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The use of graph decompositions for variance-balanced designs in the presence of correlated errors

Designs have a long tradition in statistical experiments. A standard model is

$$y_{ij} = \theta_i + \beta_j + \epsilon_{ij},$$

where y_{ij} is an observed value for treatment i in block j , θ_i is a treatment effect, β_j is a block effect, and ϵ_{ij} are i.i.d. errors.

The covariance matrix for the least-squares estimator $\hat{\theta}$ is computed from the design incidence matrix. When a BIBD is used for the model, $\text{Cov}(\hat{\theta})$ is a linear combination of I and J , something statistically desirable.

This research explores graph decompositions in place of BIBDs when ϵ_{ij} are correlated, say for spatial or temporal reasons.