

حول أسلوب تحليل التباين المتعدد باستخدام تصميم قطع منشقة

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الملخص

(least significant difference)
(student – New men) (Tukey –) (Duncan)

Abstract

Analysis of Covariance consider to be quite important procedure to reduce the effect of some independents factors before going through the experiment.

By this procedure we can compare variances causes from the difference between treatments and error term variance of they are equals or less than consider to be not significant, otherwise if is significant.

We carry on with this comparison until we find the greatest cover for the significant variance flam the treatments.

There are methods can be used like least significant difference method, Duncan method and Turkeys' w-procedure and Student Newman.

Key Word: Analysis of variation; Split plot design; Repeated Measurements.



المبحث الأول

المقدمة

(Least Significant Difference)

..... (Student– Newman)

(Turkeys')

(Duncan)

(Analysis of Covariance)

(Adujst)

(Dependent Variable)

(Independent Variables)

(Analysis Of Covariance)

(³)

)



هدف البحث

:-

:-

fixed values

(x) (y)

(σ^2)

()

(x)

(y)

(F)

(y)

(y)

(x)

(x)

$$\beta(X_{ij} - \bar{X}_{..})$$

x y :
: X_{ij}
: $\bar{X}_{..}$

(j)

(i)

(x)

(x)

. F t

فوائد تحليل التباين

(Analysis of covariance)

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(y)

-4

(X)

-5



تصميم القطع المنشقة: Split – Plot Design

(Whole plots)
()

(LSD, RCBD, CRD)

Complete Random Design :CRD

Randomized Complete Block Design :RCBD

Least Square Design :LSD

()

المبحث الثاني / الجانب النظري

تمهيد

Analysis of Covariance

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(Multiple Analysis of Covariance) M. A. C تحليل التباين المتعدد

(y)

(X₁, X₂, X_r)

:

-

-

q

:

(a₁, a₂, a_q)

q

$$a_1 x_{11} + a_2 x_{12} + \dots + a_q x_{1q} = Y_1$$

$$a_1 x_{21} + a_2 x_{22} + \dots + a_q x_{2q} = Y_2$$

$$\cdot \quad \cdot \quad \dots \quad \cdot \quad \cdot$$

$$\cdot \quad \cdot \quad \dots \quad \cdot \quad \cdot$$

$$\cdot \quad \cdot \quad \dots \quad \cdot \quad \cdot$$

$$a_1 x_{q1} + a_2 x_{q2} + \dots + a_q x_{qq} = Y_q$$



:

$$\begin{pmatrix} x_{11} & x_{12} & \cdot & \cdot & x_{1q} \\ x_{21} & x_{22} & \cdot & \cdot & x_{2q} \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ x_{q1} & x_{q2} & \cdot & \cdot & x_{qq} \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \\ \cdot \\ \cdot \\ a_q \end{pmatrix} = \begin{pmatrix} y_1 \\ y_2 \\ \cdot \\ \cdot \\ y_q \end{pmatrix}$$

$$\begin{matrix} q \times q & q \times 1 & 1 \times q \end{matrix}$$

$$\begin{matrix} q \times 1 & (a_1, a_2, \dots, a_q) & q \times q & \text{XA} = Y \\ \cdot & \cdot & \cdot & : X \\ \cdot & \cdot & \cdot & : A \\ \cdot & \cdot & \cdot & : Y \end{matrix}$$

$$: X \quad (a_1, a_2, \dots, a_q)$$

$$A = X^{-1} Y$$

$$(X^{-1})$$

$$(B_1, B_2)$$

y

$$X_1, X_2$$

3

:

$$Y_{ijl} = \mu + \mu_i + \beta_j + E_{ij} + T_l + (\mu T)_{ij} \beta_1 (X_{1ijl} - \bar{X}_{1..}) + \beta_2 (X_{2ijl} - \bar{X}_{2..}) + S_{ijl}$$

$$i = 1, 2, \dots, m$$

$$j = 1, 2, \dots, r$$

$$l = 1, 2, \dots, k$$

$$E_{ij} \sim N(0, \sigma_m)$$

$$S_{ijl} \sim N(0, \sigma_i)$$

$$: x_{2ijl}, x_{1ij}$$

k

r

m

$$X_2 \quad X_1$$

i

$$l \quad j$$

: Y_{ijl}: μ : T_i: B₁, B₂

$$A, M)$$

$$x_2, x_1$$

y

$$(X_1, X_2)$$

: C

$$Y \quad X_1, X_2$$

.(1)



