

Design of Experiments The Science of *Test*





Wanted: A Star Trek Transporter

presented to:
StatEase DOE Summit
Oct 6, 2022

Greg Hutto, Chief Ops Analyst - 96 Ops Group, Eglin AFB, Florida gregory.hutto@us.af.mil



Short Bio



Mr. Gregory Hutto is Wing Operations Analyst for the 96th Test Wing, responsible for embedding designed experiments as the principal test method for several hundred tests each year. He teaches an extensive series of short courses in test methods to all perimer at Testing testers in the Wing from the Wing Commander to our $520\,$ scientists and engineers. As a LtCol in the USAF Reserves, he served as senior military advisor to AF Operational Test & Evaluation Center Test Support Director and as special advisor for test design to the AF Flight Test Center commander at Edwards AFB, California. Mr. Hutto is a distinguished graduate of the US Naval Academy in Operations Research and holds a Master's in the same field from Stanford University. Over the past 43 years, he has served in nearly every branch of test and evaluation from laboratory basic science to joint operational field testing. He would like to publicly repent of his 11 years of testing without the benefits of the principles of well-designed experiments.

He is proud of his two children who make their livings in the sky – one serves martinis; the other mayhem. Ariel is a Delta Flight Attendant and Daniel is a F-15E Strike Eagle WSO - bomb/nav. He is inordinately proud of his highly educated wife, Dr. Deb, with 6 degrees.





Abstract Wanted: A Star Trek Transporter



Until a Craig's List ad succeeds, our Air Force aircraft must traverse the sky searching for targets. Sensor performance depends on sensor-target geometry so statistical models include range, azimuth, elevation, etc. Without our transporter, aircraft position is a **sequential** hard-to-change (HTC) factor. That is, short ranges follow long ranges inbound towards the target and vice versa as we recede from the target. Result: a physics-imposed design grid with several sequential ranges for each altitude.

In addition to these geometric variables we have several other easy-to-change (ETC) "modal" variables:

- side of the aircraft (is performance symmetric?),
- electromagnetic spectrum used,
- target tracking algorithm selected,
- target type, etc.

The design challenge is that the HTC values are determined and sequenced. How shall we mate the large number of combinations of the modal variables to the fixed geometric values so that the resulting design has excellent modeling properties - orthogonality, power, low variance inflation, good prediction variance, etc.? A fractional split plot design invariably leaves "holes" where the aircraft occupies positions when no points are to be taken - an obvious inefficiency.

This paper describes the algorithm we derived that takes advantage of several of Design Expert's features including building and importing custom design and using DX's excellent evaluation features to ensure that the modeling properties are acceptable. Because the resulting design incorporates both the whole plot geometric design stitched to an (often) optimal blocked design for the modal variables, the resulting design can be viewed as a "Franken-design", a term of art we invented to describe designs built from individually crafted pieces and merged. The author introduced Franken-designs last year at the StatEase Summit!





AF Ops Research Recognized



US Air Force awarded the 2017 Institute for Operations Research and the Management Sciences (INFORMS) Prize for Operations Research



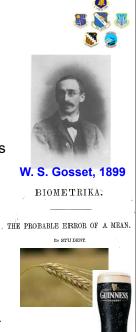
The INFORMS Prize honors effective integration of advanced analytics and operations research/ management sciences (OR/MS) into organizational decision making. The award is given to organizations that have repeatedly applied the principles of OR/MS in pioneering, varied, novel, and lasting ways. Past recipients of the award include General Motors, Intel, UPS, HP, IBM, Ford, Procter & Gamble, and GE Research.

Integrity - Service - Excellence



It All Started with Beer!

