1. EDA

```
_EDA Introduction
   1. What is EDA?
     How Does EDA differ from Classical Data Analysis?

    Model

     2. Focus
    Techniques
    4. Rigor
    5. Data Treatment
    Assumptions
  3. How Does EDA Differ from Summary Analysis?
  4. What are the EDA Goals?
  5. The Role of Graphics
  An EDA/Graphics Example
  7. General Problem Categories
2. EDA Assumptions
  1. Underlying Assumptions
   2. Importance
     Techniques for Testing Assumptions
   1. Interpretation of 4-Plot
   . Consequences

    Consequences of Non-Randomness

    Consequences Related to Distributional Assumptions

EDA Techniques
  1. Introduction
  Analysis Questions
  3. Graphical Techniques: Alphabetic
    1. Autocorrelation Plot

    Autocorrelation Plot: Random Data

    Autocorrelation Plot: Moderate Autocorrelation
    Autocorrelation Plot: Strong Autocorrelation and Autoregressive Model
    Autocorrelation Plot: Sinusoidal Model

    2. Bihistogram
    Block Plot
    4. Bootstrap Plot
    Box-Cox Linearity Plot
    6. Box-Cox Normality Plot
        Box Plot
    8. Complex Demodulation Amplitude Plot
    9. Complex Demodulation Phase Plot
    10. Contour Plot
      1. DOE Contour Plot
    11. DOE Scatter Plot
    12. DOE Mean Plot
13. DOE Standard Deviation Plot
    14. Histogram
       1. Histogram Interpretation: Normal
       2. Histogram Interpretation: Symmetric, Non-Normal, Short-Tailed
       3. Histogram Interpretation: Symmetric, Non-Normal, Long-Tailed
       4. Histogram Interpretation: Symmetric and Bimodal
       5. Histogram Interpretation: Bimodal Mixture of 2Normals
      6. Histogram Interpretation: Skewed (Non-Normal) Right
7. Histogram Interpretation: Skewed (Non-Symmetric) Left
8. Histogram Interpretation: Symmetric with Outlier
    15. Lag Plot
       1. Lag Plot: Random Data
       Lag Plot: Moderate Autocorrelation

    Lag Plot: Strong Autocorrelation and Auto regressiveModel
    Lag Plot: Sinusoidal Models and Outliers

    Linear Correlation Plot
    Linear Intercept Plot
```

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18. Linear Slope Plot
  19. Linear Residual Standard Deviation Plot
  20. Mean Plot
   21. Normal Probability Plot
     1. Normal Probability Plot: Normally Distributed Data
2. Normal Probability Plot: Data Have Short Tails
3. Normal Probability Plot: Data Have Long Tails
4. Normal Probability Plot: Data are Skewed Right
  22. Probability Plot
   23. Probability Plot Correlation Coefficient Plot
  24. Quantile-Quantile Plot
25. Run-Sequence Plot
26. Scatter Plot

    Scatter Plot: No Relationship

    Scatter Plot: Strong Linear (positive correlation) Relationship
    Scatter Plot: Strong Linear (negative correlation) Relationship

     4. Scatter Plot: Exact Linear (positive correlation) Relationship
     5. Scatter Plot: Quadratic Relationship
6. Scatter Plot: Exponential Relationship
7. Scatter Plot: Sinusoidal Relationship (damped)
8. Scatter Plot: Variation of Y Does Not Depend on X (homoscedastic)
9. Scatter Plot: Variation of Y Does Depend on X (heteroscedastic)
     10. Scatter Plot: Outlier
     11. Scatterplot Matrix
     12. Conditioning Plot
  27. Spectral Plot

    Spectral Plot: Random Data
    Spectral Plot: Strong Autocorrelation and Autoregressive Model
    Spectral Plot: Sinusoidal Model

