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# ON EVALUATION OF THREE BASIC PROPERTIES OF CENTRAL COMPOSITE DESIGN

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## ABSTRACT

This work aims at making a choice of selecting the best property of central composite design (CCD). The three basic properties of CCD are rotatable, orthogonal and slope-rotatable with four optimality criteria; D, E, A and T. A complete  $2^3$  factorial experiment with increase in center points and non-replication of axial point was used for the entire work. The software applications used to run the analysis are Minitab and Excel. Minitab was used to create CCD with the respective center points and axial distances to fit the quadratic response polynomial. Excel was used to evaluate all the optimality criteria with respect to the properties of CCD and the efficiency of these criteria. Response surface graph was plotted to interpret how good the design is with the factors interaction. The result shows that A – optimality criterion is the best optimality criterion with respect to rotatable central composite design (RCCD), orthogonal central composite design (OCCD) and slope – rotatable central composite design (SRCCD) because of the increase in efficiency as the center point increases. Rotatable central composite design (RCCD) is considered in this context as the best property of central composite design in response surface methodology by comparing the increase in efficiency of the four optimality criteria as the center point increases.

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*Keywords:* Efficiency, Optimality Criterion, Center Points, Axial Distance, Central Composite Design

## 1. INTRODUCTION

[1] gave meaning to response surface methodology (RSM) based on their area of interest as a statistical technique that is essential for the optimization of chemical reactions or in an industrial process that is use for experimental design. RSM can be used to examining the relationship between the observed (response) and input variables for the purpose of optimization of relevant processes [2]. Response surface methodology is a collection of

25 statistical models to show how variables are related and how the response is influence by  
26 several variables [3-6]. Response surface methodology (RSM) is a support beam for design  
27 applications such as agricultural, engineering experiments etc. It can also be seen as a set  
28 of tools in design of experiments that examine the region of design variables in one or more  
29 responses.. Response Surface Methodology (RSM) based on Central Composite Design  
30 (CCD) was used to evaluate and optimize the effect of hydrogen peroxide, ferrous ion  
31 concentration and initial pH as independent variables on the total organic carbon (TOC)  
32 removal as the response function [7]. Central composite design is an experimental design  
33 useful in response surface methodology, for building a second order (quadratic) model for  
34 the response variable without needing to use a complete three-level factorial experiment.  
35 Central Composite Design (CCD) is the default of Design of Experiment (DOE) type. It  
36 provides a screening set to determine the overall trends of the model to better guide the  
37 choice of options in Optimal Space-Filling Design (OSFD). [8] changed 2<sup>nd</sup> - degree  
38 response surface designs to make more accurate estimates about rotatability in response  
39 surface, employing central composite designs (CCD). [9] showed a class of balanced, near  
40 rotatable second order designs which minimized the number of full factorial runs associated  
41 with CCD that is suitable for a spherical region of interest. An extensive study of the second-  
42 order response surface central composite designs (CCDs) and partial replication of the  
43 central composite designs (CCDs) and its related studies was researched by [10]. [11]  
44 develop an approach for better understanding of the relationship between variables and  
45 response for optimum operating settings for maximum yield of watermelon crop using  
46 Central Composite Design and Response Surface Methodology. [12] study the effect  
47 comparing prediction variances in spherical regions using central composite design. [13]  
48 apply rotatable central composite design and response surface methodology to optimized  
49 chromite concentration for multi-gravity separator. The Central Composite Designs have  
50 been extensively studied and there exist vast literature on the subject. For reference  
51 purpose, see [14], [15], [16] and [17].

52 Estimating the desirable properties of a design using 2<sup>nd</sup>-order response surface is the  
53 problem many researchers usually encountered in Central Composite Design (CCD). A  
54 design may be superior by one optimality criterion but may perform poorly when evaluated  
55 by another optimality criterion. [18] did comparative studies of five properties of central  
56 composite design (CCD); rotatable central composite design (RCCD), spherical central  
57 composite design (SCCD), orthogonal central composite design (OCCD), face central  
58 composite design (FCCD) and slope – rotatable central composite design (SRCCD) in  
59 response surface methodology with D, A, G and IV – optimality criteria and replicating center  
60 point and axial portion. But in this study, emphasis is placed on three basic properties of

61 Central Composite Design (CCD); rotatable central composite design (RCCD), orthogonal  
62 central composite design (OCCD) and slope – rotatable central composite design (SRCCD)  
63 with D, A, E and T - optimality criteria and increase in center point and non-replication of  
64 axial point. The determination of best property of central composite design in Response  
65 Surface Methodology with respect to non-scaled predicted variance optimality criteria is the  
66 major interest advanced in this research.

