

Package ‘OBsMD’

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Title Objective Bayesian Model Discrimination in Follow-Up Designs

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Description Implements the objective Bayesian methodology proposed in Consonni and Deldossi in order to choose the optimal experiment that better discriminate between competing models. G.Consonni, L. Deldossi (2014) Objective Bayesian Model Discrimination in Follow-up Experimental Designs, Test. <DOI:10.1007/s11749-015-0461-3>.

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R topics documented:

OBsMD-package	2
BM86.data	3
BM93.e1.data	4
BM93.e2.data	5
BM93.e3.data	6
MetalCutting	7
OBsMD.es5	8
OBsProb	8
OMD	11

PB12Des	14
plot.OBsProb	15
print.OBsProb	16
print.OMD	18
Reactor.data	20
summary.OBsProb	21
summary.OMD	22

Index	25
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OBsMD-package	<i>Objective Bayesian Model Discrimination in Follow-Up Designs</i>
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Description

Implements the objective Bayesian methodology proposed in Consonni and Deldossi in order to choose the optimal experiment that better discriminate between competing models.

Details

Package: OBsMD
 Type: Package
 Version: 2.0
 Date: 2017-04-12
 License: GPL version 3 or later

The packages allows you to perform the calculations and analyses described in Consonni and Deldossi paper in TEST (2015), Objective Bayesian model discrimination in follow-up experimental designs.

Author(s)

Author: Laura Deldossi and Marta Nai Ruscone based on Daniel Meyer's code. Maintainer: Marta Nai Ruscone <mnairuscone@liuc.it>

References

Consonni and Deldossi, 2015; Box and Meyer, 1986; Box and Meyer, 1993; Meyer, Steinberg and Box, 1996.

Examples

```
data(BM86.data)
```

BM86 . data	<i>Data sets in Box and Meyer (1986)</i>
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Description

Design factors and responses used in the examples of Box and Meyer (1986)

Usage

```
data(BM86.data)
```

Format

A data frame with 16 observations on the following 19 variables.

X1 numeric vector. Contrast factor.
X2 numeric vector. Contrast factor.
X3 numeric vector. Contrast factor.
X4 numeric vector. Contrast factor.
X5 numeric vector. Contrast factor.
X6 numeric vector. Contrast factor.
X7 numeric vector. Contrast factor.
X8 numeric vector. Contrast factor.
X9 numeric vector. Contrast factor.
X10 numeric vector. Contrast factor.
X11 numeric vector. Contrast factor.
X12 numeric vector. Contrast factor.
X13 numeric vector. Contrast factor.
X14 numeric vector. Contrast factor.
X15 numeric vector. Contrast factor.
y1 numeric vector. Log drill advance response.
y2 numeric vector. Tensile strength response.
y3 numeric vector. Shrinkage response.
y4 numeric vector. Yield of isatin response.

Source

Box, G. E. P and R. D. Meyer (1986). "An Analysis of Unreplicated Fractional Factorials". *Technometrics*. Vol. 28. No. 1. pp. 11–18.

Examples

```
library(OBsMD)  
data(BM86.data,package="OBsMD")  
print(BM86.data)
```

BM93.e1.data

Example 1 data in Box and Meyer (1993)

Description

12-run Plackett-Burman design from the 2^5 reactor example from Box, Hunter and Hunter (1977).

Usage

```
data(BM93.e1.data)
```

Format

A data frame with 12 observations on the following 7 variables.

Run a numeric vector. Run number from a 2^5 factorial design in standard order.

A a numeric vector. Feed rate factor.

B a numeric vector. Catalyst factor.

C a numeric vector. Agitation factor.

D a numeric vector. Temperature factor.

E a numeric vector. Concentration factor.

y a numeric vector. Percent reacted response.

Source

Box G. E. P, Hunter, W. C. and Hunter, J. S. (1978). *Statistics for Experimenters*. Wiley.

Box, G. E. P and R. D. Meyer (1993). "Finding the Active Factors in Fractionated Screening Experiments". *Journal of Quality Technology*. Vol. 25. No. 2. pp. 94–105.

Examples

```
library(OBsMD)
data(BM93.e1.data, package="OBsMD")
print(BM93.e1.data)
```

`BM93.e2.data`*Example 2 data in Box and Meyer (1993)*

Description

12-run Plackett-Burman design for the study of fatigue life of weld repaired castings.

Usage

```
data(BM93.e2.data)
```

Format

A data frame with 12 observations on the following 8 variables.

A a numeric vector. Initial structure factor.

