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SECOND SEMESTER M.Sc. DEGREE (CUCSS) EXAMINATION, JUNE 2015

Statistics

ST 2C 09—DESIGN AND ANALYSIS OF EXPERIMENTS

(2013 Admissions)

Time: Three Hours

Maximum: 36 Weightage

Part A

Answer all questions. Weightage 1 for each question.

- 1. What is a linear model?
- 2. What is a linear contrast?
- 3. What do you mean by local control?
- 4. Define: Estimation space.
- 5. Explain if completely randomised design is a balanced design.
- 6. What is a concomitant variable?
- 7. Indicate some situations where completely randomised design is preferred over other designs.
- 8. One has to select a Graeco-Latin square design with atleast 12 degrees of freedom for error. Then how many treatments shall be included in the design?
- 9. Explain: incidence matrix of a design.
- 10. In a BIBD it is given that k = 4 = r, v = 7. Determine the value of λ .
- 11. Explain: complete confounding.
- 12. Distinguish between symmetrical and asymmetrical factorial designs.

 $(12 \times 1 = 12 \text{ weightage})$

Part B

Answer any **eight** questions. Weightage 2 for each question.

- 13. In a linear set up $(Y, A\theta, \sigma^2I)$, derive a necessary and sufficient condition for a parametric function $b'\theta$ to be estimable.
- II. In a linear model $(Y, A\theta, \sigma^2 I)$, show that the best estimate of any estimable parametric function $b'\theta$ is $b'\hat{\theta}$ where $\hat{\theta}$ is any solution of $A'A\theta = A'Y$.

Turn over

- 15. Describe Scheffe's procedure to construct confidence intervals for all possible contrasts an treatment means.
- 16. Write a note on model adequacy checking.
- 17. In a randomised block design with a single concomitant variable obtain the least-squares estir of the regression co-efficient of the concomitant variable.
- 18. Write down the plan of a BIBD with parameters v = 5, b = 10, k = 3, r = 6, $\lambda = 3$ and outline analysis of the design.
- 19. With usual notations for a BIBD prove that $b \ge v + r k$.
- 20. Define Lattice design and write down the plan of this design with suitable parameters of your choice.
- 21. In a randomised block design with b-blocks and t-treatments, an observation in the ith block for jth treatment is missing. Estimate the missing value.
- 22. Write down the advantages and disadvantages of a factorial design when compared with des with non-factorial types of treatments.
- 23. Describe the effect components of a 2^3 design into seven mutually orthogonal contrasts.
- 24. Outline the analysis of a split plot design with r-blocks, α main plot treatments and β such treatments.

 $(8 \times 2 = 16 \text{ weigh})$

Part C

Answer any **two** questions. Weightage 4 for each question.

- 25. Describe the analysis of a Latin square design with a single concomitant variable.
- 26. In a Graeco-Latin square design, one observation is missing. Derive:
 - (i) The estimate of the missing value.
 - (ii) Bias involved in the treatment sum of squares due to estimation of the missing value
 - (iii) SE of difference between two treatment means in which one treatment mean involve missing value which has been replaced by the estimated value.
 - (iv) The analysis of variance test for testing the homogenity of treatment means.
- 27. Define PBIBD and derive the analysis of PBIBD with only two associate classes.
- 28. Write down the confounded arrangement of a 3³ design by confounding the interactions AB BC² into the blocks. Identify other interactions if any which get confounded in your arrange. Hence analyse the design if there are two replications of the same type of arrangement treatments.

 $(2 \times 4 = 8 \text{ weigh})$