Individuals and Moving Range Charts

Data Science for Quality Management: Xbar and R / Xbar and S charts / X and MR charts with Wendy Martin

Learning objective:

Calculate Control Limits for the normally distributed X and MR chart

Control Limits

Multiple Methods Exist for the Calculation of Control Limits:

- Method 1: Use the Average MR
- Method 2: Use the Standard Deviation
- Method 3: Use the Median Moving Range
- Method 4: Use Distribution Area

Control Limits — MR Chart

Typical Limits for the MR Chart

$$UCL_{MR} = D_4 \overline{MR}$$

$$LCL_{MR} = D_3 \overline{MR}$$

Table of Constants — MR Chart

	Charts for Individuals (X)	Charts for Moving Ranges (R _M)		
Observations in Sample	Factors for Control Limits	Divisors for Estimate of Standard Deviation	Factors for Control Limits	
n	E ₂	d ₂	D_3	D ₄
2	2.660	1.128		3.267
3	1.772	1.693		2.574
4	1.457	2.059		2.282
5	1.290	2.326		2.114
6	1.184	2.534		2.004
7	1.109	2.704	0.076	1.924
8	1.054	2.847	0.136	1.864
9	1.010	2.970	0.184	1.816
10	0.975	3.078	0.223	1.777

- Using the Average MR
 - The most common method; the default in most software

$$UCL_X = \bar{X} + \frac{AE_2\overline{MR}}{3}$$

E₂ = 2.6587 for a moving range span of 2

$$LCL_{X} = \bar{X} - \frac{AE_{2}\overline{MR}}{3}$$

- Using the Standard Deviation
 - Best estimate if process is stable & normally distributed
 - Inflated if the process is not stable

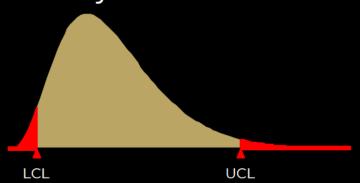
$$UCL_{X} = \bar{X} + A(s)$$

$$LCL_{X} = \bar{X} - A(s)$$

- Using the Median MR (MR)
 - More robust estimate if the process is not stable
 - More sampling error

$$UCL_{X} = \bar{X} + \frac{A\widetilde{MR}}{\tilde{d}_{2}} \qquad LCL_{X} = \bar{X} - \frac{A\widetilde{MR}}{\tilde{d}_{2}}$$

- Using an estimate of the Underlying Distribution Area
 - Used for non-normal distribution analysis



$$UCL_X = UNPL_{(1-\alpha/2)}$$

$$LCL_X = LNPL_{(\alpha/2)}$$

Sources

The material used in the PowerPoint presentations associated with this course was drawn from a number of sources. Specifically, much of the content included was adopted or adapted from the following previously-published material:

- Luftig, J. An Introduction to Statistical Process Control & Capability. Luftig & Associates, Inc. Farmington Hills, MI, 1982
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