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## 70 2. METHODOLOGY

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### 72 2.1 ROTATABLE CENTRAL COMPOSITE DESIGN (RCCD)

73 In RSM, rotatability is considered as one of the desired properties of the second order  
74 designs. In rotatable design the variance of the predicted response  $\hat{y}(x)$  depends on the  
75 location of the point  $f(x) = (x_1, x_2, \dots, x_k)$  that is, it is a function only of distance from the  
76 point  $f(x) = (x_1, x_2, \dots, x_k)$  to the center of the design. By definition, a design is rotatable if  
77  $\text{var}\{y(x)\}$  is a constant at all the points that are equidistant from the center of the design.

78 Setting  $\alpha = (f)^{1/4}$  makes central composite design rotatable, where  $f$  is the factorial  
79 point.

80 If the objective of the experimenter is to estimate a second order model, the capability of a  
81 design to minimize the variance of the response variable becomes very important. To  
82 compare the second-order designs based on their prediction quality, the scaled prediction

83 variance,  $\text{Var}(x) = \frac{N\text{Var}(\hat{y})}{\sigma^2}$ , can be used. If the scaled prediction variance is constant on

84 spheres, the design is said to be rotatable.

85 Rotatable guarantees that  $\text{Var}(x)$  has the same value at any location that has the same  
86 distance from the design center. This implies that rotatable provides equal precision of  
87 estimation in any direction from the design center. Thus, if a design is rotatable,  $E(y)$  can  
88 be safely used as a prediction of the future response values within the region of interest.

89 Rotatable designs may not provide the stability of the distribution of the scaled prediction  
90 variance throughout the design region. In such cases, some center runs can be added to  
91 make the  $\text{Var}(x)$  more stable. A reasonably stable  $\text{Var}(x)$  provides insurance that the  
92 prediction variance of the response values is roughly the same throughout the region of  
93 interest. When the region of interest is spherical, rotatability concept plays an important role  
94 in evaluating alternative designs. However, rotatability is not an important condition to be

95 satisfied when the region of interest is cuboidal. For second-order designs, exact rotatability  
 96 is not an absolute requirement; near rotatability may suffice. When the criterion of rotatability  
 97 is in conflict with some other important consideration, a moderate departure from exact  
 98 rotatability can be acceptable.  $Q^*$  is a criterion that measures the degree of rotatability of a  
 99 design when it is not perfectly rotatable.

$$100 \quad Q^* = \frac{\|\bar{M} - V_0\|^2}{\|M - V_0\|^2} = \frac{tr(\bar{M} - V_0)^2}{tr(M - V_0)^2}$$

101

(1)

102 Where  $\|\cdot, \dots, \cdot\|^2$  is the matrix  $L^2$  norm and  $M$  is the moment matrix,  
 103  $M = V^0 + V^2 tr(MV^2) + V^4 tr(MV^4)$  (averaging over all possible rotations in the factor  
 104 space), and  $V^0$  is a matrix that consists of 1 position and zeroes elsewhere. The rotatability  
 105 measure  $Q^*$  is, essentially, an  $R^2$  statistic for the regression of the design moments of the  
 106 second and fourth order in  $M$  onto the ideal design moments represented by  $V$ . In order  
 107 words, Rotatability means that the variance of predicted response  $V[\hat{y}(x)]$  is the same at all  
 108 point  $x$  that are the same distance from the design center. A design with this property will  
 109 leave the predicted variance  $V(\hat{y})$  unchanged where the design is rotatable about the center  
 110  $(0.0\dots,0)$ , hence the name rotatable design. The study of rotatable designs is mainly  
 111 emphasized on the estimation of difference of yields and its precision by [19]. Since we are  
 112 dealing with the  $p \times p$  information matrix  $\tau(\zeta)$  there are several possibilities for defining  
 113 rotatability, each corresponding to a different scalar function of the matrix.

## 114 2.2 Orthogonal Central Composite Design (OCCD)

115 The orthogonality property is easily attainable for a first-order response surface design. If all  
 116 design points are at  $\pm 1$  extremes and the  $(X^T X)$  is orthogonal, the estimates contained  
 117 in  $\hat{\beta}$  are uncorrelated and the corresponding variances of estimates are minimized. Note  
 118 that  $Var(\hat{\beta}) = \sigma^2(X^T X)^{-1}$ , thus minimizing the  $i^{\text{th}}$  diagonal element of  $(X^T X)^{-1}$  is  
 119 equivalent to minimizing the  $Var(\beta_i)$ . For the second-order model, the moment matrix is not  
 120 diagonal because the sums of products between  $x^2$  and 1 (an intercept) and between  $x_i^2$   
 121 and  $x_j^2$  will not be zeros unless all  $x_{iu}^2$ 's are zeros. So, it is impossible to have a

