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Quality Control Using Convolutional Neural Networks Applied to Samples of Very Small Size

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Quality Control Using Convolutional Neural Networks Applied to Samples of Very Small Size

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Search Terms: quality control, convolutional neural networks, probability for rejection, probability for false rejection, quality control measurement

1. Abstract

Although there is extensive literature on the application of artificial neural networks (NN) in quality control (QC), to monitor the conformity of a process to quality specifications, at least five QC measurements are required, increasing the related cost. To explore the application of NN to samples of QC measurements of very small size, four one-dimensional (1-D) convolutional neural networks (CNN) were designed, trained, and tested with datasets of n -tuples of simulated standardized normally distributed QC measurements, for $1 \leq n \leq 4$.

The designed CNN were compared to statistical QC functions with equal probabilities for false rejection, applied to samples of the same size. When the n -tuples included at least two QC measurements distributed as $\mathcal{N}(\mu, \sigma^2)$, where $0.2 < |\mu| \leq 6.0$, and $1.0 < \sigma \leq 7.0$, the designed CNN outperformed the respective statistical QC functions. Therefore, 1-D CNN applied to samples of 2-4 QC measurements can be used to increase the probability of detection of the nonconformity of a process to the quality specifications, with lower cost.

2. Introduction

Alternative QC (QC) procedures can be applied to a process to test the null hypothesis, that the process conforms to the quality specifications and consequently is in control, against the alternative, that the process is out of control. When a true null hypothesis is rejected, a statistical type I error is committed. We have then a false rejection of a run of the process. The probability of a type I error is called probability for false rejection. When a false null hypothesis is accepted, a statistical type II error is committed. We fail then to detect a significant change of the probability density function of a quality characteristic of the process. The probability for rejection of a false null hypothesis equals the probability of detection of the nonconformity of the process to the quality specifications. A QC procedure can be formulated as a Boolean expression of QC functions, applied to a sample of QC measurements. If it is true, then the null hypothesis is considered as false, the process as out of control, and the run is rejected (A. T. Hatjimihail 1992).

A statistical QC procedure is evaluated as a Boolean proposition of one or more statistical QC functions. Each QC function is a decision rule, evaluated by calculating a statistic of the measured quality characteristic of a sample of QC measurements. Then, if the statistic is out of the interval between the decision limits, the decision rule is considered as true. If it is true, then the null hypothesis is considered as false, the process as out of control, and the run is rejected. Control charts are plots of the statistics, in time order.

NN are adaptive computational algorithms, for statistical data modeling and classification of arbitrary precision, inspired by the brain structure and information processing. They consist of interconnected input, processing, and output nodes, ordered in input, hidden and output layers

respectively. Information flows from input to output, through weighed directed interconnections. Each processing node receives as input the sum of the weighed outputs of other nodes plus a bias. The output of each node is calculated by an activation function and is sent to other nodes. Applying repeatedly learning rules, the weights and biases are adapted to minimize an output dependent loss function. NN are equivalent to nonlinear mathematical functions $w = F(Q)$, where w and Q are vectors, matrices, or tensors of finite dimensions.

Since 1943 (McCulloch and Pitts 1943), there have been designed many NN architectures, growing in complexity (Leijnen and van Veen 2020), evolving into multilayer deep neural networks (DNN). CNN are a type of DNN, used extensively for feature extraction in image processing (Khan et al. 2020). One-dimensional (1-D) CNN have been used in signal processing and classification, including anomaly detection in QC (Kiranyaz et al. 2021). As they combine both feature extraction and classification tasks into a single structure, they are compact with low computational complexity. Therefore, they are easier to implement in relatively low-cost systems. CNN are trained and then tested using appropriate datasets to estimate the correct classification and misclassification rates.

NN are bioinspired computational algorithms, as they are the genetic algorithms (GA). Since 1989, NN have been proposed as alternative to statistical QC procedures (Zorriassatine and Tannock 1998) while GA have been used for the design of QC since 1993 (A. T. Hatjimihail 1993).

The first application of NN to QC was published by Pugh (Pugh 1989), who applied them to samples of 5 QC measurements, with performance comparable to that of simple statistical QC rules. Hwarng and Hubele (Hwarng and Hubele 1993) applied NN to samples of 8 QC measurements for control charts pattern recognition among 8 unnatural control chart patterns. Other early applications of NN to QC were published by Smith (Smith 1994), Stützle (Stützle 1995), Cheng (Cheng 1995) and Chang and Aw (Chang and Aw 1996). The application of NN to statistical process control was reviewed comprehensively by Psarakis (Psarakis 2011). Hachicha and Ghorbel (Hachicha and Ghorbel 2012) reviewed extensively their application to control charts pattern recognition.

The input of the NN applied to statistical process control was either n -tuples of QC measurements or derived statistics. To the best of our knowledge there have not been any publication in QC about NN applied to n -tuples of QC measurements for $n < 5$. Therefore, to explore the application of NN to samples of QC measurements of very small size, four 1-D CNN were designed and applied to n -tuples of QC measurements, for $1 \leq n \leq 4$, as described in detail in the *Methods* section.

3. Methods

3.1. Simulated QC Sample Tuples

It is assumed that u are standardized normally distributed measurements of control samples when the measurement process is in control and v when it is out of control. Then:

$$U \sim \mathcal{N}(0,1)$$

$$V \sim \mathcal{N}(\mu, \sigma^2)$$

where:

$$|\mu| > 0 \vee \sigma > 1$$

Series of QC measurements n -tuples (QCMT) were simulated, with up to k measurements out of control, in all possible combinations, where:

$$1 \leq n \leq 4$$

$$1 \leq k \leq n$$

The combinations of the elements of the QCMT are presented in Table 1.

Table 1

The possible control sample measurements n-tuples (QCMT)

		k			
		1	2	3	4
n	1	[u ₁] [v ₁]			
	2	[u ₁ , u ₂] [v ₁ , u ₁] [u ₁ , v ₁] [v ₁ , v ₂]			
	3	[u ₁ , u ₂ , u ₃] [u ₁ , v ₁ , u ₂] [v ₁ , u ₁ , u ₂] [u ₁ , u ₂ , v ₁] [u ₁ , v ₁ , v ₂] [v ₁ , u ₁ , v ₂] [v ₁ , v ₂ , u ₁] [v ₁ , v ₂ , v ₃]	[u ₁ , v ₁ , v ₂] [v ₁ , u ₁ , v ₂] [v ₁ , v ₂ , u ₁] [v ₁ , v ₂ , v ₃]		
	4	[u ₁ , u ₂ , u ₃ , u ₄] [u ₁ , u ₂ , u ₃ , v ₁] [u ₁ , u ₂ , v ₁ , u ₃] [u ₁ , v ₁ , u ₂ , u ₃] [v ₁ , u ₁ , u ₂ , u ₃] [u ₁ , u ₂ , v ₁ , v ₂] [u ₁ , v ₁ , u ₂ , v ₂] [v ₁ , u ₁ , v ₂ , u ₂] [v ₁ , u ₂ , u ₁ , u ₂] [v ₁ , v ₂ , u ₁ , u ₂] [v ₁ , u ₂ , u ₁ , v ₂] [v ₁ , v ₂ , u ₁ , v ₂] [v ₁ , v ₂ , v ₃ , u ₁] [v ₁ , v ₂ , v ₃ , v ₁]	[u ₁ , u ₂ , v ₁ , v ₂] [u ₁ , v ₁ , u ₂ , v ₂] [u ₁ , v ₁ , v ₂ , u ₂] [v ₁ , u ₁ , u ₂ , v ₂] [v ₁ , u ₁ , v ₂ , v ₃] [v ₁ , v ₁ , u ₂ , v ₃] [v ₁ , v ₁ , v ₂ , v ₃] [v ₁ , v ₂ , u ₁ , v ₃] [v ₁ , v ₂ , v ₃ , u ₁] [v ₁ , v ₂ , v ₃ , v ₁]		

For $1 \leq n \leq 4$, assuming $U \sim \mathcal{N}(0,1)$ and $V \sim \mathcal{N}(\mu, \sigma^2)$

3.2. Simulated datasets

Training and testing datasets were created with simulated QC measurements, normally distributed and standardized.

3.2.1. Training Datasets

For $a \in \{4, 6, 8, 12, 16\}$, and $1 \leq n \leq 4$, each training dataset $\mathbf{T}_a(n)$ consists of:

1. $a 2^{n-1} 10^5$ n-tuples of random simulated QC measurements distributed as $\mathcal{N}(0,1)$,
2. $2^{n-1} 10^5$ n-tuples of random simulated QC measurements, k distributed as $\mathcal{N}(0, \sigma^2)$ and $n - k$ as $\mathcal{N}(0,1)$, for $1 \leq k \leq n$ and $1 < \sigma \leq 11$.
3. $2^{n-1} 10^5$ n-tuples of random simulated QC measurements, k distributed as $\mathcal{N}(\mu, 1)$ and $n - k$ as $\mathcal{N}(0,1)$, for $1 \leq k \leq n$ and $0 < |\mu| \leq 10$.

3.2.2. Testing Datasets

The following testing datasets were created:

1. $\mathbf{D}(n, 0, 1)$, for $1 \leq n \leq 4$, with 10^8 n-tuples of random simulated QC measurements distributed as $\mathcal{N}(0,1)$.
2. $\mathbf{D}(n, k, 0, \sigma)$ for $\sigma = 1.1, 1.2, \dots, 7.0$, and $1 \leq n \leq 4$ and $1 \leq k \leq n$, with $\binom{n}{k} 10^5$ n-tuples of random simulated QC measurements, k distributed as $\mathcal{N}(0, \sigma^2)$ and $n - k$ as $\mathcal{N}(0,1)$.
3. $\mathbf{D}(n, k, \mu, 1)$ for $|\mu| = 0.1, 0.2, \dots, 6.0$, and $1 \leq n \leq 4$ and $1 \leq k \leq n$, with $\binom{n}{k} 10^5$ n-tuples of random simulated QC measurements, k distributed as $\mathcal{N}(\mu, 1)$ and $n - k$ as $\mathcal{N}(0,1)$

Tables 2 and 3 present the elements of the simulated training and testing datasets, with the respective numbers of the QCMT.

Table 2

The simulated training datasets, for $\alpha \in \{4, 6, 8, 12, 16\}$

Table 3

The simulated testing datasets

		n	U	V
D(1,0,1)	$\{[u_1], False\}_{i=1}^n$	$8 \cdot 10^5$	$\mathcal{N}(0,1)$	
D(1,1,μ, σ)	$\{[v_1], True\}_{i=1}^n$	10^5		$\mathcal{N}(\mu, \sigma^2), \mu > 0 \vee \sigma > 1$
D(2,0,1)	$\{[u_1, u_2], False\}_{i=1}^n$	$8 \cdot 10^5$	$\mathcal{N}(0,1)$	
D(2,1,μ, σ)	$\{[u_1, v_1], True\}_{i=1}^n$	10^5	$\mathcal{N}(0,1)$	$\mathcal{N}(\mu, \sigma^2), \mu > 0 \vee \sigma > 1$
	$\{[v_1, u_1], True\}_{i=1}^n$	10^5		
D(2,2,μ, σ)	$\{[v_1, v_2], True\}_{i=1}^n$	10^5		$\mathcal{N}(\mu, \sigma^2), \mu > 0 \vee \sigma > 1$
D(3,0,1)	$\{[u_1, u_2, u_3], False\}_{i=1}^n$	$8 \cdot 10^5$	$\mathcal{N}(0,1)$	
D(3,1,μ, σ)	$\{[u_1, u_2, v_1], True\}_{i=1}^n$	10^5	$\mathcal{N}(0,1)$	$\mathcal{N}(\mu, \sigma^2), \mu > 0 \vee \sigma > 1$
	$\{[u_1, v_1, u_2], True\}_{i=1}^n$	10^5		
	$\{[u_1, u_2, v_1], True\}_{i=1}^n$	10^5		
D(3,2,μ, σ)	$\{[u_1, v_1, v_2], True\}_{i=1}^n$	10^5	$\mathcal{N}(0,1)$	$\mathcal{N}(\mu, \sigma^2), \mu > 0 \vee \sigma > 1$
	$\{[v_1, u_1, v_2], True\}_{i=1}^n$	10^5		
	$\{[v_1, v_2, u_1], True\}_{i=1}^n$	10^5		
D(3,3,μ, σ)	$\{[v_1, v_2, v_3], True\}_{i=1}^n$	10^5		$\mathcal{N}(\mu, \sigma^2), \mu > 0 \vee \sigma > 1$
D(4,0,1)	$\{[u_1, u_2, u_3, u_4], False\}_{i=1}^n$	$8 \cdot 10^5$	$\mathcal{N}(0,1)$	
D(4,1,μ, σ)	$\{[u_1, u_2, u_3, v_1], True\}_{i=1}^n$	10^5	$\mathcal{N}(0,1)$	$\mathcal{N}(\mu, \sigma^2), \mu > 0 \vee \sigma > 1$
	$\{[u_1, u_2, v_1, u_3], True\}_{i=1}^n$	10^5		
	$\{[u_1, v_1, u_2, u_3], True\}_{i=1}^n$	10^5		
	$\{[v_1, u_1, u_2, u_3], True\}_{i=1}^n$	10^5		
D(4,2,μ, σ)	$\{[u_1, u_2, v_1, v_2], True\}_{i=1}^n$	10^5	$\mathcal{N}(0,1)$	$\mathcal{N}(\mu, \sigma^2), \mu > 0 \vee \sigma > 1$
	$\{[u_1, v_1, u_2, v_2], True\}_{i=1}^n$	10^5		
	$\{[u_1, v_1, v_2, u_2], True\}_{i=1}^n$	10^5		
	$\{[v_1, u_1, u_2, v_2], True\}_{i=1}^n$	10^5		
	$\{[v_1, u_1, v_2, u_2], True\}_{i=1}^n$	10^5		
	$\{[v_1, v_2, u_1, u_2], True\}_{i=1}^n$	10^5		
D(4,3,μ, σ)	$\{[u_1, v_1, v_2, v_3], True\}_{i=1}^n$	10^5	$\mathcal{N}(0,1)$	$\mathcal{N}(\mu, \sigma^2), \mu > 0 \vee \sigma > 1$
	$\{[v_1, u_1, v_2, v_3], True\}_{i=1}^n$	10^5		
	$\{[v_1, v_2, u_1, v_3], True\}_{i=1}^n$	10^5		
	$\{[v_1, v_2, v_3, u_1], True\}_{i=1}^n$	10^5		
D(4,4,μ, σ)	$\{[v_1, v_2, v_3, v_4], True\}_{i=1}^n$	10^5		$\mathcal{N}(\mu, \sigma^2), \mu > 0 \vee \sigma > 1$

3.3.QC functions

As QC function we define a Boolean valued function applied to a n-tuple \mathbf{x} of QC measurements of a run of a process. If it is *true*, the process is considered out of control, and the run is rejected.

3.3.1. Neural Network QC functions

As $N_\alpha(\mathbf{x})$ is denoted a neural network QC function. For this project, there were designed four 1-D CNN with 69 layers, 486 – 11634 nodes and 1x1 kernels. Fig. 1 presents their template. In Table 4 there is a summary presentation of their layers and nodes.

Table 4

CNN Layers and nodes

CNN	$N_a(x_1)$		$N_a(x_1, x_2)$		$N_a(x_1, x_2, x_3)$		$N_a(x_1, x_2, x_3, x_4)$	
	Layers	Nodes	Layers	Nodes	Layers	Nodes	Layers	Nodes
Input	1	1	1	2	1	3	1	4
Hidden	67	483	67	2102	67	5577	67	11628
Output	1	2	1	2	1	2	1	2

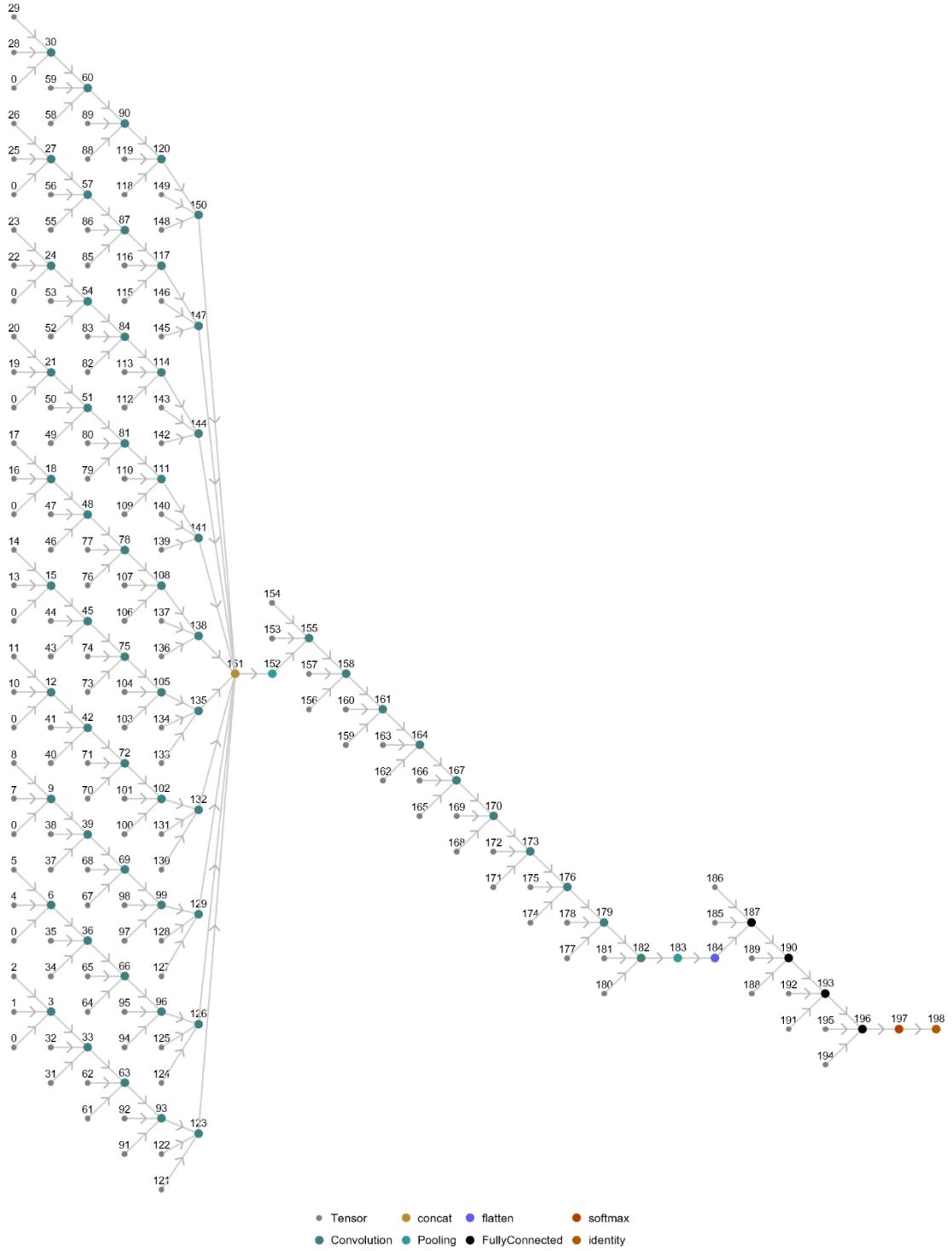


Fig 1 The template of the CNN $N_a(\mathbf{x})$

For $a \in \{4, 6, 8, 12, 16\}$, $n = \#\mathbf{x}$ (that is n equal to the cardinality of \mathbf{x}), and $1 \leq n \leq 4$, each 1-D CNN $N_\alpha(\mathbf{x})$ consists of:

1. The input layer, with n nodes.
2. Ten parallel arrays of five convolutional layers each. Every convolutional layer has n output chNNels, and kernels of size 1×1 .
1. A catenating layer, which concatenates the ten parallel arrays.
2. A pooling layer, performing 1-D pooling with kernels of size 2×1 .
3. Ten convolutional net layers having n output chNNels, and kernels of size 1×1 .
4. A pooling net layer, performing 1-D pooling with kernels of size 2×1 .
5. Four linear net layers with output vectors of decreasing size.
6. A softmax net layer, normalizing the exponential of the output vector of the fourth linear layer.
7. The output layer, which is a decoder with two nodes.

For $a \in \{4, 6, 8, 12, 16\}$, each CNN $N_\alpha(\mathbf{x})$ was trained using the respective training set $\mathbf{T}_\alpha(n)$, and then tested on the datasets $\mathbf{D}(n, 0, 1)$ and $\mathbf{D}(n, k, \mu, \sigma)$, for each combination of k and n , for $1 \leq n \leq 4$ and $1 \leq k \leq n$. The misclassification rate of the application of $N_\alpha(\mathbf{x})$ to the dataset $\mathbf{D}(n, 0, 1)$ equals its probability for false rejection, denoted as $P_{N,a}(n, \mu, \sigma)$. The correct classification rate of the application of $N_\alpha(\mathbf{x})$ to the dataset $\mathbf{D}(n, k, \mu, \sigma)$, for $|\mu| > 0$ and $\sigma > 1$, equals its probability for rejection, denoted as $P_{N,a}(n, k, \mu, \sigma)$ (see *Notation and Formalism*).

The twenty trained CNN are available at <https://www.hcsl.com/Supplements/hcsltr21s1.zip>, in Apache MXNet, ONNX, and Wolfram Language frameworks formats, as described in *Supplement 1*.

3.3.2. Statistical QC Functions

Let m the expected mean and s the standard deviation of the QC measurements x_i of a measurement process when the process is in control. As $S_a(\mathbf{x}; l, m, s)$ is denoted a statistical QC function, applied to a n -tuple \mathbf{x} of QC measurements x_i , which is *true* if $|x_i - m| \geq l s$, for any of them.

For $a \in \{4, 6, 8, 12, 16\}$ the probability for rejection of the application of $S_a(\mathbf{x}; l, 0, 1)$ to the dataset $D(n, 0, 1)$ is denoted as $P_{S,a}(n, 0, 1)$. The decision limit l of $S_a(\mathbf{x}; l, 0, 1)$ is defined (see *Formalism* and *Notation*) so that:

$$P_{S,a}(n, 0, 1) = P_{N,a}(n, 0, 1)$$

For $a \in \{4, 6, 8, 12, 16\}$, $1 \leq n \leq 4$, and $1 \leq k \leq n$, the probability for rejection of the application of $S_a(\mathbf{x}; l, 0, 1)$ to the dataset $D(n, k, \mu, \sigma)$ is denoted as $P_{S,a}(n, k, \mu, \sigma)$.

The calculated values of l are presented in Table 5.

Table 5

The probabilities for false rejection $P_{N,a}(n, 0, 1)$ and the calculated values of the decision limits I

CNN	n	α	$P_{N,a}(n, 0, 1)$	I
$N_a(x_1)$	1	4	0.023750	2.261149
		6	0.012258	2.504643
		8	0.008197	2.643835
		12	0.0051775	2.795778
		16	0.004186	2.863775
$N_a(x_1, x_2)$	2	4	0.008733	2.849716
		6	0.016204	2.646416
		8	0.009049	2.838333
		12	0.003311	3.145682
		16	0.002574	3.218706
$N_a(x_1, x_2, x_3)$	3	4	0.007836	3.009274
		6	0.009234	2.958895
		8	0.005146	3.135029
		12	0.005211	3.131339
		16	0.002915	3.298332
$N_a(x_1, x_2, x_3, x_4)$	4	4	0.004909	3.231921
		6	0.010381	3.010814
		8	0.005599	3.194108
		12	0.003848	3.301041
		16	0.004080	3.284519

3.4. Computer System and Software

The datasets were created and the CNN were designed, trained, and tested using Wolfram Mathematica Ver. 13.0, Wolfram Research, Inc., Champaign, IL, USA, on a computer system with an Intel Core i9-11900K CPU, 128 GB RAM, a NVIDIA GeForce RTX 3080 Ti GPU, under Microsoft Windows 11 Professional operating system.

4 Results

The plots of the probabilities for rejection $P_{N,a}(n, k, \mu, \sigma)$ and $P_{S,a}(n, k, \mu, \sigma)$ of the application of the QC functions to the respective datasets, their differences $\Delta P_a(n, k, \mu, \sigma)$, and their relative differences $\Delta P_{R,a}(n, k, \mu, \sigma)$ are presented in *Appendix*. The probabilities for rejection $P_{N,a}(n, k, \mu, \sigma)$ and $P_{S,a}(n, k, \mu, \sigma)$, their differences $\Delta P_a(n, k, \mu, \sigma)$ with the respective statistical significance (p -values), and their relative differences $\Delta P_{R,a}(n, k, \mu, \sigma)$ are presented in detail in *Supplement 2*.

As examples, Fig 2 and 3 present the probabilities for rejection $P_{N,a}(2, k, \mu, \sigma)$ of the application of the CNN functions to the respective datasets.

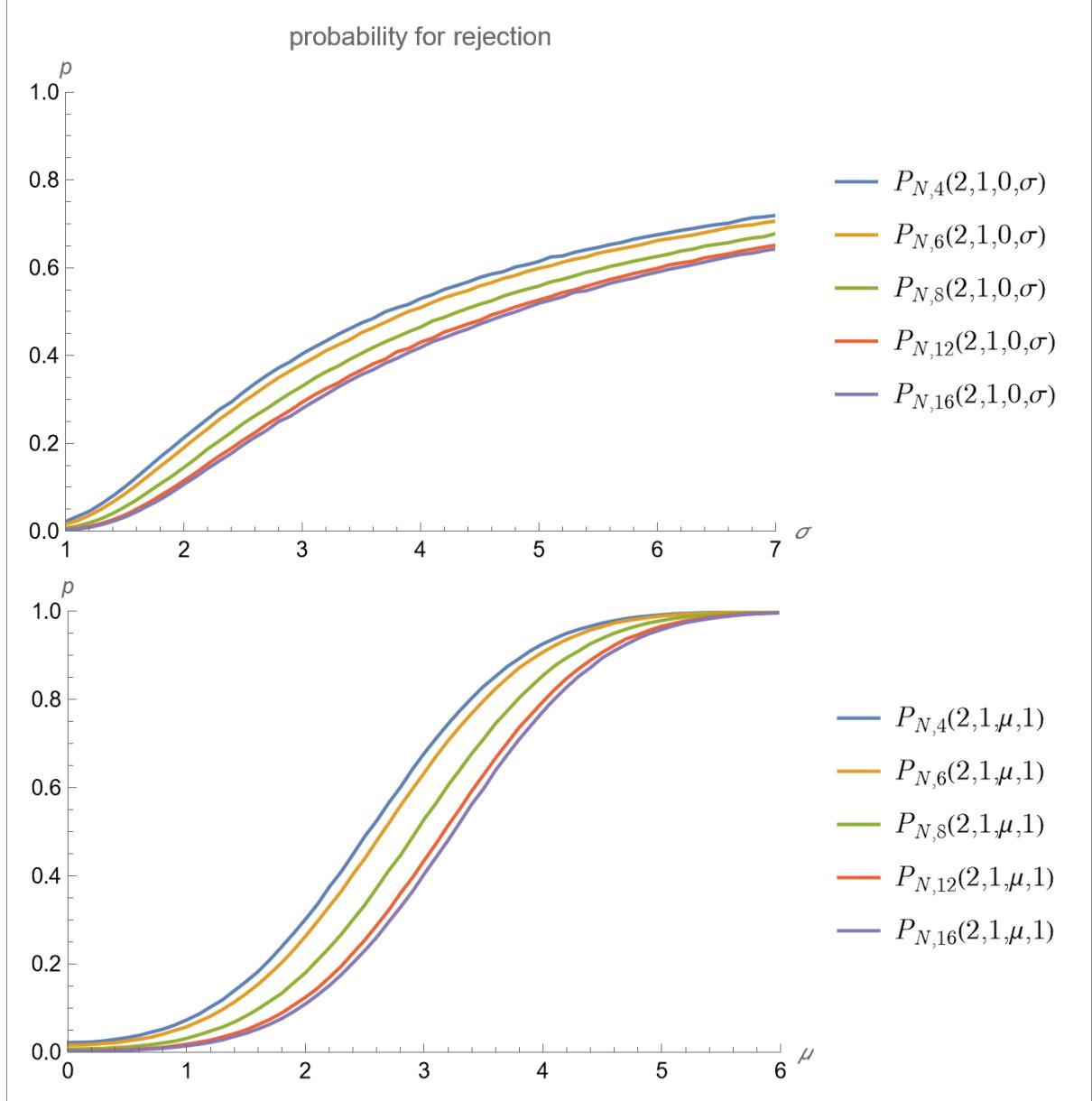


Fig 2 The probabilities for rejection of the CNN $N_4(x_1, x_2), N_6(x_1, x_2), N_8(x_1, x_2), N_{12}(x_1, x_2), N_{16}(x_1, x_2)$ when applied to two QC measurements, one distributed as $\mathcal{N}(0,1)$, and one as $\mathcal{N}(0, \sigma^2)$ (upper plot) or as $\mathcal{N}(\mu, 1)$ (lower plot)

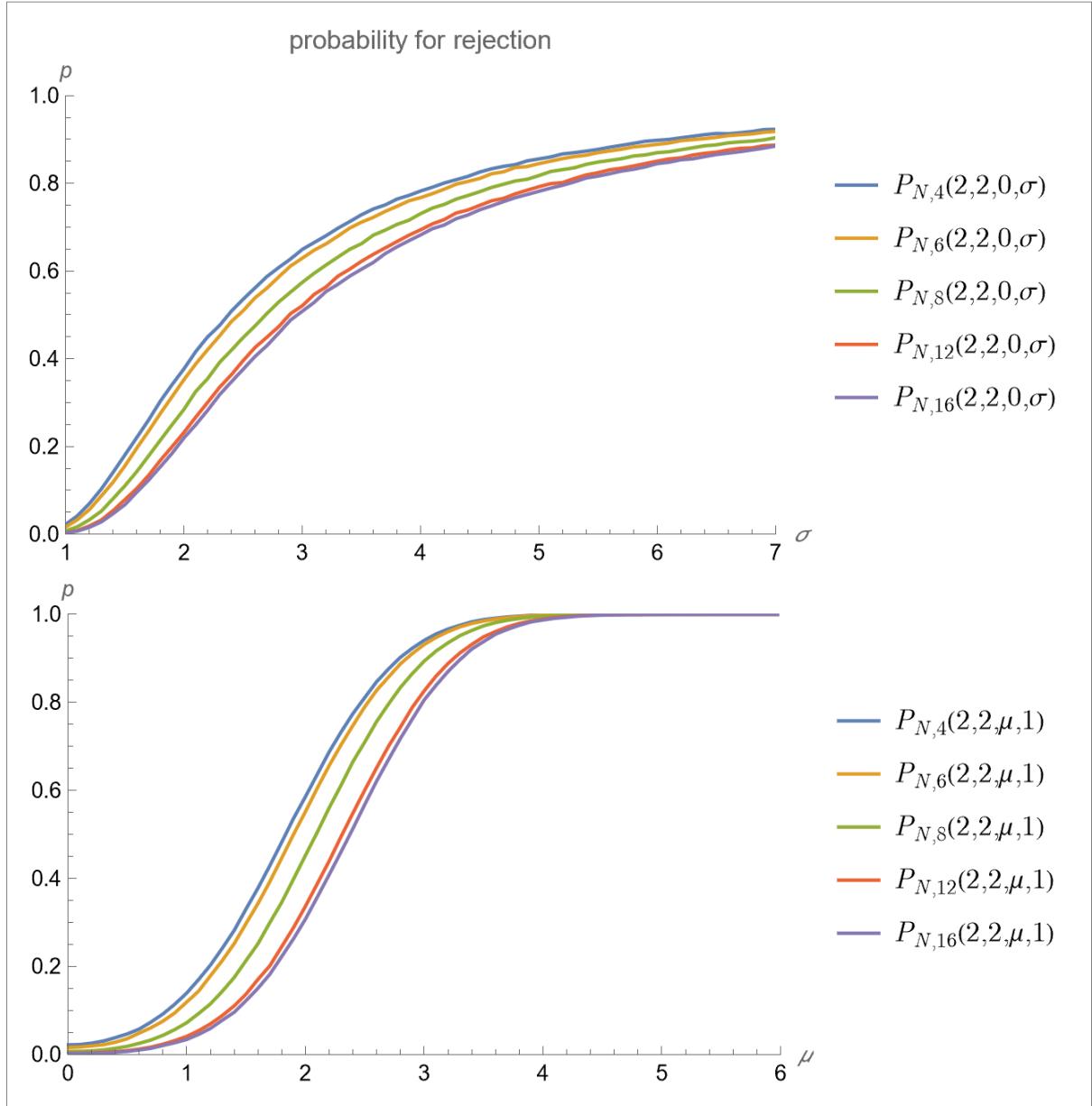


Fig 3 The probabilities for rejection of the CNN $N_4(x_1, x_2), N_6(x_1, x_2), N_8(x_1, x_2), N_{12}(x_1, x_2), N_{16}(x_1, x_2)$ when applied to two QC measurements distributed as $\mathcal{N}(0, \sigma^2)$ (upper plot) or as $\mathcal{N}(\mu, 1)$ (lower plot)

Likewise, Fig 4 and 5 present the differences $\Delta P_8(n, k, \mu, \sigma)$ and the relative differences $\Delta P_{R,8}(n, k, \mu, \sigma)$ of the probabilities for rejection $P_{N,8}(n, k, \mu, \sigma)$ and $P_{S,8}(n, k, \mu, \sigma)$ of the application of the CNN and statistical QC functions to the respective datasets.

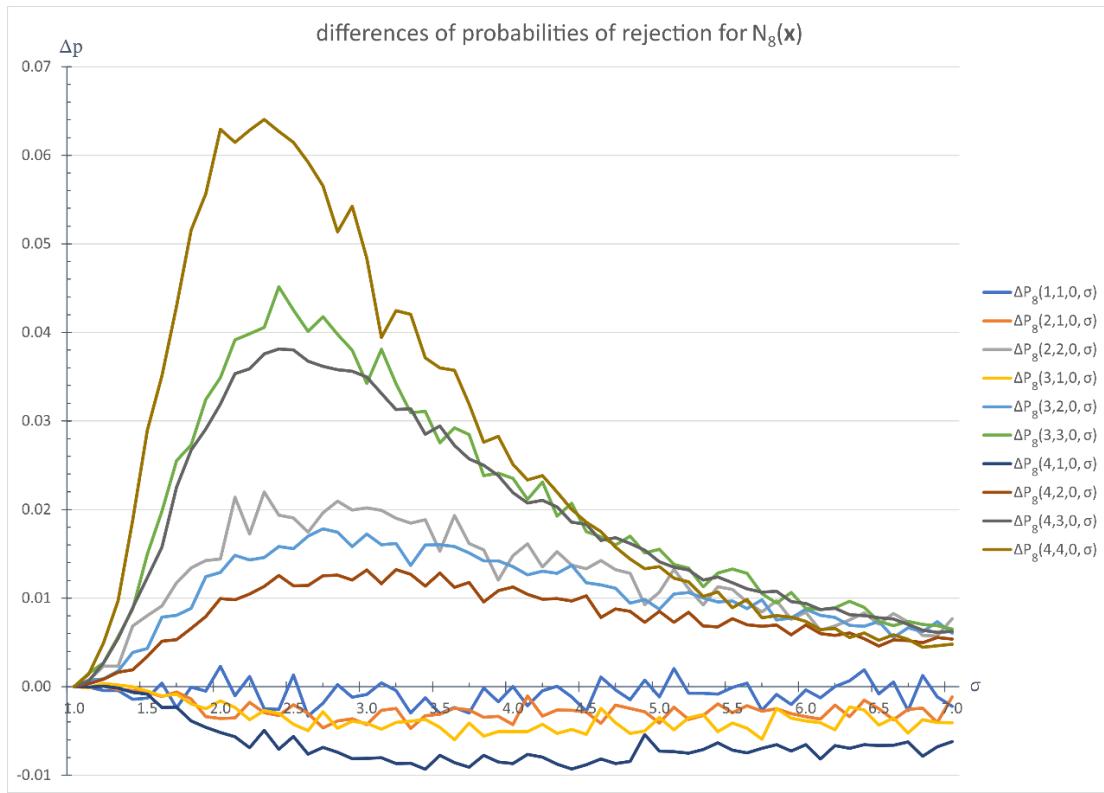


Fig 4 The differences between the probabilities for rejection of $N_8(x)$ and the respective statistical QC functions vs σ

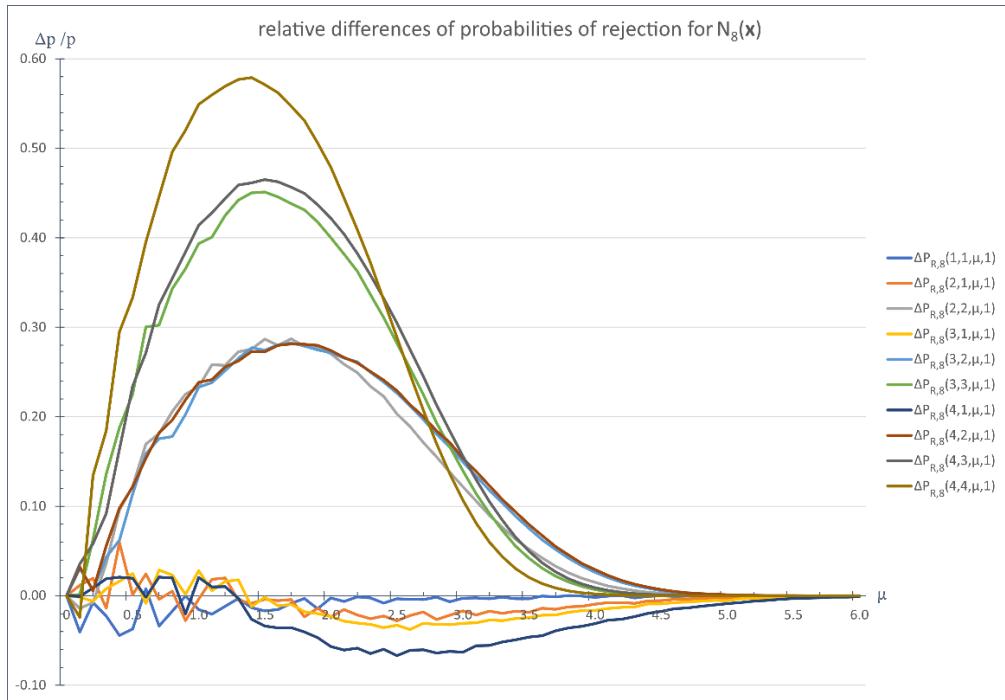


Fig 5 The relative differences between the probabilities for rejection of $N_8(x)$ and the respective statistical QC functions vs μ

The results show that for $a \in \{4,6,8,12,16\}$, and $1 < n \leq 4$, $1 < k \leq n$, $0.2 < |\mu| \leq 6.0$, and $1.0 \leq \sigma \leq 7.0$ (see *Supplement 2* and Fig. 1-50 and 96-115 of *Appendix*):

$$\Delta P_a(n, k, \mu, \sigma) > 0$$

For $a \in \{4,6,8,12,16\}$, $1 < n \leq 4$, $1 < k \leq n$, $0.2 < |\mu| \leq 6.0$, and $1.2 < \sigma \leq 7.0$, the differences are statistically significant ($p < 0.01$), except for some differences where $\Delta P_a(n, k, \mu, \sigma) < 0.0002$ or $\Delta P_a(n, k, \mu, \sigma) < 0.002$ and $P_{N,a}(n, k, \mu, \sigma) > 0.995$ and $P_{S,a}(n, k, \mu, \sigma) > 0.995$ (see *Supplement 2*).

For $a \in \{4,6,8,12,16\}$, and $1 < n \leq 4$, most of the differences $\Delta P_a(n, 1, \mu, \sigma)$ are negative, with $-0.03 < \Delta P_a(n, 1, \mu, \sigma)$ (see *Supplement 2*).

For $a \in \{4,6,8,12,16\}$, and $1 < n \leq 4$, and $1 < k \leq n$ and $|\mu| < 0.2$ there are some negative differences $\Delta P_a(n, k, \mu, \sigma)$, where $-0.00025 < \Delta P_a(n, k, \mu, \sigma) < 0$ (see Table 6).

Table 6

The negative $\Delta P_a(n, k, \mu, \sigma)$ and the respective p -values

	value	p -value
$\Delta P_4(2,2,0.1,1)$	-0.000138	0.214109
$\Delta P_4(3,2,0.1,1)$	-0.000247	0.035223
$\Delta P_6(2,2,0.1,1)$	-0.000176	0.053050
$\Delta P_6(4,2,0.1,1)$	-0.000076	0.258990
$\Delta P_8(2,2,0.1,1)$	-0.000106	0.148377
$\Delta P_8(2,2,0.1,1)$	-0.000066	0.278841
$\Delta P_8(4,4,0.2,1)$	-0.000140	0.056779
$\Delta P_{12}(2,2,0.1,1)$	-0.000213	0.020407
$\Delta P_{12}(2,2,0.1,1)$	-0.000130	0.027128
$\Delta P_{12}(2,2,0.2,1)$	-0.000189	0.004022
$\Delta P_{12}(4,2,0.1,1)$	-0.000001	0.501188
$\Delta P_{16}(4,2,0.1,1)$	-0.000007	0.477516
$\Delta P_{16}(3,2,0.1,1)$	-0.000176	0.053050
$\Delta P_{16}(4,2,0.2,1)$	-0.000076	0.258990

Furthermore (see *Supplement 2*):

1. For $a \in \{4,6,8,12,16\}$, $1 < n \leq 4$, $1 \leq k \leq n$, $0 \leq |\mu_h| < |\mu_j| \leq 6.0$ and $1.0 \leq \sigma \leq 7.0$ (see Fig 1-95 of *Appendix*):
 $P_{N,\alpha}(n, k, \mu_h, \sigma) < P_{N,\alpha}(n, k, \mu_j, \sigma)$
2. For $a \in \{4,6,8,12,16\}$, $1 < n \leq 4$, $1 \leq k \leq n$, $0 \leq |\mu| \leq 6.0$, $1.0 \leq \sigma_h < \sigma_j \leq 7.0$ (see Fig 1-95 of *Appendix*):
 $P_{N,\alpha}(n, k, \mu, \sigma_h) < P_{N,\alpha}(n, k, \mu, \sigma_j)$
3. For $a \in \{4,6,8,12,16\}$, $1 < n \leq 4$, $1 \leq k_h < k_j \leq n$, $0 \leq |\mu| \leq 6.0$, and $1.0 \leq \sigma \leq 7.0$ (see Fig 51-65 of *Appendix*):
 $P_{N,a}(n, k_h, \mu, \sigma) < P_{N,a}(n, k_j, \mu, \sigma)$
4. For $a_h \in \{4,6,8,12\}$, $a_h \in \{6,8,12,16\}$, $a_h < a_j$, $1 \leq n \leq 4$, $1 \leq k \leq n$, $0 < |\mu| \leq 6.0$, and $1.0 < \sigma \leq 7.0$ (see Fig 66-75 of *Appendix*):
 $P_{N,a_h}(n, k, \mu, \sigma) > P_{N,a_j}(n, k, \mu, \sigma)$

5. For $a \in \{4,6,8,12,16\}$, $1 \leq n_h < n_j \leq 4$, $0 < |\mu| \leq 6.0$, and $1.0 < \sigma \leq 7.0$ (see Fig 76-80 of Appendix):

$$P_{N,a}(n_h, n_h, \mu, \sigma) < P_{N,a}(n_j, n_j, \mu, \sigma)$$

6. For $a \in \{4,6,8,12,16\}$, $1 \leq n_h < n_j \leq 4$, $1 \leq k \leq n_h$, $0 < |\mu| \leq 6.0$, and $1.0 < \sigma \leq 7.0$ (see Fig 81-95 of Appendix):

$$P_{N,a}(n_j, k, \mu, \sigma) < P_{N,a}(n_h, k, \mu, \sigma)$$

5 Discussion

The complexity of SQC has increased significantly since the 1920s, when it was introduced into industry by Shewhart (Shewhart 1930), especially after the development of low cost digital computers on integrated circuits with substantial processing power. Since 1989, the wide availability of more processing power led to the development of NN and later of DNN, including CNN, and their application to SQC. Deep learning transforms low level representations to a higher order abstract one, extracting features from raw data in multiple stages. CNN are relatively simple and compact DNN, with exemplary learning ability and performance (Khan et al. 2020). Particularly, 1-D CNN simple enough to be implemented in low cost computer systems have been successfully used to process 1-D signals (Kiranyaz et al. 2021; Kiranyaz, Ince, and Gabbouj 2016), including control charts (Xu et al. 2019).

Although the relationship among a QC procedure, the reliability of a system, the risk of nonconformity to quality specifications and the QC related cost is complex (Aristides T. Hatjimihail 2009), it is obvious that cost increases with the number of the QC measurements required for the safe detection of nonconformity. The application of statistical QC functions to very small samples of QC measurements has been extensively studied (Duncan 1986) (Montgomery 2019). However, NN QC functions have only been applied to n -tuples of QC measurements with $n > 5$. Consequently, it is meaningful to explore their application to n -tuples of QC measurements for $1 \leq n \leq 4$.

For this project, there were designed 4 1-D CNN with 1x1 kernels, applicable to 1 to 4 QC measurements respectively. As the directly cost related probability for false rejection is a key index of the performance of a QC function, each of the 4 1-D CNN was trained with three training datasets, with different ratios of n -tuples of random simulated QC measurements distributed as $\mathcal{N}(0,1)$ (see Tables 1-4). As a result, twenty trained 1-D CNN were obtained, which were applied to testing datasets containing all the possible combinations of measurements. The range of their probabilities for false rejection was from 0.002574 to 0.023750 (see Table 5). Another approach for obtaining varying probabilities for false rejection could be weighing the output of the CNN, with differing penalization of the probability for false rejection

The comparison of the trained 1-D CNN with the respective statistical QC functions with decision limits shown on Table 5, shows that they outperform the respective statistical QC functions, for $2 \leq n \leq 4$ and $2 \leq k \leq n$, that is when the samples they are applied to include at least two QC measurements out of control, distributed either as $\mathcal{N}(\mu, 1)$, for $0.2 < |\mu| \leq 6.0$, or as $\mathcal{N}(0, \sigma^2)$, for $1.0 < \sigma \leq 7.0$. However, statistical QC functions outperform the 1-D CNN, for $1 \leq n \leq 4$ and $k=1$, that is when the samples they are applied to include only one control measurement distributed as either as $\mathcal{N}(\mu, 1)$, for $0.2 < |\mu| \leq 6.0$, or as $\mathcal{N}(0, \sigma^2)$, for $1.0 < \sigma \leq 7.0$, but then $|\Delta P_a(n, 1, \mu, \sigma)| < 0.075$ (see Fig 1-50 and 116-135 of Appendix and Supplement 2).

Besides, the probability for rejection of the 1-D CNN increases with the sample size, when all the QC measurements of the sample are out of control (see Fig 76-80 of Appendix and Supplement 2), while

decreases with the sample size when the numbers of the out of control measurements of each sample are equal (see Fig 81-95 of *Appendix* and *Supplement 2*).

Limitations of this project, that could be improved by further research, are the following:

1. The assumption of normality of either the measurements or their applicable transforms (Gillard 2012; Atkinson, Riani, and Corbellini 2021; Sakia 1992; Box and Cox 1964), however, this is usually valid. Furthermore, the four designed CNN can be trained and tested using datasets of any parametric or nonparametric distribution.
2. The arbitrary selection of the different ratios of n -tuples of random simulated QC measurements distributed as $\mathcal{N}(0,1)$ of the simulated datasets, for obtaining varying probabilities for false rejection. Another approach could be weighing the output of the CNN with differing penalization of the probability for false rejection.
3. The arbitrary design of the four CNN. As the processing power of the computer systems is increasing exponentially, efficient methods of optimal design of NN will be developed, including evolutionary algorithms (Ding et al. 2013).

The twenty trained CNN can be used as they are or they can be retrained with different datasets. Their models, including their weights and biases, are available in various formats, to be implemented in any NN framework (see *Supplement 1*).

6 Conclusion

One-dimensional CNN applied to samples of 2-4 QC measurements can improve the detection of nonconformity of a process to quality specifications, with lower cost.

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8. Formalisms and Notation

8.1 Abbreviations

QC: QC

NN: artificial neural network(s)

DNN: deep neural network(s)

CNN: convolutional neural network(s)

1-D CNN: one dimensional convolutional neural network(s)

GA: genetic algorithms

QCMT: QC measurements tuple(s)

8.2 Operators

: cardinality

\sim : distributed as

8.3 Datasets

$\mathbf{Z}_\theta = \{\mathbf{z}_i\}_{i=1}^n = \{\mathbf{x}_i, y_i\}_{i=1}^n = \{\mathbf{x}_i, f(\mathbf{x}_i; \theta)\}_{i=1}^n$: dataset of n -tuples \mathbf{x}_i of QC measurements with $y_i \in \{True, False\}$

$\mathbf{T}_a(n)$: training dataset of n -tuples \mathbf{x}_i of QC measurements.

$\mathbf{D}(n, 0, 1)$: testing dataset of n -tuples \mathbf{x}_i of QC measurements, distributed as $\mathcal{N}(0, 1)$.

$\mathbf{D}(n, k, \mu, \sigma)$: testing dataset of n -tuples \mathbf{x}_i of QC measurements, where k of them are distributed as $\mathcal{N}(\mu, \sigma^2)$ and $(n - k)$ as $\mathcal{N}(0, 1)$.

8.4 Functions

$\binom{n}{k}$: binomial coefficient

$\mathcal{N}(\mu, \sigma^2)$: normal distribution with mean μ and variance σ^2

$N_a(\mathbf{x})$: neural network QC function applied to a tuple \mathbf{x} of QC measurements; $N_a(\mathbf{x}) \in \{True, False\}$

$S_\alpha(\mathbf{x}; \theta) = S_a(\mathbf{x}; l, m, s)$: statistical QC function, applied to a tuple \mathbf{x} of QC measurements;

$$S_a(\mathbf{x}; l, m, s) = \begin{cases} True & \text{if } \exists x_i \in \mathbf{x}, |x_i - m| \geq l \\ False & \text{otherwise} \end{cases}$$

$L(f_q; \theta) = \frac{1}{n} \sum_{i=1}^n I(f_q(\mathbf{x}_i; \theta) \neq f(\mathbf{x}_i; \theta))$: misclassification rate of QC function f_q , where $I(e) = \begin{cases} 1 & \text{if } e \text{ True,} \\ 0 & \text{if } e \text{ False} \end{cases}$

$$f(\mathbf{x}; \theta) = \begin{cases} True & \text{if } \exists x_i \in \mathbf{x}, X_i \sim \mathcal{N}(\mu, \sigma^2) \wedge (\mu > 0 \vee \sigma > 1), \\ False & \text{if } \forall x_i \in \mathbf{x}, X_i \sim \mathcal{N}(0, 1) \end{cases} \quad \text{and } f_q(\mathbf{x}; \theta) = \begin{cases} N_a(\mathbf{x}) \\ \vee \\ S_\alpha(\mathbf{x}; \theta) \end{cases}$$

$P_{N,a}(n, 0, 1)$: probability for false rejection of the $N_a(\mathbf{x})$ applied to the dataset $\mathbf{D}(n, 0, 1)$ for $n = \#\mathbf{x}$, and $1 \leq n \leq 4$.

$P_{N,a}(n, k, \mu, \sigma)$: probability for rejection of the $N_a(\mathbf{x})$ applied to the dataset $\mathbf{D}(n, k, \mu, \sigma)$ for $n = \#\mathbf{x}$, $1 \leq n \leq 4$, and $1 \leq k \leq n$.

$P_{S,a}(n, 0, 1)$: probability for rejection of the $S_a(\mathbf{x}; l, 0, 1)$ applied to the dataset $\mathbf{D}(n, 0, 1)$ for $n = \#\mathbf{x}$, $1 \leq n \leq 4$, and decision limit l .

$P_{S,a}(n, k, \mu, \sigma)$: probability for rejection of the $S_a(\mathbf{x}; l, 0, 1)$ applied to the dataset $\mathbf{D}(n, k, \mu, \sigma)$ for $n = \#\mathbf{x}$, $1 \leq n \leq 4$, $1 \leq k \leq n$, and decision limit l .

The decision limit l is defined as following.

Let $P_{C,a}(\mathbf{x}; k, l, \mu, \sigma)$ be the probability for rejection of a n -tuple of QC measurements, for $n = \#\mathbf{x}$, $1 \leq n \leq 4$, $1 \leq k \leq n$, where k of them are distributed as $\mathcal{N}(\mu, \sigma^2)$ and $(n - k)$ as $\mathcal{N}(0, 1)$. Then:

$$P_{C,a}(\mathbf{x}; k, l, \mu, \sigma) = 1 - \frac{1}{2^k} \operatorname{erf}\left(\frac{1}{\sqrt{2}}\right)^{n-k} \left(\operatorname{erf}\left(\frac{\mu+l}{\sigma\sqrt{2}}\right) - \operatorname{erf}\left(\frac{\mu-l}{\sigma\sqrt{2}}\right) \right)^k \text{ for } 0 > k \leq n$$

To define l , we solve the following equation:

$$P_{C,a}(\mathbf{x}; n, l, 0, 1) = P_{N,a}(n, 0, 1) \Rightarrow l = \sqrt{2} \operatorname{erf}^{-1} \left((1 - P_N(n, 0, 1))^{\frac{1}{n}} \right)$$

Therefore:

$$P_{S,a}(n, k, \mu, \sigma) = P_{C,a} \left(x; k, \sqrt{2} \operatorname{erf}^{-1} \left((1 - P_{N,a}(n, 0, 1))^{\frac{1}{n}} \right), \mu, \sigma \right)$$

In addition:

$$\Delta P_a(n, \mu, \sigma) = P_{N,a}(n, \mu, \sigma) - P_{S,a}(n, \mu, \sigma)$$

$$\Delta P_a(n, k, \mu, \sigma) = P_{N,a}(n, k, \mu, \sigma) - P_{S,a}(n, k, \mu, \sigma)$$

$$\Delta P_{R,a}(n, k, \mu, \sigma) = \frac{\Delta P_a(n, k, \mu, \sigma)}{P_{S,a}(n, k, \mu, \sigma)}$$

9. Supplementary Information

The following resources are available online:

1. *Supplement 1*, with the 1D-CNN models in various formats, at:
<https://www.hcsl.com/Supplements/hcsltr21s1.zip>
2. *Supplement 2*, with spreadsheets presenting the probabilities for rejection $P_{N,a}(n, k, \mu, \sigma)$ and $P_{S,a}(n, k, \mu, \sigma)$, their differences $\Delta P_a(n, k, \mu, \sigma)$ and the respective statistical significance (p -values), and their relative differences $\Delta P_{R,a}(n, k, \mu, \sigma)$, at:
<https://www.hcsl.com/Supplements/hcsltr21s2.zip>

Appendix

Plots of the Probabilities for Rejection of QC Functions

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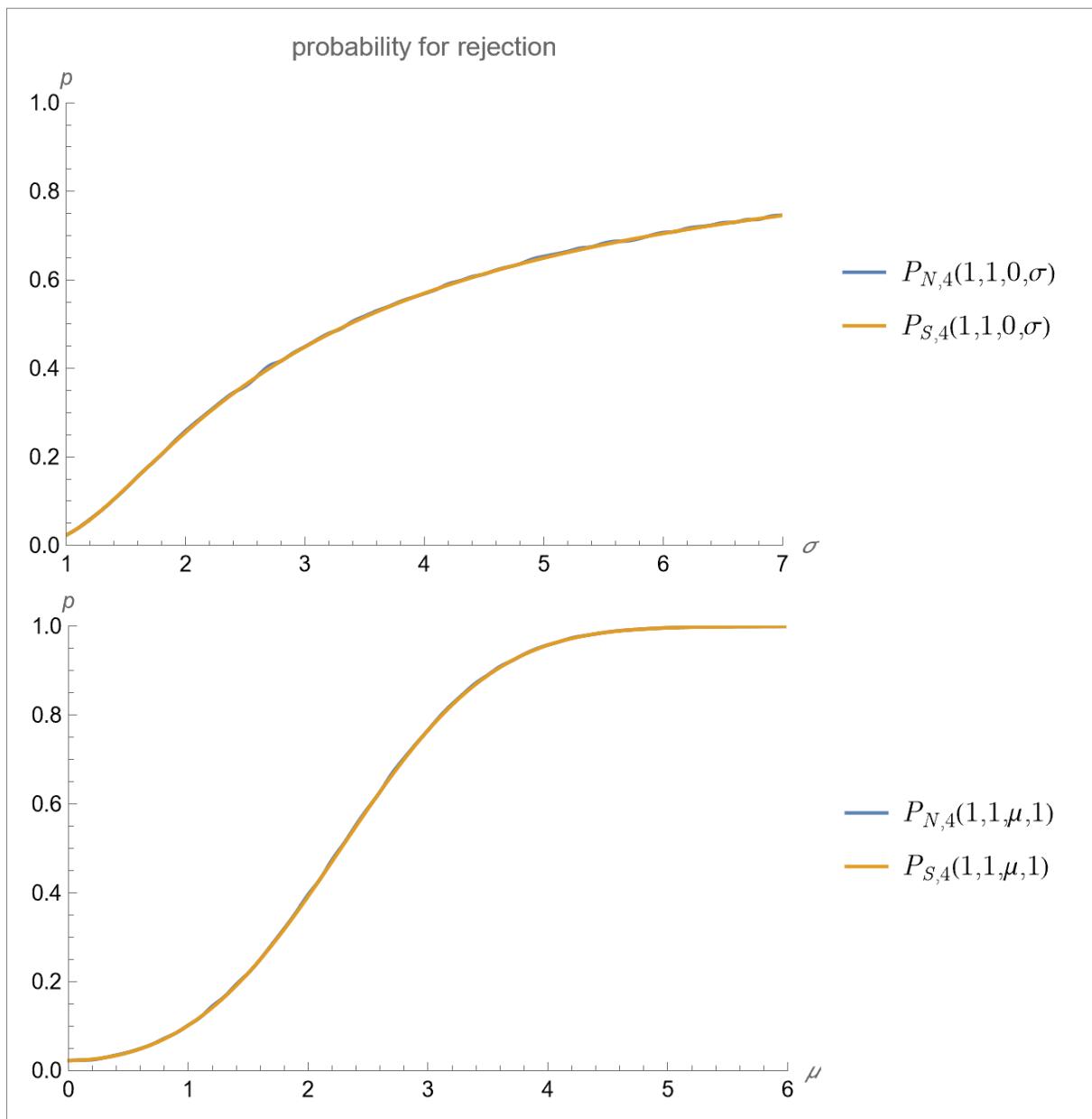


