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Optimal design for on-farm strip trials—systematic or randomised?

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ABSTRACT

Context or problem: Randomised designs are often preferred over systematic designs by agronomists and biometricians. For on-farm trials, however, the choice may depend on the objective of the experiment. If the purpose is to create a prescription map of a continuous input for each plot in a grid covering a large strip trial, a systematic design may be a better choice, although it often attracts less discussion and attention.
Objective or research question: This study aims to evaluate the performance of systematic designs with geographically weighted regression (GWR) models in addressing spatial variation and estimating continuous treatment effects in large strip trials through numeric simulations.
Methods: A hierarchical model with spatially correlated random parameters is utilised to generate simulated data for various scenarios of large strip on-farm trials. The study employs GWR models to analyse the simulated data for two assumptions: a linear response and a quadratic response of yield to the treatment effects.
Results: With the assumption of a quadratic response, a systematic design is superior to a randomised design in terms of achieving lower mean squared errors (MSEs) with GWR. With the assumption of a linear response, the difference of MSE between a systematic design and a randomised design is not significant, regardless of the presence of spatial variation.
Conclusions: The findings highlight the superiority of systematic designs in producing smooth spatial maps of optimal input levels for quadratic response models in large strip trials, even when impacted by significant spatial variation. Additionally, we recommend selecting fixed bandwidths in GWR analysis based on the plot configurations used in experimental designs. For a large strip trial, to produce estimates of spatially-varying treatment effects across strips, a systemic design should be used as it allows us to obtain better estimates than those obtained from a randomised design in post-experiment statistical modelling.
Implications or significance: The findings offer practical recommendations for designing large strip trials. By drawing attention to the experiment's main inferential purpose, this research contributes valuable insights for improving the efficacy and planning of large strip trials.

1. Introduction

The principle of randomisation was first expounded in 1925 by Fisher (1934), who analysed a few systematically arranged experiments and pointed out that randomisation can provide valid tests of significance subject to appropriate restrictions, such as experimental units arranged in blocks or in rows and columns of a Latin square (Verdooren, 2020). Traditionally, small-plot trials for agriculture are designed to obtain unbiased estimates of treatment effects using the completely randomised design, where treatments are randomly allocated in plots. More complex designs, such as the randomised complete block design, the split-plot design, the strip-plot design and the Latin square design, are also widely used in agricultural experiments to improve the precision of treatment effect estimates (Petersen, 1994). With the primary aim of obtaining unbiased estimates of global treatment effects, randomised designs, which use different layouts of treatments in each replicate, are routinely used for on-farm strip trials, whereas systematic designs, which use the same layout of treatments in all replicates, are rarely used.

On-farm experiment (OFE) enables farmers the flexibility to implement large-scale experiments in order to test management practices on their farms (Evans et al., 2020). The main goal of OFE is to help farmers better understand uncertainties around farm-related decisions and leverage their existing strengths in managing translational and

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structural uncertainties in decision-making (Cook et al., 2013). In situations where the goal is to compare yield responses between management classes or to select best-performing crop varieties as new market varieties, a randomised design may be superior to a systematic design (Pringle et al., 2004; Selle et al., 2019).

While randomisation is often considered a crucial prerequisite for obtaining valid statistical inferences (Piepho et al., 2013), this is not always the case when the goal of OFE shifts from the conventional analysis. In the application of precision agriculture using variable rate applicators, a prescription map is required to optimally apply varying treatments across a field (Pringle et al., 2004). Therefore, in this scenario, the goal of OFE becomes obtaining a spatial map showing the optimal level of a controllable input, such as nitrogen rates, across a grid made of rows and columns covering the whole field. An important point to note when analysing OFEs is that only a single treatment level can be directly observed at any given point on the grid, while the responses for other levels at the same grid point must be interpolated. If a randomised design is conducted, the interpolation distances to locations with treatment levels of interest will vary throughout the field. These heterogeneous distances increase the uncertainty in the analysis and reduce the accuracy of local prediction. Therefore, a systematic design is preferable to a randomised design in this scenario. Unfortunately, this perspective has often been overlooked by researchers, leading to the widespread use of randomised designs.

Analysing a systematic design for the creation of an optimal treatment map is a statistically challenging task. The true responses at each point on the grid corresponding to all the treatment rates are unknown, and the treatment producing the optimum response may vary continuously across the field. Cao et al. (2022) implemented a Bayesian approach with spatially correlated random parameters for analysing large systematic strip trials. These authors considered a quadratic response model with both global and local (spatially-varying) components. However, Bayesian analysis can be computationally expensive and would require at least preliminary knowledge of Bayesian inference to interpret the results, which can be extremely demanding for farmers and agronomists. Alternatively, Rakshit et al. (2020) adopted a local regression approach, called geographically weighted regression (GWR), to obtain spatially-varying estimates of treatment effects for OFE. Additionally, Evans et al. (2020) concluded through simulation studies that GWR is capable of accurately separating variation in yield response due to treatment from the variation that is not due to the applied treatment. The limitations in their study are the use of a randomised design and the assumption of a linear response model. To compare between the systematic and randomised treatment allocation in the chessboard design, Alesso et al. (2021) simulated corn yield response for four nitrogen levels and estimated the regression coefficients using GWR. They concluded that systematic designs achieved the best results in most cases. However, the use of chessboard design often presents several challenges, particularly during harvesting. Harvesters can produce erroneous data due to the abrupt treatment changes between plots (Pringle et al., 2004). Additionally, the quadratic or plateau feature in a response model was not considered in their simulation study.

Piepho and Edmondson (2018) presented an example where a linear model turns out to be inadequate for analysing sugar beet data (Petersen, 1994). Glynn (2007) showed that many curves exist beyond a linear trend for nutrient-response relationships. The response curve often depends on the availability of other macro and micronutrients in the soil (Marschner, 2011), which means that a linear relationship is unlikely to be consistent across a large trial. For this reason, it is important to consider models with terms of order higher than unity. For example, a quadratic model can often found to be suitable for modelling nutrient-response relationships (Piepho and Edmondson, 2018; Liben et al., 2019).

In this study, we generate simulated data for several scenarios, where each scenario is constructed by choosing one component at a time from the following four categories: (i) randomised and systematic designs; (ii) linear and quadratic responses; (iii) model coefficients with low and high correlations; and (iv) spatial variance-covariance matrix among grids given by identity (no spatial trend), AR1 $\otimes$ AR1, and Matérn forms. We subsequently evaluate the efficacy of GWR in accurately estimating the spatially varying treatment effects across these scenarios.

The GWR in this paper is performed using the `R`-package `GWmodel` (Lu et al., 2014; Gollini et al., 2015).

2. Methods

2.1. Hierarchical model for generating simulated data

In a conventional agricultural study, a field experiment can be considered as a rectangular matrix, representing a regular grid with r rows and c columns, where the total number of plots in the experiment is $n = r \times c$. Let $s_i \in \mathscr{R}^2, i = 1,\ldots,n$, denote the Cartesian coordinate of the i-th plot centroid, located on a regular grid (Zimmerman and Harville, 1991). Let $y(s_i)$, $i = 1,\ldots, n$, denote the value of the dependent variable recorded at the i-th plot.

