Mixture Experiments in R Using mixexp

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Abstract

This article discusses the design and analysis of mixture experiments with R and illustrates the use of the recent package mixexp. This package provides functions for creating mixture designs composed of extreme vertices and edge and face centroids in constrained mixture regions where components are subject to upper, lower and linear constraints. These designs cannot be created by other R packages. mixexp also provides functions for graphical display of models fit to data from mixture experiments that cannot be created with other R packages.

Keywords: contour plot, effect plot, simplex lattice design, simplex centroid design, extreme vertices design, constrained mixture experiments, D-optimality.

1. Introduction

A mixture experiment occurs when the response variable, \( y \), is a function of the relative proportions of components \( (x_i, i = 1, \ldots, q) \) in a mixture, rather than a function of the total amount of each component. Since the proportions of components in a mixture must add to one, i.e., \( \sum_{i=1}^{q} x_i = 1.0 \), the experimental region for mixture experiments is constrained, and traditional factorial or response surface designs are not appropriate. A comprehensive reference on the designs and methods of data analysis useful for mixture experiments is the book by Cornell (2002). Mixture experiments are widely used today in formulation experiments, blending experiments, and marketing choice experiments where the goal is to determine the most preferred attribute composition of a product at a given price (Ragavarao, Wiley, and Chitturi 2011).

Popular commercial statistical software such as SAS ADX (SAS Institute Inc. 2010a), Minitab (Minitab Inc. 2010), JMP (SAS Institute Inc. 2010b), Design-Ease (Stat-Ease, Inc. 2010), Statgraphics (StatPoint Technologies 2010), and Modde (Umetrics an MKS Company 2014) all have extensive facilities for the design and analysis of mixture experiments. Piepel (1997)
mixexp: Mixture Experiments in R

gives an extensive review of commercial software with mixture experiment capabilities. The `lm` function in base R (R Core Team 2016) can be used to fit models to mixture experiments. There are functions in R packages AlgDesign (Wheeler 2014) and qualityTools (Roth 2016) that allow the user to create Simplex Lattice Designs and Simplex Centroid Designs for unconstrained mixture experiments. The package mixexp (Lawson 2016) adds the ability to create designs comprised of extreme vertices of constrained experimental regions, possibly augmented with edge and face centroids, and other interior points in the simplex.

The R package qualityTools allows a user to visualize the relationship between the response and mixture components by making ternary contour plots and 3D wireframe plots of Scheffé mixture model in three components over the unconstrained simplex region. The package mixexp expands these capabilities by allowing the user to: 1) make contour plots of a greater variety of equations, 2) create contour plots within constrained regions bounded by pseudo components, 3) make contour plots of models fit to more than three components by holding one or more component(s) constant and, 4) create response trace plots along the Cox (1971) or Piepel (1982) directions through constrained regions in higher dimensional spaces.

The purpose of this article is to show how to design and analyze mixture experiments in R, and to simultaneously illustrate the basic features of the package mixexp. Details of the arguments and options for all the functions in mixexp can be found in Lawson (2016).

2. Models for the analysis of mixture experiments

Due to the fact that mixture components must sum to 1, the linear model that is normally written as $y = \beta_0 + \sum_{i=1}^{q} \beta_i x_i + \epsilon$ is redundant for data from mixture designs. Scheffé (1958) wrote the linear model for mixtures as:

$$y = \sum_{i=1}^{q} \beta_i x_i + \epsilon. \tag{1}$$

The coefficients in Equation 1 have physical meaning. $\beta_i$ is the expected response at the vertex where $x_i = 1.0$. Scheffé (1958) wrote the quadratic model for mixture experiments as:

$$y = \sum_{i=1}^{q} \beta_i x_i + \sum_{i=1}^{q-1} \sum_{j=i+1}^{q} \beta_{ij} x_i x_j + \epsilon. \tag{2}$$

In Equation 2 the $\beta_{ij}$ coefficients indicate the amount of quadratic curvature along the edge of the simplex region consisting of binary mixtures of $x_i$ and $x_j$. Due to the bounded experimental region for mixture experiments, the quadratic model for mixture experiments may not be flexible enough to represent the results of some experiments.

