On the identifiability of a supersaturated design

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Abstract
A supersaturated design investigates $k$ factors in only $n < k + 1$ experimental runs. The goal for such a design is to identify, presumably only a few, relatively dominant effects with a cost as low as possible. While the construction of supersaturated designs has been widely explored, the data analysis aspect of such designs remains primitive. We study the following problem: How many dominant effects are allowed to make a meaningful data analysis possible for a supersaturated design with the maximum correlation $\rho$? The correlation here is defined as the cosine of the angle between two column vectors. The obtained results support the fundamental concern of the $E(s^2)$ criterion introduced by Booth and Cox (1962). Furthermore, under the normality assumption, we obtained a lower bound of the probability that the factor with the largest estimated effect has, indeed, the largest true effect. This bound depends on the relative size of the largest effect and the maximum correlation of the underlying design. Under some mild assumptions, we show that this probability is satisfactorily large. Consequently, by carefully constructing supersaturated designs, we not only save the cost of the experiment, but also make reliable inferences. \textcopyright 1998 Elsevier Science B.V. All rights reserved.

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1. Introduction

Many preliminary industrial screening experiments typically contain a large number of potentially relevant factors. Among them, only a few are believed to be active. The goal in such situations is to identify those (relatively) few dominant active factors with the least possible number of experimental runs. A (two-level) supersaturated design is a matrix of $\pm 1$'s with $n$ rows and a large number of columns $k$ (larger than $n$ in general). Hence, it studies a large number of factors ($k$) with only a few runs ($n$).

First constructed systematically by Booth and Cox (1962), supersaturated designs have received a great deal of attention in the recent literature (see, Lin, 1991, 1993,

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1995; Wu, 1993; Tang and Wu, 1993; Seewald, 1994; Nguyen, 1996; Deng et al., 1996; and Westfall et al., 1998). While the construction of supersaturated designs has been widely explored, the inferential aspect of such designs needs more investigation. This is the major interest of this paper.

Naturally, such a design will not allow us to estimate main effects of all \( k \) factors. This is, however, not always needed if we believe that only a small number \((p)\) of them are active. The underlying requirement is that if there are only a few active factors, we should be able to identify them. Once these active factors are correctly identified, the design can then be projected onto a lower dimensional space. The resulting design is then an unsaturated design and ordinary data analysis can then be applied.

To assure that all active factors can be properly estimated after the projection, we must carefully select the supersaturated design. Suppose, for example, it is known that there are at most four active effects among all the factors. To assure identifiability, we need to select a supersaturated design such that any four columns of the design are linearly independent. We shall show that the correlations between the columns of the design are tools to guarantee linear independence. This is, in fact, the fundamental concern in Booth and Cox (1962)'s \( E(s^2) \) criterion.

Furthermore, in order to project the design onto the set of active factors, it is necessary to identify those active factors correctly. Due to random noise and the partial aliasing structure of the design, we may not always select the correct set of active factors. However, we shall show that if the effects of the active factors are reasonably large as compared with inert factors and random noise, the probability of obtaining the correct set of active factors is satisfactorily high.

Our result here is different from the important work of search design in Srivastava (1975), who first showed that a necessary and sufficient condition for having resolving power \( p \) (i.e., identifying and estimating all \( p \) active factors) is that every \( 2p \) columns of the design have to be linearly independent. While his results guarantee the search of all active factors, we are interested in to what extent we can correctly identify active factors in the sense that when the factor with maximal effect is given, we calculate the probability that such a factor indeed has the largest estimated effect.