122 (completely) orthogonal matrix in unscaled variables.[20] discussed how to construct the  
 123 second-order orthogonal designs by making use of an orthogonal polynomial coding.  
 124 A  $2^k$  factorial design and the fractional factorial  $2^{k-1}$  design in which the main effects are not  
 125 aliased with other main effects are orthogonal designs. Consider a second order model with  
 126 pure quadratic terms corrected for their means.

$$127 \quad y = \beta_o + \sum_{i=1}^k \beta_i x_i + \sum_{i=1}^k \beta_{ii} (x_{ii}^2 - \bar{x}_i^2) + \sum_{j=i+1}^k \sum_{i=1}^{k-1} \beta_{ij} x_i x_j + \ell_{ij}$$

128

(2)

129 where  $\bar{x}_i^2 = \sum_{i=1}^N \left( \frac{x}{n} \right)^2$ . Let  $b_0, b_i, b_{ii}, b_{ij}$  denote the least square estimators of

130  $\beta_0, \beta_i, \beta_{ii}, \beta_{ij}$  respectively. In the CCD, all the covariance between estimated regression  
 131 coefficient except  $\text{cov}(b_{ii}, b_{ij})$  are zero. But if the inverse of the information matrix

132  $(X^T X)^{-1}$  is a diagonal matrix, then  $\text{cov}(b_{ii}, b_{ij})$  also becomes zero. This property is  
 133 called orthogonality. The condition for making a CCD orthogonal is by Setting

$$134 \quad \alpha = \left( \frac{\sqrt{Nf} - f}{2} \right)^{\frac{1}{2}}. \text{Where } N = f + (2k)r + n_0, f = 2^k. \text{ The orthogonal CCD provides}$$

135 ease in computations and uncorrelated estimates of the response model coefficients. The  
 136 ability of a design in providing minimum-variance estimation of model parameters can be  
 137 measured by the property of orthogonality.

138

### 139 **2.3 Slope Rotatable Central Composite Design (SRCCD)**

140 The experimenter is interested in estimation of the rate of change of response for a given  
 141 value of independent variables rather than optimization of response. Effort has been made in  
 142 the literature for obtaining efficient designs for the estimation of differences in responses, i.e,  
 143 for estimating the slope of a response surface. Many researchers with different approaches  
 144 have taken up the problem of designs for estimating the slope of a response surface. In this  
 145 research, we have confine to only one approach, namely slope rotatable design. The design  
 146 possessing the property that the estimate of derivative of the predicted response is equal for  
 147 all points equidistant from the origin is known as slope rotatable design.

148 Consider the second - order response surface equation given as;

149

$$\eta(x) = \beta_0 + \sum_{i=1}^k \beta_i x_i + \sum_{i=1}^k \beta_{ii} x_i^2 + \sum_{i < j}^k \beta_{ij} x_i x_j$$

151

(3)

152 The rate of change of response due to  $i$ th independent variable is given by;

$$\frac{d\hat{y}(x)}{dx_i} = b_i + 2b_{ii}x_i + \sum_{j \neq i} b_{ij}x_j$$

154

(4)

155

156 The variance of this derivative is a function of the point  $x$  at which the derivative is estimated

157 and also a function of the design through the relationship

$$Var(b) = \sigma^2 (X^T X)^{-1}$$

158 Thus variance of (2) is given by

$$Var\left(\frac{\partial \hat{y}(x_i)}{\partial x_i}\right) = Var(b_i) + \rho^2 Var(b_{ii}) + x_i^2 [4Var(b_{ii}) - Var(b_{ij})]$$

161 (5)

162 Thus in order to obtain slope rotatable design, the design must satisfy the condition below.

163 1.  $4Var(b_{ii}) = Var(b_{ij})$

164 2.  $V(\hat{\beta}_0) = V(\hat{\beta}_i) = \dots = V(\hat{\beta}_{ii}) = \frac{\sigma^2}{k}$

165 Then

$$Var\left(\frac{\partial \hat{y}(x_i)}{\partial x_i}\right) = Var(b_i) + \rho^2 Var(b_{ii})$$

$$Var\left(\frac{\partial \hat{y}(x_i)}{\partial x_i}\right) = \frac{\sigma^2}{k} + \rho^2 \frac{\sigma^2}{k} = \frac{\sigma^2}{k} [1 + \rho^2]$$

168 Here,  $\rho^2 = x_1^2 + x_2^2 + x_3^2$  is the distance of the  $i$ th design point from the design center

169 whose coordinate is (0,0,0).