The full cubic model represented in Equation 3 and the special-cubic model in Equation 4 are popular alternatives to the quadratic model.

$$y = \sum_{i=1}^{q} \beta_i x_i + \sum_{i=1}^{q-1} \sum_{j=i+1}^{q} \beta_{ij} x_i x_j + \sum_{i=1}^{q-1} \sum_{j=i+1}^{q} \delta_{ij} x_i x_j (x_i - x_j) + \sum_{i=1}^{q-2} \sum_{j=i+1}^{q-1} \sum_{k=j+1}^{q} \beta_{ijk} x_i x_j x_k + \epsilon. \tag{3}$$

$$y = \sum_{i=1}^{q} \beta_i x_i + \sum_{i=1}^{q-1} \sum_{j=i+1}^{q} \beta_{ij} x_i x_j + \sum_{i=1}^{q-1} \sum_{j=i+1}^{q} \beta_{ijk} x_i x_j x_k + \epsilon. \tag{4}$$
For experiments involving \( q \) mixture components and \( p \) process variables, so called mixture-process variable experiments, a model can be created by crossing a mixture component model, like Equation 2, with a standard linear or response surface model in the process variables. For example, crossing a Scheffé quadratic model in \( q \) mixture components \((x_i, i = 1, \ldots q)\) with a linear plus linear by linear interactions model in \( p \) process variables \((z_j, j = 1, \ldots p)\) results in Equation 5.

\[
y = \left( \sum_{i=1}^{q} \beta_i x_i + \sum_{i=1}^{q-1} \sum_{j=i+1}^{q} \beta_{ij} x_i x_j \right) (\alpha_0 + \sum_{l=1}^{p} \alpha_l z_l + \sum_{l=1}^{p-1} \sum_{m=l+1}^{p} \alpha_{lm} z_l z_m) = \sum_{i=1}^{q} \beta_i^{(0)} x_i
\]

\[
+ \sum_{i=1}^{q-1} \sum_{j=i+1}^{q} \beta_{ij}^{(1)} x_i x_j + \sum_{i=1}^{q} \sum_{j=i+1}^{q} \beta_{ij}^{(1)} x_i x_j + \sum_{i=1}^{q-1} \sum_{j=i+1}^{q} \sum_{l=1}^{p} \beta_{ijl} x_i x_j z_l + \sum_{l=1}^{p-1} \sum_{m=l+1}^{p} \sum_{i=1}^{q} \beta_{ilm}^{(2)} x_i x_j z_l z_m
\]

\[
+ \sum_{i=1}^{q-1} \sum_{j=i+1}^{q} \sum_{m=1}^{p-1} \sum_{l=1}^{m} \beta_{ijlm}^{(2)} x_i x_j z_l z_m + \epsilon. \tag{5}
\]

However, the number of coefficients in Equation 5 increases rapidly with the number of mixture components and process variables. Kowalski, Cornell, and Vining (2000) proposed a more parsimonious second order model given in Equation 6. This model assumes there is no linear effect of the process variables on the nonlinear mixture component blending. Equation 6 is often adequate for mixture-process experiments.

\[
y = \sum_{i=1}^{q} \beta_i^{(0)} x_i + \sum_{i=1}^{q-1} \sum_{j=i+1}^{q} \beta_{ij}^{(1)} x_i x_j + \sum_{k=1}^{q} \sum_{l=1}^{p} \beta_{ikl}^{(1)} x_i z_k + \sum_{k=1}^{p-1} \sum_{l=1}^{k+1} \sum_{m=1}^{k+1} \alpha_{klm} z_k z_l + \sum_{k=1}^{m} \sum_{k=1}^{p} \alpha_{kk} z_k^2 + \epsilon. \tag{6}
\]

3. Creating a mixture design with mixexp

3.1. Standard mixture designs in unconstrained regions

In this section we illustrate the use of \texttt{mixexp} functions for creating standard designs for mixture experiments. Scheffé (1958) proposed the simplex-lattice designs denoted SLD(q,k) based on the interpretation of the coefficients for the Scheffé linear, quadratic and cubic models for mixture experiments. The \texttt{mixexp} function \texttt{SLD} creates these designs. Below is an example of creating a SLD(4,2) design.

\begin{verbatim}
R> library("mixexp")
R> SLD(4, 2)
\end{verbatim}

\begin{verbatim}
    x1 x2 x3 x4
1  1.0 0.0 0.0 0.0
2  0.5 0.5 0.0 0.0
3  0.0 1.0 0.0 0.0
4  0.5 0.0 0.5 0.0
5  0.0 0.5 0.5 0.0
6  0.0 0.0 1.0 0.0
\end{verbatim}
mixexp: Mixture Experiments in R

The \( q \) in SLD(\( q,k \)) represents the number of mixture components and \( k \) represents the number of levels of each component. A \( k \)-level design supports fitting a Scheffé model of order \( k \). Cornell (2002) described alternate designs called a simplex-centroid designs that can be used to collect data appropriate for fitting the Scheffé special-cubic model. The mixexp function SCD creates these designs. Below is an example of creating a simplex-centroid design with three mixture components and storing it in the data frame \texttt{des}.

\begin{verbatim}
R> des <- SCD(3)
R> DesignPoints(des)
\end{verbatim}

When there are only three mixture components, the \texttt{mixexp} function DesignPoints can be used to display the design graphically in the simplex experimental region. The result of the call to DesignPoints above is displayed in Figure 1.