Fig 1: $P_{N,4}(1,1,\mu,\sigma)$ vs $P_{S,4}(1,1,\mu,\sigma)$

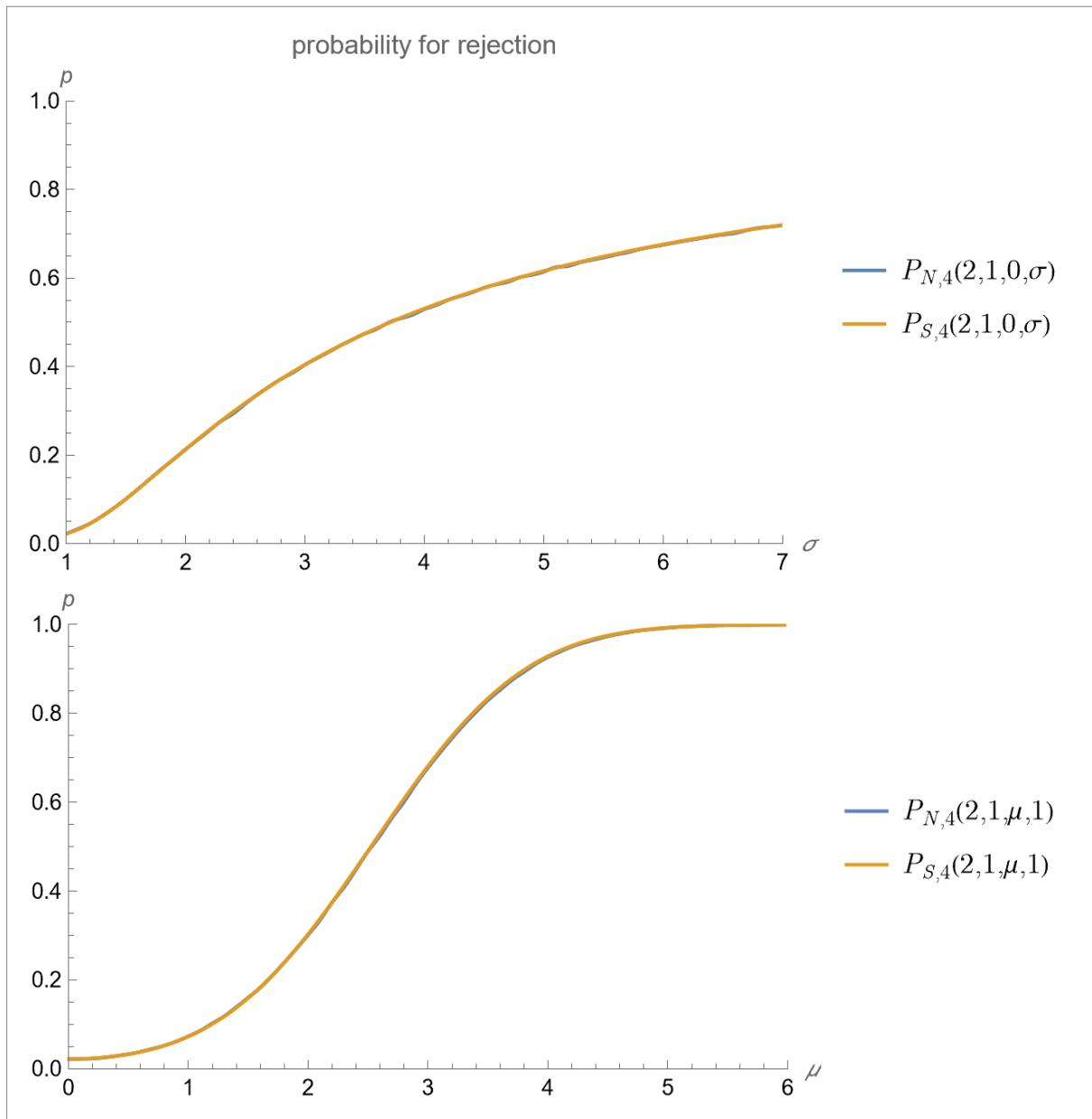


Fig 2: $P_{N,4}(2,1,\mu,\sigma)$ vs $P_{S,4}(2,1,\mu,\sigma)$

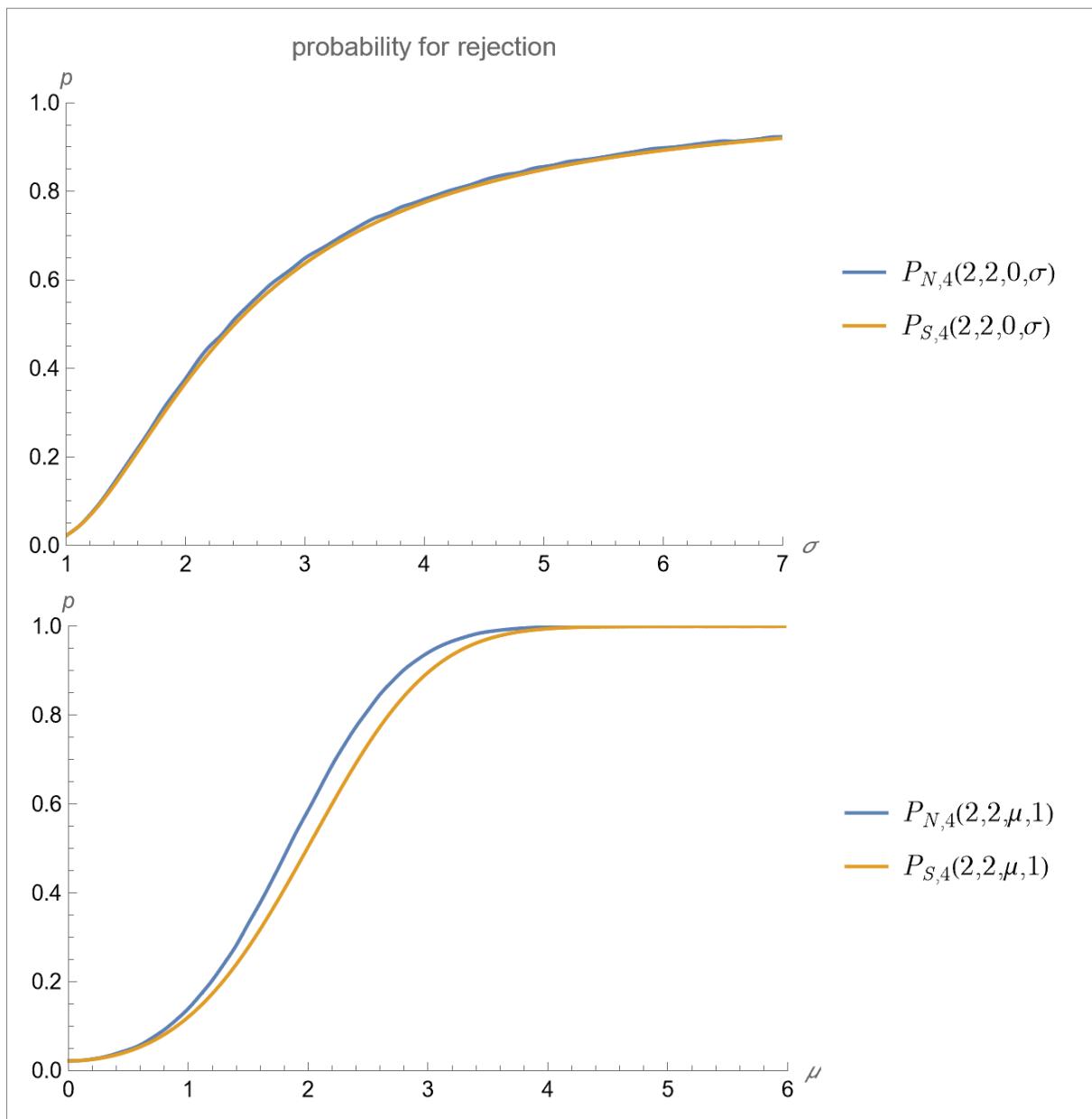


Fig 3: $P_{N,4}(2,2,\mu,\sigma)$ vs $P_{S,4}(2,2,\mu,\sigma)$

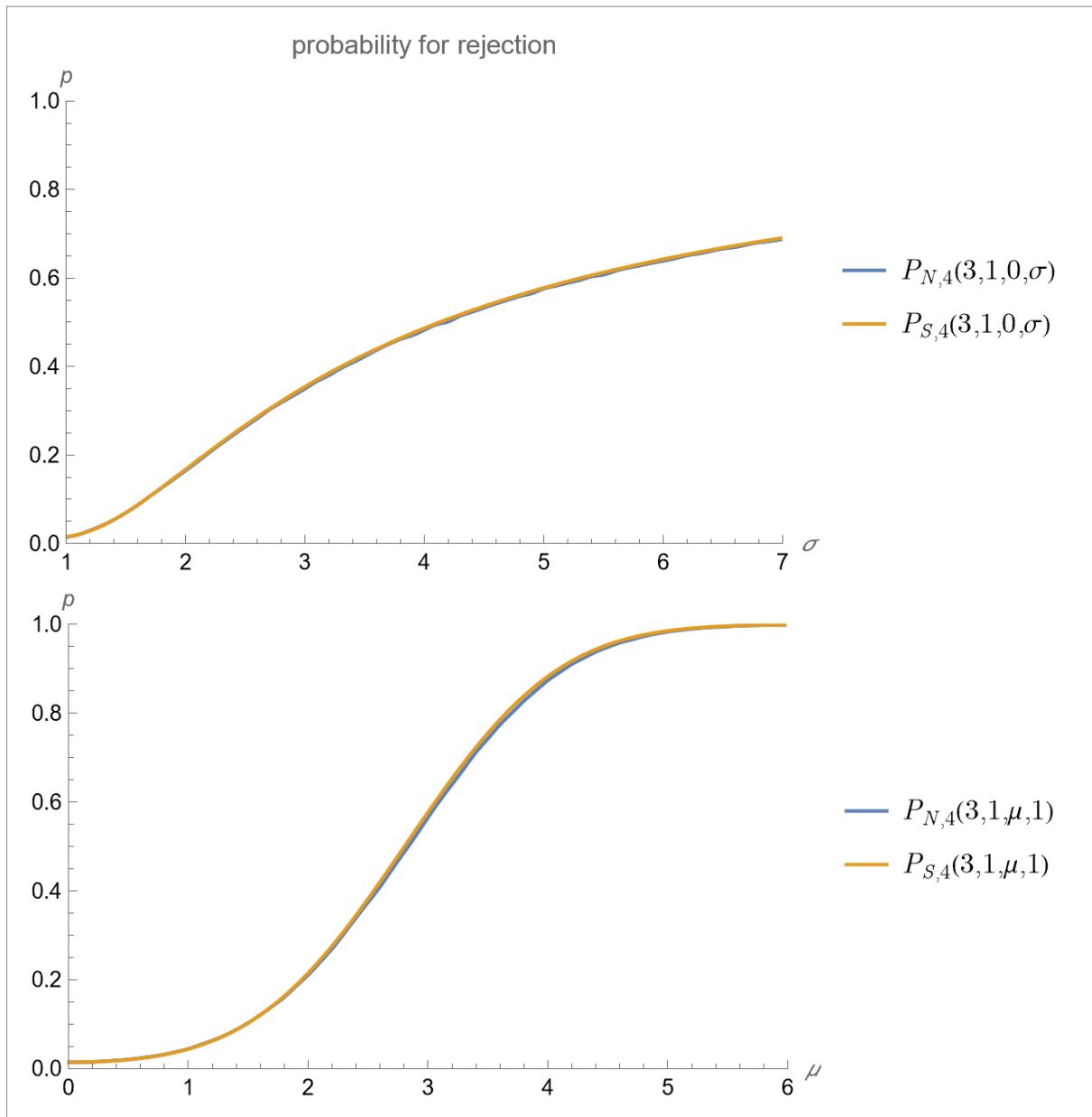


Fig 4: $P_{N,4}(3,1,\mu,\sigma)$ vs $P_{S,4}(3,1,\mu,\sigma)$

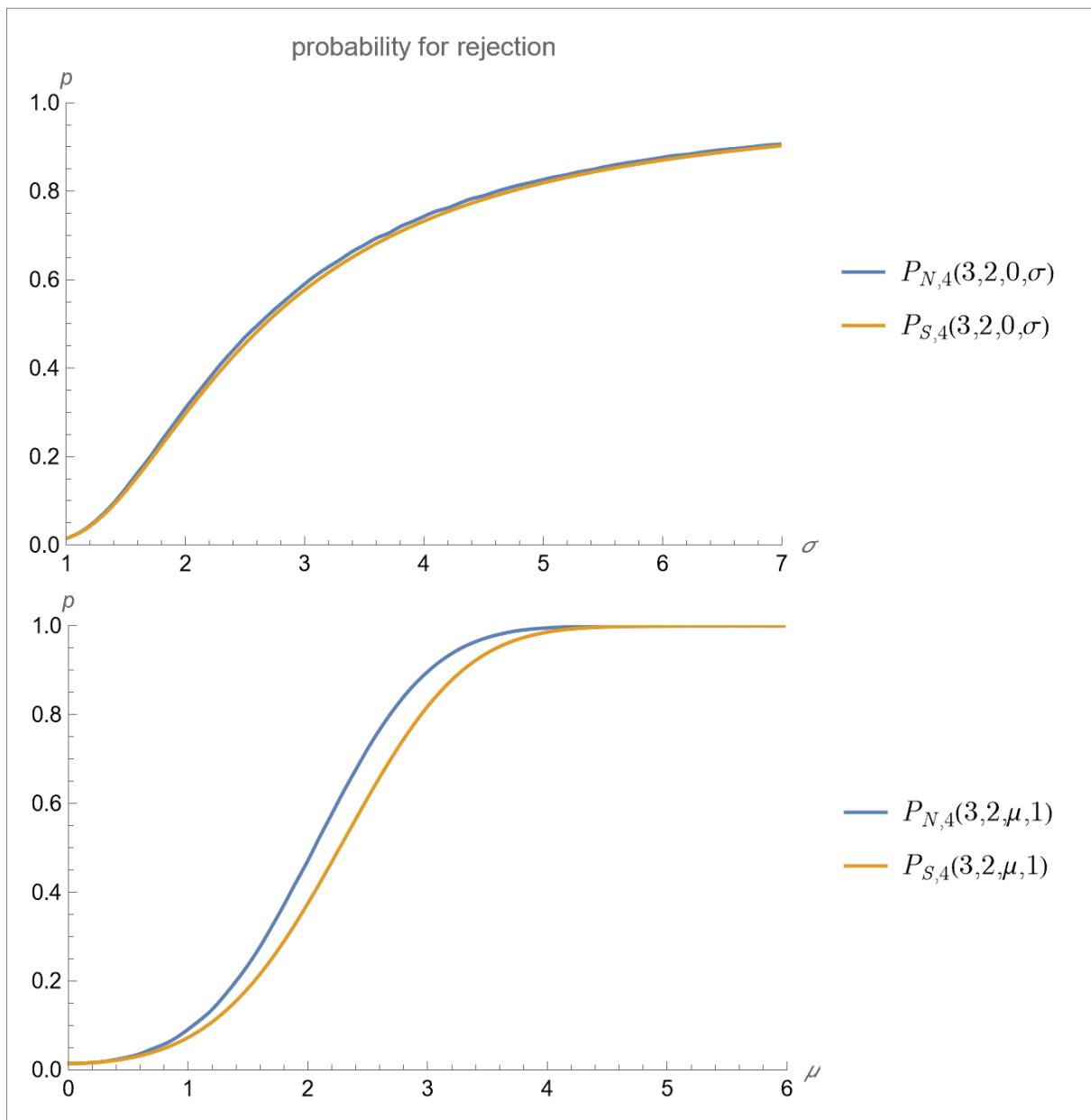


Fig 5: $P_{N,4}(3,2,\mu,\sigma)$ vs $P_{S,4}(3,2,\mu,\sigma)$

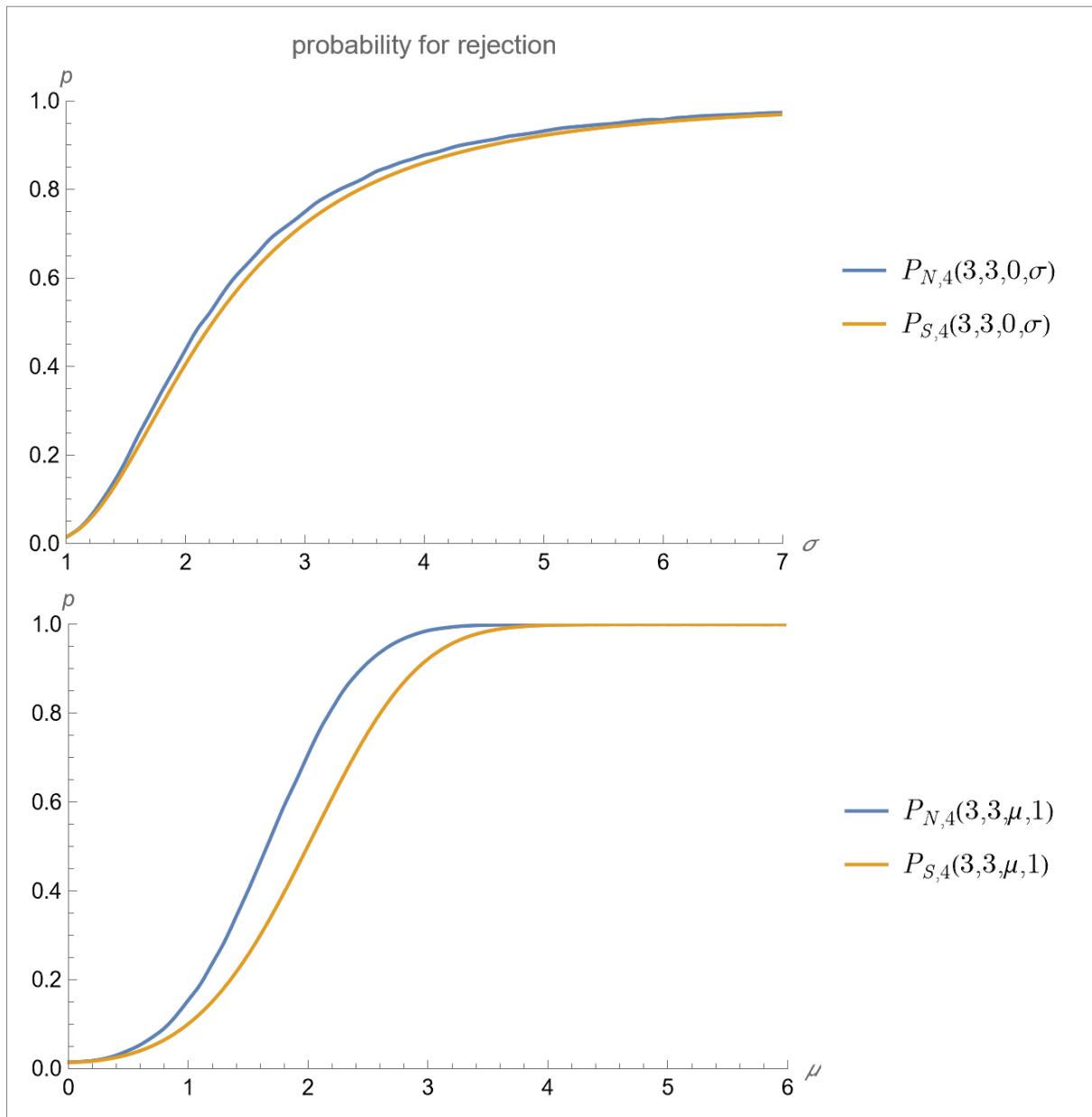


Fig 6: $P_{N,4}(3,3,\mu,\sigma)$ vs $P_{S,4}(3,3,\mu,\sigma)$

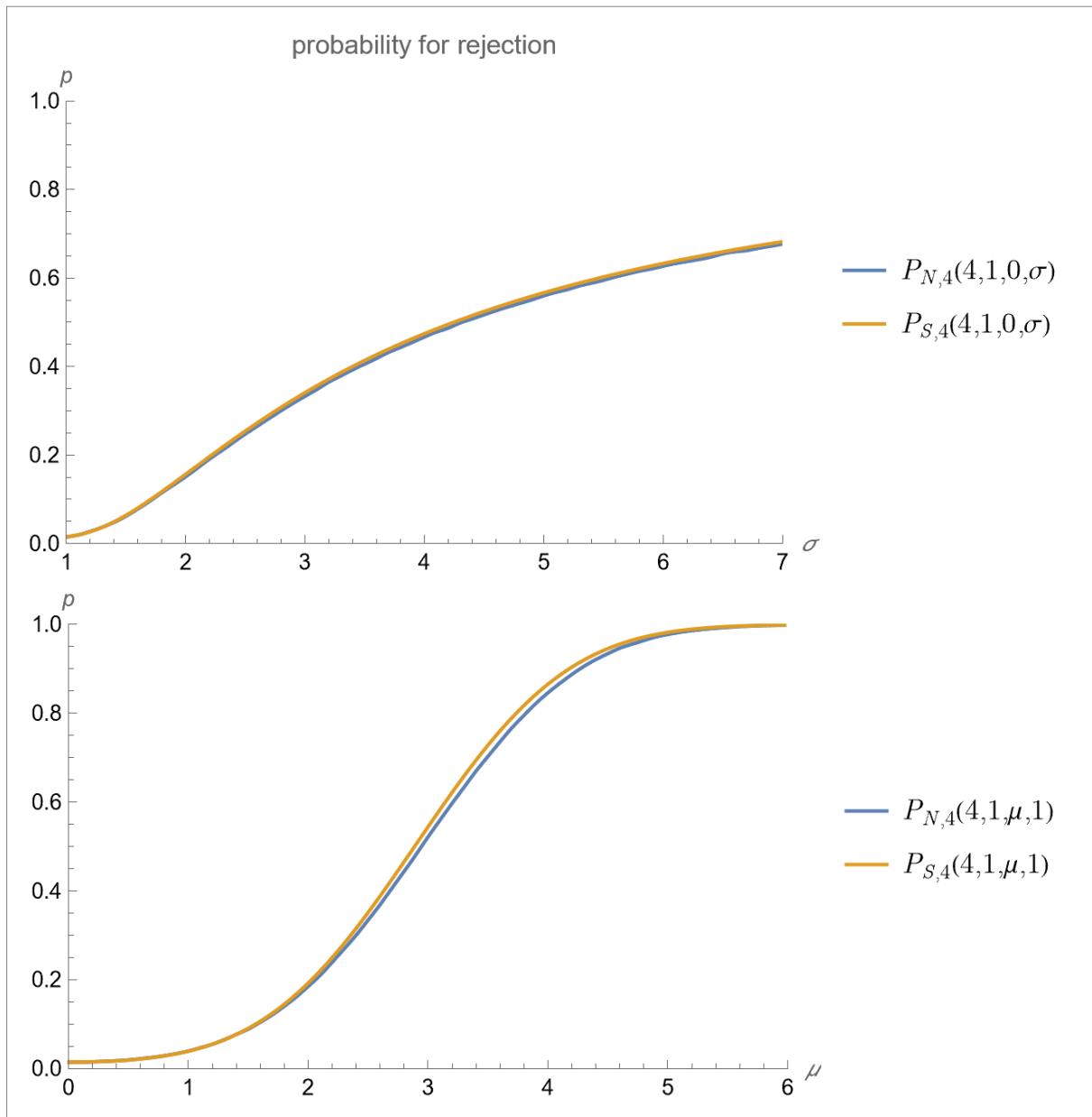


Fig 7: $P_{N,4}(4,1,\mu,\sigma)$ vs $P_{S,4}(4,1,\mu,\sigma)$

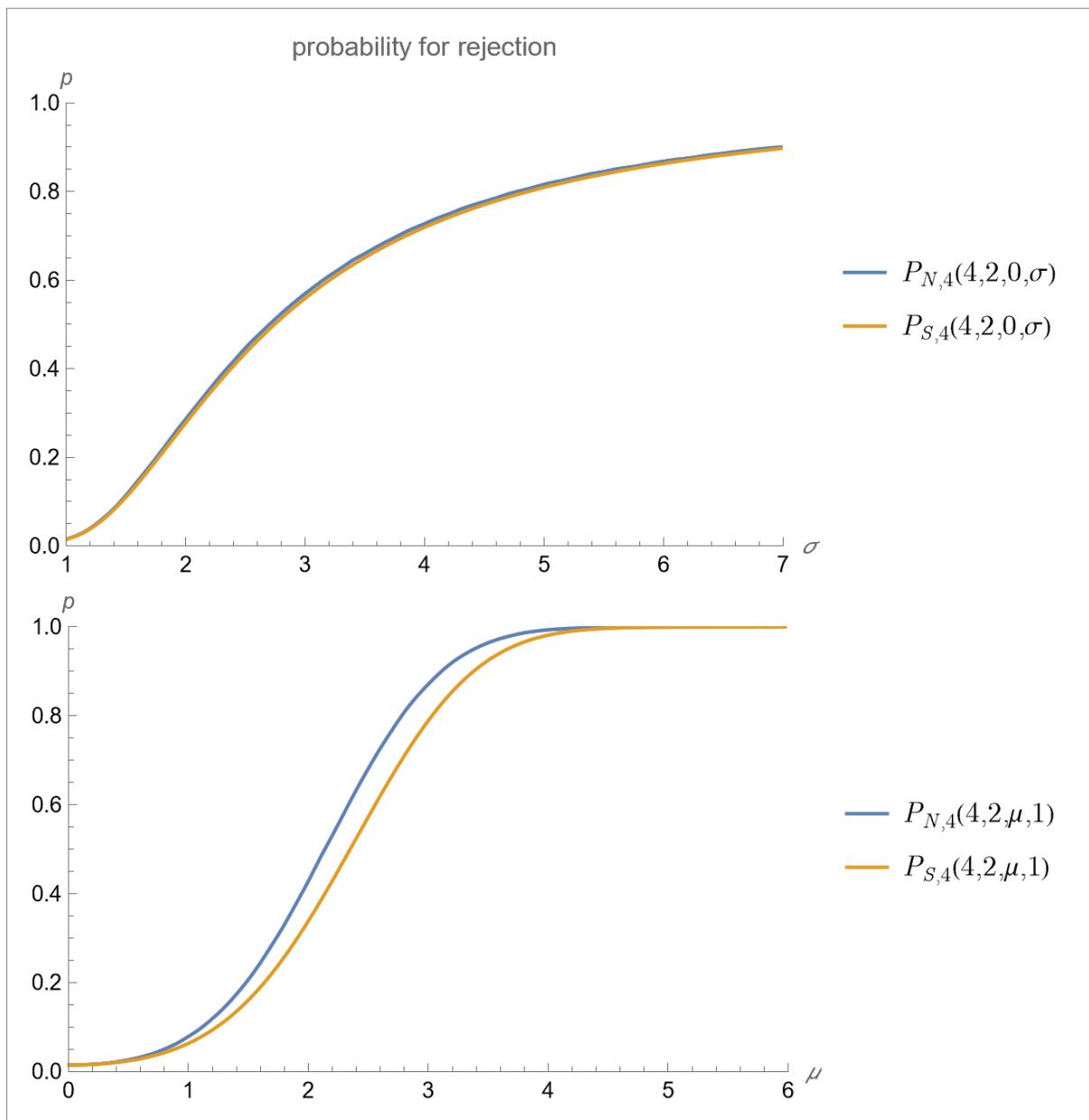


Fig 8: $P_{N,4}(4,2,\mu,\sigma)$ vs $P_{S,4}(4,2,\mu,\sigma)$

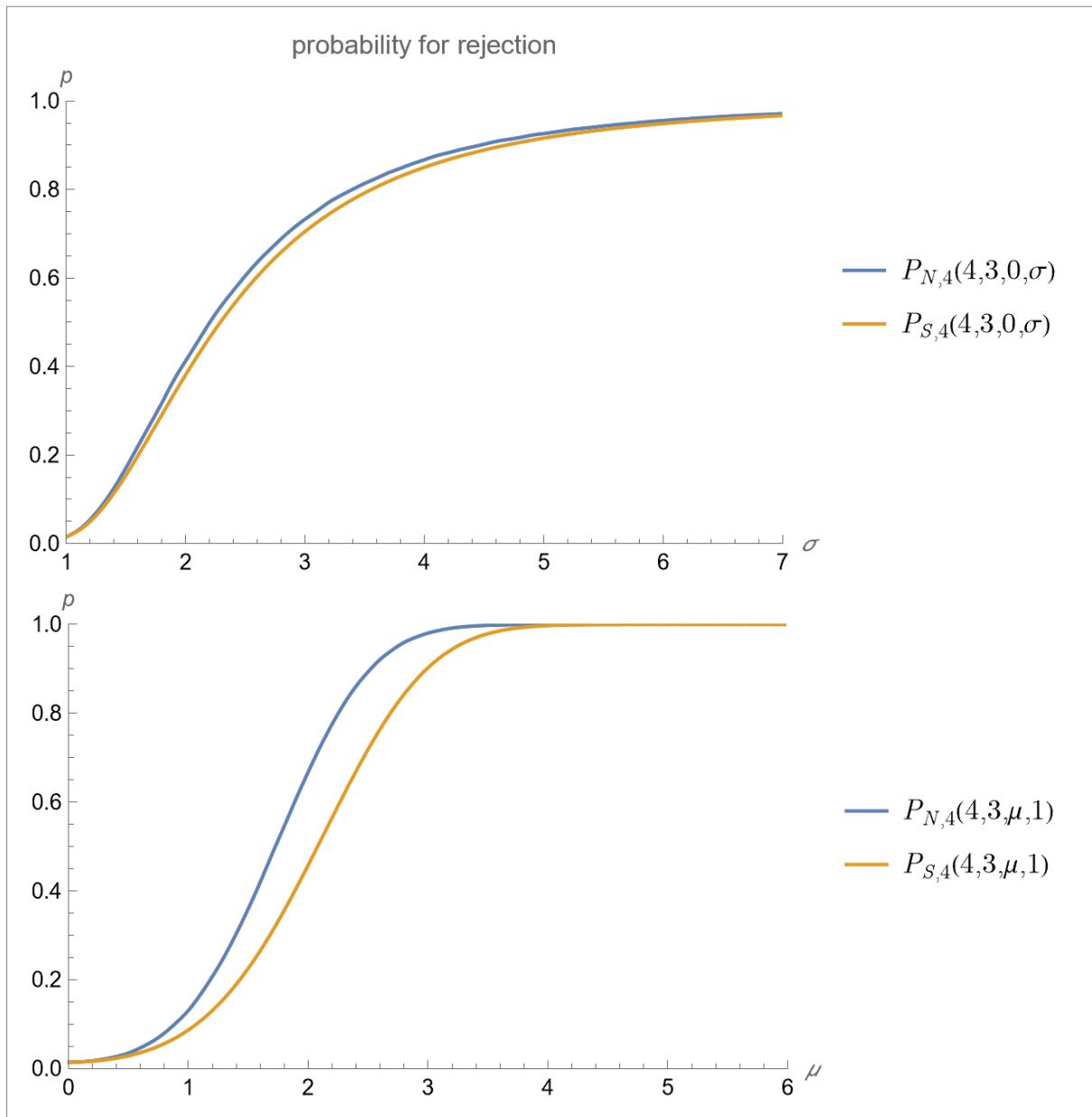


Fig 9: $P_{N,4}(4,3,\mu,\sigma)$ vs $P_{S,4}(4,3,\mu,\sigma)$

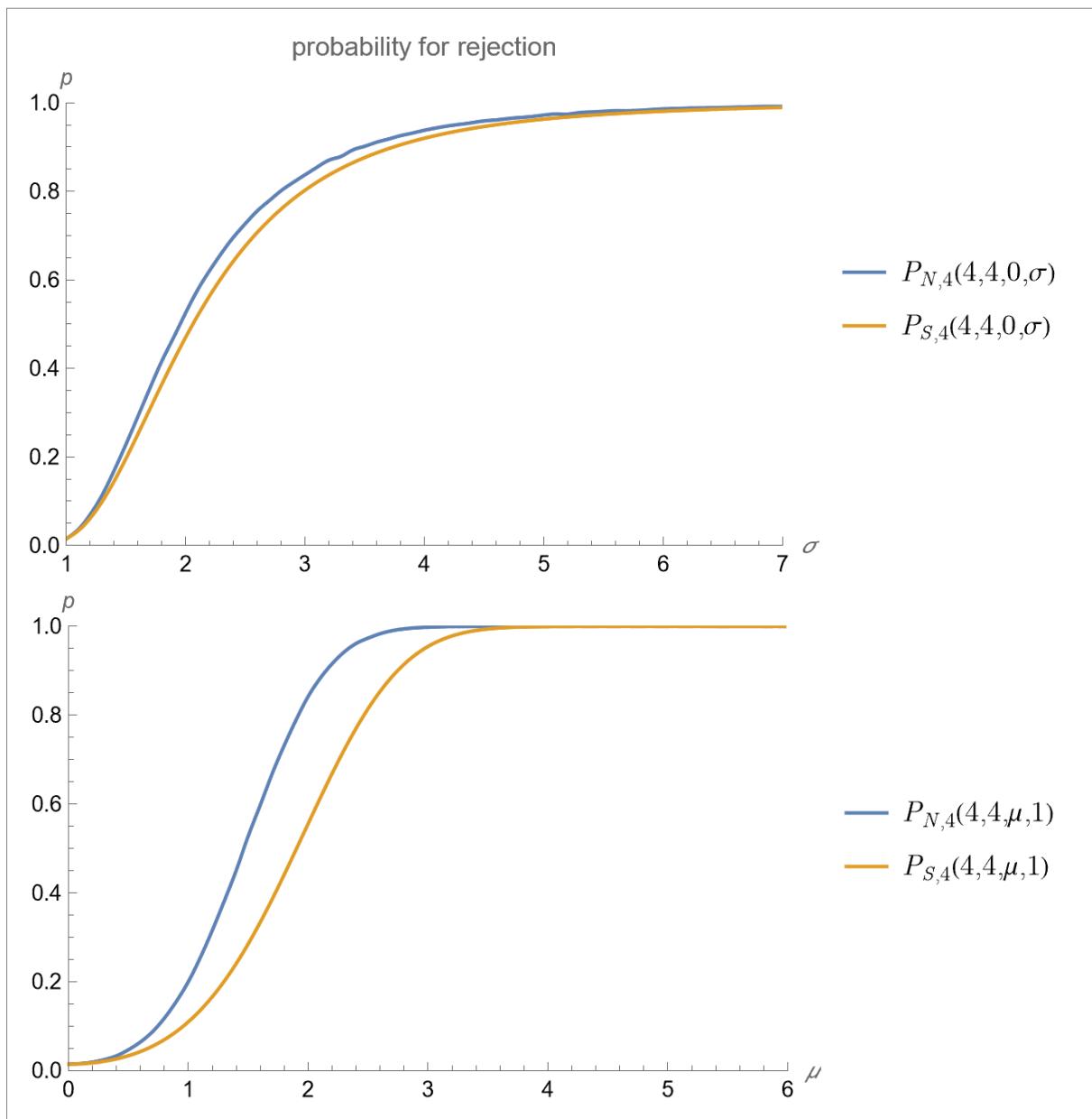


Fig 10: $P_{N,4}(4,4,\mu,\sigma)$ vs $P_{S,4}(4,4,\mu,\sigma)$

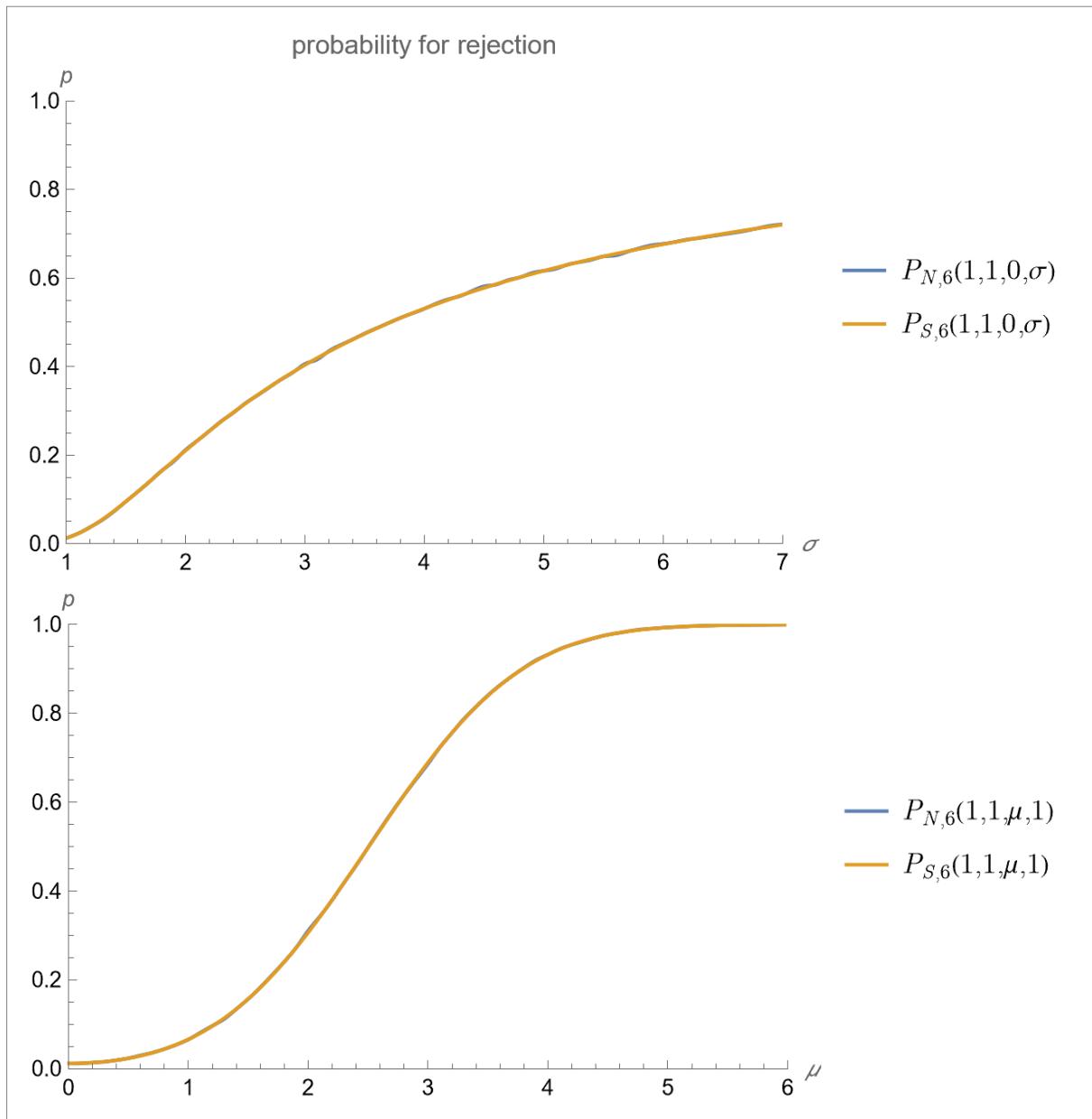


Fig 11: $P_{N,6}(1,1,\mu,\sigma)$ vs $P_{S,6}(1,1,\mu,\sigma)$

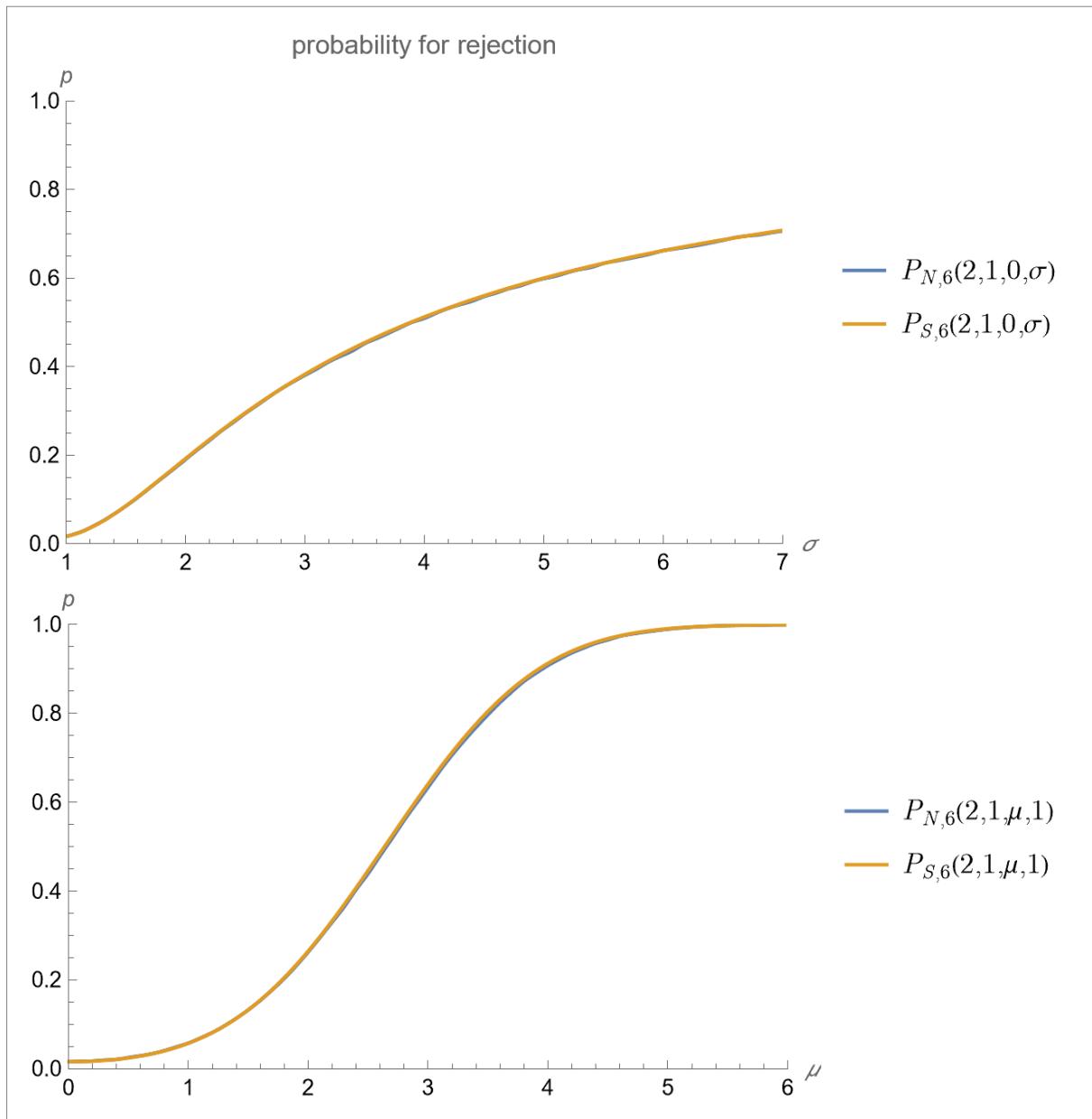


Fig 12: $P_{N,6}(2,1,\mu,\sigma)$ vs $P_{S,6}(2,1,\mu,\sigma)$

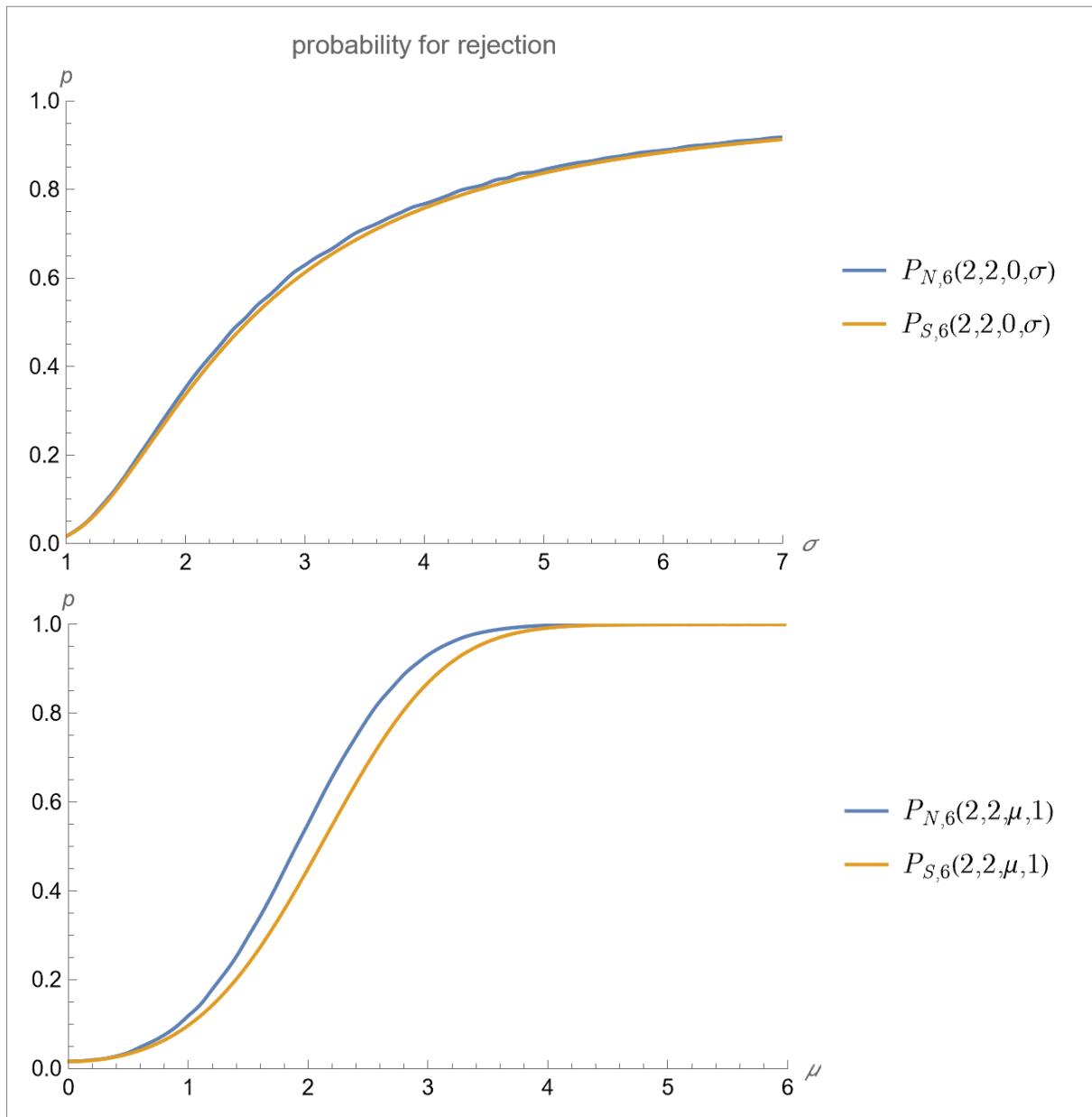


Fig 13: $P_{N,6}(2,2,\mu,\sigma)$ vs $P_{S,6}(2,2,\mu,\sigma)$

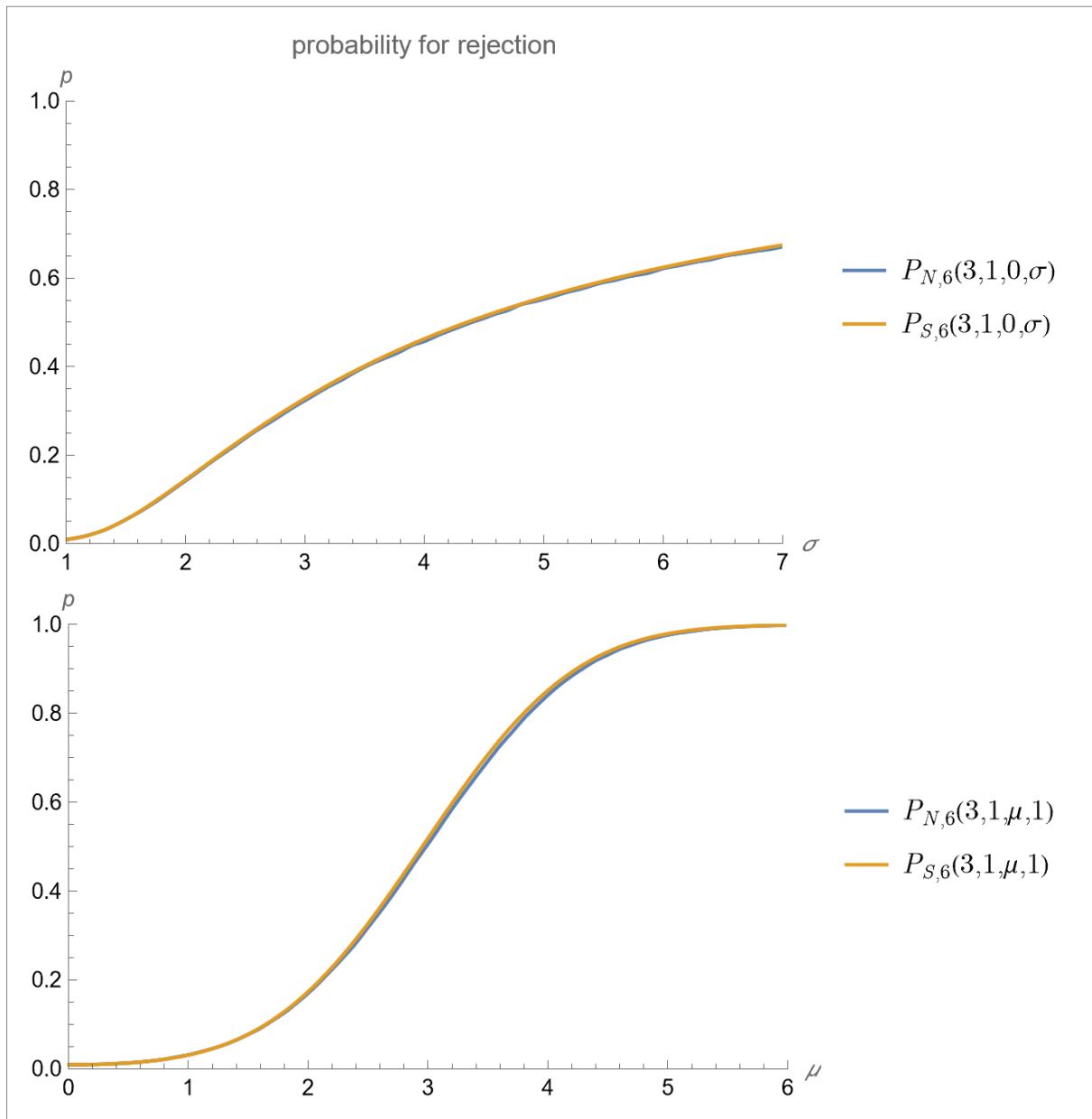


Fig 14: $P_{N,6}(3,1,\mu,\sigma)$ vs $P_{S,6}(3,1,\mu,\sigma)$

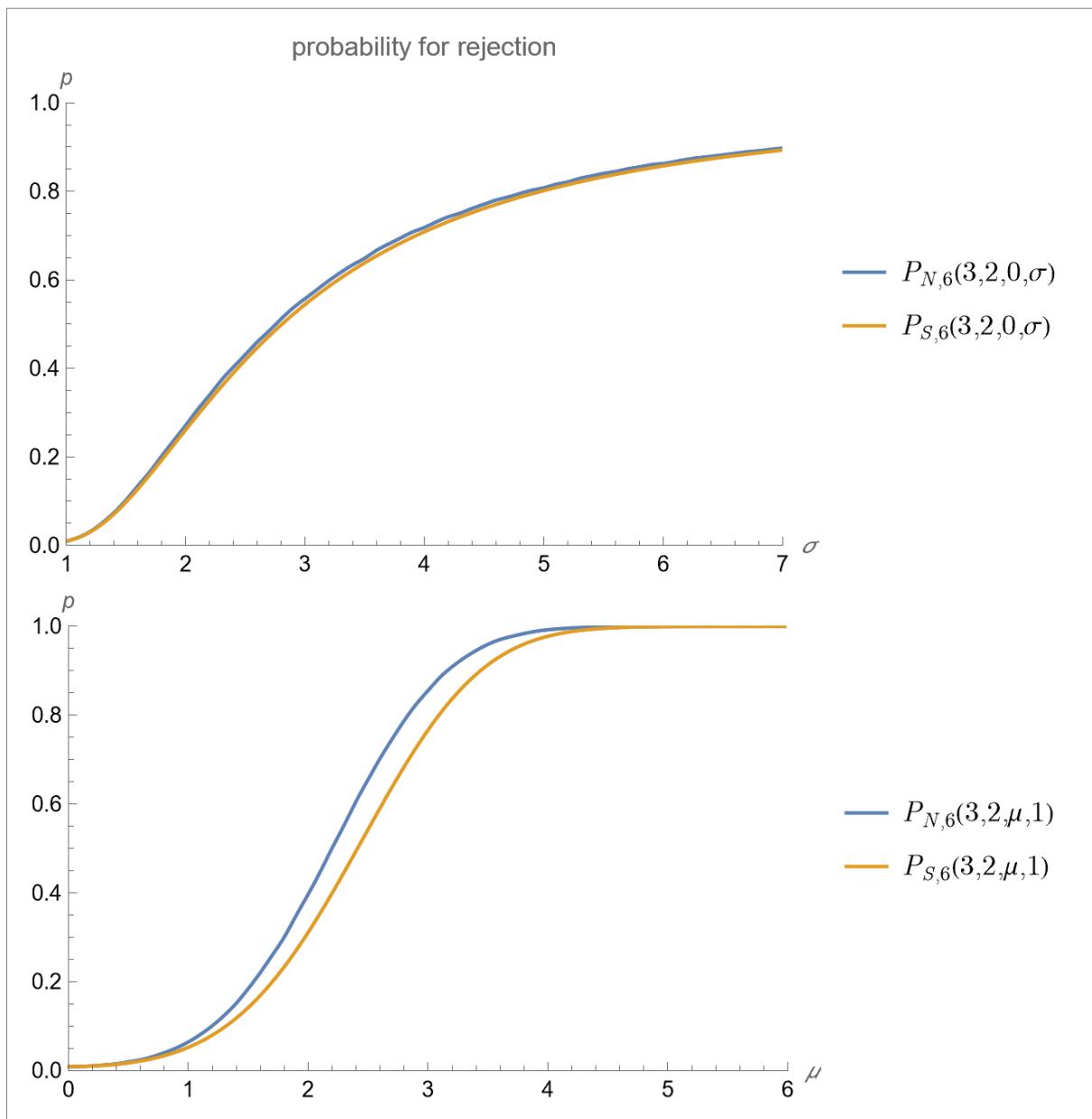


Fig 15: $P_{N,6}(3,2,\mu,\sigma)$ vs $P_{S,6}(3,2,\mu,\sigma)$

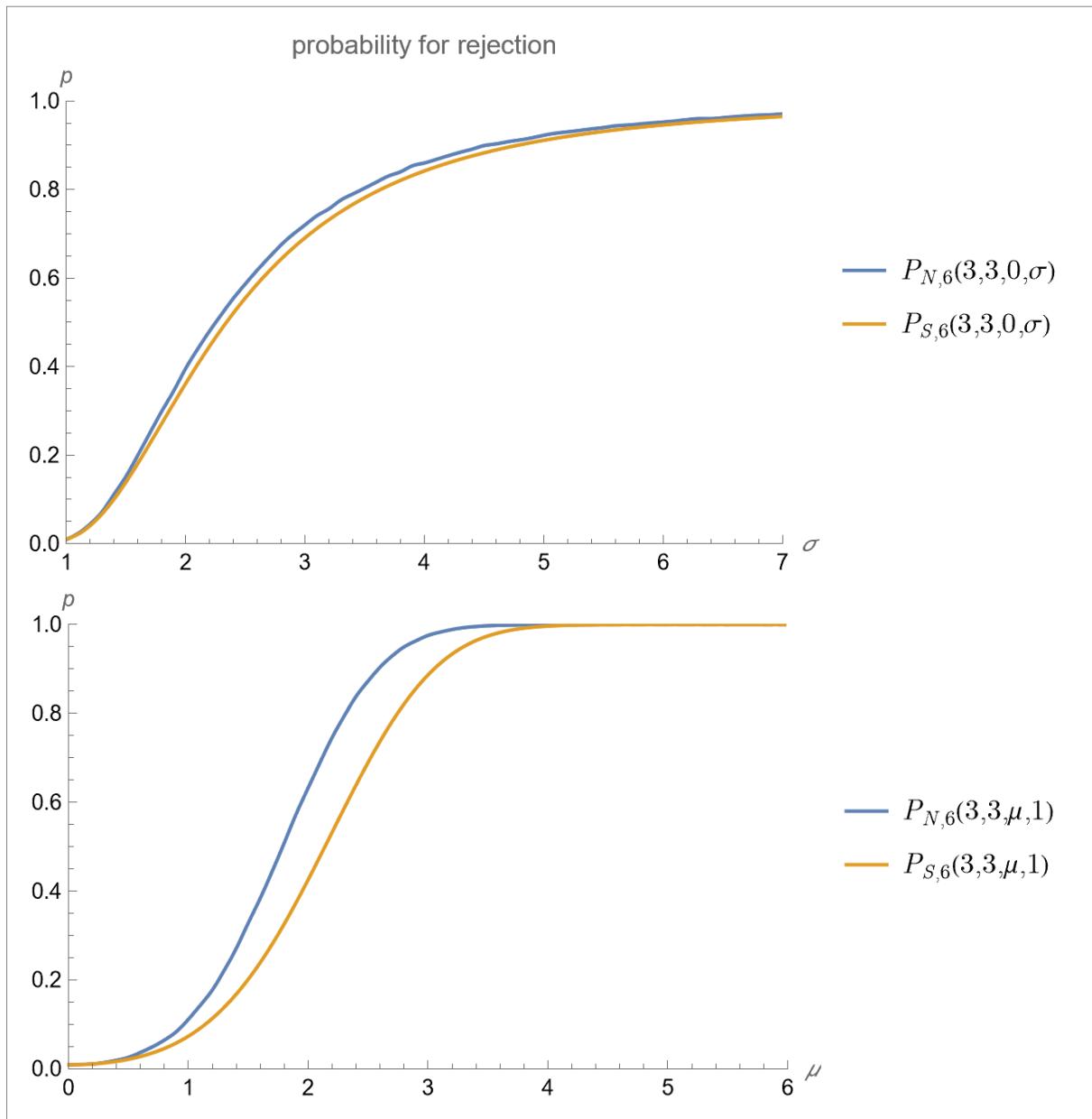


Fig 16: $P_{N,6}(3,3,\mu,\sigma)$ vs $P_{S,6}(3,3,\mu,\sigma)$

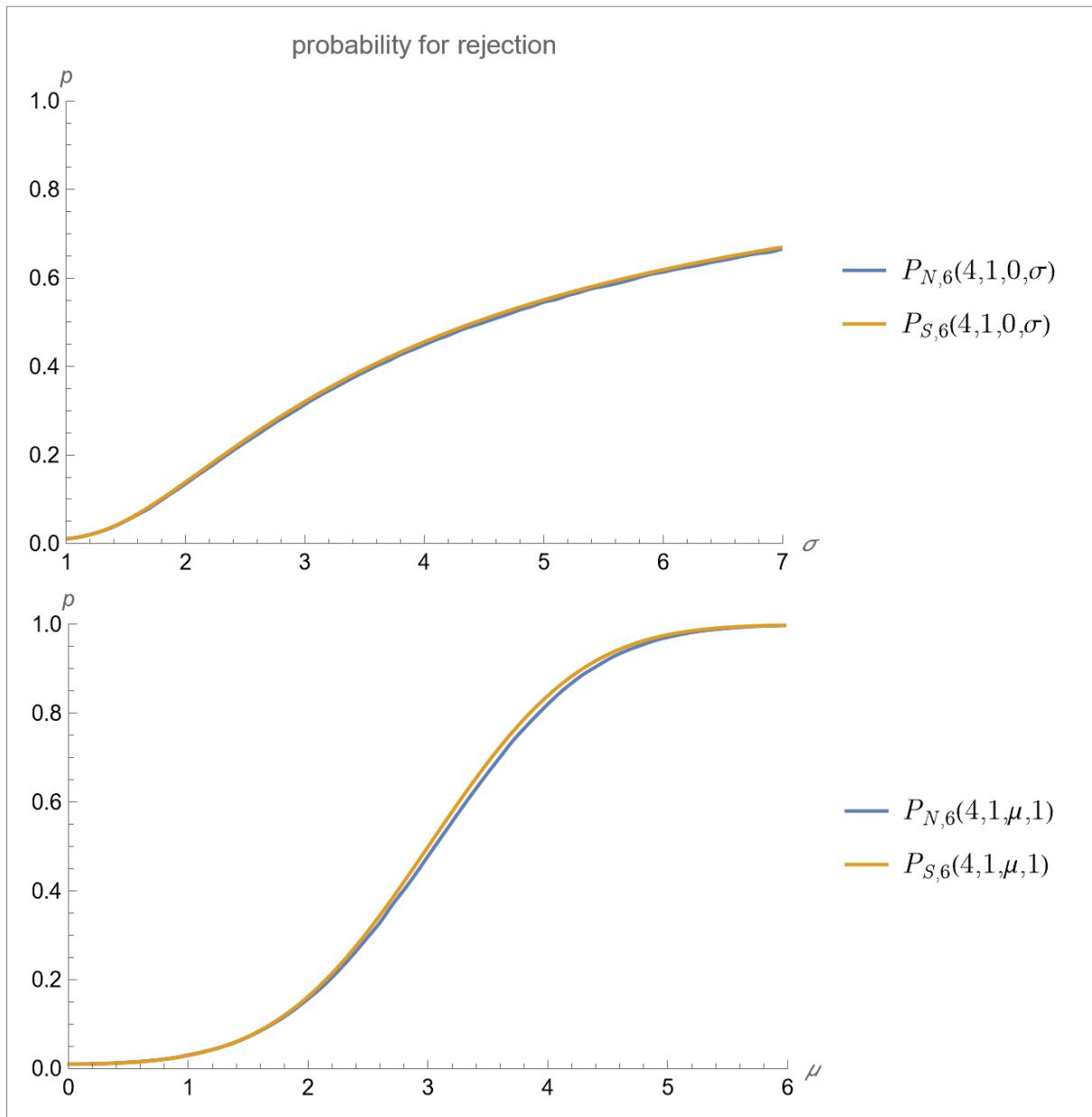


Fig 17: $P_{N,6}(4,1,\mu,\sigma)$ vs $P_{S,6}(4,1,\mu,\sigma)$

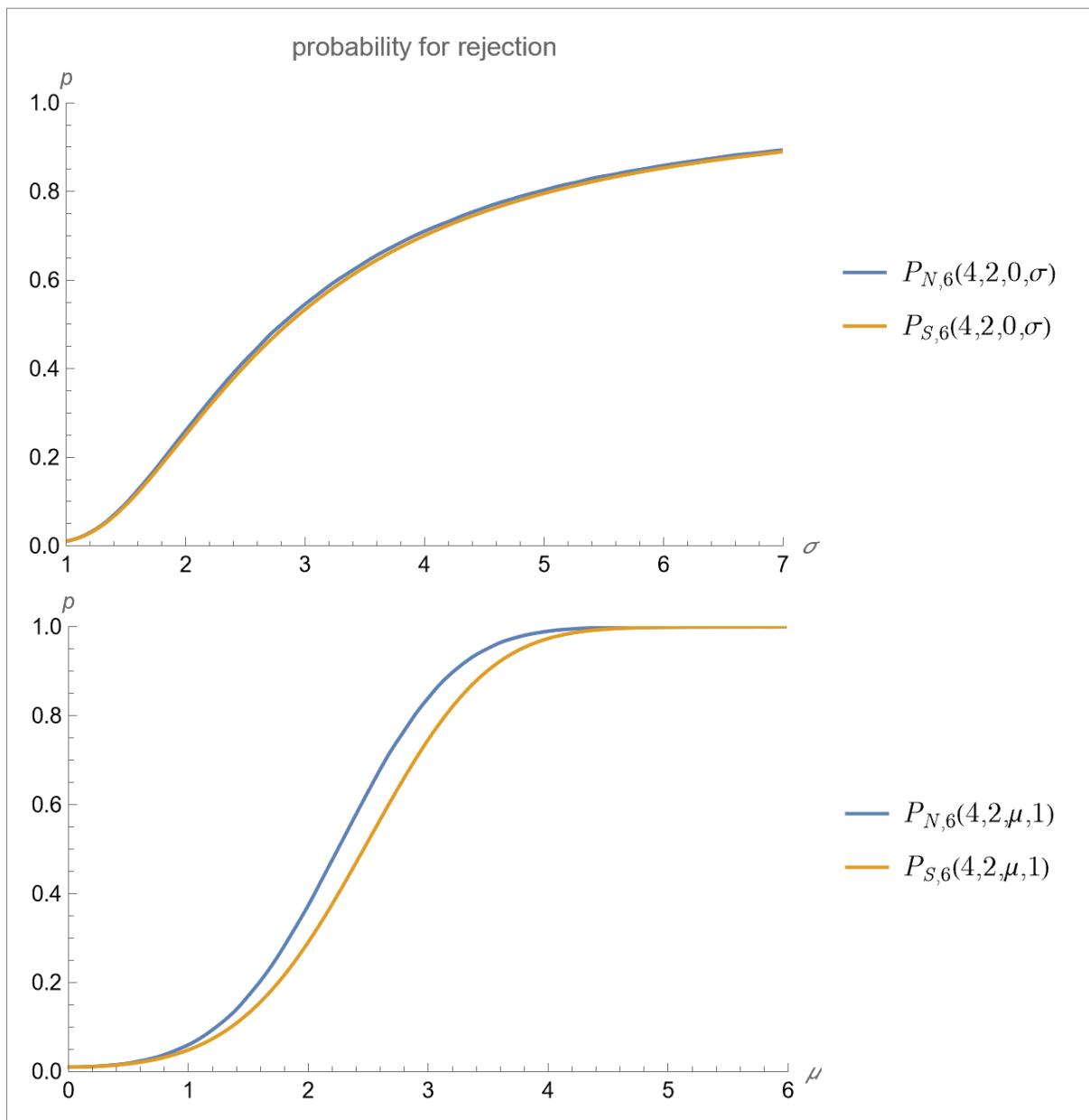


Fig 18: $P_{N,6}(4,2,\mu,\sigma)$ vs $P_{S,6}(4,2,\mu,\sigma)$