   28. Standard Deviation Plot
   29. Star Plot
   30. Weibull Plot
  31. Youden Plot
  1. DOE Youden Plot
32. 4-Plot
33. 6-Plot
   Graphical Techniques: By Problem Category
Quantitative Techniques
   1. Measures of Location
  Confidence Limits for the Mean
  3. Two-Sample t-Test for Equal Means
   1. Data Used for Two-Sample t-Test
4. One-Factor ANOVA
   5. Multi-factor Analysis of Variance
  6. Measures of Scale
  7. Bartlett's Test
  8. Chi-Square Test for the Standard Deviation
     1. Data Used for Chi-Square Test for the Standard Deviation
  9. F-Test for Equality of Two Standard Deviations
10. Levene Test for Equality of Variances
11. Measures of Skewness and Kurtosis
  12. Autocorrelation
  13. Runs Test for Detecting Non-randomness
  14. Anderson-Darling Test
  15. Chi-Square Goodness-of-Fit Test
  16. Kolmogorov-Smirnov Goodness-of-Fit Test
  17. Grubbs' Test for Outliers
18. Yates Analysis
1. Defining Models and Prediction Equations
      2. Important Factors
6. Probability Distributions
  1. What is a Probability Distribution
  2. Related Distributions
  3. Families of Distributions
   4. Location and Scale Parameters
   5. Estimating the Parameters of a Distribution
```

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1. Method of Moments
      Maximum Likelihood
      Least Squares
    4. PPCC and Probability Plots6. Gallery of Distributions
       1. Normal Distribution
2. Uniform Distribution
      3. Cauchy Distribution
      4. t Distribution
      F Distribution
      6. Chi-Square Distribution
      7. Exponential Distribution
      8. Weibull Distribution
9. Lognormal Distribution
      10. Fatique Life Distribution
      11. Gamma Distribution
      12. Double Exponential Distribution
      13. Power Normal Distribution
      14. Power Lognormal Distribution
      15. Tukey-Lambda Distribution
16. Extreme Value Type I Distribution
      17. Beta Distribution
      18. Binomial Distribution
      19. Poisson Distribution
    7. Tables for Probability Distributions
      1. Cumulative Distribution Function of the Standard Normal Distribution

    Upper Critical Values of the Student's-t Distribution
    Upper Critical Values of the F Distribution

      4. Critical Values of the Chi-Square Distribution
      Critical Values of the t* Distribution
      6. Critical Values of the Normal PPCC Distribution
4. EDA Case Studies
  1. Case Studies Introduction
  2. Case Studies
    1. Normal Random Numbers
      1. Background and Data
      2. Graphical Output and Interpretation
      3. Quantitative Output and Interpretation
      4. Work This Example Yourself
    2. Uniform Random Numbers

    Background and Data

      2. Graphical Output and Interpretation
      3. Quantitative Output and Interpretation
      4. Work This Example Yourself
    3. Random Walk

    Background and Data

      2. Test Underlying Assumptions
      3. Develop A Better Model
      4. Validate New Model
      Work This Example Yourself
    4. Josephson Junction Cryothermometry
      1. Background and Data
      2. Graphical Output and Interpretation
      3. Quantitative Output and Interpretation
      4. Work This Example Yourself
    Beam Deflections
      1. Background and Data
      2. Test Underlying Assumptions
      3. Develop a Better Model
      4. Validate New Model
      5. Work This Example Yourself
    Filter Transmittance
      1. Background and Data
      2. Graphical Output and Interpretation
      3. Quantitative Output and Interpretation
```

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4. Work This Example Yourself
     Standard Resistor
       1. Background and Data
       2. Graphical Output and Interpretation
       3. Quantitative Output and Interpretation
       4. Work This Example Yourself
     8. Heat Flow Meter 1
       1. Background and Data
       2. Graphical Output and Interpretation
       3. Quantitative Output and Interpretation
       4. Work This Example Yourself

    Fatigue Life of Aluminum Alloy Specimens
    Background and Data

       2. Graphical Output and Interpretation
     10. Ceramic Strength

    Background and Data

       2. Analysis of the Response Variable
       3. Analysis of the Batch Effect

    Analysis of the Lab Effect
    Analysis of Primary Factors

       6. Work This Example Yourself
   3. References For Chapter 1: EDA
2. Measurement Process Characterization
 1. Characterization
   1. What are the issues for characterization?

    Purpose

     Reference base
     3. Bias and Accuracy
     4. Variability
   2. What is a check standard?

    Assumptions

     Data collection
     Analysis
 2. Statistical control of a measurement process
   1. What are the issues in controlling the measurement process?
   2. How are bias and variability controlled?
     1. Shewhart control chart
       1. EWMA control chart
     2. Data collection
     3. Monitoring bias and long-term variability
     4. Remedial actions
   3. How is short-term variability controlled?
     1. Control chart for standard deviations
     2. Data collection
     3. Monitoring short-term precision
     4. Remedial actions
 3. Calibration
   1. Issues in calibration

    Reference base

     Reference standards
   2. What is artifact (single-point) calibration?
   3. What are calibration designs?