3.2. Mixture designs in constrained regions

In many mixture experiments each component in the mixture can only be varied within specific lower and upper constraints. In this case, the experimental region is an irregular hyperpolyhedron rather than a simplex, and the Simplex Lattice and Simplex Centroid designs are not appropriate. In constrained experimental regions, McLean and Anderson (1966) recommend experimental designs that consist of all the extreme vertices of the constrained region, possibly augmented by edge and facet centroids.

Piepel (1988) published Fortran code for generating extreme vertices and various dimensional centroids of linearly constrained regions. The function crvtave in mixexp calls this Fortran code to create a design containing the extreme vertices and specified centroids. The function Xvert is a front end for crvtave. It takes as inputs vectors of upper and lower constraints for each mixture component, and bounds and coefficients for linear constraint equations. Next,
it sets up the matrix defined by Piepel (1988), then calls the `crvtave` function to create the
design. It returns a data frame with the vertices, requested edge and facet centroids, and
the overall centroid. For example an experimental design consisting of the extreme vertices
augmented by the edge and overall centroids defined by the constraint equations:

\[
\begin{align*}
0.143 & \leq x_1 \leq 0.572 \\
0.214 & \leq x_2 \leq 0.50 \\
0.214 & \leq x_3 \leq 0.50,
\end{align*}
\]
can be produced by the commands below.

```r
R> Xvert(nfac = 3, lc = c(0.143, 0.214, 0.214), uc = c(0.572, 0.5, 0.5),
+ ndm = 1, pseudo = FALSE)
```

```
x1 x2 x3 dimen
1 0.5720 0.2140 0.2140 0
2 0.1430 0.5000 0.3570 0
3 0.2860 0.5000 0.2140 0
4 0.2860 0.2140 0.5000 0
5 0.1430 0.3570 0.5000 0
6 0.1430 0.4285 0.4285 1
7 0.4290 0.2140 0.3570 1
8 0.2145 0.5000 0.2855 1
9 0.4290 0.3570 0.2140 1
10 0.2145 0.2855 0.5000 1
11 0.2860 0.3570 0.3570 2
```

When there are only three components in the design, the function `Xvert` calls `DesignPoints`
to produce a visual representation of the design as shown in Figure 2.

Smith (2005) discussed a mixture experiment in formulating color photograhic dispersion that
included linear constraints in addition to upper and lower bounds on the components. The
constraint equations on the design region are given below, where \(x_1 = \text{Coupler}, x_2 = \text{Solvent A}, x_3 = \text{Solvent B}, x_4 = \text{Stabelizer A}, x_5 = \text{Stabelizer B}.

\[
\begin{align*}
0.3 \leq x_1 & \leq 0.70 \\
0.0 \leq x_2 & \leq 0.35 \\
0.0 \leq x_3 & \leq 0.35 \\
0.0 \leq x_4 & \leq 0.35 \\
0.0 \leq x_5 & \leq 0.35 \\
0.15 \leq x_2 + x_3 & \leq 0.35 \\
0.15 \leq x_4 + x_5 & \leq 0.35 
\end{align*}
\]

Snee (1979) recommended that linear constraints be normalized by dividing all constants in the equation by the largest constant for numerical stability. This was not necessary in this example, since the largest constant in the linear constraint equations was 1. The code to create the design and the results are shown below.

```r
R> coef <- matrix(c(0, 1, 1, 0, 0, 0, 0, 0, 1, 1), ncol = 5, byrow = TRUE)
R> Xvert(nfac = 5, lc = c(0.3, 0, 0, 0, 0), uc = c(0.7, 0.35, 0.35, 0.35, 0.35), nlc = 2, lb = c(0.15, 0.15), ub = c(0.35, 0.35), coef)
```

When there are constraints on several mixture components, the number of extreme vertices may become very large. Snee and Marquardt (1976) discussed an experiment in product development that involved eight mixture components with the following constraints.

\[
\begin{align*}
0.10 \leq x_1 & \leq 0.45 \\
0.05 \leq x_2 & \leq 0.50 \\
0 \leq x_3 & \leq 0.10 \\
0 \leq x_4 & \leq 0.10 \\
0.10 \leq x_5 & \leq 0.60 \\
0.05 \leq x_6 & \leq 0.20 \\
0 \leq x_7 & \leq 0.05 \\
0 \leq x_8 & \leq 0.05 
\end{align*}
\]
The function `Xvert` finds 182 vertices for this constrained region. It was only feasible for the experimenters to complete a maximum of 20 experiments in order to detect which mixture components had large effects. Snee and Marquardt (1976) created a design by selecting a D-optimal subset of 16 vertices augmented by 4 overall centroids. A D-optimal set of sixteen vertices can be found using the `optFederov` function in the package `AlgDesign` in conjunction with the `Xvert` function. In the code below, a candidate data frame, `cand` (consisting of extreme vertices of the constrained region), is created using the `Xvert` function. Next, the run numbers are removed, and the reduced data frame is stored in `candm`. Finally the `optFederov` function is used to create the D-optimal subset that is stored in `ScreeMix`.

```r
R> cand <- Xvert(nfac = 8, x1 = c(0.1, 0.45), x2 = c(0.05, 0.50),
+    x3 = c(0, 0.10), x4 = c(0, 0.1), x5 = c(0.1, 0.6), x6 = c(0.05, 0.2),
+    x7 = c(0, 0.05), x8 = c(0, 0.05))
R> candm <- cand[, 1:8]
R> library("AlgDesign")
R> ScreeMix <- optFederov(~ -1 + ., candm, nTrials = 16)
```