Let $\boldsymbol{Y}$ denote the vector of the plot data ordered as rows nested within columns. The basic model can be written using the matrix notation as follows:

$$\boldsymbol{Y} = \boldsymbol{Xb} + \boldsymbol{Zu} + \boldsymbol{e}, \tag{1}$$

where $\boldsymbol{b}$ and $\boldsymbol{u}$ are vectors of fixed and random effects, respectively; $\boldsymbol{X}$ and $\boldsymbol{Z}$ are the associated design matrices; and $\boldsymbol{e}$ is the error vector. We assume that $\boldsymbol{u}$ and $\boldsymbol{e}$ are distributed independently of each other and that their joint distribution is

$$\begin{bmatrix} \boldsymbol{u} \\ \boldsymbol{e} \end{bmatrix} \sim \mathscr{N}\left(0, \begin{bmatrix} \Sigma_u & 0 \\ 0 & \Sigma_e \end{bmatrix}\right). \tag{2}$$

Using the notation introduced above and in Cao et al. (2022), the simulation model is given by

$$\begin{aligned} y(s_i)\big|\boldsymbol{u}_i, \theta_u, \sigma_e &\sim \mathscr{N}\left(\sum_{m=1}^{l} b_m x_m(s_i) + \sum_{j=1}^{k} u_j(s_i) z_j(s_i), \quad e(s_i)\right), \\ \boldsymbol{u}_i|\theta_u &\sim \mathscr{N}(0, V_u(\theta_u)), \\ e(s_i)\big|\sigma_e &\sim \mathscr{N}(0, \sigma_e^2), \end{aligned} \tag{3}$$

where $x_1, \ldots, x_l$ are l fixed terms; $z_1, \ldots, z_k$ are k random terms; b_m and $u_j(s)$ are the coefficients for the fixed and random terms, respectively; $\boldsymbol{u}_i$ is a vector of all random effects at the i-th plot, $i = 1, \ldots, n$; θ_u is a set of parameters of the covariance matrix V_u; and σ_e is a positive latent variable.

In model (3), the structure of the covariance matrix $V_u(\theta_u)$ of $\boldsymbol{u}_i$ can be either diagonal, which implies the random terms at grid i are independent, or in general form, which means a correlation exists. McElreath (2015) suggested that the covariance matrix V_u can be decomposed into $B(\sigma_u)R_uB(\sigma_u)$, where $B(\sigma_u)$ denotes the diagonal matrix with diagonal elements σ_{u_j}, $j = 1, \ldots, k$, and R_u denotes the matrix with correlation coefficients. For the matrix R_u, we specify the Lewandowski-Kurowicka-Joe (LKJ) distribution (Lewandowski et al., 2009), which is given by

$$R_u \sim \text{LKJcorr}(\epsilon), \tag{4}$$

where LKJcorr(ϵ) is a positive definite correlation matrix sampled from the LKJ distribution controlled by a positive parameter ϵ. As ϵ increases, a high correlation becomes less likely.

Furthermore, by incorporating a spatial correlation structure V_s, the complete form of the covariance matrix of $\boldsymbol{u}$ is presented as

$$\Sigma_u = V_s \otimes V_u. \tag{5}$$

In fact, V_s is the covariance matrix of all grids on the field. For example, if $V_s = I_{n\times n}$ (an identity matrix), the random terms at a given grid point

are independently distributed from those at other grid points, even though the terms at that grid point are correlated amongst each other. However, the correlation among grids is ubiquitous. Hence, we introduce a simple spatial covariance matrix such as

$$V_s = \mathrm{AR1}(\rho_c) \otimes \mathrm{AR1}(\rho_r), \tag{6}$$

where AR1 ⊗ AR1 is the separable first-order auto-regressive model in the column and row directions, controlled by the correlation parameters ρ_c and ρ_r, respectively (Butler et al., 2017).

On the other hand, the Matérn class covariance is given by

$$V_s(d) = \sigma^2 \frac{2^{1-\nu}}{\Gamma(\nu)} \left(\sqrt{2\nu}\ \frac{d}{\gamma}\right)^{\nu} K_\nu \left(\sqrt{2\nu}\ \frac{d}{\gamma}\right), \tag{7}$$

where d is the space lag or distance; γ is a non-negative scaling parameter; $\nu > 0$ is a smoothness parameter; σ^2 is the variance parameter; Γ is the Gamma function; and K_ν is the modified Bessel function of the second kind. The Matérn covariance is commonly used in the analysis of geostatistical data (Cressie and Huang, 1999). Moreover, it has also been used in capturing spatial variation in OFE (Selle et al., 2019). If $\nu = \gamma + 1/2$, then the Matérn covariance can be expressed as a product of an exponential and a polynomial of order γ (Pandit and Infield, 2019; Abramowitz, 1974), which simplifies the model and the computation process. The Matérn models with the values 3/2 and 5/2 for the parameter ν are used in most applications.

In each iteration of the simulation process, we used the above formulae and pre-defined parameter values to generate $2 \times n$ coefficients for the linear response and $3 \times n$ coefficients for the quadratic response. Then these coefficients are applied to simulate yield response across strips for both randomised and systematic design layouts.

2.2. Fitting geographically weighted regression to simulated data

GWR is a local regression approach that has been recently adapted to obtain spatially-varying estimates of treatment effects for OFE (Rakshit et al., 2020). It is a locally weighted regression method that operates by assigning a weight to each observation depending on its distance from the query grid on the field (Páez et al., 2002).

The underlying template model for GWR is given by

$$y(s_i) = \beta_0 + \sum_{j=1}^{k} \beta_j x_j(s_i) + \varepsilon_i, \tag{8}$$

where $\boldsymbol{\beta} = (\beta_0, \beta_1, \ldots, \beta_k)^\top$ are model parameters corresponding to the k treatment levels and $\varepsilon_i \sim \mathcal{N}(0, \tau^2)$, $i = 1, \ldots, n$, are independent and identically distributed error terms at n grid points.

For a query location s, the local log-likelihood is given by

$$\log L(s;\boldsymbol{\beta}) = -\frac{1}{2\tau^2} \sum_{i=1}^{n} K(s, s_i) \left(y(s_i) - \beta_0 - \sum_{j=1}^{k} \beta_j x_j(s_i)\right)^2 \tag{9}$$

where $K(\cdot, \cdot)$ is a given kernel function, such as Gaussian, exponential, bi-square or tri-cube (Gollini et al., 2015).

The local-likelihood estimator, obtained by maximising (9), of the regression coefficients $\boldsymbol{\beta}$ at the query location s is given by

$$\widehat{\boldsymbol{\beta}}(s) = (X^\top W(s) X)^{-1} X^\top W(s) Y, \tag{10}$$

where $W(s)$ is an $n \times n$ diagonal matrix of weights with i-th diagonal entry $K(s, s_i)$.

To obtain local estimates of model parameters in the simulation study, we have used a Gaussian kernel. In fact, the kernel function is not the crucial factor in the GWR analysis. In contrast, the bandwidth has a higher influence on the estimates.