2. Estimability and correlation structure

Consider a supersaturated design in \( n \) experimental runs to investigate \( k \) \((\geq n)\) factors. If \( X \) denotes the \( n \times k \) design matrix (without intercept column), our model is

\[ Y = \mu 1 + X\beta + \varepsilon, \]

where \( Y \) is the \((n \times 1)\) observable data vector; \( \mu \) is the (scale) intercept term; \( 1 \) is an \( n \)-vector of \( 1 \)'s; \( \beta \) is a \((k \times 1)\) fixed parameter vector for the unknown factor effects; and \( \varepsilon \) is the noise vector assumed to be distributed as \( \mathcal{N}(0, \sigma^2 I_n) \). Because \( k \) is larger than \( n \), it is clear that the \( X \) matrix cannot be of full rank and orthogonality is only
possible for certain pairs of design columns. Here and hereafter, we say a matrix is of full rank when all of its column vectors are linearly independent.

Note that once the active factors are identified, the whole design $X$ is then projected onto a much lower dimension. Hence, the estimability of the effects of these factors depends on whether or not the projected design has full rank. We will show that the largest number of active factors which can be identified from a supersaturated design depends on the correlations between columns of $X$. Let $A = \{i_1, i_2, \ldots, i_p\}$ and $N = \{i_{p+1}, i_{p+2}, \ldots, i_k\}$ denote indexes of active and inert factors, respectively, so that $A \cup N = \{1, 2, \ldots, k\}$. Also, denote the projective design matrix as $X_p$ and the columns of $X$ as $\xi_i$, $i = 1, 2, \ldots, k$. For a two-level equal occurrence design, each design column contains an equal number of high- and low-level experimental values (denoted by $+$ and $-$, respectively). Consequently, we can define $\text{Corr}(\xi_i, \xi_j) = \xi_i^T \xi_j / n$ for any $1 \leq i, j \leq k$ (because $\sum_k \xi_{ik} = 0$ and $\sum_k \xi_{ik}^2 = n$); thus, we have:

**Theorem 1.** If $|\text{Corr}(\xi_i, \xi_j)| < \rho = 1/(p-1)$ for all $i \neq j$, then $X_p$ is of full rank.

**Proof.** Write $X_p'X_p = (x_{ij})$ with $x_{ij} = n\text{Corr}(\xi_i, \xi_j)$. Hence, (i) $x_{ii} = n$ and (ii) $|x_{ij}| < \rho n$, for all $i \neq j$. Therefore $x_{ii} > \sum_{j \neq i} |x_{ij}|$. This implies that $X_p'X_p$ is positive definite. Hence, $X_p$ has full column rank. $\square$

Note that if $X = (\xi_1, \ldots, \xi_k)$ is a supersaturated design, then $X = (\pm \xi_{1(1)}, \ldots, \pm \xi_{1(k)})$ for any choice of $\pm$ signs and permutation function $\tau$ is an equivalent design. We will not distinguish equivalent designs in this paper.

When $\max |\text{Corr}(\xi_i, \xi_j)| = \rho 1/(p-1)$ for $i \neq j$, there is no definite answer to this problem. A simple counterexample is the supersaturated design

$$X = \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix}.$$  

Let $p = 2$, we have $|\text{Corr}(\xi_1, \xi_2)| = \rho = 1/(p-1)$. However, $X_2 = X$ is singular.

Despite this counterexample, $X_p$ of most useful supersaturated designs has full rank when $|\text{Corr}(\xi_i, \xi_j)| \leq 1/(p-1)$. For the 12-run supersaturated designs given by Lin (1991, 1993, 1995) and Wu (1993), it can be verified that any submatrices consisting of four columns have full rank.

**Lemma 1.** Let $X = (\xi_1, \ldots, \xi_k)$ of size $n \times k$ be a supersaturated design with entries $\pm 1$. If $|\text{Corr}(\xi_i, \xi_j)| \leq \rho = 1/(p-1)$ for all $i \neq j$ and a submatrix $X_p = (\xi_1, \ldots, \xi_p)$ is singular, then there is an equivalent submatrix of $X_p$ such that $X_p'X_p/n = (1 + \rho)I - \rho 11^T$.