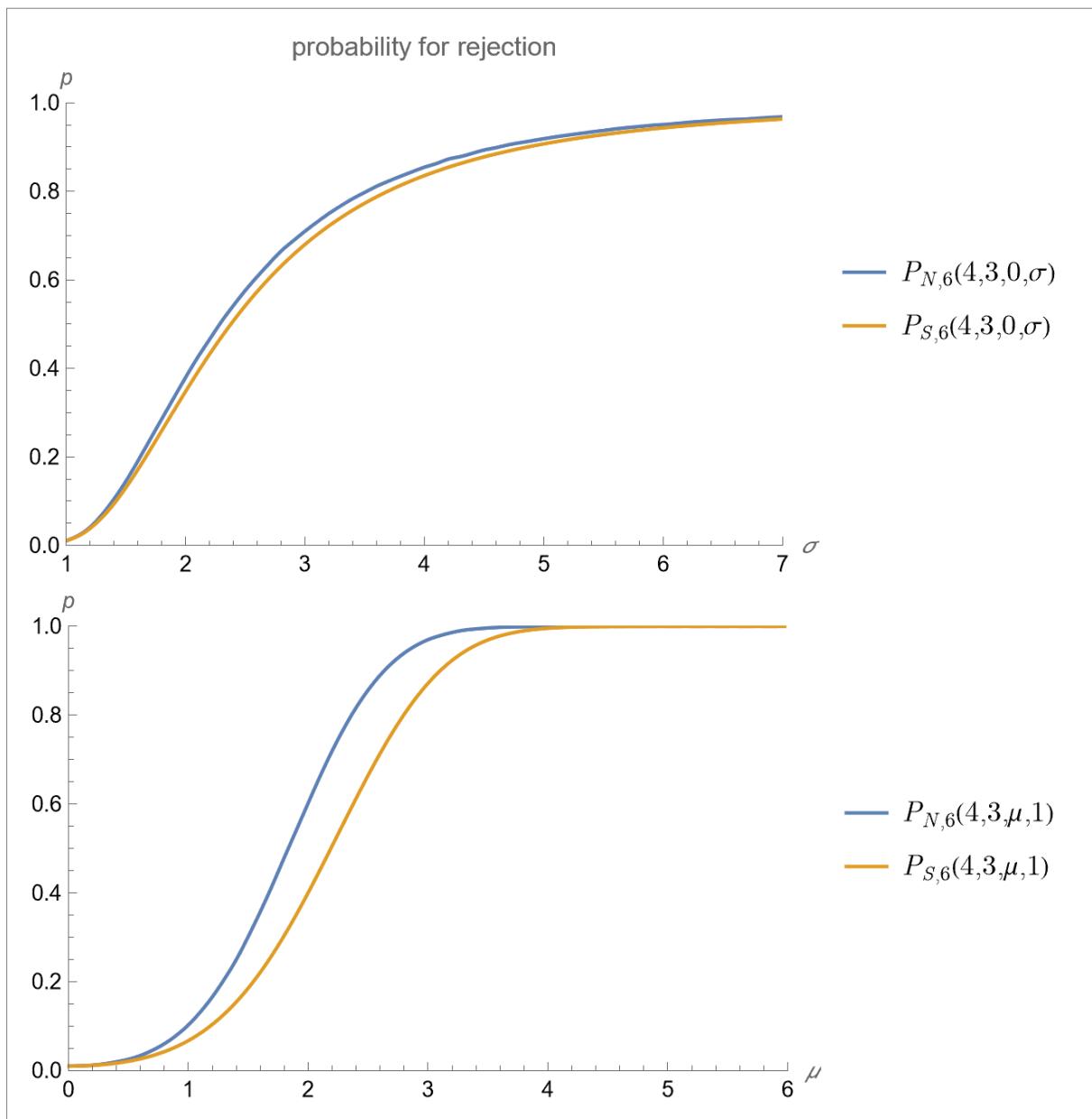


Fig 19: $P_{N,6}(4,3,\mu,\sigma)$ vs $P_{S,6}(4,3,\mu,\sigma)$

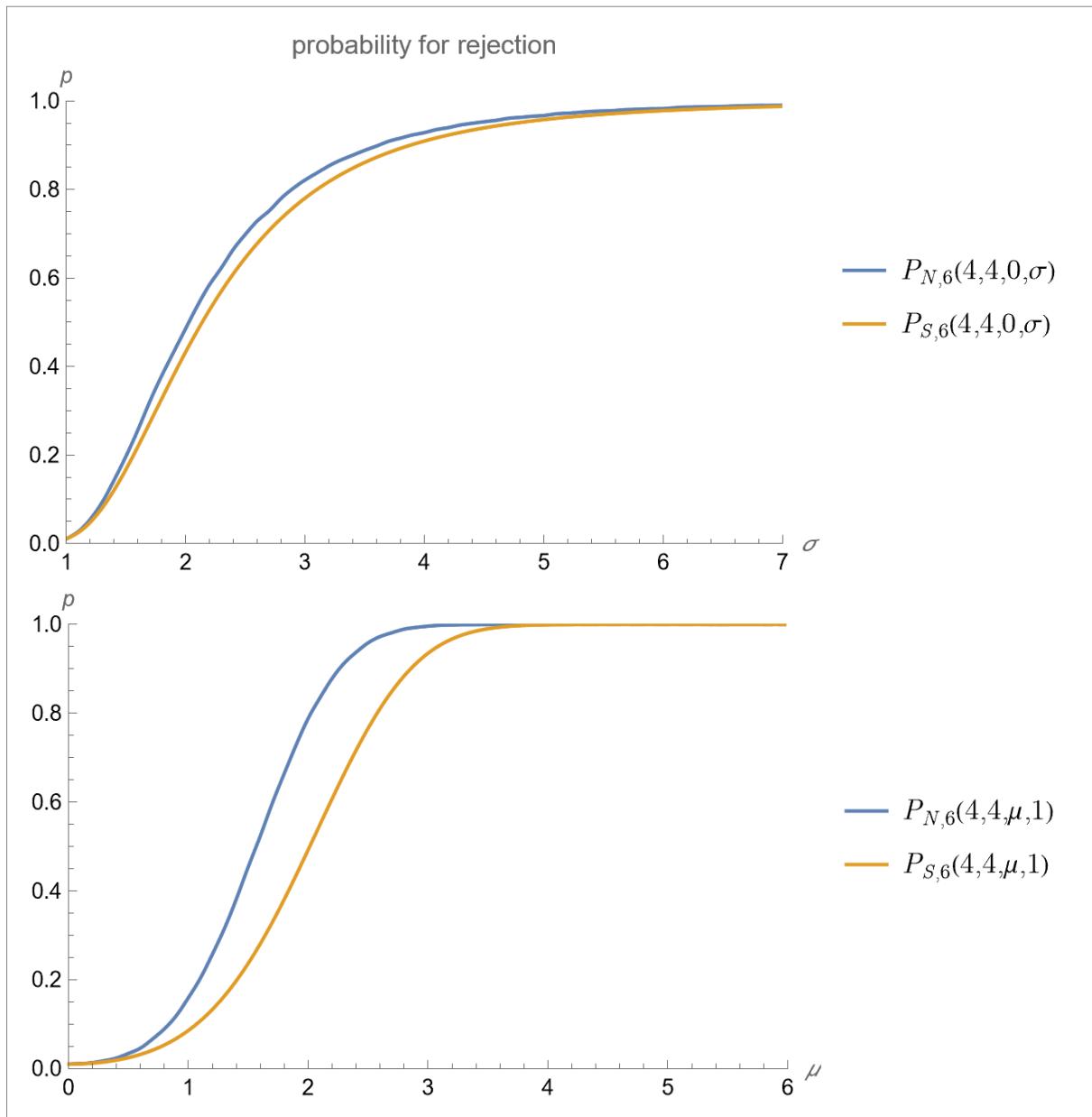


Fig 20: $P_{N,6}(4,4,\mu,\sigma)$ vs $P_{S,6}(4,4,\mu,\sigma)$

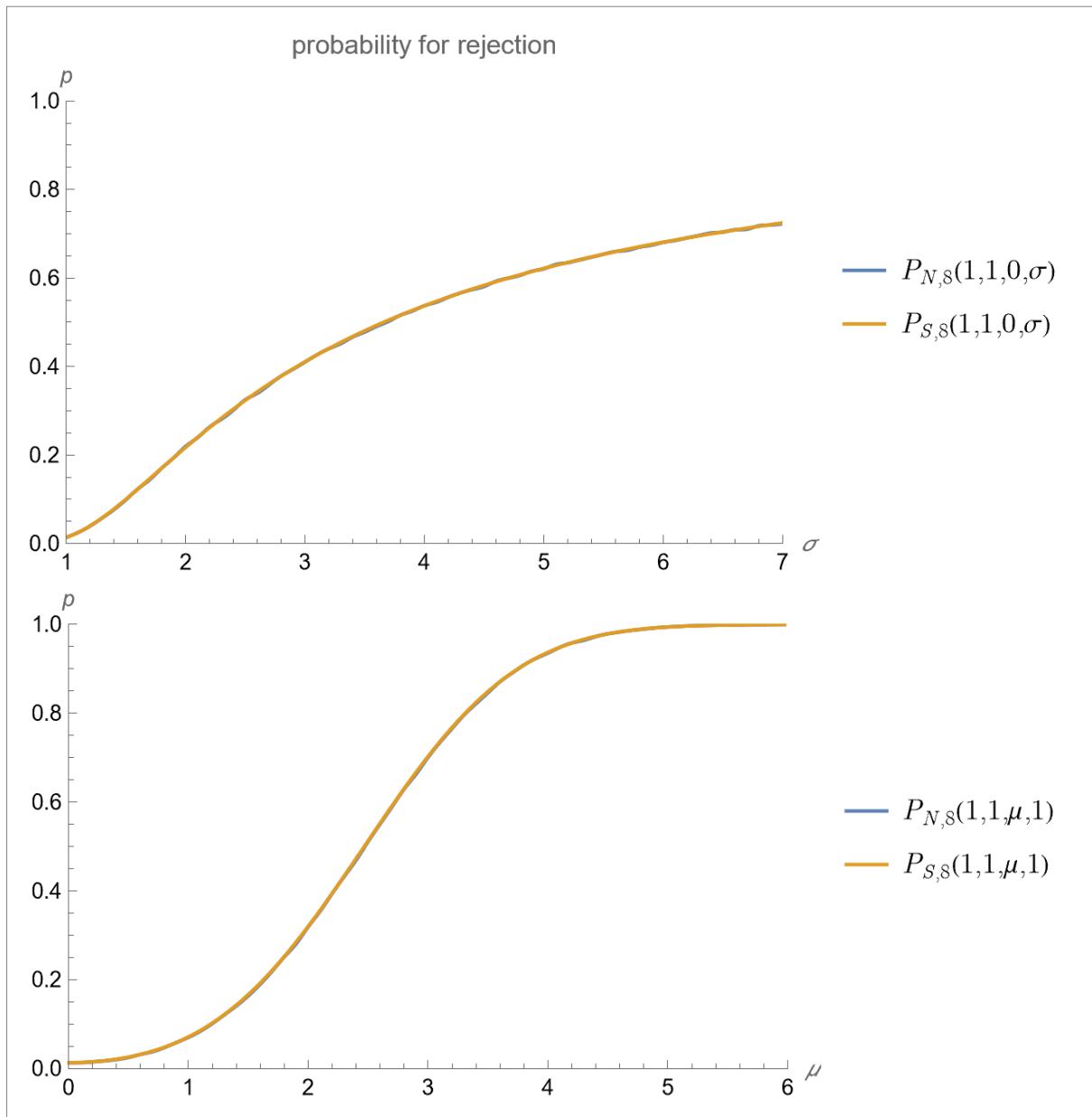


Fig 21: $P_{N,8}(1,1,\mu,\sigma)$ vs $P_{S,8}(1,1,\mu,\sigma)$

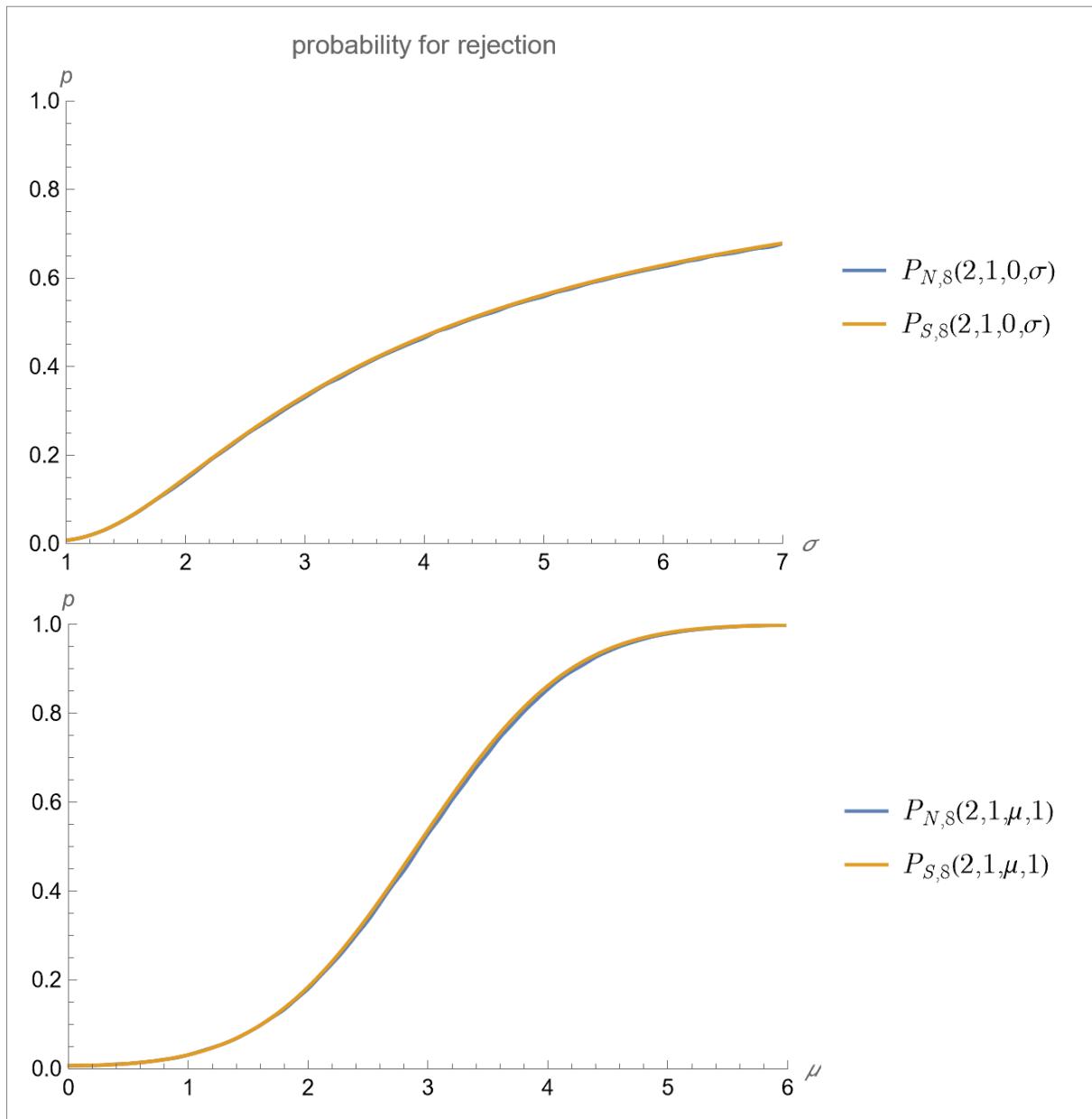


Fig 22: $P_{N,8}(2,1,\mu,\sigma)$ vs $P_{S,8}(2,1,\mu,\sigma)$

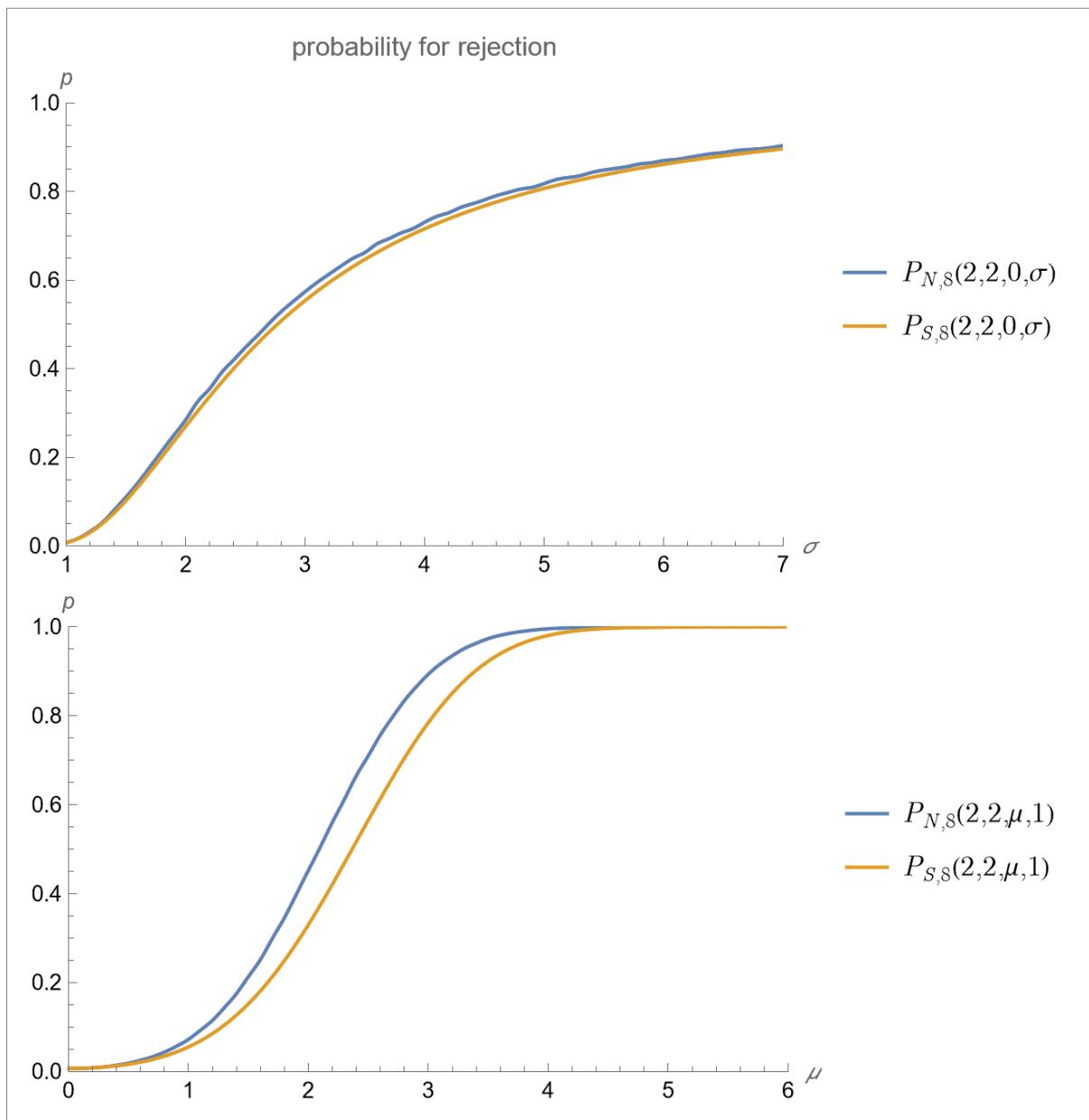


Fig 23: $P_{N,8}(2,2,\mu,\sigma)$ vs $P_{S,8}(2,2,\mu,\sigma)$

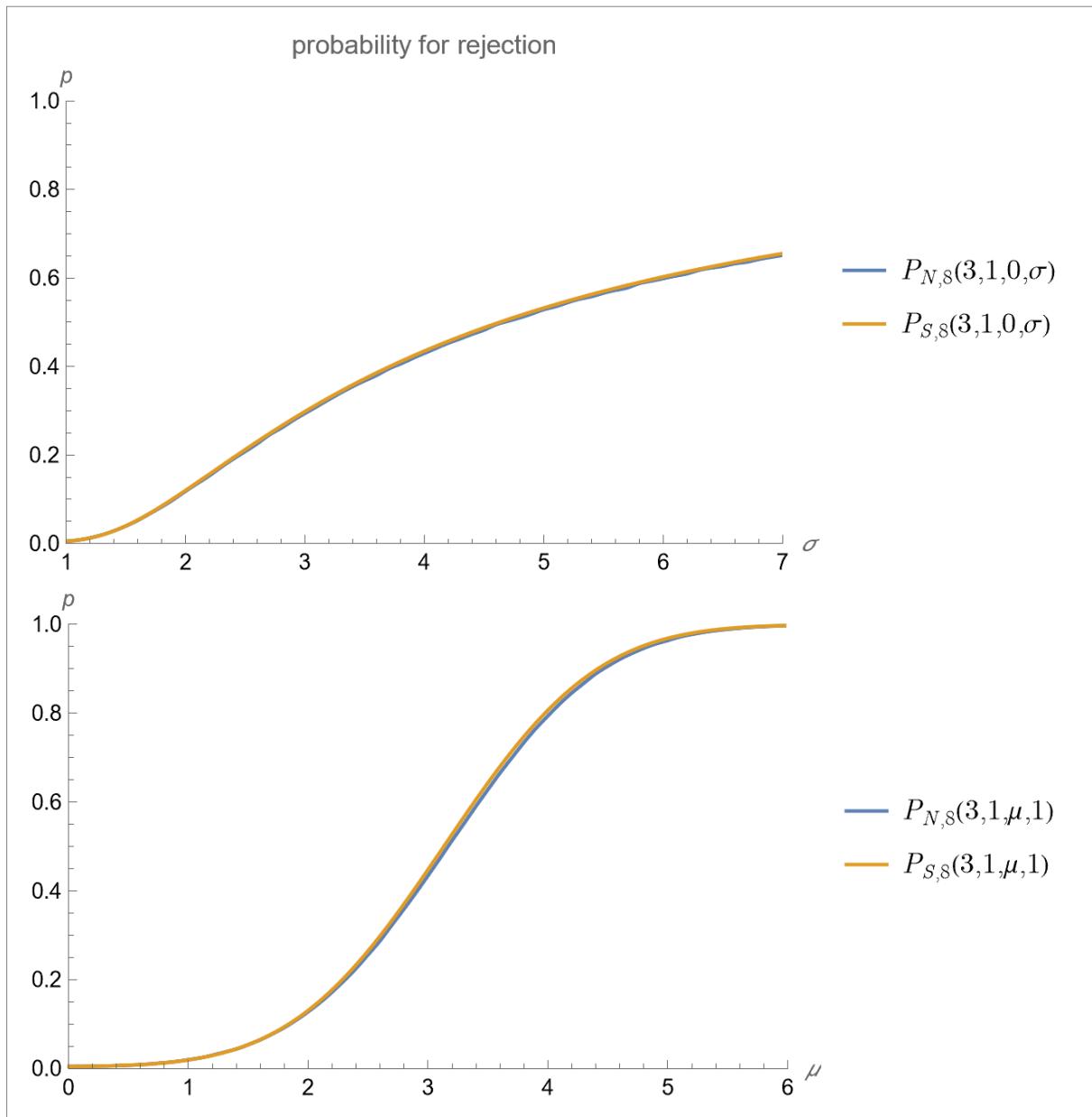


Fig 24: $P_{N,8}(3,1,\mu,\sigma)$ vs $P_{S,8}(3,1,\mu,\sigma)$

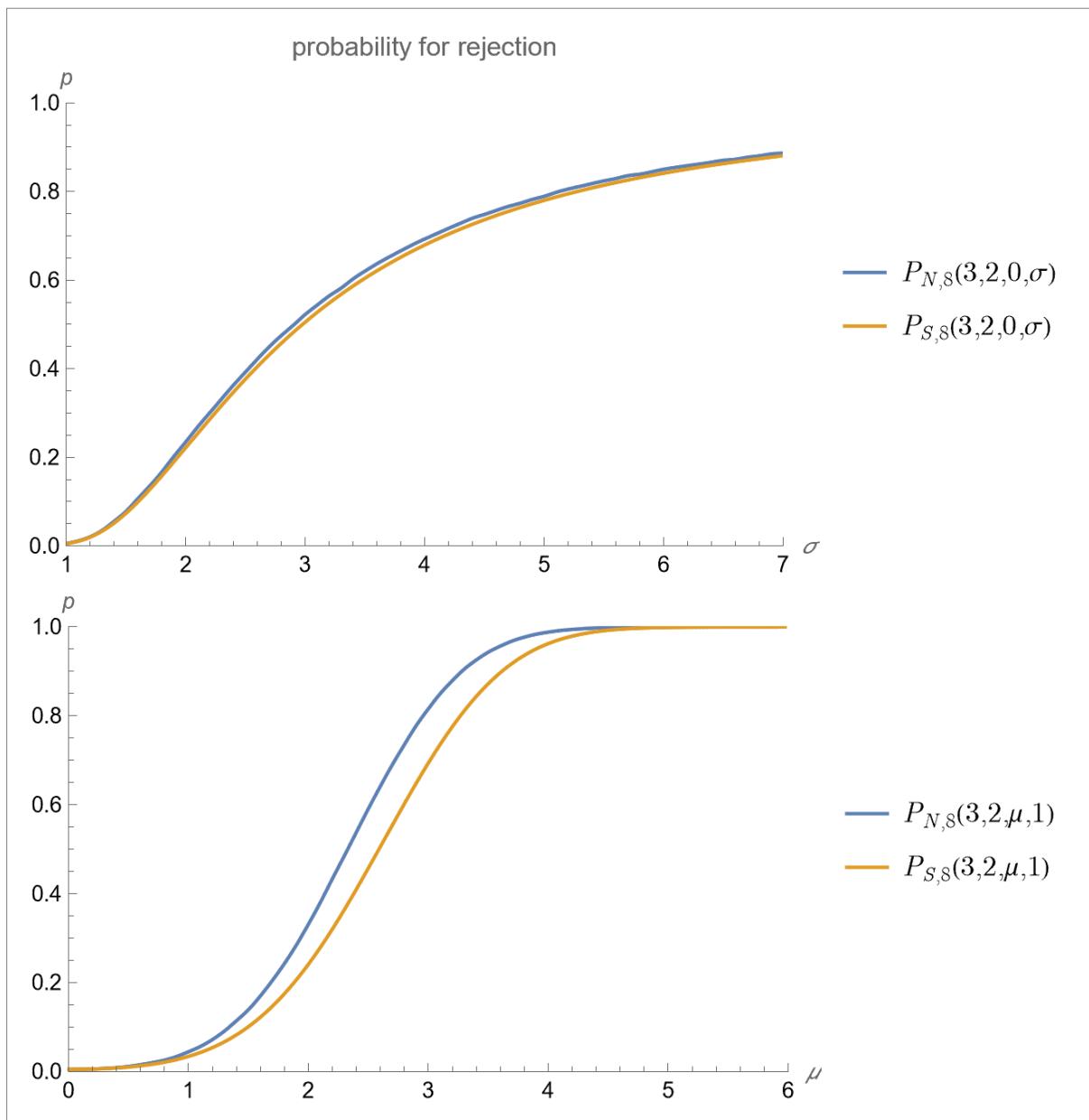


Fig 25: $P_{N,8}(3,2,\mu,\sigma)$ vs $P_{S,8}(3,2,\mu,\sigma)$

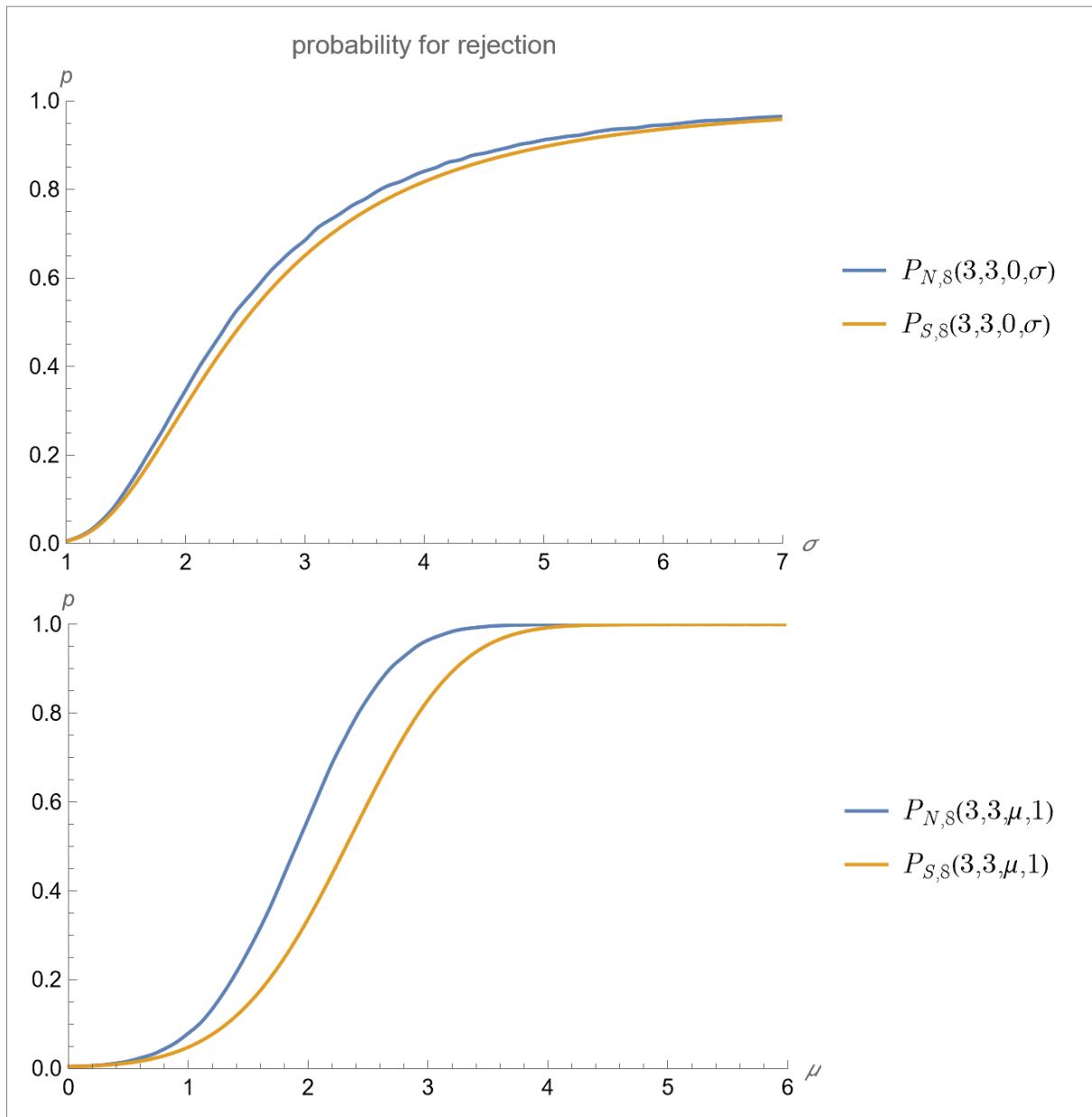


Fig 26: $P_{N,8}(3,3,\mu,\sigma)$ vs $P_{S,8}(3,3,\mu,\sigma)$

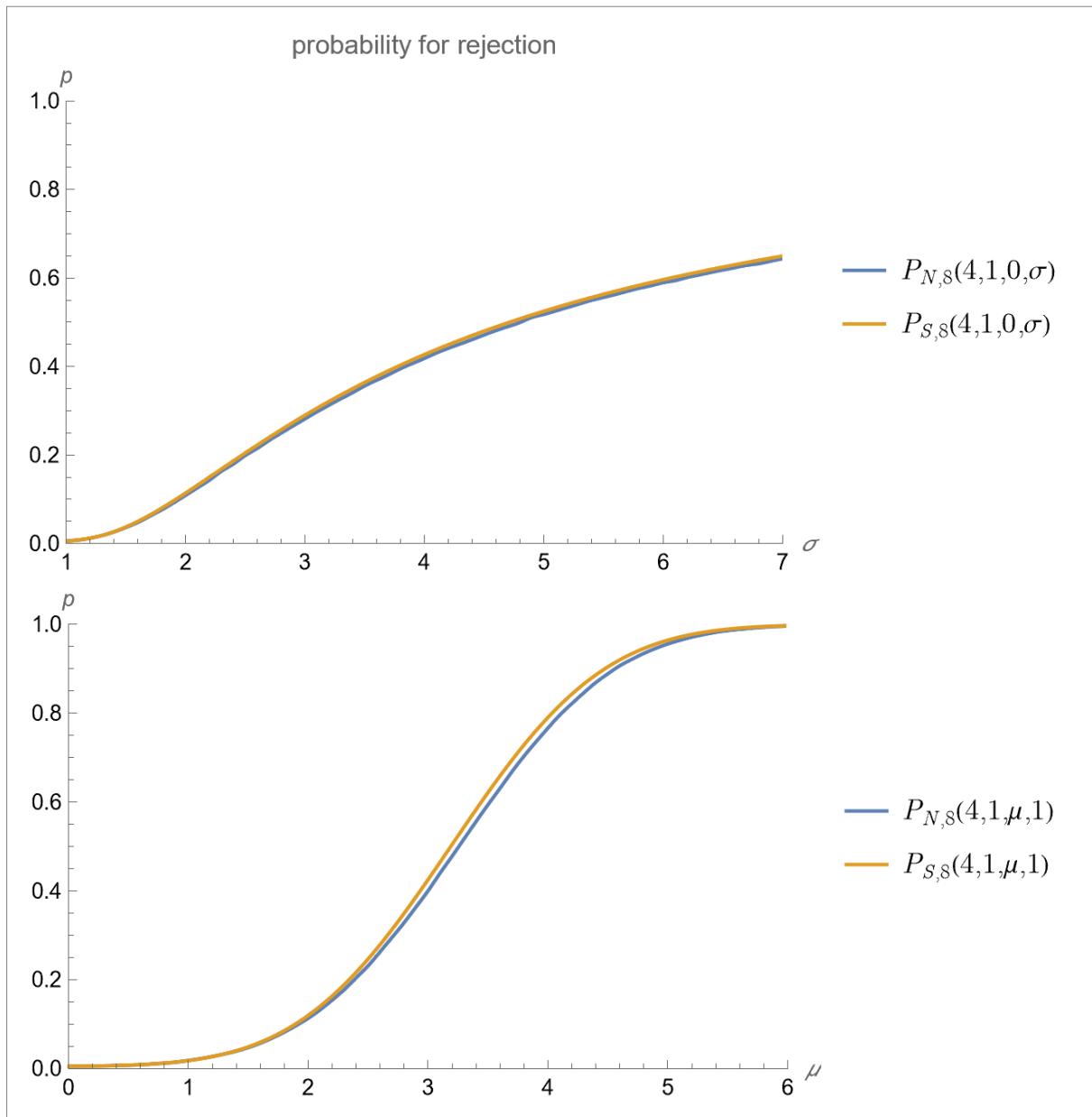


Fig 27: $P_{N,8}(4,1,\mu,\sigma)$ vs $P_{S,8}(4,1,\mu,\sigma)$

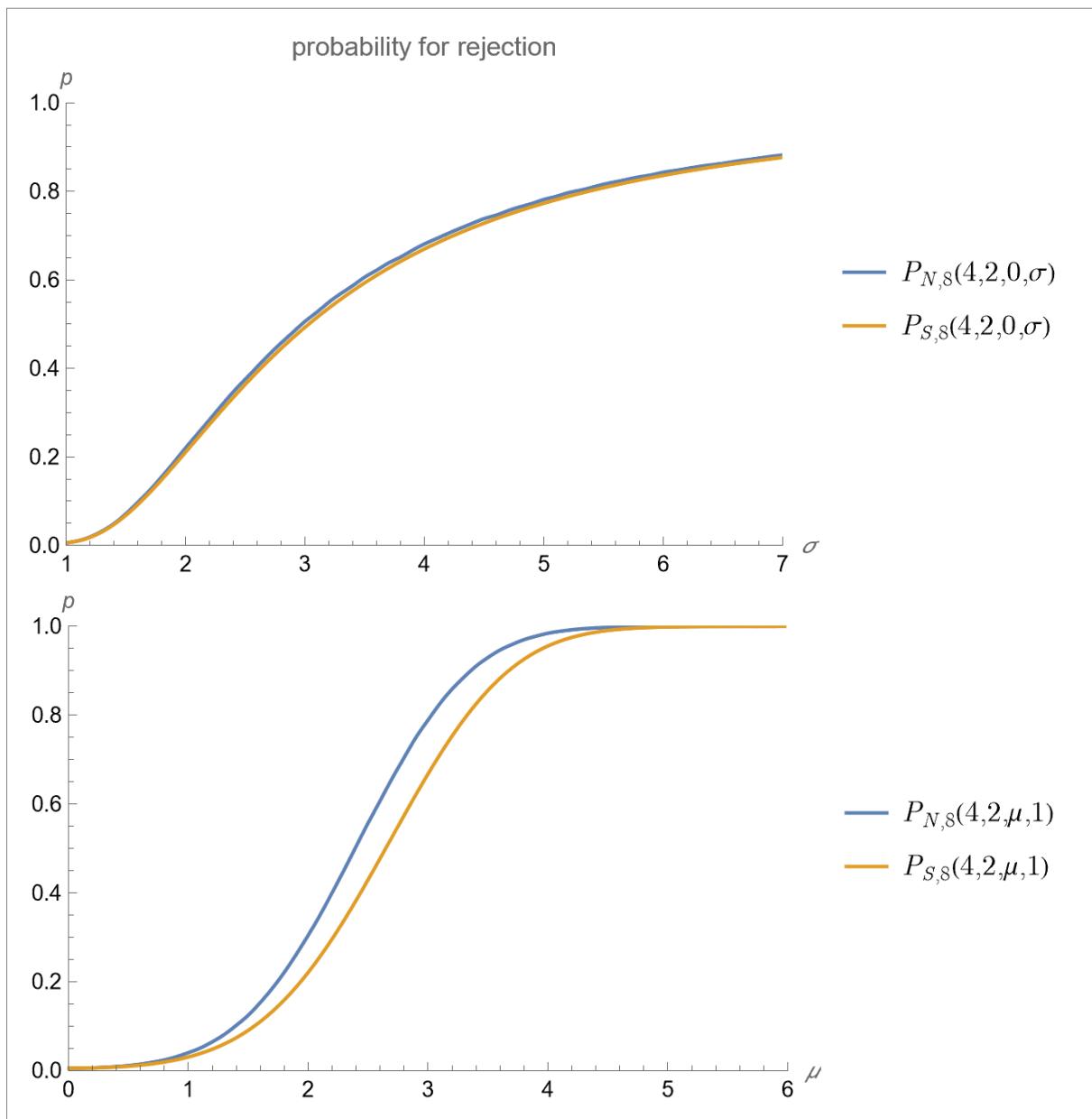


Fig 28: $P_{N,8}(4,2,\mu,\sigma)$ vs $P_{S,8}(4,2,\mu,\sigma)$

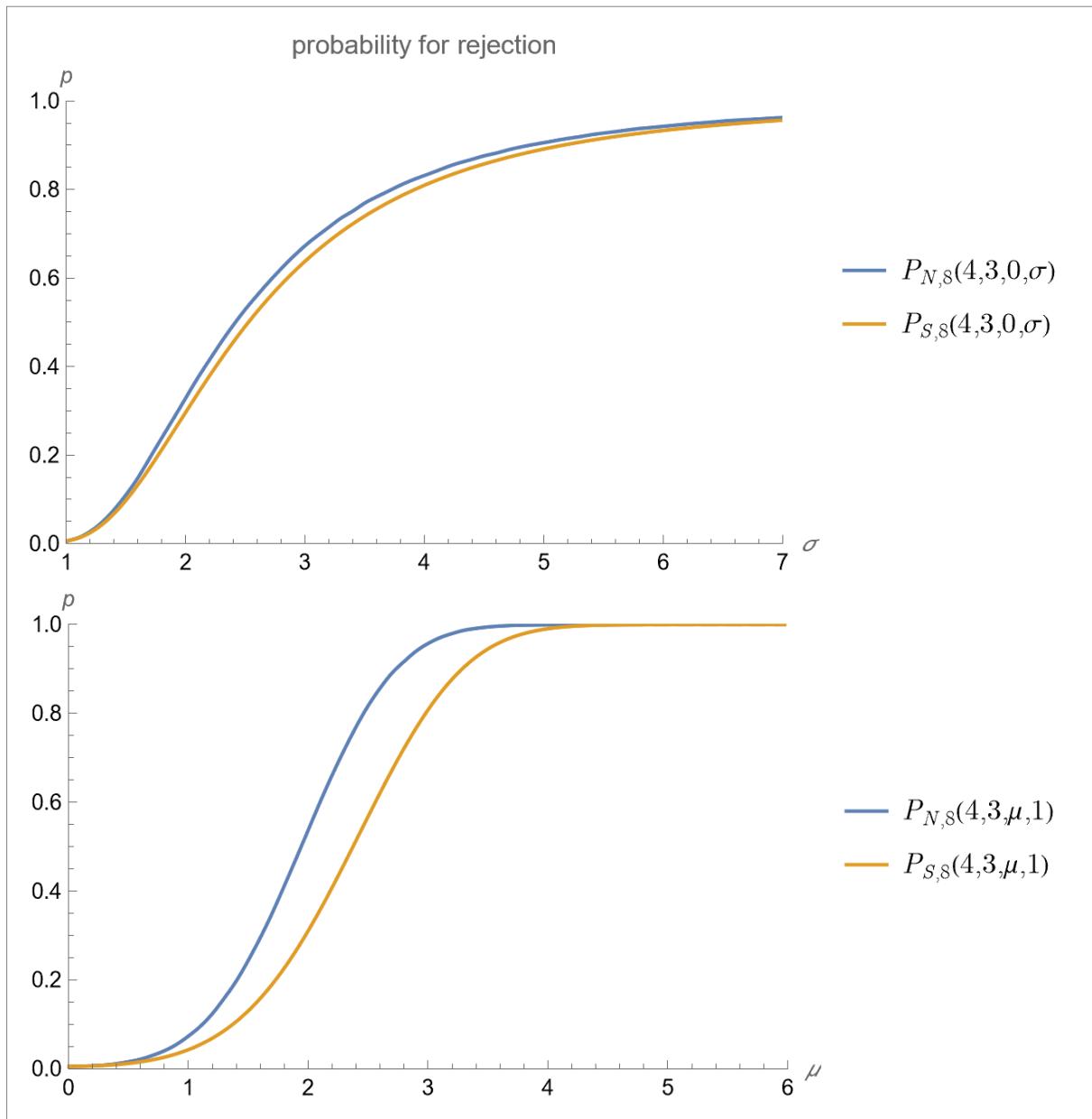


Fig 29: $P_{N,8}(4,3,\mu,\sigma)$ vs $P_{S,8}(4,3,\mu,\sigma)$

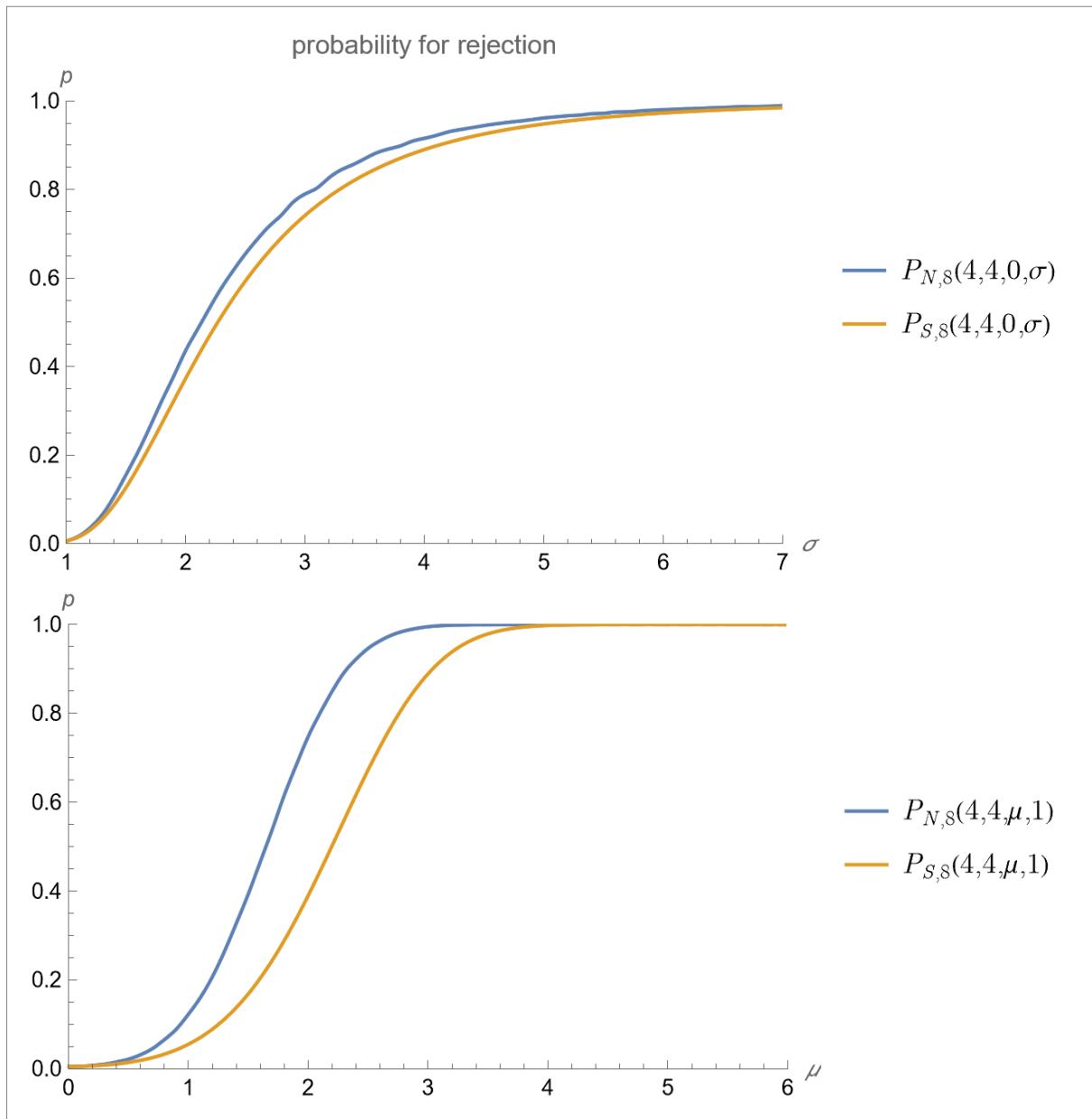


Fig 30: $P_{N,8}(4,4,\mu,\sigma)$ vs $P_{S,8}(4,4,\mu,\sigma)$

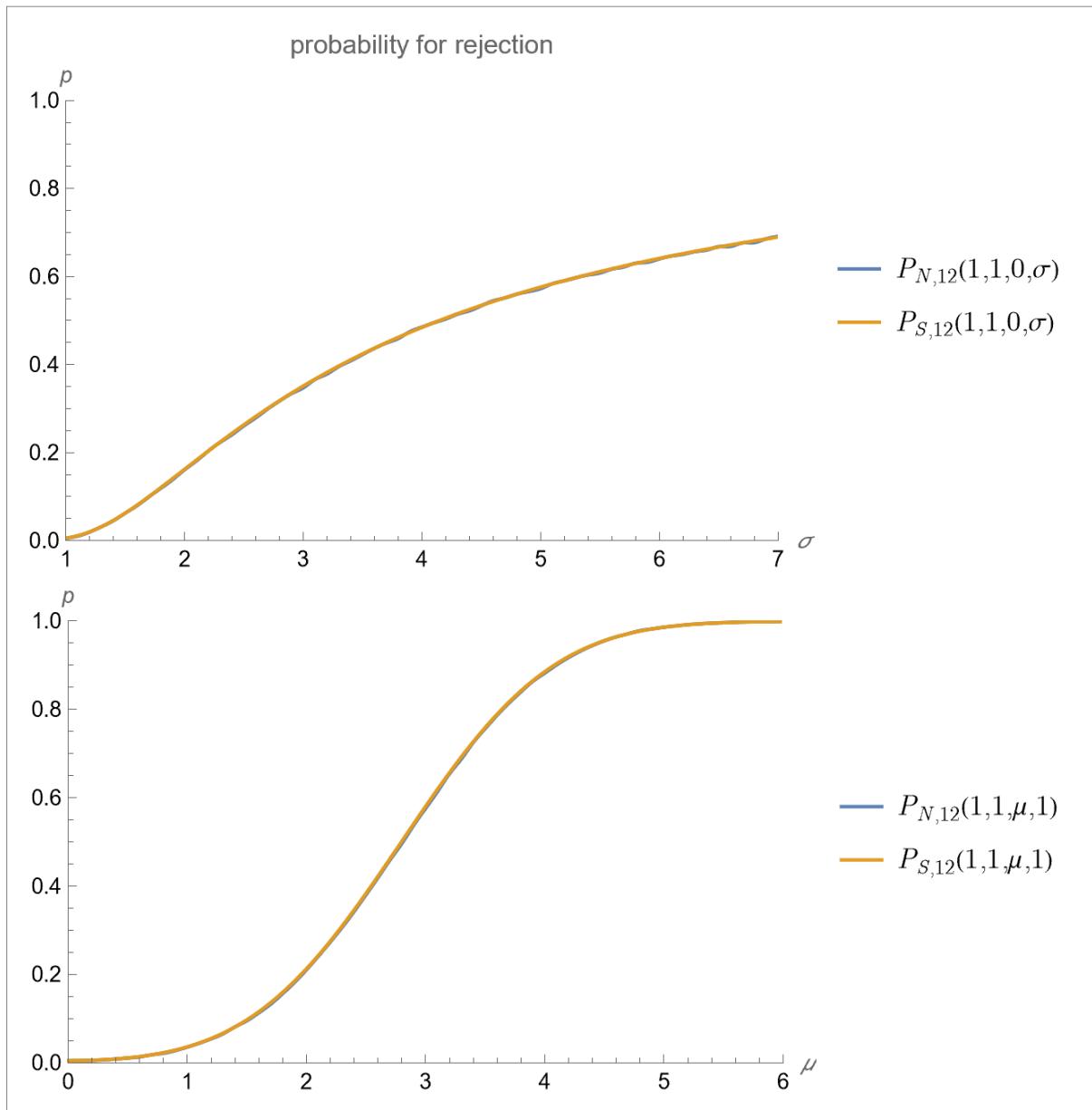


Fig 31: $P_{N,12}(1,1,\mu,\sigma)$ vs $P_{S,12}(1,1,\mu,\sigma)$

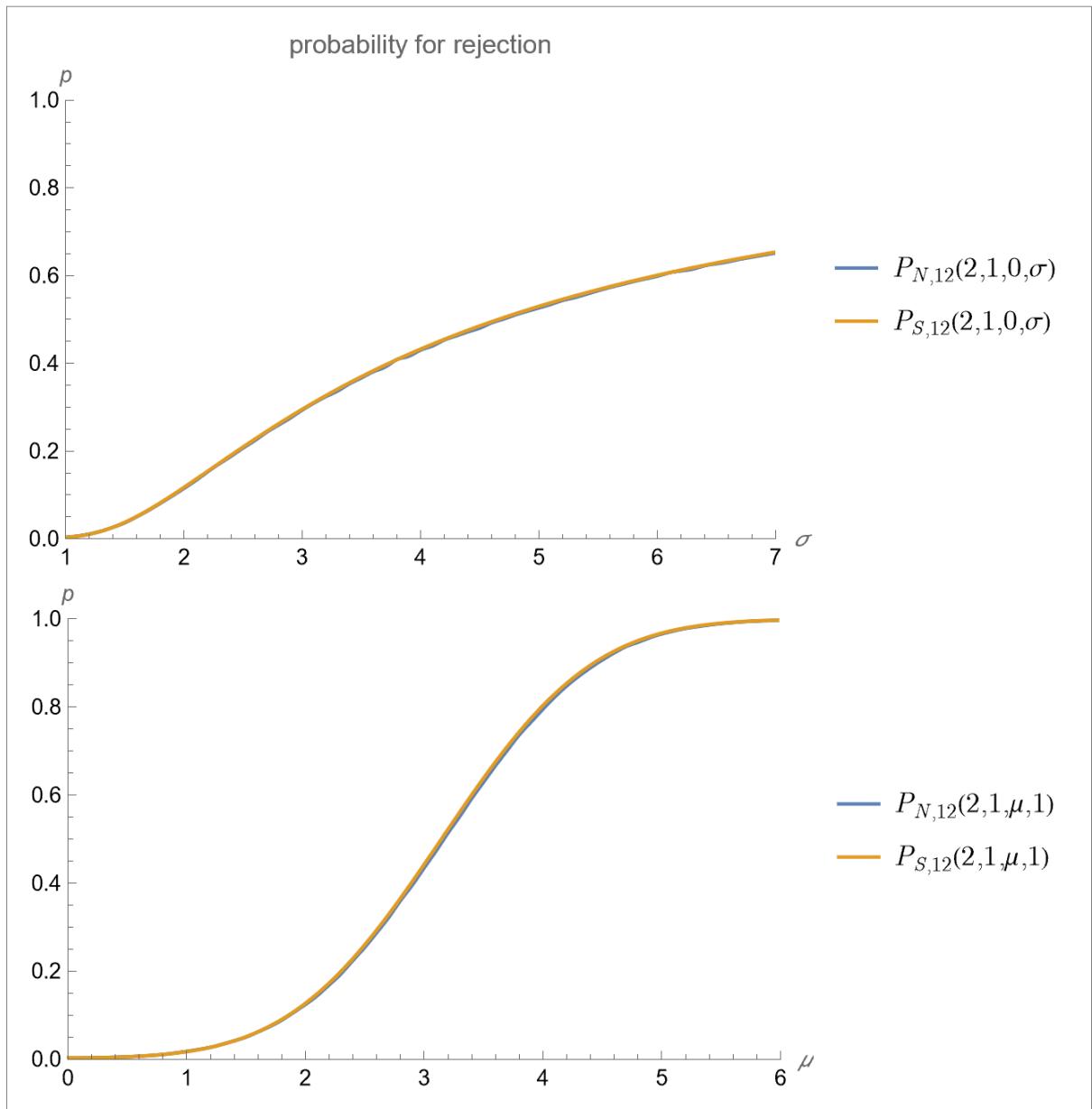


Fig 32: $P_{N,12}(2,1,\mu,\sigma)$ vs $P_{S,12}(2,1,\mu,\sigma)$

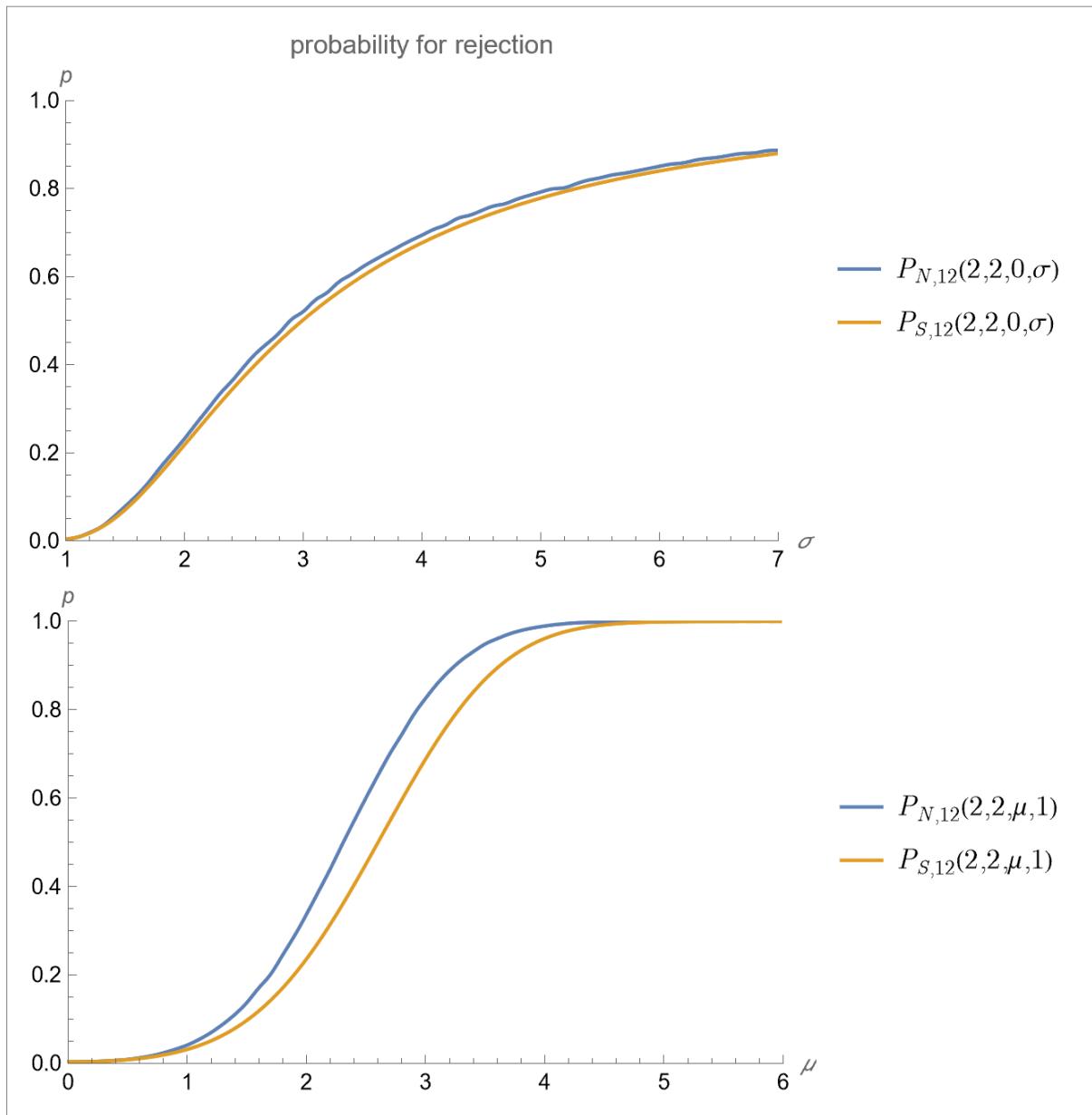


Fig 33: $P_{N,12}(2,2,\mu,\sigma)$ vs $P_{S,12}(2,2,\mu,\sigma)$

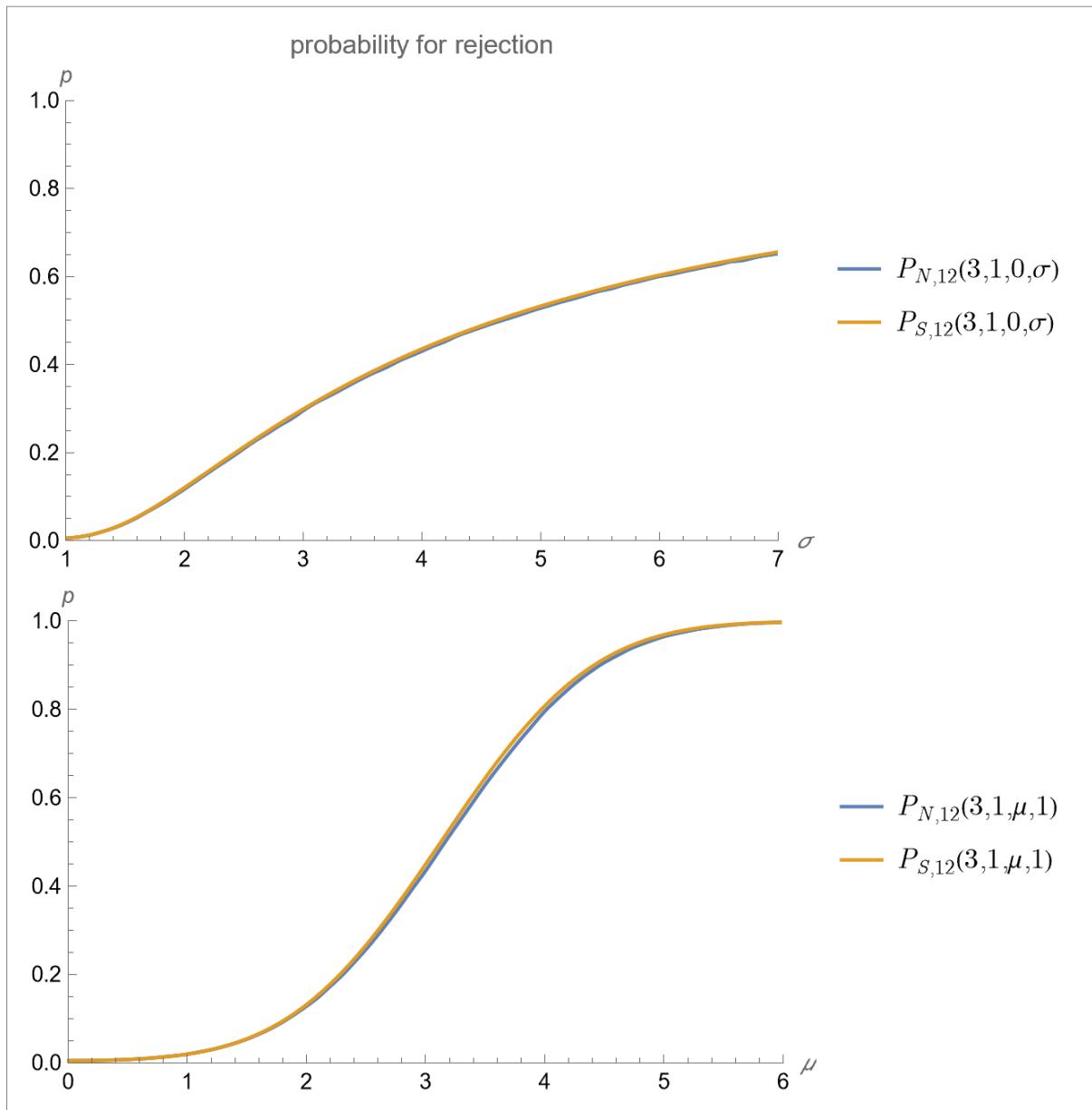


Fig 34: $P_{N,12}(3,1,\mu,\sigma)$ vs $P_{S,12}(3,1,\mu,\sigma)$

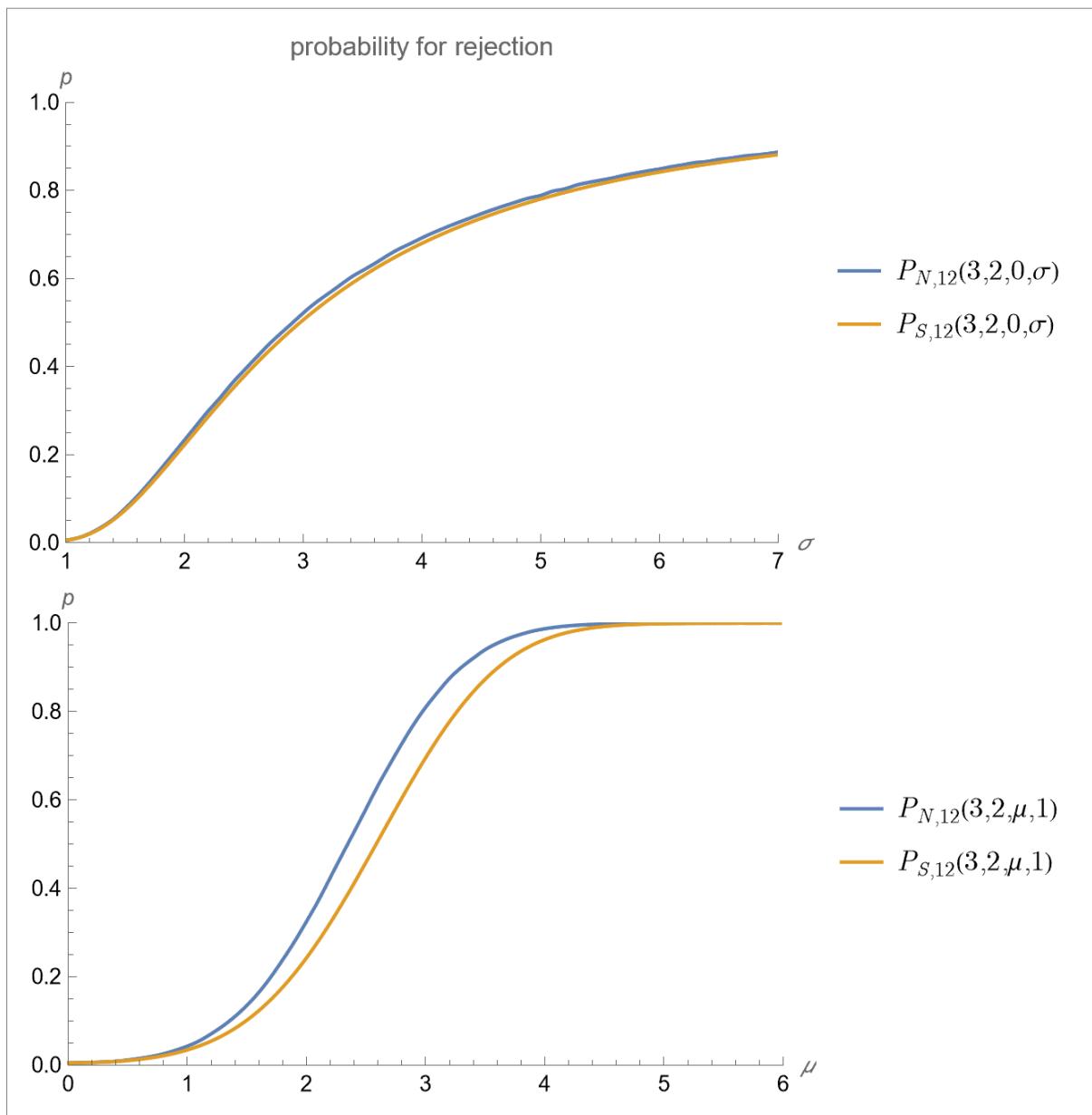


Fig 35: $P_{N,12}(3,2,\mu,\sigma)$ vs $P_{S,12}(3,2,\mu,\sigma)$