170 It is important to note here that no rotatable design can be slope rotatable.

171 An analog of the Box-Hunter rotatability criterion, which requires that the variance of  $\frac{d\hat{y}(x)}{dx_i}$   
 172 be constant on circles (k=2), spheres (k=3), or hyperspheres (k≥4) centered at the design  
 173 origin. Estimates of the derivative over axial directions would then be equally reliable for all  
 174 points x equidistant from the design origin. They referred to this property as slope rotatability,  
 175 and showed that the condition for a CCD to be a slope –rotatable is as follows;  
 176  $[2(f + n_0)]\alpha^8 - [4kf]\alpha^6 - f[N(4 - k) + k(f - 8) + 8]\alpha^4 + [8(k - 1)f^2]\alpha^2 - 2f^2(k - 1)(N - f) = 0$   
 177

178 The values of  $\alpha$  for slope-rotatable central composite design are evaluated.  
 179

## 180 2.4 OPTIMALITY CRITERIA

181 Design optimality is a variance-type criterion that involves optimizing various individual  
 182 properties of the  $(X^T X)$  matrix. Optimal designs are experimental designs that are  
 183 generated based on a particular optimality criterion and are generally optimal only for a  
 184 specific statistical model [21-22]. Optimal design methods use a single criterion in order to  
 185 construct designs for response surface methodology (RSM); this is especially relevant when  
 186 fitting second order models.

187 An optimality criterion is a criterion which summarizes how good a design is, and it is  
 188 maximized or minimized by an optimal design. Design optimality is often called the  
 189 alphabetical optimality criteria because they are named by some of the letters of the  
 190 alphabet.

191 (a) D-optimality criterion

192 The D-optimality focuses on the estimation of model parameters through good attributes of  
 193 the moment matrix which is defined as;

$$194 \quad M(\psi) = N^{-1} |X^T X|$$

195 (6)

196 where  $X^T X$  the information matrix and N is the total number of run, X represents the  
 197 model matrix associated with the D-optimal design and  $X^T$  represents its transpose. D-  
 198 optimality seeks to maximize the determinant of the information matrix  $X^T X$  or  
 199 equivalently seeks to minimize the inverse of the information matrix. That is  $\max |X^T X|$  or

$$200 \quad \min (X^T X)^{-1}$$

201 The D-efficiency  $= N^{-1} |X^T X|^{-\frac{1}{n_p}} \times 100$ , where  $n_p$  is the number of model parameter

202 (7)

203 (b) A-optimality criterion

204 This criterion seeks to minimize the trace of the inverse of the information matrix  $(X^T X)$ .

205 This criterion results in minimizing the average variance of the estimates of the regression coefficients. Unlike D-optimality, it does not make use of covariance among coefficients. The

206 A in the name stands for average.

207  $\psi^* = \arg \min \text{trace} [M^{-1}(\psi)] = \arg \min \text{trace} [(X^T X)^{-1}]$ , Where  $M(\psi) = X^T X$

208 (8)

209 The A – efficiency  $= \frac{n_p}{\text{trace} [N(X^T X)^{-1}]} \times 100$ , where  $n_p =$  number of model parameter

210 (9)

211

212 **(c) E – optimality criterion**

213 This criterion minimizes the maximum eigenvalue of the dispersion matrix,  $M(\psi)^{-1}$ .

214 Symbolically, a design  $\psi$  is said to be E-optimality if it gives  $\text{Min}\{\text{Max}\lambda^{-1}\}$ , where  $\lambda$  is the

215 largest eigenvalue of the information matrix  $M(\psi)$ . The relative efficiency of E-optimality is

216 denoted by;

217  $E_{eff} = \frac{100n_p}{\text{Max}[N(\lambda)^{-1}]}$ , where  $n_p =$  number of model parameter

218 (10)

219

220

221 **(d) T – optimality criterion**

222 This criterion seeks to maximize the trace of the information matrix  $(X^T X)$ . This criterion results in minimizing the average variance of the estimates of the regression coefficients

223 [23]. The A in the name stands for average.  $\psi^* = \arg \max \text{trace} [M(\psi)]$

226 = arg max trace  $[M(X^T X)]$ , where  $\psi = X^T X$ ,  $T_{eff} = \frac{1}{Tra[N(X^T X)]^{\frac{1}{n_p}}} \times 100$ , where

227  $n_p$  = number of model parameters (11)

228

229 **2.4.1 FORMATION OF DESIGN MATRIX**

230 Given a  $k$  -parameter function,  $f(x)$  on  $N$ -point design has an  $N \times k$  design matrix such

231 that each row of the matrix is a point in  $\tilde{X}$ . For example, consider a  $n$ -points design matrix

232 below;

233

234 
$$X = \begin{pmatrix} x_{11} & x_{12} & x_{13} & \cdot & \cdot & \cdot & x_{1k} \\ x_{21} & x_{22} & x_{23} & \cdot & \cdot & \cdot & x_{2k} \\ x_{31} & x_{32} & x_{33} & \cdot & \cdot & \cdot & x_{3k} \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ x_{n1} & x_{n2} & x_{n3} & \cdot & \cdot & \cdot & x_{nk} \end{pmatrix} \quad (12)$$

