CONSTRUCTION OF CONFOUNDED MIXED FACTORIAL AND MIXED LATTICE DESIGNS ${ }^{3}$<br>B. L. Raktoe ${ }^{1}$ and W. T. Federer University of Guelph and Cornell University

## ABS TRACT

This paper extends methods of constructing confounded and lattice designs for the symmetrical factorial to the asymmetrical or mixed factorial. Beside providing unifying techniques some enumeration results are also given along with a fully discussed nontrivial example. In bringing about this extension and unification the usual Galois field theory was modified to ring theory; cyclic collineations as used in $\ell$-restrictional lattice designs were adapted to the mixed factorial case.

[^0]B. L. Raktoe ${ }^{2}$ and W. T. Federer University of Guelph and Cornell University

## 1. INTRODUCTION

As pointed out by White and Hultquist [1965] the construction of confounding plans for mixed factorials breaks down when the Galois field approach is taken. They generalized this approach to mixed factorials by presenting a technique of combining elements from distinct prime fields. Raktoe [1968] presented a new and equivalent method of combining elements from $k$ istinct prime fields and in a recent paper [1969] he extended this method to $k$ finite fields, not necessarily associated with distinct primes but these may be prime powered. White and Hultquist [1965] in solving the confeunding problem in mixed factorials did not follow the exact same approach as done in the symmetrical factorial case, as for example mentioned in Kempthorne [1952]. For a list of references concerning the problem of confounding in mixed factorials or symmetrical factorials, the reader is referred to white and Hultquist's paper.

The aim of this paper is:
(i) To discuss the construction of confounding plans for the mixed factorial using the classical incomplete block design approach.
(ii) To present some enumeration results on the number of confounding plans for given block sizes.
(iii) To generalize the construction of lattice designs to the "mixed lattice" case in the sense of Raktoe [1967].

[^1]
## 2. PRELIMINARIES AND BACKGROUND

We adopt the notation and results obtained by Raktoe [1969]. In summarized form these are:
(i) $G F\left(s_{1}=p_{1}^{n_{1}}\right), G F\left(s_{2}=p_{2}^{n_{2}}\right), \cdots, G F\left(s_{k}=p_{k}^{n_{k}}\right)$ are distinct prime or prime powered fields, in the sense that the $p_{j}$ 's are distinct.
(ii) $P_{1}(x), P_{2}(x), \cdots, P_{k}(x)$ are the prime irreducible polynomials used in constructing $G F\left(s_{1}\right), G F\left(s_{2}\right), \cdots, G F\left(s_{k}\right)$ respectively.
(iii) $R(p)$ is the commutative ring of integers modulus $p=\prod_{j=1}^{k} p_{j}$.
(iv) $I\left(b_{j}\right)$ is the ideal in $R(p)$ generated by $b_{j}=1+p_{j}\left(\prod_{i \neq j}^{k} p_{i}-p_{j}\right)^{-1}$, $j=1,2, \cdots, k \cdot$
(v). $P_{j}^{*}(x)=\left(b_{j}\right)\left(P_{j}(x)\right)$ is the polynomial over $I\left(b_{j}\right)$ corresponding to $P_{j}(x)$, $j=1,2, \cdots, k$.
(vi) $R(x, p)$ is the ring of polynomials over $R(p)$.
(vii.) $R\left(x, b_{j}\right) \subset R(x, p)$, is the ring of polynomials over $I\left(b_{j}\right), j=1,2, \cdots, k$.
(viii) $R\left(x, b_{j}, P_{j}^{+}(x)\right)$ is the residue class ring of $R\left(x, b_{j}\right)$ modulus $P_{j}^{*}(x)$, $j=1,2, \cdots, k$.
(ix) $R\left(x, p, P_{1}^{*}(x), P_{2}^{*}(x), \cdots, P_{k}^{*}(x)\right)$ is the residue class ring of $R(x, p)$ modulus $P_{1}^{*}(x)$, modulus $P_{2}^{*}(x), \cdots$, modulus $P_{k}^{*}(x)$.
(x) $R\left(x, p, P_{1}^{*}(x), P_{2}^{*}(x), \cdots, P_{k}^{*}(x)\right)=\sum_{j=1} \oplus\left(x, b_{j}, P_{j}^{*}(x)\right)$.
(xi) Definition: $\mu_{j} \in G F\left(s_{j}\right), \mu_{j^{*}} \in G F\left(s_{j^{*}}\right)$ and $r \in R\left(x, p, P_{l}^{*}(x), \cdots, P_{k}^{*}(x)\right)$