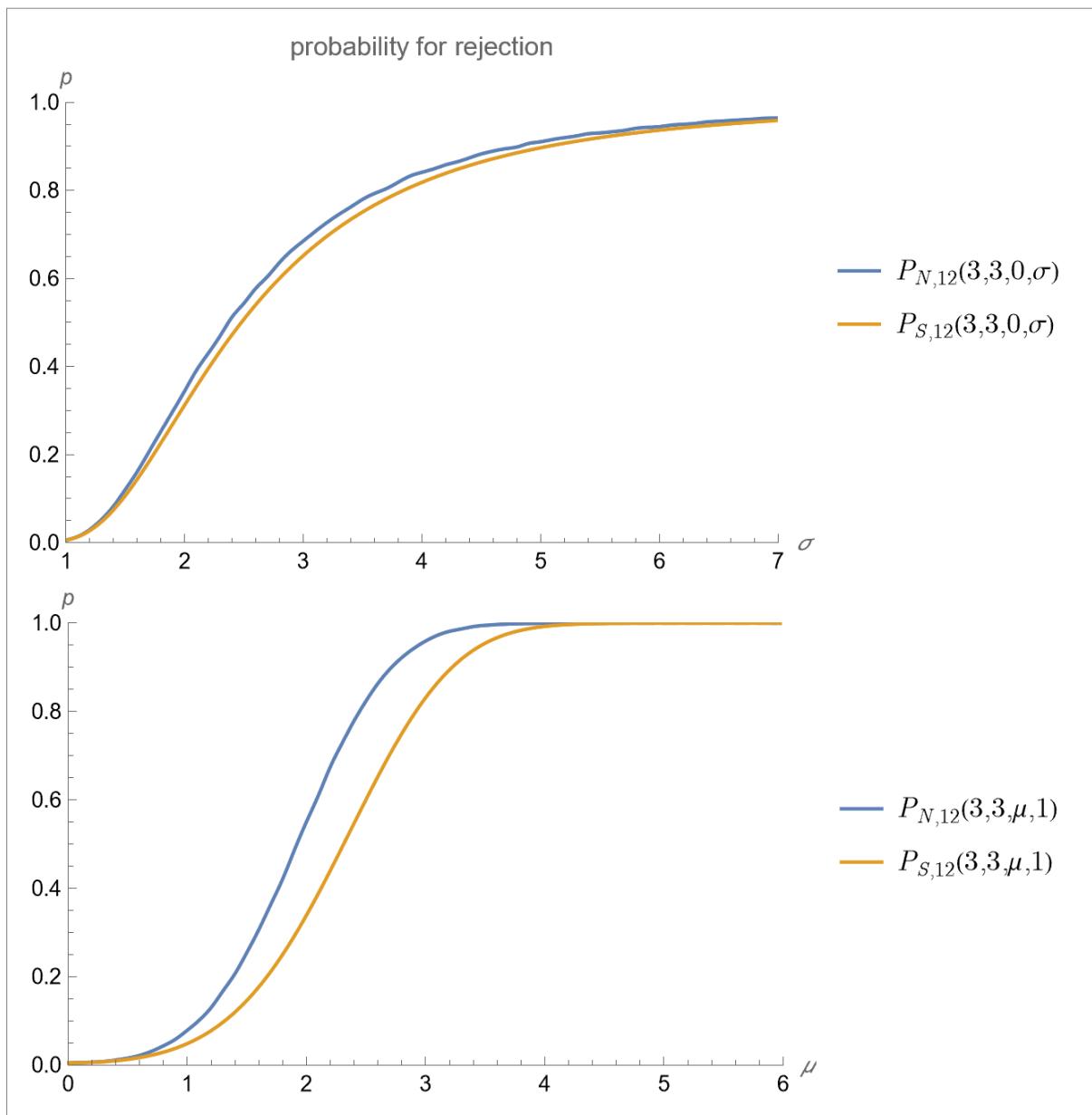


Fig 36: $P_{N,12}(3,3,\mu,\sigma)$ vs $P_{S,12}(3,3,\mu,\sigma)$

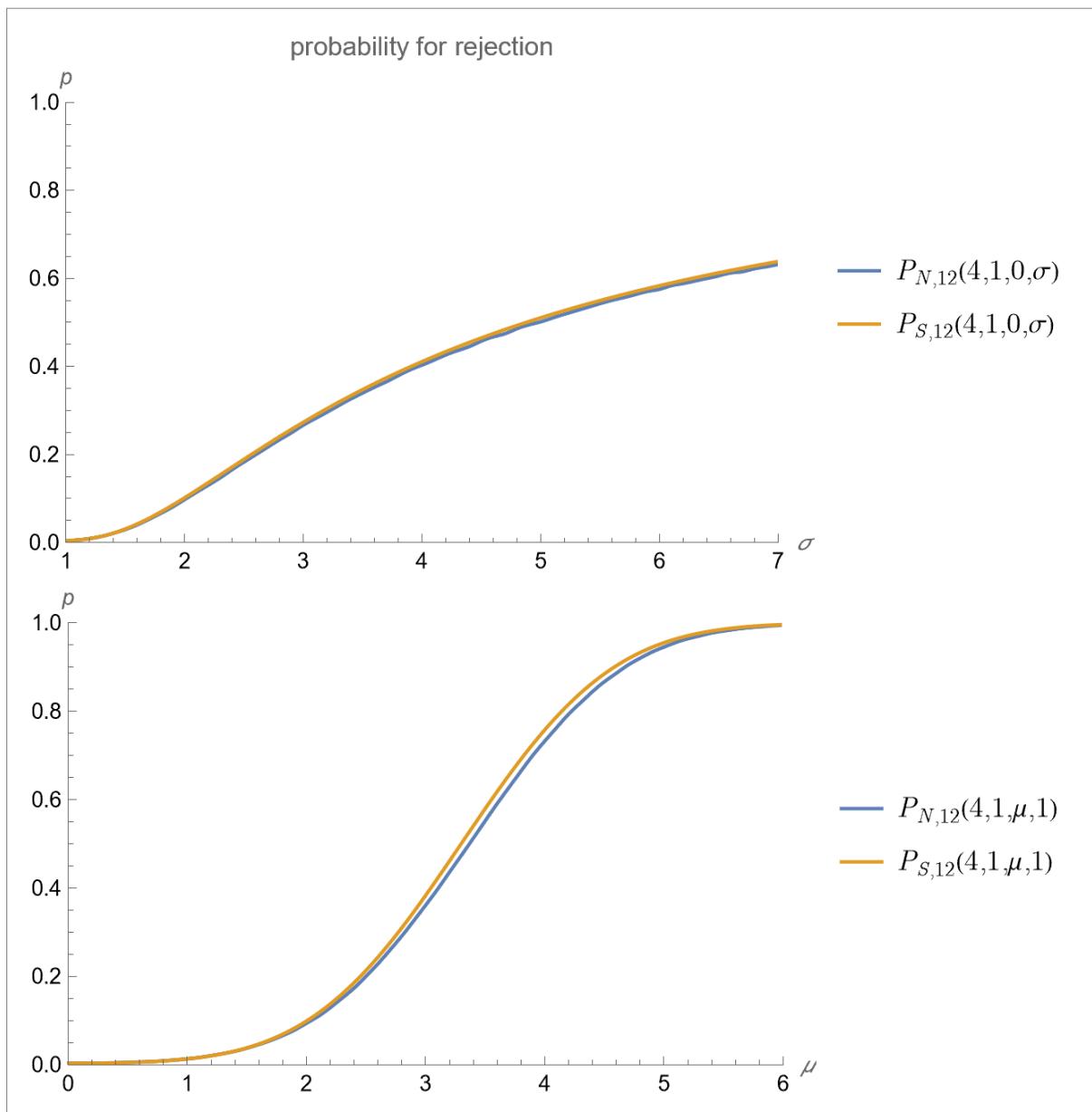


Fig 37: $P_{N,12}(4,1,\mu,\sigma)$ vs $P_{S,12}(4,1,\mu,\sigma)$

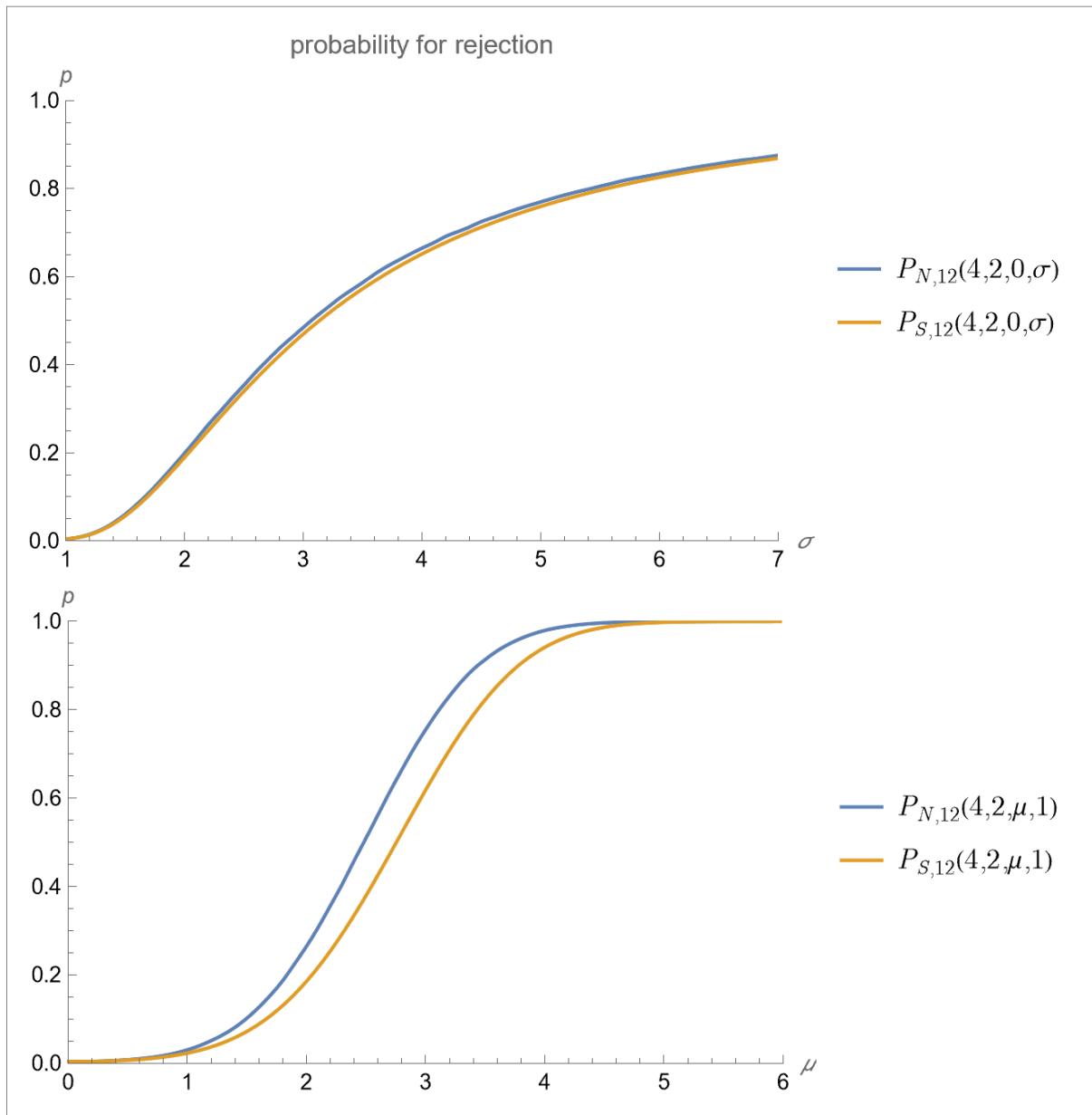


Fig 38: $P_{N,12}(4,2,\mu,\sigma)$ vs $P_{S,12}(4,2,\mu,\sigma)$

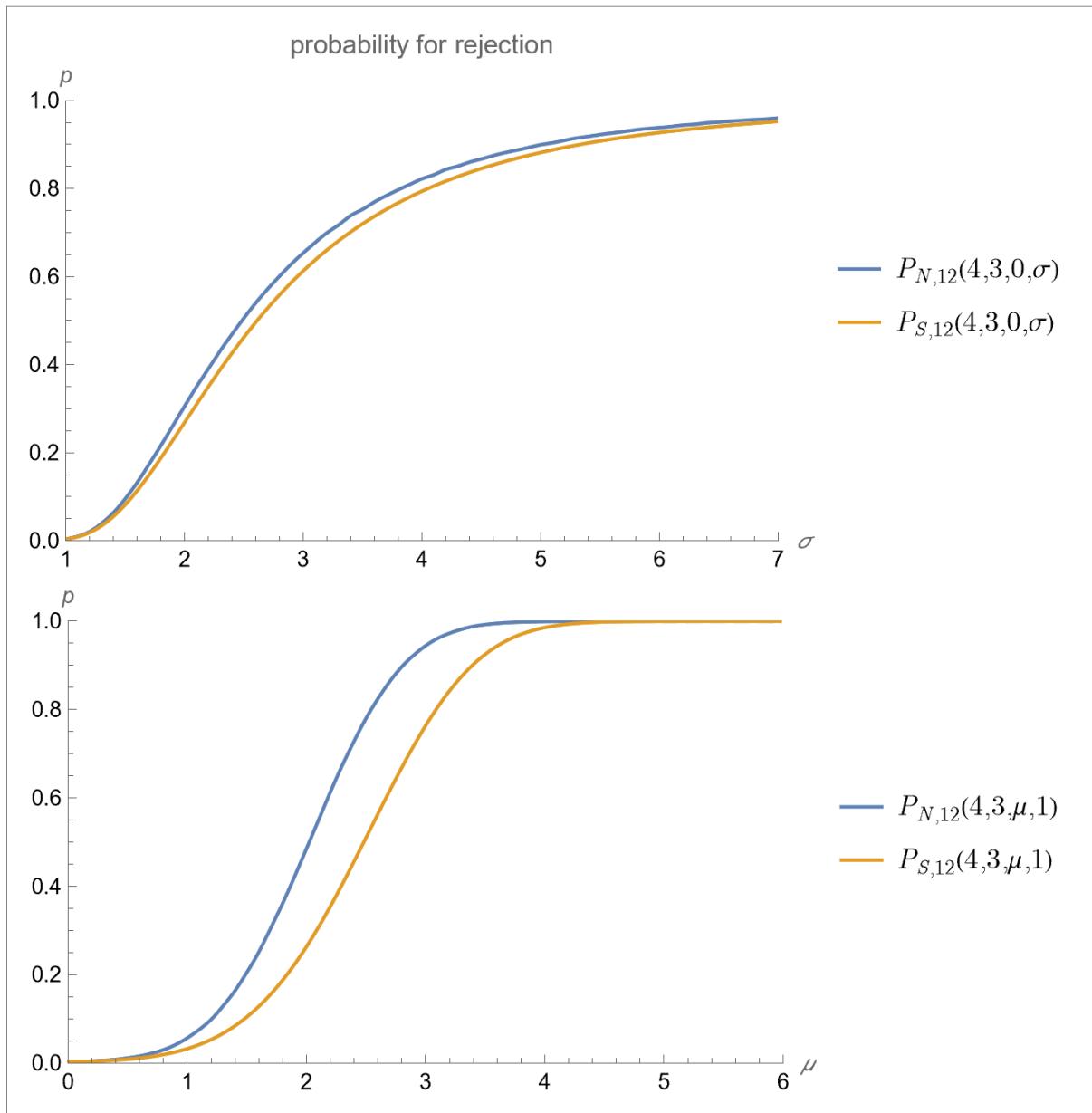


Fig 39: $P_{N,12}(4,3,\mu,\sigma)$ vs $P_{S,12}(4,3,\mu,\sigma)$

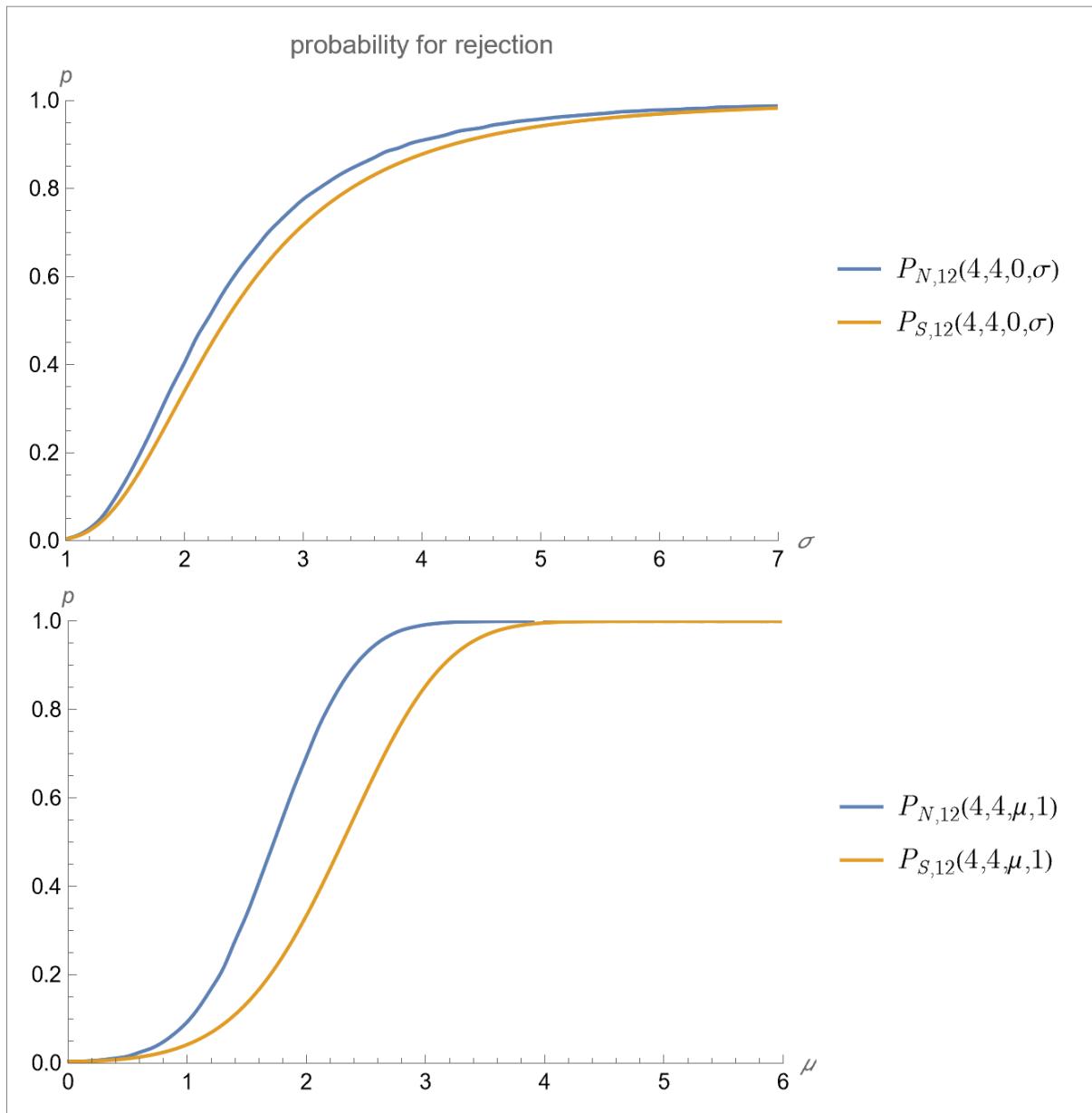


Fig 40: $P_{N,12}(4,4,\mu,\sigma)$ vs $P_{S,12}(4,4,\mu,\sigma)$

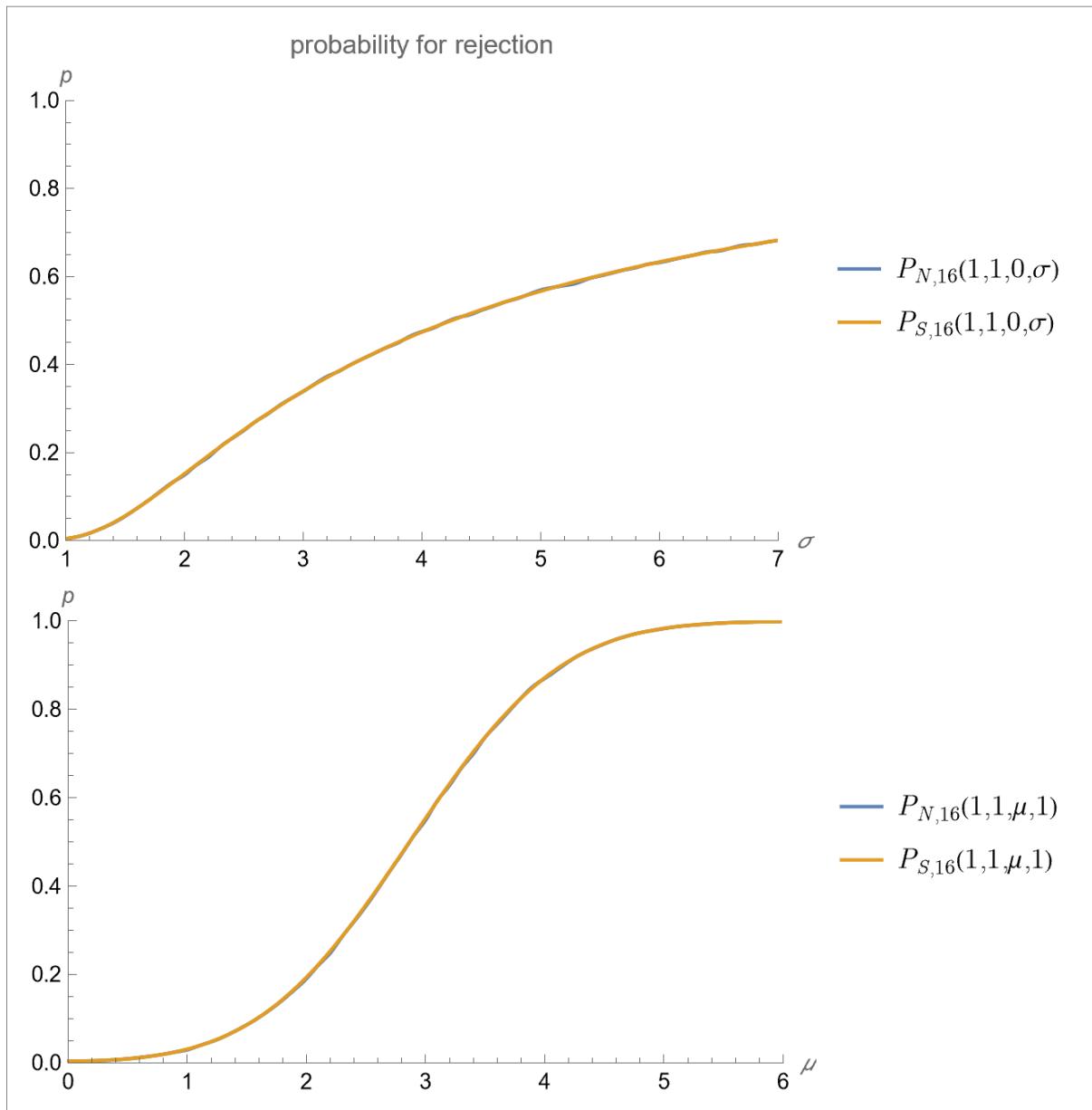


Fig 41: $P_{N,16}(1,1,\mu,\sigma)$ vs $P_{S,16}(1,1,\mu,\sigma)$

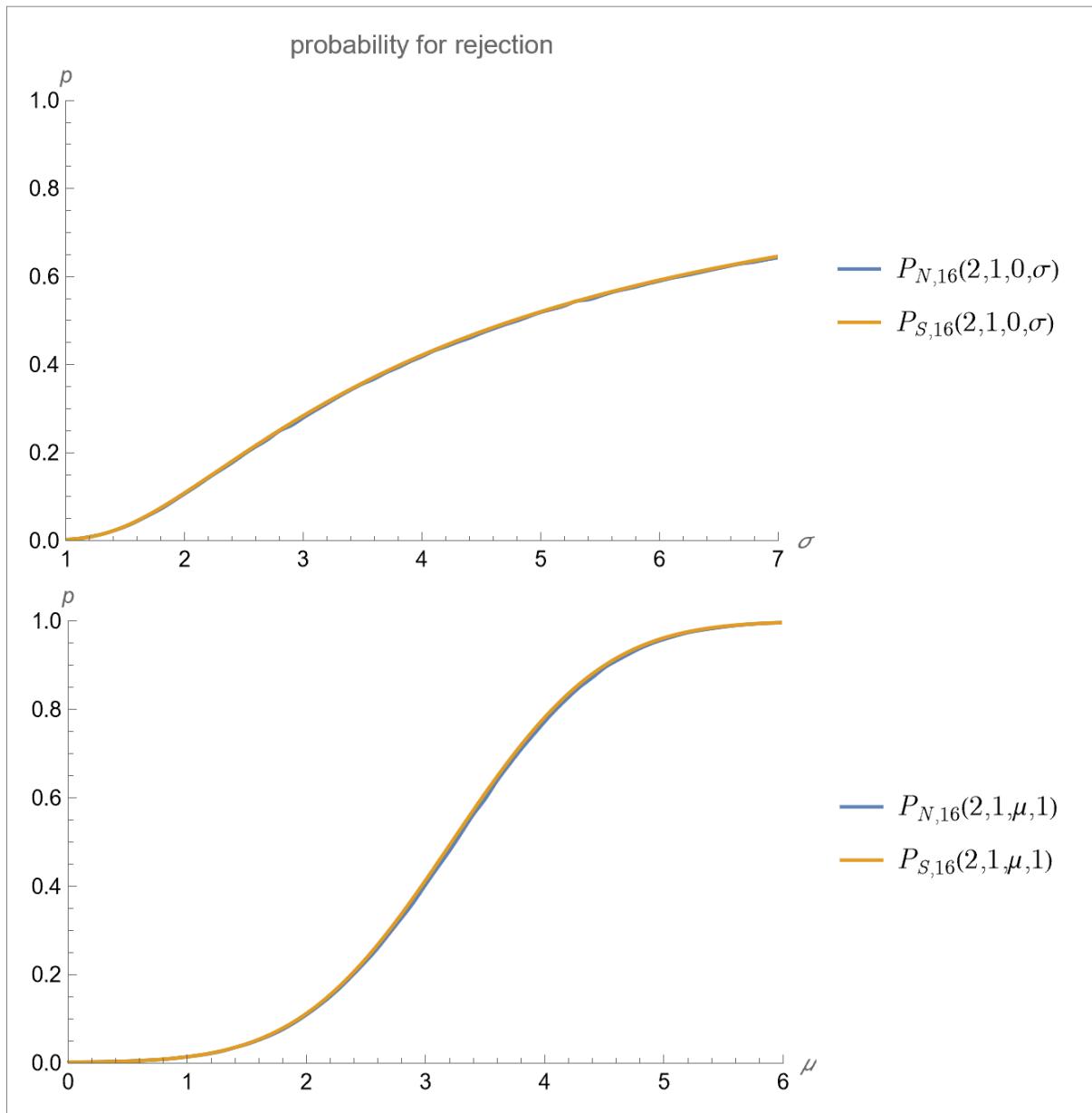


Fig 42: $P_{N,16}(2,1,\mu,\sigma)$ vs $P_{S,16}(2,1,\mu,\sigma)$

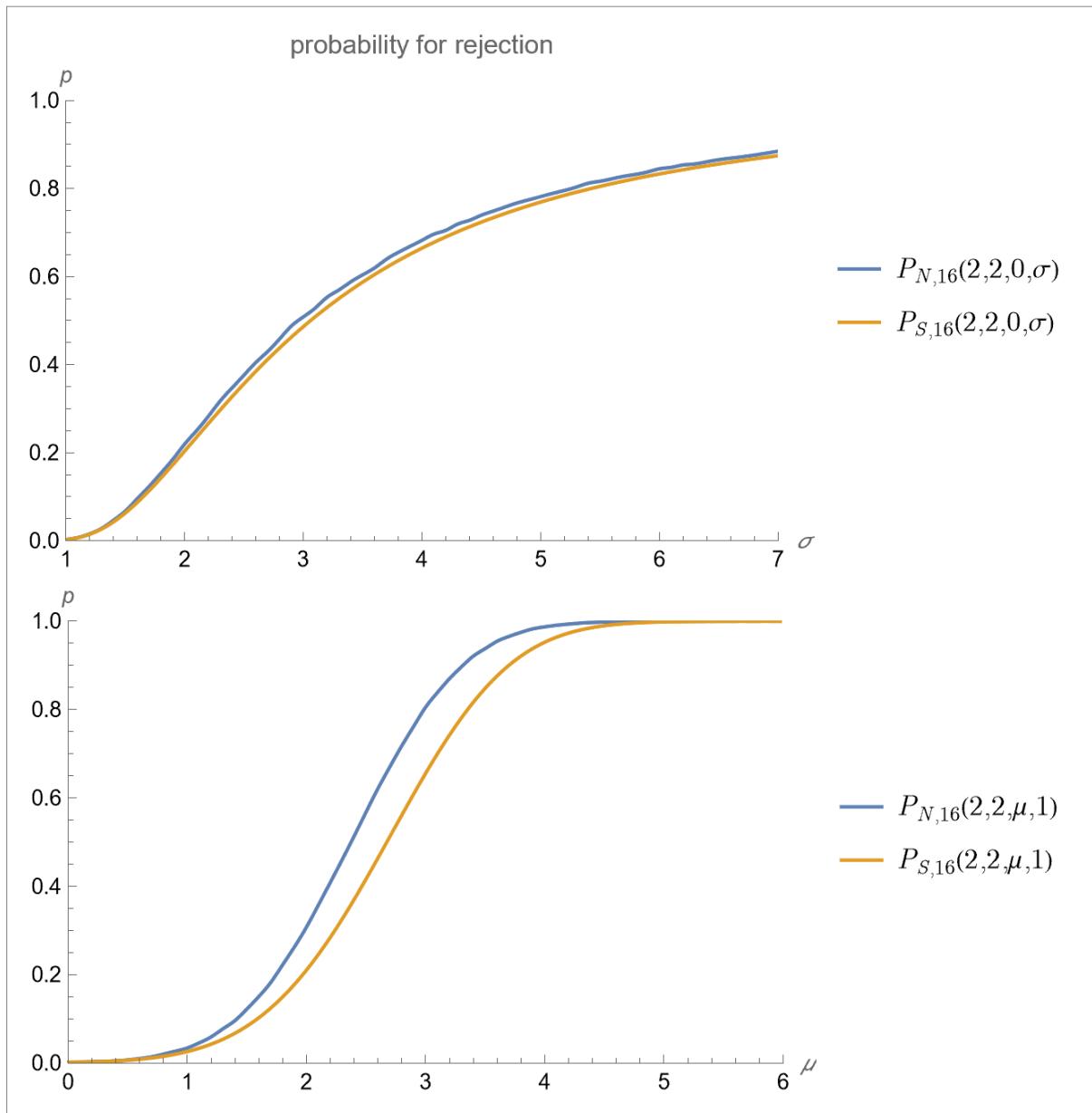


Fig 43: $P_{N,16}(2,2,\mu,\sigma)$ vs $P_{S,16}(2,2,\mu,\sigma)$

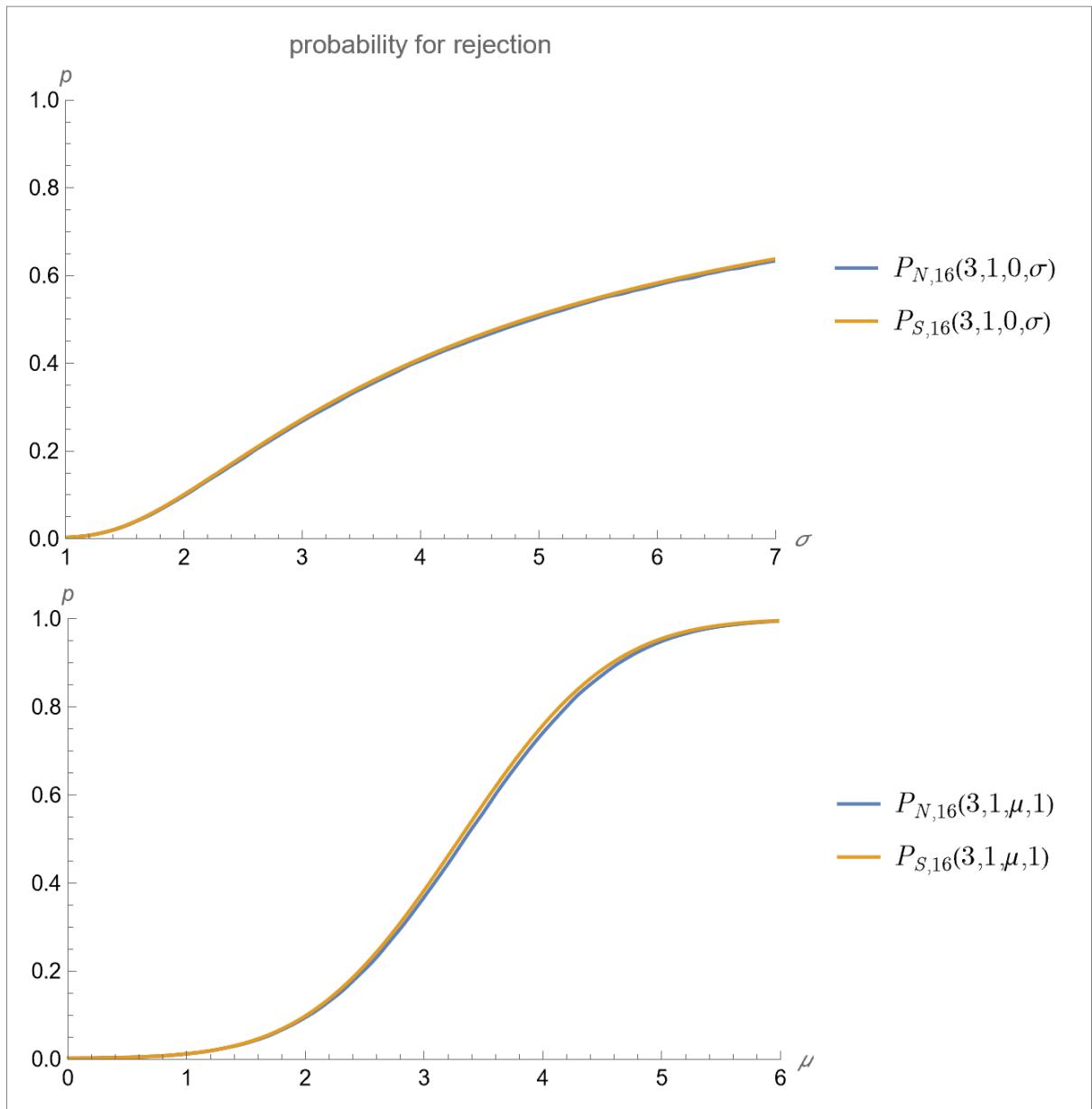


Fig 44: $P_{N,16}(3,1,\mu,\sigma)$ vs $P_{S,16}(3,1,\mu,\sigma)$

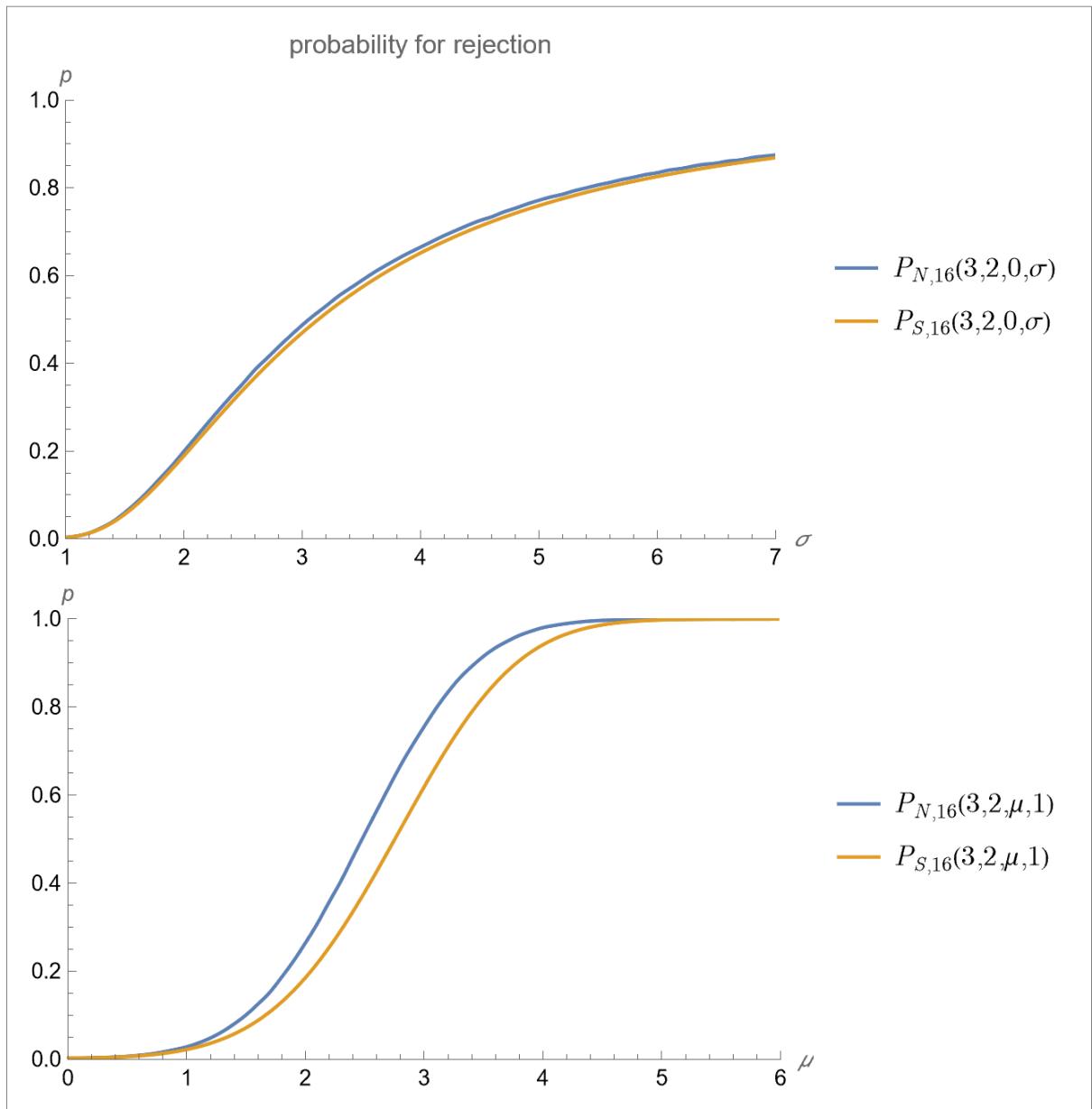


Fig 45: $P_{N,16}(3,2,\mu,\sigma)$ vs $P_{S,16}(3,2,\mu,\sigma)$

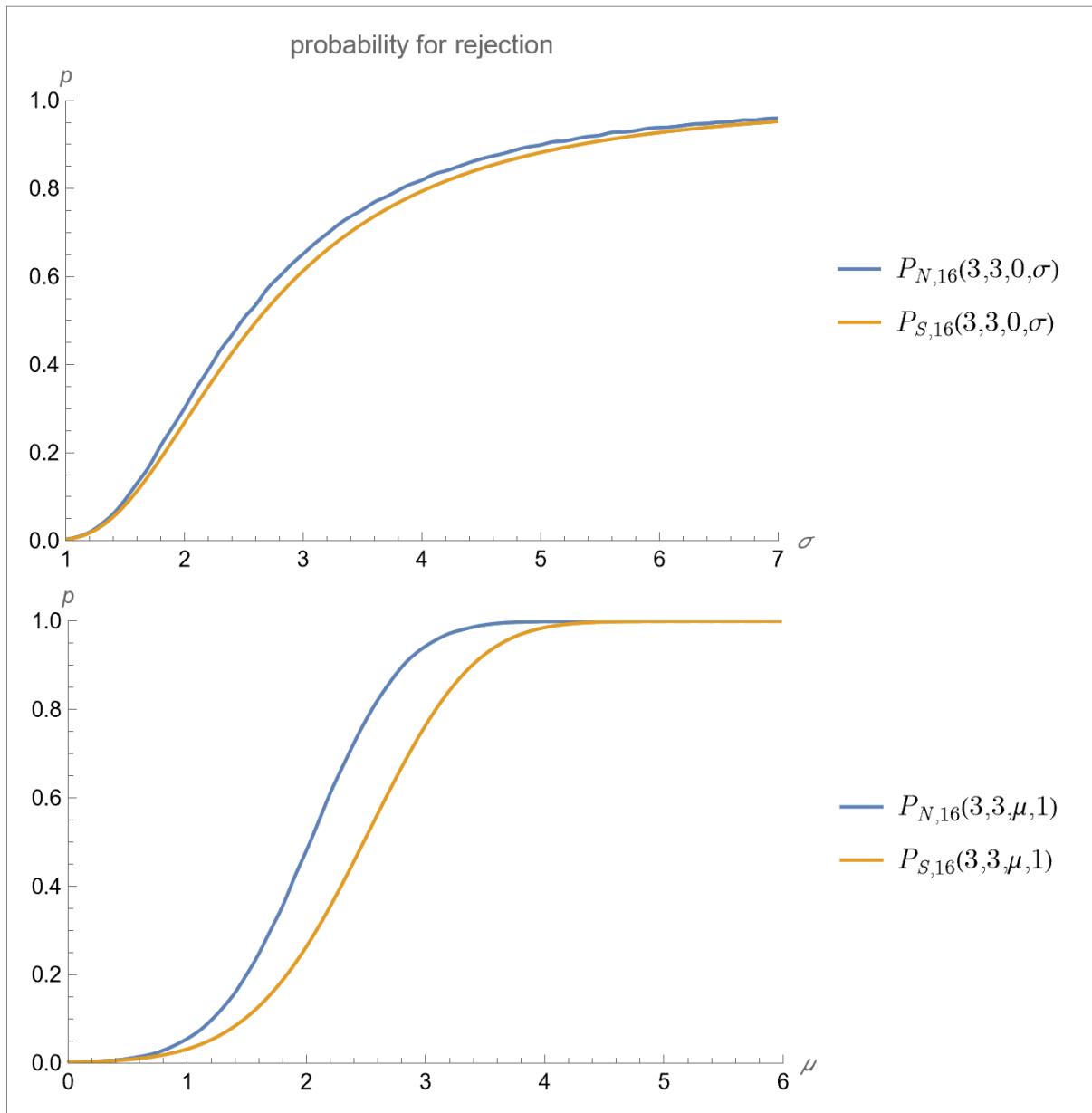


Fig 46: $P_{N,16}(3,3,\mu,\sigma)$ vs $P_{S,16}(3,3,\mu,\sigma)$

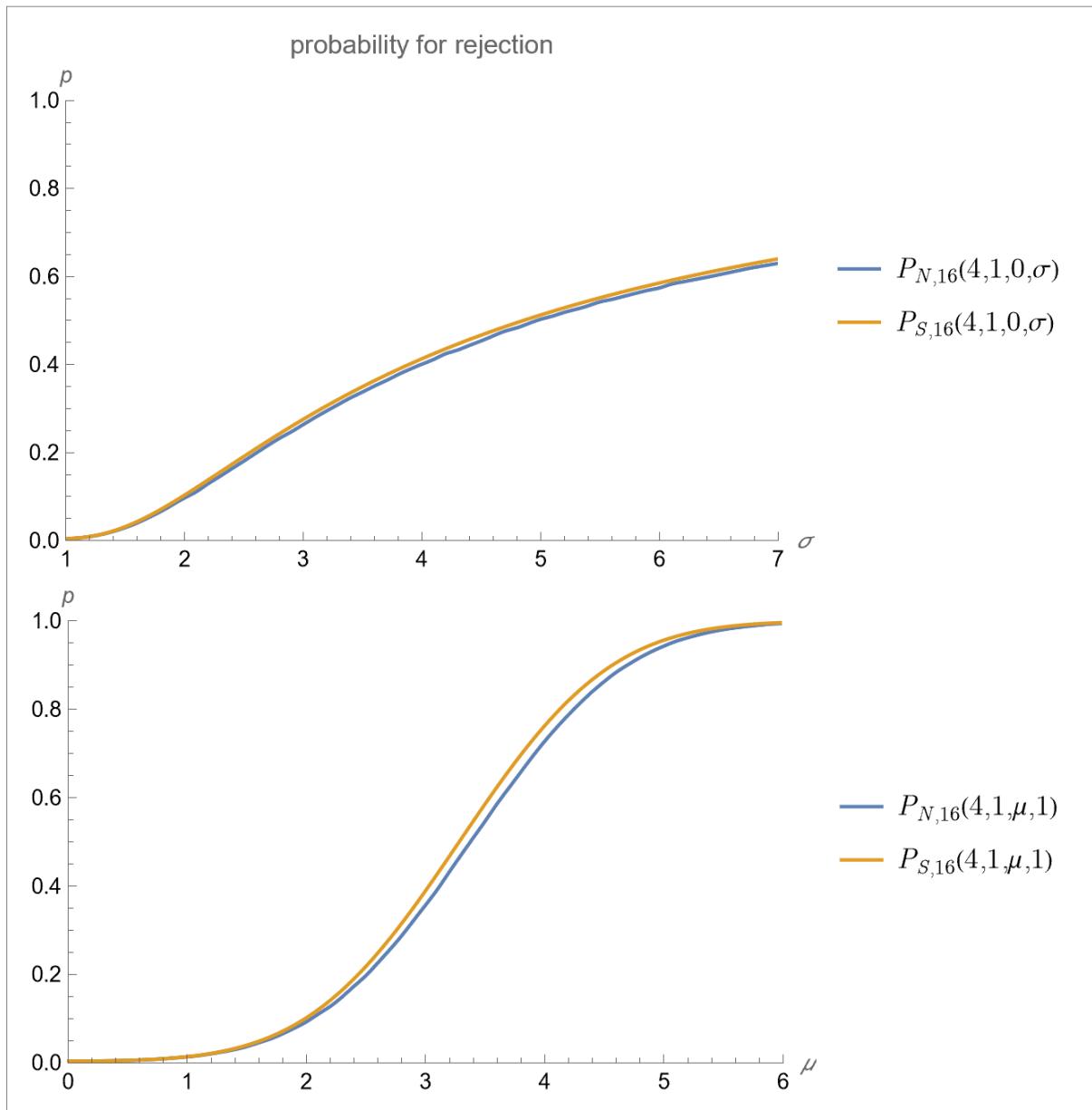


Fig 47: $P_{N,16}(4,1,\mu,\sigma)$ vs $P_{S,16}(4,1,\mu,\sigma)$

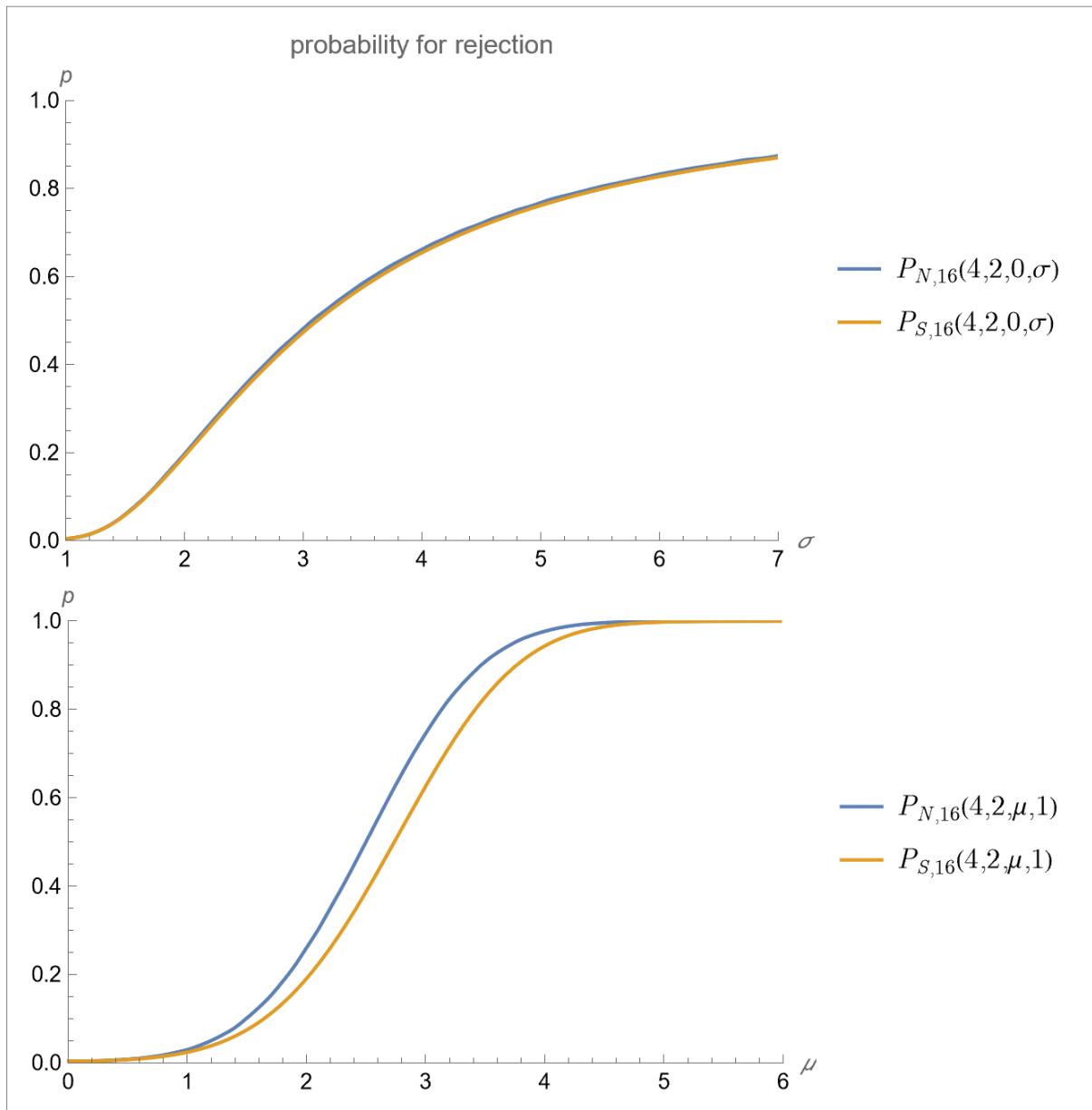


Fig 48: $P_{N,16}(4,2,\mu,\sigma)$ vs $P_{S,16}(4,2,\mu,\sigma)$

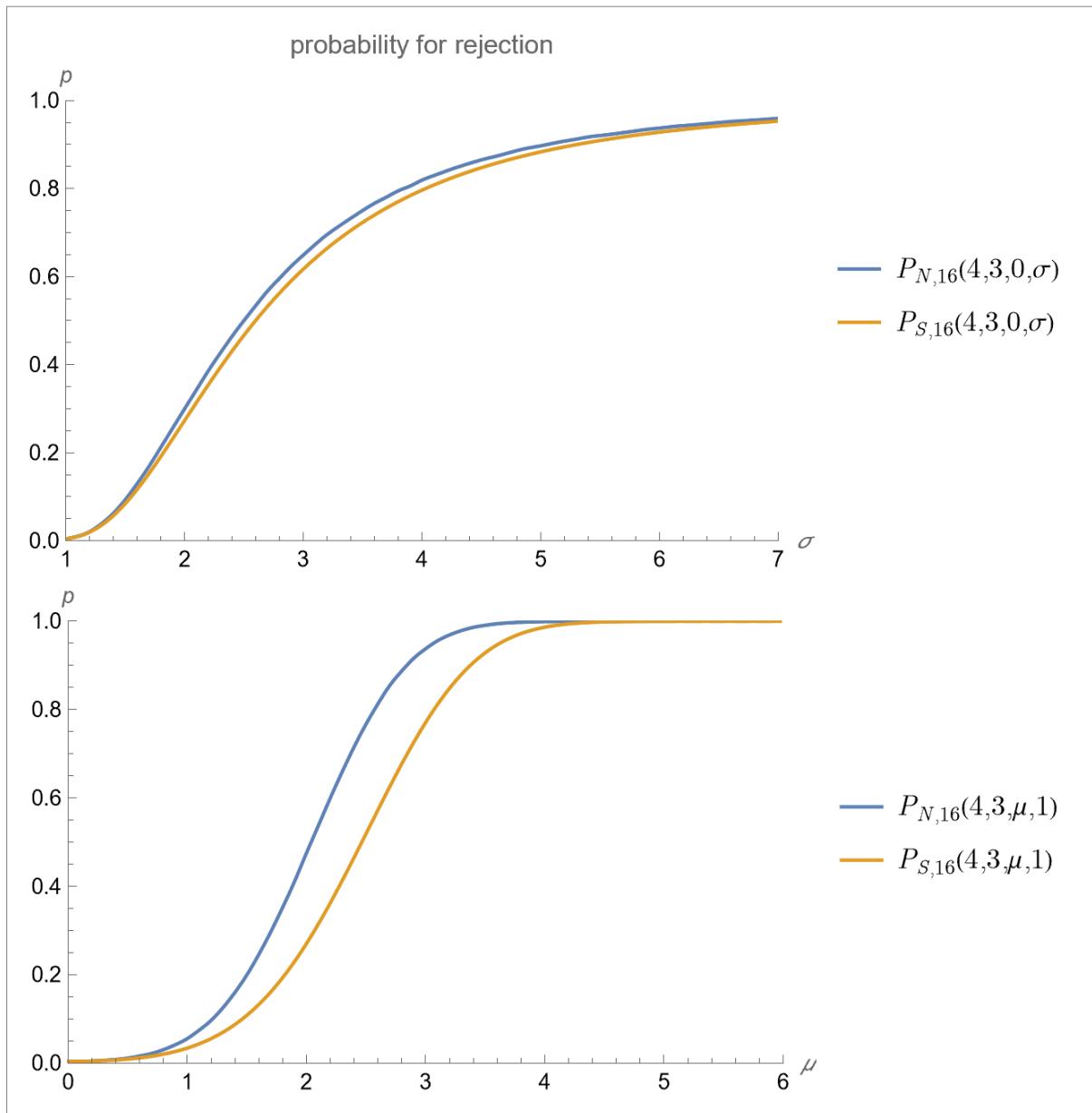


Fig 49: $P_{N,16}(4,3,\mu,\sigma)$ vs $P_{S,16}(4,3,\mu,\sigma)$

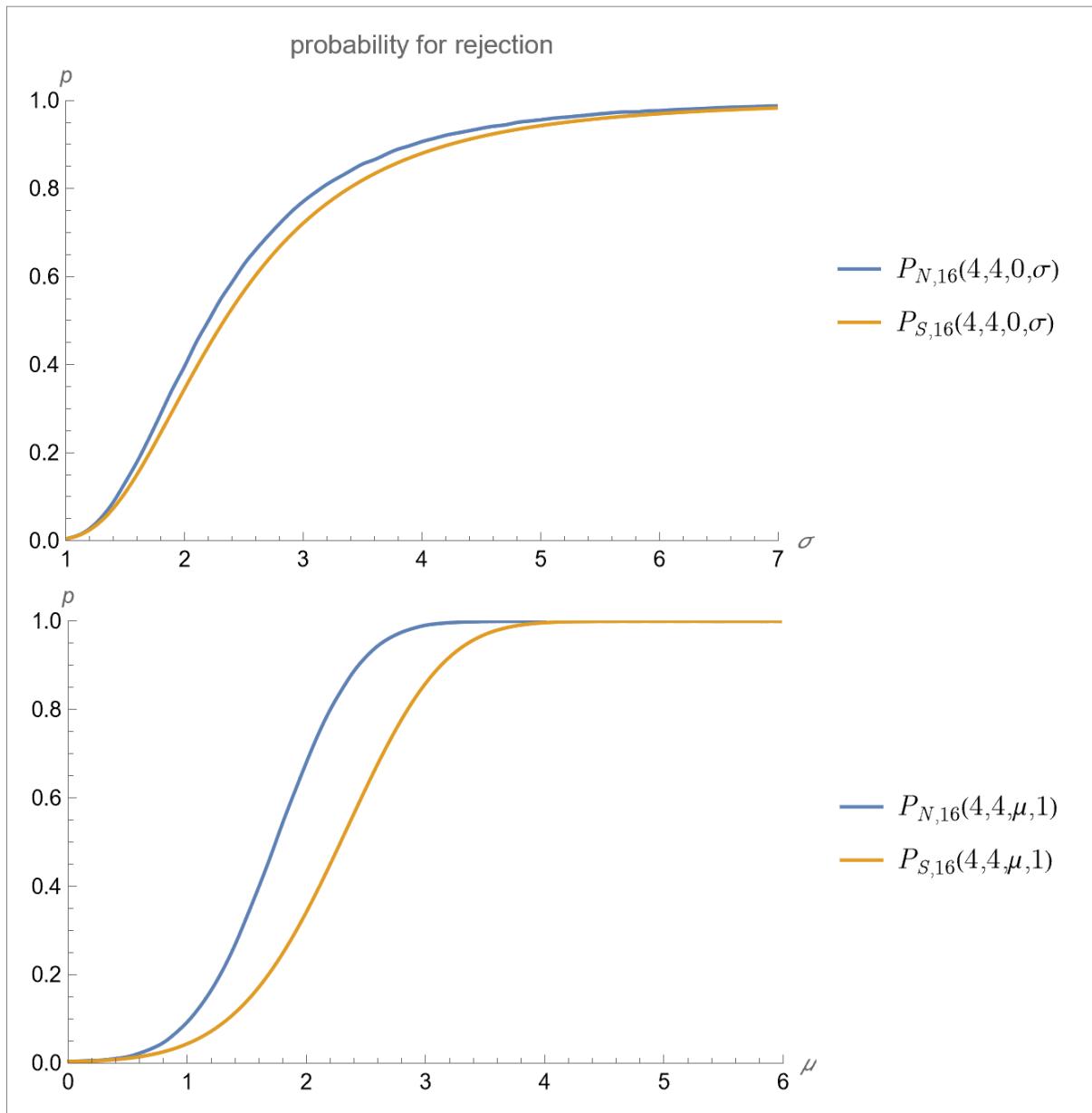


Fig 50: $P_{N,16}(4,4,\mu,\sigma)$ vs $P_{S,16}(4,4,\mu,\sigma)$

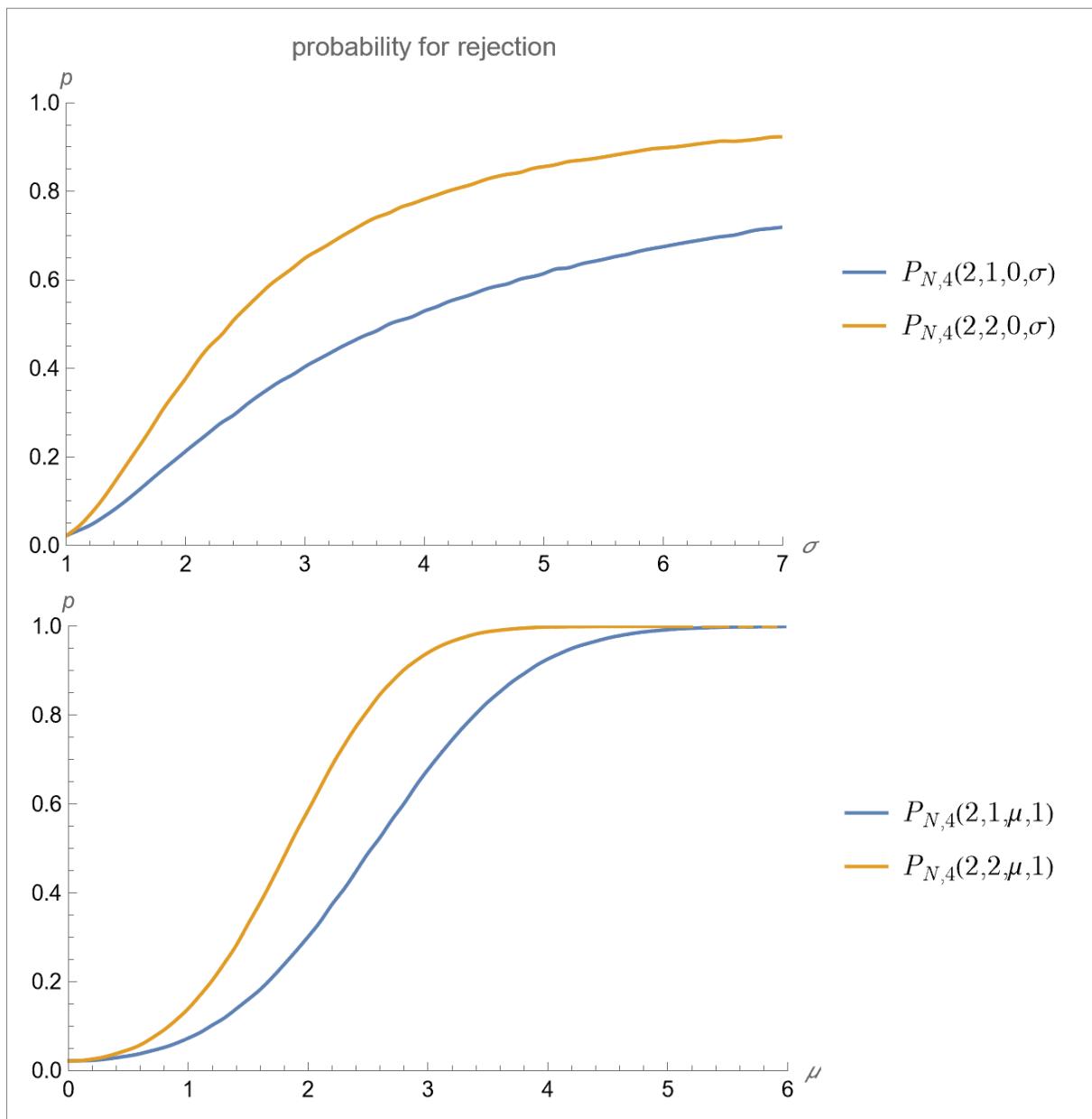


Fig 51: $P_{N,4}(2,1,\mu,\sigma)$ vs $P_{N,4}(2,2,\mu,\sigma)$

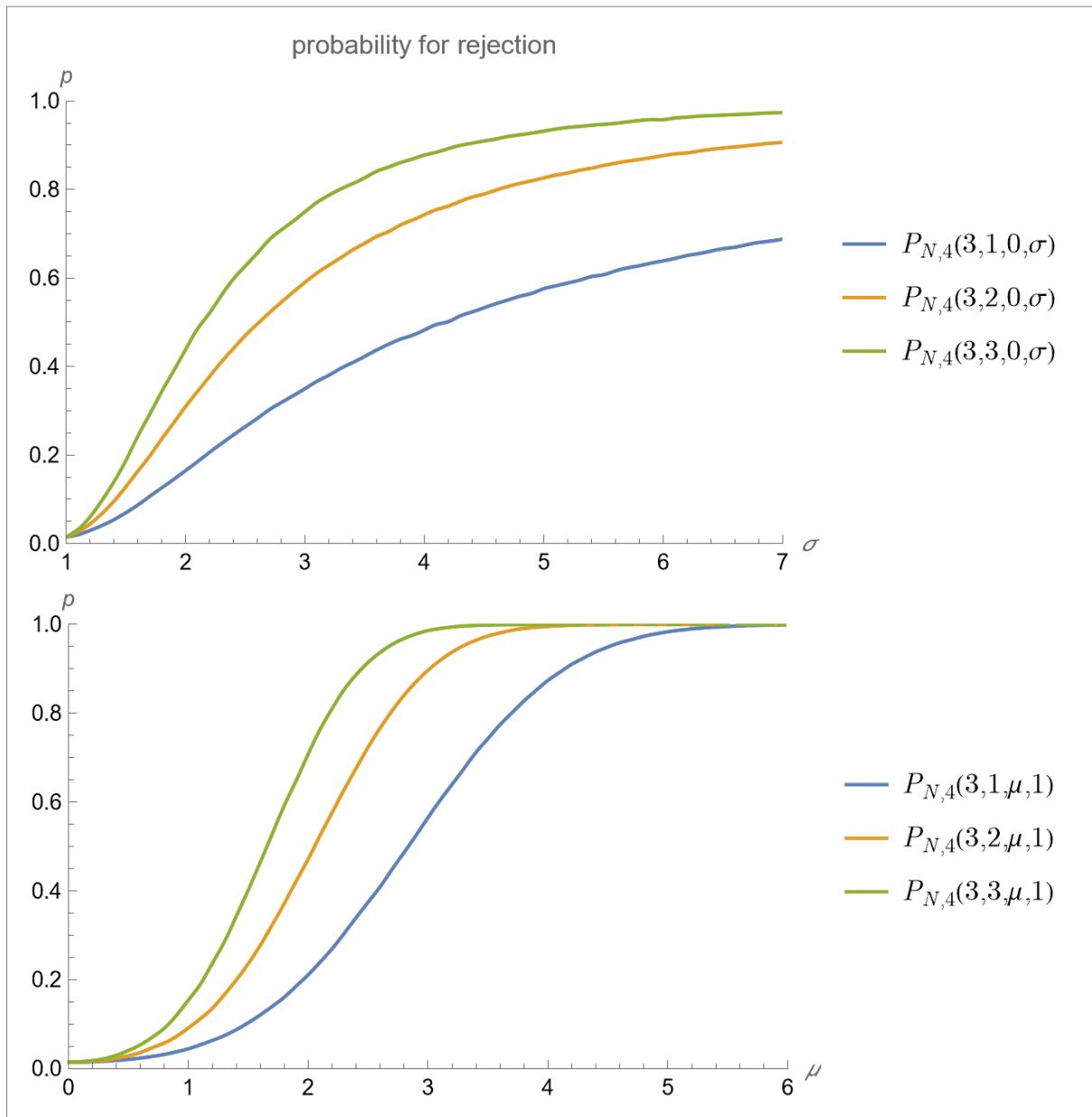


Fig 52: $P_{N,4}(3,1,\mu,\sigma)$ vs $P_{N,4}(3,2,\mu,\sigma)$ vs $P_{N,4}(3,3,\mu,\sigma)$