    Elimination of special types of bias
    Left-right (constant instrument) bias
    Bias caused by instrument drift

     2. Solutions to calibration designs
       1. General matrix solutions to calibration designs
     Uncertainties of calibrated values
       1. Type A evaluations for calibration designs
       Repeatability and level-2 standard deviations

    Combination of repeatability and level-2 standard deviations
    Calculation of standard deviations for 1,1,1,1 design
```

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Type B uncertainty
    Expanded uncertainties
4. Catalog of calibration designs

    Mass weights

    1. Design for 1,1,1
2. Design for 1,1,1,1
3. Design for 1,1,1,1,1
4. Design for 1,1,1,1,1,1
    Design for 2,1,1,1
    6. Design for 2,2,1,1,1
    7. Design for 2,2,2,1,1
8. Design for 5,2,2,1,1,1
9. Design for 5,2,2,1,1,1,1
    11. Design for 5,3,2,1,1,1,1
    12. Design for 5,3,2,2,1,1,1
    13. Design for 5,4,4,3,2,2,1,1
    14. Design for 5,5,2,2,1,1,1,1
    15. Design for 5,5,3,2,1,1,1
    16. Design for 1,1,1,1,1,1,1,1 weights 17. Design for 3,2,1,1,1 weights 18. Design for 10 and 20 pound weights
  2. Drift-elimination designs for gage blocks
    1. Doiron 3-6 Design
    2. Doiron 3-9 Design
    3. Doiron 4-8 Design
    4. Doiron 4-12 Design
5. Doiron 5-10 Design
    6. Doiron 6-12 Design
    7. Doiron 7-14 Design
    8. Doiron 8-16 Design
    9. Doiron 9-18 Design
    10. Doiron 10-20 Design
    11. Doiron 11-22 Design
  3. Designs for electrical quantities
    1. Left-right balanced design for 3 standard cells
    2. Left-right balanced design for 4 standard cells
    Left-right balanced design for 5 standard cells
    Left-right balanced design for 6 standard cells
    Left-right balanced design for 4 references and 4 test items
    6. Design for 8 references and 8 test items
    7. Design for 4 reference zeners and 2 test zeners
    8. Design for 4 reference zeners and 3 test zeners
    9. Design for 3 references and 1 test resistor
    10. Design for 4 references and 1 test resistor

    Roundness measurements

    Single trace roundness design

    Multiple trace roundness designs

    Designs for angle blocks
    Design for 4 angle blocks
    Design for 5 angle blocks

    3. Design for 6 angle blocks
  6. Thermometers in a bath
  7. Humidity standards
   1. Drift-elimination design for 2 reference weights and 3cylinders
5. Control of artifact calibration

    Control of precision
    Example of control chart for precision

  Control of bias and long-term variability
    1. Example of Shewhart control chart for mass calibrations
    2. Example of EWMA control chart for mass calibrations
6. Instrument calibration over a regime

    Models for instrument calibration

  Data collection
  Assumptions for instrument calibration
  4. What can go wrong with the calibration procedure
```

```
1. Example of day-to-day changes in calibration
     5. Data analysis and model validation

    Data on load cell #32066

    6. Calibration of future measurements
7. Uncertainties of calibrated values
1. Uncertainty for quadratic calibration using propagation of error
2. Uncertainty for linear calibration using check standards
       3. Comparison of check standard analysis and propagation of error
  7. Instrument control for linear calibration
     1. Control chart for a linear calibration line
4. Gauge R & R studies
  1. What are the important issues?
  2. Design considerations
  3. Data collection for time-related sources of variability
     1. Simple design
     2. 2-level nested design
     3. 3-level nested design
  4. Analysis of variability

    Analysis of repeatability
    Analysis of reproducibility

     3. Analysis of stability
       1. Example of calculations
  5. Analysis of bias
     1. Resolution
     2. Linearity of the gauge
     3. Drift
     4. Differences among gauges
     5. Geometry/configuration differences
     6. Remedial actions and strategies
  6. Quantifying uncertainties from a gauge study
5. Uncertainty analysis
  1. Issues
      Approach

    Steps

  3. Type A evaluations
     1. Type A evaluations of random components
       1. Type A evaluations of time-dependent effects
       2. Measurement configuration within the laboratory
     Material inhomogeneity
     1. Data collection and analysis
3. Type A evaluations of bias
1. Inconsistent bias
2. Consistent bias
3. Bias with sparse data
  4. Type B evaluations
    1. Standard deviations from assumed distributions

    Propagation of error considerations
    Formulas for functions of one variable
    Formulas for functions of two variables
    Propagation of error for many variables

  6. Uncertainty budgets and sensitivity coefficients
     1. Sensitivity coefficients for measurements on the test item
     2. Sensitivity coefficients for measurements on a check standard
  3. Sensitivity coefficients for measurements from a 2-level design 4. Sensitivity coefficients for measurements from a 3-level design 5. Example of uncertainty budget 7. Standard and expanded uncertainties
    1. Degrees of freedom
  8. Treatment of uncorrected bias
     1. Computation of revised uncertainty
Case studies
  1. Gauge study of resistivity probes
     1. Background and data
```

```
1. Database of resistivity measurements
     2. Analysis and interpretation
     3. Repeatability standard deviations
     4. Effects of days and long-term stability
     5. Differences among 5 probes
     6. Run gauge study example using Dataplot
    7. Dataplot macros
  2. Check standard for resistivity measurements
     1. Background and data
      1. Database for resistivity check standard
     Analysis and interpretation
      1. Repeatability and level-2 standard deviations
     3. Control chart for probe precision
     4. Control chart for bias and long-term variability
     Run check standard example yourself
    6. Dataplot macros
  3. Evaluation of type A uncertainty
     1. Background and data

    Database of resistivity measurements

      2. Measurements on wiring configurations
     2. Analysis and interpretation
      1. Difference between 2 wiring configurations
     3. Run the type A uncertainty analysis using Dataplot
     4. Dataplot macros
  4. Evaluation of type B uncertainty and propagation of error
7. References
3. Production Process Characterization
 1. Introduction to Production Process Characterization
   1. What is PPC?
   2. What are PPC Studies Used For?
   Terminology/Concepts

    Distribution (Location, Spread and Shape)

     2. Process Variability
      1. Controlled/Uncontrolled Variation
     Propagating Error
     4. Populations and Sampling
     Process Models
     6. Experiments and Experimental Design
   4. PPC Steps
  . <u>Assumptions / Prerequ</u>isites
    . General Assumptions
    . Continuous Linear Model
    . Analysis of Variance Models (ANOVA)
     1. One-Way ANOVA

    One-Way Value-Splitting

      . Two-Way Crossed ANOVA

    Two-way Crossed Value-Splitting Example

     3. Two-Way Nested ANOVA
      1. Two-Way Nested Value-Splitting Example
     Discrete Models
 3. <u>Data Collectio</u>n for PPC
   l. Define Goals
     Process Modeling
     Define Sampling Plan
     L. Identifying Parameters, Ranges and Resolution
      Choosing a Sampling Scheme
     B. Selecting Sample Sizes
     I. Data Storage and Retrieval
       Assign Roles and Responsibilities
  . Data Analysis for PPC
```