**Proof.** If $X_p$ is singular and $|\text{Corr}(\xi_i, \xi_j)| \leq \rho = 1/(p-1)$ for all $i \neq j$, we must be able to find a $\xi_i$, say $\xi_1$, such that $|\text{Corr}(\xi_1, \xi_j)| = \rho$ for all $j \neq 1$, or else $X_p$ is not singular by using the same proof of Theorem 1. Clearly, there is an equivalent design such that
Corr($\xi_1, \xi_j$) = $-\rho$ for all $j \neq 1$. So

$$X_p'X_p/n = [\rho_{ij}] = \begin{bmatrix} 1 & -\rho 1^T \\ -\rho 1 & W \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ -\rho 1 & W - \rho^2 11^T \end{bmatrix} \begin{bmatrix} 1 & -\rho 1^T \\ 0 & I \end{bmatrix}.$$ 

Now, we make an induction assumption that $X_p$ is singular only if Corr($\xi_i, \xi_j$) = $\pm 1/(p-1)$ for $1 \leq i \neq j \leq p$. This assumption is obviously true for $p=2$. Let us assume that it is also true for $p-1$. Then, the above $X_p$ is singular if and only if $W - \rho^2 11^T$ is singular. Note the order of $W - \rho^2 11^T$ is $(p-1) \times (p-1)$. By induction assumption, we have, for $i \neq j$,

$$(\rho_{ij} - \rho^2)/(1 - \rho^2) = \pm 1/(p-2).$$

Solving this equation, we get $\rho_{ij} = -1/(p-1)$. □

Thus, for a 12-run supersaturated design with the maximum absolute correlation being $\frac{1}{3}$, if the submatrix $X_4 = (\xi_1, \ldots, \xi_4)$ is singular, then $\sum_{i=1}^{4} \xi_i = 0$ for an equivalent $X_4$. Clearly, designs in Lin (1991, 1993, 1995) and Wu (1993) do not contain such structures. Therefore, the maximum estimable number of factors is at least four.

For a 20-run supersaturated design with maximum correlation $\frac{1}{4}$, if the submatrix $X_5 = (\xi_1, \ldots, \xi_5)$ is singular, then $\sum_{i=1}^{5} \xi_i = 0$ after choosing a proper equivalent design. However, this is impossible since the summation of five $\pm 1$'s cannot be zero. We can summarize this example into the following theorem.

**Theorem 2.** If $|\text{Corr}(\xi_i, \xi_j)| \leq \rho = 1/(p-1)$ for all $i \neq j$, then $X_p$ has full rank when $p$ is odd.

Theorems 1 and 2 ensure that if there are at most $p$ active factors, when using a supersaturated design with maximum correlation less than or equal to $1/(p-1)$ for odd $p$, it is always possible to estimate all of them once their corresponding columns are identified. An important question that needs to be addressed is thus: assuming there are only $p$ active factors, what is the probability these $p$ factors have the largest estimated effects? The answer to this question depends on the relative size of their effects and also partially on the estimation method. We will discuss this problem in the next section.

### 3. Identifiability

The conventional point estimation for the $\beta_i$'s is (see, Box, 1959, p. 177)

$$\hat{\beta}_i = (\bar{y}_{(i)}^+ - \bar{y}_{(i)}^-)/2 = x_i'Y/n,$$  

where $\bar{y}_{(i)}^+$ and $\bar{y}_{(i)}^-$ are the averages of the responses when factor $x_i$ is used at its high- (+) and low-(−) levels, respectively. Consequently, we have $E(\hat{\beta}_i) = \beta_i + \sum_{j \neq i} \rho_{ij} \beta_j$, where $\rho_{ij}$ is the correlation between columns $\xi_i$ and $\xi_j$. 


Suppose $\beta_m$ is the maximal effect among all $\beta_i$'s. We are interested in the probability that the estimate $\hat{\beta}_m$, of $\beta_m$, will be the largest among all estimates. To compute $\phi_m = \text{Prob}[\hat{\beta}_m > \max_{i \neq m} \hat{\beta}_i]$, the following two lemmas are needed.

