Design Of Experiment Doe Monte Carlo Mc

#design of experiment #monte carlo simulation #doe analysis #experimental design #stochastic modeling

Explore the powerful synergy of Design of Experiment (DOE) with Monte Carlo (MC) simulation techniques. This comprehensive guide delves into how these methodologies can be integrated to optimize experimental design, understand variability, and perform robust statistical analysis, particularly in scenarios involving complex systems and inherent uncertainties. Discover practical applications for effective stochastic modeling and decision-making.

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Types of Designs
Why design of experiments and why do you need statistics?
How are the number of experiments in a DoE estimated?
How can DoE reduce the number of runs?
What is a full factorial design?
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What is the resolution of a fractional factorial design?
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Sampling

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Distributions
Monte Carlo Method
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illustration of all **Design of Experiments**, (**DOE**,) concepts ...
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Final Full Factorial Design
After Performing the Experiments
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Interactions are important too
Final table for all interactions
Final DoE Results
Effect on the response 2
Conclusion
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Dependent Variable
Controlled Variable
Control Variables
Controlled Factors
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One at a Time Variables
Response with Interactions
Central Composite Designs
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Repeated Center Points
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What is the resolution of a fractional factorial design?
What is a Plackett-Burman design?
What is a Box-Behnken design?
What is a Central Composite Design?
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Introduction
Repeated Measures Design
Independent Group Design
Matched Pair Design
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Computation of ANOVA
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DOUBLE BLIND STUDY
MATCHED-PAIRS EXPERIMENTS
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Plan your measures
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SIMULATION
Outline
2. Factor Screening
A better approach, called a 2 factorial
A geometric interpretation of the definition
Example 1. Periodic-Review Inventory System
Suppose that the inventory level is reviewed
The main effects are
If the confidence interval for Ele does not
Sample means and variances of 10 responses.
we give 96.667 percent
Table 5. 96.667 percent confidence intervals for
Average cost
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90 percent confidence intervals for
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Our Example: Milling pigment particles
Lecture 9: Optimal Experimental Design - Lecture 9: Optimal Experimental Design by Logan Ward 1,518 views 2 years ago 22 minutes - Machine learning **models**, are great tools for helping plan to how to gather new data. In this lecture, we cover the "optimal ...
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"Static" Experimental Design
Key concept: "Active Learning" Optimal Design Select new experiments as you leam more
Sampling Policies: Exploration vs Exploitation Many ways to pick next experiments...
Bayesian Optimization: Quantifying value judgements
Simple Acquisition Functions Further variety in ways to capture P(x)
It can get very complicated... Many different complicating factors or opportunities to be clever!
Different properties of learning algorithms? . More than one objective .Different ways to access your experiments?
A relatively new idea, but catching on quickly Example: Shape memory alloys with small AT
Faster optimization of industrial processes
Characterization with Fewer Measurements
Structure Optimization via Bayesian Optimization
Fitting Better Models: Fitting Interatomic Potentials
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Take-Away Points
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Since Designed Experiments provide strong evidence of Cause and Effect, pot can also be used to validate-or invalidate - Regression Models.
Statistical software packages perform DDE calculations which help to specify the elements which make up the Design: Levels, Combinations, Replications, Runs, Order
3. Statistical software packages perform DOE calculations which help to specify the elements which make up the Design: Levels Combinations Replications, Runs, Order
Don't extrapolate. Whatever conclusions we make as a result of the experiment are only valid within the range of Levels tested
To start, Identity all reasonably plausible Factors
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Solve your problem in an optimal way
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Why DOE is used and common applications
A small example - the COST approach
COST approach - Vary the first factor
COST approach - Vary the second factor
COST approach - The experiments
COST approach - In the "real" map
DOE approach - how to build the map
A better approach - DOE
The design encodes a model to interpret
Benefits of DOE
Making DOE understandable to kids
Selection of Objective
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Specification of response(s)
Generation of experimental design
Visualize geometry of design
Replicate plot - Evaluation of raw data
Summary of Fit plot - model performance
Regression coefficients - model interpretation
Contour plots - model visualization
Response specifications - revisited
Sweet Spot plot - Overlay of contour plots
Design Space plot
Design space vs interactive hypercube
Mission Popcorn: End result
Umetrics Suite - See what others don't
The Umetrics Suite of data analytics solutions
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looking at alcohol that would no longer be a factorial **design**, ...
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Planning the Experiment
Plan: Strategy of Experimentation
Executing (Running) the Experiment
Factorial Design Analysis Procedure
Response Surface Analysis Procedure
Analyzing the Experiment Choosing the Model
Confirming the results
Telling the Story
Summary: Designing Effective Experiments
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