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First Steps
     . Exploring Relationships

    Response Correlations

      Exploring Main Effects
      B. Exploring First Order Interactions
    B. Building Models
      . Fitting Polynomial Models
      2. Fitting Physical Models
     . Analyzing Variance Structure

    Assessing Process Stability

    Assessing Process Capability
    . Checking Assumptions
 Case Studies

    Furnace Case Study

     1. Background and Data
     2. Initial Analysis of Response Variable
     3. Identify Sources of Variation
     4. Analysis of Variance
     5. Final Conclusions
     6. Work This Example Yourself
   2. Machine Screw Case Study
     1. Background and Data
     2. Box Plots by Factors
     Analysis of Variance
     4. Throughput
     Final Conclusions
     6. Work This Example Yourself
 6. References
_____
4. Process Modeling - Detailed Table of Contents
  1. Introduction to Process Modeling
   1. What is process modeling?
    2. What terminology do statisticians use to describe process models?
   3. What are process models used for?

    Estimation

     Prediction
     Calibration
     4. Optimization
   4. What are some of the different statistical methods for model building?

    Linear Least Squares Regression

     2. Nonlinear Least Squares Regression
     3. Weighted Least Squares Regression
     4. LOESS (aka LOWESS)
  !. Underlying Assumptions for Process Modeling

    What are the typical underlying assumptions in process modeling?

    The process is a statistical process.

