

#### EIN 5226

# Variable Control Charts Part A

Chapter 10 Sections 9-14

Need:

Table of control chart factors
Calculator

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### Statistical Process Control

SPC – using statistics to monitor processes and make decisions

Control charts - identify variation in process

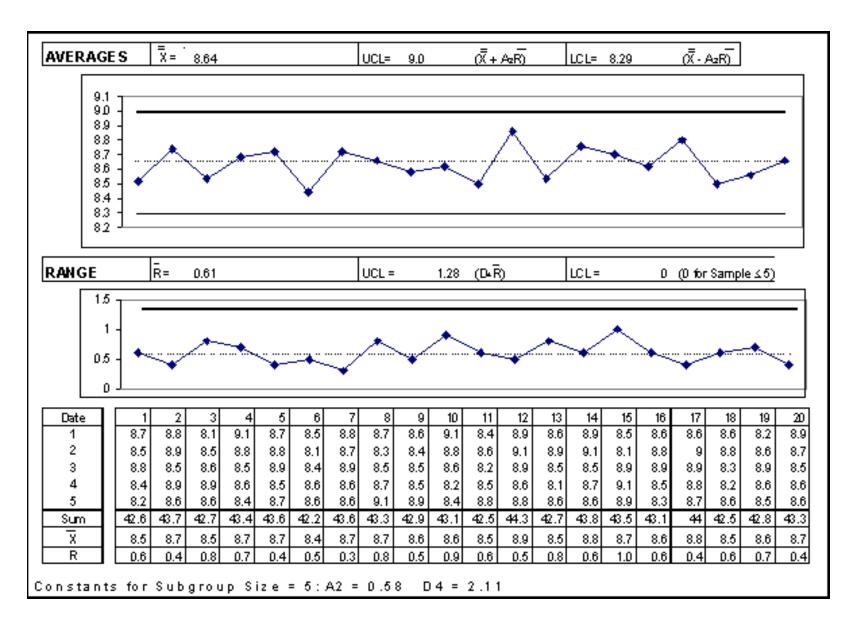
- Mechanics of establishing control limits
- Planning steps
- Monitoring a process with control charts

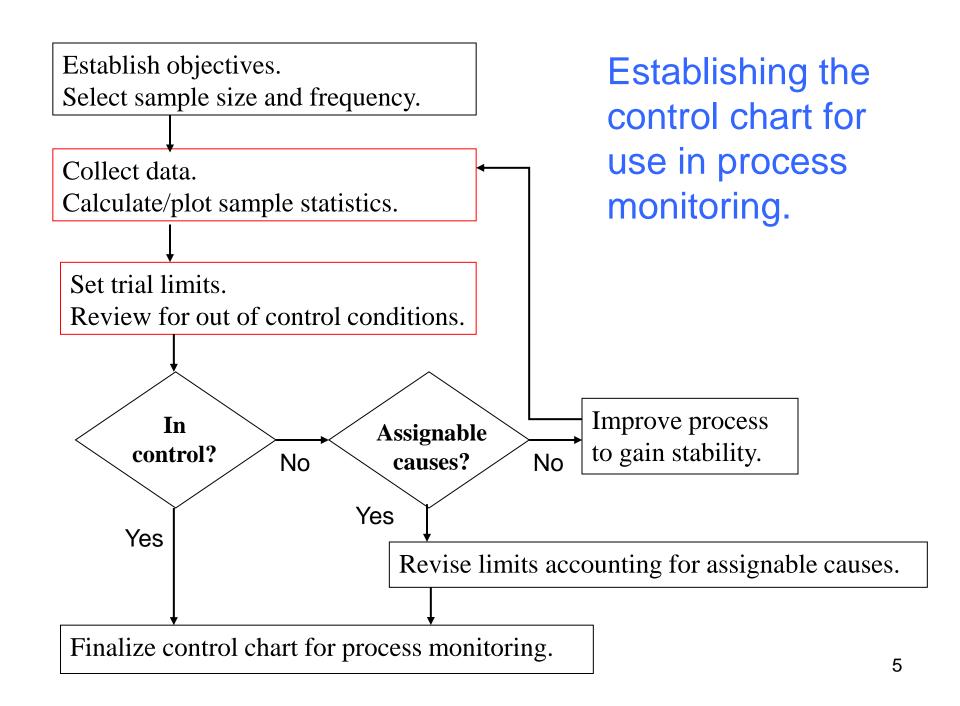
#### **Capability Analysis**

 Determine the ability of a stable process to meet requirements.