### 3.3. Augmenting designs with interior points

The designs produced by the `SLD`, `SCD` or `Xvert` functions include design points around the perimeter of the experimental region, possibly augmented by the centroid. Sometimes it is desirable to have additional interior points for checking the fit of a model. The `mixexp` function `Fillv` can add interior points to a design, created by `SLD`, `SCD` or `Xvert`, by averaging all possible pairs of design points. Lawson and Erjavec (2001) describe an experiment where an extreme vertices design was used to study the fixed carbon resulting from a coke briquette composed of a mixture of $x_1 = \text{calcinate}$, $x_2 = \text{tar free solids}$, and $x_3 = \text{tar solids}$, and baked at a constant temperature. Constraints on the mixture are shown below.

\[
0.80 \leq x_1 \leq 0.90 \\
0.08 \leq x_2 \leq 0.15 \\
0.00 \leq x_3 \leq 0.05
\]

The following code illustrates the use of the `Xvert` function to create the extreme vertices design called `coke`, and the use of the `Fillv` function to add additional interior points to the design `coke` to create the design `cokef`. `Xvert` automatically created the graph of the design points in `coke` on the left side of Figure 3. The `DesignPoints` function was used to display the design `cokef` graphically on the right side of Figure 3. The option `pseudo = TRUE` illustrates how the experimental region can be expanded by plotting within the pseudo component space. `Xvert` automatically plots within pseudo component space without the option `pseudo = FALSE`.

```r
R> coke <- Xvert(nfac = 3, uc = c(0.9, 0.15, 0.05), lc = c(0.80, 0.08, 0),
+    pseudo = FALSE)
R> coke <- signif(coke, 3)
R> cokef <- Fillv(nfac = 3, coke)
R> DesignPoints(cokef, x1lower = 0.8, x1upper = 0.9, x2lower = 0.08,
+    x2upper = 0.15, x3lower = 0, x3upper = 0.05, pseudo = TRUE)
```
3.4. Designs for mixture experiments with process variables

To create a design for fitting the fully crossed mixture-process model (Equation 5), a SLD(q,2) design can be crossed with a 2^p design in the process variables. With three mixture components and two process variables, this design can be visualized in two ways in Figure 4.

This design can be created by merging (with the R `merge` function) a mixture design created with the SLD function with a factorial design created with the the `expand.grid` function as shown in the code below Figure 4.

```r
R> sld <- SLD(3, 2)
R> id <- rep(c(1, 2, 3, 4), each = 6)
R> sldm <- rbind(sld, sld, sld, sld)
R> sldm <- cbind(sldm, id)
R> facdes <- expand.grid(z1 = c(-1, 1), z2 = c(-1, 1))
R> id <- 1:4
R> facdes <- cbind(facdes, id)
R> mixproc <- merge(sldm, facdes, by = "id", all = TRUE)
```

A subset of this design that would be D-optimal for fitting the reduced mixture-process vari-
able model, like Equation 6, can be created using the `optFederov` function in the `AlgDesign` package, as shown below.

```r
R> library("AlgDesign")
R> mixprocR <- optFederov(~ x1 + x2 + x3 + x1:x2 + x1:x3 + x2:x3 + x1:z1 +
+    x1:z2 + x2:z1 + x2:z2 + x3:z1 + x3:z2 + z1:z2 - 1, mixproc,
+    nTrials = 15, criterion = "D", maxIteration = 100, nRepeats = 10)
```

4. Fitting mixture experiment models with R

Scheffé mixture models like Equations 1–4 and more complicated models like Equation 5 can be fit to the data from mixture experiments using the `lm` function. For example the code below illustrates fitting the special-cubic model (Equation 4) to the data from silicon wafer etching experiment described by Myers and Montgomery (2002).

```r
R> library("mixexp")
R> data("etch")
R> emod <- lm(erate ~ -1 + x1 + x2 + x3 + x1:x2 + x1:x3 + x2:x3 + x1:x2:x3,
+    data = etch)
R> summary(emod)
```

The design for this experiment was a partially replicated Simplex-Centroid Design augmented by interior axial points, the code above illustrates how the special-cubic model can be fit to this data using the `lm` function.