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(2)

S.V	d.f	Σx^2_1	Σx_1x_2	ΣY^2	$\Sigma Y^2 - \beta^2_1 \Sigma x_1y - \beta^2_2 \Sigma x_2y$	d.f
Treatment	t-1	$T_{X_1X_1}$	$T_{X_1X_2}$	T_{yy}		
Error	fe	$E_{X_1X_1}$	$E_{X_1X_2}$	E_{yy}	S_E	Fe-2
T+E	t+fe-1	$T_{X_1X_1} + E_{X_1X_1}$	$T_{X_1X_2} + E_{X_1X_2}$	$T_{yy} + E_{yy}$	S_{T+E}	t-fe-3

Treatment (by subtraction) $S_{T+E} - S_E$ t-1 S^2_t

: (1) β_{2E}, β_{1E} -1

$$Ex_1x_1\hat{\beta}_{1E} + Ex_1x_2\hat{\beta}_{2E} = Ex_1y$$

$$Ex_2x_1\hat{\beta}_{1E} + Ex_2x_2\hat{\beta}_{2E} = Ex_2y$$

: $\hat{\beta}_{2T+E} \hat{\beta}_{1T+E}$

$$(Tx_1x_1 + Ex_1x_1)\hat{\beta}_{1E+T} + (Tx_1x_2 + Ex_1x_2)\hat{\beta}_{2E+T} = Tx_1y + Ex_1y$$

$$(Tx_1x_2 + Ex_1x_2)\hat{\beta}_{1E+T} + (Tx_2x_2 + Ex_2x_2)\hat{\beta}_{2E+T} = Tx_2y + Ex_2y$$

(x_2), (x_1) (E x_1x_2) (C x_1x_2) (E x_1x_2) (i)

$$Y_i = Y_i - \hat{\beta}_{1E}(x_{1i} - \bar{x}_{1..}) - \hat{\beta}_{2E}$$

: (Yj'.) (Yi.')

$$S_e^2 \left[\frac{2}{r} + (x_{1i} - x_{1j.})^2 cx_1x_1 + 2(x_{1i} - x_{1j.})(x_{2i} - x_{2j.})cx_1x_1 \right]$$



$$\bar{S}_{diff}^2 = \frac{2}{r} S_e^2 (1 + tx_1 x_1 cx_1 x_1 + 2tx_1 x_2 cx_1 x_2 + tx_1 x_2 cx_1 x_2)$$

$$(t) \quad S_{diff}^{-2} \quad \begin{matrix} X_2 & X_1 \\ t_{X_1 X_2} & t_{X_2 X_2} & t_{X_1 X_1} \\ X_2 & X_1 \end{matrix} \quad \begin{matrix} X_2 & X_1 \\ \cdot X_2 & X_1 \end{matrix} \quad (F) \quad -3$$

$$F = \frac{S_t^2}{S_e^2}$$

(1)

$$S_{T+E}$$

$$(t-1) \quad (Fe - 2) \quad (\quad)$$

$$S_{T+E} = \sum y^2 - \hat{\beta}_{1T+E} - \sum x_1 y + \hat{\beta}_{2T+E} \sum x_2 y$$

: S_E

$$S_E = \sum y^2 - \hat{\beta}_{1E} - \sum x_1 y + \hat{\beta}_{2E} \sum x_2 y$$

$$S.S \text{ treatment} (adj) = S_{T+E} - S_E$$

$$\beta_{1E}, \beta_{2E}, \dots, \beta_{qE} \quad (q)$$

:

$$Ex_1 x_2 \hat{\beta}_{1E} + Ex_1 x_2 \hat{\beta}_{2E} + \dots + Ex_1 x_q \hat{\beta}_{qE} = Ex_1 y$$

$$Ex_1 x_q \hat{\beta}_{1E} + Ex_1 x_2 \hat{\beta}_{2E} + \dots + Ex_q x_q \hat{\beta}_{qE} = Ex_q y$$

: S_E

$$S_E = \sum y^2 - \sum_{m=1}^q \hat{\beta}_{mE} (XmY)$$

: $\beta_{1T+E}, \beta_{2T+E}, \dots, \beta_{qT+E}$

$$(Tx_1 x_1 + Ex_1 x_1) \hat{\beta}_{1T+E} + \dots + (Tx_1 x_q + Ex_1 x_q) \hat{\beta}_{qT+E} = Tx_1 y + Ex_1 y$$

$$(Tx_1 x_q + Ex_1 x_1) \hat{\beta}_{1T+E} + \dots + (Tx_q x_q + Ex_q x_q) \hat{\beta}_{qT+E} = Tx_1 y + Ex_q y$$