**Lemma 2.** Assume $Y_1, \ldots, Y_n$ are independent and normally distributed with the same variance and the design satisfies the condition that $\rho \leq 1/3$. Let $\hat{\beta}_i$, $i = 1, \ldots, k$ be defined as in Eq. (1); $\phi_{ma} = \text{Prob}[\hat{\beta}_m > \hat{\beta}_a]$; and $\phi_{mb} = \text{Prob}[\hat{\beta}_m > \hat{\beta}_b]$. Then

$$\text{Prob}[\hat{\beta}_m > \max(\hat{\beta}_a, \hat{\beta}_b)] \geq \phi_{ma} \cdot \phi_{mb}.$$  

**Proof.** Note that

$$\text{Prob}[\hat{\beta}_m > \max(\hat{\beta}_a, \hat{\beta}_b)] = \text{Prob}[\hat{\beta}_m > \hat{\beta}_a | \hat{\beta}_m > \hat{\beta}_b] \cdot \text{Prob}[\hat{\beta}_m > \hat{\beta}_b].$$

Hence, we need only to show

$$\text{Prob}[\hat{\beta}_m > \hat{\beta}_a | \hat{\beta}_m > \hat{\beta}_b] \geq \text{Prob}[\hat{\beta}_m > \hat{\beta}_a].$$

Let $Z_1 = \hat{\beta}_m - \hat{\beta}_a$ and $Z_2 = \hat{\beta}_m - \hat{\beta}_b$. Thus,

$$\text{Cov}(Z_1, Z_2) = \text{Var}(\hat{\beta}_m) - \text{Cov}(\hat{\beta}_m, \hat{\beta}_a) - \text{Cov}(\hat{\beta}_m, \hat{\beta}_b) + \text{Cov}(\hat{\beta}_a, \hat{\beta}_b) \geq 0.$$

This is because the absolute correlation between any two estimates is no larger than $\frac{1}{3}$. Now, from the joint normality of $Z_1$ and $Z_2$, we can write $Z_1 = aZ_2 + Z_3$ such that $a > 0$ and $Z_3$ is independent of $Z_2$. Also,

$$I(aZ_2 + Z_3 > 0) \geq I(Z_3 > 0)$$

at any sample point such that $Z_2 > 0$, where $I(\cdot)$ is the indicator random variable. Thus, by taking expectation conditional on $Z_2 > 0$ on both sizes,

$$\text{Prob}(Z_1 > 0 | Z_2 > 0) \leq \text{Prob}(Z_3 > 0 | Z_2 > 0) = \text{Prob}(Z_3 > 0).$$

Similarly, we have

$$I(aZ_2 + Z_3 > 0) \leq I(Z_3 > 0)$$

at any sample point such that $Z_2 \leq 0$. Thus, by taking expectation conditional on $Z_2 \leq 0$ on both sizes,

$$\text{Prob}(Z_1 > 0 | Z_2 \leq 0) \leq \text{Prob}(Z_3 > 0 | Z_2 \leq 0) = \text{Prob}(Z_3 > 0).$$

Hence,

$$\text{Prob}(Z_1 > 0 | Z_2 \leq 0) \leq \text{Prob}(Z_3 > 0) \leq \text{Prob}(Z_1 > 0 | Z_2 > 0).$$

This implies

$$\text{Prob}(Z_1 > 0) = \text{Prob}(Z_1 > 0 | Z_2 > 0) \cdot \text{Prob}(Z_2 > 0)$$

$$+ \text{Prob}(Z_1 > 0 | Z_2 \leq 0) \cdot \text{Prob}(Z_2 \leq 0)$$

$$\leq \text{Prob}(Z_1 > 0 | Z_2 > 0)$$

as required. □
Following Lemma 2, by induction we have $\phi_m \geq \prod_{i \neq m, i = 1}^k \phi_{mi}$ where $\phi_{mi} = \text{Prob}[^{\hat{\beta}_m \geq \hat{\beta}_i}]$. The induction can be done by showing

$$\text{Prob}(Z_1 > 0, Z_2 > 0, \ldots, Z_n > 0 \mid Z_{n+1} > 0) \geq \text{Prob}(Z_1 > 0, Z_2 > 0, \ldots, Z_n > 0)$$

in exactly the same way as is done in Lemma 2 by using properly defined normal random variables $Z_1, \ldots, Z_n$ and where $Z_{n+1}$ is jointly normal and positively related to the other random variables.