When fitting models that do not include an intercept, Cornell (2002) points out that the $R^2$ statistic from a standard least-squares model fit will be inflated, due to the fact that the total sum of squares is not corrected for the mean. This gives the impression that the model fits better than it actually does. By including the intercept and leaving out one of the linear terms (i.e., $x_1$), the `lm` function will produce the correct $R^2$, but the intercept reported in the model summary will actually be the coefficient for the term left out (i.e., $\hat{\beta}_I - \hat{\beta}_N$) where $I$ is the model including the intercept without $x_1$, and $NI$ is the no-intercept model that includes $x_1$.

The coefficients for the remaining linear terms in the model that includes an intercept ($I$), are actually the differences of the the coefficients for those terms minus the coefficient for the term left out (i.e., $\hat{\beta}_I - \hat{\beta}_N$). The estimated variances of the coefficients of linear terms in the model including an intercept ($I$) will likewise be functions of the variances and covariances of the estimated coefficients in the no-intercept model ($NI$). As an alternative to using `lm` to fit involving mixture components, the `mixexp` function `MixModel` fits the models 1–6 (shown in Section 2) and prints the correct coefficients, standard errors, and $R^2$. An example is shown below with the data from Myers and Montgomery (2002)’s silicon wafer etching experiment.

```r
R> MixModel(frame = etch, "erate", mixcomps = c("x1", "x2", "x3"), model = 4)
```

The output is shown below which matches the results in Myers and Montgomery (2002).

| coefficients | Std.err | t.value | Prob      |
|--------------|---------|---------|-----------|
| x1           | 550.199515 | 23.22446 | 23.69051468 | 6.067419e-08 |
Mixexp: Mixture Experiments in R

Mixture components Process variables factorial + center

| #  | $x_1$ | $x_2$ | $x_3$ | (-1, 1) | (1, 1) | (-1, -1) | (1, -1) | (0, 0) |
|----|-------|-------|-------|---------|--------|----------|---------|-------|
| 1  | 0.0241| 0.6018| 0.3741| 3010    | 3480   | 2780     | 4100    | 3840  |
| 2  | 0.0275| 0.9725| 0.0000| 8510    | 5670   | 7060     | 5210    | 6320  |
| 3  | 0.0275| 0.0000| 0.9725| 1600    | 2580   | 1660     | 2440    | 2210  |
| 4  | 0.0000| 0.6667| 0.3333| 4560    | 4350   | 3990     | 4130    | 5210  |
| 5  | 0.0000| 0.3333| 0.6667| 1930    | 3080   | 1810     | 3340    | 2600  |
| 6  | 0.0549| 0.6300| 0.3151| 1900    | 4740   | 2160     | 4330    | 2780  |
| 7  | 0.0549| 0.3151| 0.6300| 1780    | 3750   | 2000     | 3350    | 3140  |

Table 1: Viscosity response measurements (Pa·s) for mixture-process variable experiment with mayonnaise.

x2: 344.723325 23.22446 14.84311192 1.509476e-06
x3: 268.294753 23.22446 11.55224716 8.203511e-06
x2:x1: 689.537037 146.51489 4.70625916 2.192427e-03
x3:x1: -9.034392 146.51489 -0.06166193 9.525557e-01
x2:x3: 58.108466 146.51489 0.39660451 7.034720e-01
x2:x3:x1: 9243.333333 940.85336 9.82441444 2.404146e-05

Residual standard error: 33.43177 on 7 degrees of freedom
Corrected Multiple R-squared: 0.9836603

To illustrate the analysis of a mixture experiment with process variables, consider the problem discussed by Sahni, Piepel, and Naes (2009). They studied a process to produce low-fat mayonnaise. The product was a mixture of three components $x_1 =$ stabilizer, $x_2 =$ starch 1, and $x_3 =$ starch 2. The response they were interested in was the viscosity of the final product that was influenced not only by the ingredients, but also by two process variables: $z_1 =$ heat exchanger temperature and $z_2 =$ the flow rate through the system. The goal was to achieve a viscosity of 3657 at the lowest cost. The constraints on the mixture components are shown below:

\[
0.0 \leq x_1 \leq 0.0549 \\
0.0 \leq x_2 \leq 0.9725 \\
0.0 \leq x_3 \leq 0.9725
\]

The data from the crossed extreme-vertices design in the mixture components and a 2^2 factorial design (augmented by a center point) in the process variables is shown in Table 1. This data set is stored in the data frame `MPV` which is part of the `daewr` package (Lawson 2015b) that contains the data frames and functions from the book *Design and Analysis of Experiments with R* (Lawson 2015a). Equation 5 can be fit to this data using the commands below the table.