B a numeric vector. Bead size factor.

C a numeric vector. Pressure treat factor.

D a numeric vector. Heat treat factor.

E a numeric vector. Cooling rate factor.

F a numeric vector. Polish factor.

G a numeric vector. Final treat factor.

y a numeric vector. Natural log of fatigue life response.

Source

Hunter, G. B., Hodi, F. S., and Eager, T. W. (1982). "High-Cycle Fatigue of Weld Repaired Cast Ti-6Al-4V". *Metallurgical Transactions* 13A, pp. 1589–1594.

Box, G. E. P and R. D. Meyer (1993). "Finding the Active Factors in Fractionated Screening Experiments". *Journal of Quality Technology*. Vol. 25. No. 2. pp. 94–105.

Examples

```
library(OBsMD)
data(BM93.e2.data, package="ObsMD")
print(BM93.e2.data)
```

BM93.e3.data

Example 3 data in Box and Meyer (1993)

Description

2^{8-4} Fractional factorial design in the injection molding example from Box, Hunter and Hunter (1978).

Usage

```
data(BM93.e3.data)
```

Format

A data frame with 20 observations on the following 10 variables.

blk a numeric vector

A a numeric vector. Mold temperature factor.

B a numeric vector. Moisture content factor.

C a numeric vector. Holding Pressure factor.

D a numeric vector. Cavity thickness factor.

E a numeric vector. Booster pressure factor.

F a numeric vector. Cycle time factor.

G a numeric vector. Gate size factor.

H a numeric vector. Screw speed factor.

y a numeric vector. Shrinkage response.

Source

Box G. E. P, Hunter, W. C. and Hunter, J. S. (1978). *Statistics for Experimenters*. Wiley.

Box G. E. P, Hunter, W. C. and Hunter, J. S. (2004). *Statistics for Experimenters II*. Wiley.

Box, G. E. P and R. D. Meyer (1993). "Finding the Active Factors in Fractionated Screening Experiments". *Journal of Quality Technology*. Vol. 25. No. 2. pp. 94–105.

Examples

```
library(OBsMD)
data(BM93.e3.data, package="OBsMD")
print(BM93.e3.data)
```

MetalCutting

Data sets in Edwards, Weese and Palmer(2014)

Description

Design factors and responses used in the examples of Edwards, Weese and Palmer(2014)

Usage

```
data(MetalCutting)
```

Format

A data frame with 64 observations on the following 8 variables.

blk block

A numeric vector. Tool speed.

B numeric vector. Workpiece speed.

C numeric vector. Depth of cut.

D numeric vector. Coolant.

E numeric vector. Direction of cut.

F numeric vector. Number of cut.

Ytransformed numeric vector. Response.

Source

Edwards, D. J. P; Weese, M. L. and Palmer, G. A. (2014). "Comparing methods for design follow-uprevisiting a metal-cutting case study". *Applied Stochastic Models in Business and Industry*. Vol. 30. No. 4. pp. 464–478.

Examples

```
library(OBsMD)
data(MetalCutting,package="OBsMD")
print(MetalCutting)
```

`OBsMD.es5`*OBsMD.es5*

Description

Data of the Reactor Experiment from Box, Hunter and Hunter (1978).

Usage

```
data(OBsMD.es5)
```

Format

A data frame with 8 observations on the following 6 variables.

A numeric vector. Contrast factor.

B numeric vector. Contrast factor.

C numeric vector. Contrast factor.

D numeric vector. Contrast factor.

E numeric vector. Contrast factor.

y numeric vector. Response.

Source

Box G. E. P, Hunter, W. C. and Hunter, J. S. (2004). *Statistics for Experimenters II*. Wiley.

Box G. E. P, Hunter, W. C. and Hunter, J. S. (1978). *Statistics for Experimenters*. Wiley.

Examples

```
library(OBsMD)
data(OBsMD.es5, package="OBsMD")
print(OBsMD.es5)
```

`OBsProb`*Objective Posterior Probabilities from Bayesian Screening Experiments*

Description

Objective model posterior probabilities and marginal factor posterior probabilities from Bayesian screening experiments according to Consonni and Deldossi procedure.

Usage

```
OBsProb(X, y, abeta=1, bbeta=1, blk, mFac, mInt, nTop)
```


Arguments

X	Matrix. The design matrix.
y	vector. The response vector.
abeta	First parameter of the Beta prior distribution on model space
bbeta	Second parameter of the Beta prior distribution on model space
blk	integer. Number of blocking factors (≥ 0). These factors are accommodated in the first columns of matrix X. There are $\text{ncol}(X) - \text{blk}$ design factors.
mFac	integer. Maximum number of factors included in the models.
mInt	integer ≤ 3 . Maximum order of interactions among factors considered in the models.
nTop	integer ≤ 100 . Number of models to print ordered according to the highest posterior probability.

