

Multi-factor Foldovers by Using Geometrical Designs

Jen-der Day

Using fractional factorial designs often leads to great economy and efficiency for sequential experimentation, in which a foldover method plays an important role. In this article, three cases of single-factor, multi-factor, and complete foldover designs for sequential experimentations were presented using geometrical designs proposed by Plackett & Burman (1946). A design matrix with complete alias structure is visually appealing for analysis purpose. The results show that geometrical designs with nice alias structure are useful tools for sequential experimentations.

Field of Research: Management, Operation Management

1. Introduction

Two-level fractional factorial experiments have been used extensively in many areas such as quality engineering, business management, conjoint analysis, agriculture, pharmaceutical chemistry, etc.. Resolution and minimum aberration are two important criteria for choosing a good fractional factorial design, in which the wordlength patterns (WLP's) are required for comparisons. A defining relation is a word of letters (factors) denoted by 1, 2, 3... (or A, B, C...), and the number of letters in a word is called as its wordlength. A 2^{k-p} fractional factorial design d with n factors is uniquely determined by p independent defining relations (words) which generate the defining contrast subgroup. Then, the wordlength pattern of a design d is defined as the vector $WLP(d)=[A_1(d), A_2(d), \dots, A_k(d)]$, where $A_j(d)$ is the number of length- j words in the defining contrast subgroup. The resolution of a design is the smallest r satisfying $A_r \geq 1$, however, two designs having the same resolution may have different wordlength patterns (WLP's). Based on a WLP, Fries & Hunter (1980) proposed the minimum aberration criterion to further discriminate 2^{n-p} fractional factorial designs. Let r be the smallest integer such that $A_r(d_1) \neq A_r(d_2)$ for any two designs d_1 and d_2 , d_1 has less aberration than d_2 if $A_r(d_1) < A_r(d_2)$. Then, a design d^* has minimum aberration if no design has less aberration than d^* .

Using fractional factorial designs often leads to great economy and efficiency in experimentation, particularly if the runs can be made sequentially. A foldover method plays an important role in sequential experimentations (Box & Wilson, 1951; Box & Hunter, 1961; Box, Hunter, & Hunter 1978). Montgomery (1991) discussed sequential assembly of fractions to separate effects, which are computed by making changes of sign on factors reversed in the alias structure of the original fraction. Montgomery & Runger (1996)

Assoc. Prof. Jen-der Day, Department of Industrial Engineering and Management, National Kaohsiung University of Applied Sciences, Kaohsiung, TAIWAN. E-Mail:jdd@cc.kuas.edu.tw

defined a foldover of a 2^{k-p} design with any resolution as the procedure of adding a new 2^{k-p} fraction in which signs are reversed on one or more factors, hence, there are single-factor, multi-factor, and complete (full) foldover designs. They used two simple foldover rules to developed foldover designs by using sing-reversal method. Li & Lin (2003) obtained the optimal foldover plans for two-level fractional factorial designs with 16 and 32 runs and tabulated the results for practical use. Mee & Xiao (2008) found the optimal foldovers and semifolding for minimum aberration even fractional factorial designs for sequential experimentations using foldover methods and exhaustively search method, in which the optimal number of factors reversed is searched.

Tsai (1999) showed that geometrical designs proposed by Plackett & Burman (1946) with nice alias structures are useful tools for planning two-level fractional factorial experiments, and they will be adopted here to facilitate the development of sequential experimentations. In this article, the alias structure of a combined design is presented by using geometrical designs, which is visually appealing and can help users understand its application easily. Three cases of single-factor foldover, two-factor foldover, and complete (full) foldover designs will be discussed below.