The optimal bandwidth for GWR is usually selected by the lowest AICc, which is given by

$$\mathrm{AICc} = 2n\log(\tau^2) + n\log(2\pi) + \frac{n^2 + n\,\mathrm{tr}(S)}{n - 2 - \mathrm{tr}(S)}, \tag{11}$$

where S is the matrix with the i-th row given by $X_i(X^\top W(s_i) X)^{-1} X^\top W(s_i)$ (Evans et al., 2020), and $\mathrm{tr}(\cdot)$ is the trace of a square matrix returning the sum of the elements on the main diagonal. Alternatively, as suggested by Rakshit et al. (2020), it can be chosen according to the experimental design such that the local regressions are performed based on data covering the full range of treatments.

2.3. Performance evaluation

To compare the performances of randomised and systematic designs in terms of accurate estimation of the model coefficients using GWR, we use the mean squared errors (MSEs) corresponding to all coefficient estimates. The MSE for a coefficient was computed by first taking the differences between the true coefficient, specified in model (3), and the spatially varying estimates of that coefficient produced by GWR, and then averaging these squared differences across all the grid points, shown in equation (12). The lower the MSE, the better the design's performance.

The MSE corresponding to the estimation of spatially varying β_j is given by

$$\mathrm{MSE}_j = \frac{1}{n} \sum_{i=1}^{n} \left((b_j + u_{ji}) - \widehat{\beta}_{ji}\right)^2, \tag{12}$$

where $j = 0, 1$ for a linear response and $j = 0, 1, 2$ for a quadratic response.

3. Simulation study

The simulation study is performed using realistic values for the model parameters, which are selected based on the analysis results of a real-life data recorded from a corn field in Las Rosas, Argentina. This data set was originally provided by Anselin et al. (2004) and can be accessed via the `R`-package `agridat`(White and van Evert, 2008). In 2001, a systematic design was used, incorporating six rates of nitrogen: 0, 39, 50.6, 75.4, 99.8, and 124.6 kg/ha, in three replicates. Each replicate consists of 93 rows and 6 columns after data preprocessing; see Rakshit et al. (2020) for further details about the preprocessing steps. The unit of yield is quintals per hectare.

Studies by Rakshit et al. (2020); Cao et al. (2022) suggest that the yield produced by the maximum nitrogen rate of 124.6 kg/ha may be improved by using a higher rate. Thus, we have made some adjustments while selecting the nitrogen rates for our simulation study. We use five evenly-spaced nitrogen rates: 0, 35, 70, 105, and 140 kg/ha. Additionally, we increase the number of replicates from three to four. Consequently, the final layout of the trial used in the simulation consists of 93 rows and 20 columns. Examples of a randomised design, which uses different orders of treatment in each replicate, and a systematic design, which uses the same order of treatment in all replicates, for this layout are presented in Figure 1.

We investigate all possible combinations of the following factors: (i) types of design with two levels, namely, randomised and systematic; (ii) response relationship with two levels, namely, linear and quadratic; (iii) correlation coefficients corresponding to the random effects within each plot with two levels, namely, low and high; (iv) spatial variation between grid points with three levels, namely, identity (no spatial trend), AR1 ⊗ AR1, and Matérn form. This results in 24 unique combinations. For each combination, we simulated yield data and computed local estimates of regression coefficients using GWR for three bandwidth values of 5, 9 and the optimum value selected by AICc. For a systematic design in our simulation study, all the treatment levels (five nitrogen levels) can be covered by the bandwidth of 5, making it adequate for inference

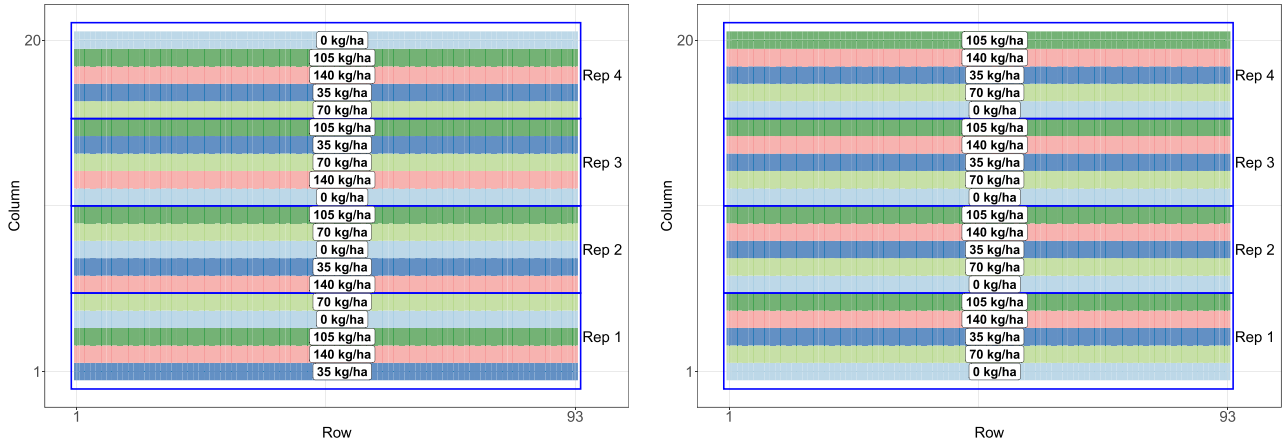

Fig. 1. The nitrogen treatments with five levels (0, 35, 70, 105 and 140 kg/ha) randomly (*left*) and systematically (*right*) allocated into strips in each replicate block.

based on a quadratic response model. On the other hand, the bandwidth of 9 may be necessary to cover all possible treatment levels in a randomised design. In particular, if identical treatments are positioned at the far left edge of the first replicate block and at the far right edge of the second replicate block, a bandwidth smaller than 9 would result in GWR estimates computed using only the treatments between these boundaries, thereby missing the treatment levels at the extremes.

To specify the linear relationship in the simulation study, we consider the values of 65 and 0.05 for the global intercept b_0 and slope b_1 coefficients, respectively, in model (3). The variances of the coefficients $\boldsymbol{u}_i$ are set to 5 for σ_{u_0} and 0.01 for σ_{u_1}. These parameters are chosen according to the estimates reported by Cao et al. (2022). For the AR1 $\otimes$ AR1 covariance matrix in (6), the two correlation parameters ρ_c and ρ_r are set to 0.15 and 0.50, respectively. We assume a higher correlation in the row direction because the crop is traditionally sown and harvested along the column direction, and the correlation is higher in the direction perpendicular to the sowing direction (Marchant et al., 2019). For the Matérn covariance matrix (7), we set the value of the variance parameter σ_d^2 to 1, the value of the parameter r to 1, and the value of the parameter ν to 3/2. After drawing samples of $\boldsymbol{u}$ from $\mathcal{N}(0, \Sigma_u)$, the spatially varying coefficients $\boldsymbol{\beta}_0$ and $\boldsymbol{\beta}_1$ are specified using the relations $\boldsymbol{\beta}_0 = b_0 + \boldsymbol{u}_0$ and $\boldsymbol{\beta}_1 = b_1 + \boldsymbol{u}_1$.