Details

Model and factor posterior probabilities are computed according to Consonni and Deldossi Objective Bayesian procedure. The design factors are accommodated in the matrix X after blk columns of the blocking factors. So, $\text{ncol}(X) - \text{blk}$ design factors are considered. A BETA(ABETA, BBETA) distribution is assumed as a prior on model space. The function calls the FORTRAN subroutine 'obm' and captures summary results. The complete output of the FORTRAN code is save in the 'OBsPrint.out' file in the working directory. The output is a list of class OBsProb for which print, plot and summary methods are available.

Value

Below a list with all output parameters of the FORTRAN subroutine 'obm'. The names of the list components are such that they match the original FORTRAN code. Small letters are used for capturing program's output.

X	matrix. The design matrix.
Y	vector. The response vector.
N	integer. Number of runs of the screening experiment.
COLS	integer. Number of design factors.
abeta	integer. First parameter of the Beta prior distribution on model space
bbeta	integer. Second parameter of the Beta prior distribution on model space
BLKS	integer. Number of blocking factors accommodated in the first columns of matrix X.
MXFAC	integer. Maximum number of factors considered in the models.
MXINT	integer. Maximum interaction order among factors considered in the models.
NTOP	integer. Number of models to print ordered according to the highest posterior probability
.	
mdcnt	integer. Total number of models evaluated.

ptop	vector. Vector of posterior probabilities of the top ntop models.
nftop	integer. Number of factors in each of the top ntop models.
jtop	matrix. Matrix of the factors' labels of the top ntop models.
prob	vector. Vector of factor posterior probabilities.
sigtop	vector. Vector of residual variances of the top ntop models.
ind	integer. Indicator variable. ind is 1 if the 'obm' subroutine exited properly. Any other number correspond to the format label number in the FORTRAN subroutine script.

Note

The function is a wrapper to call the FORTRAN subroutine 'obm', modification of Daniel Meyer's original program, 'mbcqp5.f', for the application of Objective Bayesian follow-up design.

Author(s)

Laura Deldossi. Adapted for R by Marta Nai Ruscone.

References

Consonni, G. and Deldossi, L. (2015), "Objective Bayesian model discrimination in follow-up experimental designs" DOI 10.1007/s11749-015-0461-3. *TEST*.

Meyer, R. D., Steinberg, D. M. and Box, G. E. P. (1996). "Follow-Up Designs to Resolve Confounding in Multifactor Experiments (with discussion)". *Technometrics*, Vol 38 No. 4. pp. 303–332.

See Also

[print.OBsProb](#), [plot.OBsProb](#), [summary.OBsProb](#).

Examples

```
library(OBsMD)
data(OBsMD.es5, package="OBsMD")
X <- as.matrix(OBsMD.es5[,1:5])
y <- OBsMD.es5[,6]
# Using for model prior probability a Beta with parameters a=1 b=1
es5.OBsProb <- OBsProb(X=X,y=y, abeta=1, bbeta=1, blk=0,mFac=5,mInt=2,nTop=32)
print(es5.OBsProb)
summary(es5.OBsProb)
```

Description

Optimal follow-up experiments to discriminate between competing models. The extra-runs are derived from the maximization of the objective model discrimination criterion represented by a weighted average of Kullback-Leibler divergences between all possible pairs of rival models

Usage

```
OMD(X, y, nFac, nBlk = 0, mInt, nMod, optop, osigtop, onftop, ojtop, nFoll,
Xcand, mIter, nStart, startDes, top = 20)
```

