

# Interaction Effects in the Design of Computer Simulation Experiments for Architecting Systems-of-Systems

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## ABSTRACT

This paper demonstrates the applicability and benefits of optimal design of experiments (ODOE) for architecting systems-of-systems (SoSs). All experiments depend on appropriate models for their design and analysis. In keeping with the sparsity-of-effects principle, a general linear model with main-effects-plus-two-factor-interactions (MEPTFI) is assumed to realistically characterize the relationship between the SoS elements and the response of interest. The designed experiment requires additional simulations to account for the two-factor interaction effects, and the main effects cannot be interpreted as defining the optimal solution. The optimal performance architecture is determined by optimizing the fitted MEPTFI model. The proposed method is applied to the problem of architecting a SoS to protect against small boat attacks. A statistical analysis confirms that the MEPTFI model has excellent predictive capability. It also proves the fallacy of the applicability of the standard Taguchi method for architecting SoSs by demonstrating that it gives misleading results because of the omission of active interactions. The ODOE method can be implemented using commercially available general-purpose statistics software. Given its mathematical formulation, it can be generalized to solve systems engineering and architecting problems that require complex models beyond the MEPTFI model. © 2014 Wiley Periodicals, Inc. *Syst Eng* 17: 426–441, 2014

**Key words:** interaction effects; maritime terrorism; optimal design of experiments; orthogonal array experiment; system-of-systems architecting; Taguchi method

## 1. INTRODUCTION

Design of experiments (DOE) is a structured approach to designing and analyzing experiments in which purposeful changes are made to multiple input variables (or factors) to efficiently investigate the effects on an output variable (or

response) [Kleijnen et al., 2005]. It has a long and illustrious history since Fisher [1926] founded the underlying principles of design and statistical analysis of designed experiments in the 1920s and early 1930s. Montgomery [2012: 22] notes that “There is not a single area of science and engineering that has not successfully employed statistically designed experiments.” The early applications principally used 2-level full factorial and fractional factorial designs (FFDs). Full factorial designs consider all combinations of factors and an experiment with  $k$  2-level factors require  $2^k$  runs. FFDs drop some of the factorial combinations to reduce the number of runs,

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## **The Design Of Computer Simulation Experiments Papers:**

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exceeds the capacity of individual disciplines health services research health economics or operations research to guide health care reform In this book the authors focus on bringing the methodological rigor of evaluative research to the design and analysis of such simulation studies The book is intended as a reference for health services researchers It offers a comprehensive description of the methodology of conducting simulation studies in evaluation of service alternatives in surgical care using discrete event models including the steps for identifying the clinical and managerial activities of the perioperative process determining the model requirements implementing simulation models designing simulation experiments and analyzing the experimental data and interpreting and reporting results The book also offers examples of specific aspects of conducting simulation experiments how to determine the number of runs needed to estimate the effect of implementing a health care policy how to allocate the number of runs to study groups in simulation experiments aiming to evaluate policy or management alternatives and how to use statistical analysis to estimate interpret and report effect sizes

**Design and Analysis of Simulation Experiments** Jack P.C. Kleijnen, 2007-11-15 Simulation is a widely used methodology in all Applied Science disciplines This textbook focuses on this crucial phase in the overall process of applying simulation and includes the best of both classic and modern methods of simulation experimentation This book will be the standard reference book on the topic for both researchers and sophisticated practitioners and it will be used as a textbook in courses or seminars focusing on this topic *The Design and Analysis of Computer Experiments* Thomas J. Santner, Brian J. Williams, William I. Notz, 2013-03-09 In the past 15 to 20 years the computer has become a popular tool for exploring the relationship between a measured response and factors thought to affect the response In many cases scientific theories exist that implicitly relate the response to the factors by means of systems of mathematical equations There also exist numerical methods for accurately solving such equations and appropriate computer hardware and software to implement these methods In many engineering applications for example the relationship is described by a dynamical system and the numerical method is a finite element code In such situations these numerical methods allow one to produce computer code that can generate the response corresponding to any given set of values of the factors This allows one to conduct an experiment called a computer experiment to explore the relationship between the response and the factors using the code Indeed in some cases computer experimentation is feasible when a properly designed physical experiment the gold standard for establishing cause and effect is impossible For example the number of input variables may be too large to consider performing a physical experiment or it may simply be economically prohibitive to run an experiment on the scale required to gather sufficient information to answer a particular research question This book describes methods for designing and analyzing experiments conducted using computer code in lieu of a physical experiment It discusses how to select the values of the factors at which to run the code the design of the computer experiment in light of the research objectives of the experimenter It also provides techniques for analyzing the resulting data so as to achieve these research goals **Off-road Mobility Research** Cornell

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