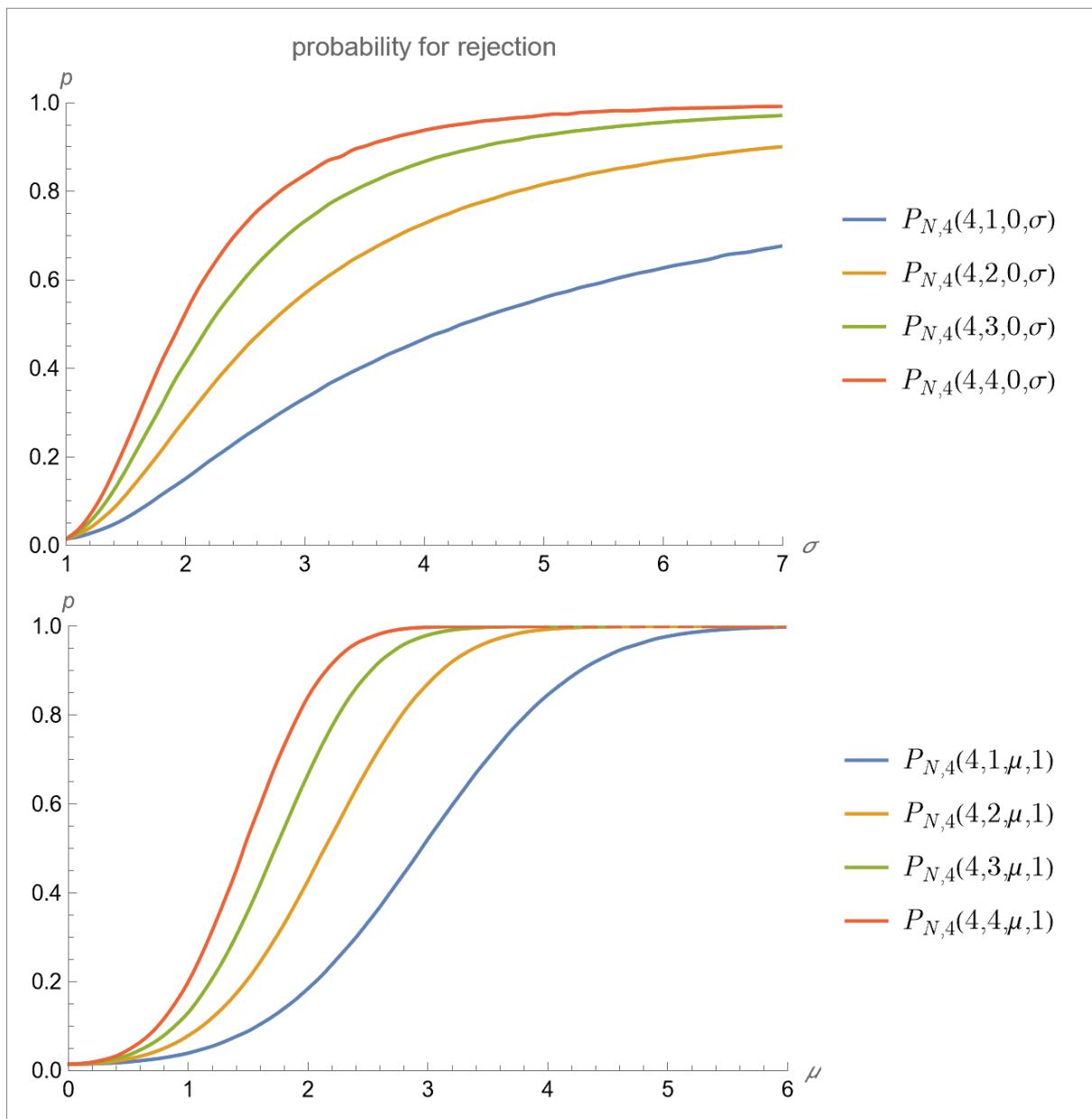


Fig 53: $P_{N,4}(4,1,\mu,\sigma)$ vs $P_{N,4}(4,2,\mu,\sigma)$ vs $P_{N,4}(4,3,\mu,\sigma)$ vs $P_{N,4}(4,4,\mu,\sigma)$

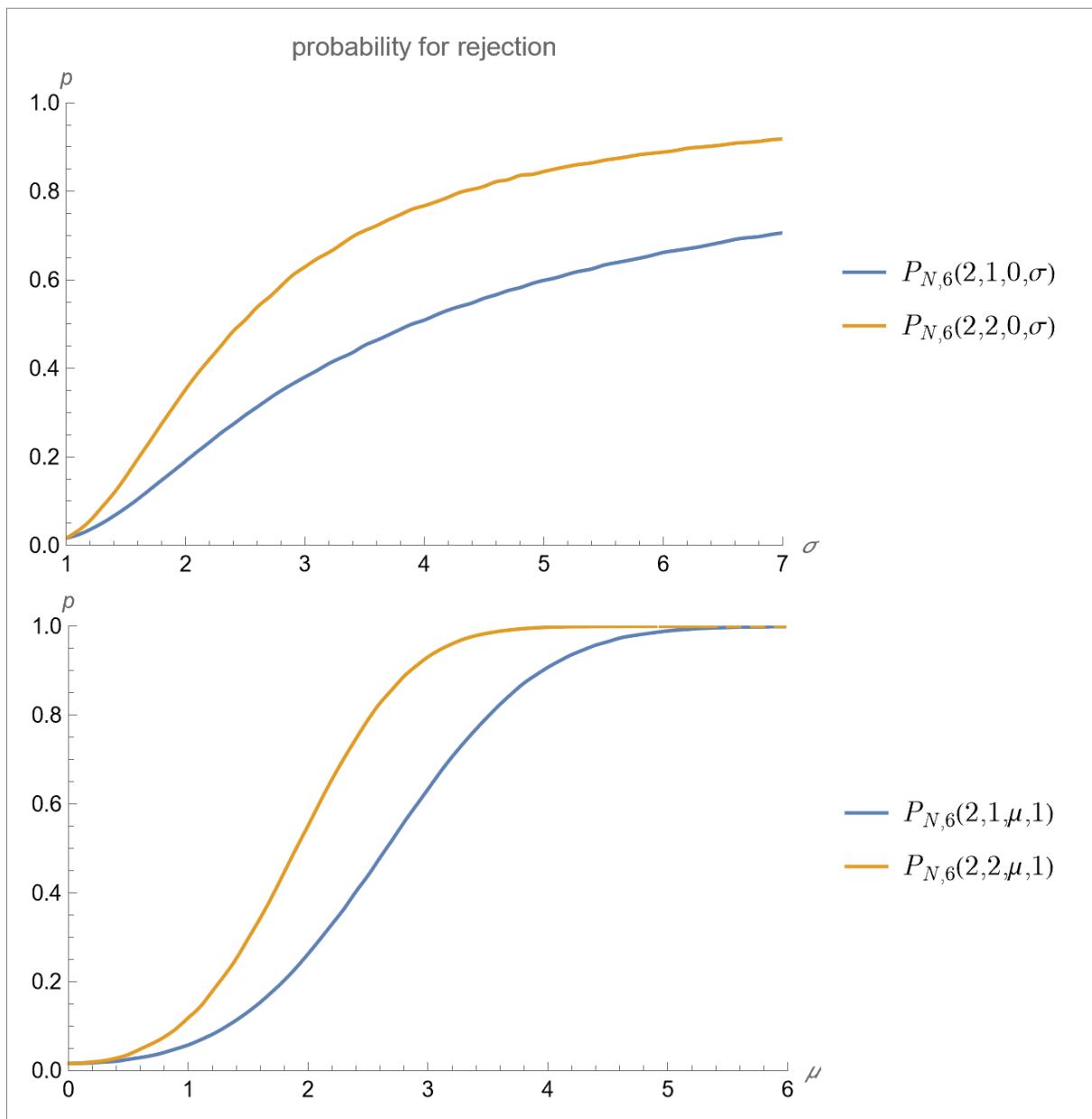


Fig 54: $P_{N,6}(2,1,\mu,\sigma)$ vs $P_{N,6}(2,2,\mu,\sigma)$

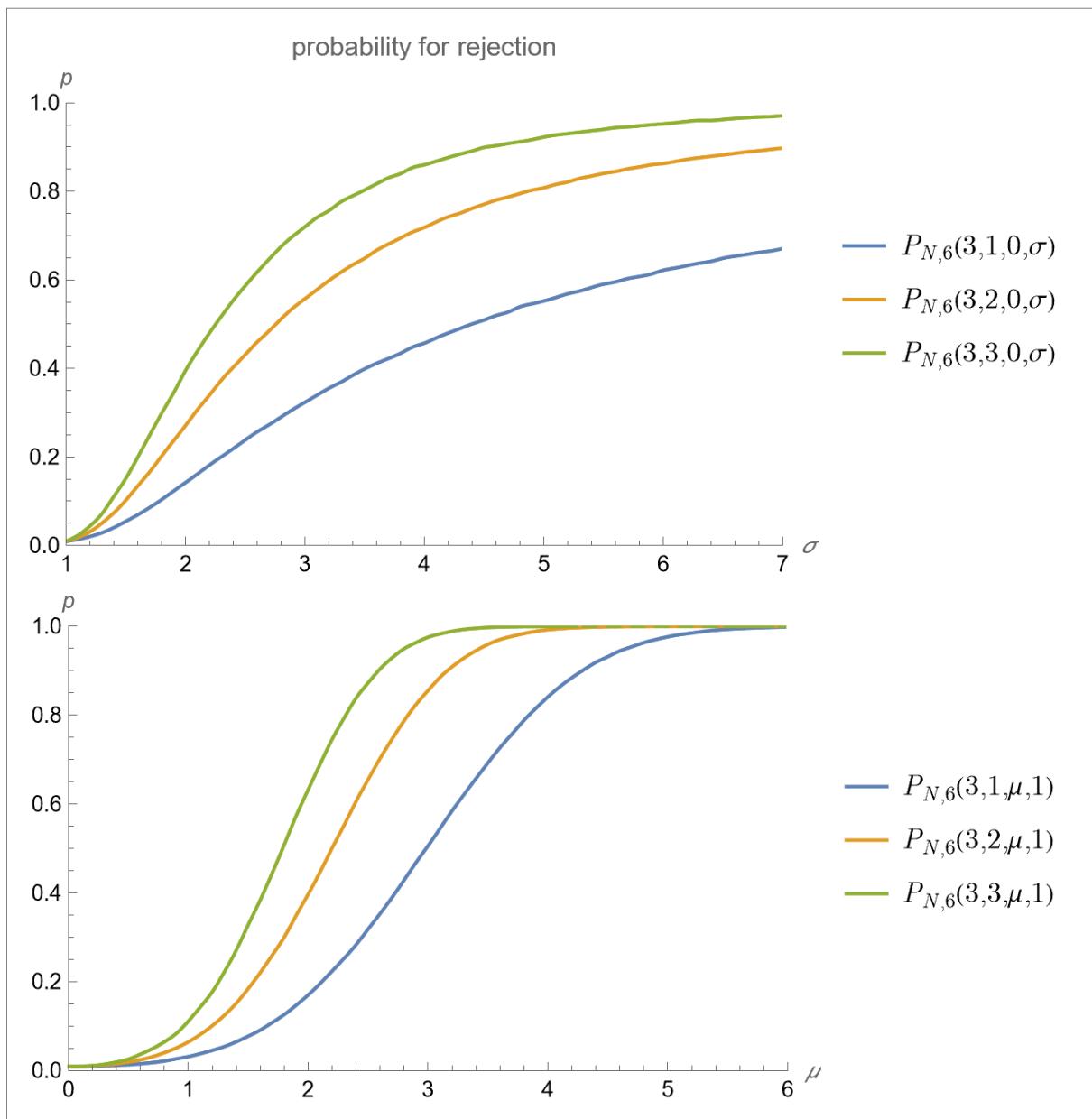


Fig 55: $P_{N,6}(3,1,\mu,\sigma)$ vs $P_{N,6}(3,2,\mu,\sigma)$ vs $P_{N,6}(3,3,\mu,\sigma)$

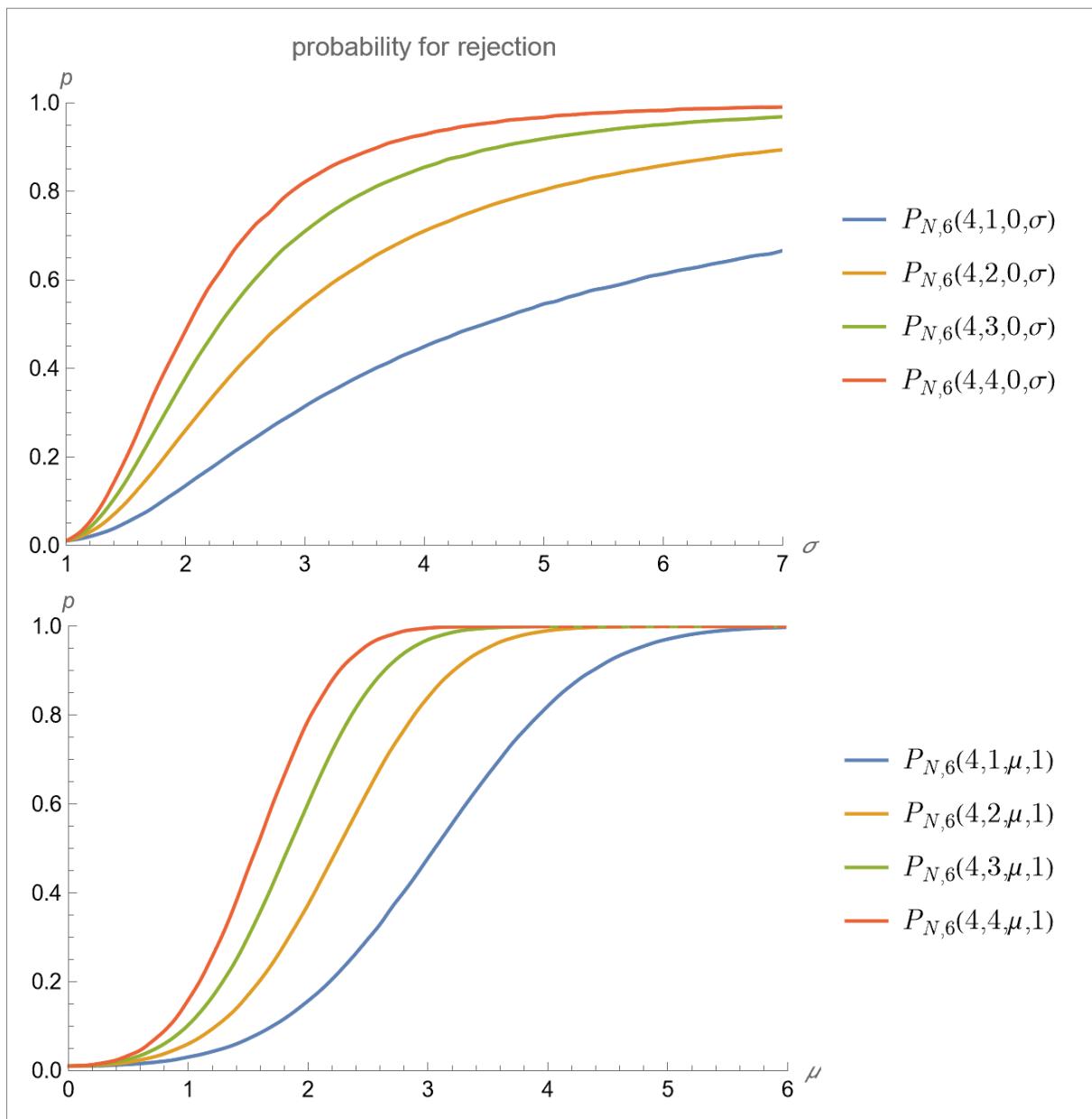


Fig 56: $P_{N,6}(4,1,\mu,\sigma)$ vs $P_{N,6}(4,2,\mu,\sigma)$ vs $P_{N,6}(4,3,\mu,\sigma)$ vs $P_{N,6}(4,4,\mu,\sigma)$

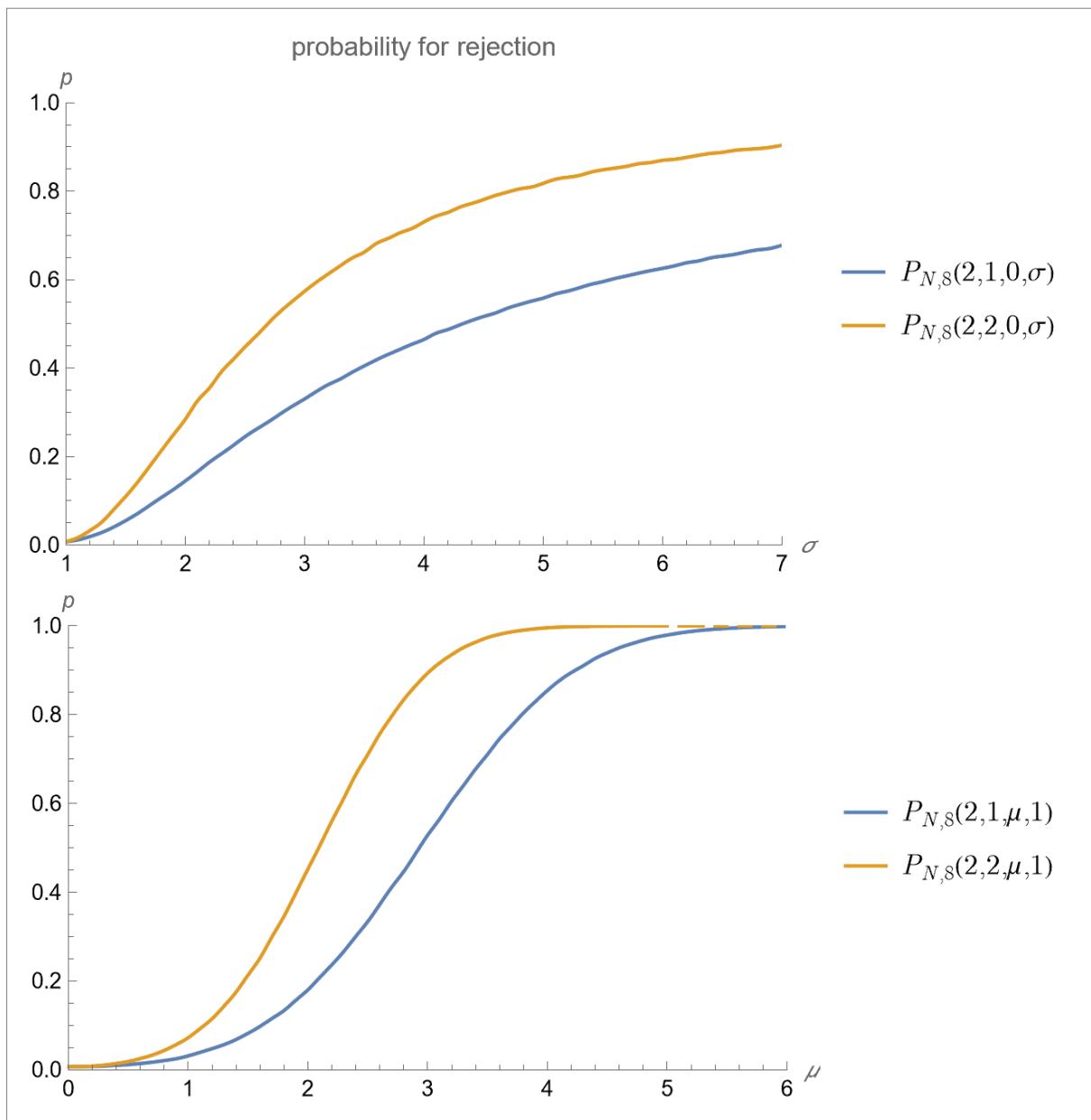


Fig 57: $P_{N,8}(2,1,\mu,\sigma)$ vs $P_{N,8}(2,2,\mu,\sigma)$

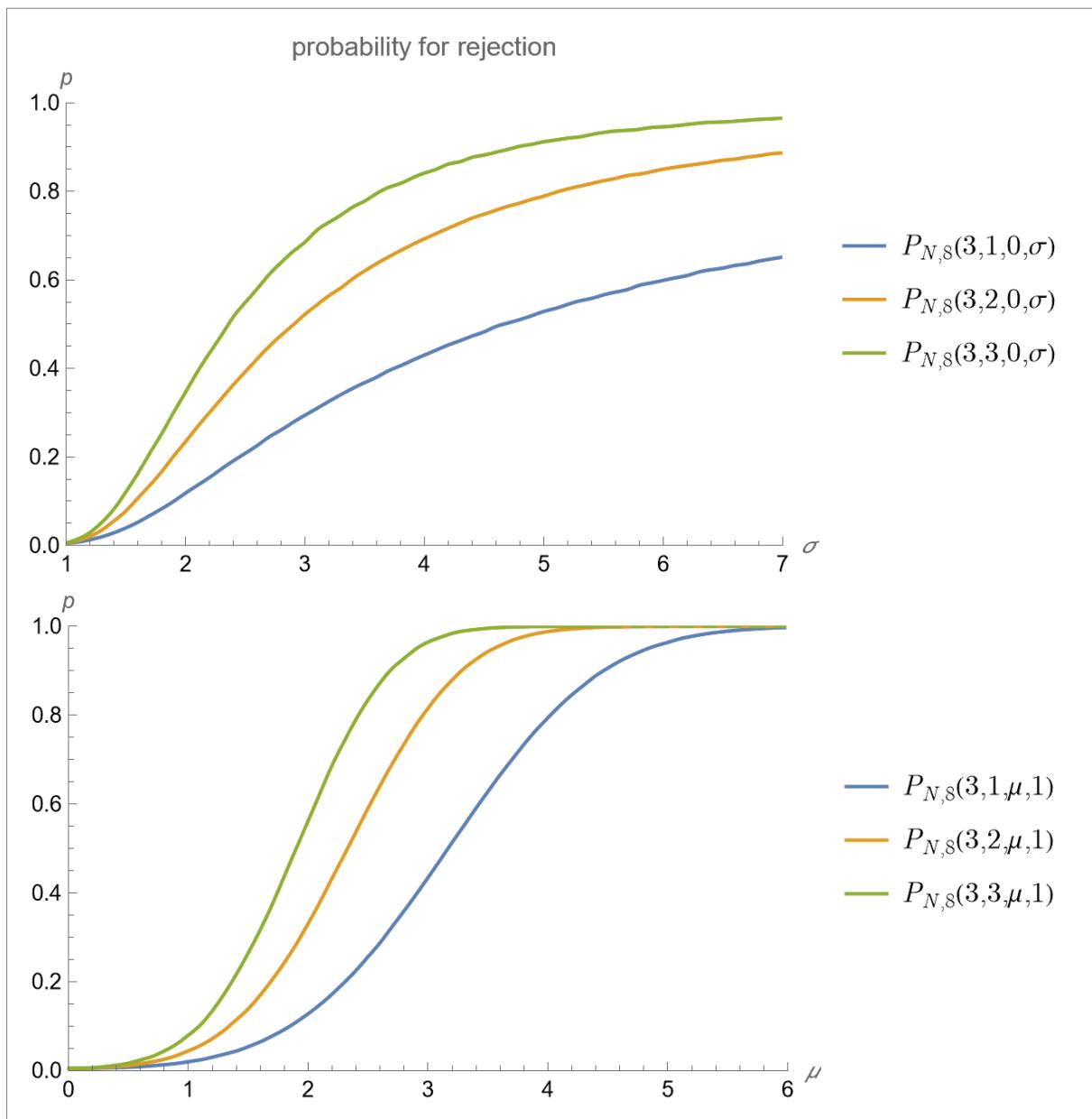


Fig 58: $P_{N,8}(3,1,\mu,\sigma)$ vs $P_{N,8}(3,2,\mu,\sigma)$ vs $P_{N,8}(3,3,\mu,\sigma)$

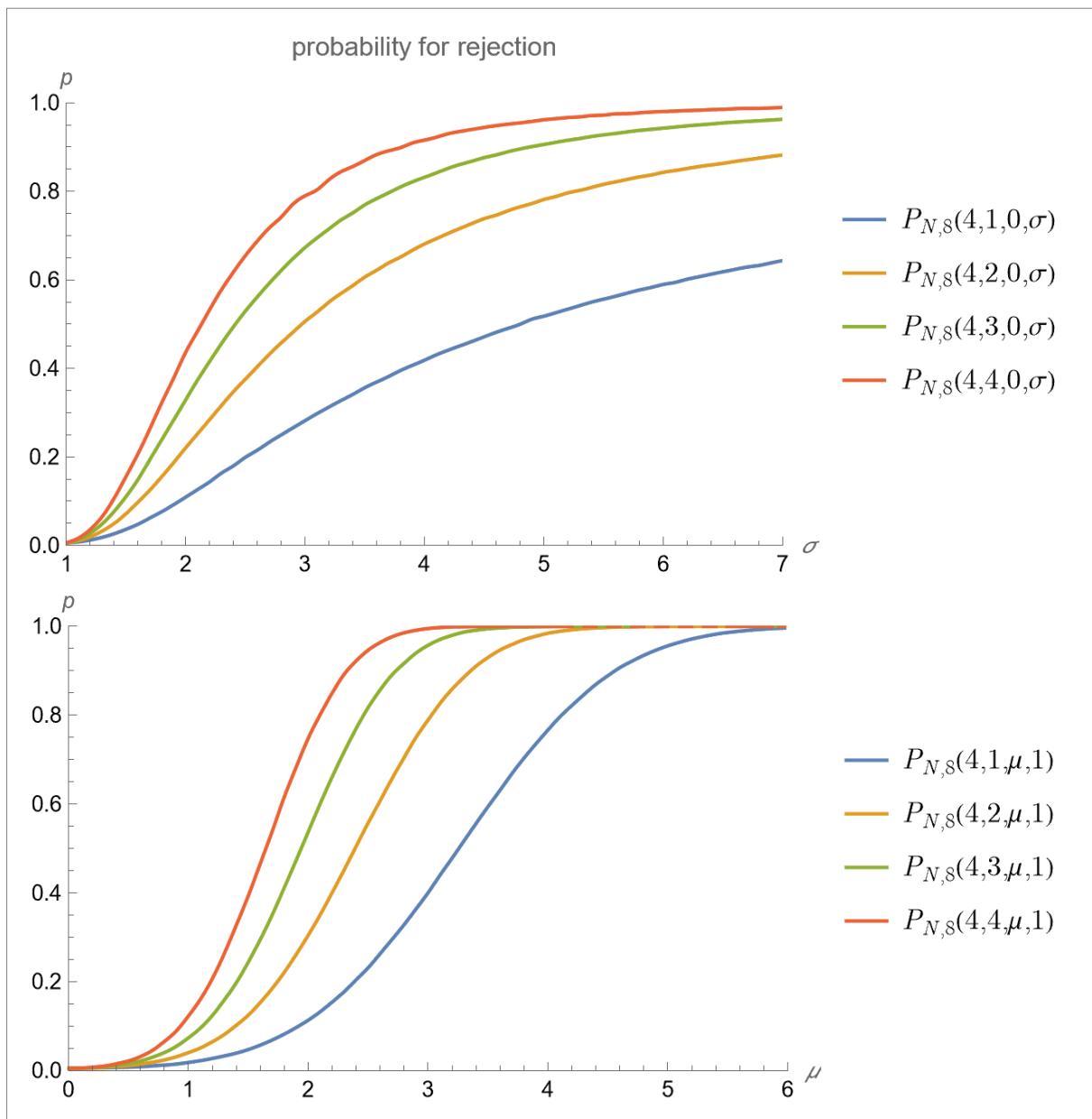


Fig 59: $P_{N,8}(4,1,\mu,\sigma)$ vs $P_{N,8}(4,2,\mu,\sigma)$ vs $P_{N,8}(4,3,\mu,\sigma)$ vs $P_{N,8}(4,4,\mu,\sigma)$

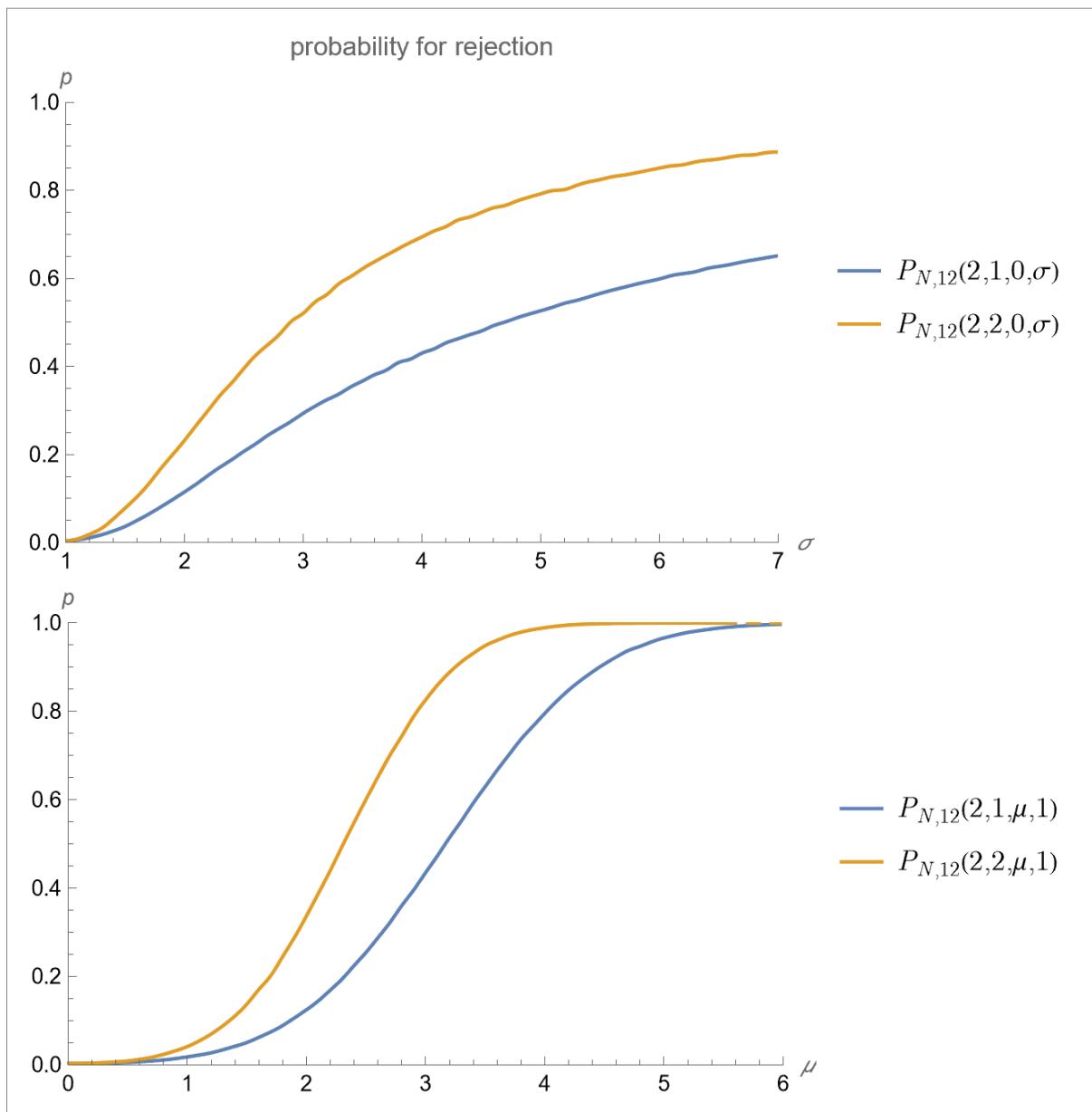


Fig 60: $P_{N,12}(2,1,\mu,\sigma)$ vs $P_{N,12}(2,2,\mu,\sigma)$

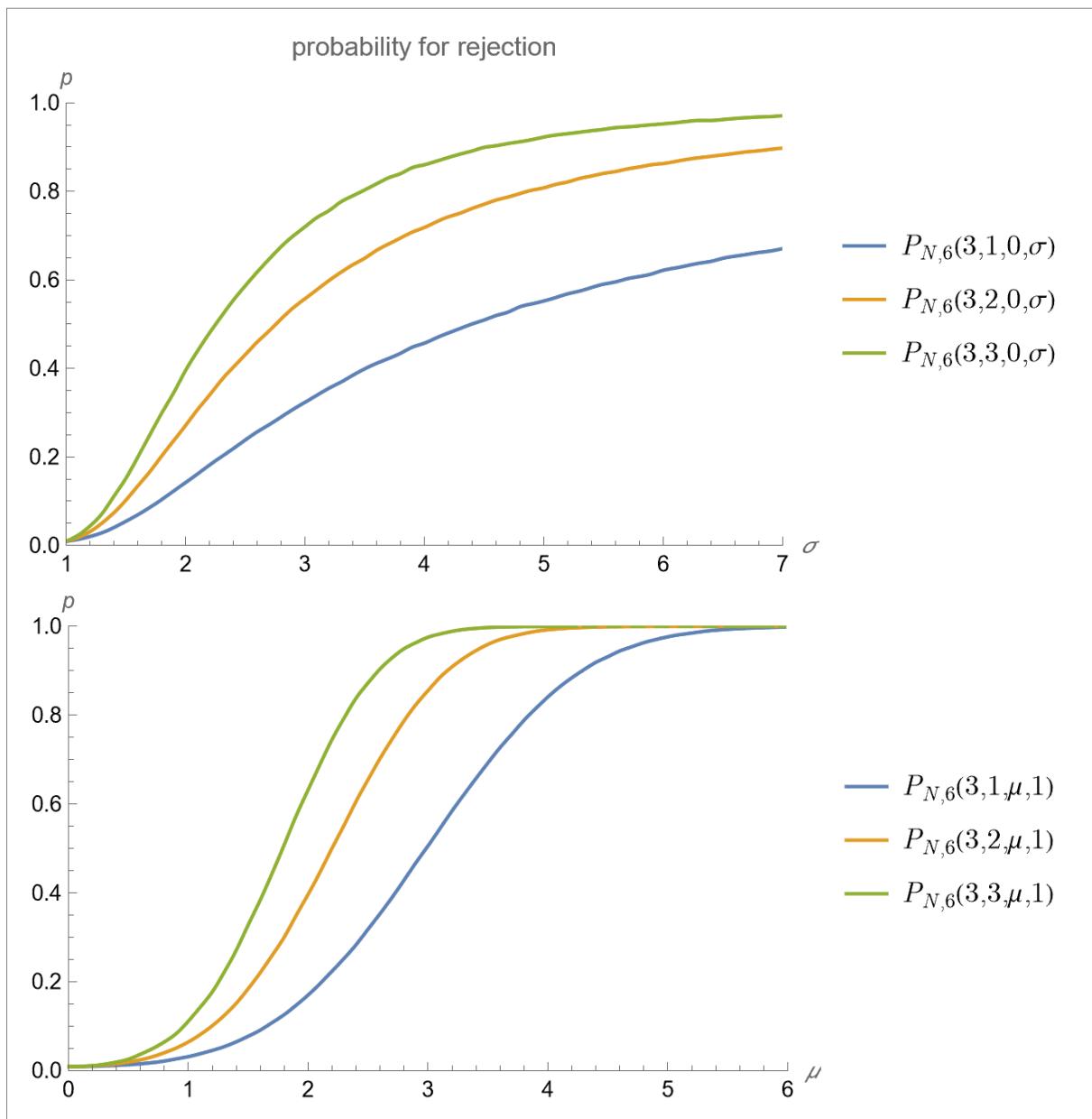


Fig 61: $P_{N,12}(3,1,\mu,\sigma)$ vs $P_{N,12}(3,2,\mu,\sigma)$ vs $P_{N,12}(3,3,\mu,\sigma)$

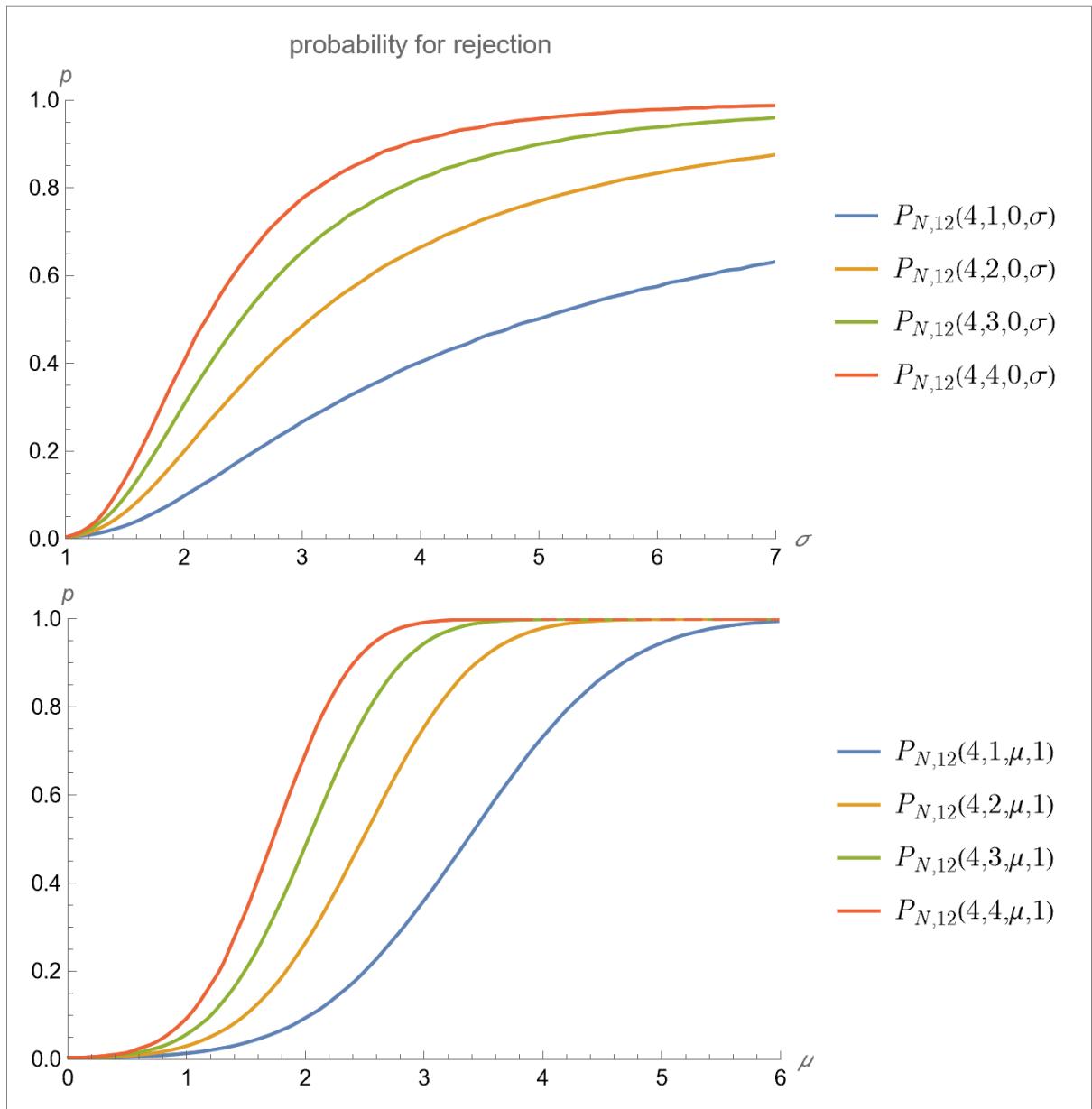


Fig 62: $P_{N,12}(4,1,\mu,\sigma)$ vs $P_{N,12}(4,2,\mu,\sigma)$ vs $P_{N,12}(4,3,\mu,\sigma)$ vs $P_{N,12}(4,4,\mu,\sigma)$

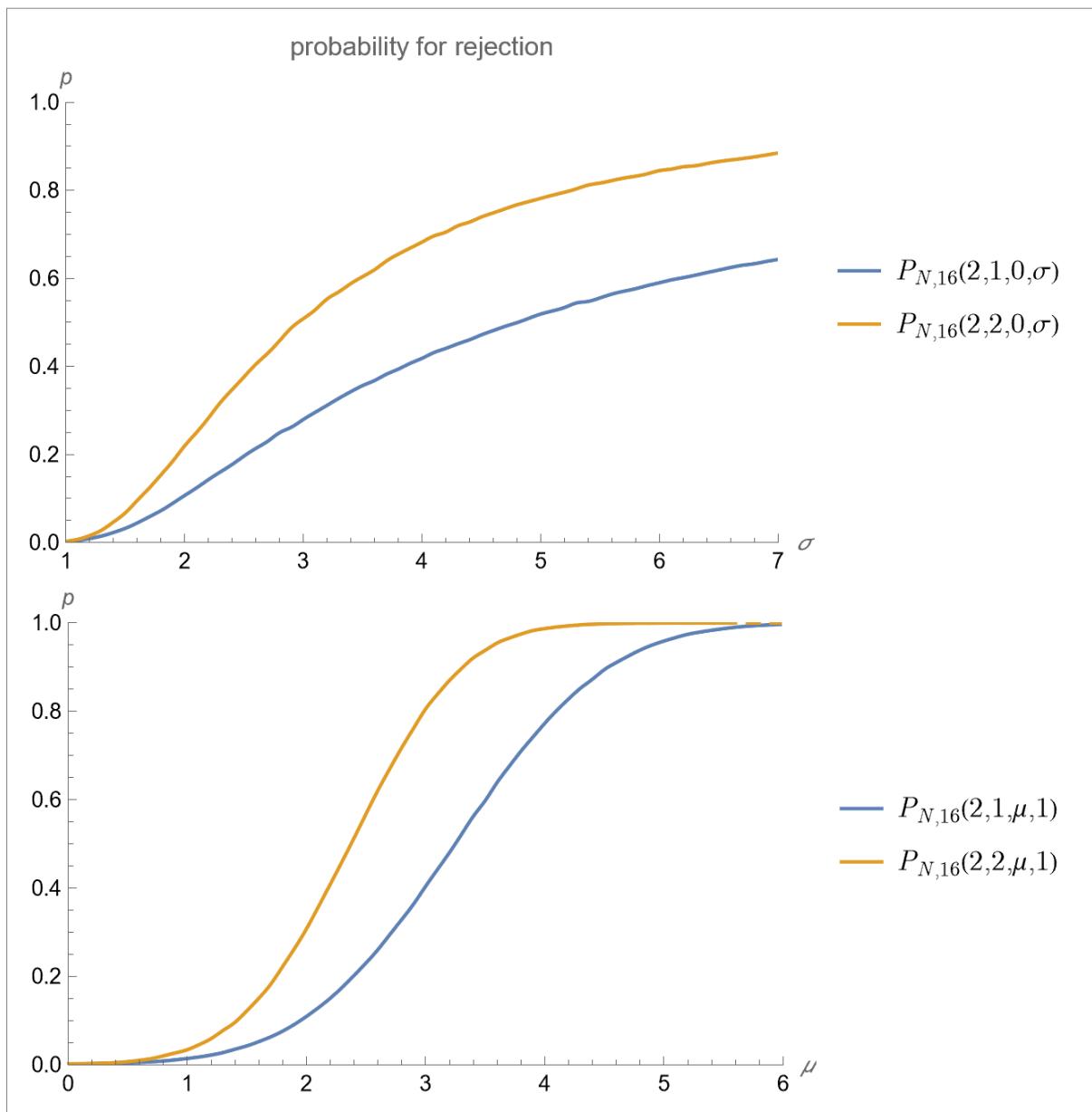


Fig 63: $P_{N,16}(2,1,\mu,\sigma)$ vs $P_{N,16}(2,2,\mu,\sigma)$

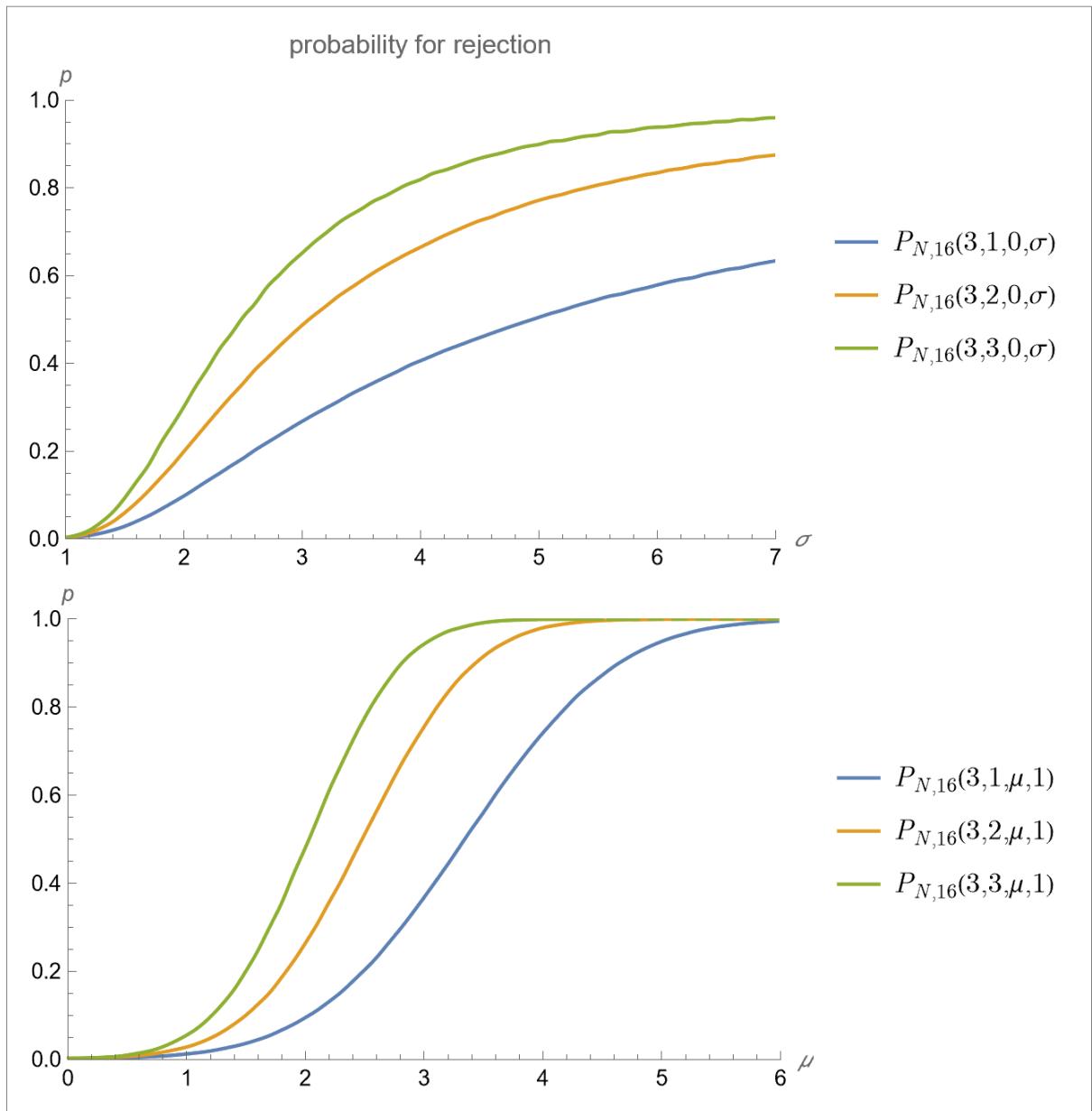


Fig 64: $P_{N,16}(3,1,\mu,\sigma)$ vs $P_{N,16}(3,2,\mu,\sigma)$ vs $P_{N,8}(3,3,\mu,\sigma)$

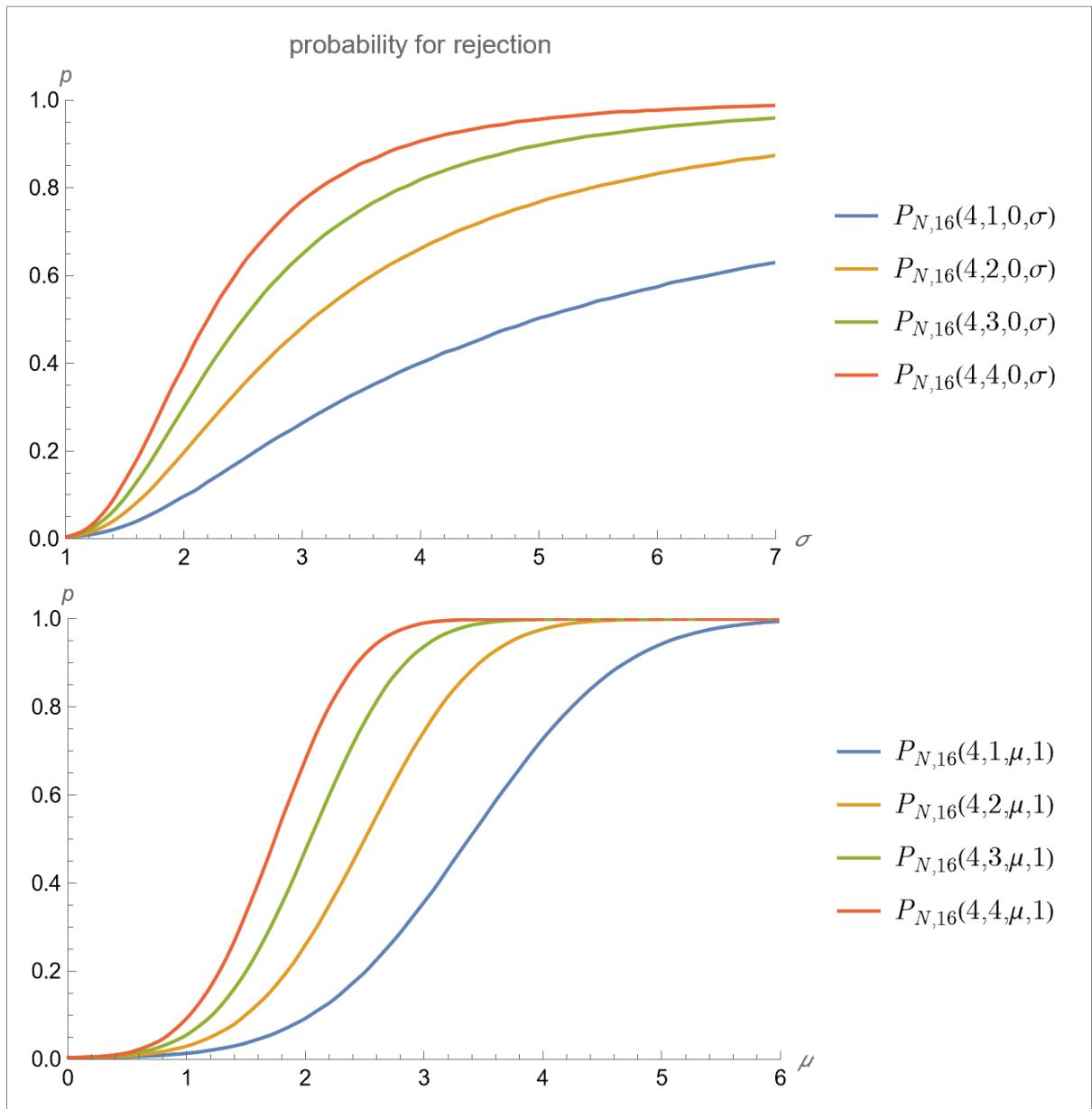


Fig 65: $P_{N,16}(4,1,\mu,\sigma)$ vs $P_{N,16}(4,2,\mu,\sigma)$ vs $P_{N,16}(4,3,\mu,\sigma)$ vs $P_{N,16}(4,4,\mu,\sigma)$