**Lemma 3.** Given $m$ and $i$,

$$\phi_{mi} \geq \Phi\left(\sqrt{\frac{n}{2(1 - \rho_{mi})}} \cdot \delta_{mi}\right),$$

where $\delta_{mi} = (E\hat{\beta}_m - E\hat{\beta}_i)/\sigma$ and $\Phi$ is the standard normal cumulative distribution function.

**Proof.** First note that

$$\hat{\beta}_m - \hat{\beta}_i \sim N\left(E(\hat{\beta}_m - \hat{\beta}_i), \frac{2(1 - \rho_{mi})}{n} \sigma\right).$$

Thus,

$$\text{Prob}[\hat{\beta}_m - \hat{\beta}_i \geq 0] = P \left[ \frac{(\hat{\beta}_m - \hat{\beta}_i) - E(\hat{\beta}_m - \hat{\beta}_i)}{\sqrt{\frac{2}{n}(1 - \rho_{mi})} \sigma} \geq \frac{-E(\hat{\beta}_m - \hat{\beta}_i)}{\sqrt{\frac{2}{n}(1 - \rho_{mi})} \sigma} \right] = \Phi\left(\frac{\sqrt{n}E(\hat{\beta}_m - \hat{\beta}_i)}{\sqrt{2(1 - \rho_{mi})} \sigma}\right) = \Phi\left(\sqrt{\frac{n}{2(1 - \rho_{mi})}} \cdot \delta_{mi}\right). \quad \Box$$

Note that whether $\hat{\beta}_m$ is larger than $\hat{\beta}_i$ depends on several factors. One important factor is the value of $\rho_{mi}$. A positive $\rho_{mi}$ makes $n/[2(1 - \rho_{mi})]$ larger and hence improves the chance to identify $\beta_m$. On the other hand, a positive $\rho_{mi}$ also brings $E\hat{\beta}_i$ closer to $E\hat{\beta}_m$ which makes $\delta_{mi}$ smaller and hence reduces the chance to identify $\beta_m$.

It is straightforward then from Lemmas 2 and 3 that:

**Theorem 3.** The probability that $\hat{\beta}_m$ is the largest estimated effect is

$$\phi_m \geq \prod_{i \neq m, i = 1}^k \Phi\left(\sqrt{\frac{n}{2(1 - \rho_{mi})}} \cdot \delta_{mi}\right).$$

The lower bounds given in Theorem 3 can be calculated directly for any specific design.
4. Simulation results

Table 1 shows some simulation results based on the supersaturated designs constructed by Lin (1991, 1993 and 1995) and Wu (1993). For each case, given the design and the number of factors, the simulations were conducted in the following way:

1. Randomly select a number \( m \) from 1 to \( k \). Let all \( \beta_j = 0 \) when \( j \neq m \), and \( \beta_m = \) either 1 or 2.

2. Generate \( n \) of \( \epsilon_i \)'s from \( N(0, 1) \) to construct the responses
   \[ y_i = \sum_{u=1}^{k} x_{iu} \beta_u + \epsilon_i, \]
   \( i = 1, 2, \ldots, n \).

3. Obtain \( \hat{\beta}_j \) by Eq. (1) for all \( j \) and record whether \( \hat{\beta}_m \) is indeed the maximum of the \( \hat{\beta}_j \)'s.

4. Repeat (1)–(3) 5000 times.

Note that the supersaturated designs constructed by half-fraction Hadamard matrices (Lin, 1993) can only examine \( k = N - 2 \) factors in \( n = N/2 \) runs, while the 12-run supersaturated design using interaction columns (Lin, 1991 and 1995; Wu, 1993) can study as many as 66 factors. The case \( k = 10 \) is not supersaturated, but is a reference benchmark to be compared with the performance of supersaturated designs. It is clear that in all the cases the lower bounds are satisfactorily large.