        The means of the random errors are zero.
      3. The random errors have a constant standard deviation.
      . The random errors follow a normal distribution.
      The data are randomly sampled from the process.
      . The explanatory variables are observed without error
  3. Data Collection for Process Modeling
    I. What is design of experiments (DOE)?
      Why is experimental design important for process modeling?
    3. What are some general design principles for process modeling?
    4. I've heard some people refer to "optimal" designs, shouldn't I use those?
    <u>. How c</u>an I tell if a particular experimental design is good for my
application?
   . Data Analysis for Process Modeling
    l. What are the basic steps for developing an effective process model?
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```
. How do I select a function to describe my process?
      . Incorporating Scientific Knowledge into Function Selection
      . Using the Data to Select an Appropriate Function
      B. Using Methods that Do Not Require Function Specification
    B. <u>How are estimat</u>es of the unknown parameters obtained?
      . Least Squares
      . Weighted Least Squares
    How can I tell if a model fits my data?
      l. How can I assess the sufficiency of the functional part of the model
      . How can I detect non-constant variation across the data?
      B. How can I tell if there was drift in the measurement process?
      4.\, How can I assess whether the random errors are independent from one to
the next?
      o. How can I test whether or not the random errors are distributed normally?
      5. How can I test whether any significant terms are missing or misspecified
in the functional part of the model?
     7. How can I test whether all of the terms in the functional part of the
    are necessary?
   5. If my current model does not fit the data well, how can I improve it?
      L. Updating the Function Based on Residual Plots
        Accounting for Non-Constant Variation Across the Data
        Accounting for Errors with a Non-Normal Distribution
  . Use and Interpretation of Process Models
   1. What types of predictions can I make using the model?

    How do I estimate the average response for a particular set of predictor

ariab<mark>le values?</mark>

    How can I predict the value and and estimate the uncertainty of a single

esponse?
   2. How can I use my process model for calibration?

    Single-Use Calibration Intervals

    . How can I optimize my process using the process model
 6. Case Studies in Process Modeling
   1. Load Cell Calibration
     1. Background & Data
     Selection of Initial Model
     3. Model Fitting - Initial Model
     4. Graphical Residual Analysis - Initial Model
     5. Interpretation of Numerical Output - Initial Model
     6. Model Refinement
     7. Model Fitting - Model #2
     8. Graphical Residual Analysis - Model #2
     9. Interpretation of Numerical Output - Model #2
     10. Use of the Model for Calibration
     11. Work This Example Yourself
   Alaska Pipeline
     1. Background and Data
     2. Check for Batch Effect
     3. Initial Linear Fit
     4. Transformations to Improve Fit and Equalize Variances
     5. Weighting to Improve Fit
     Compare the Fits
     7. Work This Example Yourself
   3. Ultrasonic Reference Block Study
     1. Background and Data

    Initial Non-Linear Fit
    Transformations to Improve Fit

     4. Weighting to Improve Fit
     Compare the Fits
     6. Work This Example Yourself
   4. Thermal Expansion of Copper Case Study

    Background and Data

     Rational Function Models
     Initial Plot of Data
     4. Quadratic/Quadratic Rational Function Model
```

- Cubic/Cubic Rational Function Model
- 6. Work This Example Yourself
- 7. References For Chapter 4: Process Modeling

```
8. <u>Some Useful Functions</u> for Process Modeling
   ._Univariate Functions
    I. Polynomial Functions

    Straight Line

       . Quadratic Polynomial
    2. Rational Functions
       l. Constant / Linear Rational Function
2. Linear / Linear Rational Function
       B. Linear / Quadratic Rational Function
       I. Quadratic / Linear Rational Function
       . Quadratic / Quadratic Rational Function
       Cubic / Linear Rational Function
       <u>. Cubic / Quadratic Rational Funct</u>ion
       Linear / Cubic Rational Function
         Quadratic / Cubic Rational Function
       O. Cubic / Cubic Rational Function
       ll. Determining m and n for Rational Function Model
```

Process Improvement

```
1. Introduction

    What is experimental design?

  2. What are the uses of DOE?
  3. What are the steps of DOE?
```

Assumptions I. Is the measurement system capable? ?. Is the process stable? 3. Is there a simple model Are the model residuals well-behaved?

- 3. Choosing an experimental design
 - What are the objectives?
 - 2. How do you select and scale the process variables?
 - 3. How do you select an experimental design?
 - Completely randomized designs
 Randomized block designs
 - - 1. Latin square and related designs
 - 2. Graeco-Latin square designs
 - 3. Hyper-Graeco-Latin square designs
 - 3. Full factorial designs
 - 1. Two-level full factorial designs
 - 2. Full factorial example
 - 3. Blocking of full factorial designs
 - 4. Fractional factorial designs
 - 1. A 23-1 design (half of a 23)
 - 2. Constructing the 23-1 half-fraction design
 - 3. Confounding (also called aliasing)
 - 4. Fractional factorial design specifications and design resolution
 - 5. Use of fractional factorial designs
 - 6. Screening designs
 - 7. Summary tables of useful fractional factorial designs
 - 5. Plackett-Burman designs
 - 6. Response surface designs
 - Central Composite Designs (CCD)
 - 2. Box-Behnken designs
 - 3. Comparisons of response surface designs
 - 4. Blocking a response surface design
 - 7. Adding centerpoints
 - 8. Improving fractional factorial design resolution

Mirror-Image foldover designs
 Alternative foldover designs

```
9. Three-level full factorial designs
   10. Three-level, mixed-level and fractional factorial designs
. Analysis of DOE data
  . What are the steps in a DOE analysis?
 B. How to model DOE data
 1. How to test and revise DOE models
 5. How to interpret DOE results
 5. How to confirm DOE results (confirmatory runs)
 Examples of DOE'sFull factorial example
    2. Fractional factorial example
    3. Response surface model example
._ Advanced topics
 I. What if classical designs don't work?