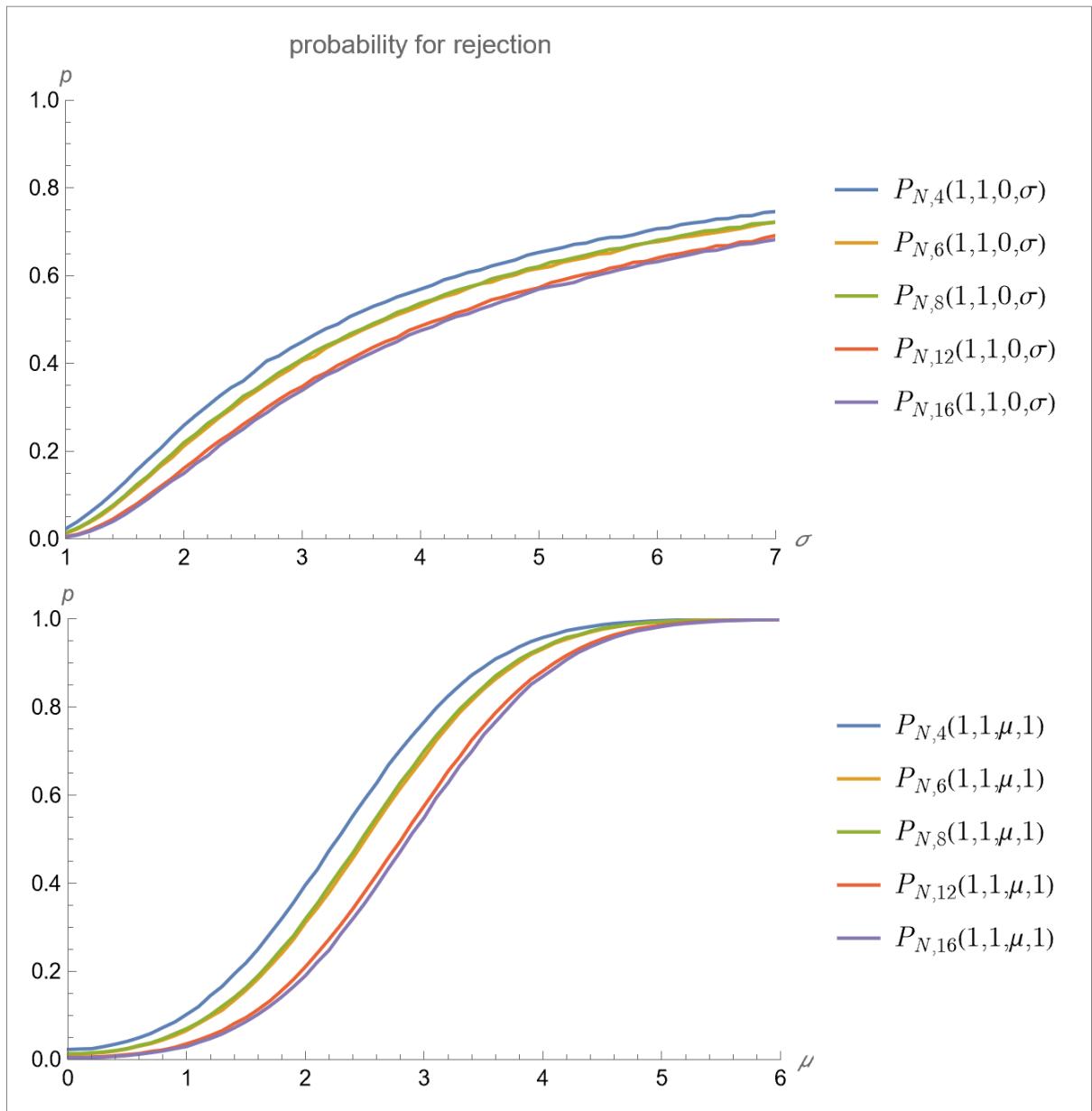


Fig 66: $P_{N,4}(1,1,\mu,\sigma)$ vs $P_{N,6}(1,1,\mu,\sigma)$ vs $P_{N,8}(1,1,\mu,\sigma)$ vs $P_{N,12}(1,1,\mu,\sigma)$ vs $P_{N,16}(1,1,\mu,\sigma)$

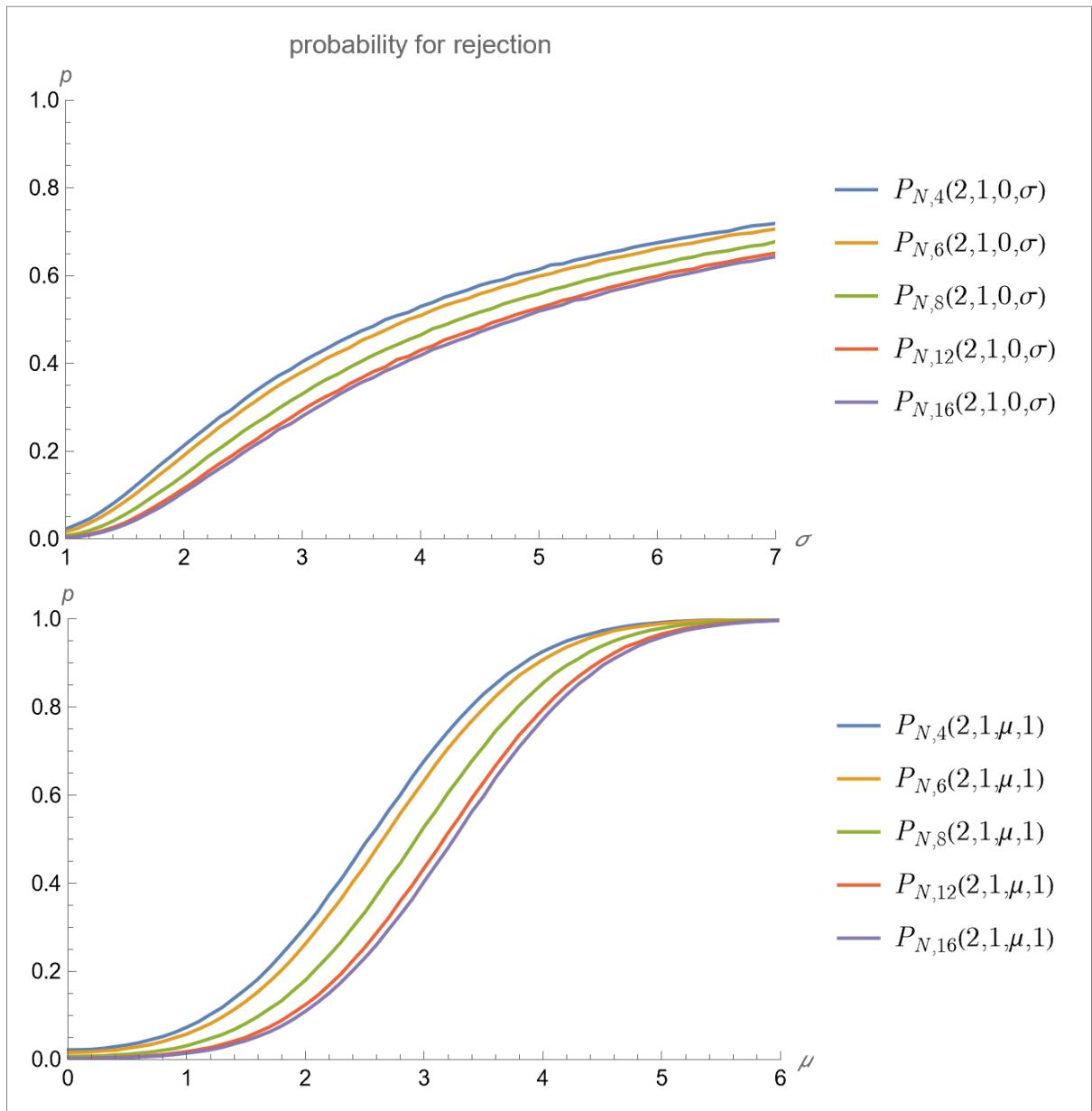


Fig 67: $P_{N,4}(2,1,\mu,\sigma)$ vs $P_{N,6}(2,1,\mu,\sigma)$ vs $P_{N,8}(2,1,\mu,\sigma)$ vs $P_{N,12}(2,1,\mu,\sigma)$ vs $P_{N,16}(2,1,\mu,\sigma)$

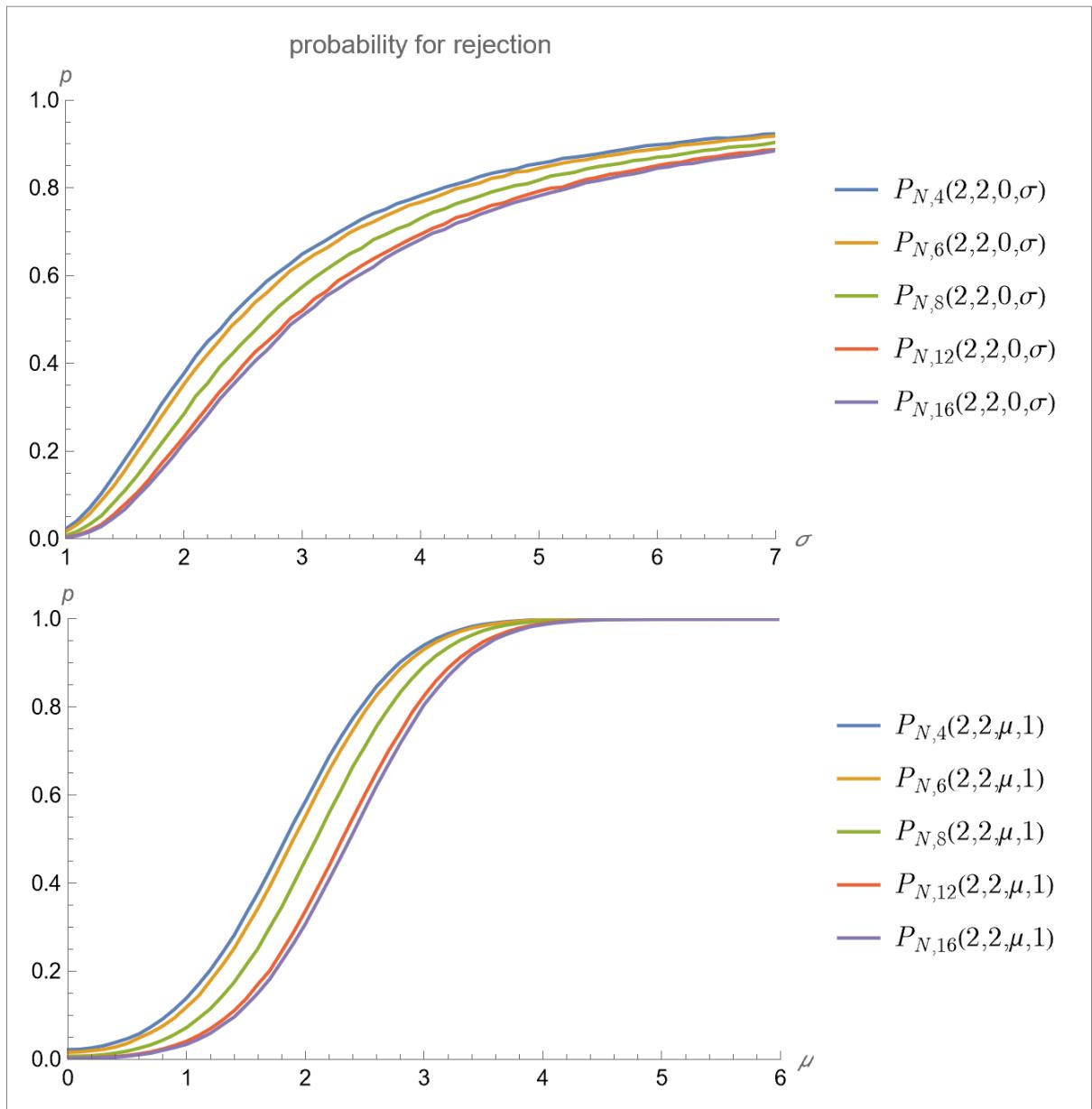


Fig 68: $P_{N,4}(2,2,\mu,\sigma)$ vs $P_{N,6}(2,2,\mu,\sigma)$ vs $P_{N,8}(2,2,\mu,\sigma)$ vs $P_{N,12}(2,2,\mu,\sigma)$ vs $P_{N,16}(2,2,\mu,\sigma)$

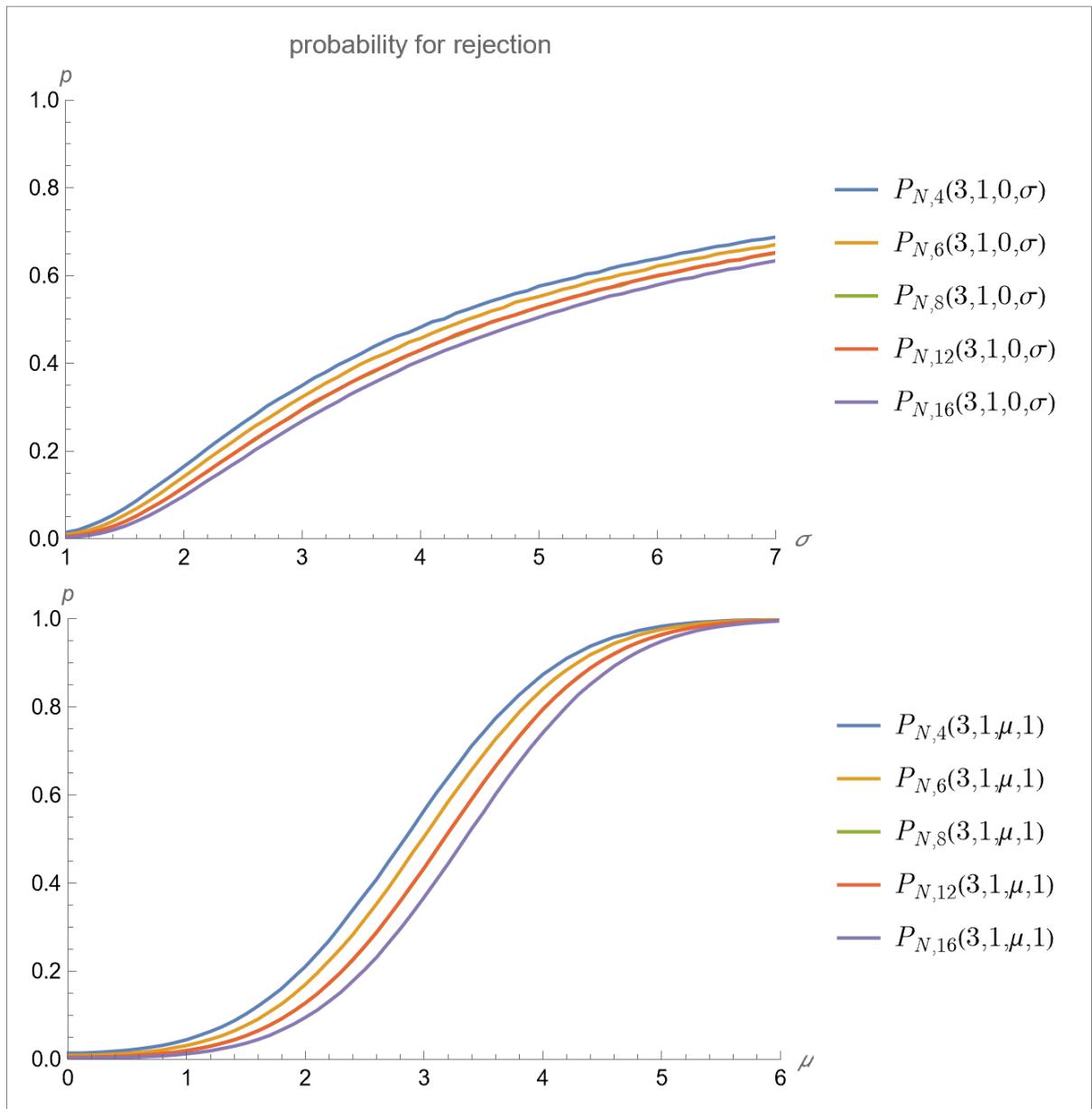


Fig 69: $P_{N,4}(3,1,\mu,\sigma)$ vs $P_{N,6}(3,1,\mu,\sigma)$ vs $P_{N,8}(3,1,\mu,\sigma)$ vs $P_{N,12}(3,1,\mu,\sigma)$ vs $P_{N,16}(3,1,\mu,\sigma)$

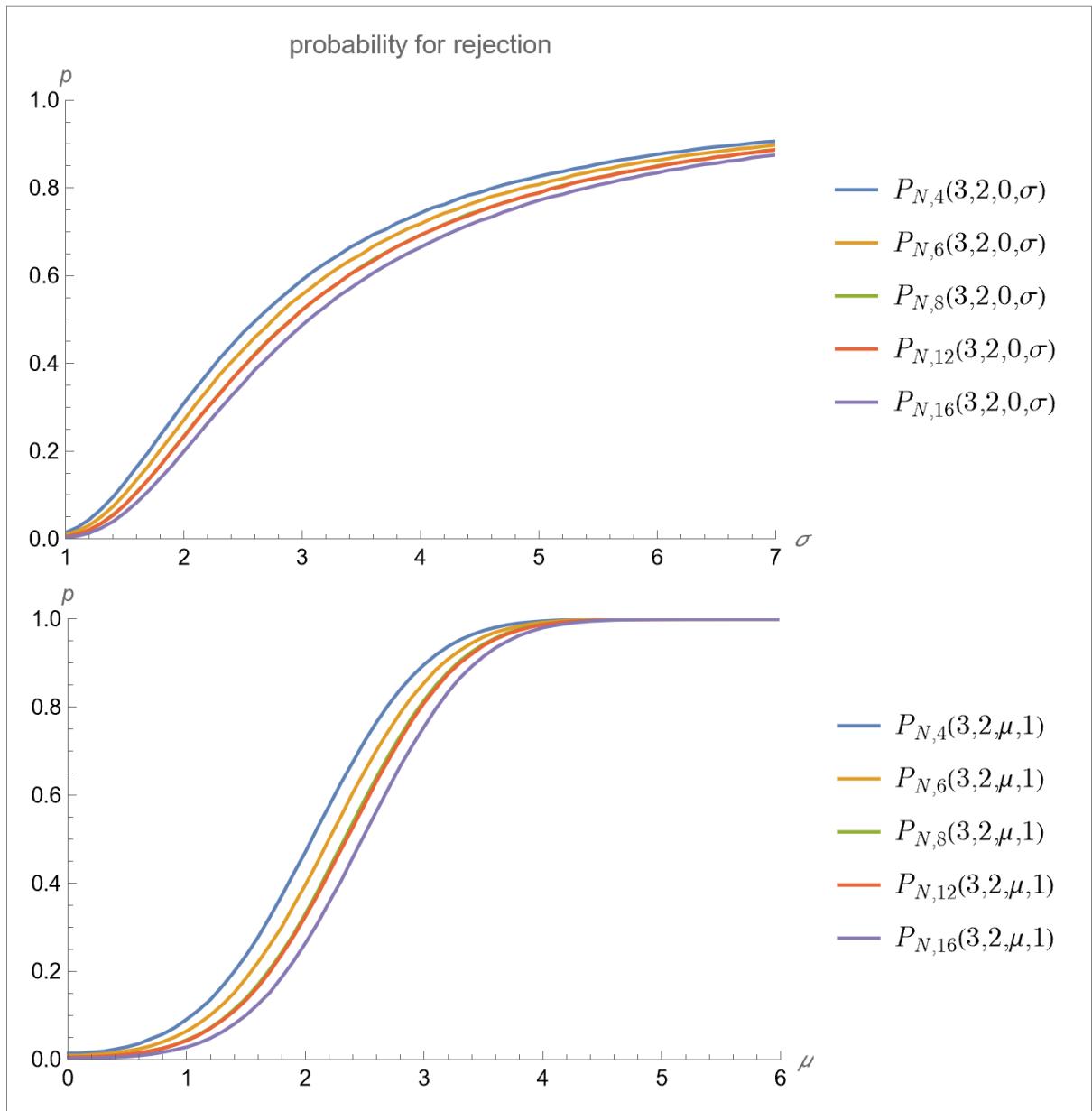


Fig 70: $P_{N,4}(3,2,\mu,\sigma)$ vs $P_{N,6}(3,2,\mu,\sigma)$ vs $P_{N,8}(3,2,\mu,\sigma)$ vs $P_{N,12}(3,2,\mu,\sigma)$ vs $P_{N,16}(3,2,\mu,\sigma)$

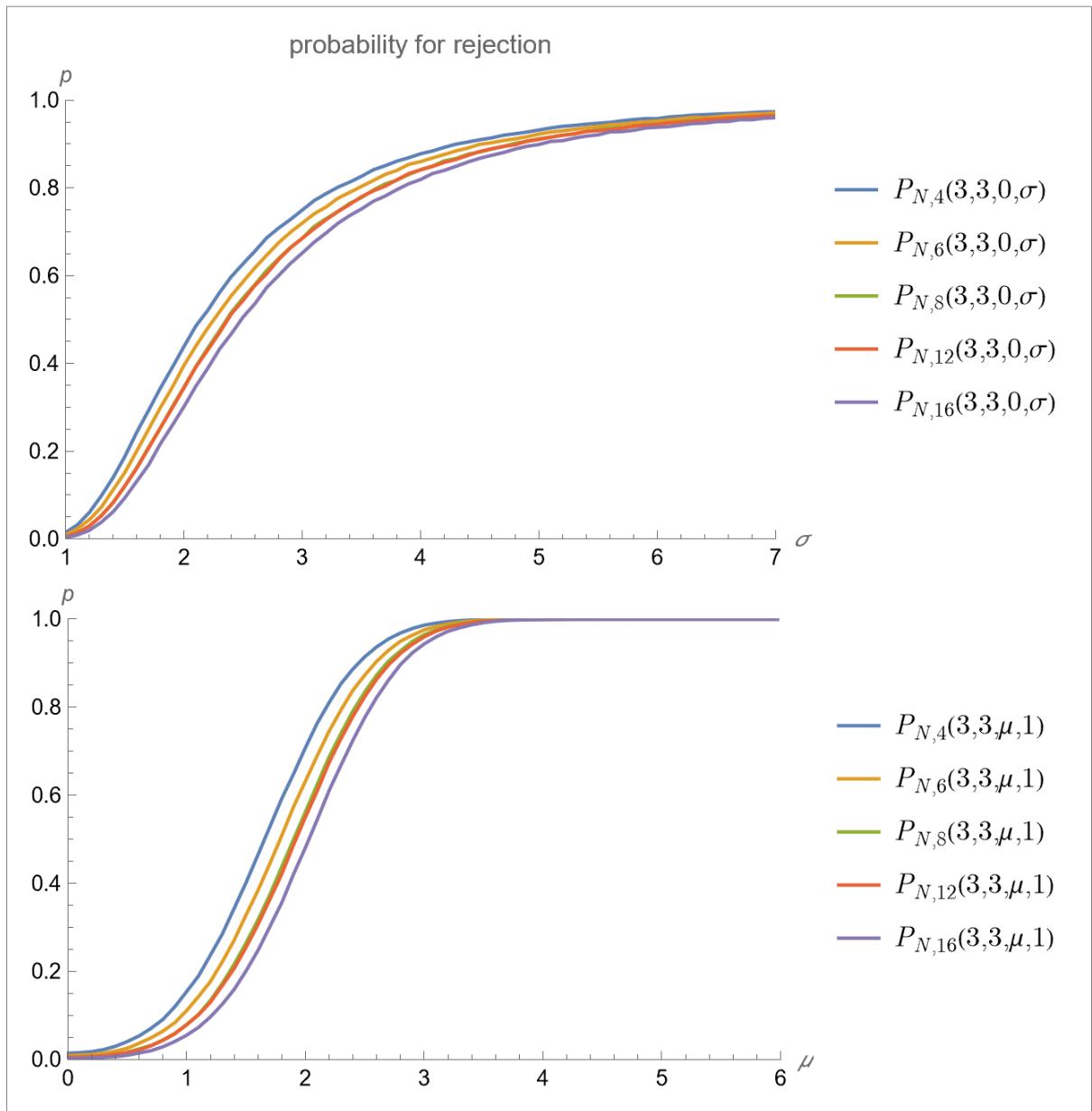


Fig 71: $P_{N,4}(3,3,\mu,\sigma)$ vs $P_{N,6}(3,3,\mu,\sigma)$ vs $P_{N,8}(3,1,\mu,\sigma)$ vs $P_{N,12}(3,3,\mu,\sigma)$ vs $P_{N,16}(3,3,\mu,\sigma)$

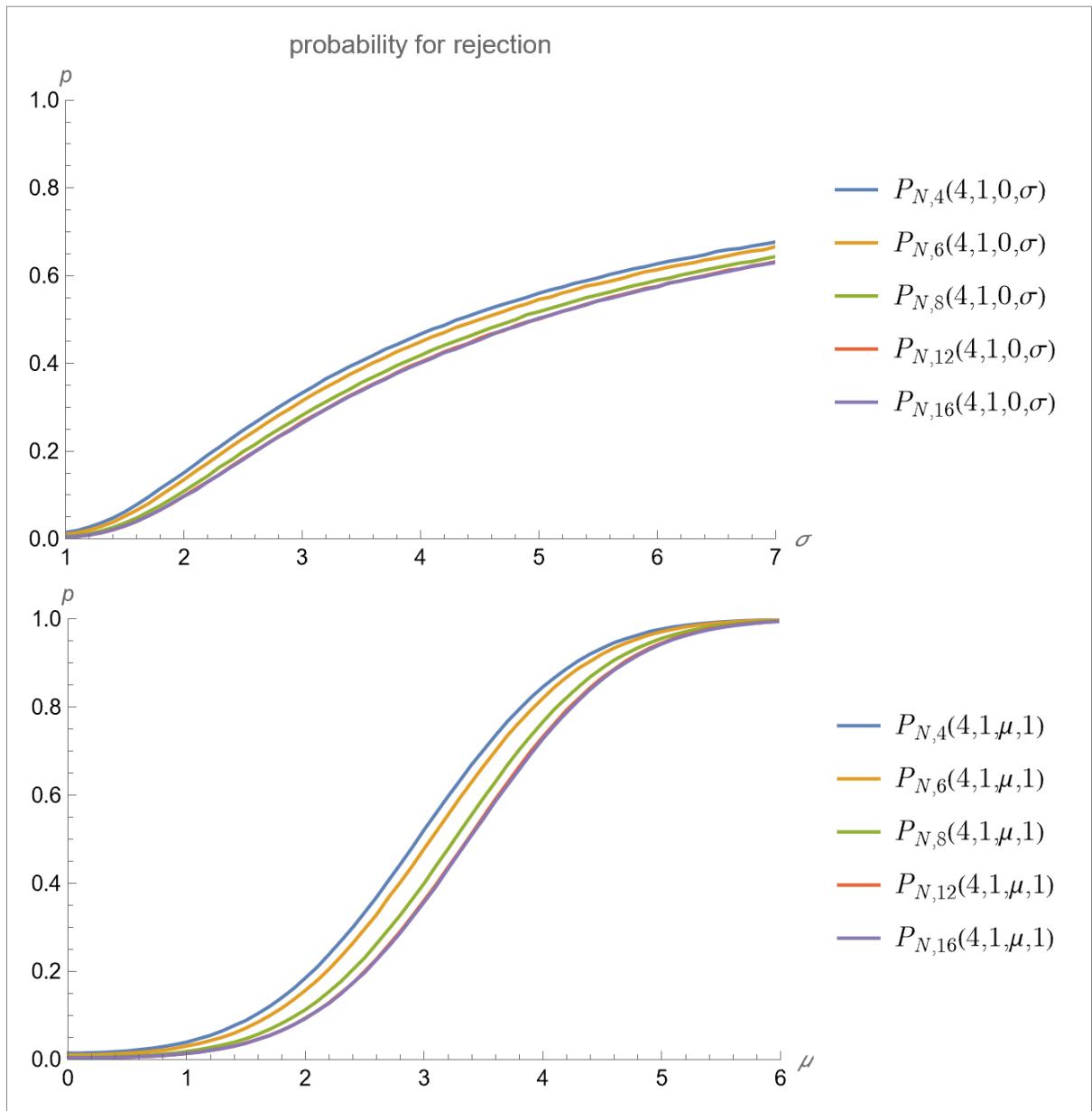


Fig 72: $P_{N,4}(4,1,\mu,\sigma)$ vs $P_{N,6}(4,1,\mu,\sigma)$ vs $P_{N,8}(4,1,\mu,\sigma)$ vs $P_{N,12}(4,1,\mu,\sigma)$ vs $P_{N,16}(4,1,\mu,\sigma)$

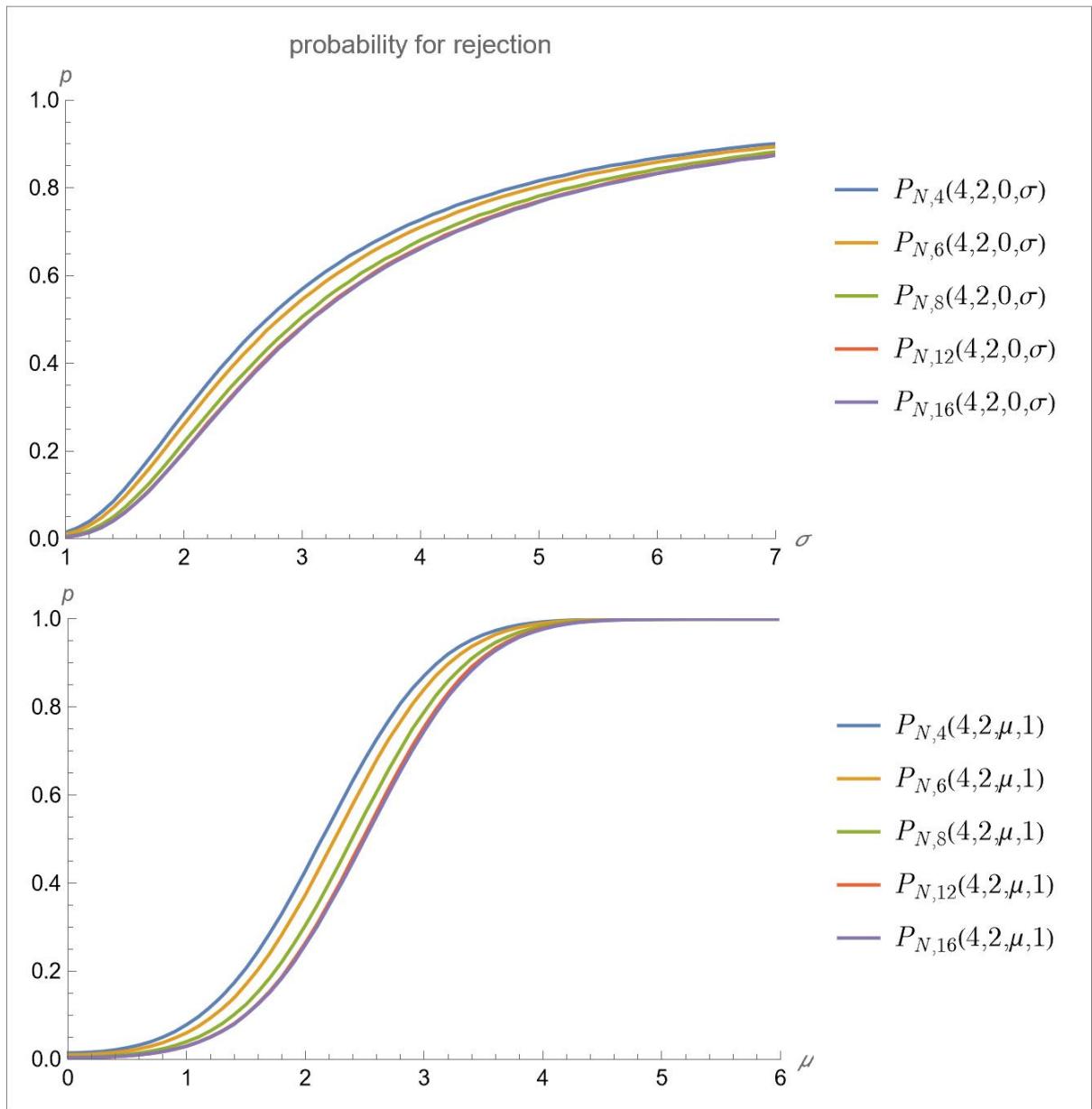


Fig 73: $P_{N,4}(4,2,\mu,\sigma)$ vs $P_{N,6}(4,2,\mu,\sigma)$ vs $P_{N,8}(4,2,\mu,\sigma)$ vs $P_{N,12}(4,2,\mu,\sigma)$ vs $P_{N,16}(4,2,\mu,\sigma)$

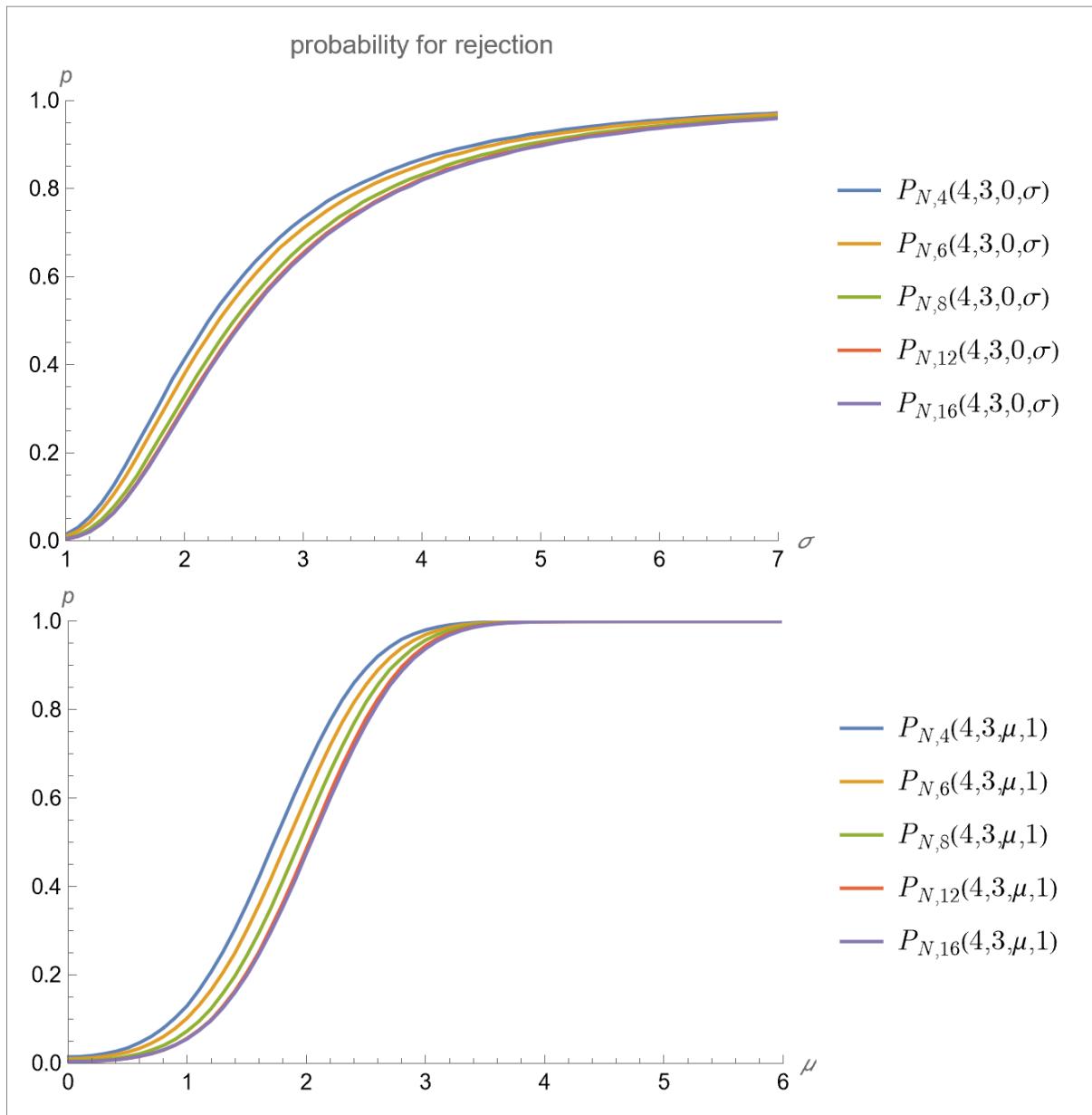


Fig 74: $P_{N,4}(4,3,\mu,\sigma)$ vs $P_{N,6}(4,3,\mu,\sigma)$ vs $P_{N,8}(4,3,\mu,\sigma)$ vs $P_{N,12}(4,3,\mu,\sigma)$ vs $P_{N,16}(4,3,\mu,\sigma)$

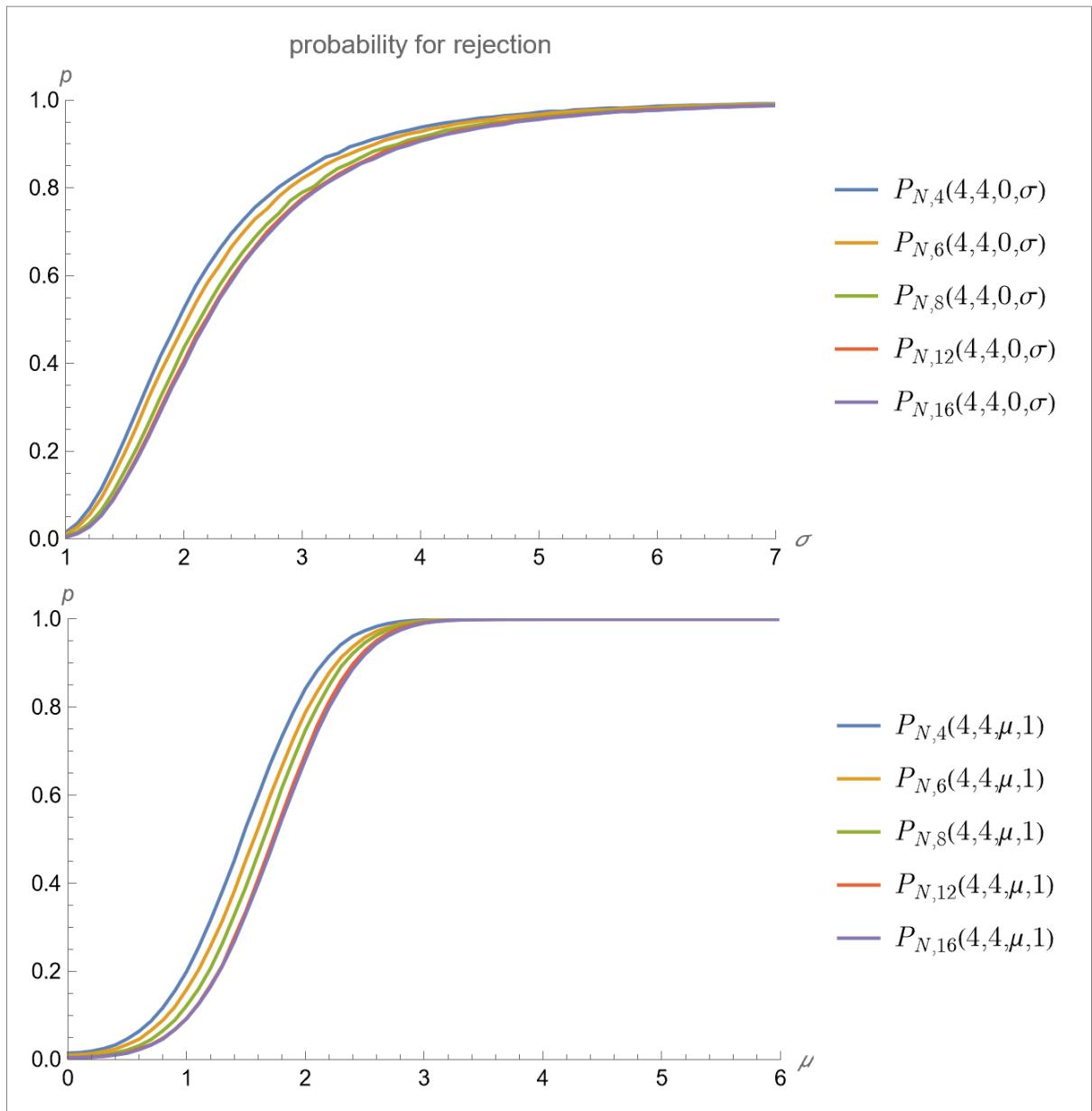


Fig 75: $P_{N,4}(4,4,\mu,\sigma)$ vs $P_{N,6}(4,4,\mu,\sigma)$ vs $P_{N,8}(4,4,\mu,\sigma)$ vs $P_{N,12}(4,4,\mu,\sigma)$ vs $P_{N,16}(4,4,\mu,\sigma)$

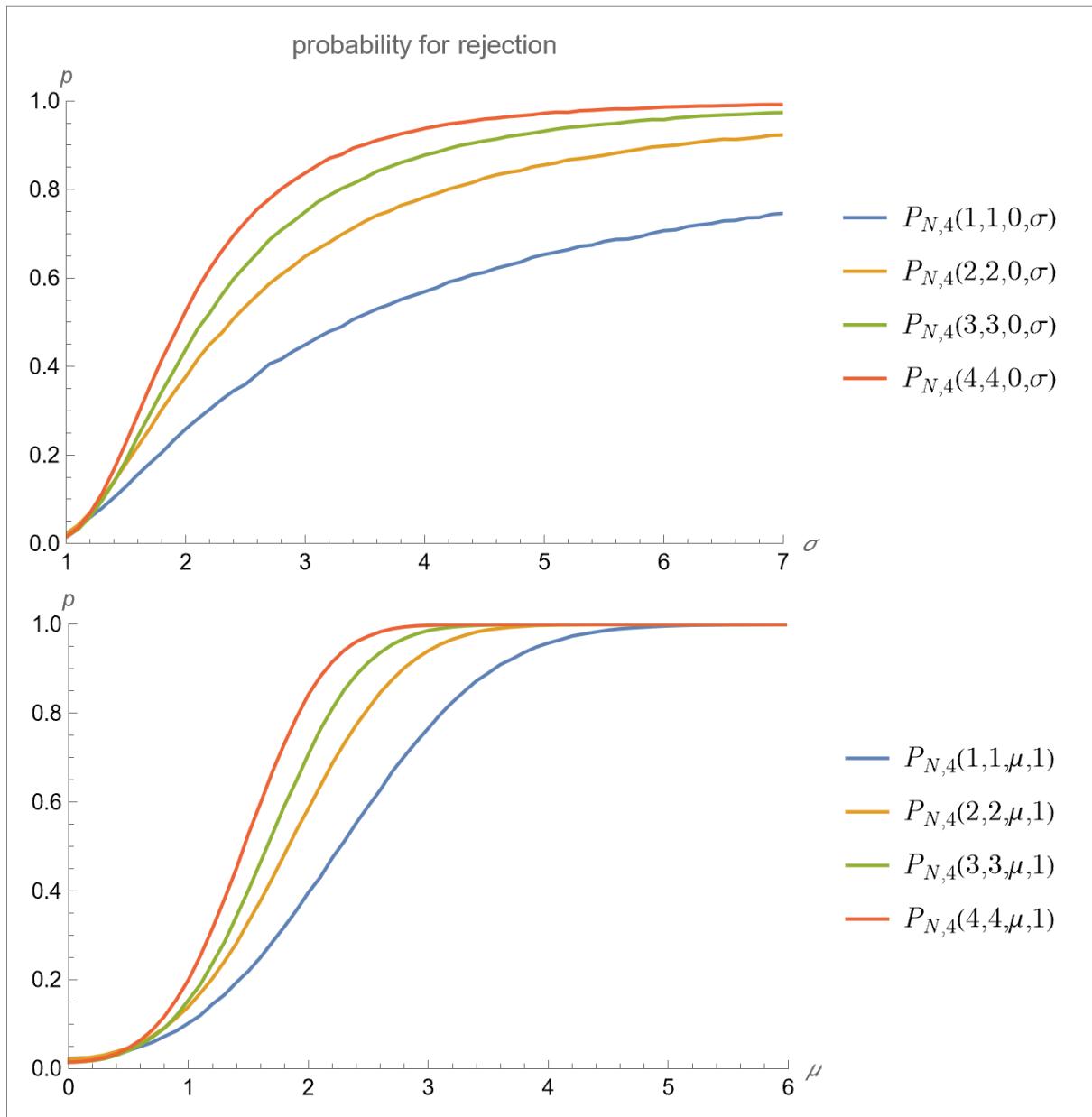


Fig 76: $P_{N,4}(1,1,\mu,\sigma)$ vs $P_{N,4}(2,2,\mu,\sigma)$ vs $P_{N,4}(3,3,\mu,\sigma)$ vs $P_{N,4}(4,4,\mu,\sigma)$

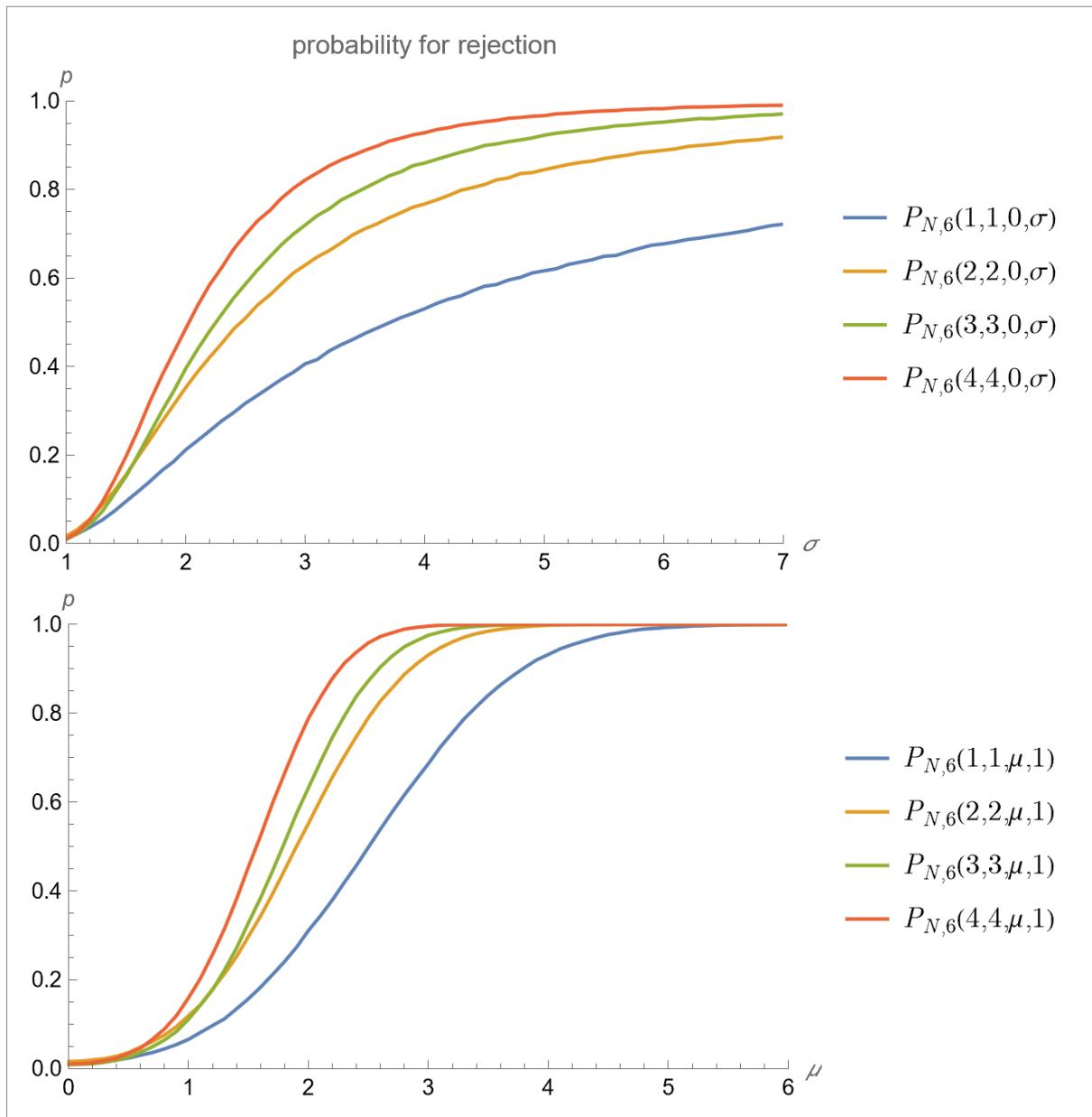


Fig 77: $P_{N,6}(1,1,\mu,\sigma)$ vs $P_{N,6}(2,2,\mu,\sigma)$ vs $P_{N,6}(3,3,\mu,\sigma)$ vs $P_{N,6}(4,4,\mu,\sigma)$

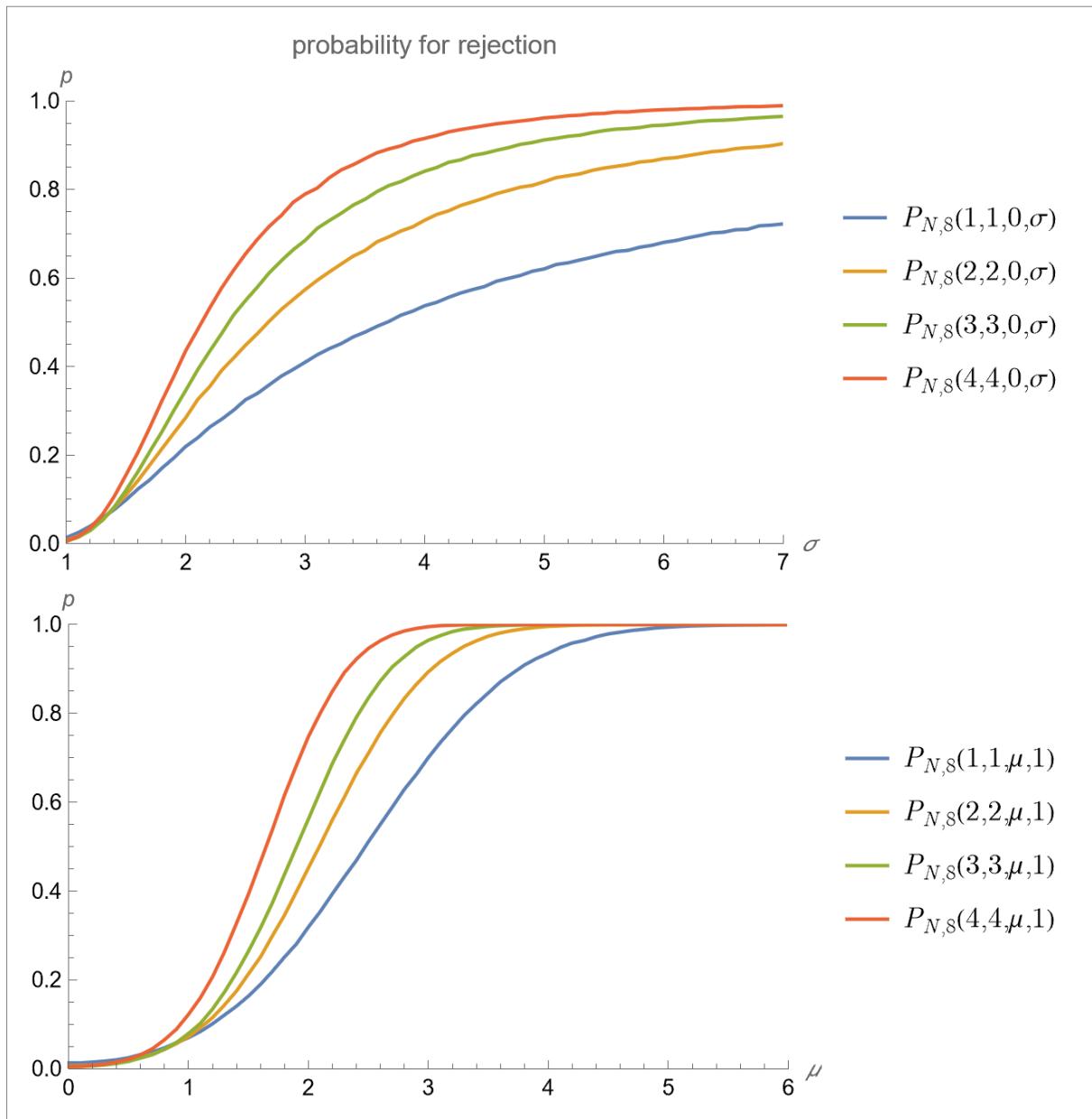


Fig 78: $P_{N,8}(1,1,\mu,\sigma)$ vs $P_{N,8}(2,2,\mu,\sigma)$ vs $P_{N,8}(3,3,\mu,\sigma)$ vs $P_{N,8}(4,4,\mu,\sigma)$

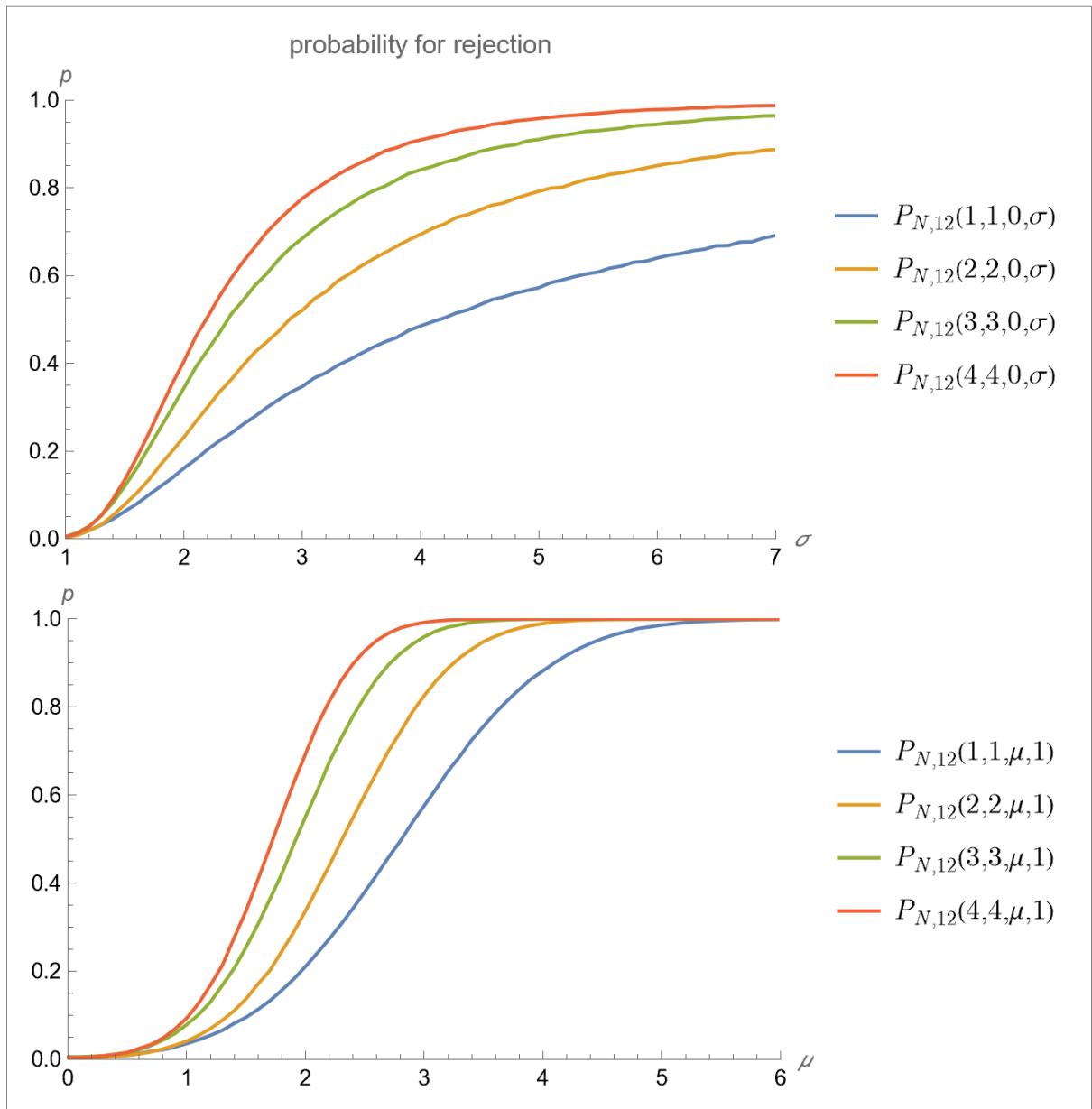


Fig 79: $P_{N,12}(1,1,\mu,\sigma)$ vs $P_{N,12}(2,2,\mu,\sigma)$ vs $P_{N,12}(3,3,\mu,\sigma)$ vs $P_{N,12}(4,4,\mu,\sigma)$

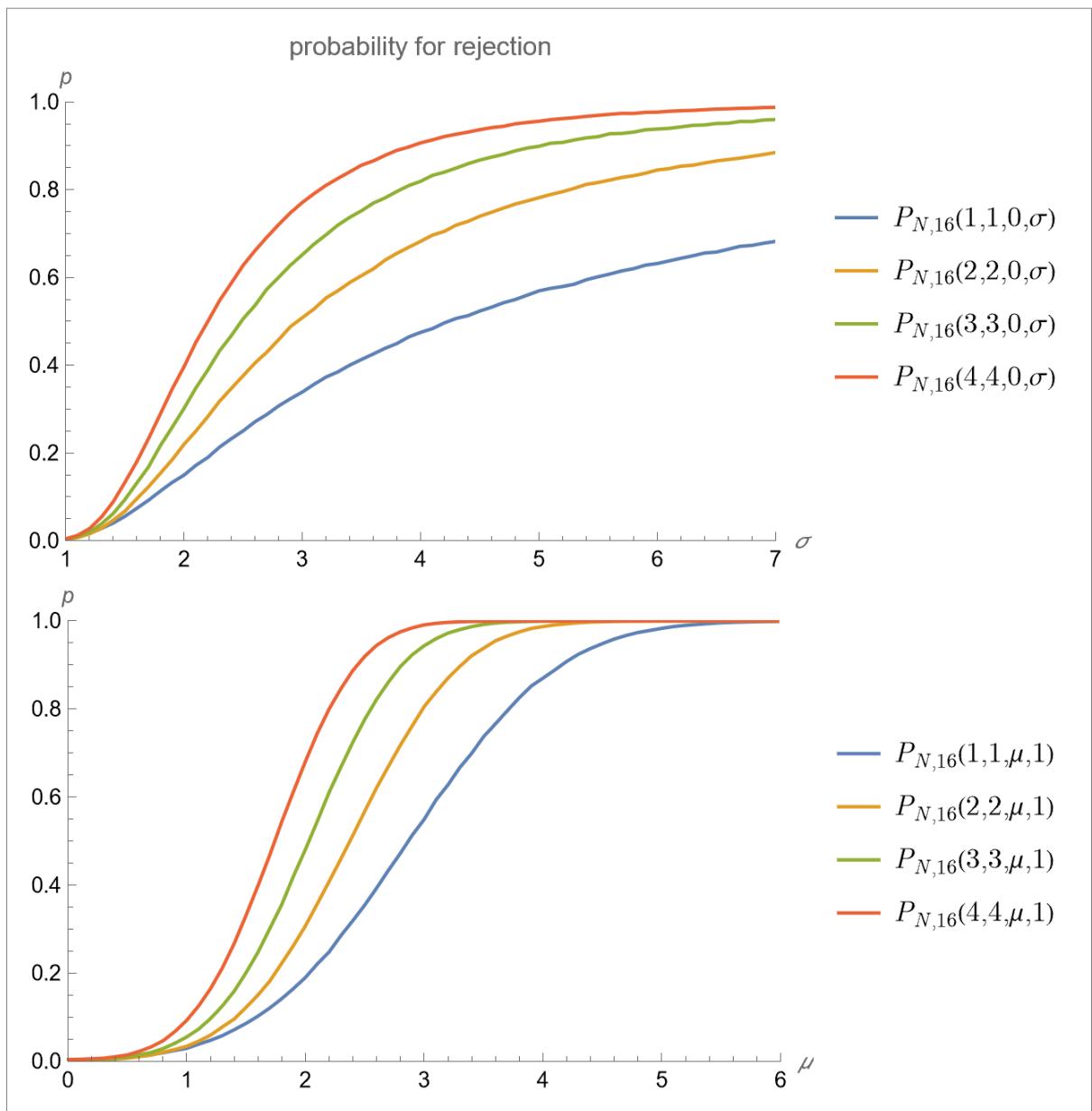


Fig 80: $P_{N,16}(1,1,\mu,\sigma)$ vs $P_{N,16}(2,2,\mu,\sigma)$ vs $P_{N,16}(3,3,\mu,\sigma)$ vs $P_{N,16}(4,4,\mu,\sigma)$