For the quadratic relationship, we consider the values of 65, 0.05 and $-$ 0.0003 for the coefficients b_0, b_1, and b_2, respectively. These choices make the response curve concave down. For the variance components, we set to 5 for σ_{u_0}, 0.01 for σ_{u_1}, and 0.0001 for σ_{u_2}. The rest of the parameters left unchanged. Consequently, the true spatially varying coefficients are $\boldsymbol{\beta}_0 = b_0 + \boldsymbol{u}_0$, $\boldsymbol{\beta}_1 = b_1 + \boldsymbol{u}_1$, and $\boldsymbol{\beta}_2 = b_2 + \boldsymbol{u}_2$ for the quadratic model.

Figure 2 illustrates the global yield response to Nitrogen for the linear and quadratic relationships.

To summarise, the simulated yield response is obtained by

$$\begin{cases} \text{Linear} & y_i = b_0 + u_{0i} + (b_1 + u_{1i})N_i + e_i \\ \text{Quadratic} & y_i = b_0 + u_{0i} + (b_1 + u_{1i})N_i + (b_2 + u_{2i})N_i^2 + e_i \end{cases} \tag{13}$$

where N_i is the nitrogen rate, $e_i \sim \mathcal{N}(0, 1)$ is the error term at grid i, $i = 1, \ldots, n$.

4. Results

In this section, we assess the performances of randomised and systematic designs in terms of their utility to accurately estimate the model parameters for both linear and quadratic response models. To this end, we perform 1000 simulations of each of the 24 scenarios, described in the previous section. In each simulation, we first generate the coefficients for all grids and then apply the treatment in each grid to calculate the yield value using the model coefficients. For the treatment order in each iteration, we randomly picked an order of treatments for a single replicate and repeated this sequence across all other replicates to construct a systematic design. For a randomised design, all replicates have random orders of the treatments.

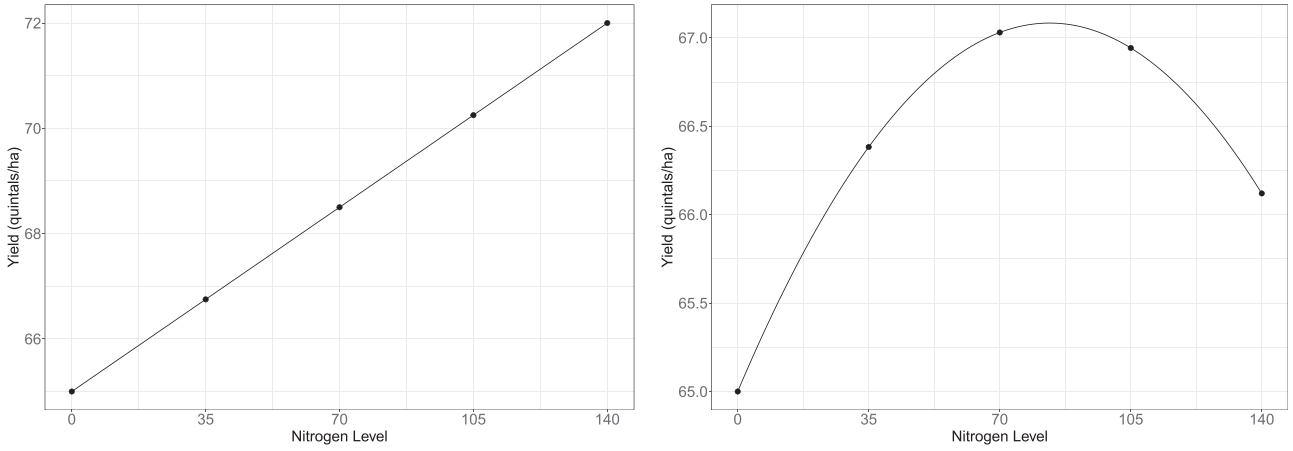

Fig. 2. The global linear relationship of yield and nitrogen is $y = 65 + 0.05N$ (*left*), and the global quadratic relationship between yield and nitrogen is $y = 65 + 0.05N - 0.003N^2$ (*right*).

4.1. Comparison based on mean squared errors

Figures 3 and 4 show the results of linear models for the cases of low ($\epsilon = 1$) and high ($\epsilon = 0.1$) correlations, respectively, while Figures 5 and 6 show the results of quadratic models for the same low and high correlations, respectively. To specify the covariance matrix V_s used in producing the results in these figures, we use the following labels: (i) "NS" for the identity matrix representing no spatial correlation, (ii) "AR1" for AR1(0.15) $\otimes$ AR1(0.5), and (iii) "Matern" for Matérn covariance with $\nu = 3/2$. Note that the model parameters and their corresponding MSEs are small values, and this makes it difficult to compare the MSEs of different scenarios using the original scale of MSE values. Therefore, to enhance clarity in visualisation and comparison, we have multiplied the MSEs of $\boldsymbol{\beta}_1$ and $\boldsymbol{\beta}_2$ by 10^4 and 10^8, respectively, in the figures presented below.

For the linear response model, both randomised and systematic designs perform similarly, particularly for the case NS. Figure 3 shows that the MSE corresponding to $\widehat{\boldsymbol{\beta}}_0$ for all bandwidths are fairly similar for both designs without spatial correlation. However, when a spatial covariance matrix is incorporated in the model, the MSE results, presented also in Tables 1 and 2, in the figures below show that the MSE medians corresponding to $\widehat{\boldsymbol{\beta}}_1$ for AR1 $\otimes$ AR1 and Matérn cases are lower for the systematic design.

For the quadratic response model, Figures 5 and Figures 6 show that the GWR estimates of both $\boldsymbol{\beta}_1$ and $\boldsymbol{\beta}_2$ based on fixed bandwidths of 5 and 9 for systematic designs outperform the estimates obtained for randomised designs when spatial correlation ("AR1" and "Matern") is present in yield data. Using the AICc optimal bandwidth, GWR successfully estimates the intercepts $\boldsymbol{\beta}_0$ but fails to accurately estimate linear and quadratic coefficients $\boldsymbol{\beta}_1$ and $\boldsymbol{\beta}_2$, resulting in MSEs that are relatively larger than those obtained using a fixed bandwidth. Overall, the results of our simulation study indicate that the systematic designs are superior to randomised designs in enabling accurate and precise estimation of spatially varying treatment effects, especially when the response model is a quadratic function of the treatment levels.