- Gosset Dublin Guinness Brewery circa 1899-1908
- Brewing stouter porter, stout, or Guinness
- Guinness decided to make brewing scientific
- Hired Gosset, a chemist, -- self-taught in statistics and worked with Karl Pearson developing comparative test
- Paper on Probable Error of A Mean forms the basis for our statistical "Student t" tests
- Temperature, robust hops, and Archer breed of barley -- plus experimentation key in Guinness findings!
- Gosset's paper corrected by RA Fisher who later extended 2 sample t to M-way/k-Variable ANOVA

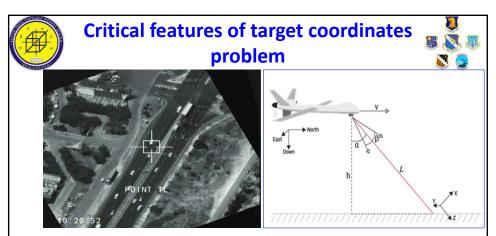




Sensor Cross-Blocks Problem



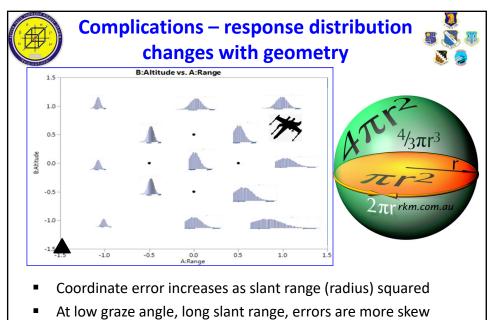




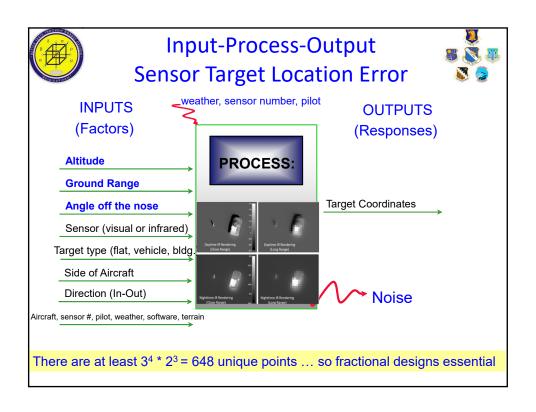
- 1. Estimating target coordinates is a frequent, DOD-wide problem
- 2. The target battlespace is large, with many variables
- 3. The response variable is skew with unstable variance
- 4. We have both hard-to-change factors and restrictions on randomizing execution order (no transporter) ...

Source (line drawing): https://www.vectornav.com/ 1 Oct 22

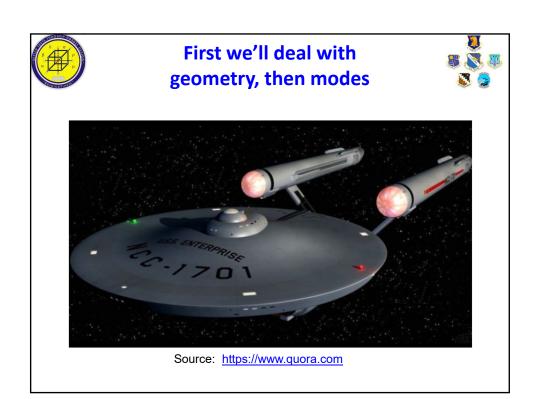


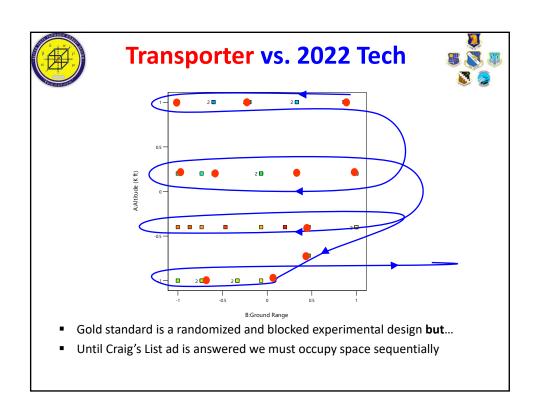


- And, we are challenged to model percentiles (50^{th} , 90^{th})
- But today let's focus on the design issues...