Supersaturated designs with \( |\rho_{ij}| < \frac{1}{3} \) were recommended by Lin (1995). In fact, all designs discussed in Table 1 have such a property. In this case, we can extend Theorem 3 to:

**Corollary 1.** If \( |\rho_{ij}| < \frac{1}{3} \), then
\[
\phi_m \geq \prod_{i \neq m, i=1}^{k} \Phi \left( \sqrt{\frac{3n}{8}} \delta_{mi} \right).
\]

Table 2 shows lower bound probabilities as given in Corollary 1 for various combinations of \( (n, k, \delta_{mi}) \). Note that these probabilities do not depend on the design. Also, the probabilities given here, as expected, are smaller than the probabilities given in Table 1. In general, if \( \delta_{mi} \geq 2 \), the largest effect can always be correctly identified, a similar observation made by Lin (1995).

It is clear from Theorem 3 that if \( \delta_{mi} < 1 \), the lower bound probability given in Corollary 1 will result in a small probability. This is the case where the overall variation is larger than the factor effects. Supersaturated designs do not perform well in this case. In fact, most (unsaturated) designs have difficulty in this situation in identifying active factors. The top priority in this case should be variation reduction rather than factor identification. The probability of a Type I error occurring in supersaturated designs is an interesting issue, and, in fact, has been extensively discussed in Westfall et al. (1998).

If there is a set of factors which are active, a bound can be found as follows. Recall that for any two events \( E_1 \) and \( E_2 \),
\[
\text{Prob}(E_1E_2) \geq \text{Prob}(E_1) + \text{Prob}(E_2) - 1.
\]

Let \( A \) be the set of active factors. For any \( m \in A \), define \( \psi_m = \text{Prob}(\hat{\beta}_m \geq \hat{\beta}_i, \text{ for } i \notin A) \).

Then the probability that \( \hat{\beta}_{m'} \) and \( \hat{\beta}_{m''} \) are larger than any of the estimated null effects
Table 1
Successful identification probabilities in 5000 simulations

<table>
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<th>Run size</th>
<th>β</th>
<th>Number of factors (k)</th>
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<tr>
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<td>24</td>
<td>1</td>
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HFHM = Supersaturated designs using half Fraction Hadamard matrices (Lin, 1993).

Table 2
Lower bound probabilities given by Corollary 1

<table>
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<th>δ_{mi}</th>
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is at least \( \psi_{m'} + \psi_{m''} - 1 \). If both \( \psi_{m'} \) and \( \psi_{m''} \) are larger than 99%, this bound is 98%. Obviously, we have \( \psi_m \geq \phi_m \) for any \( m \in A \). Hence, a lower bound of \( \psi_m \) can be obtained from the last theorem.

More generally, we have

**Theorem 4.** Let \( A = \{1, 2, \ldots, p\} \) correspond to \( p \) active factors in the design. Assume the conditions in Theorem 1 are satisfied. Then the probability that \( \hat{\beta}_i, \ i = 1, \ldots, p, \) are the \( p \) largest factor estimates is no less than

\[
\psi_1 + \psi_2 + \cdots + \psi_p - (p - 1).
\]

For example, if \( p = 4 \) and each of \( \psi_i, \ i = 1, \ldots, p, \) is larger than 99%, this bound becomes 96%—a very satisfactorily large lower-bound probability. However, the bound decreases rapidly when \( p \) increases or the \( \psi_i \)'s become smaller. Of course, for such cases, a supersaturated design is not recommended.
Note that the results given above can be straightforwardly extended to the reverse case to find \( \text{Prob}[\hat{\beta}_w \leq \hat{\beta}_i] \) where \( \beta_w \) is the minimal effect among all \( \beta_i \)'s.

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