Moreover, MSE comparisons reveal that the choice of bandwidth may influence the relative performance of the two designs differently depending on whether the intercept coefficient or the slope coefficients are being estimated. Differences in relative performance are also observed for different forms of spatial covariance matrices considered in the simulation scenarios. In scenarios without spatial variation, when estimating $\boldsymbol{\beta}_0$, $\boldsymbol{\beta}_1$ and $\boldsymbol{\beta}_2$, the AICc-selected bandwidths produce the lowest MSE medians. In contrast, when spatial variation is present (utilising either AR1 $\otimes$ AR1 or Matérn covariance structures), the bandwidth of 9 consistently produces the most accurate estimates of $\boldsymbol{\beta}_1$ and $\boldsymbol{\beta}_2$, outperforming the estimates obtained using either the bandwidth of 5 or the one chosen by AICc. Tables 1 and Tables 2 present the median MSEs corresponding to the parameter estimation for the linear response model in the two scenarios of low ($\epsilon = 1$) and high ($\epsilon = 0.1$) correlations, respectively.

Tables 3 and 4 present the median MSEs corresponding to the estimation of quadratic response models for the two scenarios of low ($\epsilon = 1$) and high ($\epsilon = 0.1$) correlations, respectively.

4.2. Comparison of density plot

Figure 7 illustrate the density plots comparing the true coefficients of β_0, β_1, and β_2 with their estimates derived from both randomised and systematic designs with Matérn covariance and low within-grid correlation and fitted by GWR with bandwidth 9. The plots reveal that the true coefficients are well-represented by the GWR estimates, with the systematic design showing slightly tighter distributions compared to the randomised design of $\widehat{\beta}_1$ and $\widehat{\beta}_2$. This suggests the systematic design provides more precise estimates under the given conditions.

4.3. An example of optimal nitrogen maps

In practice, growers are more interested in the prescription map that tells them where the appropriate amount of nitrogen to apply in each part of the paddock. With the application of GWR, we can find the local variations in crop needs, allowing for more precise and efficient nitrogen application. Each grid of the paddock receives the optimal amount of

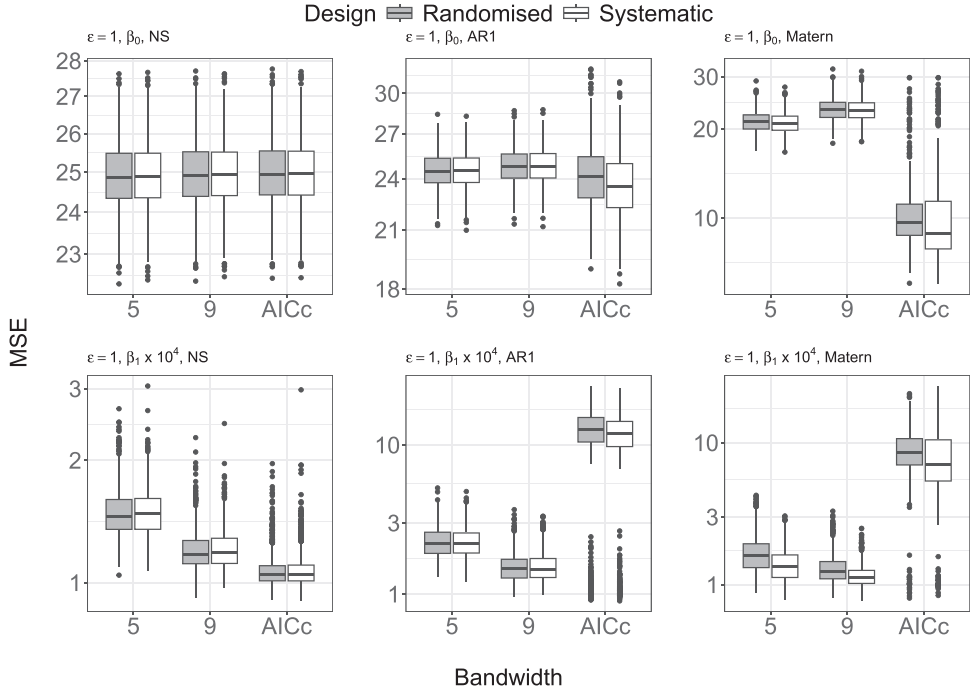

Fig. 3. Boxplots of MSE for $\widehat{\boldsymbol{\beta}}_0$ and $\widehat{\boldsymbol{\beta}}_1$ in GWR models using different bandwidths for the simulated data with a linear response. The simulated data had different spatial covariance matrices (NS, AR1 $\otimes$ AR1 and Matérn) and a low correlation between the parameters ($\epsilon = 1$).

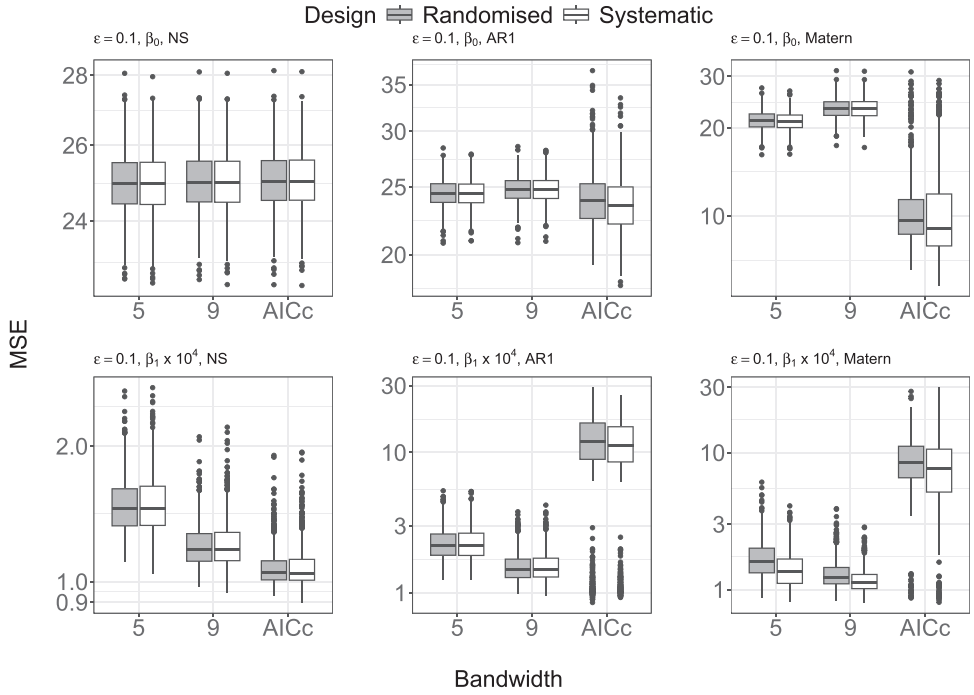

Fig. 4. Boxplots of MSE for $\widehat{\beta}_0$ and $\widehat{\beta}_1$ in GWR models using different bandwidths for the simulated data with a linear response. The simulated data had different spatial covariance matrices (NS, AR1 $\otimes$ AR1 and Matérn) and a high correlation between the parameters ($\epsilon = 0.1$).