Arguments

X	matrix. Design matrix of the initial experiment.
y	vector. Response vector of the initial experiment.
nFac	integer. Number of factors in the initial experiment.
nBlk	integer ≥ 0 . Number of blocking factors in the initial experiment. They are accommodated in the first columns of matrix X.
mInt	integer. Maximum order of interactions among factors in the models.
nMod	integer. Number of competing models considered to compute OMD.
optop	vector. Vector (nMod) of posterior probabilities corresponding to the competing models. It derives from the OBsProb output.
osigtop	vector. Vector (nMod) of competing models' residual variances. It derives from the OBsProb output.
onftop	vector. Vector (nMod) of the number of main factors in each competing models. It derives from the OBsProb output.
ojtop	matrix. Matrix [nMod \times max(onftop)] of the labels of the main factors present in each competing models. It derives from the OBsProb output.
nFoll	integer. Number of additional runs in the follow-up experiment.
Xcand	matrix. Matrix [$2^{nFac} \times (nBlk + nFac)$] of candidate runs for the follow-up design. It generally represents the full 2^{nFac} design.
mIter	integer ≥ 0 . Maximum number of iterations in the exchange algorithm. If mIter = 0 exchange algorithm doesn't work.
nStart	integer. Number of different designs of dimension nFoll to be evaluated by OMD criterion. When exchange algorithm is used nStart represents the number of random starts to initialize the algorithm; otherwise nStart = nrow(startDes).
startDes	matrix. Input matrix [nStart \times nFoll] containing different nStart designs to be evaluated by OMD criterion. If the exchange algorithm is used startDes = NULL.
top	integer. Number of highest OMD follow-up designs recorded.

Details

The OMD criterion, proposed by Consonni and Deldossi, is used to discriminate among competing models. Random starting runs chosen from X_{cand} are used for the Wynn search of best OMD follow-up designs. $nStart$ starting points are tried in the search limited to $mIter$ iterations. If $mIter=0$ then $startDes$ user-provided designs are used. Posterior probabilities and residual variances of the competing models are obtained from `OBsProb`. The function calls the FORTRAN subroutine 'omd' and captures summary results. The complete output of the FORTRAN code is save in the 'MDPrint.out' file in the working directory.

Value

Below a list with all input and output parameters of the FORTRAN subroutine OMD. Most of the variable names kept to match FORTRAN code.

NSTART	integer. Number of different designs of dimension $nFol1$ to be evaluated by OMD criterion. When exchange algorithm is used $nStart$ represents the number of random starts to initialize the algorithm; otherwise $nStart = nrow(startDes)$.
NRUNS	integer. Number $nFol1$ of runs used in follow-up designs.
ITMAX	integer. Maximum number $mIter$ of iterations in the exchange algorithm.
INITDES	integer. Indicator variable. If $INITDES = 1$ exchange algorithm is used, otherwise $INITDES = 0$ exchange algorithm doesn't work.
N0	integer. Numbers of runs $nrow(X)$ of the initial experiment before follow-up.
X	matrix. Matrix from initial experiment ($nrow(X)$; $ncol(X)=nBlk+nFac$).
Y	double. Response values from initial experiment ($length(Y)=nrow(X)$).
BL	integer ≥ 0 . The number of blocking factors in the initial experiment. They are accommodated in the first columns of matrix X and X_{cand}
.	.
COLS	integer. Number of factors $nFac$.
N	integer. Number of candidate runs $nrow(X_{cand})$.
X_{cand}	matrix. Matrix [$2^{nFac} \times (nBlk + nFac)$] candidate runs for the follow-up design. It generally represents the full 2^{nFac} design [$nrow(X_{cand})=N$, $ncol(X_{cand})=ncol(X)$].
NM	integer. Number of competing models $nMod$ considered to compute OMD .
P	double. Models posterior probability $optop$. It derives from the <code>OBsProb</code> output.
SIGMA2	double. Competing models residual variances $osigt$. It derives from the <code>OBsProb</code> output.
NF	integer. Number of main factors in each competing models $onftop$. It derives from the <code>OBsProb</code> output.
MNF	integer. Maximum number of factor in models ($MNF=\max(onftop)$).
JFAC	matrix. Matrix $ojtop$ of dimension [$nMod \times \max(onftop)$] of the labels of the main factors present in each competing models. It derives from the <code>OBsProb</code> output.

CUT	integer. Maximum order of the interaction among factors in the models <code>mInt</code> .
MBEST	matrix. If <code>INITDES=0</code> , the first row of the <code>MBEST[1,]</code> matrix has the first user-supplied starting design. The last row the <code>NSTART</code> -th user-supplied starting design.
NTOP	integer. Number of the top best OMD designs <code>top</code> .
TOPD	double. The OMD value for the best top <code>NTOP</code> designs.
TOPDES	matrix. Top <code>NTOP</code> optimal OMD follow-up designs.
<code>flag</code>	integer. Indicator = 1, if the ‘ <code>md</code> ’ subroutine finished properly, -1 otherwise.

Note

The function is a wrapper to call the modified FORTRAN subroutine ‘`omd`’, ‘`OMD.f`’, part of the **mdopt** bundle for Bayesian model discrimination of multifactor experiments.

