SOME CONTRIBUTIONS TO THE THEORY
OF MULTISTAGE YOUDEN DESIGN

By
K. Afsarinejad
Florida State University
and
A. Hedayat
University of Illinois, at Chicago Circle
FSU Statistics Report M333
AFOSR Technical Report No. 47

February, 1975
Department of Statistics
The Florida State University
Tallahassee, Florida 32306

Research supported by Training Grant Number 5TO1 GM-913 from the National Institute of General Medical Sciences and Grant Number AFOSR 74-2581A from the Air Force Office of Scientific Research.
SOME CONTRIBUTIONS TO THE THEORY
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K. Afsarinejad
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Abstract

It is shown that complete sets of \((v-1)/2\) by \(v\) and \((v+1)/2\) by \(v\) multistage balanced Youden designs of type I and II can be constructed if \(v\), the number of treatments, is a prime power of the form \(4\lambda + 3\).

It is also proved that the existence of a difference set with certain properties implies the existence of a 2-stage balanced Youden design.

The usefulness of this latter result is demonstrated for those experiments where the number of treatments is not a prime power.

American Mathematical Society 1970 subject classification primary 62K05, 62K10, 62K15; secondary 05B05, 05B10, 05B30.

Key words and phrases: Multistage experimentation, Youden design, balanced Youden designs.

Research supported by Training Grant Number 5T01 GM-913 from the National Institute of General Medical Sciences and Grant Number AFOSR 74-2581A from the Air Force Office of Scientific Research.
1. **Introduction and Summary.** The concept of multistage balanced Youden designs has recently been introduced by Hedayat, Seiden* and Federer (1972) [referred to hereafter as HSF (1972)], who have also proved a number of results concerning the existence and construction of these designs. These designs have many practical applications both as "experiment designs" and "treatment designs" as have been pointed out by HSF (1972). Our objectives in this paper are: (i) To answer some of the unsolved problems which have been stated by HSF (1972); (ii) To extend the domain of multistage Youden designs to cover some practically useful cases which have not been considered previously. Specifically, we have obtained the following results: A complete set of \((v-1)/2 \times v\) multistage balanced Youden design of Type I can be constructed if \(v\), the number of treatments, is of the form \(4\lambda + 3 = p^a\). By the Type I balance we mean balanced for unordered pairs in the sense of HSF (1972). Type II balance is a useful extension of Type I in a sense that its statistical implication is similar to those of Type I and in addition it is a step closer to orthogonality. This type of balance is formally defined in Definition 2.2. In this regard we have shown that a complete set of \((v+1)/2 \times v\) multistage balanced Youden design of Type II can be constructed if \(v\) is of the form \(4\lambda + 3 = p^a\). Finally, we have proved that the existence of a difference set with certain properties implies the existence of a 2-stage balanced Youden design. The usefulness of this latter result is demonstrated for those experiments where the number of treatments is not a prime power.
2. Balanced Multistage Youden Designs of Types I and II.

Let $\mathcal{D} = \{D_1, D_2, \ldots, D_t\}$ be a $t$-stage $k \times v$ Youden design on a set $\Sigma$ containing $v$ distinct treatments. Now we formally define two types of symmetries for $\mathcal{D}$.

**Definition 2.1** - $\mathcal{D}$ is said to be a $t$-stage $k \times v$ balanced Youden design of Type I if the superimposed form of $D_i$ and $D_j$, $i \neq j$, have the property that for $w \in \Sigma$ there exist exactly $v-1$ pairs of the form $(w, y)$ or $(z, w)$, such that the collection of $y$'s and $z$'s exhausts the set $\Sigma - \{w\}$, $a \in D_i$ and $b \in D_j$ in the ordered pair $(a, b)$, $i, j = 1, 2, \ldots, t$.

**Definition 2.2** - $\mathcal{D}$ is said to be a $t$-stage $k \times v$ balanced Youden design of Type II if the superimposed form of $D_i$ and $D_j$, $i \neq j$, have the property that for $w \in \Sigma$ there exist exactly $v$ pairs of the form $(w, y)$ or $(z, w)$ such that the collection of $y$'s and $z$'s exhausts the set $\Sigma$, where the pair $(a, b)$ is defined as in Definition 2.1.