2. Geometrical Designs

Plackett & Burman (1946) first proposed geometrical designs by using a doubling method: if G_n is orthogonal, $G_{2n} = \begin{bmatrix} G_n & G_n \\ G_n & -G_n \end{bmatrix}$ is also orthogonal and has double the order of G_n . Note that G_{2n} can be expressed as $G_{2n} = [LG_n, RG_n]$ where the left-half part $LG_{2n} = [G_n, G_n]'$, the right-half part $RG_{2n} = [G_n, -G_n]'$, and RG_{2n} is called "foldover" by [Box & Wilson \(1951\)](#). By applying Kronecker product \otimes successively, a higher order geometrical design can be obtained easily from. For example, starting from $G_2 = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}$, then we can have $G_{2^r} = G_2 \otimes G_2 \otimes \dots \otimes G_2 \otimes G_2$ by applying successive doubling method $r-1$ times. In general, $G_{2n} = G_n \otimes G_2 = \begin{bmatrix} G_n & G_n \\ G_n & -G_n \end{bmatrix}$, $n=2,4,\dots,2^r$. The design matrices of G_2 , G_4 , and G_8 are listed below:

$$G_2 = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}, \quad G_4 = \begin{bmatrix} G_2 & G_2 \\ G_2 & -G_2 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 \\ 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 \end{bmatrix}, \text{ and}$$

$$G_8 = G_4 \otimes G_2 = \begin{bmatrix} G_4 & G_4 \\ G_4 & -G_4 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 & 1 & -1 & 1 & -1 \\ 1 & 1 & -1 & -1 & 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 & 1 & -1 & -1 & 1 \\ 1 & 1 & 1 & 1 & -1 & -1 & -1 & -1 \\ 1 & -1 & 1 & -1 & -1 & 1 & -1 & 1 \\ 1 & 1 & -1 & -1 & -1 & -1 & 1 & 1 \\ 1 & -1 & -1 & 1 & -1 & 1 & 1 & -1 \end{bmatrix}.$$

Similarly, all geometrical designs with higher order such as G_{16} , G_{32} , G_{64} , etc. could be obtained easily by hand writing, or by using spread sheet such as "Excel" with functions of "copy" and "replace" without any algebraic computation.

3. Alias Structure of G_n

In this section, a complete alias structure, in which all multi-factor interactions are shown under the same column for each alias set, is proposed by using geometrical design matrix for analysis purpose. Tsai (1999) showed that a geometrical design G_{2n} has a nice alias structure, and the two-factor interactions have the following rules:

R1: The interaction column of any two given columns both in LG_{2n} remains in LG_{2n} .

R2: The interaction column of any two given columns both in RG_{2n} remains in LG_{2n} .

R3: The interaction column of any two given columns from different half parts respectively remains RG_{2n} .

In general, let $a \oplus b$ denote the interaction of two columns a and b , where \oplus is addition of module 2 for binary numbers, then $a \oplus b \in LG_{2n}$, if $a, b \in LG_{2n}$ or RG_{2n} ; $a \oplus b \in RG_{2n}$, if $a \in LG_{2n}$ and $b \in RG_{2n}$. Note that factors and columns are used interchangeably throughout this article. Furthermore, the following recursive equations for consecutive design sizes can also be found in Tsai (1999). Let $T_n(i, j)$ denote the interaction column of two given column i and j , $0 \leq i, j < n$ in a G_n design, then

$$F1: T_{2n}(i, j) = T_n(i, j), \quad 0 \leq i, j < n. \quad (R1)$$

$$F2: T_{2n}(i, j) = T_n(i-n, j-n), \quad n \leq i, j < 2n. \quad (R2)$$

$$F3: T_{2n}(i, j) = T_n(i, j-n) + n, \quad 0 \leq i < n \leq j < 2n. \quad (R3)$$

Another easy way is to compute an interaction of multi-factor by \oplus , addition of module 2, on the binary column numbers of a geometrical design directly, for examples,

$$(1) T_{16}(6, 9) = T_{16}([01110] \oplus [1001]) = [1111] = 15.$$

$$(2) T_8(1, 2, 4) = T_8([001] \oplus [010] \oplus [001]) = [111] = 7.$$

With all these useful tools, the alias structure of a geometrical design can be obtained easily. Table 1 shows the design matrix and the complete alias structure of a geometrical design $G_8(2^{7-4})$ which has $k=7$ factors and $n=8$ runs. Some interesting characteristics and special designs are discussed below:

(1) A geometrical design $G_8 = LG_8 \cup RG_8$, where $LG_8 = \{0, 1, 2, 3\}$ and $RG_8 = \{4, 5, 6, 7\}$, has $p=4$ generated columns (factors), say 4, 5, 6, and 7; $2^4 - 1 = 15$ words in the defining relation, say $\{123, 145, 167, \dots, 1234567\}$ in the identity column I; and its WLP = $[0, 0, 7, 7, 0, 0, 1]$

(2) The alias structure and the design matrix of a geometrical design are presented together in a spreadsheet which can facilitate the computation of all effects.