Author(s)

Laura Deldossi. Adapted for R by Marta Nai Ruscone.

References

- Box, G. E. P and R. D. Meyer (1993). "Finding the Active Factors in Fractionated Screening Experiments". *Journal of Quality Technology*. Vol. 25. No. 2. pp. 94–105.
- Consonni, G. and Deldossi, L. (2015), "Objective Bayesian model discrimination in follow-up experimental designs" DOI 10.1007/s11749-015-0461-3. *TEST*.
- Meyer, R. D., Steinberg, D. M. and Box, G. E. P. (1996). "Follow-Up Designs to Resolve Confounding in Multifactor Experiments (with discussion)". *Technometrics*, Vol. 38, No. 4, pp. 303–332.

See Also

[print.OMD](#), [OBsProb](#)

Examples

```
library(OBsMD)
data(OBsMD.es5, package="OBsMD")
X <- as.matrix(OBsMD.es5[,1:5])
y <- OBsMD.es5[,6]
es5.OBsProb <- OBsProb(X=X,y=y,blk=0,mFac=5,mInt=2,nTop=32)
nMod <- 26
optop <- es5.OBsProb$ptop[1:nMod]
osigtop <- es5.OBsProb$sigtop[1:nMod]
onftop <- es5.OBsProb$nftop[1:nMod]
ojtop <- es5.OBsProb$jtop[1:nMod,1:max(onftop[1:nMod])]
Xcand <- matrix(c(-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,
-1,1,1,1,-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,-1,1,1,1,
1,-1,1,1,1,
-1,1,1,1,1,
1,1,1,1,1
),nrow=32,ncol=5,dimnames=list(1:32,c("A","B","C","D","E")),byrow=TRUE)
p_omd <- OMD(X=X,y=y,nFac=5,nBlk=0,mInt=2,nMod=26,optop=optop,osigtop=osigtop,
onftop=onftop,ojtop=ojtop,nFoll=4,Xcand=Xcand,mIter=20,nStart=25,startDes=NULL,
top=30)
print(p_omd)

```

PB12Des

12-run Plackett-Burman Design Matrix

Description

12-run Plackett-Burman design matrix.

Usage

```
data(PB12Des)
```

Format

A data frame with 12 observations on the following 11 variables.

x1 numeric vectors. Contrast factor.

x2 numeric vectors. Contrast factor.

x3 numeric vectors. Contrast factor.

x4 numeric vectors. Contrast factor.
x5 numeric vectors. Contrast factor.
x6 numeric vectors. Contrast factor.
x7 numeric vectors. Contrast factor.
x8 numeric vectors. Contrast factor.
x9 numeric vectors. Contrast factor.
x10 numeric vectors. Contrast factor.
x11 numeric vectors. Contrast factor.

Source

Box G. E. P, Hunter, W. C. and Hunter, J. S. (2004). *Statistics for Experimenters II*. Wiley.

Examples

```
library(OBsMD)
data(PB12Des, package="OBsMD")
str(PB12Des)
X <- as.matrix(PB12Des)
print(t(X)%*%X)
```

plot.OBsProb

Plotting of Posterior Probabilities from Objective Bayesian Design

Description

Method Function for plotting marginal factor posterior probabilities from Objective Bayesian Design.

Usage

```
## S3 method for class 'OBsProb'
plot(x, code = TRUE, prt = FALSE, cex.axis=par("cex.axis"), ...)
```

Arguments

x	list. List of class OBsProb output from the OBsProb function.
code	logical. If TRUE coded factor names are used.
prt	logical. If TRUE, summary of the posterior probabilities calculation is printed.
cex.axis	Magnification used for the axis annotation. See par .
...	additional graphical parameters passed to plot.

Details

A spike plot, similar to barplots, is produced with a spike for each factor. Marginal posterior probabilities are used for the vertical axis. If `code=TRUE`, `X1`, `X2`, ... are used to label the factors otherwise the original factor names are used. If `prt=TRUE`, the `print.OBsProb` function is called and the marginal posterior probabilities are displayed.

Value

The function is called for its side effects. It returns an invisible `NULL`.

Author(s)

Marta Nai Ruscone.

References

Box, G. E. P and R. D. Meyer (1986). "An Analysis for Unreplicated Fractional Factorials". *Technometrics*. Vol. 28. No. 1. pp. 11–18.

Box, G. E. P and R. D. Meyer (1993). "Finding the Active Factors in Fractionated Screening Experiments". *Journal of Quality Technology*. Vol. 25. No. 2. pp. 94–105.