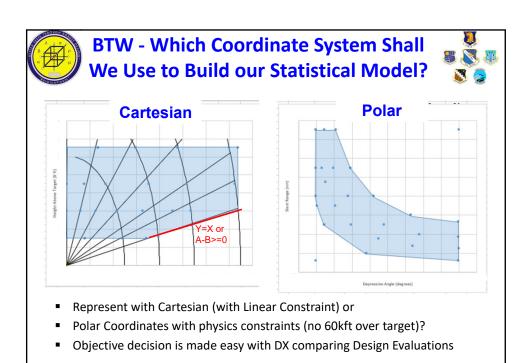
Geometric Design Looks Like This

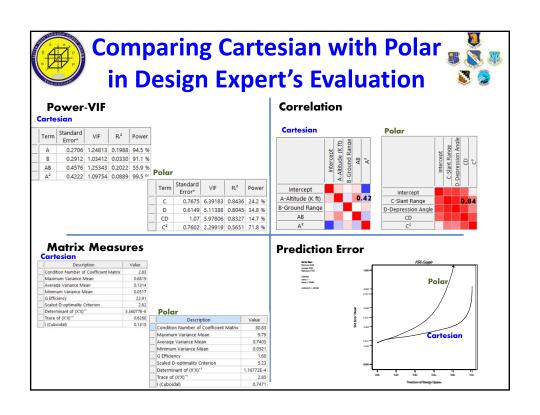
- Constrained to a sequential vs. random order
- First problem is this imposes a splitplot structure on us
- Ameliorated by
 - a. We understand the physical model
 - b. We can afford several replicates at the Whole Plot level
- Second Problem is what to do with Easy-to-Change (ETC) variables?

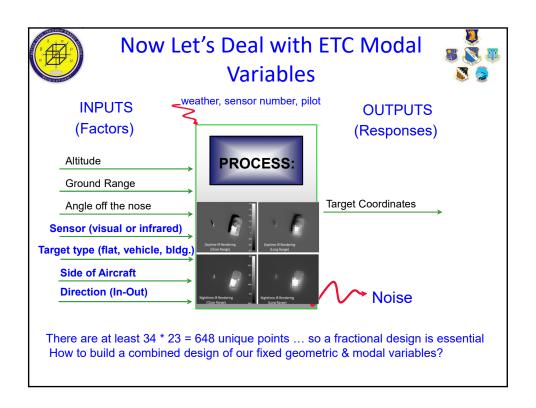
			Ground	Angle				
		Altitude	Range	to				
	Point	mF	kC	Target				
	1	10	15	0				
	2	10	12	0	inbound			
	3	10	8	0				
	4	10	4	0	. <u>=</u>			
	5	10	4	180				
	6	10	8	180	outbound			
	7	10	12	180	ğ.			
	8	10	15	180	9			
	9	15	15	0				
	10	15	12	0	2			
	11	15	8	0	punoqui			
Nose-Tail	12	15	4	0				
S	13	15	4	180	70			
ž	14	15	8	180	outbound			
	15	15	12	180	ě			
	16	15	15	180	9			
	17	20	15	0				
	18	20	12	0	Ē			
	19	20	8	0	Po L			
	20	20	4	0	.⊑			
	21	20	4	180	outbound inbound			
	22	20	8	180	ä			
	23	20	12	180	ŧ			
	24	20	15	180	5			
	25	10	15	45	_			
	26	10	12	45	punoqui			
	27	10	8	45				
	28	10	4	45	.⊑			
	29	10	4	135	outbound			
	30	10	8	135	100			
	31	10	12	135	ŧ			
	32	10	15	135	ő			
	33	15	15	45	_			
	34	15	12	45	punoqui			
2	35	15	8	45	po			
Warters	36	15	4	45	.⊆			
E	37	15	4	135	P			



- Substantial by-hand re-ordering to make it somewhat executable...
- Fractional "holes" make us look dumb...
- Hovering fighters anyone? Climb-Dive-Climb again...
- "Ummmm ... pilot take next two then skip 1 then skip 3 then go back one..."