    What is a computer-aided design?
    D-Optimal designs

    2. Repairing a design
   How do you optimize a process?
    . Single response case
      1. Single response: Path of steepest ascent
      2. Single response: Confidence region for search path
        Single response: Choosing the step length
Single response: Optimization when there is adequate quadratic fit
Single response: Effect of sampling error on optimal solution
      5. Single response: Optimization subject to experimental region constraints
   2. Multiple response case
      1. Multiple responses: Path of steepest ascent
       . Multiple responses: The desirability approach
      B. Multiple responses: The mathematical programming approach
   What is a mixture design?
    <u>l. Mixture screening desig</u>ns
    2. Simplex-lattice designs
    3. Simplex-centroid designs
    Constrained mixture designs
    . Treating mixture and process variables together
   How can I account for nested variation (restricted randomization)?
 6. What are Taguchi designs?
 What are John's 3/4 fractional factorial designs?
What are small composite designs?
  . An EDA approach to experimental design
    . Ordered data plot
    . DOE scatter plot
    . DOE mean plot
    . Interaction effects matrix plot
    . Block plot
      DOE Youden plot
    . |Effects| plot
      l. Statistical significance
       . Engineering significance
      <u>B. Numerical significan</u>ce

    Pattern significance

     Half-normal probability plot
Cumulative residual standard deviation plot
1. Motivation: What is a Model?
      . Motivation: How do we Construct a Goodness-of-fit Metric for a Model?
      B. Motivation: How do we Construct a Good Model?
      . Motivation: How do we Know When to Stop Adding Terms?
       . Motivation: What is the Form of the Model?
        Motivation: What are the Advantages of the LinearCombinatoric Model?
        Motivation: How do we use the Model to Generate Predicted Values? Motivation: How do we Use the Model Beyond the Data Domain?
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<u> Motivation: What is the Best Confirmation Point for Int</u>erpolation?
        10. Motivation: How do we Use the Model for Interpolation?
        <u>ll. Motivation: Ho</u>w do we Use the Model for Extrapolation´
     10. DOE contour plot
        DUE contour plot
L. How to Interpret: Axes
L. How to Interpret: Contour Curves
L. How to Interpret: Optimal Response Value
        I. How to Interpret: Best Corner
         . How to Interpret: Steepest Ascent/Descent
         . How to Interpret: Optimal Curve
         . How to Interpret: Optimal Setting
Case Studies
   1. Eddy Current Probe Sensitivity Case Study
     1. Background and Data
     2. Initial Plots/Main Effects
     Interaction Effects
     4. Main and Interaction Effects: Block Plots
     Estimate Main and Interaction Effects
     6. Modeling and Prediction Equations
     Intermediate Conclusions
     8. Important Factors and Parsimonious Prediction
     9. Validate the Fitted Model
     10. Using the Fitted Model
     11. Conclusions and Next Step
   12. Work This Example Yourself2. Sonoluminescent Light Intensity Case Study
     1. Background and Data
     2. Initial Plots/Main Effects
     Interaction Effects
     4. Main and Interaction Effects: Block Plots
     5. Important Factors: Youden Plot
     6. Important Factors: |Effects| Plot
7. Important Factors: Half-Normal Probability Plot
8. Cumulative Residual Standard Deviation Plot
     9. Next Step: DOE Contour Plot
     10. Summary of Conclusions
     11. Work This Example Yourself
7. A Glossary of DOE Terminology
8. References
6. Process or Product Monitoring and Control
 1. Introduction
   1. How did Statistical Quality Control Begin?
   2. What are Process Control Techniques?
   3. What is Process Control?
   4. What to do if the process is "Out of Control"?
5. What to do if "In Control" but Unacceptable?
   6. What is Process Capability?
2. Test Product for Acceptability: Lot Acceptance Sampling
   1. What is Acceptance Sampling?
   2. What kinds of Lot Acceptance Sampling Plans (LASPs) are there?
   3. How do you Choose a Single Sampling Plan?
     1. Choosing a Sampling Plan: MIL Standard 105D
     2. Choosing a Sampling Plan with a given OC Curve
   4. What is Double Sampling?
   5. What is Multiple Sampling?
   6. What is a Sequential Sampling Plan?
   7. What is Skip Lot Sampling?