Consonni, G. and Deldossi, L. (2015), "Objective Bayesian model discrimination in follow-up experimental designs" DOI 10.1007/s11749-015-0461-3. *TEST*.

See Also

[OBsProb](#), [print.OBsProb](#), [summary.OBsProb](#).

Examples

```
library(OBsMD)
data(OBsMD.es5, package="OBsMD")
X <- as.matrix(OBsMD.es5[,1:5])
y <- OBsMD.es5[,6]
# Using for model prior probability a Beta with parameters a=1 b=1
es5.OBsProb <- OBsProb(X=X,y=y, abeta=1, bbeta=1, blk=0,mFac=5,mInt=2,nTop=32)
print(es5.OBsProb)
summary(es5.OBsProb)
plot(es5.OBsProb)
```

print.OBsProb

Printing Objective Posterior Probabilities from Bayesian Design

Description

Printing method for lists of class `OBsProb`. It prints the posterior probabilities of factors and models from the Objective Bayesian procedure.

Usage

```
## S3 method for class 'OBsProb'
print(x, X = TRUE, resp = TRUE, factors = TRUE, models = TRUE,
      nTop, digits = 3, plt = FALSE, verbose = FALSE, Sh= TRUE, CV=TRUE,...)
```

Arguments

x	list. Object of OBsProb class, output from the OBsProb function.
X	logical. If TRUE, the design matrix is printed.
resp	logical. If TRUE, the response vector is printed.
factors	logical. If TRUE, marginal posterior probabilities are printed .
models	logical. If TRUE, models posterior probabilities are printed.
nTop	integer. Number of the top ranked models to print.
digits	integer. Significant digits to use for printing.
plt	logical. If TRUE, factor marginal probabilities are plotted.
verbose	logical. If TRUE, the unclass-ed list x is displayed.
Sh	logical. If TRUE, the Shannon index is printed.
CV	logical. If TRUE, the coefficient of variation is printed.
...	additional arguments passed to print function.

Value

The function prints out marginal factors and models posterior probabilities. Returns invisible list with the components:

calc	numeric vector with general calculation information.
probabilities	Data frame with the marginal posterior factor probabilities.
models	Data frame with model posterior probabilities.
Sh	Normalized Shannon heterogeneity index on the posterior probabilities of models
CV	Coefficient of variation of factor posterior probabilities.

Author(s)

Marta Nai Ruscone.

References

Box, G. E. P and R. D. Meyer (1986). "An Analysis for Unreplicated Fractional Factorials". *Technometrics*. Vol. 28. No. 1. pp. 11–18.

Box, G. E. P and R. D. Meyer (1993). "Finding the Active Factors in Fractionated Screening Experiments". *Journal of Quality Technology*. Vol. 25. No. 2. pp. 94–105.

See Also

[OBsProb](#), [summary.OBsProb](#), [plot.OBsProb](#).

Examples

```
library(OBsMD)
data(OBsMD.es5, package="OBsMD")
X <- as.matrix(OBsMD.es5[,1:5])
y <- OBsMD.es5[,6]
# Using for model prior probability a Beta with parameters a=1 b=1
es5.OBsProb <- OBsProb(X=X,y=y, abeta=1, bbeta=1, blk=0,mFac=5,mInt=2,nTop=32)
print(es5.OBsProb)
summary(es5.OBsProb)
plot(es5.OBsProb)
```

print.OMD

Print Optimal OMD Follow-Up Experiments

Description

Printing method for lists of class OMD. It displays the best extra-runs according to the OMD criterion together with the correspondent OMD values.

Usage

```
## S3 method for class 'OMD'
print(x, X = FALSE, resp = FALSE, Xcand = TRUE, models = TRUE, nMod = x$nMod,
      digits = 3, verbose=FALSE, ...)
```

Arguments

x	list of class OMD. Output list of the OMD function.
X	logical. If TRUE, the initial design matrix is printed.
resp	logical. If TRUE, the response vector of initial design is printed.
Xcand	logical. If TRUE, prints the candidate runs.
models	logical. Competing models are printed if TRUE.
nMod	integer. Top models to print.
digits	integer. Significant digits to use in the print out.
verbose	logical. If TRUE, the unclass-ed x is displayed.
...	additional arguments passed to print generic function.

Value

The function is mainly called for its side effects. Prints out the selected components of the class OMD objects, output of the OMD function. For example the marginal factors and models posterior probabilities and the top OMD follow-up experiments with their corresponding OMD statistic. It returns invisible list with the components:

calc	Numeric vector with basic calculation information.
models	Data frame with the competing models posterior probabilities.
follow-up	Data frame with the runs for follow-up experiments and their corresponding OMD statistic.