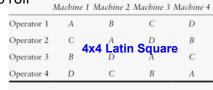




History of Experimental Design Gives Inspiration



- Blocks are (nearly) orthogonal sub-designs of modal variables!
- Random Balance Designs were first attempts at fractional general factorials (Now NOLH)
- Generate blocked designs in the modal variables
 - Basic geometric design is 32 runs
 - So blocks of 4 to 8 runs are conveniently sized
 - And geometric design is replicated 2-4 times usually
- Sequentially roll the nearly orthogonal modal blocks across the geometric design
- Latin Squares give us the patterns to roll
 - ABCD BCDA CDAB DABC ABCD...



Random Balance Experimentation
F. E. Satterthwaite

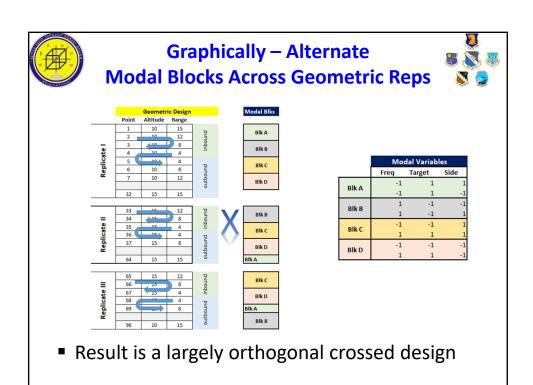


Academic review of some inspiring work by our progenitors...

- Blocks* (1925) preserve effect estimates by sacrificing some effects to measure/isolate nuisance variance
- Latin Squares* (1930's & earlier) are double blocking designs for (typically) a single effect
- Random Balance⁺ designs (1956) fractionate multilevel categoric designs
- Montgomery^x (1988) introduces Partially Aliased designs by alternating the fractional block generators from one replicate to the next



*RA Fisher and the Design of Experiments, 1922-1926, JF Box, The American Statistician Vol. 34, No. 1 (Feb., 1980), pp. 1-7 +Random Balance Experimentation Author(s): F. E. Satterthwaite, Technometrics , May, 1959, Vol. 1, No. 2, pp. 111-137 X Ch 7.8 Design and Analysis of Experiments, DC Montgomery, 10th edition, Wiley 2020



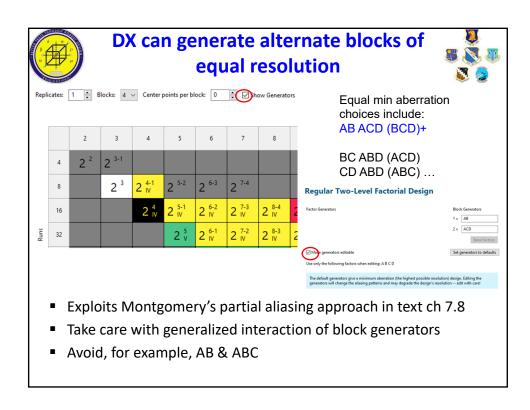


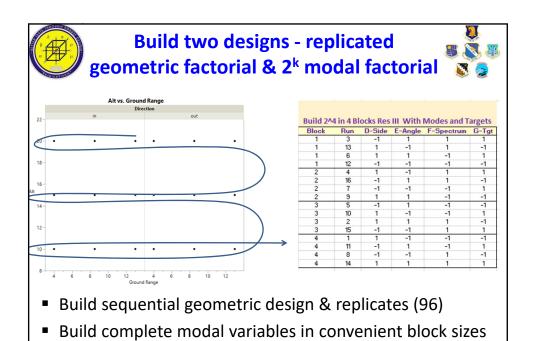
If Modal Variables Have Two Levels Then Blocks and Fractions are Simple



