Multivariate Process Monitoring and Control with R

Elisa Henning^{1,2,*}, Custodio Cunha Alves^{1,3}, Robert Wayne Samohyl¹

- 1. Federal University of Santa Catarina
- 2. University of Santa Catarina State
- 3. University of Joinville Region
- * Contact author: dma2eh@joinville.udesc.br

Keywords: Control Charts, MCUSUM, MEWMA, Principal Components Analysis

Simultaneously monitoring two or more quality characteristics depends on the development of more specific statistical tools to detect, identify and analyze the major causes of variability that affect the behavior of the production process. The multivariate control charts represent one of these emerging statistical techniques successfully used to monitor simultaneously several correlated characteristics that indicate the quality of a single production process. The use of graphics in the industrial environment has increased in recent years due to many resources of information technology now available to reduce the complexity of modern industrial processes. This article presents some computational routines developed in the GNU R package for the application of statistical control for multivariate processes based on the cumulative sum (MCUSUM) and exponentially weighted moving average (MEWMA). In order to reduce the number of variables Principal Components Analysis (PCA) was adopted making it possible to consider all of the original variables in only two or three dimensions. Thus, most of the variance of the process is represented by the dispersion of the points on the main components. The routines were developed in R in order to facilitate information entry to produce clear graphics and to return the maximum amount of information needed for process monitoring. The routines were applied successfully to data in the literature. While these routines can still be improved upon, we can conclude that the R environment is an important alternative for the diagnosis and monitoring of multivariate industrial processes.

References

- Henning, E., Alves, C. C; Samohyl, R. W (2008). The development of graphics and control MCUSUM environment MEWMA in R as an alternative procedure for statistical analysis of multivariate processes. ENEGEP 2008 (Rio de Janeiro, Brazil), pp. 1-10.
- Jackson, J.E (1980). Principal Components and factor analysis: Part I. Journal of Quality Technology, 12 (4), 201-213.

Montgomery, D. C (2004). Introduction to Statistical Quality Control. LTC Editora, 4th edition. Rio de Janeiro.