(S_{T+E})

$$S_{T+E} = \sum y^2 - \sum_{m=1}^q \hat{\beta}_{mT+E} (XmY)$$

$$S.S \text{ treatment}(adj) = S_{T+E} - S_E$$

[(t-1),(fe-q)] (F)

المبحث الثالث / الجانب التطبيقي

التطبيق

cokar lasha ashor) (1)(2002)
 (3/15) () (4/15) (marsm
 (X₂) (X₁)
 : (2)
 Y

(2)

			(3)			(2)			(1)			
Y	X2	X1	Y	X2	X1	Y	X2	X1	Y	X2	X1	
6000	44	56	1988	15	19	1987	16	19	2025	13	18	1
6133	44	62	2016	13	20	2040	16	22	2077	15	20	2
5672	46	55	1930	15	18	1840	17	19	1102	14	18	3
5171	45	57	1705	16	20	1701	16	18	1765	13	19	4
22976	179	230	7639	59	77	7568	65	78	7769	55	75	
5448	47	57	1802	16	19	1807	16	20	1839	15	18	1
5510	40	54	1864	15	19	1807	13	18	1839	12	17	2
4193	47	61	1425	14	20	1375	16	21	1393	17	20	3
5026	46	64	1662	16	21	1690	15	21	1674	15	22	4
20177	180	236	6753	61	79	6679	60	80	6945	59	77	
4726	42	58	1552	17	20	1592	13	19	1582	12	19	1
4223	46	59	1383	15	21	1436	16	20	1404	15	18	2
5593	49	59	1895	14	19	1833	19	20	1865	16	20	3
4065	46	66	1338	17	24	1387	16	22	1340	13	20	4
18607	183	242	6168	63	84	6248	64	81	6191	56	77	



-1 : Y

$$n = 36 , \sum X^2 = 10781382 , \sum Y = 61760$$

$$C = \frac{(61760)^2}{36} = 105952711.1$$

:

$$= 107813482 - C = 1860770.9$$

-

:

$$= \frac{(7769)^2 + \dots + (6168)^2}{4} - C = 823186.4$$

: ()

$$= \frac{(20705)^2 + (20495)^2 + (20560)^2}{4(3)} - C = 1926.4$$

:

X1:	240	239	229
X2:	183	189	170
Y :	20560	20495	20705

:

$$= \frac{(22976)^2 + (20177)^2 + (18607)^2}{12} - C = 816318.4$$

:

$$= 823186.4 - (816318.4 + 1926.4) = 4941.6$$

-

:

X1:	171 , 175 , 175 , 187
X2:	133 , 130 , 142 , 137
Y :	16174 , 15866 , 15458 , 14262

:

$$= \frac{(16174)^2 + \dots + (14262)^2}{(3)(3)} - C = 234248.9$$



: (×)

$$= \frac{(6000)^2 + (6133)^2 + \dots + (4065)^2}{3} - C - (234248.9 + 816318.4) = 790695.6$$

:

$$= 1860770.9 - [823186.4 + 234248.9 + 790695.6] = 12640$$

Y, X -2

$$\Sigma x_{il} = 708$$

$$C = \frac{61760(708)}{36} = 1214613.333$$

$$= 2025 (18) + 1987 (19) + 1988 (19) + \dots + 1338 (24) - C = -4797.333$$

-

$$= \frac{7769 (75) + 7568 (78) + \dots + (6168)(84)}{4} - C = - 2298.083$$

$$= \frac{(20705)(229) + (20495)(239) + 20560 (240)}{4 (3)} - C = -100.833$$

$$\frac{22976 (230) + (20177) 236 + (18607 (242))}{12} - C = - 2184.49967$$

:

$$- 2298.083 - (-100.833 - 2184.49967)^2 = - 12.75033$$

-

:

$$= \frac{(16174)(171) + (15866)(175) + 15458(175) + 14262(187)}{(3)(3)} - C$$

$$= - 1896.88856$$



:

$$= \frac{6000(56) + 6133(62) + 5672(55) + \dots + 4065(66)}{3} - C - (-2184.49967 - 1896.88856) = - 529.2781$$