$$
\begin{aligned}
j \neq j^{*}: \mu_{j}+\mu_{j^{*}} & =\left[\left(b_{j}\right)\left(\mu_{j}\right)\right]+\left[\left(b_{j^{*}}\right)\left(\mu_{j^{*}}\right)\right] \\
\mu_{j} \cdot \mu_{j^{*}} & =\left[\left(b_{j}\right)\left(\mu_{j}\right)\right] \cdot\left[\left(b_{j^{*}}\right)\left(\mu_{j^{*}}\right)\right]=0 \\
r+\mu_{j} & =r+\left[\left(b_{j}\right)\left(\mu_{j}\right)\right] \\
r \cdot \mu_{j} & =r \cdot\left[\left(b_{j}\right)\left(\mu_{j}\right)\right]
\end{aligned}
$$

(xii) $R\left(x, p, P_{1}^{j}(x), \cdots, P_{k}^{*}(x)\right)=\sum_{j=1 \oplus} G F\left(s_{j}\right)$.
(xiii) $G$ is the multiplicative group consisting of elements in $R\left(x, p, P_{1}^{*}(x), \cdots\right.$, $\left.P_{k}^{*}(x)\right)$, which have multiplicative inverses.
(xiv) $M=\left\{z^{\prime}=\left(z_{11}, z_{12}, \cdots, z_{1 m_{1}}, z_{21}, z_{22}, \cdots, z_{2 m_{2}}, \cdots, z_{k 1}, z_{k 2}, \cdots, z_{k m_{k}}\right)\right.$, $\left.z_{j i} \in R\left(x, p, P_{1}^{*}(x), \cdots, P_{k}^{*}(x)\right), i=1,2, \cdots, m_{j}, j=1,2, \cdots, k\right\}$, is the module over $R\left(x, p, P_{i}^{*}(x), \cdots, P_{k}^{*}(x)\right)$.
(xv) $T^{*}=\left\{z^{*}=\left(z_{11}^{*}, z_{12}^{*}, \cdots, z_{1 m_{1}^{*}}^{*} z_{21}^{*}, z_{22}^{*}, \cdots, z_{2 m_{2}}^{*}, \cdots, z_{k 1}^{*}, z_{k 2}^{*}, \cdots, z_{k m_{k}^{*}}^{*}\right)\right.$, $\left.z_{j i}^{*} \in R\left(x, b_{j}, P_{j}^{*}(x)\right), i=1,2, \cdots, m_{j}, j=1,2, \cdots, k\right\}$ is the submodule of $M$ of $\operatorname{order} \alpha\left(=\prod_{j=1}^{k} s_{j}^{m_{j}}\right)$.
(xvi) $\mathrm{E}^{*}=\left\{\mathrm{y}^{*}{ }^{1}=\left(\mathrm{y}_{11}^{*}, \mathrm{y}_{12}^{*}, \cdots, \mathrm{y}_{1 \mathrm{~m}_{1}}^{*}, \mathrm{y}_{21}^{*}, \mathrm{y}_{22}^{*}, \cdots, \mathrm{y}_{2 \mathrm{~m}_{2}}^{*}, \cdots, \mathrm{y}_{\mathrm{k} 1}^{*}, \mathrm{y}^{*}{ }_{\mathrm{k} 2}^{*}, \cdots, \mathrm{y}_{\mathrm{km}_{\mathrm{k}}^{*}}\right) \neq 0^{\prime}\right.$, $y_{j i}^{*} \in R\left(x, b_{j}, P_{j}^{*}(x)\right)$ where $y^{* \prime}$ represents the class $\left.\dot{p} y^{* \prime}, \rho \in G\right\}$, is a $\quad-\quad\left(s_{i_{1}}^{m_{1_{1}}}-1\right)\left(s_{i_{2}}^{m_{1_{2}}}-1\right)$
subset of $T$ of order $\beta\left(=\sum_{\left(i_{1}, i_{2}, \cdots, i_{t}\right)} \frac{\pi}{\left(s_{i_{1}}-1\right)} \frac{i_{i_{2}}}{\left(s_{i_{2}}-1\right)} \cdots\right.$ $\left.\frac{\left(s_{i_{t}}{ }^{m_{1}}-1\right)}{\left(s_{i_{t}}-1\right)}\right)$, where $\left(i_{1}, i_{2}, \cdots, i_{t}\right)$ is a subset of $(1,2, \cdots, k)$.

We are now ready to proceed with the confounding problem in mixed factorials.