Author(s)

Marta Nai Ruscone.

References

- Box, G. E. P and R. D. Meyer (1993). "Finding the Active Factors in Fractionated Screening Experiments". *Journal of Quality Technology*. Vol. 25. No. 2. pp. 94–105.
- Meyer, R. D., Steinberg, D. M. and Box, G. E. P. (1996). "Follow-Up Designs to Resolve Confounding in Multifactor Experiments (with discussion)". *Technometrics*, Vol. 38, No. 4, pp. 303–332.

See Also

[OMD](#), [OBsProb](#)

Examples

```
library(OBsMD)
data(OBsMD.es5, package="OBsMD")
X <- as.matrix(OBsMD.es5[,1:5])
y <- OBsMD.es5[,6]
es5.OBsProb <- OBsProb(X=X,y=y,blk=0,mFac=5,mInt=2,nTop=32)
nMod <- 26
optop <- es5.OBsProb$ptop[1:nMod]
osigtop <- es5.OBsProb$sigtop[1:nMod]
onftop <- es5.OBsProb$nftop[1:nMod]
ojttop <- es5.OBsProb$jtop[1:nMod,1:max(onftop[1:nMod])]
Xcand <- matrix(c(-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,
-1,1,1,1,-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,-1,1,1,1,
1,-1,1,1,1,
-1,1,1,1,1,
1,1,1,1,1
),nrow=32,ncol=5,dimnames=list(1:32,c("A","B","C","D","E")),byrow=TRUE)
p_omd <- OMD(X=X,y=y,nFac=5,nBlk=0,mInt=2,nMod=26,optop=optop,osigtop=osigtop,
onftop=onftop,ojtop=ojtop,nFoll=4,Xcand=Xcand,mIter=20,nStart=25,startDes=NULL,
top=30)
print(p_omd)

```

Reactor.data

Reactor Experiment Data

Description

Data of the Reactor Experiment from Box, Hunter and Hunter (1978).

Usage

```
data(Reactor.data)
```

Format

A data frame with 32 observations on the following 6 variables.

- A** numeric vector. Feed rate factor.
- B** numeric vector. Catalyst factor.
- C** numeric vector. Agitation rate factor.
- D** numeric vector. Temperature factor.
- E** numeric vector. Concentration factor.
- y** numeric vector. Percentage reacted response.

Source

Box G. E. P, Hunter, W. C. and Hunter, J. S. (2004). *Statistics for Experimenters II*. Wiley.

Box G. E. P, Hunter, W. C. and Hunter, J. S. (1978). *Statistics for Experimenters*. Wiley.

Examples

```
library(OBsMD)
data(Reactor.data, package="OBsMD")
print(Reactor.data)
```

summary.OBsProb

Summary of Posterior Probabilities from Objective Bayesian Design

Description

Reduced printing method for class OBsProb lists. Prints posterior probabilities of factors and models from Objective Bayesian procedure.

Usage

```
## S3 method for class 'OBsProb'
summary(object, nTop = 10, digits = 3, ...)
```

Arguments

object	list. OBsProb class list. Output list of OBsProb function.
nTop	integer. Number of the top ranked models to print.
digits	integer. Significant digits to use.
...	additional arguments passed to summary generic function.

Value

The function prints out the marginal factors and models posterior probabilities. Returns invisible list with the components:

calc	Numeric vector with basic calculation information.
probabilities	Data frame with the marginal posterior probabilities.
models	Data frame with the models posterior probabilities.

Author(s)

Marta Nai Ruscone.

References

- Box, G. E. P and R. D. Meyer (1986). "An Analysis for Unreplicated Fractional Factorials". *Technometrics*. Vol. 28. No. 1. pp. 11–18.
- Box, G. E. P and R. D. Meyer (1993). "Finding the Active Factors in Fractionated Screening Experiments". *Journal of Quality Technology*. Vol. 25. No. 2. pp. 94–105.
- Consonni, G. and Deldossi, L. (2015), "Objective Bayesian model discrimination in follow-up experimental designs" DOI 10.1007/s11749-015-0461-3. *TEST*.

See Also

[OBsProb](#), [print.OBsProb](#), [plot.OBsProb](#).