:

$$= - 4797.333 - (- 2298.083 - 1896.88856 - 529.2781) = - 73.08334$$

 $X_2 Y$

-3

$$\Sigma X_2^2 = 542$$

$$C = \frac{61760(542)}{36} = 929831.11$$

:

$$= 2025(13) + 1987(16) + \dots + 1338(17) - C = - 1661.11$$

-

:

$$= \frac{7769(55) + 7568(65) + \dots + (6168)(63)}{4} - C = - 907.11$$

-:

$$= \frac{(20705)(170) + 20495(189) + 20560(183)}{4(3)} - C = - 174.026667$$

:

$$= \frac{22976(179) + 20177(180) + 18607(183)}{12} - C = - 694.026667$$

:

$$= - 907.11 - (- 174.06667 - 694.026667) = - 39.056666$$

-

:

$$= \frac{16174(133) + 15866(130) + 15458(142) + 14262(137)}{3(3)} - C = - 647.554444$$



$$= \frac{600(44) + 6133(44) + 5672(46) + \dots + 4065(46)}{3} - C$$

$$- (-694.026667 - 647.554444) = 170.137778$$

$$= -1661.11 - (-907.11 - 647.554444 + 170.137778) = -276.583334$$

: X_1X_2 -4

$$C = \frac{708(542)}{36} = 10659.333$$

$$= 18(13) + 19(16) + \dots + 24(17) - C = 35.667$$

$$\frac{55(75) + (59)(77) + \dots + 63(84)}{4} - C = 12.667$$

$$= \frac{229(170) + 239(189) + 240(183)}{4(3)} - C = 9.0836667$$

$$= \frac{179(230) + 180(236) + 183(242)}{12} - C = 2.000333$$

$$= 12.667 - (9.0836667 + 2.000333) = 1.583$$

$$= \frac{171(133) + 175(130) + 175(142) + 187(137)}{3(3)} - C = 3.11144$$

$$= \frac{56(44) + 62(44) + \dots + 66(46)}{3} - C - (2.000333) + 3.11144 = 6.88856$$

$$= 35.667 - (12.667 + 3.11144 + 6.88856) = 13$$

: X_1 - 5

$$\Sigma X_{ii} = 708, \Sigma X_{ii}^2 = 13998$$

$$C = \frac{(708)^2}{36} = 13924$$

$$= 13998 - C = 74$$

$$= \frac{(75)^2 + (77)^2 + \dots + (84)^2}{4} - C = 14.5$$

$$= \frac{(240)^2 + (239)^2 + (229)^2}{4(3)} - C = 6.1666667$$

$$= \frac{(230)^2 + (236)^2 + (242)^2}{12} - C = 6$$

$$= 14.5 - (6 + 6.1666667) = 2.3333333$$

$$= \frac{(171)^2 + (175)^2 + (175)^2 + (187)^2}{(3)(3)} - C = 16$$

$$= \frac{(56)^2 + (62)^2 + \dots + (66)^2}{3} - C (16 + 6) = 26.6666667$$

$$= 74 - [14.5 + 16 + 26.6666667] = 16.83333333$$

: X_2 - 6

$$\Sigma X_2 = 542, \Sigma X_2^2 = 8248$$

$$C = \frac{(542)^2}{36} = 8160.111111$$



$$= 8248 - C = 87.888889$$

$$= \frac{(55)^2 + (59)^2 + \dots + (63)^2}{4} - C = 23.388889$$

$$= \frac{(183)^2 + (189)^2 + (170)^2}{4(3)} - C = 15.7222233$$

$$= \frac{(179)^2 + (180)^2 + (183)^2}{12} - C = 0.7222233$$

$$= 23.388889 - (0.7222233 + 15.7222233) = 6.94444337$$

$$= \frac{(133)^2 + (130)^2 + (142)^2 + (137)^2}{3(3)} - C = 9$$

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$$= \frac{(44)^2 + (44)^2 + \dots + (46)^2}{3} - C - (9 + 0.7222233) = 42.5000001$$

$$= 87.888889 - [23.388889 + 9 + 42.5000001] = 12.99999999$$

$$: \quad \hat{B}_{2w}, \hat{B}_{1w}$$

$$2.3333333 \hat{B}_{1w} + 1.583 \hat{B}_{2w} = -12.75033$$

$$1.583 \hat{B}_{1w} + 6.94444337 \hat{B}_{2w} = -39.056666$$

$$\begin{pmatrix} \hat{\beta}_{1w} \\ \hat{\beta}_{2w} \end{pmatrix} = \begin{pmatrix} 2.3333333 & 1.583 \\ 1.583 & 6.94444337 \end{pmatrix}^{-1} \begin{pmatrix} -12.75033 \\ -39.056666 \end{pmatrix}$$