## 3. CONFOUNDING PLANS IN MIXED FACTORIALS

Consider the $\prod_{j=1}^{k} s_{j}^{m_{j}}$ mixed factorial, i.e. a factorial in which $m_{j}$ factors are at $s_{j}$ levels, these levels being marks of the field $G F\left(s_{j}\right)$, then we know that:
(a) $T=\left\{u^{\prime}=\left(u_{11}, u_{12}, \cdots, u_{1 m_{1}}, u_{21}, u_{22}, \cdots, u_{2 m_{2}}, \cdots, u_{k 1}, u_{k 2}, \cdots, u_{k m_{k}}\right)\right.$, $\left.u_{. j i} \in G F\left(s_{j}\right), i=1,2, \cdots, m_{j}, j=1,2, \cdots, k\right\}$, is the classical way of writing out the $\alpha\left(=\prod_{j=1}^{k} s_{j} m_{j}\right)$ treatment combinations in a mixed factorial.
(b) $E=\left\{v^{\prime}=\left(v_{11}, v_{12}, \cdots, v_{1 m_{1}}, v_{21}, v_{22}, \cdots, v_{2 m_{2}}, \cdots, v_{k l}, v_{k 2}, \cdots, v_{k m_{k}}\right) \neq 0^{\prime}\right.$, $v_{j i} \in G F\left(s_{j}\right)$.such that $v_{j}^{\prime}$ represents the calss $\rho_{j} v_{j}^{\prime}, \rho_{j}$ being a non-zero mark of $\left.G F\left(s_{j}\right)\right\}$, is the classical representation of the $\beta$ effects in a mixed factorial.

Under the operation of addition of $\left(\sum_{j=1}^{k} m_{j}\right)$-tuples it can be easily shown that:
(c) $T$ is an Abelian group of order $\alpha$ and in fact $T=\sum_{j=1 \oplus} E G\left(m_{j}, s_{j}\right)$, where $E G\left(m_{j}, s_{j}\right)$ denotes the finite Euclidean geometry of dimension $m_{j}$ over $G F\left(s_{j}\right), j \neq 1,2, \cdots, k$.
(d) $E$ is a concrete representation of the Abelian group $T$ of order $\alpha$ and in fact $E=\sum_{j=1}^{k} P G\left(\dot{m}_{j}-1, s_{j}\right)$, where $P G\left(m_{j}-\dot{I}, s_{j}\right)$ denotes the finite projective geometry of dimension $\left(m_{j}-1\right)$ over $G F\left(s_{j}\right), j=1,2, \cdots, k$.

The following theorem can be established easily:

THEOREM 3.1. $T$ and $T^{* *}$ are isomorphic; also $E$ and $E^{*}$ are isomorphic (so that any theorem derived for $T$ and $E$ have equivalent counterparts in $T^{*}$ and $E^{*}$ respectively and vice-versa).

In the following we will henceforth disregard the cumbersome representations $T$ and $E$ and we will work with $T^{*}$ and $E^{*}$ since all operations with the elements of $\mathrm{T}^{*}$ and $\mathrm{E}^{*}$ can be carried out within the module $\mathrm{E}^{*}$ or the larger module M .

The concept of generalized interaction for the mixed factorial is an important one and we will define it as follows: If $y^{* \prime}$ and $y^{* * \prime}$ are two elements of $E^{*}$ then the generalized interaction of $y^{* \prime}$ and $y^{* * * '}$ is the set B:
(e) $B=\left\{\left(\rho^{*} y^{*}{ }^{\prime}+\rho^{* * *} y^{* *}{ }^{\prime \prime}\right), \rho^{*}\right.$ and $\rho^{* *}$ are elements of $\left.G\right\}$.

Another item especially useful in confounding is the concept of "level of an effect". First of all, the levels of $m_{j}$ factors are elements of $R\left(x, b_{j}, P_{j}^{*}(x)\right)$, $j=1,2, \cdots, k$. Now consider a set of $v$ factors with levels in $R\left(x, b_{i_{1}}, P_{j_{1}}^{\prime \neq}(x)\right)$, $R\left(x, b_{i_{2}}, P_{i_{2}}^{*}(x)\right), \cdots, R\left(x, b_{i_{v}}, P_{\dot{i}_{v}}^{*}(x)\right)$ respectively, then the product of these $\nu$ factors will be defined to have levels in the ring ${\underset{i_{h}}{ }=1}_{\nu}^{v} R\left(x, b_{i_{h}}, P_{i_{h}}^{*}(x)\right)$. The $\mathrm{g}^{\text {th }}$ level of an effect (= element of $\mathrm{E}^{*}$ ) is the following set treatment combinations (= points of $T^{*}$ ):
(f) $y_{g}^{* \prime}=\left\{z^{* \prime}\right.$ such that $y^{* \prime} \cdot z^{*}=g, g$ an element of the direct sum of the $R\left(x, b_{j}, P_{j}^{*}(x)\right)^{\prime} s$ corresponding to factors present in $\left.y^{* 1}\right\}$. Here $y^{* 1} \cdot z^{*}$ is ordinary vector multiplication with prime denoting transpose.