Number of Factors, k	Number of Blocks, 2 ^p	Block Size, 2 ^{k-p}	Effects Chosen to Generate the Blocks	Interactions Confounded with Blocks					
3	2	4	ABC	ABC					
	4	2	4B. 4C	AB, AC, BC					
4	2	8	ABCD	ABCD					
	4	4	ABC, ACD	ABC, ACD, BD					
	8	2	AB, BC, CD	AB, BC, CD, AC, BD, AD, ABCD					
5	2	16	ABCDE	ABCDE					
	4	8	ABC, CDE	ABC, CDE, ABDE					
	8	4	ABE, BCE, CDE	ABE, BCE, CDE, AC, ABCD, BD, ADE					
	16	2	AB, AC, CD, DE	All 2-factor and 4-factor interactions (15 effects)					
6	2	32	ABCDEF	ABCDEF					
	4	16	ABCF, CDEF	ABCF, CDEF, ABDE					
	8	8	ABEF, ABCD, ACE	ABEF, ABCD, ACE, BCF, BDE,					
				CDEF, ADF					
	16	4	ABF, ACF, BDF, DEF	ABE, ACF, BDF, DEF, BC, ABCD.					
			, , ,	ABDE, AD, ACDE, CE, BDF, BCDEF,					
				ABCEF, AEF, BE					
	32	2	AB, BC, CD, DE, EF	All 2-factor, 4-factor, and 6-factor interactions (31 effect					
7	2	64	ABCDEFG	ABCDEFG					
	4	32	ABCFG, CDEFG	ABCFG, CDEFG, ABDE					
	8	16	ABC, DEF, AFG	ABC, DEF, AFG, ABCDEF, DCFG,					
			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	ADEG, BCDEFG					
	16	. 8	ABD, EFG, CDE, ADG	ABCD, EFG, CDE, ADG, ABCDEFG.					
-			, 0, 000, 1000	ABE, BCG, CDFG, ADEF, ACEG, ABFG,					
				BCEF, BDEG, ACF, BDF					
	32	4	ABG, BCG, CDG, DEG, EFG	ABG, BCG, CDG, DEG, EFG, AC, BD,					
			, 200, DEO, EFG	DE, DF, AE, BE, ABCD, ABDE, ABEF,					
				BCDE, BCEF, CDEF, ABCDEFG,					
				ADG, ACDEG, ACEFG, ABDFG.					
				ABCEG, BEG, BDEFG, CFG, ADEF, ACDF, ABCF, AFG					
· .	64	2	AB, BC, CD, DE, EF, FG	All 2-factor, 4-factor, and 6-factor interactions (6.) effects					

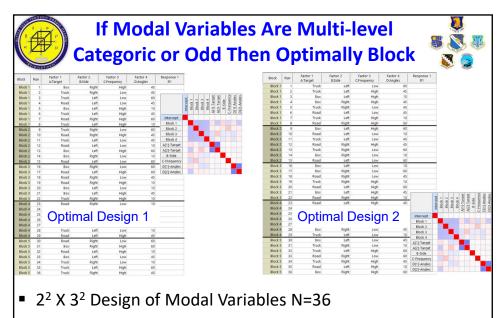
- Remember this table? Fractional 2^k patterns date to 1940's
- Cochran & Cox Experimental Design 2nd Edition (1957)
- Design Expert Readily Generates 2^k Blocks with Generator Control



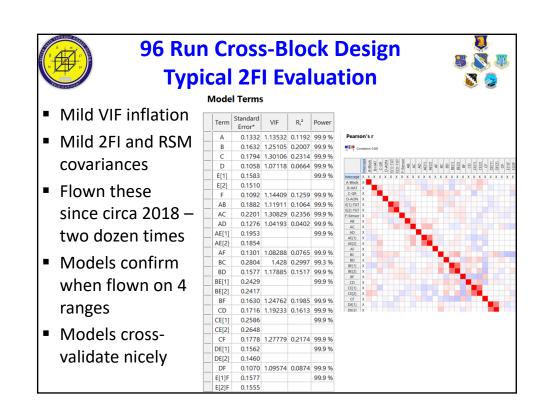


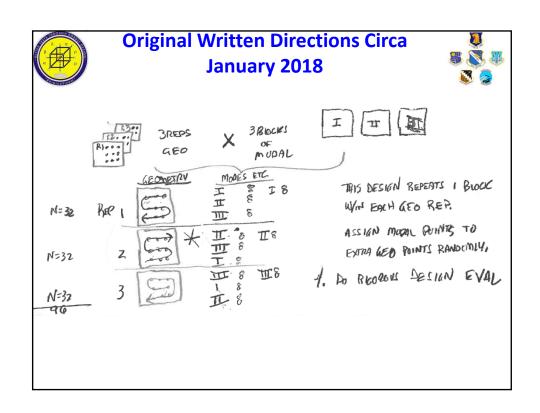
Rotate or cross the blocks across the geo design