    Univariate and Multivariate Control Charts
    What are Control Charts?
```

```
2. What are Variables Control Charts?
      . Shewhart X-bar and R and S Control Charts
      . Individuals Control Charts
    3. Cusum Control Charts
1. Cusum Average Run Length
4. EWMA Control Charts
What are Attributes Control Charts?
1. Counts Control Charts
      . Proportions Control Charts
    . What are Multivariate Control Charts?
     1. Hotelling Control Charts
2. Principal Components Control Charts
3. Multivariate EWMA Charts
4. Introduction to Time Series Analysis
  1. Definitions, Applications and Techniques
  2. What are Moving Average or Smoothing Techniques?
    1. Single Moving Average
     Centered Moving Average
  3. What is Exponential Smoothing?1. Single Exponential Smoothing2. Forecasting with Single Exponential Smoothing
    3. Double Exponential Smoothing

    Forecasting with Double Exponential Smoothing(LASP)

    Triple Exponential Smoothing
    6. Example of Triple Exponential Smoothing

    Exponential Smoothing Summary
Univariate Time Series Models

    Sample Data Sets

       1. Data Set of Monthly CO2 Concentrations
       2. Data Set of Southern Oscillations
    Stationarity
    Seasonality

    Seasonal Subseries Plot

      . Common Approaches to Univariate Time Series
. Box-Jenkins Models
    6. Box-Jenkins Model Identification

    Model Identification for Southern Oscillations Data

      2. Model Identification for the CO2 Concentrations Data
       Partial Autocorrelation Plot
    7. Box-Jenkins Model Estimation
    8. Box-Jenkins Model Diagnostics
       L. Box-Ljung Test
      . Example of Univariate Box-Jenkins Analysis
    10. Box-Jenkins Analysis on Seasonal Data
  5. Multivariate Time Series Models
    1. Example of Multivariate Time Series Analysis
5. Tutorials
  1. What do we mean by "Normal" data?
  2. What do we do when data are "Non-normal"?
  3. Elements of Matrix Algebra
    1. Numerical Examples
    2. Determinant and Eigenstructure
  4. Elements of Multivariate Analysis
    1. Mean Vector and Covariance Matrix
    2. The Multivariate Normal Distribution
    3. Hotelling's T squared
      1. T2 Chart for Subgroup Averages -- Phase I
      2. T2 Chart for Subgroup Averages -- Phase II
      3. Chart for Individual Observations -- Phase I
       4. Chart for Individual Observations -- Phase II
      5. Charts for Controlling Multivariate Variability
      6. Constructing Multivariate Charts
  5. Principal Components
```

1. Properties of Principal Components

2. Numerical Example

6. Case Studies in Process Monitoring

- Lithography Process
 - 1. Background and Data
 - 2. Graphical Representation of the Data
 - 3. Subgroup Analysis
 - 4. Shewhart Control Chart
 - 5. Work This Example Yourself
- 2. Aerosol Particle Size

 - Background and Data
 Model Identification
 - 3. Model Estimation
 - 4. Model Validation
 - 5. Work This Example Yourself
- 7. References

7. Product and Process Comparisons

Introduction

- 1. What is the scope?
- 2. What assumptions are typically made?
- 3. What are statistical tests?
- Critical values and p values
- 4. What are confidence intervals?
- 5. What is the relationship between a test and a confidence interval?
- 6. What are outliers in the data?
- 7. What are trends in sequential process or product data?
- 2. Comparisons based on data from one process
 - 1. Do the observations come from a particular distribution?
 - 1. Chi-square goodness-of-fit test
 - 2. Kolmogorov- Smirnov test
 - 3. Anderson-Darling and Shapiro-Wilk tests
 - 2. Are the data consistent with the assumed process mean?
 - 1. Confidence interval approach
 - 2. Sample sizes required
 - 3. Are the data consistent with a nominal standard deviation?
 - 1. Confidence interval approach
 - 2. Sample sizes required
 - 4. Does the proportion of defectives meet requirements?
 - 1. Confidence intervals
 - 2. Sample sizes required
 - 5. Does the defect density meet requirements?
 - 6. What intervals contain a fixed percentage of the population values?
 - 1. Approximate intervals that contain most of the population values
 - 2. Percentiles

 - 3. Tolerance intervals for a normal distribution4. Tolerance intervals based on the largest and smallest observations
- 3. Comparisons based on data from two processes
 - 1. Do two processes have the same mean?
 - 1. Analysis of paired observations
 - 2. Confidence intervals for differences between means
 - 2. Do two processes have the same standard deviation?
- 3. How can we determine whether two processes produce the same proportion of defectives?
 - 4. Assuming the observations are failure times, are the failure rates
 - (or Mean Times To Failure) for two distributions the same?
 - 5. Do two arbitrary processes have the same central tendency?
 - 4. Comparisons based on data from more than two processes
 - 1. How can we compare several populations with unknown distributions (the Kruskal-Wallis test)?
 - 2. Assuming the observations are normal, do the processes have the same