235

236

237 The extended design matrix of  $i = k$  for  $2^{nd}$ -Order Response Surface becomes;

238 
$$f(x_1, x_2) = a_0 + a_1 x_1 + a_2 x_2 + a_3 x_1^2 + a_4 x_2^2 + a_5 x_1 x_2 + \dots + a_{k-1} a_{k-i} x_i x_j + e$$

239

(13)

240 For  $k = 2$  factors, the design matrix is given by;

241

242 
$$X = \begin{pmatrix} 1 & x_{11} & x_{12} & x_{11}^2 & x_{12}^2 & x_{11}x_{12} \\ 1 & x_{21} & x_{22} & x_{21}^2 & x_{22}^2 & x_{21}x_{22} \\ 1 & x_{31} & x_{32} & x_{31}^2 & x_{32}^2 & x_{31}x_{32} \\ 1 & x_{41} & x_{42} & x_{41}^2 & x_{42}^2 & x_{41}x_{42} \\ 1 & x_{51} & x_{52} & x_{51}^2 & x_{52}^2 & x_{51}x_{52} \\ 1 & x_{61} & x_{62} & x_{61}^2 & x_{62}^2 & x_{61}x_{62} \end{pmatrix}$$

243 (14)

244

245 **2.4.2 DETERMINATION OF CODE VALUE FROM NATURAL DATA**

246 The coded value can be obtained from natural data using the formula below:

247 
$$x_i = \frac{r - t}{s}, \quad i = 1, 2, 3, \dots, n. \quad s > 0, r \geq t$$

248 (15)

249 where  $r = \kappa^{th}$  value of the natural data,  $t =$  chosen value in the set of natural data

250  $s =$  step size of the data

251

252 **2.4.3 INFORMATION MATRIX**

253 The information matrix  $M(\psi)$  is defined to be  $M(\psi) = \begin{cases} X'X \\ \sum_{\underline{x} \in \tilde{X}} \underline{x}x' \end{cases}$

254

(16)

255 Normalized information matrix

256

257 
$$M(\psi) = \begin{cases} \frac{Nk(X'X) \sigma_x^2}{N^2 k} \\ k \sum_{\underline{x} \in \tilde{X}} \underline{x}x' w_x \frac{\sigma_x^2}{k} \end{cases} \quad (17)$$

258

259 where  $\frac{Nk(X'X) \sigma_x^2}{N^2 k} =$  if the weight are uniform or uniform probability measure.

260  $k \sum_{\underline{x} \in \tilde{X}} \underline{x}x' w_x \frac{\sigma_x^2}{k} =$  Non uniform probability measure

261

N = size of the matrix and k = number of factors

262

263 **2.5 DATA PRESENTATION**

264 The data collection procedure in this research work is the secondary source. The design for  
 265 the maize experiment with different organic manure such as compost manure ( $k_1$ ), Green  
 266 manure ( $k_2$ ) and animal manure ( $k_3$ ) was applied for the growth and yield ( $y$ ) of the crop.

267 The data obtained for the experiments are shown in the appendix.

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### 271 3. RESULTS AND DISCUSSION

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#### 273 3.1 OPTIMALITY CRITERIA OF THE THREE BASIC PROPERTIES OF CENTRAL

#### 274 COMPOSITE DESIGN

275

#### 276 (a) OPTIMALITY WITH THREE FACTORS AND 3 CENTER POINTS UNDER 277 ROTATABILITY CONDITION.

278

#### 279 Rotatable Central Composite Design for $k = 3$ and $h_o = 3$

280 The design matrix  $X$  is obtained base on the design model given below:

$$281 y = a_0 + a_1x_1 + a_2x_2 + a_3x_3 + a_{11}x_1^2 + a_{22}x_2^2 + a_{33}x_3^2 + a_{12}x_{12} + a_{13}x_{13} + a_{23}x_{23}$$

282

283 Using the formula in 2.4, we obtained the following results:

284

285 D-optimality = 4.027, E-optimality = 5.6402, A-optimality = 1.0809, T-optimality = 153.9938

286

287

#### 288 (b) OPTIMALITY WITH THREE FACTORS AND 4 CENTER POINTS UNDER 289 ROTATABILITYCONDITION.

290

#### 291 Rotatable Central Composite Design for $k = 3$ and $h_o = 4$

292

293 The design matrix  $X$  is obtained base on the design model given below

$$294 y = a_0 + a_1x_1 + a_2x_2 + a_3x_3 + a_{11}x_1^2 + a_{22}x_2^2 + a_{33}x_3^2 + a_{12}x_{12} + a_{13}x_{13} + a_{23}x_{23}$$

295

Using the formula in 2.4, we obtained the following results:

296

297 D-optimality = 5.3642, E-optimality = 3.5778, A-optimality = 1.0809, T-optimality = 56.669

298

299

300

#### 301 (c) OPTIMALITY WITH THREE FACTORS AND 5 CENTER POINTS UNDER 302 ROTATABILITYCONDITION.

303

304 **Rotatable Central Composite Design for k = 3 and h<sub>o</sub> = 5**

305

306 The design matrix  $X$  is obtained base on the design model given below

307 
$$y = a_0 + a_1x_1 + a_2x_2 + a_3x_3 + a_{11}x_1^2 + a_{22}x_2^2 + a_{33}x_3^2 + a_{12}x_{12} + a_{13}x_{13} + a_{23}x_{23}$$

308

Using the formula in 2.4, we obtained the following results:

309

310

311 D-optimality = 6.7013, E-optimality = 2.6042, A-optimality = 1.0138, T-optimality = 57.669

312

313 **(d) OPTIMALITY WITH THREE FACTORS AND 3 CENTER POINTS**  
314 **UNDER ORTHOGONALITY CONDITION.**

315

316 **Orthogonal Central Composite Design for k=3 and h<sub>o</sub>= 3**

317

318 The design matrix  $X$  is obtained base on the design model given below:

319 
$$y = a_0 + a_1x_1 + a_2x_2 + a_3x_3 + a_{11}x_1^2 + a_{22}x_2^2 + a_{33}x_3^2 + a_{12}x_{12} + a_{13}x_{13} + a_{23}x_{23}$$

320

Using the formula in 2.4, we obtained the following results:

321 D-optimality = 0.4161, E-optimality = 2.2517, A-optimality = 1.3491, T-optimality = 120.098

322

323 **(e) OPTIMALITY WITH THREE FACTORS AND 4 CENTER POINTS**  
324 **UNDER ORTHOGONALITY CONDITION**

325

326 **Orthogonal Central Composite Design for k=3 and h<sub>o</sub>= 4**

327

328 The design matrix  $X$  is obtained base on the design model given below:

329

330 
$$y = a_0 + a_1x_1 + a_2x_2 + a_3x_3 + a_{11}x_1^2 + a_{22}x_2^2 + a_{33}x_3^2 + a_{12}x_{12} + a_{13}x_{13} + a_{23}x_{23}$$

331

Using the formula in 2.4, we obtained the following results:

332 D-optimality = 0.8135, E-optimality = 2.2447, A-optimality = 1.2224, T-optimality = 125.976

333

334

335

336 **(f) OPTIMALITY WITH THREE FACTORS AND 5 CENTER POINTS UNDER**  
337 **ORTHOGONALITY CONDITION**

338

339 **Orthogonal Central Composite Design for k=3 and h<sub>o</sub>= 5**

340

341 The design matrix  $X$  is obtained base on the design model given below:

342

343 
$$y = a_0 + a_1x_1 + a_2x_2 + a_3x_3 + a_{11}x_1^2 + a_{22}x_2^2 + a_{33}x_3^2 + a_{12}x_{12} + a_{13}x_{13} + a_{23}x_{23}$$

344

Using the formula in 2.4, we obtained the following results:

345 D-optimality = 1.4978, E-optimality = 2.2361, A-optimality = 1.1261, T-optimality = 132.079

346

347 **(g) OPTIMALITY WTH THREE FACTORS AND 3 CENTER POINTS UNDER SLOPE-  
348 ROTATABILITY CONDITION**

349

350 **Slope-Rotatable Central Composite Design for k=3 and h<sub>o</sub>= 3**

351

352 The design matrix  $X$  is obtained base on the design model given below:

353

354 
$$y = a_0 + a_1x_1 + a_2x_2 + a_3x_3 + a_{11}x_1^2 + a_{22}x_2^2 + a_{33}x_3^2 + a_{12}x_{12} + a_{13}x_{13} + a_{23}x_{23}$$

355

Using the formula in 2.4, we obtained the following results:

356 D-optimality = 266.8866, E-optimality = 13.6986, A-optimality = 0.885, T-optimality = 278.624

357

358 **(h) OPTIMALITY WITH THREE FACTORS AND 4 CENTER POINTS UNDER SLOPE-  
359 ROTATABILITY CONDITION**

360 **Slope-Rotatable Central Composite Design for k=3 and h<sub>o</sub>= 4**

361 The design matrix  $X$  is obtained base on the design model given below:

362 
$$y = a_0 + a_1x_1 + a_2x_2 + a_3x_3 + a_{11}x_1^2 + a_{22}x_2^2 + a_{33}x_3^2 + a_{12}x_{12} + a_{13}x_{13} + a_{23}x_{23}$$

363

Using the formula in 2.4, we obtained the following results:

364 D-optimality = 229.232, E-optimality = 8.8496, A-optimality = 0.7831, T-optimality = 263.268

365

366 **(i) OPTIMALITY WITH THREE FACTORS AND 5 CENTER POINTS  
367 UNDER SLOPE - ROTATABILITY CONDITION**

368

369 **Slope-Rotatable Central Composite Design for k=3 and h<sub>o</sub>= 5**

370

371 The design matrix  $X$  is obtained base on the design model given below:

372

373  $y = a_0 + a_1x_1 + a_2x_2 + a_3x_3 + a_{11}x_1^2 + a_{22}x_2^2 + a_{33}x_3^2 + a_{12}x_{12} + a_{13}x_{13} + a_{23}x_{23}$

374

Using the formula in 2.4, we obtained the following results:

375 D-optimality = 209.65, E-optimality = 6.1996, A-optimality = 0.8166, T-optimality = 252.86

376

The above information is summarized in table 1 below

377

378 **Table 1**

379 **FOUR OPTIMALITY CRITERIA FOR THREE CCD WITH DIFFERENT CENTER POINTS**  
380 **AND THREE FACTORS**

Design	$h_0$	$k$	$D - opt$	$E = opt$	$A - opt$	$T - opt$
RCCD	3	3	4.03	5.64	1.19	154.00
	4	3	5.36	3.58	1.08	56.67
	5	3	6.70	2.60	1.01	57.67
OCCD	3	3	0.42	2.25	1.35	120.10
	4	3	0.81	2.24	1.22	125.98
	5	3	1.50	2.24	1.13	132.10
SRCCD	3	3	226.89	13.70	0.89	278.62
	4	3	229.23	8.85	0.78	263.27
	5	3	209.65	6.20	0.82	252.86

381

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385 **3.2 EFFICIENCY ANALYSIS FOR OPTIMALITY CRITERIA OF THE THREE**  
386 **BASIC PROPERTIES OF CENTRAL COMPOSITE DESIGN**

387

388 **(a) Rotatable CCD at  $h_0 = 3$**

389 Using the formula in 2.4, we have the following results:

390  $D_{eff} = 6.76$ ,  $A_{eff} = 49.32$ ,  $E_{eff} = 10.44$ ,  $T_{eff} = 45.52$

391

392 **(b) Rotatable CCD at  $h_0 = 4$**

393 Using the formula in 2.4, we have the following results:

394  $D_{eff} = 6.57$ ,  $A_{eff} = 51.40$ ,  $E_{eff} = 15.33$ ,  $T_{eff} = 50.02$

395

396

397 **(c) Rotatable CCD at  $h_o = 5$**

398 Using the formula in 2.4, we have the following results:

399  $D_{\text{eff}} = 6.37, A_{\text{eff}} = 51.92, E_{\text{eff}} = 20.21, T_{\text{eff}} = 49.66$

400

401

402

403 **(d) Orthogonal CCD at  $h_o = 3$**

404 Using the formula in 2.4, we have the following results:

405  $D_{\text{eff}} = 5.39, A_{\text{eff}} = 43.60, E_{\text{eff}} = 26.12, T_{\text{eff}} = 46.67$

406

407

408

409 **(e) Orthogonal CCD at  $h_o = 4$**

410 Using the formula in 2.4, we have the following results:

411  $D_{\text{eff}} = 5.44, A_{\text{eff}} = 45.45, E_{\text{eff}} = 24.75, T_{\text{eff}} = 46.18$

412

413

414 **(f) Orthogonal CCD at  $h_o = 5$**

415 Using the formula in 2.4, we have the following results:

416  $D_{\text{eff}} = 5.48, A_{\text{eff}} = 46.74, E_{\text{eff}} = 23.54, T_{\text{eff}} = 45.71$

417

418

419 **(g) Slope-Rotatable CCD at  $h_o = 3$**

420 Using the formula in 2.4, we have the following results:

421  $D_{\text{eff}} = 10.29, A_{\text{eff}} = 66.47, E_{\text{eff}} = 4.29, T_{\text{eff}} = 42.90$

422

423

424 **(h) Slope-Rotatable CCD at  $h_o = 4$**

425 Using the formula in 2.4, we have the following results:

426  $D_{\text{eff}} = 9.57, A_{\text{eff}} = 70.94, E_{\text{eff}} = 6.29, T_{\text{eff}} = 42.80$

427

428 **(i) Slope-Rotatable CCD at  $h_o = 5$**

429 Using the formula in 2.4, we have the following results:

430  $D_{\text{eff}} = 8.98, A_{\text{eff}} = 64.45, E_{\text{eff}} = 8.499, T_{\text{eff}} = 42.84$