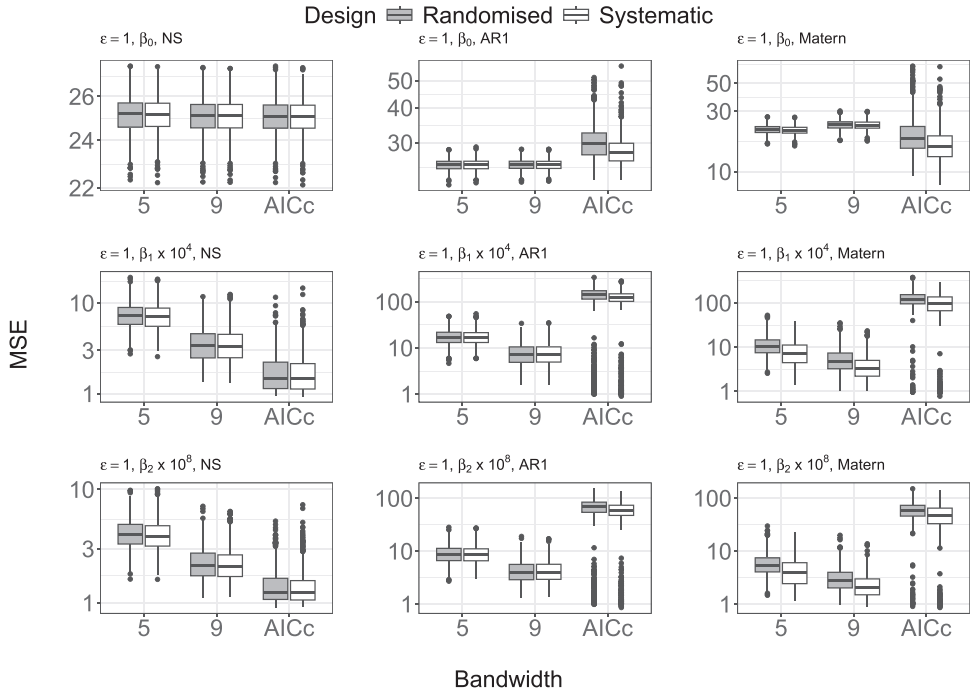

Fig. 5. Boxplots of MSE for $\widehat{\beta}_0$, $\widehat{\beta}_1$ and $\widehat{\beta}_2$ in GWR models using different bandwidths for the simulated data with a quadratic response. The simulated data had different spatial covariance matrices (NS, AR1 $\otimes$ AR1 and Matérn) and a low correlation amongst the parameters ($\epsilon = 1$).

fertiliser. Consequently, this leads to improved crop yields, reduced investment cost and high profit.

Figure 8 is the simulated crop yield map with the assumption of a quadratic response curve and Matérn spatial covariance and low within-grid correlation. These two yield maps have the same coefficients but different yields due to different treatment layouts.

Figure 9 illustrates an example of the optimal Nitrogen rate (kg/ha) map estimated by GWR with a bandwidth of 9 using the above yield data. The optimal rate at grid i is given by $\widehat{N}_i = -\widehat{\beta}_{1i}/(2\widehat{\beta}_{2i})$ with constraints between 0 and 140, $i = 1, \ldots, n$. For the randomised design, GWR underestimated the right part of the paddock. On the contrary, the estimated map from the systematic design is more consistent.

Table 1
Median MSE of GWR coefficient estimates for a linear response when the correlation between the parameters is low ($\epsilon = 1$).

Linear Response with $\epsilon = 1$		Randomised Design			Systematic Design		
V_s	Coefficients				Bandwidth		
		5	9	AICc	5	9	AICc
NS	$\widehat{\beta}_0$	**24.868**†	24.927	24.952	24.883	24.931	24.953
	$\widehat{\beta}_1(\times 10^4)$	1.458	1.175	1.048	1.479	1.185	**1.045**†
AR1	$\widehat{\beta}_0$	24.471	24.807	24.134	24.513	24.788	**23.538**†
	$\widehat{\beta}_1(\times 10^4)$	2.178	1.484	12.744	2.173	**1.463**†	11.922
Matern	$\widehat{\beta}_0$	21.125	23.215	9.667	20.928	23.100	**8.871**†
	$\widehat{\beta}_1(\times 10^4)$	1.600	1.232	8.591	1.343	**1.123**†	7.030

† Indicates the smallest MSE for the row.

Table 2
Median MSE of GWR coefficient estimates of linear response when the correlation between the parameters is high ($\epsilon = 0.1$).

Linear Response with $\epsilon = 0.1$		Randomised Design			Systematic Design		
V_s	Coefficients				Bandwidth		
		5	9	AICc	5	9	AICc
NS	$\widehat{\beta}_0$	**24.964**†	25.000	25.018	24.970	25.006	25.031
	$\widehat{\beta}_1(\times 10^4)$	1.455	1.181	1.047	1.456	1.180	**1.044**†
AR1 ⊗ AR1	$\widehat{\beta}_0$	24.490	24.773	23.928	24.457	24.780	**23.524**†
	$\widehat{\beta}_1(\times 10^4)$	2.168	**1.464**†	12.014	2.159	1.472	11.153
Matérn	$\widehat{\beta}_0$	21.247	23.376	9.668	21.100	23.330	**9.093**†
	$\widehat{\beta}_1(\times 10^4)$	1.596	1.233	8.518	1.359	**1.129**†	7.676

† Indicates the smallest MSE for the row.

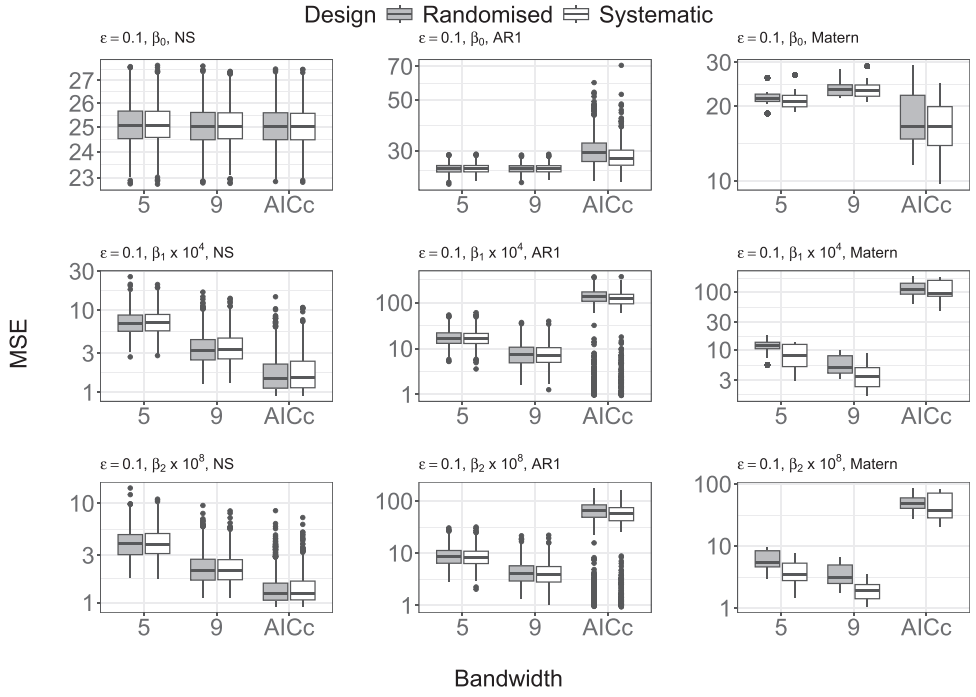

Fig. 6. Boxplots of MSE for $\widehat{\beta}_0$, $\widehat{\beta}_1$ and $\widehat{\beta}_2$ in GWR models using different bandwidths for the simulated data with a quadratic response. The simulated data had different spatial covariance matrices (NS, AR1 ⊗ AR1 and Matérn) and a high correlation amongst the parameters ($\epsilon = 0.1$).