Now, following Federer and Raktoe [1965] and Raktoe [1967] let $\prod_{j=1}^{k} s_{j}^{m_{j}}=$ $\left(\prod_{j=1}^{k} s_{j}^{r_{j}}\right) \cdot\left(\prod_{j=1}^{k} s_{j}^{m_{j}-r_{j}}\right)$ denote the incomplete block design with $\prod_{j=1}^{k} s_{j}^{m_{j}}$ treatment
combinations in $\left(\begin{array}{c}k \\ \prod_{=1} \\ r_{j}\end{array}\right)$ blocks of $\prod_{j=1}^{k} s_{j}^{m_{j}-r_{j}}$ plots each, where $0 \leq r_{j} \leq m_{j}$, with not all $r_{j}$ 's simultaneously equal to 0 or equal to $m_{j}, j=1,2, \cdots, k$. The construction of such a design is equivalent to exhibiting $r_{1}$ generators (or independent points) from $E_{1}^{*}, r_{2}$ generators from $E_{\hat{2}}^{*}$, etc., and finally $r_{k}$ generators from $E_{k}^{*}$, where $E_{j}^{*}=\left\{0_{1}^{\prime}, 0_{2}^{\prime}, \cdots, 0_{j-1}^{\prime}, y_{j}, 0_{j+1}^{\prime}, \cdots, 0^{\prime}\right\} \subset E^{*}$. The treatment combinations appearing in the blocks are then found considering combinations of levels of these generators. Before proceeding further it is a convenient place now to go through a complete example.

## 4. A COMPIETE AND NON-TRIVIAL EXAMPIE

Consider the $3^{32} \times 4^{3}$ mixed factorial, i.e. with 2 factors at 3 levels and 3 factors at 4 levels, then we have, according to sections 2 and 3:
(i) GF(3) and GF(2 $2^{2}$ ) are the two distinct fields.
(ii) $P_{1}(x)=x+1$ and $P_{2}(x)=x^{2}+x+1$ are the two irreducible polynomials used to construct $G F(3)=\{0,1,2\}$ and $G F\left(2^{2}\right)=\{0,1, x, x+1\}$.
(iii) $R(p)=R(6)=\{0,1,2,3,4,5\}$.
(iv) $I\left(b_{1}\right)=I(4)=\{0,4,2\}$ and $I\left(b_{2}\right)=I(3)=\{0,3\}$.
(v) $P_{i}^{*}(x)=4 x+4, P_{2}^{*}(x)=3 x^{2}+3 x+3$.
(vi) $R(x, 6)=\left\{a_{n} x^{n}+a_{n-1} x^{n-1}+\cdots+a_{1} x+a_{0}, a_{i} \in R(6)\right\}$.
(vii) $R(x, 4)=\left\{d_{n} x^{n}+d_{n-1} x^{n-1}+\cdots+d_{1} x+d_{0}, d_{i} \in I(4)\right\}$ and $R(x, 3)=\left\{f_{n} x^{n}+f_{n-1} x^{n-1}+\cdots+f_{1} x+f_{0}, f_{i} \in I(3)\right\}$. Note that $R(x, 4) \subset R(x, 6)$ and also $R(x, 3) \subset R(x, 6)\}$.
(viii) $R(x, 4,4 x+4)=\{0,4,2\}, R\left(x, 3, x^{2}+x+1\right)=\{0,3,3 x, 3 x+3\}$.
(ix) $R\left(x, 6,4 x+4,3 x^{2}+3 x+3\right)=\{0,1,2,3,4,5,3 x, 3 x+1,3 x+2,3 x+3,3 x+4,3 x+5\}$.
(x) $R\left(x, 6,4 x+4,3 x^{2}+3 x+3\right)=R(x, 4,4 x+4) \subsetneq R\left(x, 3, x^{2}+x+1\right)$.
(xi) If $u \in G F(3)$ and $u * \in G F\left(2^{2}\right)$ and $r \in R\left(x, 6,4 x+4,3 x^{2}+3 x+3\right)$ then the rules of additions and multiplications are:

$$
\begin{aligned}
& u+u^{*}=[(4)(u)]+\left[(3)\left(u^{*}\right)\right] \\
& u \cdot u^{*}=[(4)(u)] \cdot\left[(3)\left(u^{*}\right)\right]=0 \\
& r+u=r+[(4)(u)], r+u^{*}=r+\left[(3)\left(u^{*}\right)\right] \\
& r \cdot u=r \cdot[(4)(u)], r \cdot u^{*}=r \cdot\left[(3)\left(u^{*}\right)\right] .
\end{aligned}
$$

(xii) Hence: $R\left(x, 6,4 x+4,3 x^{2}+3 x+3\right)=G F(3) \oplus G F\left(2^{2}\right)$.
(xiii) $G=\left\{\right.$ elements with multiplicative inverses in $\left.R\left(x, 6,4 x+4,3 x^{2}+3 x+3\right)\right\}$.
(xiv) $M=\left\{z^{i}=\left(z_{11}, z_{12}, z_{21}, z_{22}, z_{23}\right), z_{j i} \in R\left(x, 6,4 x+4,3 x^{2}+3 x+3\right)\right\}$.
 $T^{*}$ is of order $3^{2} \times 4^{3}=576$.
 $y_{2}^{*}{ }_{i} \in R\left(x, 3,3 x^{2}+3 x+3\right)$; $y^{* \prime}$ represents $\left.\rho y^{* 1}, \rho \in G\right\}$. Note that $E^{*}$ is of order $\frac{\left(3^{2}-1\right)}{(3-1)}+\frac{\left(4^{3}-1\right)}{(4-1)}+\frac{\left(3^{2}-1\right)\left(4^{3}-1\right)}{(3-1)(4-1)}=109$.
(a) $T=\left\{u^{\prime}=\left(u_{11}, u_{12}, u_{21}, u_{22}, u_{23}\right), u_{1 i} \in G F(3), i=1,2, \quad u_{2 i} ; \in G F\left(2^{2}\right)\right.$, $\left.i^{\prime}=1,2,3\right\}$. $T$ is of order $3^{2} \times 4^{3}=576$.
(b) $E=\left\{v^{\prime}=\left(v_{11}, v_{12}, v_{21}, v_{22}, v_{23}\right) \neq 0^{\prime}, v_{1 i} \in G F(3), v_{2 i} \in G F\left(2^{2}\right)\right.$, such that $v_{1}^{\prime}=\left(v_{11}, v_{12}\right)$ represents the class $\rho_{1} \cdot\left(v_{11}, v_{12}\right)$ and $v_{2}^{\prime}=\left(v_{21}, v_{22}, v_{23}\right)$ represents the class $\rho_{2} \cdot\left(v_{21}, v_{22}, v_{23}\right)$ with $\rho_{1} \in \operatorname{GF}(3)$ and $\left.\rho_{2} \in G F\left(2^{2}\right)\right\} \cdot$ $E$ is of order 109.
(c) T is an Abelian group of order 576 under addition of 5-tuples and

$$
T=\operatorname{EG}(2,3) \oplus \operatorname{EG}\left(3,2^{2}\right)
$$

(d) $E$ is a concrete representation of $T$ such that $E=P G(1,3) \xlongequal[P G]{ }\left(2,2^{2}\right)$.

Theorem 3.1: $T$ is isomorphic to $T^{*}$ and $E$ is isomorphic to $E^{*}$.
(e) $B=\left\{\left(\rho^{*} y^{* 1}+\rho^{*} H^{*} y^{* * 1}\right), y^{*}\right.$ and $y^{* *} \in E^{*}, \rho^{*}$ and $\left.\rho^{* * *} \in G\right\}$, where $y^{* 1}$ and $y^{* * *}$ and $G$ are as above.
(f) $y_{g}^{\gamma^{\prime}}=\left\{z^{* 1} \ni y^{*} \cdot z^{* 1}=g\right\}$, for example: $(4,4,3,3,3)_{5}=\left\{z^{* 1} \ni 4 z_{11}^{*}+\right.$ $\left.4 z_{12}^{*}+3 z_{21}^{*}+3 z_{22}^{*}+3 z_{23}^{4}=5\right\}$.