R> library("daewr")
R> data("MPV")
R> modmp <- lm(y ~ -1 + x1 + x2 + x3 + x1:x2 + x1:x3 + x2:x3 + x1:z1 +
+ x2:z1 + x3:z1 + x1:z2 + x2:z2 + x3:z2 + x1:x2:z1 + x1:x3:z1 +...)
+ x2:x3:z1 + x1:x2:z2 + x1:x3:z2 + x2:x3:z2 + x1:z1:z2 + x2:z1:z2 +
+ x3:z1:z2 + x1:x2:z1:z2 + x1:x3:z1:z2 + x2:x3:z1:z2, data = MPV)
> summary(modmp)

Alternatively this model can be fit with the MixModel function as shown below.

R> MixModel(MPV, "y", mixcomps = c("x1", "x2", "x3"), model = 5,
+ procvars = c("z1", "z2"))

5. Graphical display of fitted models for mixture experiments

5.1. Contour plots

The function `contourPlot3` in the R package `qualityTools` can be used to make ternary contour plots in the unconstrained mixture-simplex design space. However, if there are constraints on the mixture components, it might not show much detail in the constrained region. The function `ModelPlot` in the package `mixexp` can show the constraints in the simplex and optionally zero-in to the pseudo-component space bounded by the lower constraints on each component. This makes it easier to see details of the response surface in the restricted region. For example the R code below creates two contour plots of a quadratic model fit to the data of Cornell (2002)'s Table 4.1. In this code, the design is created by the `Xvert` function in `mixexp`, and the R function `lm` is used to fit the quadratic mixture model 2. The object `lm` object `quadm` is the first argument to the `ModelPlot` function.

R> orig <- Xvert(nfac = 3, lc = c(0.35, 0.2, 0.15), uc = c(1, 1, 1),
+ ndm = 1, plot = FALSE)
R> y <- c(15.3, 20.0, 28.6, 12.5, 32.7, 42.4)
R> orig <- cbind(orig[1:6, ], y)
R> quadm <- lm(y ~ -1 + x1 + x2 + x3 + x1:x2 + x1:x3 + x2:x3, data = orig)
R> title <- c("Actual Component Space", "Pseudo Component Space")
R> option <- c(FALSE, TRUE)
R> for (i in 1:2) {
+ ModelPlot(model = quadm,
+ + dimensions = list(x1 = "x1", x2 = "x2", x3 = "x3"),
+ + main = title[i], lims = c(0.35, 1, 0.20, 1, 0.15, 1),
+ + constraints = TRUE, contour = TRUE, cuts = 6, fill = TRUE,
+ + axislabs = c("x1", "x2", "x3"), cornerlabs = c("x1", "x2", "x3"),
+ + pseudo = option[i])
+ }

The `dimensions` argument to `ModelPlot` gives the names (in quotes) of the mixture components in the `lm` object that will be plotted on the vertical, left and right axis of the simplex. The `lims` argument gives the lower and upper constraints on the vertical, left and right axis of the simplex. `constraints = TRUE` specifies the constraints will be plotted on the graph, `contours = TRUE` indicates contour lines are to be plotted, `cuts = 6` indicates 6 contour lines, and `fill = TRUE` indicates regions between the contours should be colored.
When `pseudo = FALSE`, as in the first time through the loop, the contour plot is made over the entire simplex as shown in left of Figure 5. When `pseudo = TRUE`, as in the second time through the loop, the contour plot is made over the pseudo-component space as shown in right of Figure 5. As can be seen, there is much more detail in the restricted space on the right.

