(n-1)(n-2)}} (a_3 + \dots + a_n),$$

.....

$$L_\alpha = \sqrt{\frac{n-\alpha}{n-\alpha+1}} a_\alpha - \frac{1}{\sqrt{(n-\alpha+1)(n-\alpha)}} (a_{\alpha+1} + \dots + a_n),$$

.....

$$L_{n-1} = \frac{1}{\sqrt{2}} (a_{n-1} - a_n),$$

it is easy to check that this is an orthogonal transformation, called the *Helmert transformation*, and hence

$$a_1^2 + a_2^2 + \dots + a_n^2 = n\bar{a}^2 + L_1^2 + \dots + L_{n-1}^2.$$

and consequently

$$Q = a_1^2 + \dots + a_n^2 - n\bar{a}^2 = L_1^2 + L_2^2 + \dots + L_{n-1}^2.$$

If we take any orthogonal matrix of order $n-1$

$$H = \left\| h_{\alpha\beta} \right\|,$$

and let

$$L'_\alpha = \sum_{\beta=1}^{n-1} h_{\alpha\beta} L_\beta \quad (\alpha = 1, \dots, n-1),$$

then

$$\sum_{\alpha=1}^{n-1} L'^2_\alpha = \sum_{\alpha=1}^{n-1} L^2_\alpha.$$

Thus, although there are so many choices of the mutually orthogonal normalized contrasts, the number of the orthogonal contrasts is the

dimension of the linear space

$$\sum c_{\alpha} = 0,$$

which is called the contrast space. It is invariant and is known as the degree of freedom of the sum of squares Q .

Each contrast is said to carry a degree of freedom. Degrees of freedom carried by orthogonal contrasts are said to be orthogonal.

Suppose the given n objects are divided into p groups with elements r_1, \dots, r_p , respectively,

$$r_1 + r_2 + \dots + r_p = n.$$

Let the subtotals of the groups be U_1, U_2, \dots, U_p , and hence

$$U_1 + U_2 + \dots + U_p = n\bar{a}.$$

Then the sum of squares

$$\sum_{j=1}^p \frac{U_j^2}{r_j} - \frac{(\sum_j U_j)^2}{n} = \sum_{j=1}^p \frac{U_j^2}{r_j} - n\bar{a}^2$$

carries $(p - 1)$ degrees of freedom, and the difference

$$\sum_{\alpha=1}^n a_{\alpha}^2 - \sum_{j=1}^p \frac{U_j^2}{r_j}$$

carries $(n - p)$ degrees of freedom, which are orthogonal to the degrees of freedom carried by the sum of squares $\sum_j U_j^2/r_j - n\bar{a}^2$.

Proof. Let $\zeta_j' = (\zeta_{j1}, \dots, \zeta_{jn})$, where $\zeta_{jf} = 1$ if a_f is in the j th group and 0 otherwise; then

$$\zeta_j' \zeta_j = r_j \text{ and } \zeta_i' \zeta_j = 0 \quad (i \neq j),$$

$$\sum_{j=1}^p \zeta_j = \underline{1}$$

$$(j = 1, \dots, p).$$

$$U_j = \zeta_j' a$$

One can construct $r_j - 1$ mutually orthogonal and normalized contrasts that are linear combinations only of those a terms for which $\zeta_{jf} = 1$.

There are $\sum_{j=1}^p (r_j - 1) = n - p$ such contrasts that are orthogonal to those contrasts that are linear combinations of U_1, \dots, U_p .

Now let

$$W_j = \sqrt{r_j} \left(\frac{U_j}{r_j} - \frac{U_1 + \dots + U_p}{n} \right),$$

then

$$\sum_{j=1}^p \sqrt{r_j} W_j = 0$$

and

$$\sum_{j=1}^p W_j^2 = \sum_{j=1}^p r_j \left(\frac{U_j}{r_j} - \frac{U_1 + \dots + U_p}{n} \right)^2 = \sum_{j=1}^p \frac{U_j^2}{r_j} - \frac{(U_1 + \dots + U_p)^2}{n}.$$

Therefore the sum of the squares of U_1, \dots, U_p can be written as

$$\begin{aligned} & \sum_{j=1}^p \frac{U_j^2}{r_j} - \frac{(U_1 + \dots + U_p)^2}{n} \\ &= W_1^2 + \dots + W_{p-1}^2 + \frac{1}{r_p} \left(\sum_{j=1}^{p-1} \sqrt{r_j} W_j \right)^2 \\ &= (W_1, \dots, W_{p-1}) \begin{pmatrix} 1 + \frac{r_1}{r_p} & \frac{\sqrt{r_1 r_2}}{r_p} & \dots & \frac{\sqrt{r_1 r_{p-1}}}{r_p} \\ \frac{\sqrt{r_1 r_2}}{r_p} & 1 + \frac{r_2}{r_p} & \dots & \frac{r_2 r_{p-1}}{r_p} \\ \dots & \dots & \dots & \dots \\ \frac{\sqrt{r_1 r_{p-1}}}{r_p} & \frac{\sqrt{r_2 r_{p-1}}}{r_p} & \dots & 1 + \frac{r_{p-1}}{r_p} \end{pmatrix} \begin{pmatrix} W_1 \\ \vdots \\ W_{p-1} \end{pmatrix}. \end{aligned}$$

If one makes the transformation

$$\begin{aligned}
 L_1 &= \sqrt{\frac{r_2 + \dots + r_p}{r_1 + r_2 + \dots + r_p}} W_1 \\
 &\quad - \frac{\sqrt{r_1}}{\sqrt{(r_1 + \dots + r_p)(r_2 + \dots + r_p)}} \left(\sqrt{r_2} W_2 + \dots + \sqrt{r_p} W_p \right) \\
 &= \sqrt{\frac{r_1 + r_2 + \dots + r_p}{r_2 + \dots + r_p}} W_1, \\
 L_2 &= \sqrt{\frac{r_3 + \dots + r_p}{r_2 + r_3 + \dots + r_p}} W_2 \\
 &\quad - \frac{\sqrt{r_2}}{\sqrt{(r_2 + \dots + r_p)(r_3 + \dots + r_p)}} \left(\sqrt{r_3} W_3 + \dots + \sqrt{r_p} W_p \right) \\
 &= \frac{\sqrt{r_1 r_2}}{\sqrt{(r_2 + \dots + r_p)(r_3 + \dots + r_p)}} W_1 + \sqrt{\frac{r_2 + r_3 + \dots + r_p}{r_3 + \dots + r_p}} W_2, \\
 L_3 &= \frac{\sqrt{r_1 r_3}}{\sqrt{(r_3 + \dots + r_p)(r_4 + \dots + r_p)}} W_1 \\
 &\quad + \frac{\sqrt{r_2 r_3}}{\sqrt{(r_3 + \dots + r_p)(r_4 + \dots + r_p)}} W_2 \\
 &\quad + \sqrt{\frac{r_3 + r_4 + \dots + r_p}{r_4 + \dots + r_p}} W_3, \\
 &\quad \dots \dots \dots
 \end{aligned}$$