Consider the incomplete block design $3^{2} \cdot 4^{3}=\left(3^{r_{1}} \cdot 4^{r_{2}}\right) \cdot\left(3^{2-r_{1}} \cdot 4^{3-r_{2}}\right)$, i.e. a design consisting of $\left(3^{r_{1}} \cdot 4^{r_{2}}\right)$ blocks of ( $3^{2-r_{1}} \cdot 4^{3-r_{2}}$ ) plots each with $0 \leq r_{1} \leqslant 2$ and $0 \leqslant r_{2} \leqslant 3$ excluding the cases $\left(r_{1}, r_{2}\right)=(0,0)$ and $\left(r_{1}, r_{2}\right)=(2,3)$. Needless to say that there are many possibilities here, e.g. $3^{3} \cdot 4^{3}=\left(3 \cdot 4^{3}\right) \cdot(3)$, $3^{2} \cdot 4^{3}=\left(4^{3}\right) \cdot\left(3^{2}\right), 3^{2} \cdot 4^{3}=(3 \cdot 4) \cdot\left(3 \cdot 4^{2}\right)$, etc. To indicate how to exhibit the generators for the design $3^{2} \cdot 4^{3}=(3 \cdot 4) \cdot\left(3 \cdot 4^{2}\right)$, we see that in this instance we must confound 1 generator from $\left.E_{1}^{*}=\left\{y_{11}^{*}, y_{12}^{*}, 0,0,0\right) \neq 0^{\prime}\right\}$ and $I$ generator from $\mathrm{E}_{2}^{*}=\left\{\left(0,0, \mathrm{y}_{21}^{*}, \mathrm{y}_{2 \mathrm{~F}}^{*}, \mathrm{y}_{23}^{*}\right) \neq 0^{\prime}\right\}$. Since $\mathrm{E}_{1}^{*}$ is of order 4 and $\mathrm{E}_{2}^{*}$ is of order 21 it follows that 84 choices are available in exhibiting such a pair of generators. The block constituents are found by considering combinations of levels ( $l_{1}, \ell_{2}$ ) of generators, $l_{1}$ from $R(x, 4,4 x+4)$ and $l_{2}$ from $R\left(x, 3, x^{2}+x+1\right)$ and then solving for the treatment combinations $z^{\ddagger} 1$ 's (or equivalently by considering a level $\&$ of the resulting interaction of the generators, $\& \in R(x, 6,4 x+4$, $\left.3 x^{2}+3 x+3\right)$, and then solving for the treatment combinations). Thus, for example, if a pair of generators was $[(4,4,0,0,0),(0,0,3 x, 3 x+3)]$, then the block constituents are found most easily by considering the levels of the interaction
$(4,4,3 x, 3 x+3)$, i.e. $(4,4,3 x, 3 x+3)$, where $\ell_{i} \in R\left(x, 6,4 x+4,3 x^{2}+3 x+3\right)$. Each level would then represent the treatment combinations in a block, thus achieving the required 12 blocks.

In the next section we present some enumeration results on the number of possible confounding schemes.

## 5. ENUMERATION OF CONFOUNDING SCHEMES

For the symmetrical $s^{m}$ factorial, let $E G(m, s)$ and $P G(m-1, s)$ be the corresponding finite Euclidean and finite projective geometries, then an incomplete block design consisting of $s^{r}$ blocks of $s^{m-r}$ plots each, requires the exhibition of an ( $\mathrm{r}-\mathrm{l}$ )-flat of $\mathrm{PG}(\mathrm{m}-1, \mathrm{~s}$ ) (for example see Raktoe [1967]). We know (e.g. see Mann [1949]) that the number of (r-1)-flats in $\operatorname{PG}(m-1, s)$ is given by the formula:

$$
\begin{equation*}
\phi((r-1),(m-1), s)=\frac{\left(1+s+s^{2}+\cdots+s^{(m-1)}\right) \cdots \cdots\left(s^{\left.(r-1)+s^{2}+\cdots+s^{(m-1)}\right)}\right.}{\left(1+s+\cdots+s^{(r-1)}\right) \cdots \cdots\left(s^{(r-2)}+s^{(r-1)}\right) s^{(r-1)}} \tag{g}
\end{equation*}
$$

 the incomplete block design, then we must choose from each $E_{j}^{*}$ an $\left(r_{j}-1\right)$-flat since $E_{i}^{*}$ is isomorphic to $\operatorname{PG}\left(m_{j}-1, s_{j}\right), f=1,2, \cdots, k$. From (g) it follows then, that we have precisely the following number of possible selections or confounding schemes:
(h)

$$
\prod_{j=1}^{k} \psi\left(\left(r_{j}-1\right),\left(m_{j}-1\right), s_{j}\right)
$$

Hence we have generalized the construction of confounding plans from the symmetrical factorial to the mixed factorial case, the first one being a special case now. The important contribution of the results in section 2 is that the Galois field approach used in the construction of symmetrical confounded designs has been generalized to the mixed factorial case. The contribution of the ideas of section 3 allows finite geometric results used in symmetrical factorials to be generalized to mixed factorials. In other words, we have one unified theory.