431 The results above is summarized in Table 2 below.

432

433 **Table 2**

434 **EFFICIENCY FOR THREE CCD AND FOUR OPTIMALITY CRITERIA WITH**  
435 **DIFFERENT CENTER POINTS AND A REPLICATE**

Design	$h_0$	$r_s$	$N$	$D_{eff}$	$A_{eff}$	$E_{eff}$	$T_{eff}$
RCCD	3	1	17	6.76	49.32	10.44	45.52
	4	1	18	6.57	51.40	15.53	50.02
	5	1	19	6.37	51.92	20.21	49.66
OCCD	3	1	17	5.39	43.60	26.12	46.67
	4	1	18	5.44	45.45	24.75	46.18
	5	1	19	5.48	46.74	23.54	45.71
SRCCD	3	1	17	10.29	66.47	4.29	42.90
	4	1	18	9.57	70.94	6.28	42.89
	5	1	19	8.98	64.45	8.49	42.84

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443 **DISCUSSION OF THE RESULTS**

444 For Rotatable Central Composite Design (RCCD), it is observed that when the center point  
445 increases the D-efficiency ( $D_{eff}$ ) decreases while ( $A_{eff}$ ), ( $E_{eff}$ ) and ( $T_{eff}$ ) increases. In this  
446 context,  $A$  - optimality criterion is considered to be the best optimality in rotatable central  
447 composite design because of its stable increase in efficiency. For Orthogonal Central  
448 Composite Design (OCCD), ( $D_{eff}$ ) and ( $A_{eff}$ ) is increasing as the center point increases while  
449 ( $E_{eff}$ ) and ( $T_{eff}$ ) is decreasing as the center point increases. It is observed that the rate of  
450 increase in ( $A_{eff}$ ) is greater than( $D_{eff}$ ). Hence,  $A$  - optimality criterion is still the best  
451 optimality in Orthogonal central composite design.For Slope–Rotatable Central Composite  
452 Design (SRCCD), ( $D_{eff}$ ) and ( $T_{eff}$ ) is decreasing, ( $E_{eff}$ ) is increasing and ( $A_{eff}$ ) is fluctuating  
453 as the center point is increases. **Note also that efficiency is determine by the average**

454 minimum variance estimates of the model. Therefore, as the center point increases, the  
455 average variance decreases given rise to increase in efficiency.

456

457

458

#### 459 **4. CONCLUSION**

460

461 Based on the results obtained in section 3 of this research, the following conclusions were  
462 made: that A – optimality criterion is the best optimality criterion with respect to rotatable  
463 central composite design (RCCD), orthogonal central composite design (OCCD) and slope –  
464 rotatable central composite design (SRCD) because of the increase in efficiency as the  
465 center point increases. Rotatable central composite design (RCCD) is considered in this  
466 context as the best property of the three basic properties of central composite design in  
467 response surface methodology by comparing the increase in efficiency of the four optimality  
468 criteria as the center point increases

469

470

#### 471 **COMPETING INTERESTS**

472

473 Authors have declared that no competing interests exist..

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#### 476 **AUTHORS' CONTRIBUTIONS**

477

478 The corresponding author (T. A. Ugbe ) design the study, performed statistical analysis,  
479 wrote the first draft of the manuscript. Peter Akpan collected data for the work. Richmond  
480 Ofonodo manage the literature review and finally, E. E. Bassey managed the analysis of the  
481 study and proof read the final manuscript. All the authors read and approved the final  
482 manuscript.

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#### 487 **COMPETING INTERESTS DISCLAIMER:**

488

489 Authors have declared that no competing interests exist. The products used for this research  
490 are commonly and predominantly use products in our area of research and country. There is  
491 absolutely no conflict of interest between the authors and producers of the products because  
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639 **APPENDIX**

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641 **Table 3: Data for three organic manures for yield of maize production**

Natural variables			Coded variables			Response
$\kappa_1$	$\kappa_2$	$\kappa_3$	$x_1$	$x_2$	$x_3$	$y$
95	70	83	-1	-1	-1	66
95	70	93	-1	-1	1	70
95	80	83	-1	1	-1	78
95	80	93	-1	1	1	60
105	70	83	1	-1	-1	80

105	70	93	1	-1	1	70
105	80	83	1	1	-1	100
105	80	93	1	1	1	75
91.59	75	83	-1.682	0	0	100
108.41	75	93	1.682	0	0	80
100	66.95	88	0	-1.682	0	68
100	83.41	88	0	1.682	0	63
100	75	74.95	0	0	-1.682	65
100	75	96.41	0	0	1.682	82
100	75	88	0	0	0	113
100	75	88	0	0	0	100
100	75	88	0	0	0	118
100	75	88	0	0	0	88
100	75	88	0	0	0	100
100	75	88	0	0	0	85

642 Source: Agriculture department, Akwa Ibom State University, Uyo