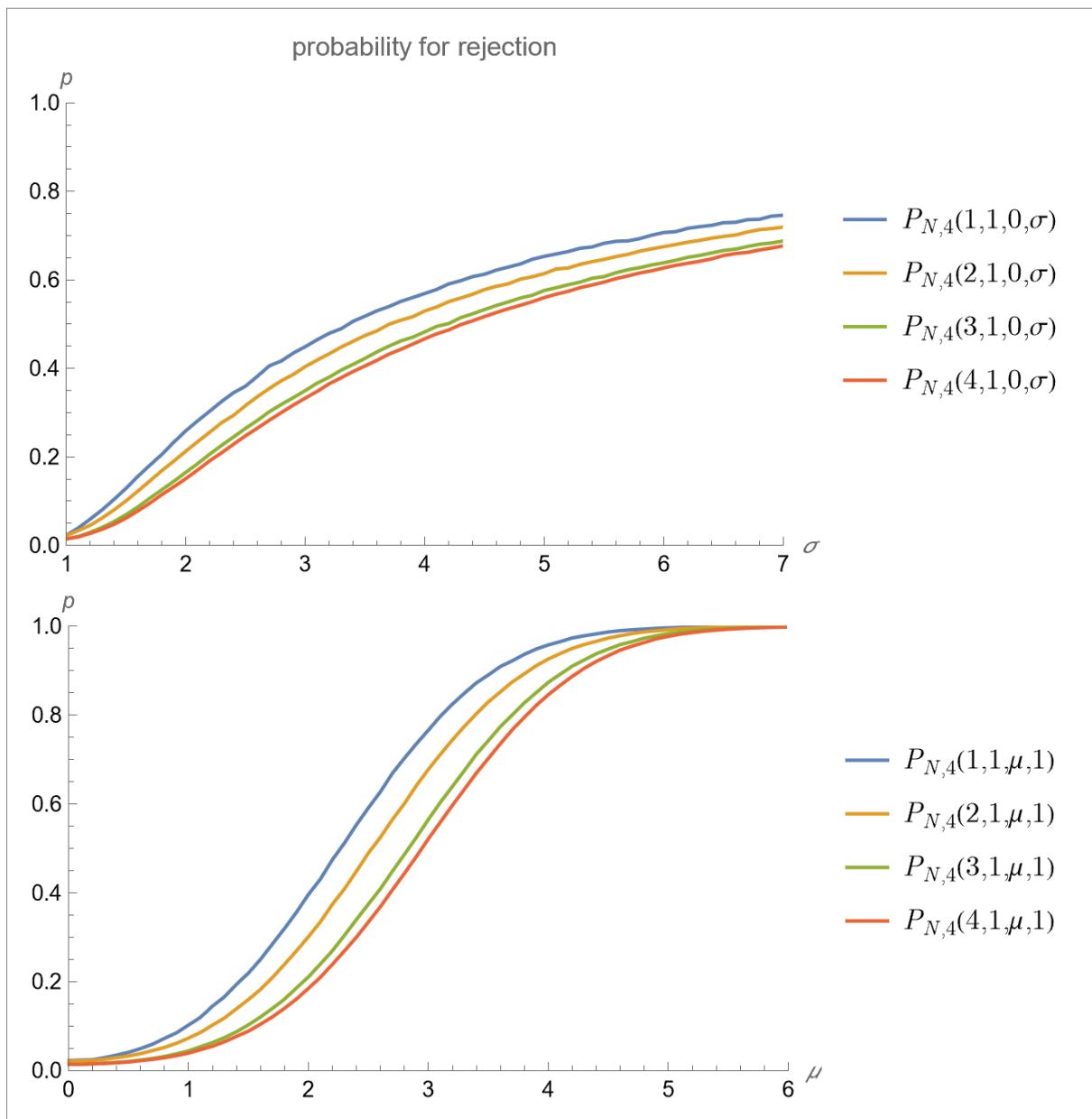


Fig 81: $P_{N,4}(1,1,\mu,\sigma)$ vs $P_{N,4}(2,1,\mu,\sigma)$ vs $P_{N,4}(3,1,\mu,\sigma)$ vs $P_{N,4}(4,1,\mu,\sigma)$

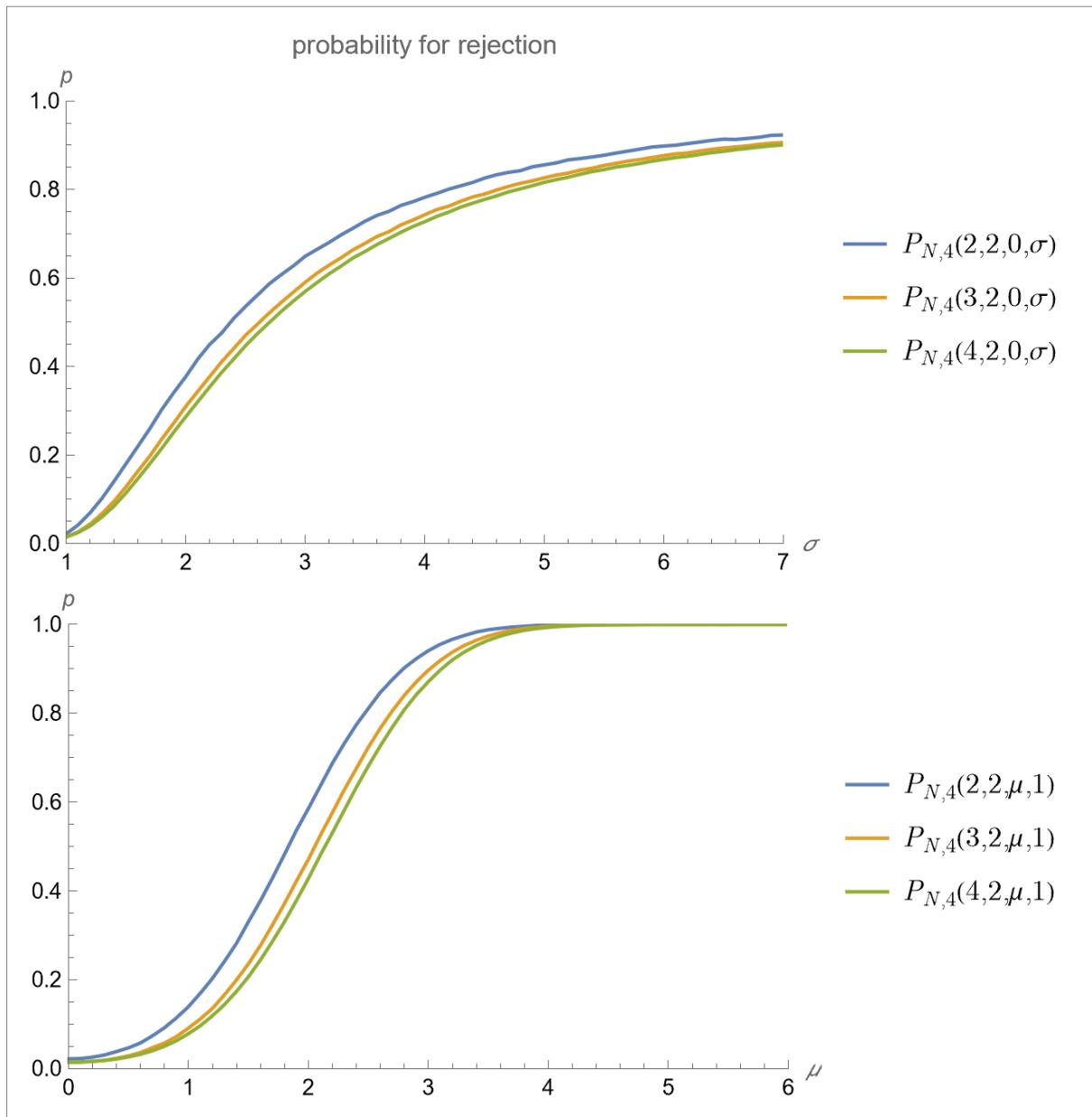


Fig 82: $P_{N,4}(2,2,\mu,\sigma)$ vs $P_{N,4}(3,2,\mu,\sigma)$ vs $P_{N,4}(4,2,\mu,\sigma)$

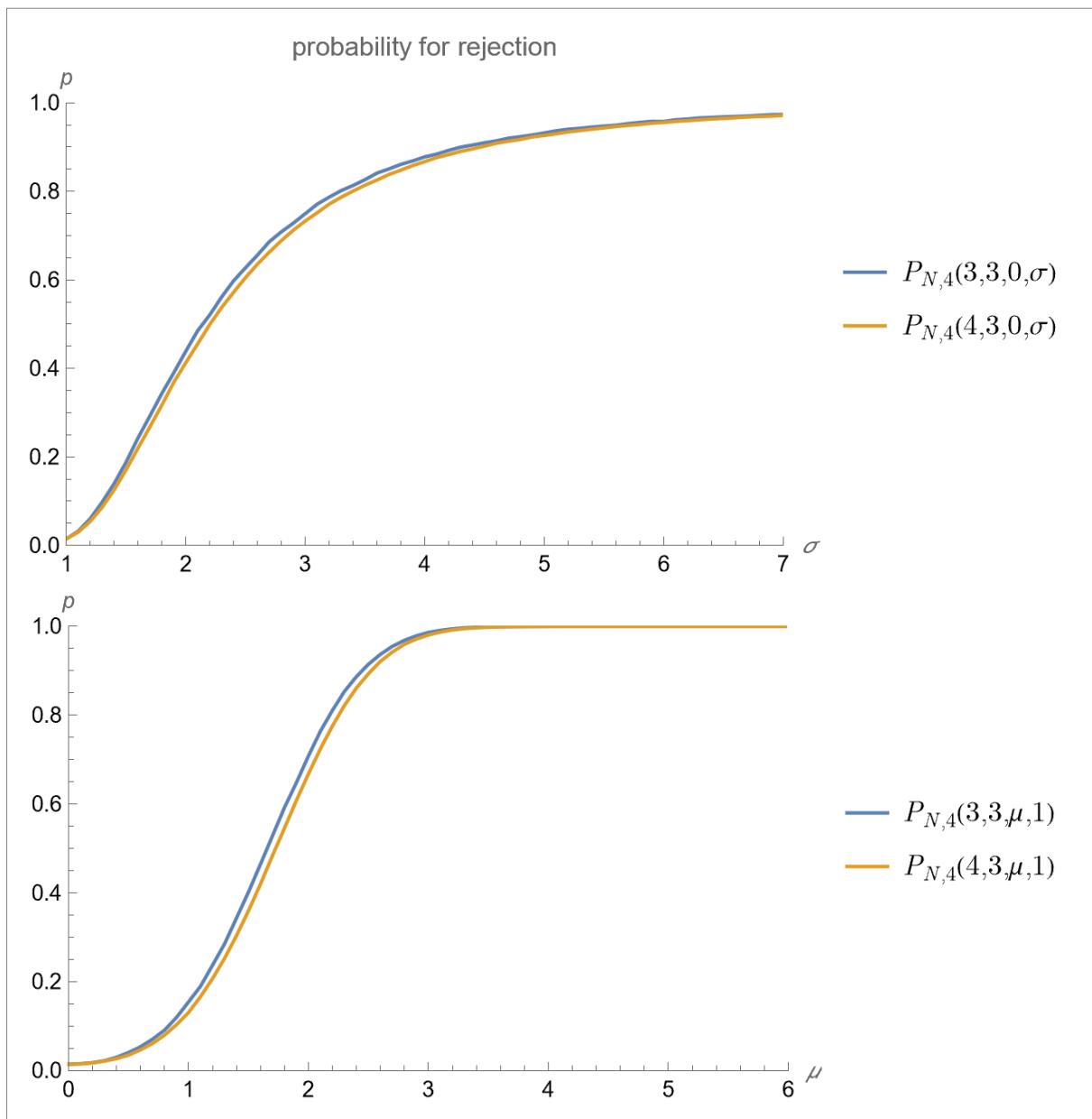


Fig 83: $P_{N,4}(3,3,\mu,\sigma)$ vs $P_{N,4}(4,3,\mu,\sigma)$

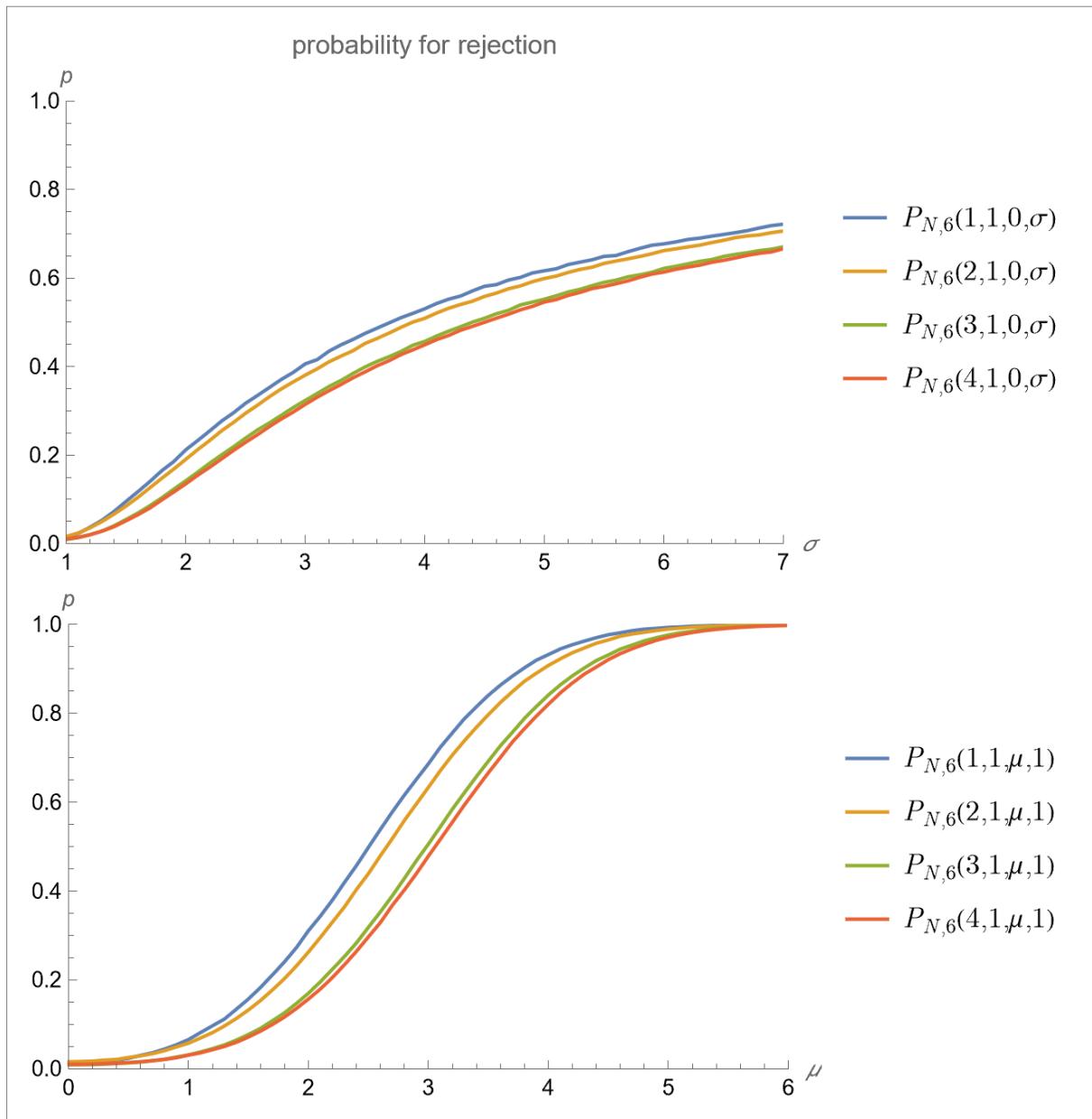


Fig 84: $P_{N,6}(1,1,\mu,\sigma)$ vs $P_{N,6}(2,1,\mu,\sigma)$ vs $P_{N,6}(3,1,\mu,\sigma)$ vs $P_{N,6}(4,1,\mu,\sigma)$

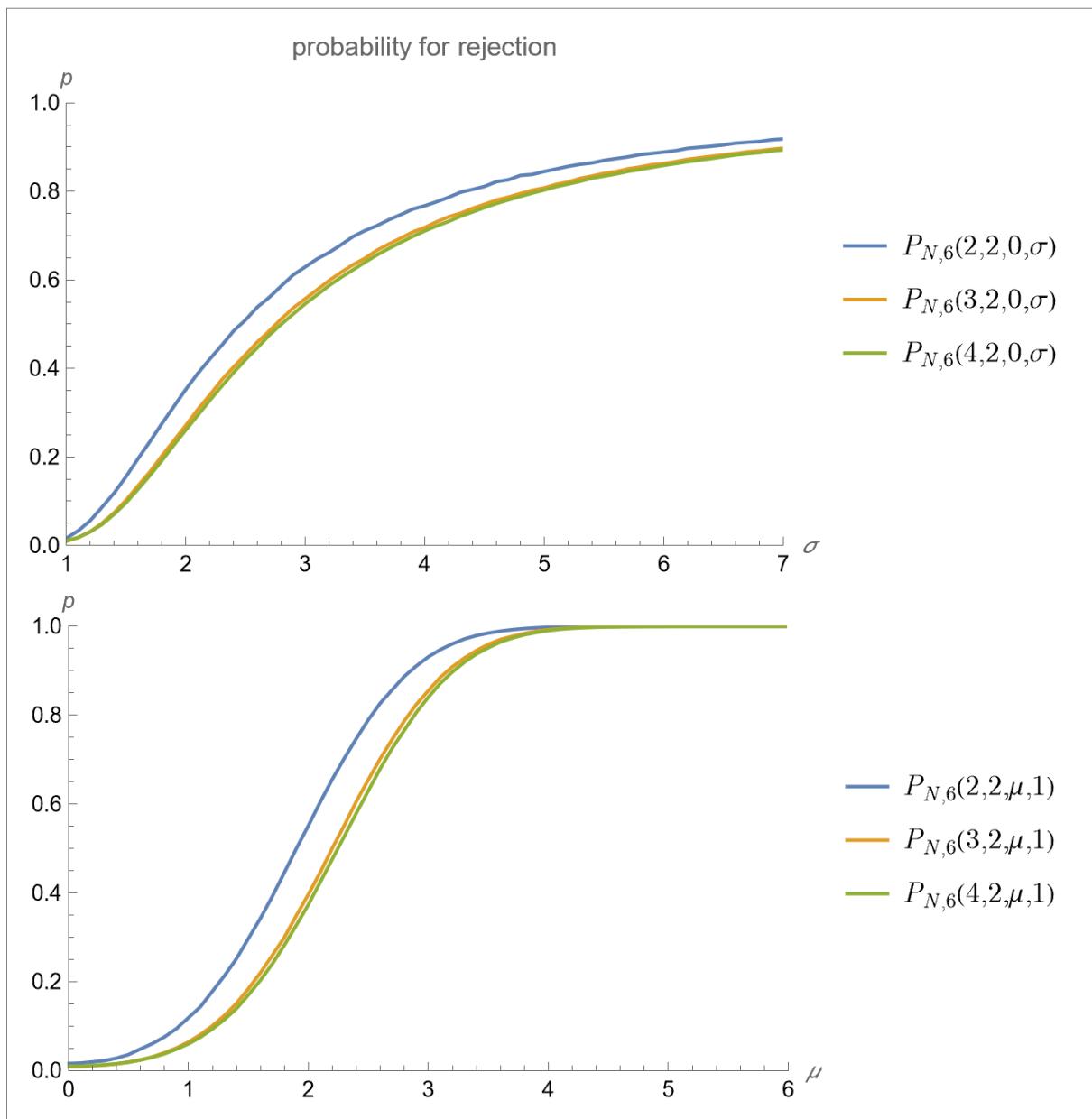


Fig 85: $P_{N,6}(2,2,\mu,\sigma)$ vs $P_{N,6}(3,2,\mu,\sigma)$ vs $P_{N,6}(4,2,\mu,\sigma)$

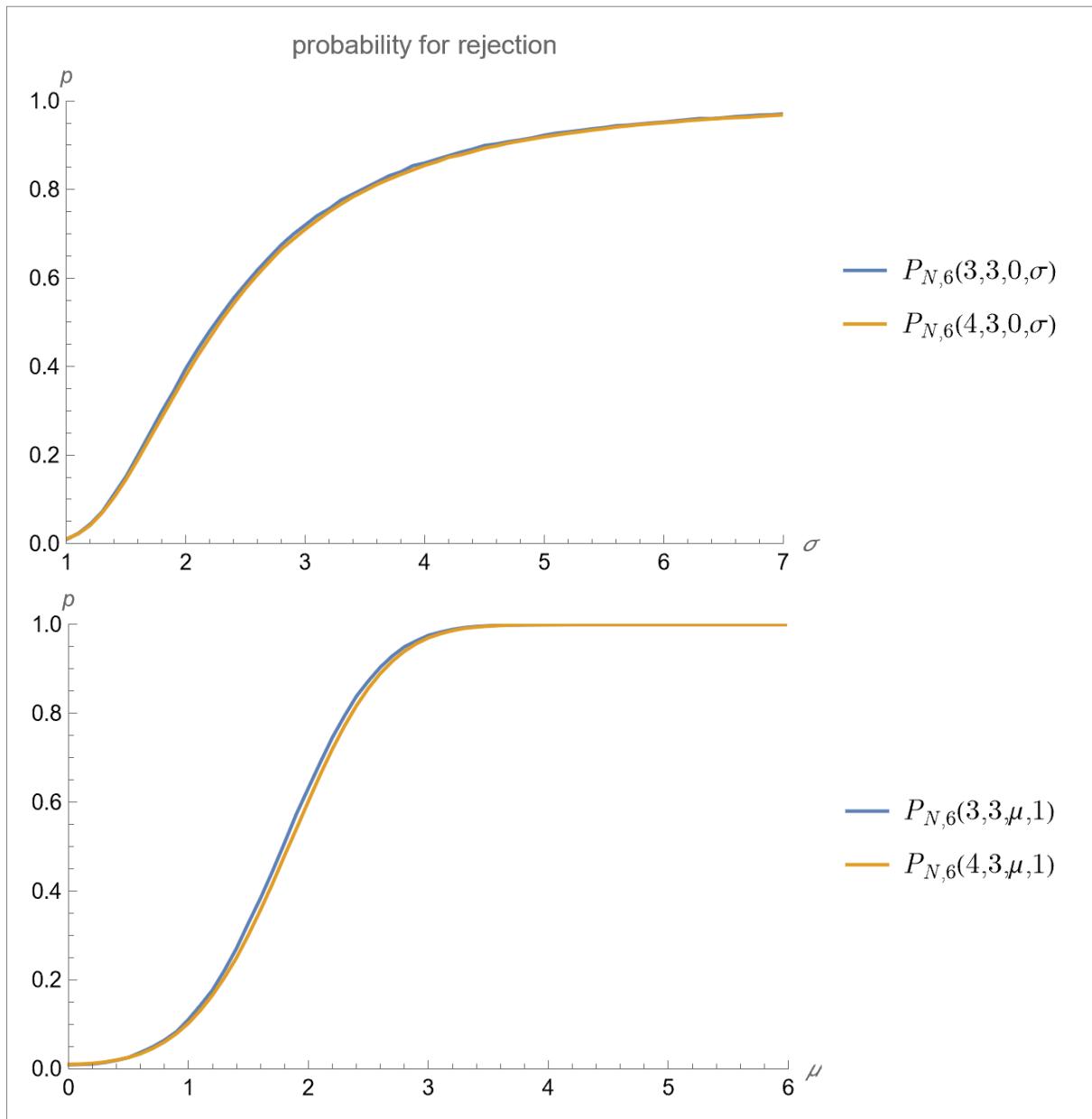


Fig 86: $P_{N,6}(3,3,\mu,\sigma)$ vs $P_{N,6}(4,3,\mu,\sigma)$

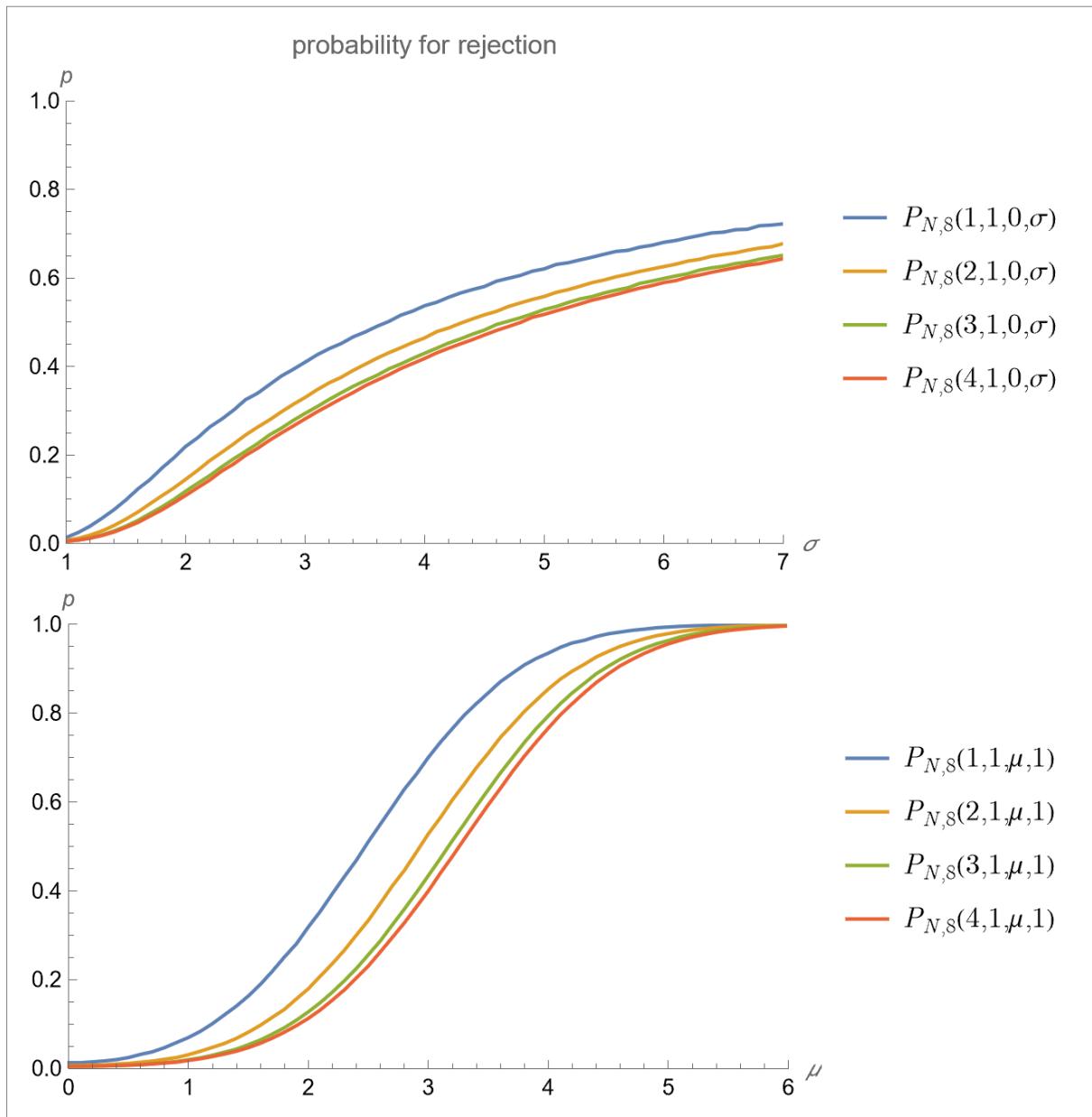


Fig 87: $P_{N,8}(1,1,\mu,\sigma)$ vs $P_{N,8}(2,1,\mu,\sigma)$ vs $P_{N,8}(3,1,\mu,\sigma)$ vs $P_{N,8}(4,1,\mu,\sigma)$

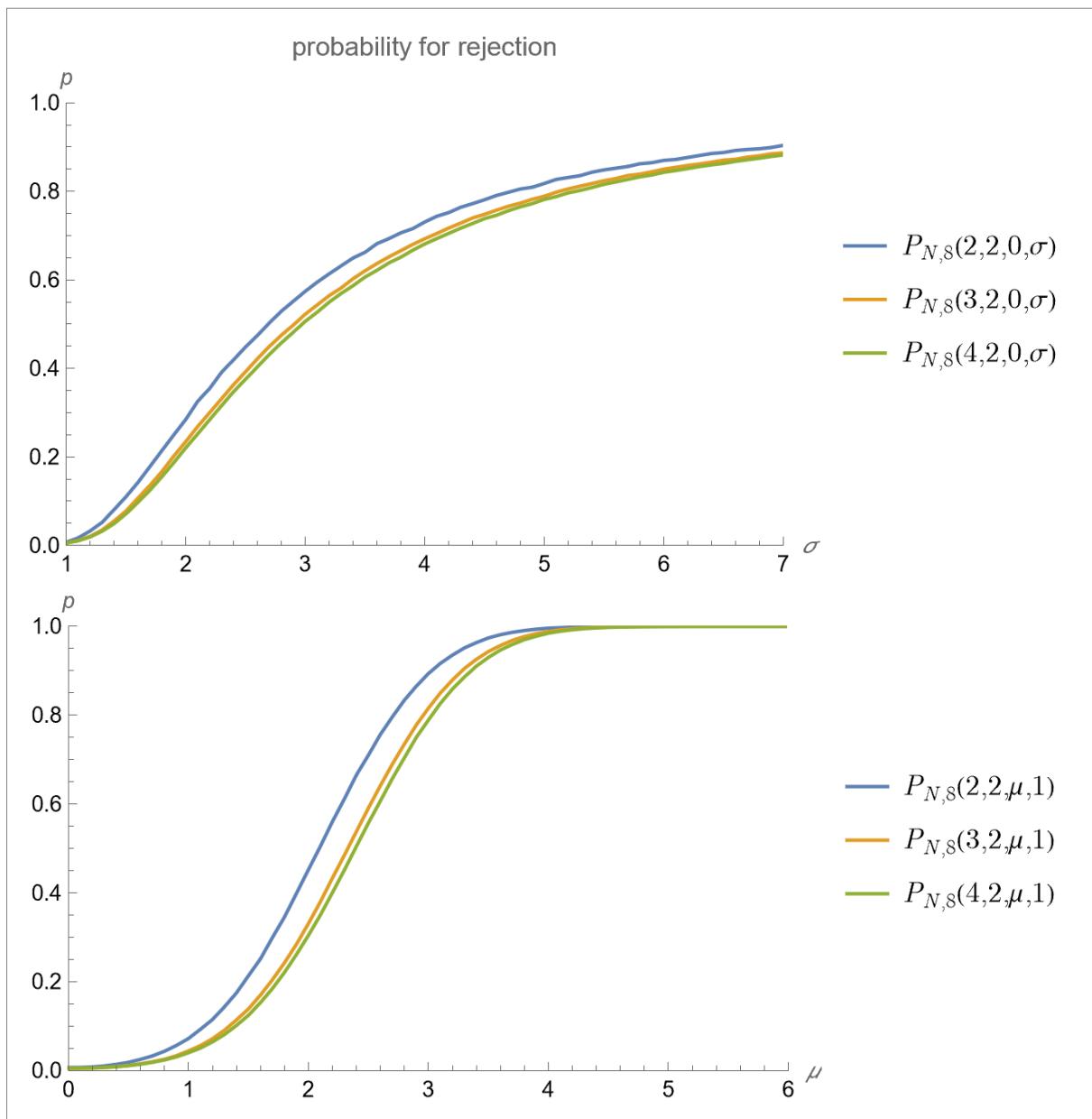


Fig 88: $P_{N,8}(2,2,\mu,\sigma)$ vs $P_{N,8}(3,2,\mu,\sigma)$ vs $P_{N,8}(4,2,\mu,\sigma)$

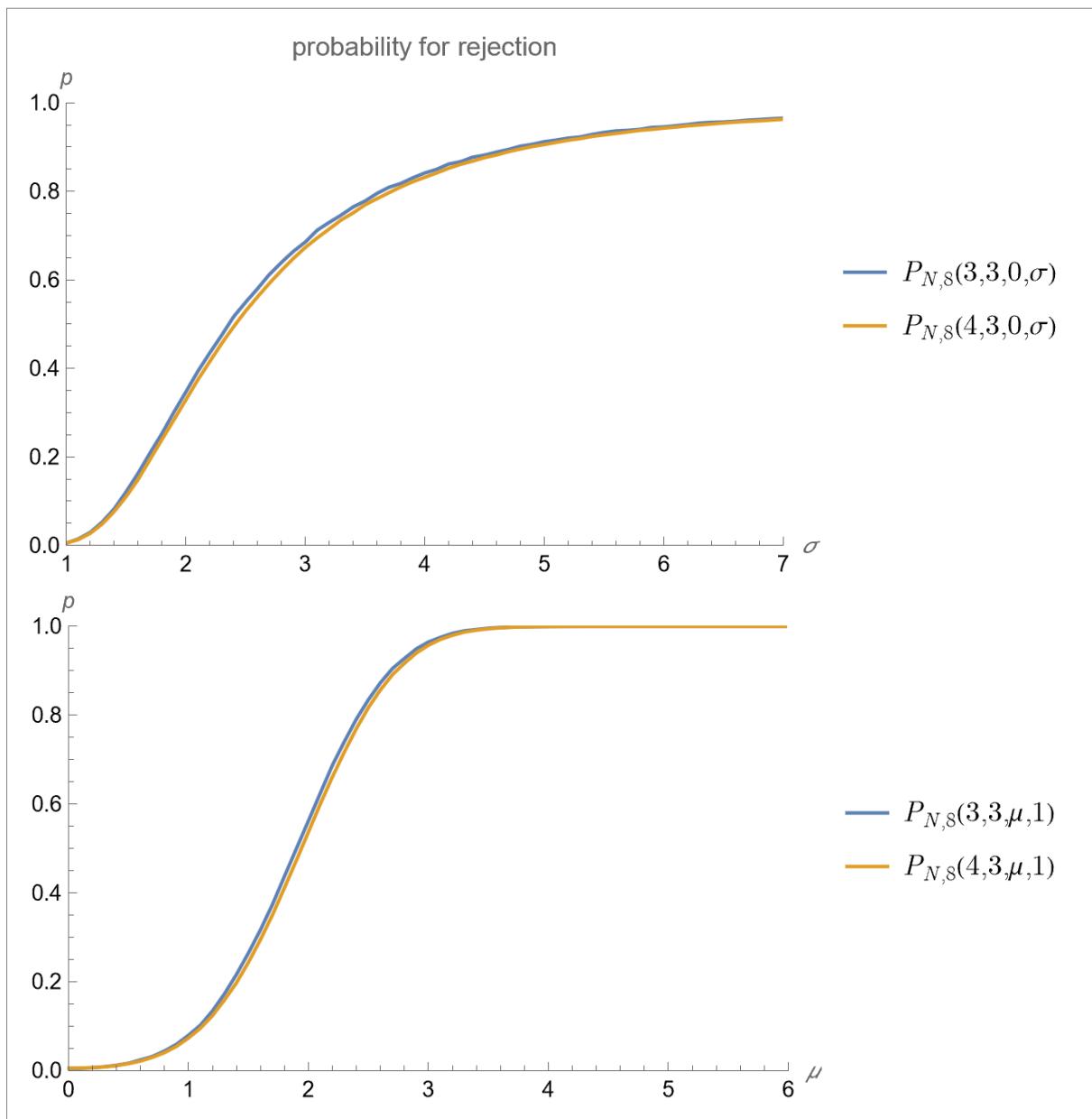


Fig 89: $P_{N,8}(3,3,\mu,\sigma)$ vs $P_{N,8}(4,3,\mu,\sigma)$

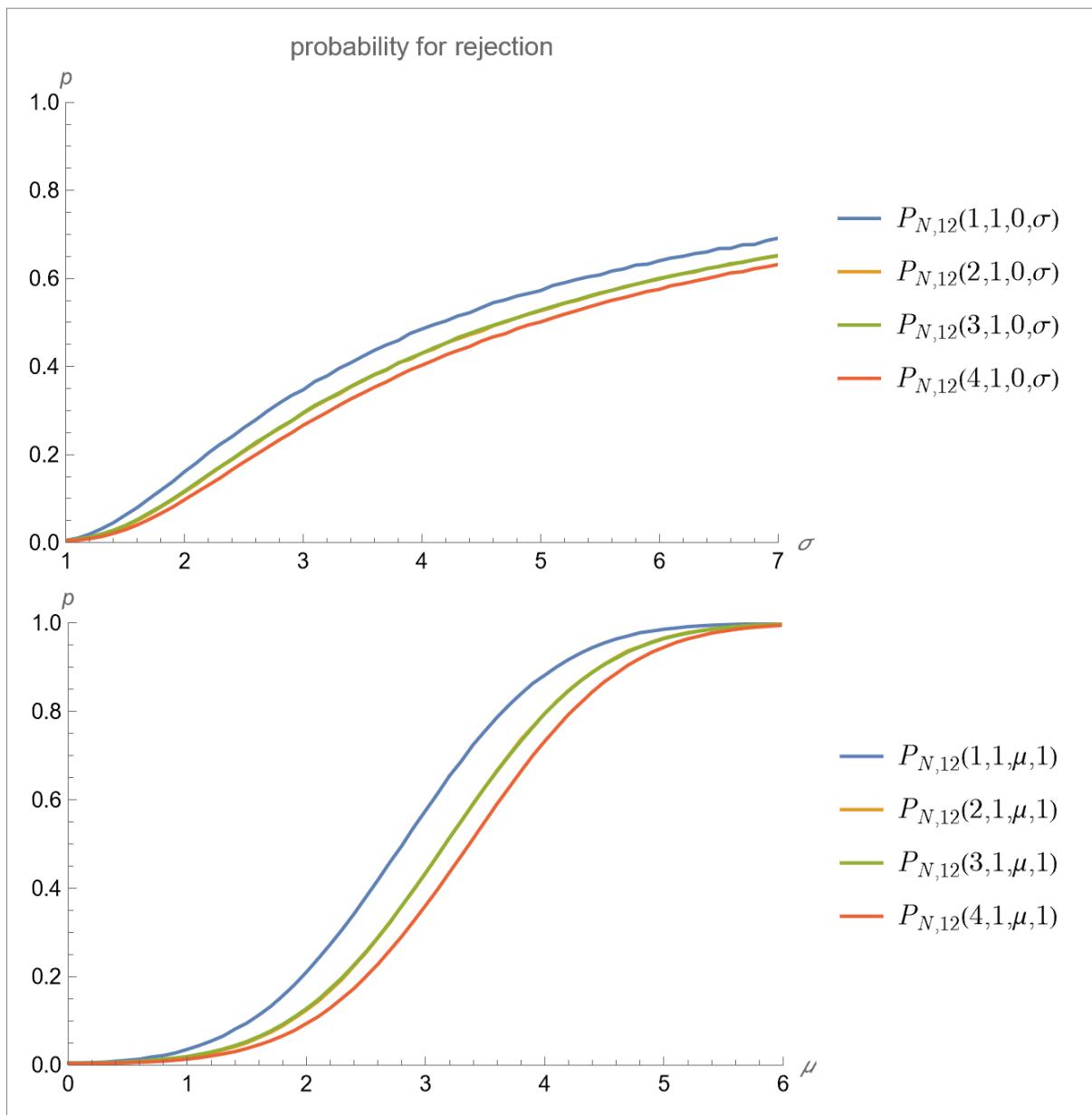


Fig 90: $P_{N,12}(1,1,\mu,\sigma)$ vs $P_{N,12}(2,1,\mu,\sigma)$ vs $P_{N,12}(3,1,\mu,\sigma)$ vs $P_{N,12}(4,1,\mu,\sigma)$

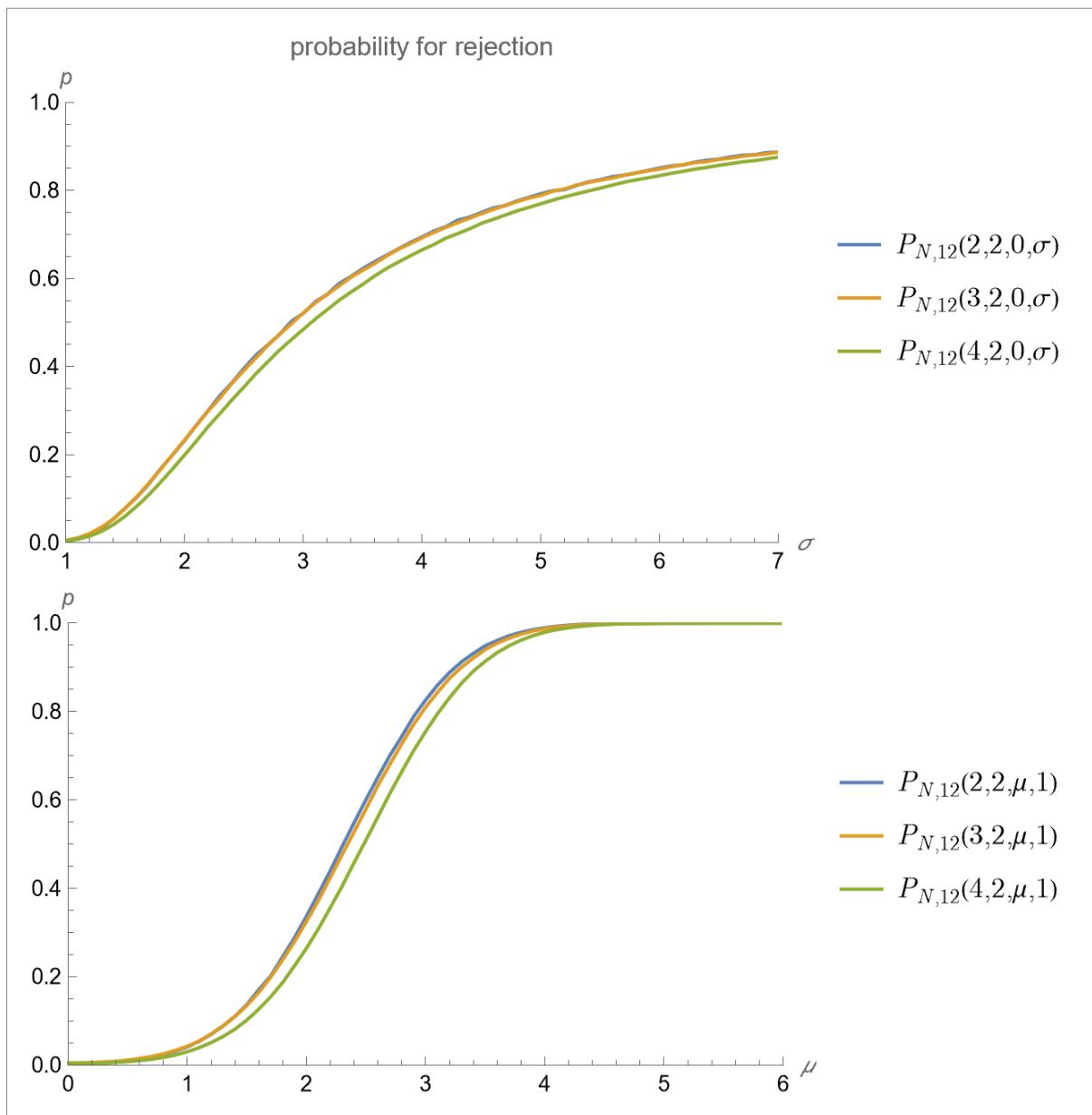


Fig 91: $P_{N,12}(2,2,\mu,\sigma)$ vs $P_{N,12}(3,2,\mu,\sigma)$ vs $P_{N,12}(4,2,\mu,\sigma)$

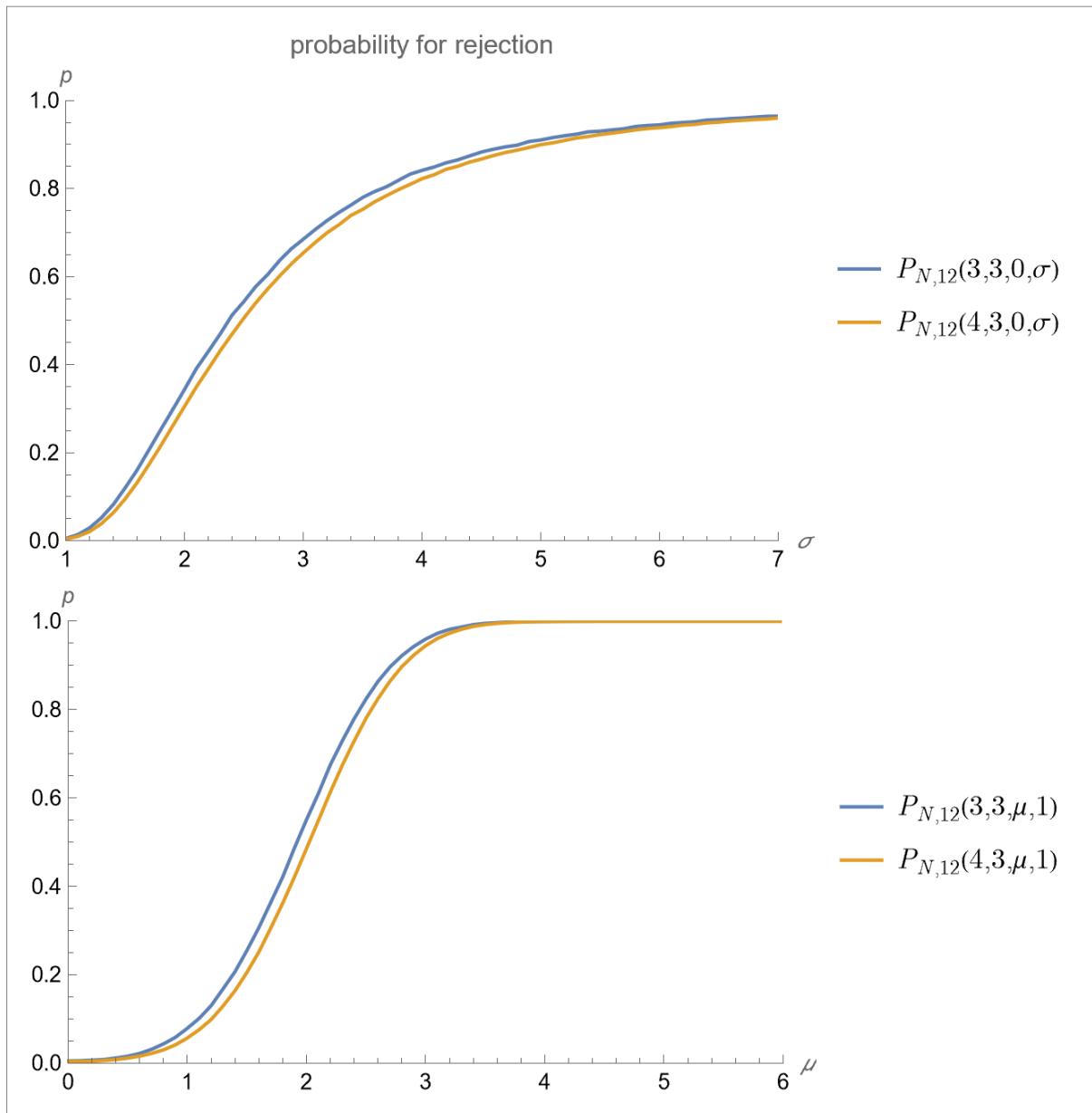


Fig 92: $P_{N,12}(3,3,\mu,\sigma)$ vs $P_{N,12}(4,3,\mu,\sigma)$

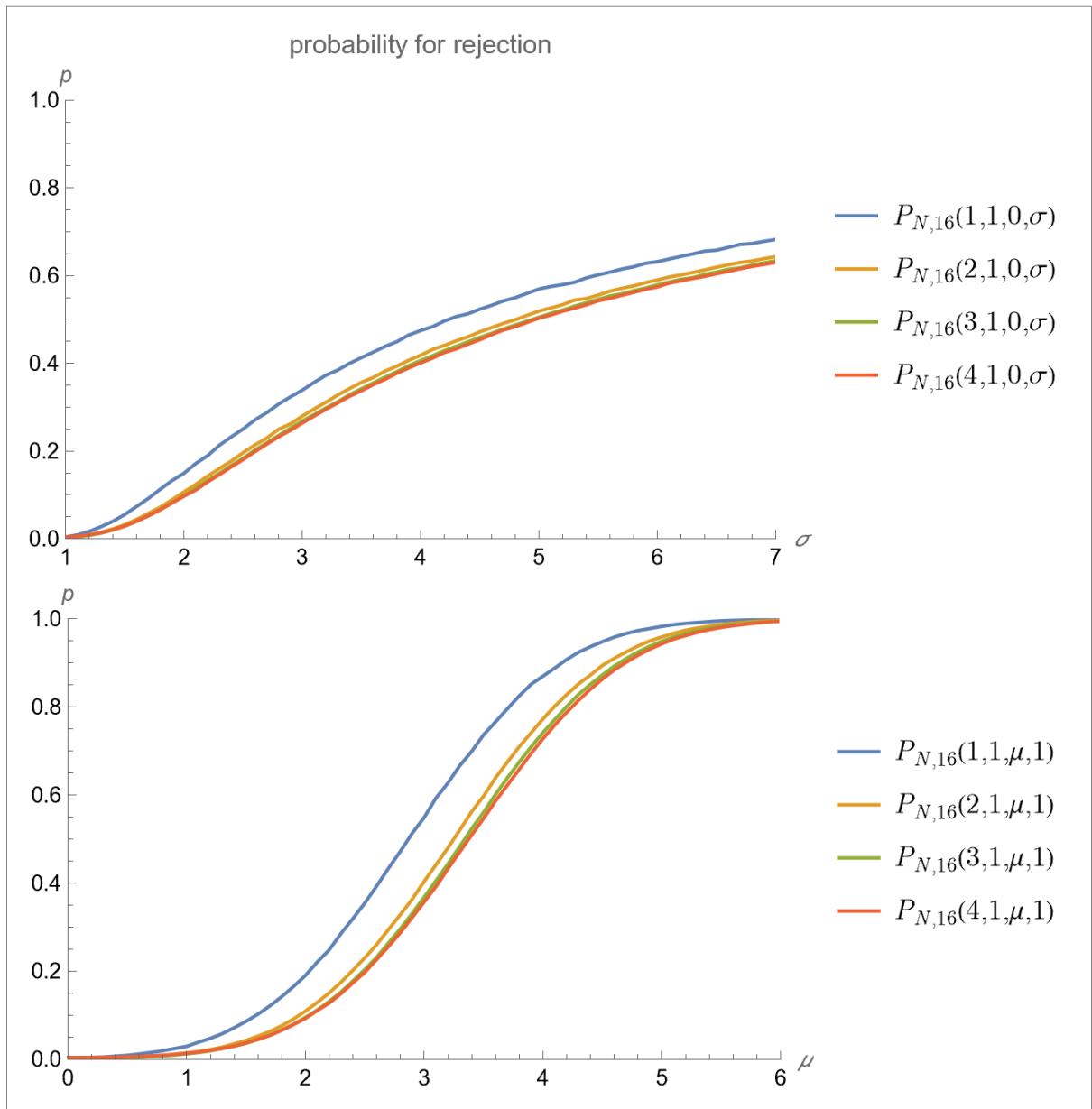


Fig 93: $P_{N,16}(1,1,\mu,\sigma)$ vs $P_{N,16}(2,1,\mu,\sigma)$ vs $P_{N,16}(3,1,\mu,\sigma)$ vs $P_{N,16}(4,1,\mu,\sigma)$

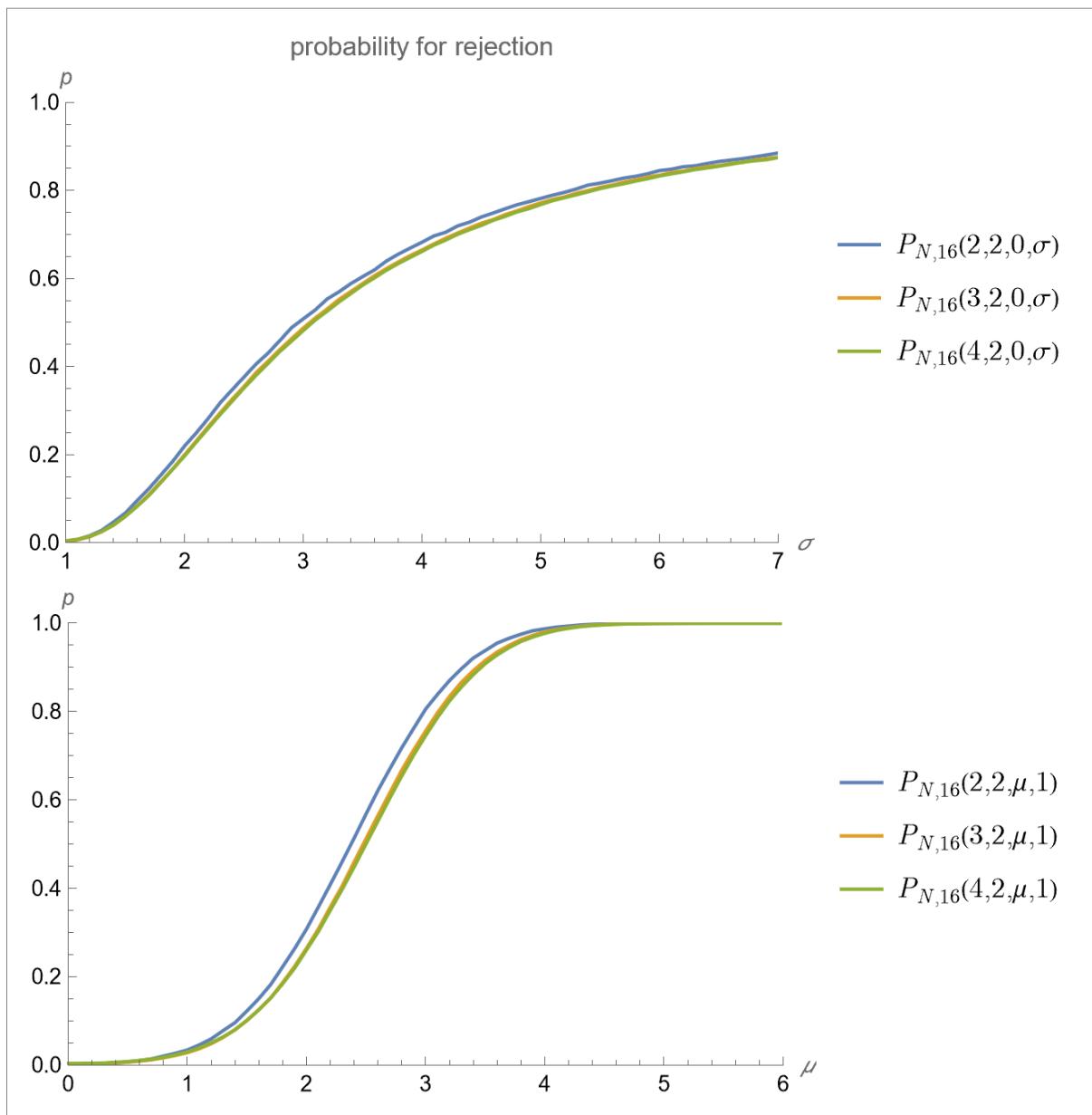


Fig 94: $P_{N,16}(2,2,\mu,\sigma)$ vs $P_{N,16}(3,2,\mu,\sigma)$ vs $P_{N,16}(4,2,\mu,\sigma)$