```
variance?
    3. Are the means equal?
      1. 1-Way ANOVA overview
      2. The 1-way ANOVA model and assumptions
      3. The ANOVA table and tests of hypotheses about means
      4. 1-Way ANOVA calculations
      5. Confidence intervals for the difference of treatment means
      6. Assessing the response from any factor combination
      7. The two-way ANOVA
      8. Models and calculations for the two-way ANOVA
    4. What are variance components?
    5. How can we compare the results of classifying according to several
categories?
    6. Do all the processes have the same proportion of defects?
    7. How can we make multiple comparisons?
      1. Tukey's method
      Scheffe's method
      Bonferroni's method
      4. Comparing multiple proportions: The Marascuillo procedure
  5. References
 8. Assessing Product Reliability
  1. Introduction
    1. Why is the assessment and control of product reliability important?
     1. Quality versus reliability
      Competitive driving factors
     3. Safety and health considerations
    2. What are the basic terms and models used for reliability evaluation?
     1. Repairable systems, non-repairable populations and lifetime distribution
      2. Reliability or survival function

    Failure (or hazard) rate
    "Bathtub" curve

      5. Repair rate or ROCOF
    3. What are some common difficulties with reliability data and how are they
overcome?

    Censoring

     Lack of failures
    4. What is "physical acceleration" and how do we model it?
    5. What are some common acceleration models?

    Arrhenius

      Eyring
      3. Other models
    6. What are the basic lifetime distribution models used for non- repairable
populations?

    Exponential

      2. Weibull
      3. Extreme value distributions
      4. Lognormal
      5. Gamma
      Fatique life (Birnbaum-Saunders)
      7. Proportional hazards model
    7. What are some basic repair rate models used for repairable systems?
      1. Homogeneous Poisson Process (HPP)
      2. Non-Homogeneous Poisson Process (NHPP) - power law
3. Exponential law
   8. How can you evaluate reliability from the "bottom-up" (component failure
mode to system failure rate)?
      1. Competing risk model
      Series model
      Parallel or redundant model
      4. R out of N model
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Standby model
 Complex systems

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9. How can you model reliability growth?

    NHPP power law

     Duane plots
     3. NHPP exponential law
   10. How can Bayesian methodology be used for reliability evaluation?
   . Assumptions/Prerequisites
    1. How do you choose an appropriate life distribution model?

    Based on failure mode

      . Extreme value argument
      3. Multiplicative degradation argument
      1. Fatigue life (Birnbaum-Saunders) model
      5. Empirical model fitting - distribution free (Kaplan-Meier) approach
      How do you plot reliability data?

    Probability plotting

    Hazard and cum hazard plotting

      3. Trend and growth plotting (Duane plots)
   3. How can you test reliability model assumptions?

    Visual tests
    Goodness of fit tests

        Likelihood ratio tests
      1. Trend tests
    1. How do you choose an appropriate physical acceleration model?
    . What models and assumptions are typically made when Bayesian methods are
used for reliability evaluation?
 3. Reliability Data Collection
    1. How do you plan a reliability assessment test?
      . Exponential life distribution (or HPP model) tests
      2. Lognormal or Weibull tests
      Reliability growth (Duane model)

    Accelerated life tests

      . Bayesian gamma prior model
    Reliability Data Analysis
   1. How do you estimate life distribution parameters from censored data?

    Graphical estimation

      2. Maximum likelihood estimation
      B. A Weibull maximum likelihood estimation example
    ?. How do you fit an acceleration model?

    Graphical estimation

    Maximum likelihood

      B. Fitting models using degradation data instead of failures
     How do you project reliability at use conditions?
    4. How do you compare reliability between two or more populations?
    5. How do you fit system repair rate models?
      . Constant repair rate (HPP/exponential) model
      2. Power law (Duane) model

    Exponential law model

      How do you estimate reliability using the Bayesian gamma prior model?
      References For Chapter 8: Assessing Product Reliability
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