Note that our definition of Type I balance is the same as the balance for unordered pairs defined by HSF (1972). Type II balance is a natural extension of Type I because: (i) Its statistical implications are exactly the same as those of Type I. First, the design is Youden in each stage. Second, the set of treatments in different stages are factorially balanced in the sense of Definition 3.3 of HSF (1972). (ii) These designs can accommodate more levels and are one step closer to orthogonality as can be seen from the definition.
The demand for symmetry naturally imposes restrictions on the form of k, v and t as has been demonstrated in the following lemmas:

Lemma 2.1 If \( D \) is a t-stage \( k \times v \) balanced Youden design of Type I then \( v \equiv 3 \pmod{4} \), \( k = (v-1)/2 \) and \( t \leq v - 1 \).

For a proof see HSF (1972).

Lemma 2.2 If \( D \) is a t-stage \( k \times v \) balanced Youden design of Type II, then \( v \equiv 3 \pmod{4} \), \( k = (v+1)/2 \) and \( t \leq v - 1 \).

The proof is analogous to the proof of Lemma 2.1.

Definition 2.3 - A t-stage \( k \times v \) balanced Youden design of Type I or II is said to be complete if \( t = v - 1 \).

Now the question is that: Is it possible to construct \((v-1)\)-stage balanced \( k \times v \) Youden designs of Type I or II whenever \( k \) and \( v \) satisfy the restrictions of Lemma 2.1. or Lemma 2.2? Limited by mathematical tools available we cannot answer this question in general. HSF (1972) have shown that if in addition \( v = p^a \), \( p \) a prime and \( a \) a positive integer, then there exist \((v-1)/2\) - balanced Youden design of Type I. Shortly, we show that one can embed the \((v-1)/2\) - balanced Youden design constructed by HSF (1972) into a complete set. We also construct a complete set of multistage balanced Youden design of Type II whenever \( v = p^a \).
3. Existence and Construction of Balanced Multistage Youden Designs of Types I and II when the Number of Treatments is a Prime Power

Theorem 3.1 A complete set of \((v-1)/2 \times v\) multistage balanced Youden design of Type I exist whenever \(v = 4\lambda + 3 = p^a\).

Proof: By construction. Identify the \(4\lambda + 3\) treatments with the elements of the GF\(\left(p^a\right)\) with \(x\) as a primitive element. Let \(D = \{D_0, D_1, \ldots, D_{4\lambda + 1}\}\), where \(D_r\) is the \((2\lambda + 1) \times (4\lambda + 3)\) array with the entry

\[x^r + 2^i + \delta(j)x^j, \quad i = 0, 1, \ldots, 2\lambda; \quad j = 0, 1, \ldots, 4\lambda + 2\]
in its \((i, j)\) cell. Here \(\delta(j) = 0\) for \(j = 0\) and \(1\) otherwise. We shall now prove that \(D\) is the desired multistage design. Clearly \(D_r\) is a \((2\lambda + 1) \times (4\lambda + 3)\) Youden design. Now consider the superimposed form of \(D_r\) and \(D_s\) and let \(w = x^k \in GF\left(p^a\right)\). By examining the \(2\lambda + 1\) cells of \(D_r\) which contain \(w\), we see that \(w\) is in row \(i\) and column \(j\) where \(j\) satisfies

\[\delta(j)x^j = x^k - x^r + 2^i, \quad i = 0, 1, \ldots, 2\lambda.\]

The corresponding entries in the cells of \(D_s\) are:

\[U_i = x^{2^i}(x^s - x^r) + w, \quad i = 0, 1, \ldots, 2\lambda.\]

Similarly, the entries in \(2\lambda + 1\) cells of \(D_r\) corresponding to those cells of \(D_s\) containing \(w\) are:

\[V_i = x^{2^i}(x^r - x^s) + w, \quad i = 0, 1, \ldots, 2\lambda.\]
Now \( \{U_1, i = 0, 1, \ldots, 2\lambda\} \cup \{V_1, i = 0, 1, \ldots, 2\lambda\} = \text{GF}(p^q) \setminus \{w\} \) and thus the proof.