(3) Two-factor interactions $\{23, 13, 12\}$ are in LG_8 which verify R1; $\{45, 46, 47, 67, 57, 56\}$ are in LG_8 which verify R2; $\{15, 14, 17, 16, 26, 27, 24, 25, 37, 36, 35, 34\}$ are in RG_8 which verify R3. The higher order interactions can be verified by the similar manners sequentially.

(4) By F2, $T_8(5, 7) = T_4(1, 3) = 2$ shows that the interaction of columns 5 and 7 can be computed as columns $5-4=1$ and $7-4=3$ which is confounded with column 2.

(5) By F3, $T_8(1, 7) = T_4(1, 7-4) + 4 = 2 + 4 = 6$ shows that the interaction of columns 1

and 7 can be computed as columns 1 and 7-4=3 which is confounded with column 2+4=6.

- (6) If all factors are assigned to RG_{2n} , then it is an even design. For example, $d_1=\{4,5,6,7\}$, then the only word is $I=4567$, even-factor interactions $\{45,46,47,67,57,56\}$ are in LG_8 while odd-factor interactions $\{567,467,457,456\}$ are in RG_8 .
- (7) If all factors are assigned to LG_{2n} , then it is a duplicated design since $LG_{2n}=[G_n, G_n]'$ in which G_n is duplicated. For example, say $d_2=\{1,2,3\}$ in G_8 , or $d_3=\{1,2,3,4,5,6,7\}$ in G_{16} , etc..

Table 1: The design matrix and the complete alias structure of a geometrical design $G_8(2^{7-4})$.

	I 0	A 1	B 2	C 3	D 4	E 5	F 6	G 7
1	1	1	1	1	1	1	1	1
1	1	-1	1	-1	1	-1	1	-1
1	1	1	-1	-1	1	1	-1	-1
1	1	-1	-1	1	1	-1	-1	1
1	1	1	1	1	-1	-1	-1	-1
1	1	-1	1	-1	-1	1	-1	1
1	1	1	-1	-1	-1	-1	1	1
1	1	-1	-1	1	-1	1	1	-1
123	23	13	12	15	14	17	16	
145	45	46	47	26	27	24	25	
167	67	57	56	37	36	35	34	
246	247	147	146	127	126	125	124	
257	256	156	157	136	137	134	135	
347	346	345	245	235	234	237	236	
356	357	367	267	567	467	457	456	
1247	1246	1245	1345	1234	1235	1236	1237	
1256	1257	1267	1367	1467	1567	1456	1457	
1346	1347	2347	2346	2457	2456	2567	2467	
1357	1356	2356	2357	3456	3457	3467	3567	
2345	12345	12346	12347	12456	12457	12467	12567	
2367	12367	12357	12356	13457	13456	13567	13467	
4567	14567	24567	34567	23467	23567	23456	23457	
1234567	234567	134567	124567	123567	123467	123457	123456	

4. Sequential experimentations by geometrical designs

Using fractional factorial designs often leads to great economy and efficiency in experimentation, particularly if the runs can be made sequentially. A two-level fractional factorial design is used first, i.e. 2^{k-p} design, where k is the number of factors, 2^p is the number of fractions; a second fraction is added if it is necessary, say another 2^{k-p} design; continue until it is satisfied. Three cases of single-factor, two-factor, and complete foldover designs will be discussed below.

Single-factor foldover

A second fraction with the signs of a single factor reversed is added to a resolution III fractional factorial design or higher, and then the combined design can estimate the main effect of that factor and its two-factor interactions. Table 2 shows that the design matrix and the complete alias structure of the combined $G_{16}(2^{7-3})$ with factor G reversed in the original $G_8(2^{7-4})$, and some interesting facts are observed as follows.