$$= \begin{pmatrix} -1.950475179 \\ -5.179545979 \end{pmatrix}$$

$$: \quad \hat{B}_{2E}, \hat{B}_{1E}$$

$$16.83333333 \hat{B}_{1E} + 13 \hat{B}_{2E} = -73.08334$$

$$13 \hat{B}_{1E} + 12.99999999 \hat{B}_{2E} = -276.583334$$



$$\begin{pmatrix} \hat{\beta}_{1E} \\ \hat{\beta}_{2E} \end{pmatrix} = \begin{pmatrix} 16.83333 & 13 \\ 13 & 12.99999 \end{pmatrix}^{-1} \begin{pmatrix} -73.08334 \\ -276.583334 \end{pmatrix}$$

$$= \begin{pmatrix} 53.08695674 \\ -74.36259861 \end{pmatrix}$$

$$: \quad \mathbf{B}^{\wedge}_{2T+w} \mathbf{B}^{\wedge}_{1T+w} \quad (1)$$

$$8.333333 \mathbf{B}^{\wedge}_{1t+w} + 3.58333333 \mathbf{B}^{\wedge}_{2t+w} = -2197.25$$

$$3.5833333 \mathbf{B}^{\wedge}_{1t+w} + 7.6666657 \mathbf{B}^{\wedge}_{2t+w} = -733.083333$$

$$\begin{pmatrix} \hat{\beta}_{1T+w} \\ \hat{\beta}_{2T+w} \end{pmatrix} = \begin{pmatrix} 8.333333 & 3.5833333 \\ 3.5833333 & 7.6666657 \end{pmatrix}^{-1} \begin{pmatrix} -2197.25 \\ -733.083333 \end{pmatrix}$$

$$= \begin{pmatrix} -278.5325798 \\ 34.564144447 \end{pmatrix}$$

$$: \quad (\quad)$$

$$S_w(adj) = \sum Y^2 - \hat{\beta}_{1w} \sum x_1 y_1 - \hat{\beta}_{2w} \sum x_2 y$$

$$= 4941.6 - (-1.950475179) (-12.75033) - (-5.179545971) (-39.056666)$$

$$= 4714.434997$$

$$: \quad (\quad + \quad)$$

$$S_{T+w}(adj) = \sum Y^2 - \hat{\beta}_{1T+w} \sum x_1 y_1 - \hat{\beta}_{2T+w} \sum x_2 y$$

$$= 821260 - (-278.5325798) (-2197.25) - (34.56414447) (-733.083333)$$

$$= 234592.6873$$

$$S_T(adj) = 234592.6873 - 4714.434997 = 229878.2523$$



:

S . V	d.f	S . S	M . S	F
	2	229878.2523	114939.1261	* *
()	4	4714.434997	1178.608744	
+	6	234592.6873		

$$\begin{aligned} \%5 & 6.49 = F (2,4) \\ \%1 & 18 = \end{aligned}$$

:

S . V	d.f	S . S	M . S	F	Sig
	2	533296.167	266648.083	5852	0.007
	3	284382.222	94794.074	080 ..2	0.124
	30	1367003.611	45566.787		
	35	2184682			

(:) P-Value
.(:)

(3)

S.V	d.f	Σx_1^2	Σx_2^2	ΣY^2	$\Sigma x_1 Y$	$\Sigma x_2 Y$	$\Sigma x_1 x_2$
()	2	6.1666667	15.72222233	1926.4	-100.833	-174.026667	0.0836667
()	2	6	0.72222233	816318.4	-2184.49967	-694.026667	2.0003333
()	4	2.3333333	6094444337	4941.6	-12.75033	-39.056666	1.583
()	8	14.5	23.38889	823186.4	-2298.083	-907.11	12.667
+	6	8.333333	7.6666657	821260	-2197.25	-733.083333	3.58333331
()	3	16	9	23428.9	-1896.88856	-647.554444	3.11144
()	6	26.666667	42.000001	740695.6	-529.2781	170.137778	6.88856
()	18	16.8333333	12.999999	12649	-73.08334	-276.583334	13
	35	74	87.888889	1860770.9	-73.08334	-1661.11	35.667



الاستنتاجات

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المصادر العربية

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