## 6. MIXED LATHICE DESIGNS

The ideas in this section will be highly correlated with the results of a paper by Raktoe [1967] and Federer and Raktoe [1965]. For the $s{ }^{m}$ symmetrical factorial the treatment combinations when identified with a set of $v=s^{m}$ varieties or treatments lead to designs known in the literature as pseudofactorial of lattice designs. Elimination of block heterogeneity can be combined with these designs to produce in general l-restrictional lattices. Using the notation of Raktoe [1967], we may define the d-restrictional lattice design for the symmetric $s^{m}$ case by writing $s^{m}=\prod_{i=1}^{\ell} s^{r_{1}}$, where $\sum_{i=1}^{\ell} r_{i}=m$ with the meaning that the $s^{m}$ treatments are allocated to experimental units according to $\ell$-restrictions, $\ell \leq m$. Since in any $\ell$-restrictional $s^{m}=\prod_{i=1}^{\ell} s_{i}$ lattice design the pseudo-effects have no meaning we adopt the rule that with any such design we will associate that $P G(m-1, s)$ such that $\left(s^{m}-1\right) /(s-1)$ and $\left(s^{r}-1\right) /(s-1)$, $i=l, 2, \cdots, l$, are relatively prime. Thus for the $2^{4}=2^{2} \cdot 2^{2}$ lattice square we would use the $F G\left(1,2^{2}\right)$ and not the $P G(3,2)$. A balanced $\ell$-restrictional symmetrical lattice design is a minimal set of confounding schemes such that each
of the $\left(s^{m}-1\right) /(s-1)$ pseudo-effects is confounded an equal number of times in each of the l-restrictions. Raktoe [1967] has shown that for balance we need $\left(s^{m}-1\right) /(s-1)$ arrangements generated by a cyclic collineation of order $\left(s^{m}-1\right) /(s-1)$. Let us now generalize the above concepts to the mixed lattice designs.

$$
\text { Let } \prod_{j=1}^{k} s_{j}^{m_{j}}=\left(\prod_{j=1}^{k} s_{j}^{r_{j 1}}\right) \cdot\left(\prod_{j=1}^{k} s_{j}^{r_{j 2}}\right) \cdot\left(\underset{j=1}{k} s_{j}^{r_{j}}\right) \text { denote the } \ell \text {-restrictional }
$$

mixed lattice design, where $\sum_{i=1}^{\ell} r_{j i}=m_{j}, j=1,2, \cdots, k$, then from the above and from section 5, we know that we must confound a k-tuple of flats ( $\left(r_{1 i}-1\right)$-flat, $\left(r_{2 i}-1\right)$-flat, $\left.\cdots,\left(r_{k i}-1\right)-f a l t\right)$ in the $i^{t h}$ restriction, such that:
(i) the $\left(r_{j i}-1\right)$-flat is in $E_{j}^{\prime \mu}, i=1,2, \cdots, \ell, j=1,2, \cdots, k$.
(ii) the l-tuple of flats $\left(\left(r_{j 1}-1\right)\right.$-flat, $\left(r_{j l^{-1}}\right)$-flat, $\cdots,\left(r_{\left.\left.j l^{-1}\right) \text {-flat }\right)}\right.$ exhaust $E_{j}^{*}, j=1,2, \cdots, k$.

These two conditions together imply then the fact that we have exhausted $E^{\# \#}=\sum_{j=1}^{k} \oplus E_{j}^{u}$.