- (1) It is interesting to note that the factor G is at column 7 in the original G_8 , after reversed, it is moved to column 15 (G'), by adding the original run size 8, in the combined G_{16} , say, the original design is $d_4=\{1,2,3,4,5,6,7\}$

Two-factor foldover

A second fraction with the signs of two or more factors reversed is added to a resolution III fractional factorial design or higher, and then the combined design can estimate the main effects of those factors and their two-factor interactions. Table 3 shows that the complete alias structure of the combined $G_{16}(2^{7-3})$ with factors F & G reversed in the original $G_8(2^{7-4})$, and some interesting facts are observed as follows.

- (1) The design matrix of the combined G_{16} is omitted since it is identical to that in Table 2.
- (2) It is interesting to note that the factors F & G are at columns 6 & 7 in the original G_8 , after reversed, they are moved to column 14 & 15 (F' & G'), by adding the original run size 8, in the combined G_{16} , say, the original design is $d_4=\{1,2,3,4,5,6,7\}$ whereas the combined design is $d_6=\{1,2,3,4,5,14,15\}$.
- (3) There are $2^4-1=15$ words in the original G_8 (see Table 1), since columns 6 & 7 are changed to columns 14 & 15 after reversing, eight words with either column 14 or 15 are no longer words in the combined design and are confounded with column 8 by using (F3), for example, $8=2414$ or $8=2515$ is not a word in the combined G_{16} .
- (4) The seven words with either both or without columns 14 & 15 such as $\{123, 145, 114\ 15, 2345, 2314\ 15, 4514\ 15, 1234514\ 15\}$ are words by using (F2).
- (5) The original wordlength pattern is $WLP=[0,0,7,7,0,0,1]$ whereas the new one is $WLP=[0,0,3,3,0,0,1]$.
- (6) In this case, all two-factor interactions are confounded with either main effects or other two-factor interactions, namely, none of them are clear. Note that the interaction of columns 14 & 15 is confounded with column 1 by using (F2).

Table 3: The complete alias structure of combined G_{16} with factors F & G reversed.

0	1	2	3	4	5	6	7
I	A	B	C	D	E	2,4	2,5
1,2,3	2,3	1,3	1,2	1,5	1,4	3,5	3,4
1,4,5	4,5	3,4,5	2,4,5	2,3,5	2,3,4	1,2,5	1,2,4
1,14,15	14,15	3,14,15	2,14,15	5,14,15	4,14,15	1,3,4	1,3,5
2,3,4,5	1,2,3,14,15	1,2,4,5	1,3,4,5	1,2,3,4	1,2,3,5	2,5,14,15	2,4,14,15
2,3,14,15	1,4,5,14,15	1,2,14,15	1,3,14,15	1,4,14,15	1,5,14,15	3,4,14,15	3,5,14,15
4,5,14,15	1,2,3,4,5	2,4,5,14,15	3,4,5,14,15	2,3,4,14,15	2,3,5,14,15	1,2,4,14,15	1,2,5,14,15
1,2,3,4,5,14,15	2,3,4,5,14,15	1,3,4,5,14,15	1,2,4,5,14,15	1,2,3,5,14,15	1,2,3,4,14,15	1,3,5,14,15	1,3,4,14,15
8	9	10	11	12	13	14	15
2,4,14	2,4,15	4,14	4,15	2,14	2,15	F'	G'
2,5,15	2,5,14	5,15	5,14	3,15	3,14	1,15	1,14
3,4,15	3,4,14	1,4,15	1,4,14	1,2,15	1,2,14	2,3,15	2,3,14
3,5,14	3,5,15	1,5,14	1,5,15	1,3,14	1,3,15	4,5,15	4,5,14
1,2,4,15	1,2,4,14	2,3,4,15	2,3,4,14	2,4,5,15	2,4,5,14	1,2,3,14	1,2,3,15
1,2,5,14	1,2,5,15	2,3,5,14	2,3,5,15	3,4,5,14	3,4,5,15	1,4,5,14	1,4,5,15
1,3,4,14	1,3,4,15	1,2,3,4,14	1,2,3,4,15	1,2,4,5,14	1,2,4,5,15	2,3,4,5,14	2,3,4,5,15
1,3,5,15	1,3,5,14	1,2,3,5,15	1,2,3,5,14	1,3,4,5,15	1,3,4,5,14	1,2,3,4,5,15	1,2,3,4,5,14

Complete Foldover

A second fraction with the signs of all factors reversed is added to a resolution III fractional factorial design, and then the combined design can estimate all the main effects clear of any two-factor interactions. Table 4 shows that the alias structure of the combined $G_{16}(2^{7-3})$ with all factors reversed in the original $G_8(2^{7-4})$, and some interesting facts are observed as follows.