Examples

```
library(OBsMD)
data(OBsMD.es5, package="OBsMD")
X <- as.matrix(OBsMD.es5[,1:5])
y <- OBsMD.es5[,6]
# Using for model prior probability a Beta with parameters a=1 b=1
es5.OBsProb <- OBsProb(X=X,y=y, abeta=1, bbeta=1, blk=0,mFac=5,mInt=2,nTop=32)
print(es5.OBsProb)
summary(es5.OBsProb)
```

summary.OMD

Summary of Optimal OMD Follow-Up Experiments

Description

Reduced printing method for lists of class OMD. It displays the best extra-runs according to the OMD criterion together with the correspondent OMD value.

Usage

```
## S3 method for class 'OMD'
summary(object, digits = 3, verbose=FALSE, ...)
```

Arguments

object	list of OMD class. Output list of OMD function.
digits	integer. Significant digits to use in the print out.
verbose	logical. If TRUE, the unclass-ed object is displayed.
...	additional arguments passed to summary generic function.

Value

It prints out the marginal factors and models posterior probabilities and the top OMD follow-up experiments with their corresponding OMD statistic.

Author(s)

Marta Nai Ruscone.

References

Box, G. E. P and R. D. Meyer (1993). "Finding the Active Factors in Fractionated Screening Experiments". *Journal of Quality Technology*. Vol. 25. No. 2. pp. 94–105.

Consonni, G. and Deldossi, L. (2015), "Objective Bayesian model discrimination in follow-up experimental designs" DOI 10.1007/s11749-015-0461-3. *TEST*.

Meyer, R. D., Steinberg, D. M. and Box, G. E. P. (1996). "Follow-Up Designs to Resolve Confounding in Multifactor Experiments (with discussion)". *Technometrics*, Vol. 38, No. 4, pp. 303–332.

See Also

[print.OMD](#) and [OMD](#)

Examples

```
library(OBsMD)
data(OBsMD.es5, package="OBsMD")
X <- as.matrix(OBsMD.es5[,1:5])
y <- OBsMD.es5[,6]
es5.OBsProb <- OBsProb(X=X,y=y,blk=0,mFac=5,mInt=2,nTop=32)
nMod <- 26
optop <- es5.OBsProb$ptop[1:nMod]
osigtop <- es5.OBsProb$sigtop[1:nMod]
onftop <- es5.OBsProb$nftop[1:nMod]
ojttop <- es5.OBsProb$jtop[1:nMod,1:max(onftop[1:nMod])]
Xcand <- matrix(c(-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,
-1,1,1,1,-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,-1,1,1,1,
1,-1,1,1,1,
-1,1,1,1,1,
1,1,1,1,1
),nrow=32,ncol=5,dimnames=list(1:32,c("A","B","C","D","E")),byrow=TRUE)
p_omd <- OMD(X=X,y=y,nFac=5,nBlk=0,mInt=2,nMod=26,optop=optop,osigtop=osigtop,
onftop=onftop,ojtop=ojtop,nFoll=4,Xcand=Xcand,mIter=20,nStart=25,startDes=NULL,
top=30)
summary(p_omd)
```


Index

*Topic **datasets**

- BM86.data, [3](#)
- BM93.e1.data, [4](#)
- BM93.e2.data, [5](#)
- BM93.e3.data, [6](#)
- MetalCutting, [7](#)
- OBsMD.es5, [8](#)
- PB12Des, [14](#)
- Reactor.data, [20](#)

*Topic **design**

- OBsProb, [8](#)
- OMD, [11](#)
- plot.OBsProb, [15](#)
- print.OBsProb, [16](#)
- print.OMD, [18](#)
- summary.OBsProb, [21](#)
- summary.OMD, [22](#)

*Topic **hplot**

- plot.OBsProb, [15](#)

*Topic **package**

- OBsMD-package, [2](#)

BM86.data, [3](#)

BM93.e1.data, [4](#)

BM93.e2.data, [5](#)

BM93.e3.data, [6](#)

MetalCutting, [7](#)

OBsMD (OBsMD-package), [2](#)

OBsMD-package, [2](#)

OBsMD.es5, [8](#)

OBsProb, [8](#), [12](#), [13](#), [15–19](#), [21](#), [22](#)

OMD, [11](#), [18](#), [19](#), [22](#), [23](#)

par, [15](#)

PB12Des, [14](#)

plot.OBsProb, [10](#), [15](#), [18](#), [22](#)

print.OBsProb, [10](#), [16](#), [16](#), [22](#)

print.OMD, [13](#), [18](#), [23](#)

Reactor.data, [20](#)

summary.OBsProb, [10](#), [16](#), [18](#), [21](#)

summary.OMD, [22](#)