Cross-Block		Geometric Design (Polar)				Modal Design in Blocks					
		Point	A- Depressi on	B- Slant Range	C- Directi	Direc tion	D-Side	E- Angle	F- Spectrum	G-Tgt	Block
Design		Foint 1	20.9	15	<u>on</u>	in	-1	1	1	1	1
DC3[8]		2	29.1	11	1	in	-1	1	-1	2	1
		3	42.0	8	1	in	1	-1	-1	1	1
		4	63.1	6	1	in	1	-1	1	2	1
		5	89.7	5.3	-1	out	1	-1	1	1	2
Left side 3 replicates of		6	63.1	6	-1	out	1	-1	-1	2	2
· ·		7	42.0	8	-1	out	-1	1	-1	1	2
a full geometric design		8	29.1 14.3	11 15	-1 1	out	-1 1	1	1	2	2
a ran geometrie aesign		10	19.7	11	1	in	1	1	-1	1	3
(N=32 each)		11	27.6	8	1	in	-1	-1	-1	2	3
(14-32 cacil)	_	12	67.8	4	1	in	-1	-1	1	1	3
- D'ala aal aaaa aa 34	₽.	13	89.6	3.7	-1	out	-1	-1	-1	1	4
 Right columns are 2⁴ 	ā	14	47.8	5	-1	out	-1	-1	1	2	4
	. <u>0</u>	15	27.6	8	-1	out	1	1	-1	2	4
modal variables in four	Replicate	16	9.5	15	1	in	1	1	1	1	4
		17	9.5	11	1	in	1	-1	1	1	2
convenient blocks		18	9.5 14.3	8	1	in	-1	-1 1	-1 -1	2	2
		20	38.1	2	1	in	-1	1	1	2	2
Use Latin Square patte	rn '	21	89.6	1.2	-1	out	1	1	1	2	3
OSC Latin Square patte		22	38.1	2	-1	out	1	1	-1	1	3
to cross blocks with		23	14.3	5	-1	out	-1	-1	-1	2	3
to cross blocks with		24	10.2	7	-1	out	-1	-1	1	1	3
geometric replicates		25	9.5	15	1	in	-1	-1	-1	1	4
geometric replicates		26	13.0	11	1	in	-1	-1	1	2	4
4004004404404400		27 28	20.7 44.9	7.0 3.5	1	in	1	1	-1 1	2	4
1234 2341 3412 4123.		28	90.0	2.5	-1	in	-1	1	1	1	4
	-	30	63.9	2.75	-1	out	-1	1	-1	2	1
Change block generato	rc	31	29.6	5.0	-1	out	1	-1	-1	1	1
Change block generate	ΨIS .	32	15.1	9.5	-1	out	1	-1	1	2	1
for next replicate		33 34	20.9	15	1	in	1	1	1	2	3
ioi next replicate			29.1	11	1	in	1	1	-1	1	3
		35	42.0	8	1	in	-1	-1	-1	2	3
		36 37	63.1	6	1	in	-1	-1	1	1	3
_			89.7	5.3	-1	out	-1	-1	-1	1	4



- 5 Blocks of 7-8 Runs each
- In Geometric reps 2&3, use different sets 5 optimal blocks









Wanted: A Star Trek Transporter!



US Space Force is working the tech

 In target location, we traverse the geometric space mated with blocked designs

- History of design development offered inspiration: Random Balance, Latin Squares, Partial Aliasing
- Algorithm easy to build & repeatable
- DX tools are critical custom blocking, import & evaluate tailored designs
- Designs confirmed in experiments

https://www.bbc.com/news/world-us-canada-51245262

"To call in the statistician after the experiment is ... asking him to perform a postmortem examination: he may be able to say what the experiment died of."

Address to Indian Statistical Congress, 1938.