- (1) The combined design is $d_7=\{9,10,11,12,13,14,15\}$.
- (2) All the odd words in the original design are confounded with column 8 and no longer words in the combined design, for example, a word of $I=123$ in $G_8(2^{7-4})$ becomes $8=910\ 11$ which is not a word in $G_{16}(2^{7-3})$.
- (3) In this case, only even words in the original design remain as words in the combined design, for example, a word of $I=1247$ becomes $I=910\ 12\ 15$.
- (4) The combined wordlength pattern is $WLP=[0,0,0,7,0,0,0]$ which has even resolution IV and minimum aberration under reversing method.
- (5) Any one main effect is confounded with four three-factor interactions and three five-factor interactions; each of seven alia sets contains three two-factor interactions.

Table 4: The complete alias structure of a foldover combined design $G_{16}(2^{7-3})$.

0	1 (A)	2 (B)	3 (C)	4 (D)	5 (E)	6 (F)	7 (G)
I	10,11	9,11	9,10	9,13	9,12	9,15	9,14
9,10,12,15	12,13	12,14	12,15	10,14	10,15	10,12	10,13
9,10,13,14	14,15	13,15	13,14	11,15	11,14	11,13	11,12
9,11,12,14	9,10,12,14	9,10,12,13	9,11,12,13	9,10,11,12	9,10,11,13	9,10,11,14	9,10,11,15
9,11,13,15	9,10,13,15	9,10,14,15	9,11,14,15	9,12,14,15	9,13,14,15	9,12,13,14	9,12,13,15
10,11,12,13	9,11,12,15	10,11,12,15	10,11,12,14	10,12,13,15	10,12,13,14	10,13,14,15	10,12,14,15
10,11,14,15	9,11,13,14	10,11,13,14	10,11,13,15	11,12,13,14	11,12,13,15	11,12,14,15	11,13,14,15
12,13,14,15	10,11,12,13,14,15	9,11,12,13,14,15	9,10,12,13,14,15	9,10,11,13,14,15	9,10,11,12,13,14,15	9,10,11,12,13,14,15	9,10,11,12,13,14,15
8	9	10	11	12	13	14	15
9,10,11	A'	B'	C'	D'	E'	F'	G'
9,12,13	10,12,15	9,12,15	9,12,14	9,10,15	9,10,14	9,10,13	9,10,12
9,14,15	10,13,14	9,13,14	9,13,15	9,11,14	9,11,15	9,11,12	9,11,13
10,12,14	11,12,14	11,12,13	10,12,13	10,11,13	10,11,12	10,11,15	10,11,14
10,13,15	11,13,15	11,14,15	10,14,15	13,14,15	12,14,15	12,13,15	12,13,14
11,12,15	9,10,11,12,13	9,10,11,12,14	9,10,11,12,15	9,10,12,13,14	9,10,12,13,15	9,10,12,14,15	9,10,13,14,15
11,13,14	9,10,11,14,15	9,10,11,13,15	9,10,11,13,14	9,11,12,13,15	9,11,12,13,14	9,11,13,14,15	9,11,12,14,15
9,10,11,12	9,12,13,14,15	10,12,13,14,15	11,12,13,14,15	10,11,12,14,15	10,11,13,14,15	10,11,12,13,14	10,11,12,13,15

5. Conclusion

Three cases of single-factor, multi-factor, and complete foldover designs for sequential experimentations were presented by using geometrical designs proposed by Plackett & Burman (1946), and their alias structures as well as some interesting facts were discussed in details. Using geometrical designs to present sequential experimentations has the following advantages: (1) it is visually appealing to see the complete alias structure physically; (2) all effects can be computed on its design matrix by using spreadsheet easily; (3) it can help users understand its application easily. The results show that geometrical designs with nice alias structure are useful tools for sequential experimentations. Due to their nice characteristics, geometrical designs have theoretical interests and practical attractiveness.

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