5. Discussion

Agronomists and biometricians generally prefer randomised designs for OFEs. This is likely due to their experience with small-plot experiments, where randomised designs are employed. Our simulation study shows that a systematic design performs either superiorly or similarly to a randomised design for the purpose of creating a spatially varying optimal treatment map. The primary differentiating factors include the response type and the spatial covariance model, while the correlation amongst the treatment coefficients is not found to be important. These factors can be assessed by farmers or agronomists beforehand, and based on their assessment, an informed decision can be made about the appropriate design that should be used. Given that a systematic design is easier to implement and presents few drawbacks when used to create a

Table 3
Median MSE of GWR coefficient estimates of quadratic response when the correlation amongst the parameters is low ($\epsilon = 1$).

Quadratic Response with $\epsilon = 1$		Randomised Design			Systematic Design		
V_s	Coefficients	Bandwidth			Bandwidth		
		5	9	AICc	5	9	AICc
NS	$\widehat{\beta}_0$	25.184	25.106	25.086	25.172	25.109	**25.072**†
	$\widehat{\beta}_1(\times 10^4)$	7.215	3.385	1.480	7.045	3.297	**1.471**†
	$\widehat{\beta}_2(\times 10^8)$	4.016	2.157	**1.232**†	3.871	2.090	1.243
AR1 ⊗ AR1	$\widehat{\beta}_0$	25.012	**25.005**†	29.797	25.008	25.013	27.712
	$\widehat{\beta}_1(\times 10^4)$	16.741	7.1907	146.097	16.730	**7.1906**†	123.256
	$\widehat{\beta}_2(\times 10^8)$	8.601	3.979	70.112	8.595	**3.933**†	59.913
Matérn	$\widehat{\beta}_0$	21.503	23.470	18.331	21.305	23.359	**15.800**†
	$\widehat{\beta}_1(\times 10^4)$	10.397	4.790	121.474	7.368	**3.276**†	98.902
	$\widehat{\beta}_2(\times 10^8)$	5.470	2.808	58.626	3.912	**2.068**†	47.653

† Indicates the smallest MSE for the row.

Table 4
Median MSE of GWR coefficient estimates of quadratic response when the correlation amongst the parameters is high ($\epsilon = 0.1$).

Quadratic Response with $\epsilon = 0.1$		Randomised Design			Systematic Design		
V_s	Coefficients	Bandwidth			Bandwidth		
		5	9	AICc	5	9	AICc
NS	$\widehat{\beta}_0$	25.076	25.036	25.017	25.076	**25.006**†	25.013
	$\widehat{\beta}_1(\times 10^4)$	6.974	3.281	**1.473**†	7.011	3.326	1.494
	$\widehat{\beta}_2(\times 10^8)$	3.900	2.093	**1.224**†	3.888	2.114	1.225
AR1 ⊗ AR1	$\widehat{\beta}_0$	**24.993**†	25.051	29.454	25.027	25.032	27.809
	$\widehat{\beta}_1(\times 10^4)$	16.835	7.350	137.643	16.678	**7.220**†	123.024
	$\widehat{\beta}_2(\times 10^8)$	8.547	4.065	65.609	8.413	**3.955**†	57.375
Matérn	$\widehat{\beta}_0$	21.542	23.376	**16.560**†	20.837	23.039	16.630
	$\widehat{\beta}_1(\times 10^4)$	11.864	4.953	108.094	8.248	**3.532**†	95.428
	$\widehat{\beta}_2(\times 10^8)$	5.389	3.121	48.640	3.506	**1.940**†	38.378

† Indicates the smallest MSE for the row.

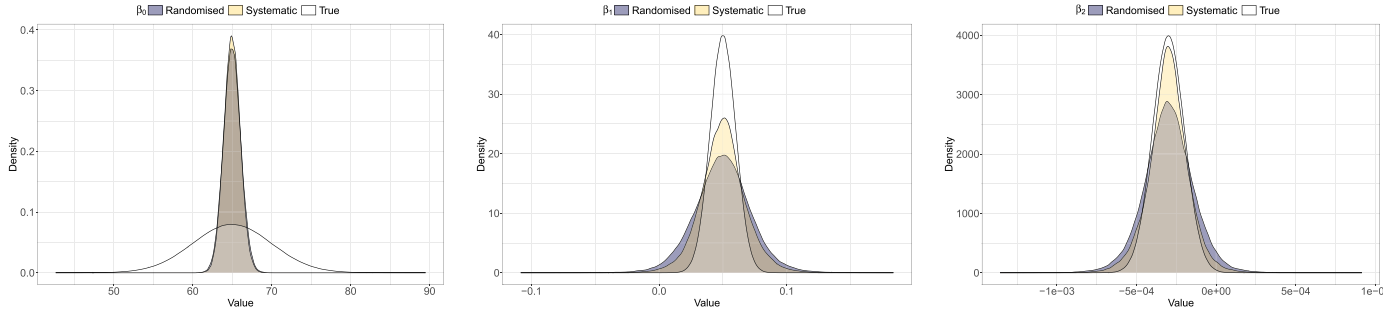

Fig. 7. Density plots comparing the true coefficients of β_0 (left), β_1 (middle), and β_2 (right) with their estimates from GWR with bandwidth 9, based on 1000 simulations.

varying treatment map, the use of systematic designs is recommended for large scale OFEs.

The response type is the main factor to consider when choosing between randomised and systematic designs. When the response is quadratic, systematic designs perform better than randomised designs. Therefore, if an approximately linear response is expected in the field, the choice of the design may be less critical. However, when a nonlinear relationship (such as a quadratic response curve) is expected, a systematic design should be implemented.

Another consideration for agronomists and biometricians when selecting a design is the expected spatial covariance structure in the field. When no spatial structure was simulated, the differences in estimates between the systematic and random design are minimal. This is expected given that if there are no spatial autocorrelations, then the individual query grids are independent, and therefore, the design choice is not important. However, when a first-order auto-regressive structure was simulated, the differences became more pronounced, particularly with a quadratic response, where systematic designs were shown to be superior. The largest difference between the two designs occurred with the Matérn spatial covariance structure, showing a strong preference for systematic designs for quadratic responses and a slight preference for linear responses. Therefore, only when spatial variability is expected to be negligible, the use of a randomised design would be reasonable for quadratic responses. Given the large size of paddocks typically used in OFEs, the assumption of negligible spatial variability is difficult to justify, making a systematic design the recommended choice in practice.