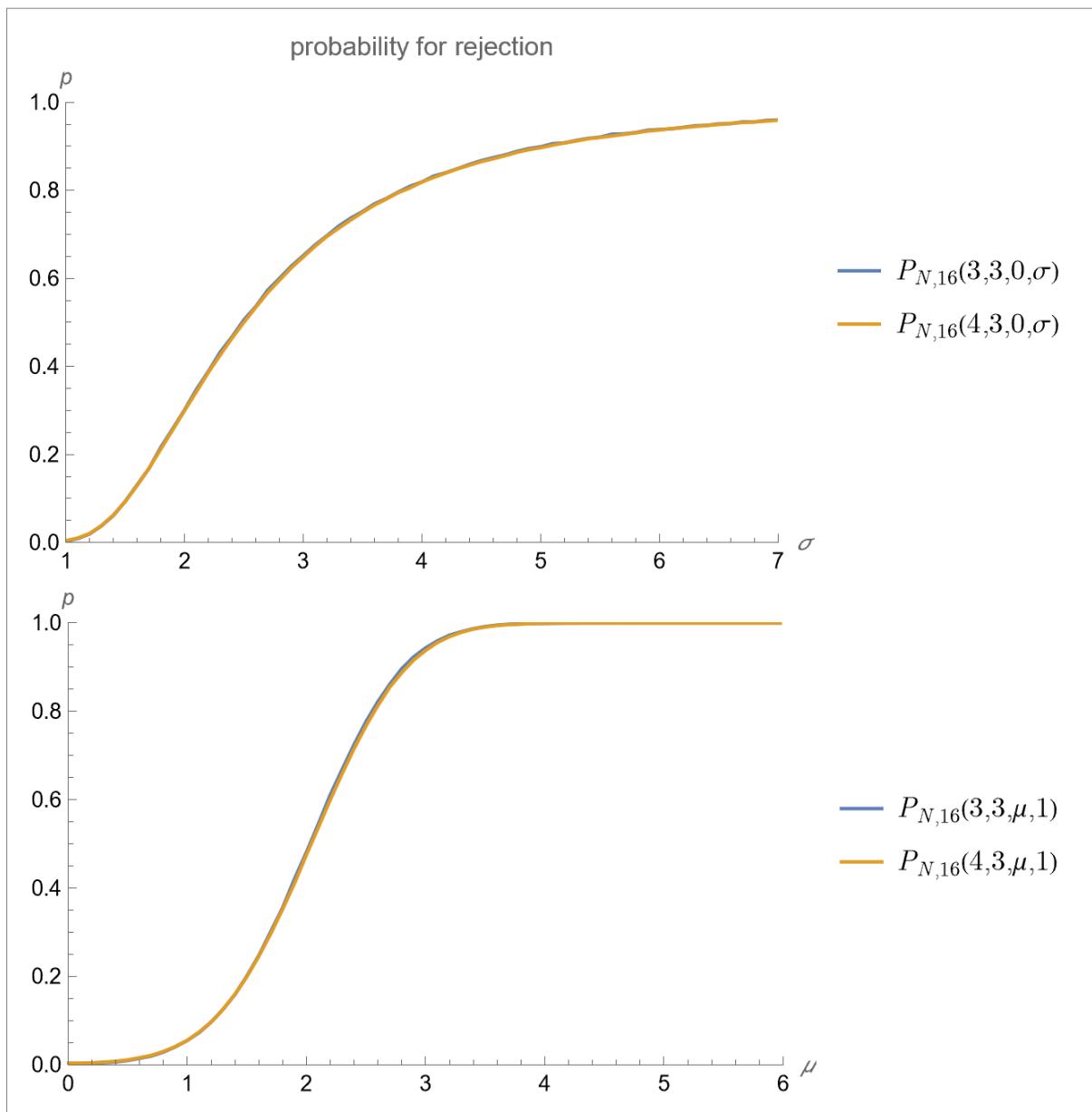


Fig 95: $P_{N,16}(3,3,\mu,\sigma)$ vs $P_{N,16}(4,3,\mu,\sigma)$

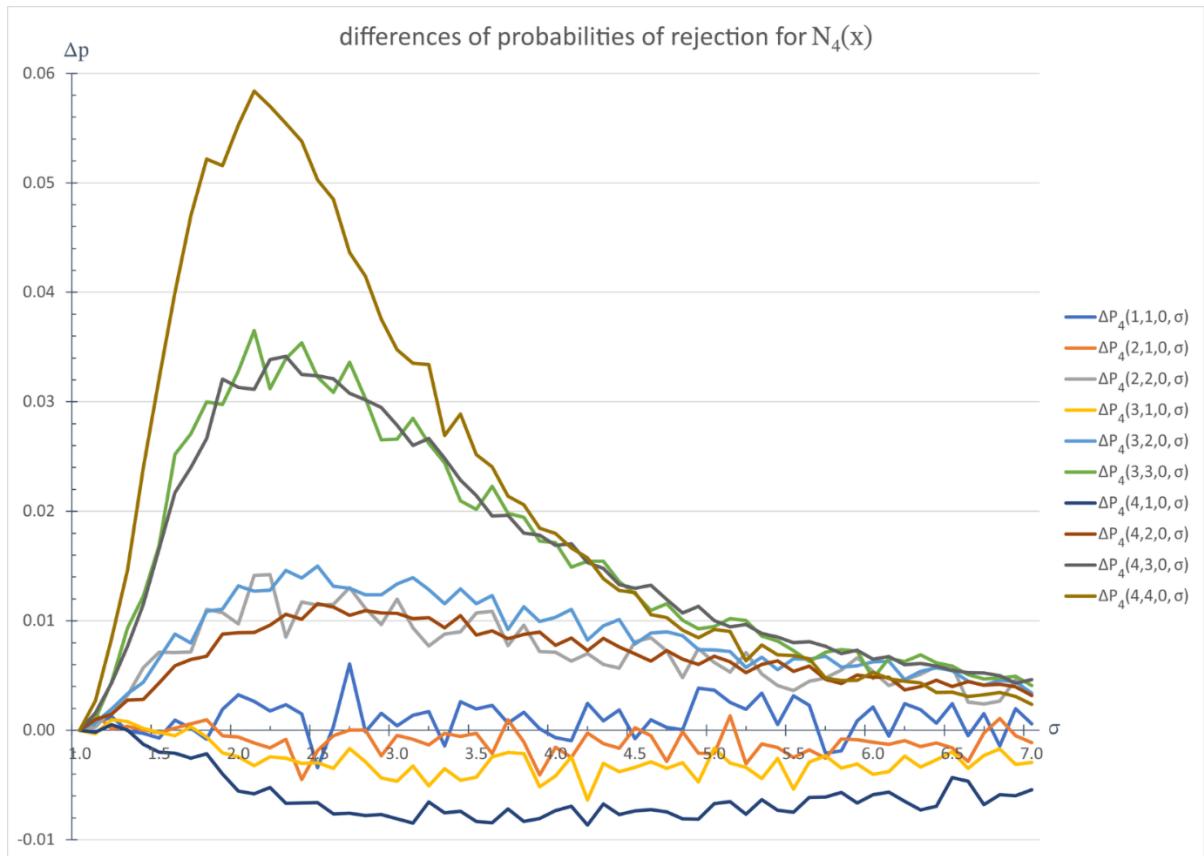


Fig 96: $\Delta P_4(n, k, 0, \sigma)$

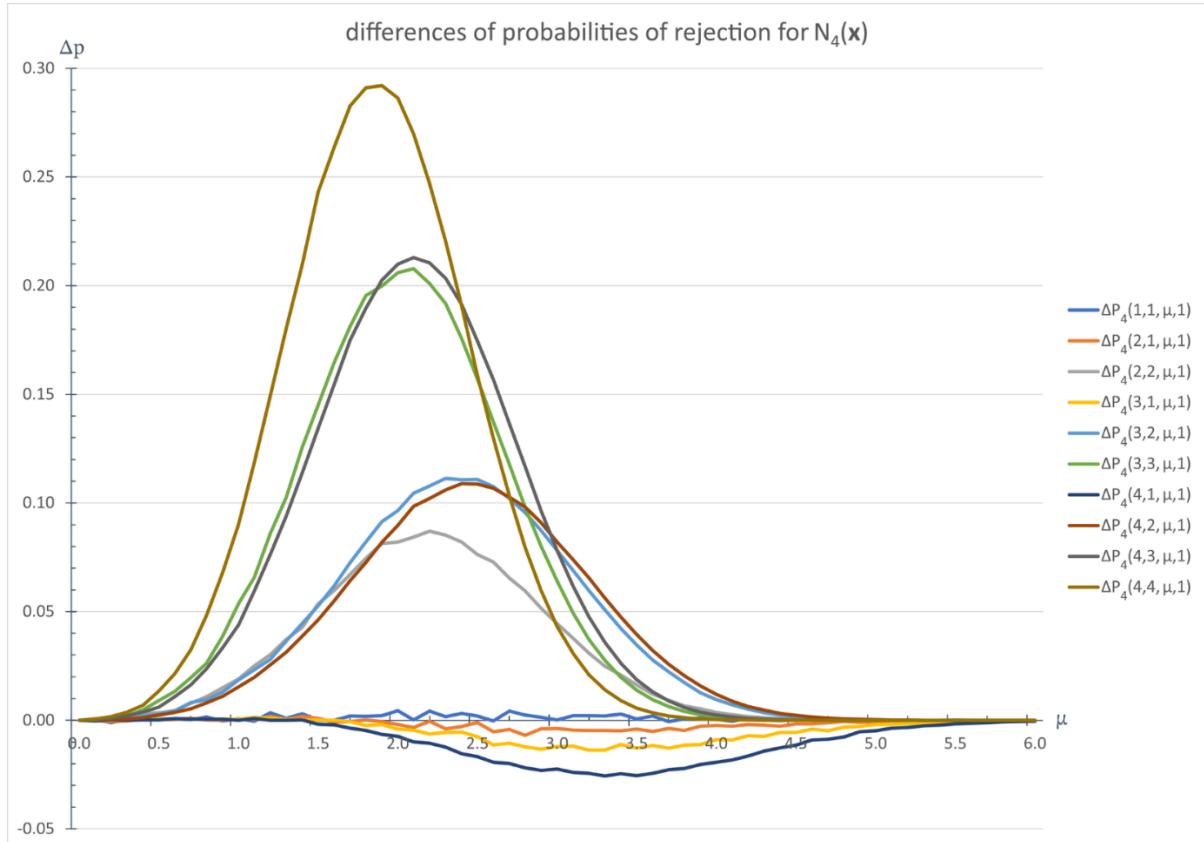


Fig 97: $\Delta P_4(n, k, \mu, 1)$

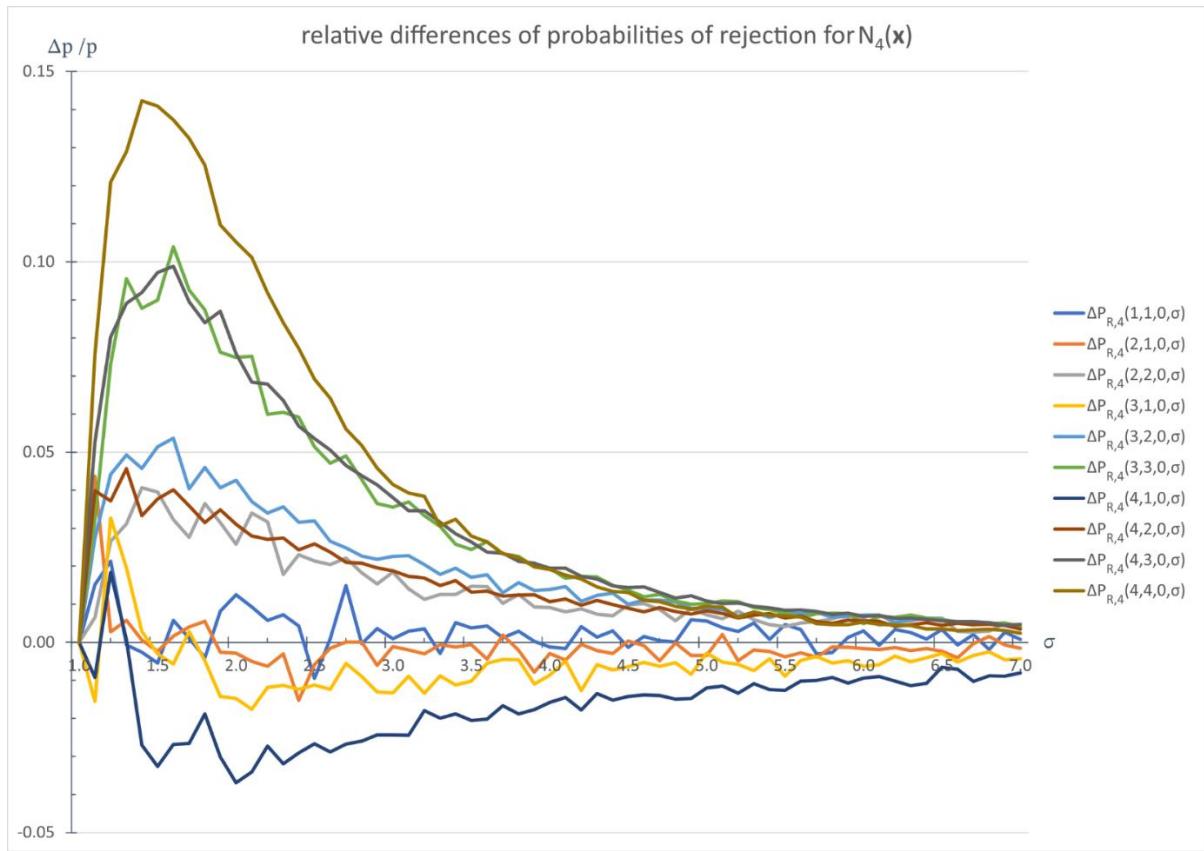


Fig 98: $\Delta P_{R,4}(n, k, 0, \sigma)$

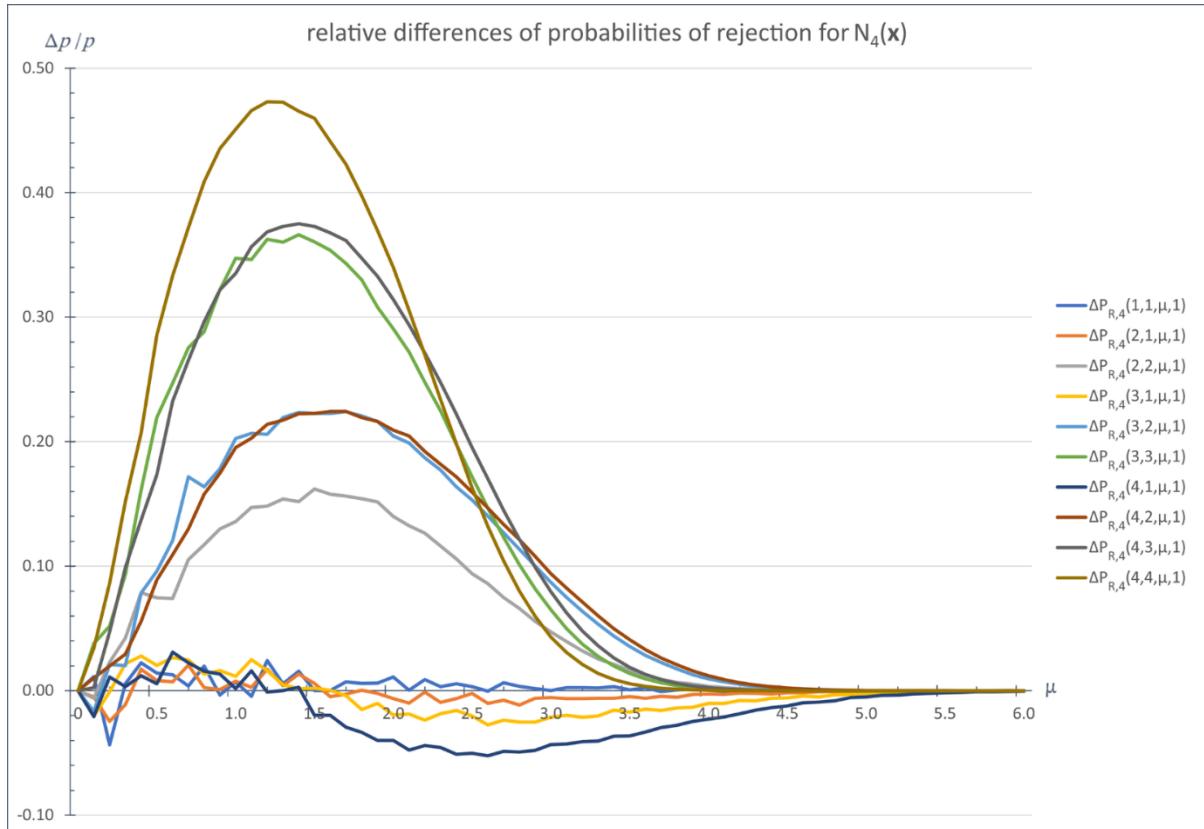


Fig 99: $\Delta P_{R,4}(n, k, \mu, 1)$

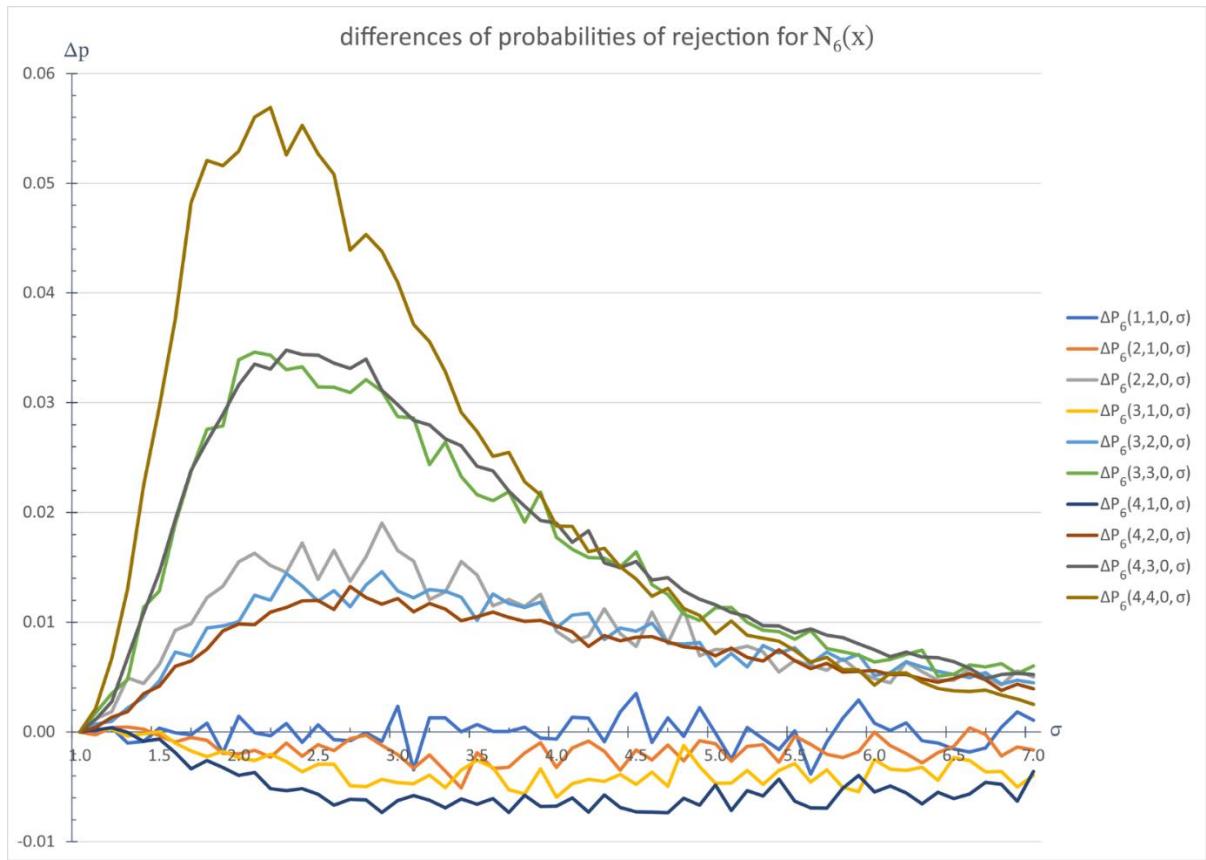


Fig 100: $\Delta P_6(n, k, 0, \sigma)$

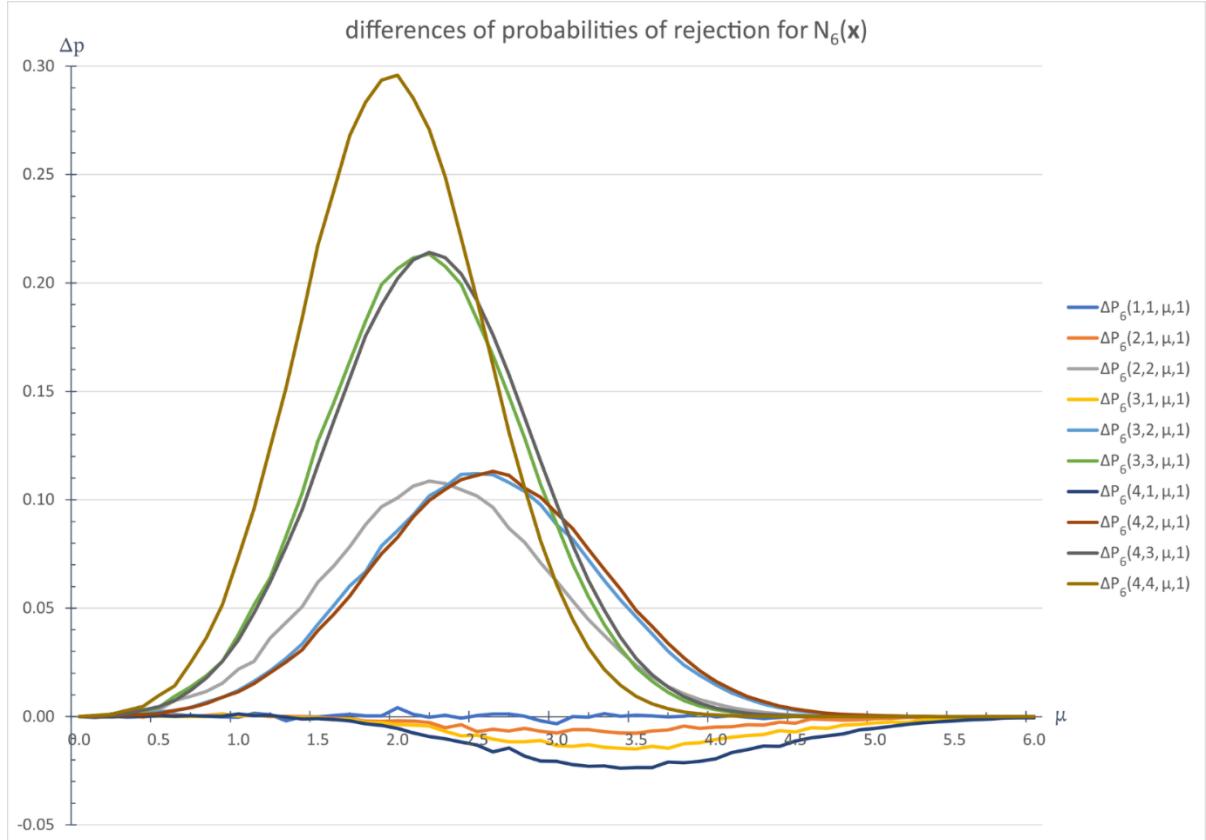


Fig 101: $\Delta P_6(n, k, \mu, 1)$

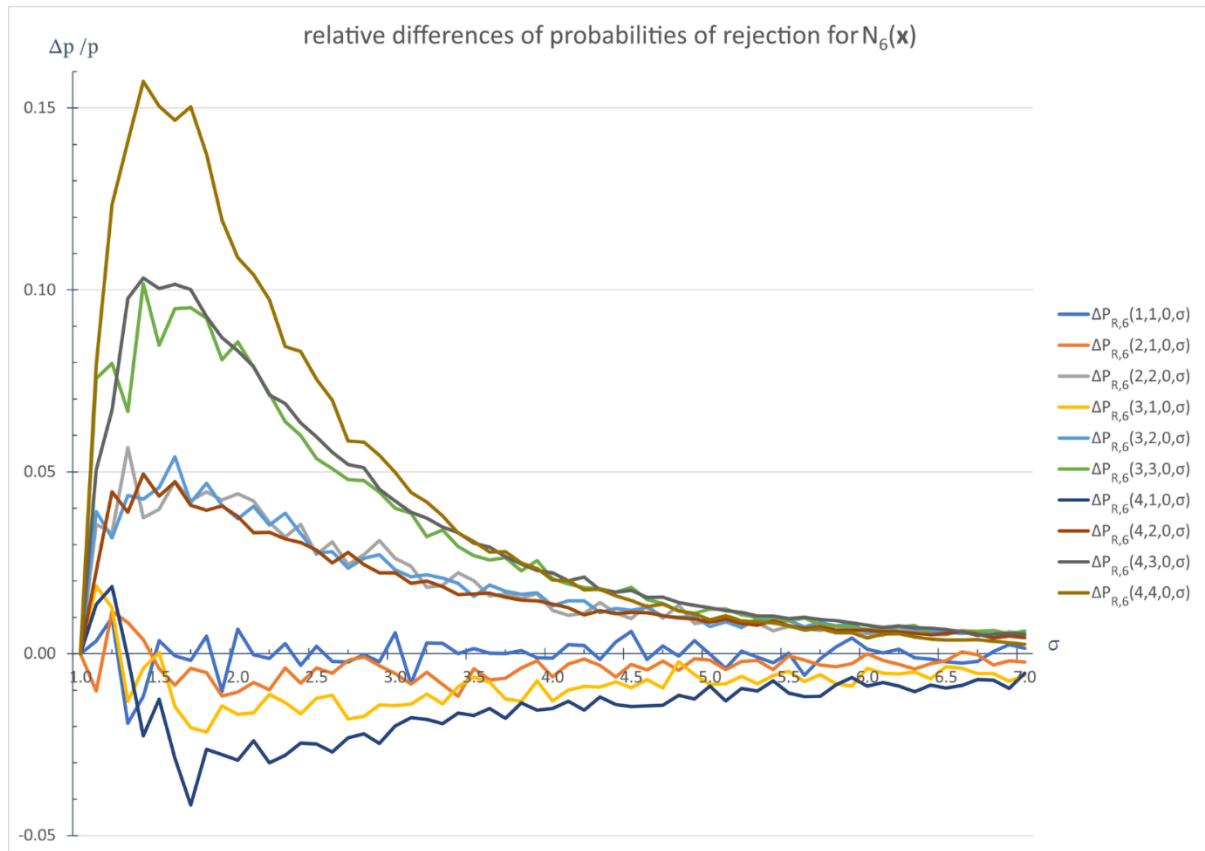


Fig 102: $\Delta P_{R,6}(n, k, 0, \sigma)$

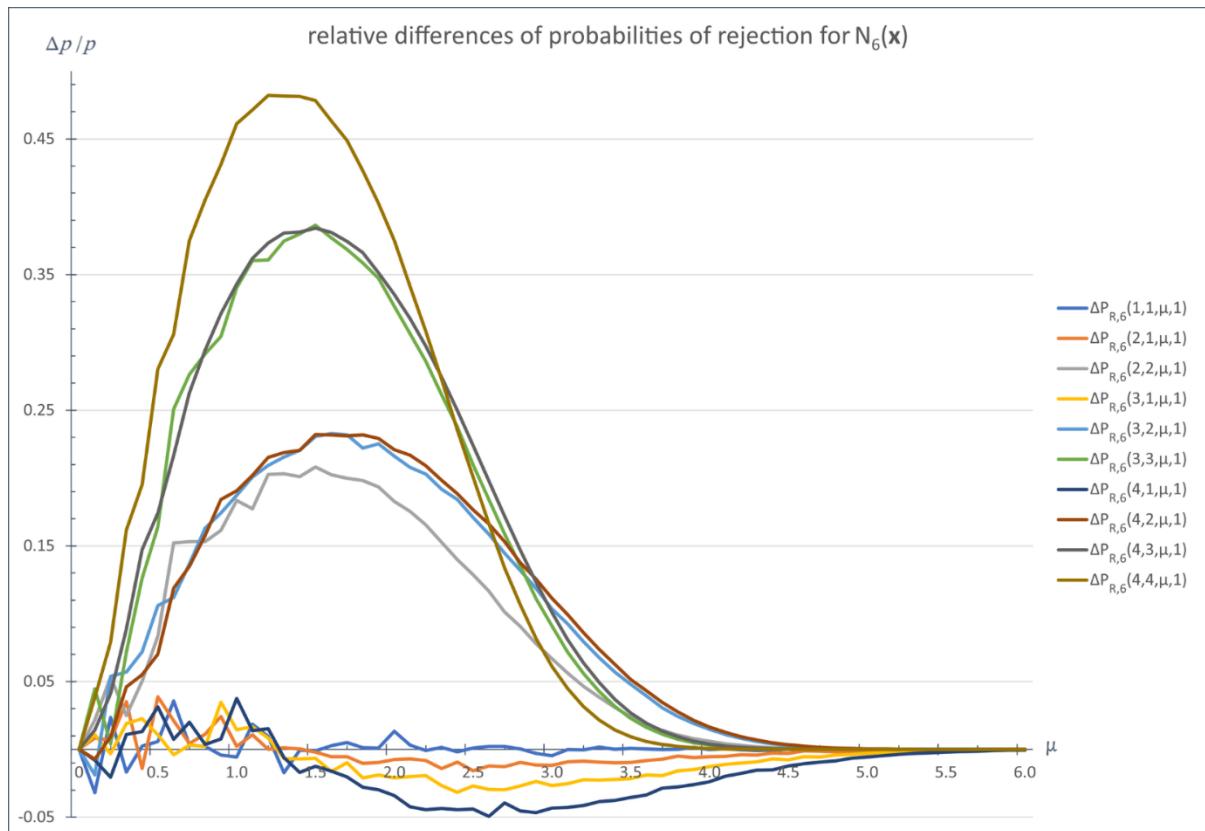


Fig 103: $\Delta P_{R,6}(n, k, \mu, 1)$

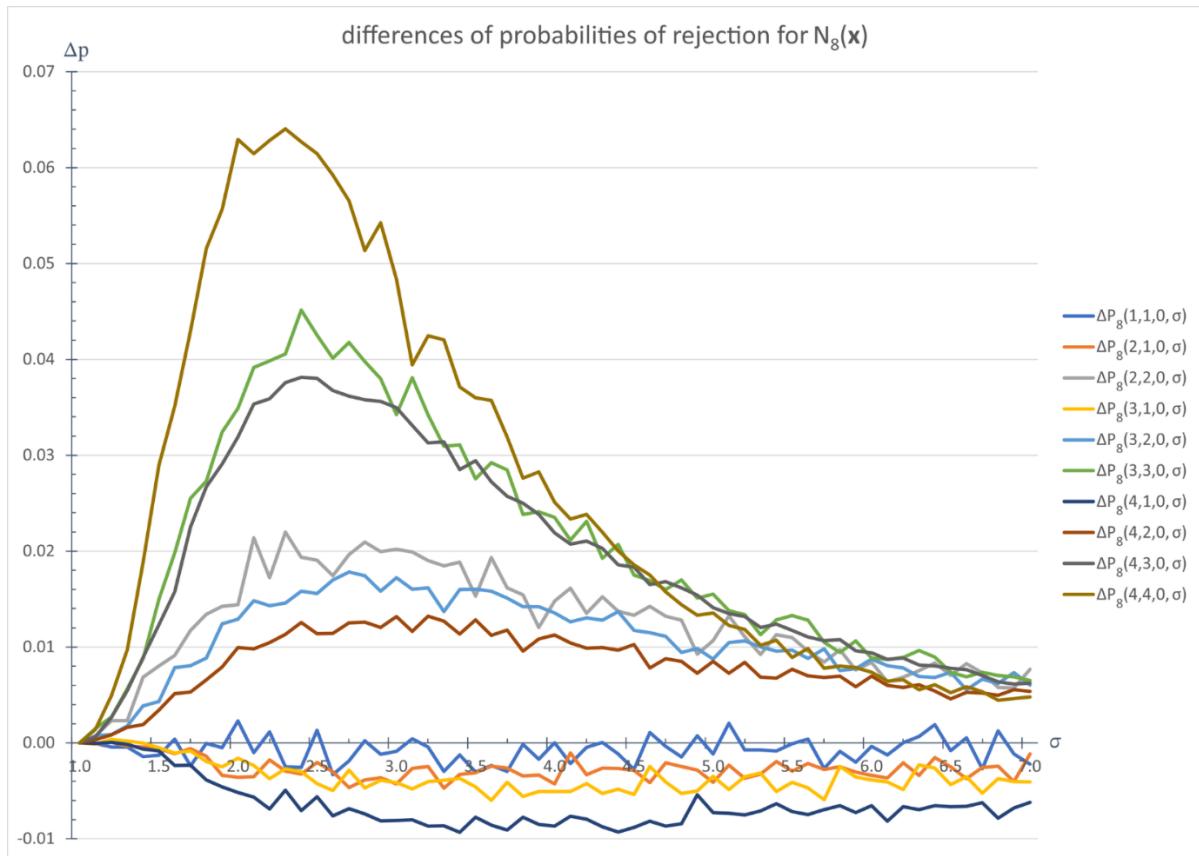


Fig 104: $\Delta P_8(n, k, 0, \sigma)$

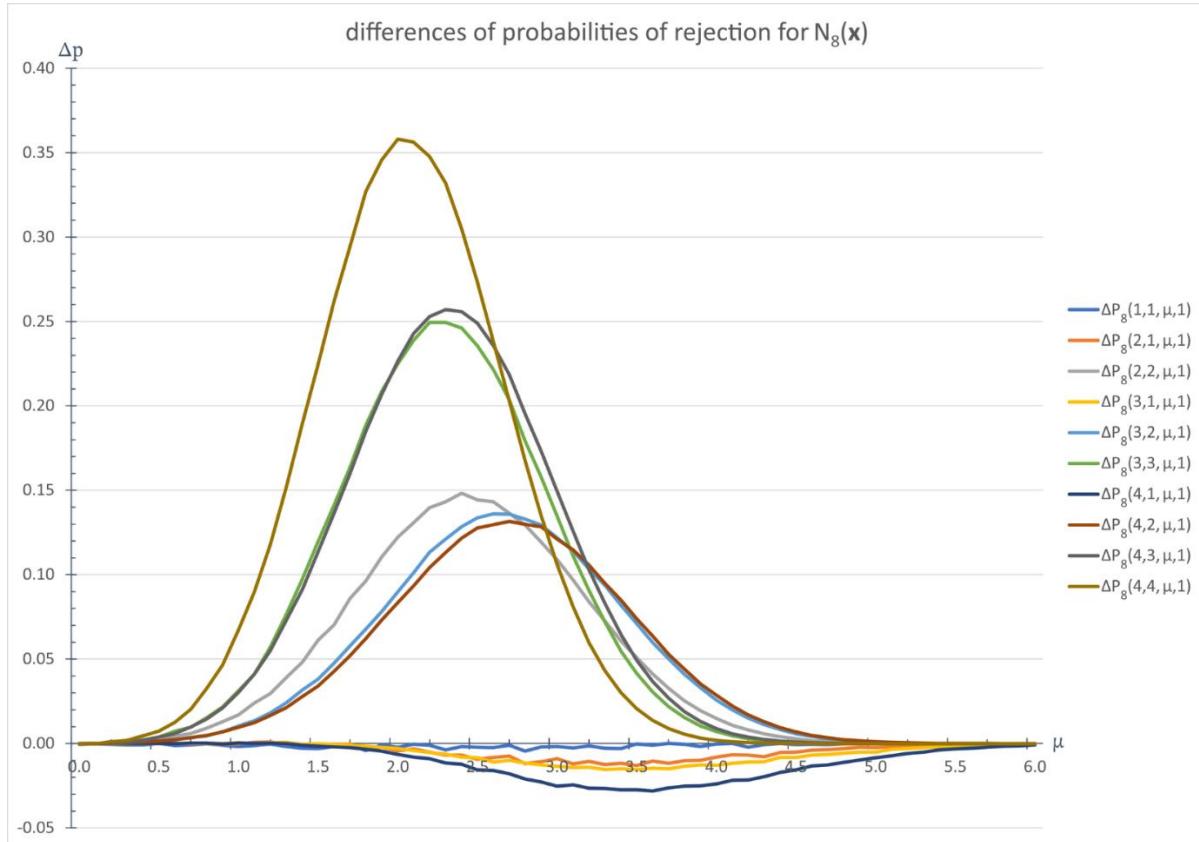


Fig 105: $\Delta P_8(n, k, \mu, 1)$

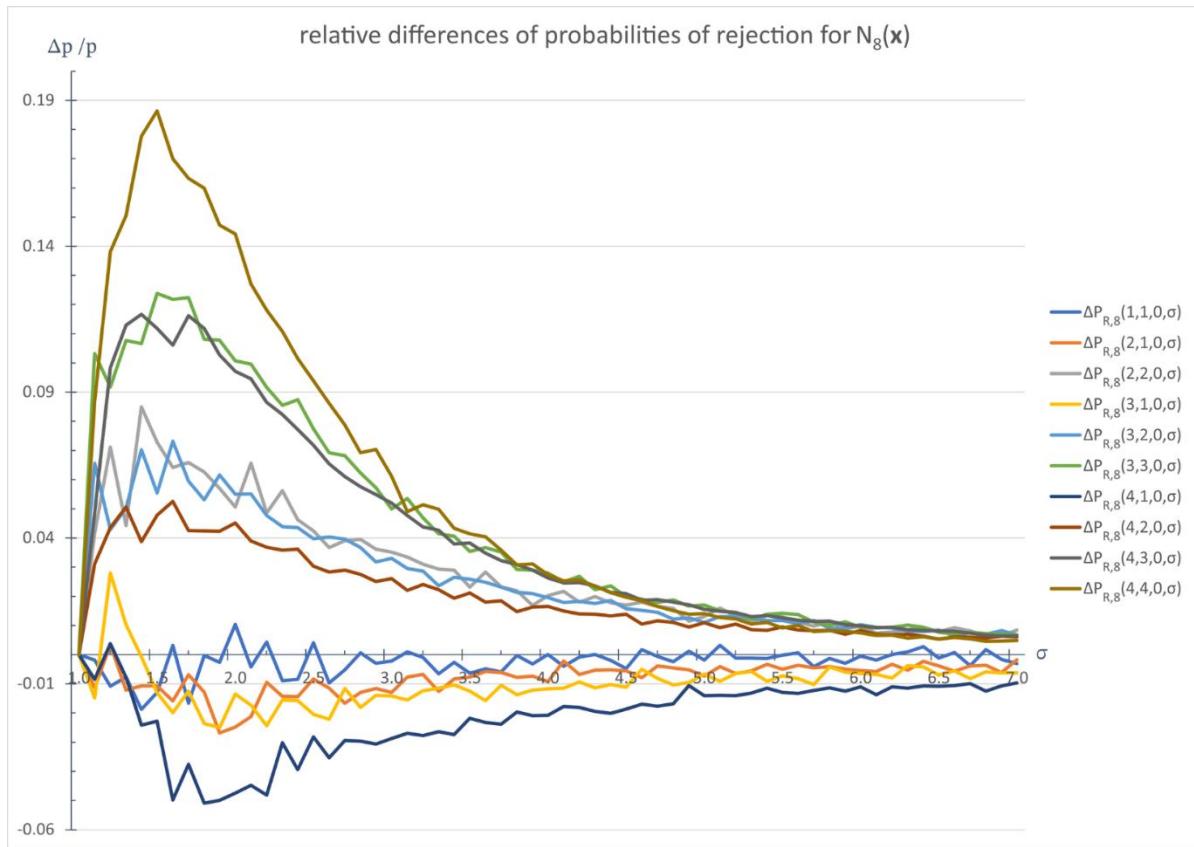


Fig 106: $\Delta P_{R,8}(n, k, 0, \sigma)$

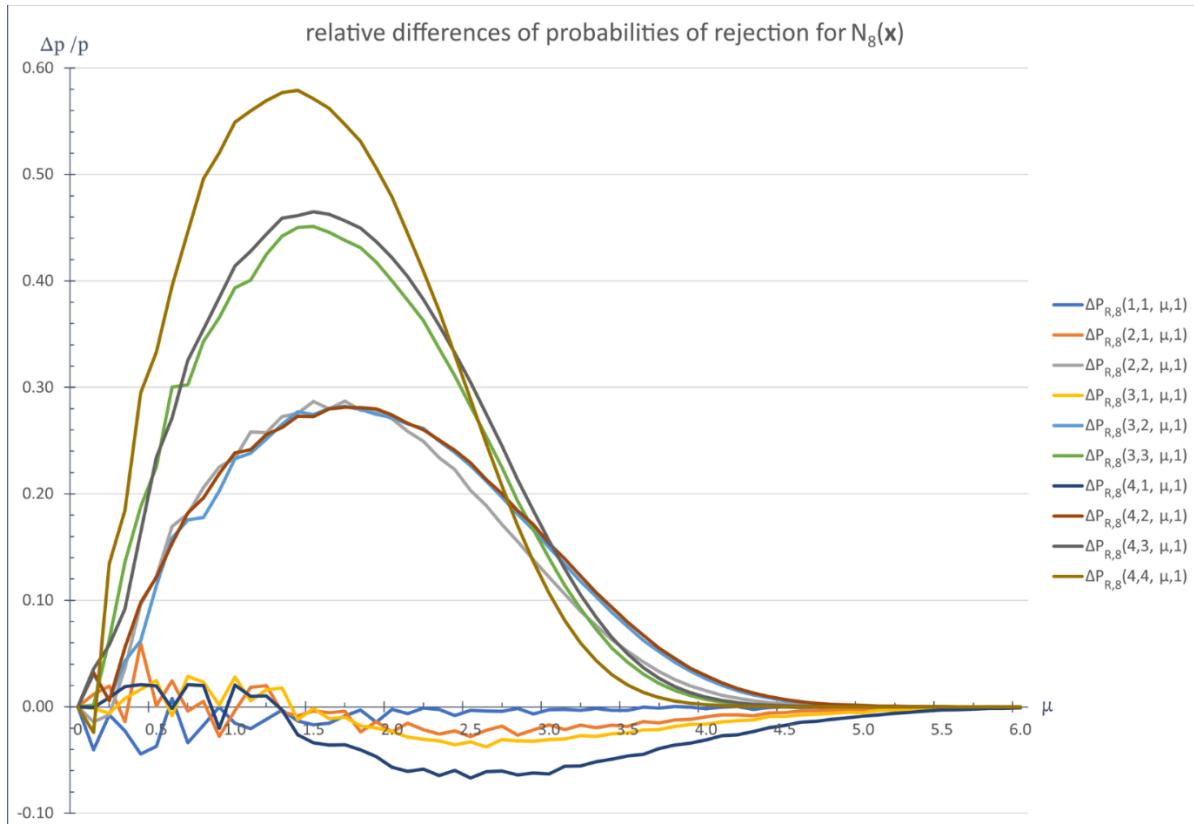


Fig 107: $\Delta P_{R,8}(n, k, \mu, 1)$

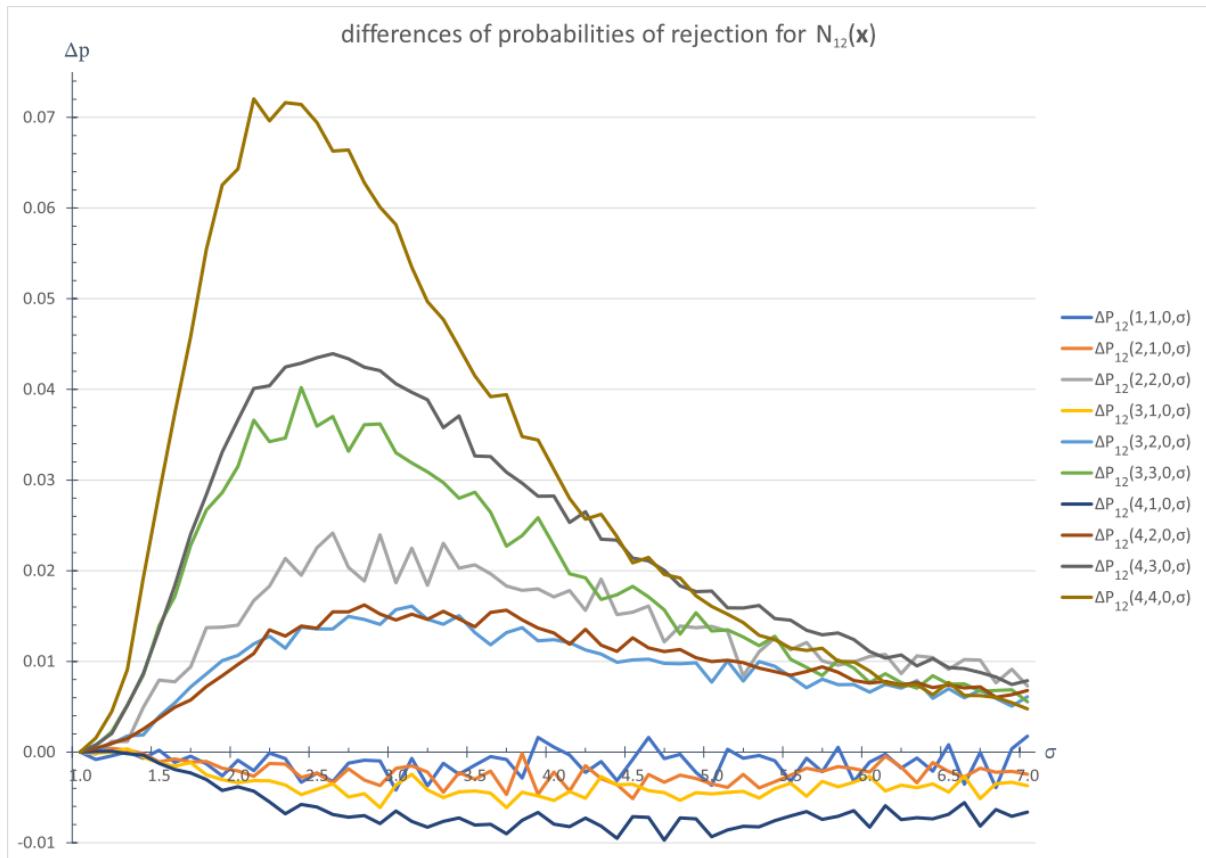


Fig 108: $\Delta P_{12}(n, k, 0, \sigma)$

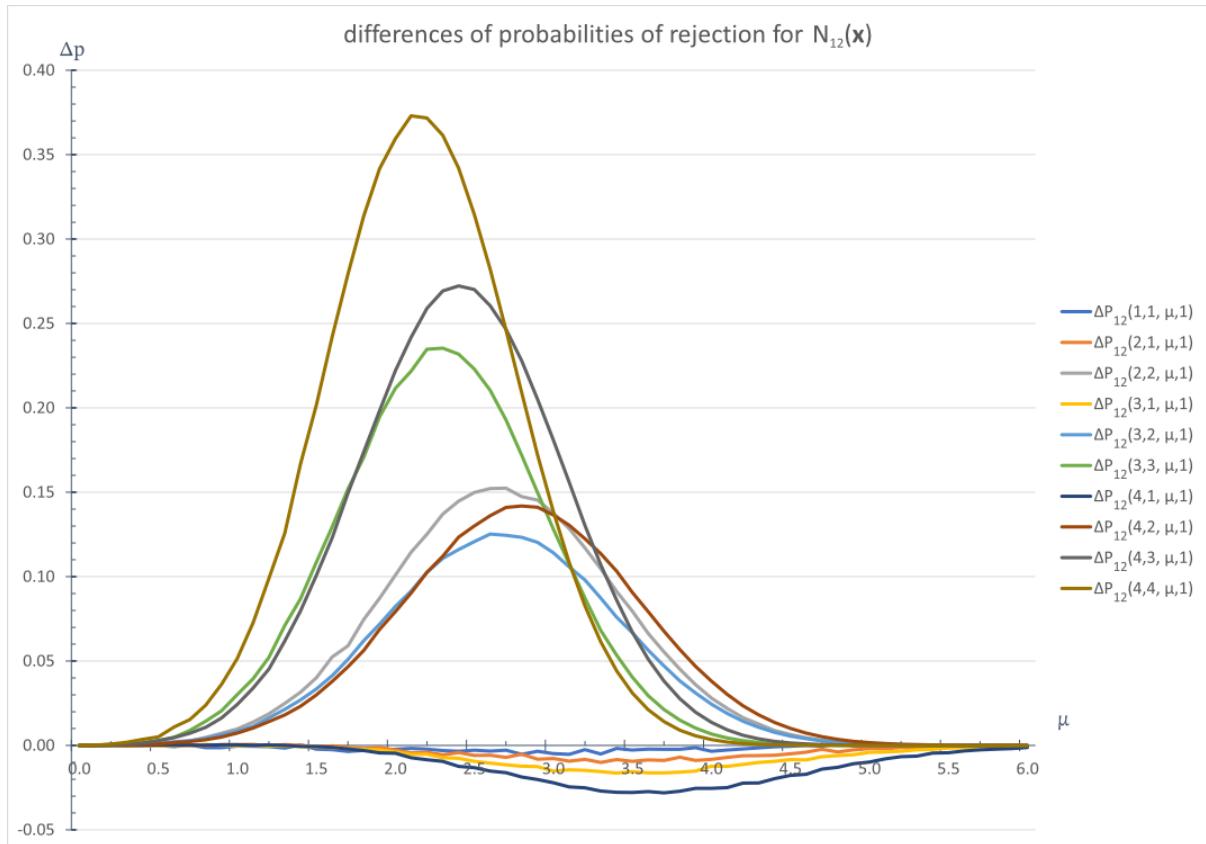


Fig 109: $\Delta P_{12}(n, k, \mu, 1)$

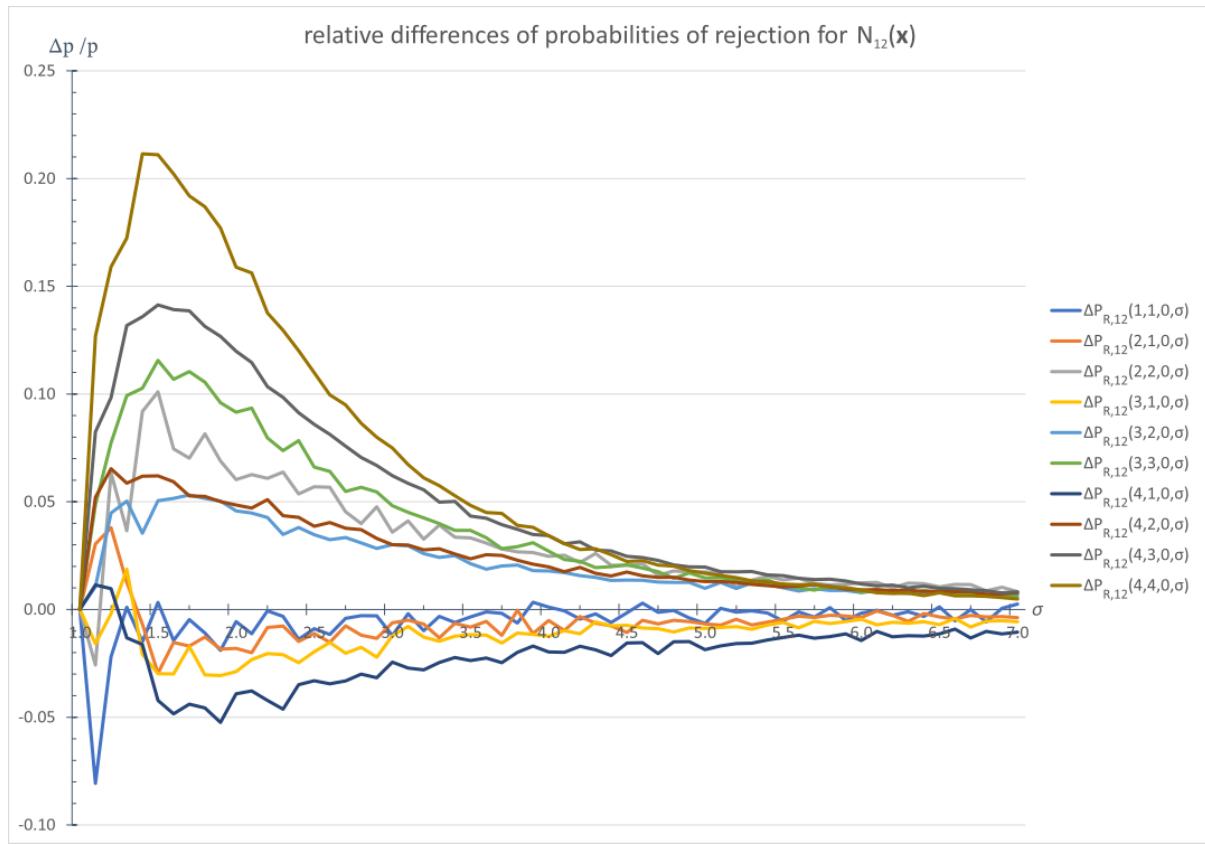


Fig 110: $\Delta P_{R,12}(n, k, 0, \sigma)$

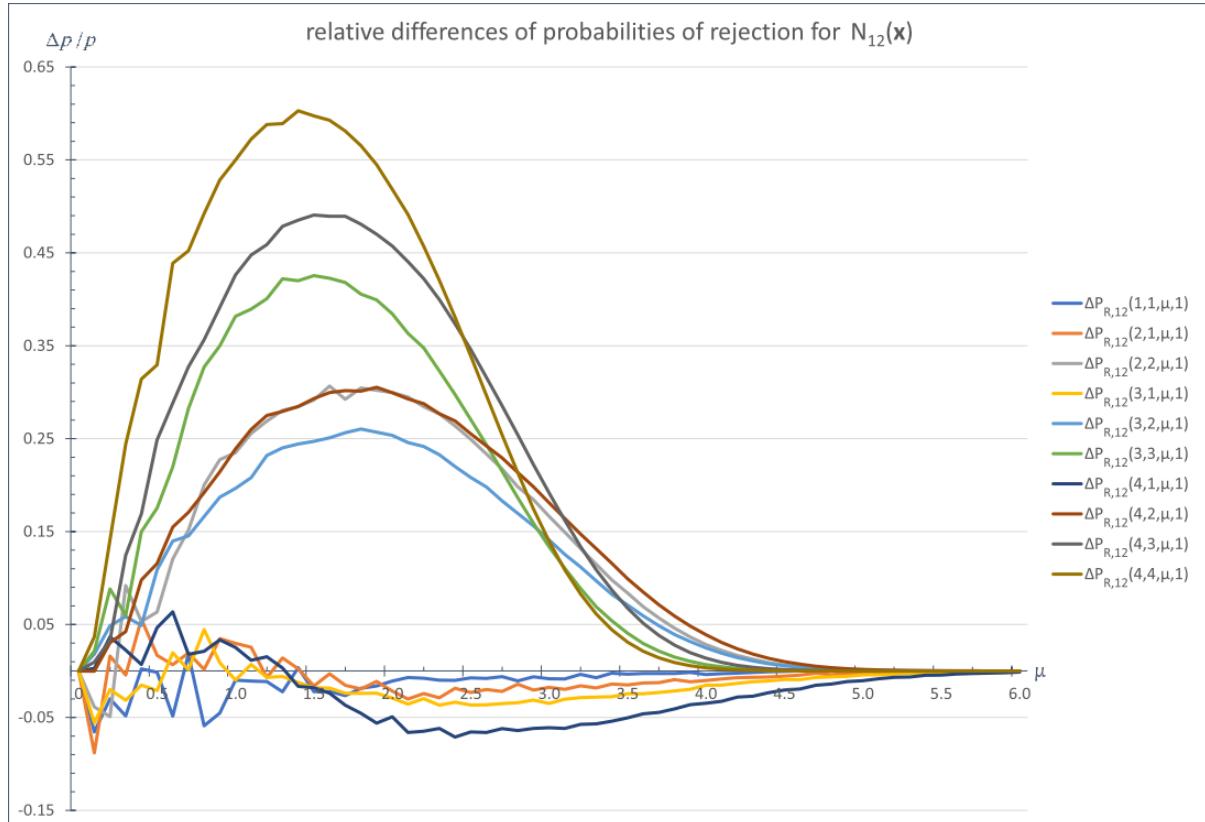


Fig 111: $\Delta P_{R,12}(n, k, \mu, 1)$

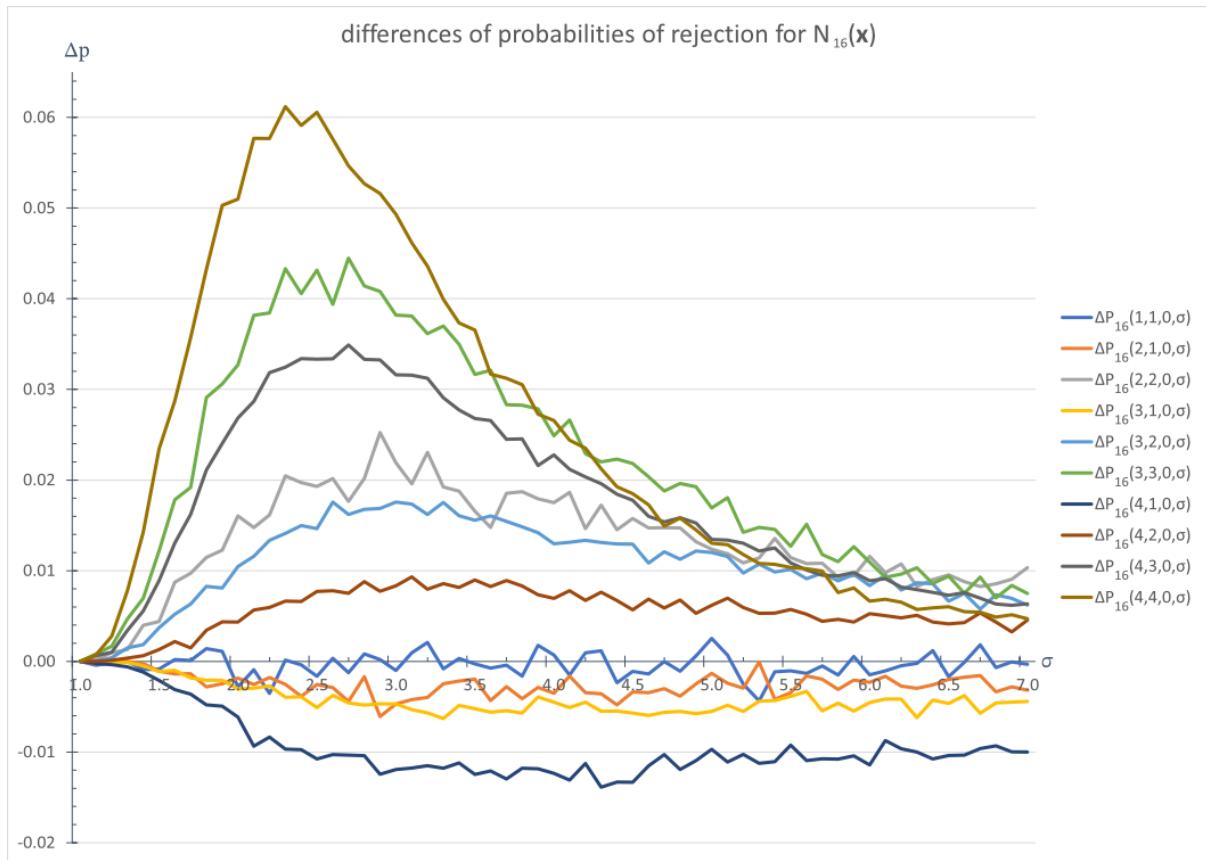


Fig 112: $\Delta P_{16}(n, k, 0, \sigma)$

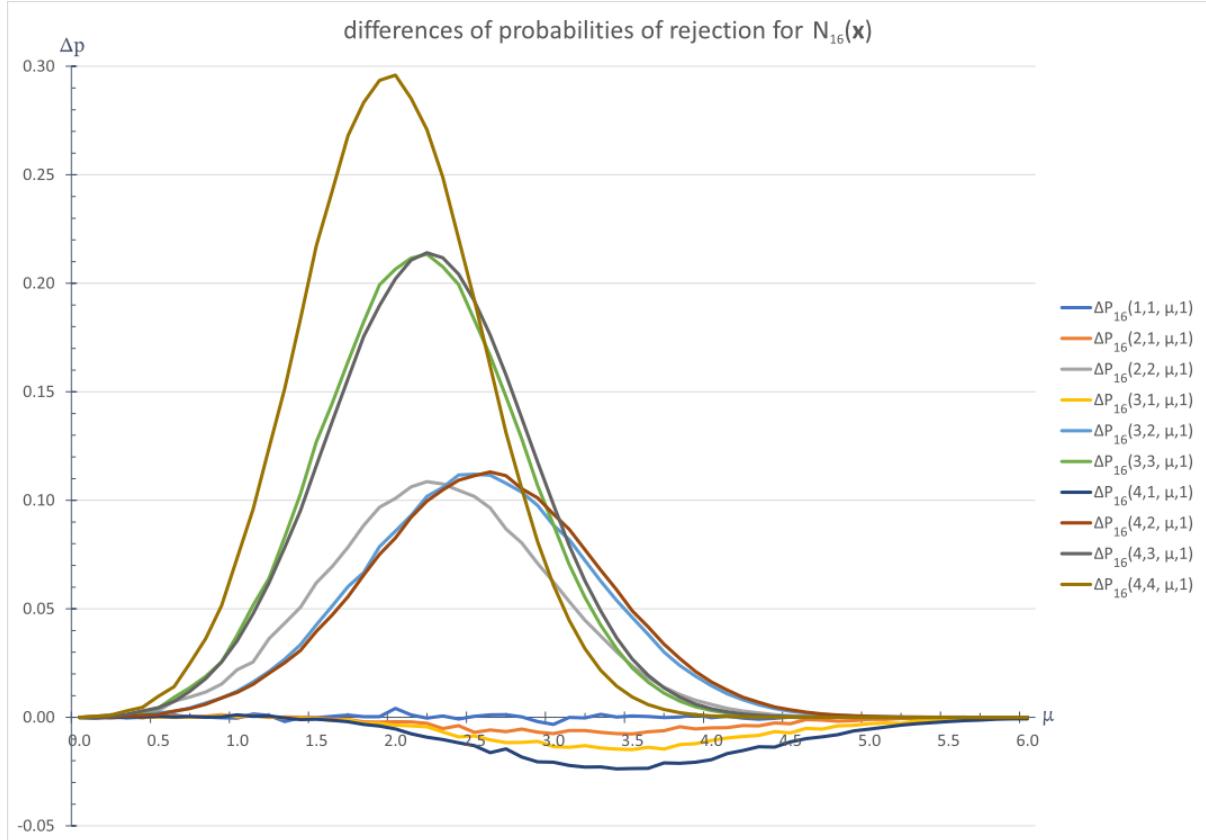


Fig 113: $\Delta P_{16}(n, k, \mu, 1)$

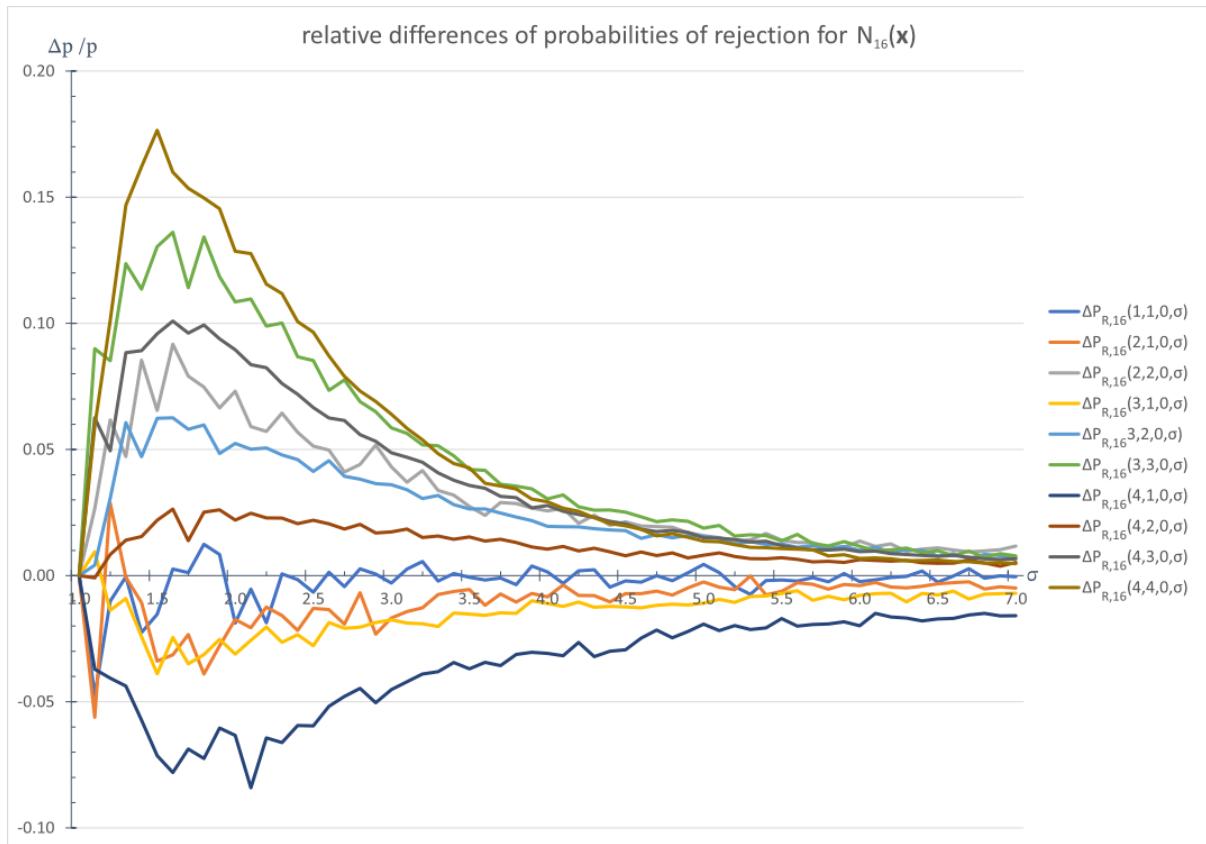


Fig 114: $\Delta P_{R,16}(n, k, 0, \sigma)$

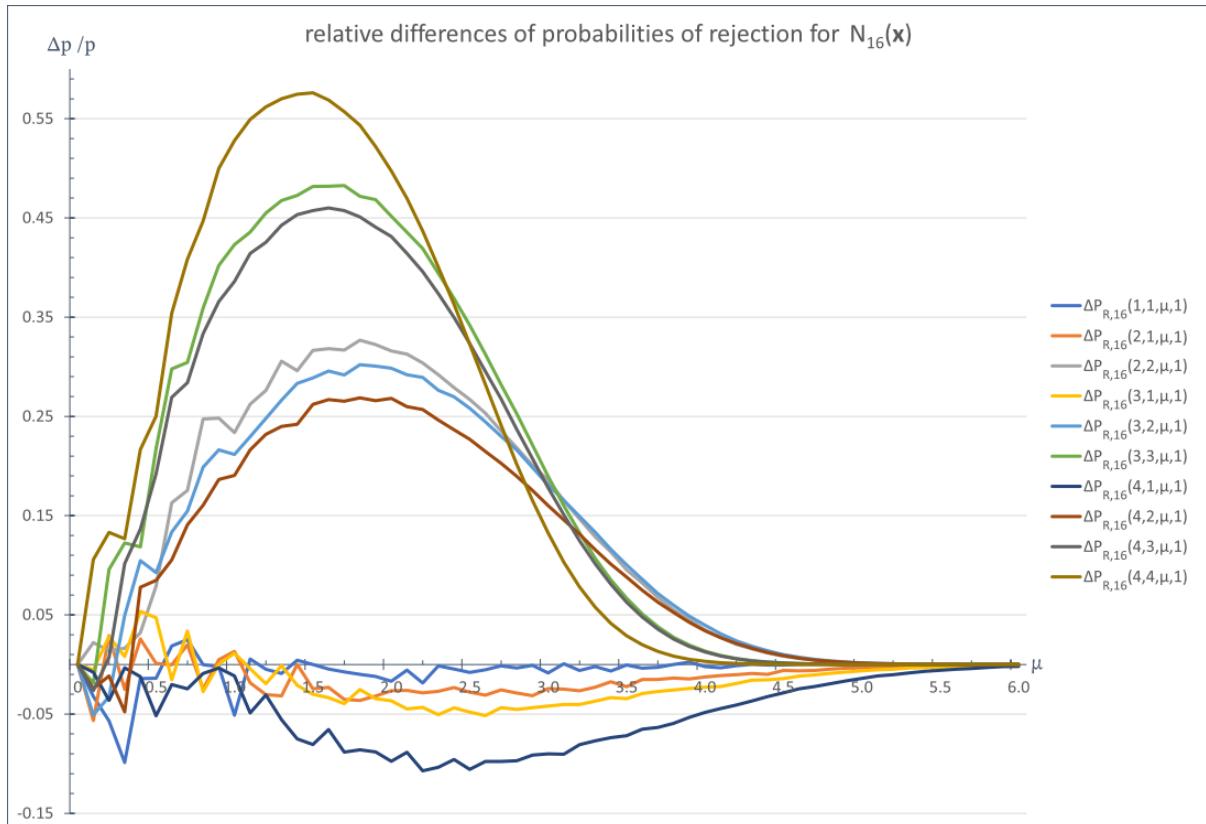


Fig 115: $\Delta P_{R,16}(n, k, \mu, 1)$

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