Now, a balanced l-restrictional lattice with respect to every point of $\mathrm{E}_{j}^{*}$ requires $\left(s_{j}^{m}-1\right) /\left(s_{j}-1\right)$ confounding schemes given by a collineation in $E_{j}^{*}$ of order $\left(s_{j}^{m_{j}}-1\right) /\left(s_{j}-1\right), j=1,2, \cdots, k$. Using these collineations we may construct $\prod_{j=1}^{k}\left(s_{j}^{m_{j}}-1\right) /\left(s_{j}-1\right)$ confounding schemes for our mixed h-restrictional lattice design. This set of confounding schemes will be "balanced" in the sense that each point of $E_{j}^{*}$ will be confounded $\lambda_{j i}$ times in the $i^{\text {th }}$ restriction, where
 all the remaining points of $E^{*}$, (i.e. $E^{*}-\bigcup_{j=1} E^{*}$ ) will be confounded
 of $E^{*}$ are precisely the generalized interactions of points from the components of the k-tuple of flats $\left(\left(r_{l i}-1\right)\right.$-flat, $\left(r_{21}-1\right)$-flat, $\cdots,\left(r_{k i}-1\right)$-flat $)$, $i=1,2, \cdots, \ell$.

To illustrate the results of this section let us pursue the example initiated in section 4. Consider the two-restriotional mixed lattice design $3^{2} \times 4^{3}=$ $(3 \times 4) \cdot\left(3 \times 4^{2}\right)$, i.e. 576 treatment combinations to be allocated to a design with 12 rows and 48 columns. Here $r_{11}=1, r_{21}=1, r_{12}=1, r_{22}=2$ and $\ell=2$. We must confound a 2-tuple of flats, namely, a $\left(\left(r_{11}-1\right)=0-f 1 a t,\left(r_{21}-1\right)=0-f l a t\right)$ in the $1^{s t}$ restriction and a 2-tuple of flats $\left(\left(r_{12}-1\right)=0-f l a t,\left(r_{22}-1\right)=1\right.$-flat $)$ in the second restriction, where the $\left(r_{j i}-1\right)$-flat is in $E_{j}^{*}, i=1,2$ and $j=1,2$. The two collineations involved in this instance are obtained from Raktoe's [1967] paper, i.e,:

$$
\left[\begin{array}{ll}
0 & 4 \\
4 & 4
\end{array}\right] \text { in } E_{1}^{*} \text { and }\left[\begin{array}{ccc}
0 & 3 & 0 \\
0 & 0 & 3 \\
3 x & 3 x & 3 x
\end{array}\right] \text { in } E_{2}^{*}
$$

The first one is of order 4 and the second one of order 21. Herce we may construct 84 confounding schemes, such that each point of $E_{1}^{*}$ is confounded $\lambda_{11}=21$ times in the first restriction and $\lambda_{12}=21$ times in the second restriction; also each point of $E_{2}^{*}$ is confounded $\lambda_{21}=4$ times in the first restriction and $\lambda_{22}=20$ times in the second restriction; finally every point of ( $\mathrm{E}^{*}-\mathrm{E}_{1}^{*} \cup \mathrm{E}_{2}^{*}$ ) is confounded once in the first restriction and five times in the second restriction.

From the above developments we see that the l-restrictional lattice design of the type $s^{m}$ as discussed by Raktoe [1967] has been extended to the mixed case. One additional problem still remains concerning mixed lattices, namely, the extension of the analysis within the framework of the paper by Federer and Raktoe [1965]. This problem is currently under study by the authors.

REFERENCES
[1] Federer, W. T. and Raktoe, B. L. (1965). "General theory of prime-power lattice designs: Lattice rectangles for $v=s^{m}$ treatments in $s^{r}$ rows and $s^{c}$ columns for $r+c=m, r \neq c$ and $v<1000 . "$ Journal of the American Statistical Association 60:891-904.
[2] Kempthorne, 0. (1952). Design and Analysis of Experiments. John Wiley and Sons, Inc., New York.
[3] Mann, H. B. (1949). Analysis and Design of Experiments. Dover Publications, Inc., New York.
[4] Raktoe, B. L. (1967). "Application of cyclic collineations to the construction of balanced b-restrictional prime powered lattice designs." Annals of Mathematical Statistics 38:1127-1141.
[5] Raktoe, B. L. (1969). "Combining elements from finite fields in mixed factorial." To appear in April, 1969 issue of Annals of Niathematical Statistics.
[6] Raktoe, B. L. (1969). "Combining elements from distinct prime powered fields." Submitted for publication to the Annals of Mathematical Statistics.
[7] White, D., and Hultquist, R. A. (1965). "Construction of confounding plans for mixed factorial designs." Annals of Mathematical Statistics 36:1256-1271.


[^0]:    ${ }^{1}$ On leave from the Department of Mathematics and Statistics, University of Guelph, Guelph, Ontario, Canada.
    ${ }^{2}$ Paper No. BU-193 in the Biometrics Unit Series, Cornell University.

[^1]:    On leave from the Department of Mathematics and Statistics, University of Guelph, Guelph, Ontario, Canada.