The `ModelPlot` function in `mixexp` can also make mixture-contour plots of equations involving more than three components by holding some components fixed at values chosen by the user. For example, consider Cornell (2002)'s application of blending four chemical pesticides for control of mites. The design was a simplex-centroid design that is created by the `SCD` function in the code below. The special-cubic model (Equation 4) was fit using the `MixModel` function. In the first time through the loop, the `ModelPlot` function is called with the argument `slice = list(x4 = 0.0)` that holds \( x_4 = \text{Dibrom} \) constant at 0.0. This produced the contour plot on the left side of Figure 6. In the second time through the loop, `ModelPlot` function is called with the argument `slice = list(x4 = 0.4)` that fixes \( x_4 = \text{Dibrom} \) at 0.4 and produces the plot in the right side of Figure 6.

```r
R> mite <- SCD(4)
R> yavg <- c(1.8, 25.4, 28.6, 38.5, 4.9, 3.1, 28.7, 3.4, 37.4, 10.7, 22.0, + 2.6, 2.4, 11.1, 0.8)
R> mitemdM <- MixModel(frame = cbind(mite, yavg), response = "yavg", + mixcomps = c("x1", "x2", "x3", "x4"), model = 4)
R> for (x4 in c(0.0, 0.4)) {
+ ModelPlot(model = mitemdM, + dimensions = list(x1 = "x1", x2 = "x2", x3 = "x3"), + slice = list(mix.vars = c(x4 = x4)), + main = paste("Dibrom = ", toString(x4, width = 4)), + constraints = FALSE, contour = TRUE, at = c(5, 10, 15, 20), + fill = FALSE, axislabs = c("Vendex", "Omite", "Kelthane"), + cornerlabs = c("X1", "X2", "X3"), pseudo = FALSE)
+ }
```
The `ModelPlot` function can also be used to make contour plots of models fit to mixture-process variable experiments by holding the process variables constant. For example, the code below illustrates fitting a mixture-process variable model resulting from crossing a Scheffé special cubic model with a full factorial model in three two-level process variables. The data comes from Cornell (2002)'s famous fish patty experiment, where \(x_1\) is the fraction of Mullet, \(x_2\) is the fraction of Sheepshead, and \(x_3\) is the fraction of Croker in the fish patty mixture. The process variables \(z_1\), \(z_2\), and \(z_3\) are the coded values of the process variables: cooking temperature, cooking time, and frying time, respectively.

```r
R> library("mixexp")
R> data("fishp")
R> fish.mdM <- MixModel(frame = fishp, response = "y",
  + mixcomps = c("x1", "x2", "x3"), model = 5,
  + procvars = c("z1", "z2", "z3"))
R> Title <- c("Cook Temp=High, Cook Time = High, Fry Time=Low",
  + "Cook Temp=Low, Cook Time=Low, Fry Time=High")
R> pv <- matrix(c(1, -1, 1, -1, -1, 1), ncol = 3)
R> for (i in 1:2) {
  + ModelPlot(fish.mdM,
  +     dimensions = list(x1 = "x1", x2 = "x2", x3 = "x3"),
  +     slice = list(process.vars = c(z1 = pv[i, 1],
  +        z2 = pv[i, 2], z3 = pv[i, 3])),
  +     main = Title[i], constraints = FALSE, contour = TRUE,
  +     cuts = 10, fill = FALSE, axislabs = c("Fraction mullet",
  +        "Fraction sheepshead", "Fraction croaker"),
  +     cornerlabs = c("mullet", "sheepH", "croaker"), pseudo = FALSE)
  + }
```

The resulting contour plots at two combinations of cooking temperature, cooking time, and frying time are shown in Figure 7.
Figure 7: Contour plots of the texture of Cornell’s fish patties.

5.2. Effect plots

When there are more than three components in a mixture, another way of representing the fitted surface is by plotting the predicted response \( \hat{y}(x) \) along each component axis on the same graph (Cornell 2002). Cox (1971) defined the component axis for component \( x_i \) as a line that passes through the design centroid to the vertex where \( x_i = 1.0 \). Piepel (1982) defined the component axes as lines passing through the design centroid to the pseudo-component vertices. The ModelEff function in mixexp plots the predicted response traces along either the Cox or Piepel directions. After the model mitemdM is fit with the MixModel function, as shown in the code example below Figure 5, the plot can be produced with the following call of ModelEff.

```r
R> ModelEff(nfac = 4, mod = 4, dir = 2, ufunc = mitemdM,
+ dimensions = list("x1", "x2", "x3", "x4"))
```

The argument nfac specifies the number of components in the model and the argument mod = 4 specifies that a special cubic model will be supplied, which is given in the lm object specified by ufunc=mitemdM. The argument dimensions gives the names (in quotes) of the mixture components in the lm object mitemdM. Finally, the dir argument specifies whether the plot should be made on the Piepel = 1 direction or Cox = 2 direction. The lm object can be created by the MixModel function, or by the R function lm, as long as the terms in the model are specified in the same order they would be specified by MixModel. The resulting plot is shown in Figure 8.

In this plot it can be seen that decreasing the proportions of either \( x_2 = \text{Omite} \) or \( x_3 = \text{Kelthane} \) in the mixture causes the average percentage of mites remaining (relative to the number before spraying) to decrease from more than 20 percent to near 0 percent. This plot also shows that the optimal proportion of \( x_4 = \text{Dibrom} \) for reducing the average percentage of mites is near its value at the centroid of the design, and that changing the proportion of \( x_1 = \text{Vendex} \) in the mixture has the smallest effect on mite control.