There are major drawbacks found in using AICc for bandwidth selection. The distribution of AICc-selected bandwidths was skewed to 1 and, in a few cases, AICc ended up selecting a bandwidth of 93 (number of rows). The MSEs obtained using AICc-based bandwidths are higher

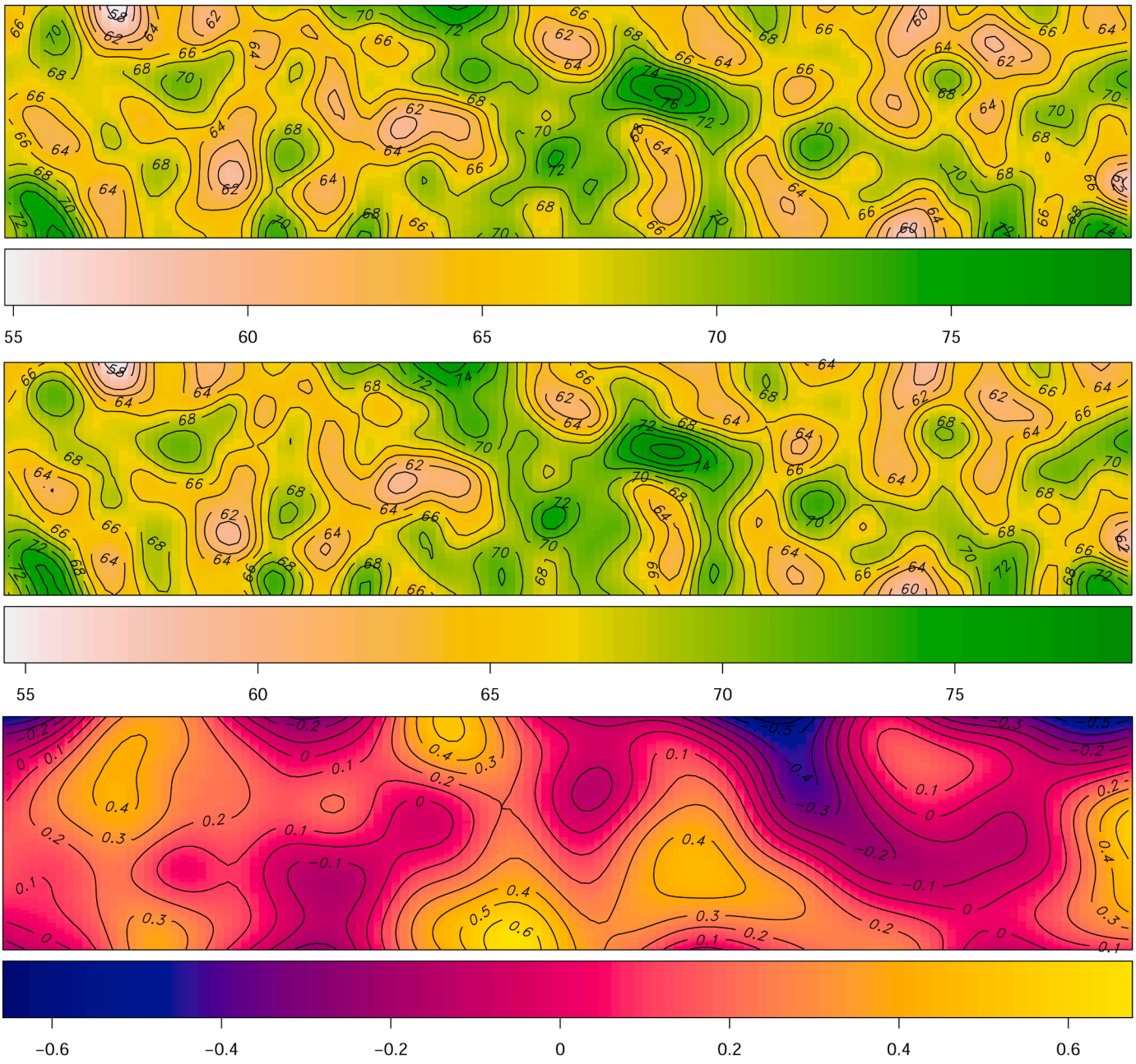

Fig. 8. Simulated yield map of a randomised design (*top*), and a systematic design (*middle*), and the difference of these two designs (*bottom*).

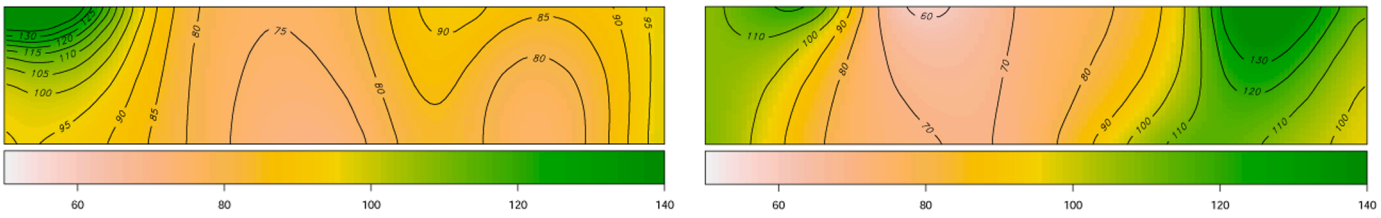

Fig. 9. Optimal Nitrogen rate estimated by GWR from a randomised design (*left*), and a systematic design (*right*).

than those obtained using a fixed bandwidth. Therefore, a fixed bandwidth based on the layout of the experimental design (5 or 9 in this case) is recommended, rather than AICc-based bandwidth. Selecting the bandwidth based on the layout of the experimental design often produces better estimates because it allows us to include all treatment levels in the computation of local estimates using GWR.

Given the scope of the paper, some designs and factors were not considered. Designs such as chequerboard or wave designs have been suggested for on-farm experiments (Bramley et al., 1999); however, these designs were not considered here. Topographical factors (spatial zones) were also not considered in our study.

6. Conclusion

This research offers a number of recommendations for agronomists and biometricians for designing OFE trials.

- We recommend using a systematic design over a randomised design for large strip OFEs when the goal is to produce a spatially varying optimal treatment map for continuous treatments, such as fertiliser rates.
- We strongly recommend using a systematic design when the underlying treatment-response relationship is expected to be non-linear (e.g., a quadratic relationship) in a paddock with considerable spatial variation.
- For analysing data using GWR from a large strip trial, we recommend that analysts use a fixed bandwidth based on the layout of the trial.

CRediT authorship contribution statement

Suman Rakshit: Writing – review & editing, Writing – original draft, Supervision, Methodology, Conceptualization. **Mark Gibberd:** Writing – review & editing, Writing – original draft, Project administration. **Zhanglong Cao:** Writing – review & editing, Writing – original draft, Visualization, Validation, Software, Methodology, Formal analysis. **Julia Easton:** Writing – review & editing, Writing – original draft. **Jordan Brown:** Writing – review & editing, Writing – original draft, Visualization, Methodology, Investigation.

Declaration of Competing Interest

The authors declare that they have no known competing financial interests or personal relationships that could have appeared to influence the work reported in this paper.

Data Availability

Data will be made available on request.

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