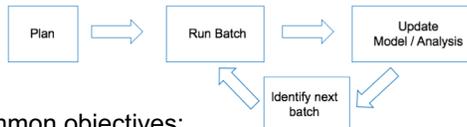


Design of Experiments

Statistical Design of Experiments is a way to accelerate learning by collecting a strategic sample of data :

- Reach required precision or understanding faster
- Learn more with a fixed set of resources

Sequential experiment



Common objectives:

1. **Exploration:** Space-filling designs
2. **Model Calibration:** Data to check how well the model and observed data match
3. **Improving the quality of prediction:** Using a measure of prediction precision, seek to reduce prediction uncertainty
4. **Optimization of response value:** Find the location in the input space to optimize performance

Process for SDoE

Planning Phase

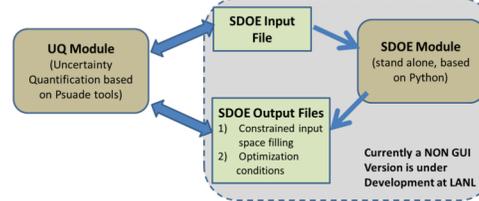
1. Identify criteria
2. Develop a working model of the process.
3. Define the inputs (with their ranges).
4. Identify candidate input factor combinations.
5. Identify the initial batch of experiments
6. Develop a working model of the process able to receive data and update
7. Determine feasible size of batches.

During Experiment

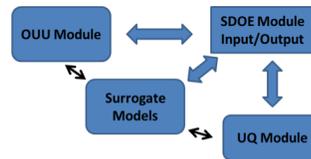
8. Run the first batch & update the model.
9. Select the next batch of experimental runs.
10. Repeat steps 8-9 for subsequent batches.

Development Plan

Current Phase 1 (Space Filling Design)



Future Phase 2 (Connect to surrogate models & other modules)



Phase-1 Example:

Inputs:

- Candidate runs
- Historical runs
- Desired design size 8-10
- Space-filling criterion: (minimax or maximin)
- Simulation size 100000

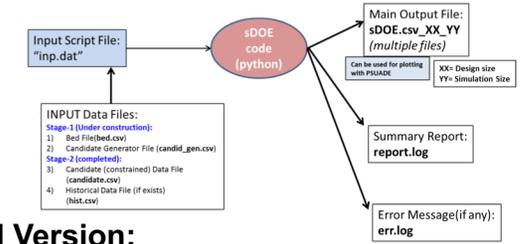
	A	B	C			
1	L	G	S			
2	38400	36000	6600			
3	8200	55500		G	S	
4	71300	45800	L	118800	62800	10700
5	90500	65300	I	54200	37200	5500
6	68500	40900		53000	42100	7200
7	38800	60400	J	80000	51300	7700
8	71900	50600		7970		900
9	120200	70100	S	90500		400
10	74800	38400		88500		800
11	78500	57900		87000		11000
12	66500	48200	8700			
13	116800	47300	176000			
14						
15						
16						
17	54200	37200	5500			
18	73300	56700	12200			
19	58400	47000	6900			
20	119700	66500	10900			

Outputs:

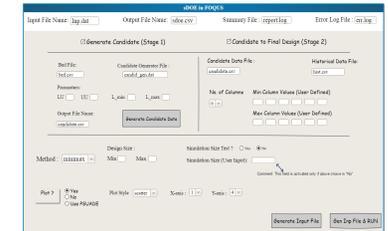
L,G,S	L,G,S	L,G,S
92200, 64800, 18500	119700, 66500, 10900	94000, 65900, 9700
89400, 57800, 8800	87800, 66200, 12100	96000, 41500, 7400
71300, 56800, 8800	71000, 58600, 6800	71000, 58600, 6800
117700, 64300, 9500	78800, 57900, 8400	52400, 47800, 6500
57900, 36300, 5500	48300, 30800, 6000	48300, 30800, 6000
110700, 66500, 10900	98500, 40800, 7800	54200, 37200, 5500
58400, 47800, 6900	92200, 64800, 18500	69800, 45700, 6500
98500, 40800, 7800		
92200, 64800, 18500		

- 8 run
 - 9 run
 - 10 run
- Which runs to use
Design criteria
Time to generate solution
- Ability to consider multiple solutions, allows exploration of best use of resources

Work Flow in SDoE Program



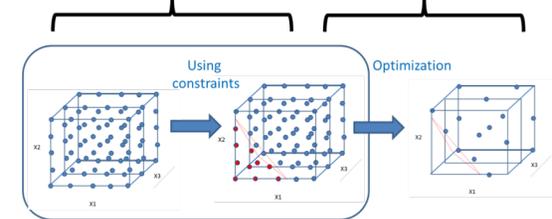
GUI Version: (Under Construction)



Next Step:

Generalized Constrained Space-Filling:

Plan : Near Future Implementation Currently being addressed



Goal: allow the straightforward generation of candidate sets that accommodate simple and complex input and output constraints to define the feasible region of interest.

Design of experiments is a powerful tool to accelerate learning, by targeting maximally helpful input combinations for the experiment goals
Sequential DoE allows for near real-time incorporation of information from an experiment as it is being run