

1. Example from Kirk, pp. 353 ff. Latin Square “Crossover Design”

	A						S Totals	\bar{Y}_{PA}
	A ₁		A ₂		A ₃			
S ₁	B ₁	7	B ₂	14	B ₃	12	33	11.0
S ₂	B ₁	3	B ₃	11	B ₂	5	19	6.33
S ₃	B ₂	7	B ₃	11	B ₁	6	24	8.0
S ₄	B ₃	9	B ₁	12	B ₂	13	34	11.33
S ₅	B ₂	9	B ₁	7	B ₃	8	24	8.0
S ₆	B ₃	9	B ₂	13	B ₁	8	30	10.0
Totals A =		44		68		52	T=164	$Y_T = 9.11$
\bar{Y}_{Aj}		7.33		11.33		8.67		

$$[Y] = \sum Y^2 = 1652$$

$$[A] = 9264/6 = 1544$$

$$[T] = 164^2/18 = 1494.22$$

$$[B] = 9170/6 = 1528.33$$

$$[S] = 4658/3 = 1552.67$$

	B ₁	B ₂	B ₃
	7	7	9
	3	9	9
	12	14	11
	7	13	11
	6	5	12
	8	13	8
B =	43	61	60

$$\bar{Y}_{Bk} \quad 7.17 \quad 10.17 \quad 10.00$$

ANOVA Table

Source	df	SS	MS	F
Mean	1	[T] = 1494.22	1494.22	773.99
A	a-1 = 2	[A] - [T] = 49.78	24.89	12.89 p < .01
B	b-1 = 2	[B] - [T] = 34.11	17.06	8.83 p < .01
Subjects	n-1 = 5	[S] - [T] = 58.44	11.69	
Error	$(\ell-1)(n-2)$ = 8 or "residual df"	= 15.44 [Y] - [A] - [B] - [S] + 2[T], or "residual"	1.93	
Total	Total obs = 18 $\ell n = (3)(6)$	[Y] = 1652		

Let $\ell = \#$ levels in the Latin Square
In a Latin Square, $a = b = \ell$

Linear model:

Population: $Y_{ijk} = \mu + \alpha_j + \beta_k + \pi_i + \varepsilon_{ijk}$

where $\alpha_j = \mu_j - \mu$ and $\sum \alpha_j = 0$

$\beta_k = \mu_k - \mu$ and $\sum \beta_k = 0$

$\pi_i = \mu_i - \mu$ and $\sim N(0, \sigma_\pi^2)$

$\varepsilon_{ijk} = Y_{ijk} - \mu - \alpha_j - \beta_k - \pi_i$ $\varepsilon_{ijk} \sim N(0, \sigma_\varepsilon^2)$

Sample:

$Y_{ijk} = \bar{Y}_T + (\bar{Y}_{A_j} - \bar{Y}_T) + (\bar{Y}_{B_k} - \bar{Y}_T) + (\bar{Y}_{P_i} - \bar{Y}_T) + \varepsilon_{ijk}$

$\hat{\alpha}_j = \bar{Y}_{A_j} - \bar{Y}_T$ $\hat{\beta}_k = \bar{Y}_{B_k} - \bar{Y}_T$

$\varepsilon_{ijk} = Y_{ijk} - \bar{Y}_{A_j} - \bar{Y}_{B_k} - \bar{Y}_{P_i} + 2\bar{Y}_T$