Snee and Marquardt (1976) showed that response trace plots for the linear model are useful in screening experiments with constrained regions and many mixture components. It is inappropriate to judge the importance of the terms in the Scheffé linear model (Equation 1) by...
the statistical significance of their coefficients since the physical interpretation of these coefficients is the predicted responses at the pure component mixtures (which may be out of the constrained experimental region). However, when the response trace along a component axis is a flat horizontal line, it indicates that changing the proportion of that component has little effect on the response. The data for the 16-run screening experiment in eight components discussed in Section 3.2, and described by Snee and Marquardt (1976), is included in the data frame SneeMq in the mixexp package. The code below produces the plot shown in Figure 9.

```r
R> library("mixexp")
R> data("SneeMq")
R> SneeM <- lm(y ~ -1 + x1 + x2 + x3 + x4 + x5 + x6 + x7 + x8, data = SneeMq)
R> ModelEff(nfac = 8, mod = 1, dir = 1, ufunc = SneeM,
+ dimensions = list("x1", "x2", "x3", "x4", "x5", "x6", "x7", "x8"),
+ 1c = c(0.1, 0.05, 0, 0, 0.1, 0.05, 0, 0),
+  uc = c(0.45, 0.5, 0.1, 0.1, 0.6, 0.2, 0.05, 0.05))
```

The arguments 1c and uc are included in the function call because the design region is constrained and dir = 1 calls for a plot along the Piepel component axes.

The plot shows the response trace for $x_6$ to be essentially flat, and Snee and Marquardt (1976) concluded the amount of this component in the mixture had little effect on the response. The plot also shows that the response traces for $x_2$ and $x_3$ nearly overlap. In addition, the traces for $x_1$ and $x_4$ and the traces for $x_5, x_7$ and $x_8$ nearly overlap. With these graphical clues, Snee and Marquardt (1976) found that within that the standard errors of the fitted coefficients $\beta_2 \approx \beta_3, \beta_1 \approx \beta_4, \beta_5 \approx \beta_7 \approx \beta_8$. This means that the effect of changing the proportions of $x_2$ or $x_3$; or $x_1$ or $x_4$; or $x_5, x_7$ or $x_8$ is essentially the same. Based on this observation, Snee and Marquardt (1976) concluded the model could be reduced to three dimensions by defining $x'_1 = (x_2 + x_3)/(1 - x_6), x'_2 = (x_1 + x_4)/(1 - x_6)$, and $x'_5 = (x_5 + x_7 + x_8)/(1 - x_6)$. 

Figure 8: Predicted response trace plot.
For models 1, 2, and 4 in Section 2, there is a simpler function \texttt{EffPlot} that creates response traces along the Cox or Piepel component axes when there is a data frame containing the design with the mixture components $x_1 - x_{nfac}$ as the first $nfac$ columns and a response $y$ as the last column. This is the format of \texttt{SneeMq}. Therefore, the plot in Figure 9 can be produced with the following code.

\begin{verbatim}
R> data("SneeMq")
R> Effplot(des = SneeMq, mod = 1, dir = 1)
\end{verbatim}

There is no need to include the lower and upper constraints or a user function as arguments to \texttt{EffPlot} since this function finds the constraints in the data frame and fits the model internally.

When there are process variables in a mixture experiment, \texttt{ModelEff} can be used to make response traces along the Cox or Piepel component axes, with the process variables held constant. For example, the code on the next page illustrates making plots at the low and high values of the coded process variable $z = (RPM - 65)/20$ in the experiment (reported by Gallant, Prickett, Cesarec, and Bruck (2008)) to determine the effects of mixture components and a process variable on the burning rate of composite rocket propellants.

\begin{verbatim}
R> library("mixexp")
R> data("Burn")
R> testBNM <- MixModel(Burn, "y", mixcomps = c("Course", "Fine", "Binder"), +     model = 6, procvars = "z")
R> z <- c(1,-1)
R> for (i in 1:2) {
\end{verbatim}
6. Discussion and future directions

Design and analysis of mixture experiments in R is enhanced by functions in the `mixexp` package. This package provides functions for creating mixture designs in unconstrained regions. It also uses Piepel (1988)’s Fortran code to create designs in linearly constrained regions. In conjunction with the `Fillv` function, which creates interior points, and the `AlgDesign` package an even wider variety of mixture designs such as screening designs, mixture-process variables designs, and blocked mixture experiments can be created. Model fitting for mixture experiments can be accomplished with the R `lm` function. `mixexp` also provides functions for ternary contour plots and response trace plots of models fit to mixture experiments. This enhances the graphical capabilities for mixture experiments available in R.

When process variables are included in mixture experiments, it is often convenient to run the experiments in a split-plot arrangement. For example, if it is time consuming to make the mixtures, it might be convenient to make a large batch of the first mixture of components in the design, and then subject parts of this large batch to different combination of levels of the process variables while the next mixture batch is being made.

When a mixture-process experiment is performed in this way, a split-plot arrangement results and a mixed model should be fit to the data. This can be done using the `lmer` function in the `lme4` package (Bates, Mächler, Bolker, and Walker 2015). Goos and Donev (2007) proposed efficient designs for mixture-process experiments in split-plot arrangements. While there is no ability to create their designs in R, Goos and Donev (2007) have provided Fortran code to create these designs. Future plans are to use this Fortran code by calling it with a function in `mixexp` similar to the way that Piepel (1988)’s code is called for creating designs in constrained regions.
mixexp: Mixture Experiments in R

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