Remarks. Note that the set of designs constructed by Theorem 4.4 of HSF (1972) is embedded in the set of designs constructed by Theorem 3.1 above.

Theorem 3.2 A complete set of \((v + 1)/2 \times v\) multistage balanced Youden design of Type II exist whenever \(v = 4\lambda + 3 = p^q\).

Proof: By construction. First construct \( D = \{D_0, D_1, \ldots, D_{4\lambda + 1}\} \) the complete set of \((v - 1)/2 \times v\) multistage balanced Youden design of Type I by the algorithm of Theorem 3.1. Second augment \( D_i \) in \( D \) with the following \((2\lambda + 1)\)-th row \(0, x^1, x^2, \ldots, x^{4\lambda + 2}\) to obtain the desired design.

Theorem 3.3 The two sets of treatments in any pair of Youden designs belonging to the \((4\lambda + 2)\)-stage balanced Youden designs of Theorem 3.1 and 3.2 are balanced in the sense of Definition 3.3 of HSF (1972).

The proof is analogous to the proof of Theorem 4.5 of HSF (1972).

4. Existence and Construction of Balanced Multistage Youden Designs of Types I and II when the Number of Treatments is not a Prime Power.

Unfortunately, not every \(v = 4\lambda + 3\) is of the form \(p^q\). For instance, in the range of \(v \leq 100\) the following integers are such examples: 15, 35, 39, 51, 55, 63, 87 and 95. Therefore, there is a need for an algorithm for constructing multistage balanced designs for those orders which are not covered by Theorems 3.1 and 3.2. Before proceeding further we need the following definition.
Definition 4.1  Let $D = \{d_1, d_2, \ldots, d_k\}$ be a subset of cardinality $k$ in a group $G$ of order $v$. We say $D$ has property $P_1$ if there exists two permutations of the elements of $D$ say $A = (a_1, a_2, \ldots, a_k)$ and $B = (b_1, b_2, \ldots, b_k)$ such that $c_i c_j \neq e$ and $c_i c_j^{-1} \neq e$ where $c_i = a_i b_i^{-1}$ for all $i, j = 1, 2, \ldots, k$ and $e$ is the identity element in $G$.

Theorem 4.1  The existence of a $(4\lambda + 3, 2\lambda + 1, \lambda)$ difference set with property $P_1$ implies the existence of a 2-stage $(2\lambda + 1) \times (4\lambda + 3)$ balanced Youden design of Type I.

Proof:  By construction. Consider the following two $(2\lambda + 1) \times (4\lambda + 3)$ matrices $D_1$ and $D_2$ with $a_i g_j$ and $b_i g_j$ in their $(i, j)$ entries respectively, $i = 1, 2, \ldots, 2\lambda + 1; j = 1, 2, \ldots, 4\lambda + 3, g_j \in G$. Clearly $D_1$ and $D_2$ are Youden designs. Now consider $2\lambda + 1$ cells of $D_1$ which contain a fixed element of $G$, say $g$. Then there exists a subset $\{h_1, i=1, 2, \ldots, 2\lambda + 1\}$ in $G$ such that $g = a_i h_i$, $i = 1, 2, \ldots, 2\lambda + 1$. The corresponding entries in the cells of $D_2$ will be $F = \{f_i = c_i^{-1} g, i = 1, 2, \ldots, 2\lambda + 1\}$. Similarly, the entries in $2\lambda + 1$ cells of $D_1$ corresponding to those cells of $D_2$ containing $g$ will be $T = \{t_i = c_i g, i = 1, 2, \ldots, 2\lambda + 1\}$. Therefore $FUT = G - \{g\}$.

Definition 4.2  Let $D = \{d_1, d_2, \ldots, d_k\}$ be a subset of cardinality $k$ in $G$. We say $D$ has property $P_1^*$ if there exists a permutation of $D$ say $(d_1^*, d_2^*, \ldots, d_k^*)$ such that $w_1 = d_2^* d_1^*$, $w_2 = d_3^* d_2^*$, $\ldots$, $w_k = d_1^* d_k^*$ are all different and moreover $w_i w_j \neq e$ for all $i$ and $j$. 
It is clear that if \( D \) has property \( P_1^* \) then it has property \( P_1 \).

This is because if \( D = \{d_1, d_2, \ldots, d_k\} \) has property \( P_1^* \) then \( A = (d_1, d_2, \ldots, d_k) \) together with \( B = (d_2, d_3, \ldots, d_1) \) satisfy the requirement of Definition 4.1. Thus we have:

**Theorem 4.2** The existence of a difference set \((4\lambda + 3, 2\lambda + 1, \lambda)\) with property \( P_1^* \) implies the existence of a 2-stage \((2\lambda + 1) \times (4\lambda + 3)\) balanced Youden design of Type I.

**Example 4.1.** Let \( v = 15 \). Then \( \{1, 2, 4, 0, 8, 5, 10\} \) is a difference set with property \( P_1^* \) in \( G = \{0, 1, 2, \ldots, 14\} \) with the addition mod 15 as the binary operation.

Several parallel results can be obtained for multistage balanced Youden design of Type II. These have been demonstrated below.

**Definition 4.3** Let \( D = \{d_1, d_2, \ldots, d_k\} \) be a subset of cardinality \( k \) in \( G \). We say \( D \) has property \( P_2(P_2^*) \) if there is a subset of cardinality \( k - 1 \) in \( D \), say \( \bar{D} = \{\bar{d}_1, \bar{d}_2, \ldots, \bar{d}_{k-1}\} \) which has property \( P_1(P_1^*) \).

Similarly, we have:

**Theorem 4.3.** The existence of a \((4\lambda + 3, 2\lambda + 2, \lambda + 1)\) difference set with property \( P_2(P_2^*) \) implies the existence of a 2-stage \((2\lambda + 2) \times (4\lambda + 3)\) balanced Youden design of Type II.
Proof: By construction. Suppose $D = \{d_1, d_2, \ldots, d_{2\lambda+2}\}$ is a $(4\lambda + 3, 2\lambda + 2, \lambda + 1)$ difference set with property $P_2$ (the proof for $P'_2$ is similar) in $G$. Write $D$ as $\{d_1, d_2, \ldots, d_{2\lambda+1}\} \cup \{d_{2\lambda+2}\}$. Let $A = (a_1, a_2, \ldots, a_{2\lambda+1})$ and $B = (b_1, b_2, \ldots, b_{2\lambda+1})$ be the two corresponding permutations associated with $D$ as defined in Definition 4.1. Then by an analogous proof to the proof of Theorem 3.3 it can be shown that the following two designs form a 2-stage $(2\lambda + 2) \times (4\lambda + 3)$ balanced Youden design of Type II.

$$D_1 = [d_{ij}^{(1)}] \text{ with } d_{ij}^{(1)} = a_i g_j \quad \text{and} \quad d_{2\lambda+2,j}^{(1)} = d_{2\lambda+2,j}$$

$$D_2 = [d_{ij}^{(2)}] \text{ with } d_{ij}^{(2)} = b_i g_j \quad \text{and} \quad d_{2\lambda+2,j}^{(2)} = d_{2\lambda+2,j}$$

$i = 1, 2, \ldots, 2\lambda + 1; j = 1, 2, \ldots, 4\lambda + 3$.

Example 4.2 D = \{3, 6, 7, 9, 11, 12, 13, 14\} is a $(15, 8, 2)$ difference set in $G = \{0, 1, 2, \ldots, 14\}$ with addition mod 15 as the binary operation. D can be written as $\{3, 6, 7, 9, 11, 12, 13\} \cup \{14\}$ where $\{3, 6, 7, 9, 11, 12, 13\}$ has property $P'_1$. the desired permutation in this example is $(3, 12, 7, 6, 9, 13, 11)$.

Reference

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K. Afsarinejad and A. Hedayat

Department of Statistics
Florida State University
Tallahassee, Florida 32306

Air Force Office of Scientific Research
1400 Wilson Boulevard
Arlington, Virginia 22209

Approved for public release; distribution unlimited.

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