### Variable Control Charts

- Used when process output can be characterized by variable measurements
  - Examples: Size, weight, temperature, pressure
  - May be a part characteristic or a process parameter
- Two charts used. Most common are
  - For monitoring central tendency
    - $\bar{x}$  chart: Mean of the samples
  - For monitoring dispersion
    - r chart: range of samples
    - s chart: Standard deviation of samples





#### Variable control charts – data collection

### $\overline{x}$ and r charts

Collect data at the process using control chart form Need 25-30 subgroups to be statistically comfortable. Terms used:

- n sample size (subgroup size)
- x value of single observation in sample
- $\overline{x}$  average of the x's, readings in the sample
- m total number of samples/subgroups taken
- $\overline{\overline{x}}$  average of the sample averages
- r range within a subgroup
- $\overline{r}$  average of the ranges

#### Control Charts for Variables

#### Example problem:

Parts manufactured by an injection molding process are subjected to compressive strength test. Twenty-five samples of five parts each are collected and the compressive strengths with the data shown on the control chart.

•

Create the  $\bar{x}$  and R charts for this process.

Why? Make sure the process is and stays stable.

Parts manufactured by an injection molding process are subjected to compressive strength test. Twenty-five samples of five parts each are collected and the compressive strengths with the data shown on the control chart.

#### Notation for variables control charts

 n - size of the sample (sometimes called a subgroup) chosen at a point in time

$$n = 5$$

m - number of samples selected

$$m = 25$$

#### Notation for variables control charts

- For the first sample, we have values of x of
   81 77 80 81 80
- $\overline{x}_i$  = average of the observations in the ith sample (where i = 1, 2, ..., m)

for sample #1: 
$$\bar{x}_1 = \frac{81 + 77 + 80 + 81 + 80}{5} = 80$$

•  $\overline{\overline{x}}$  = grand average or "average of the averages

from all samples:

$$\overline{\overline{x}} = \frac{(80+81+\dots+81)}{25} = 80.7$$

### **Notation and values**

R<sub>i</sub> = range of the values in the ith sample

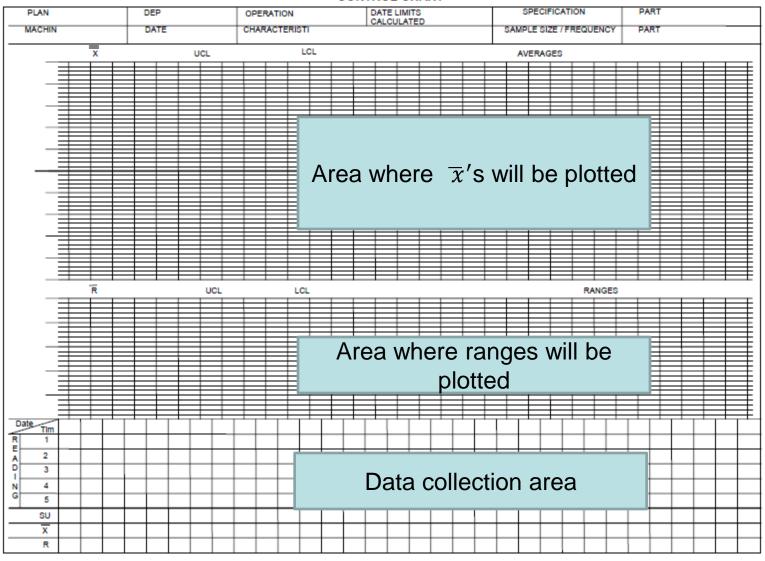
$$R_i = X_{max} - X_{min}$$

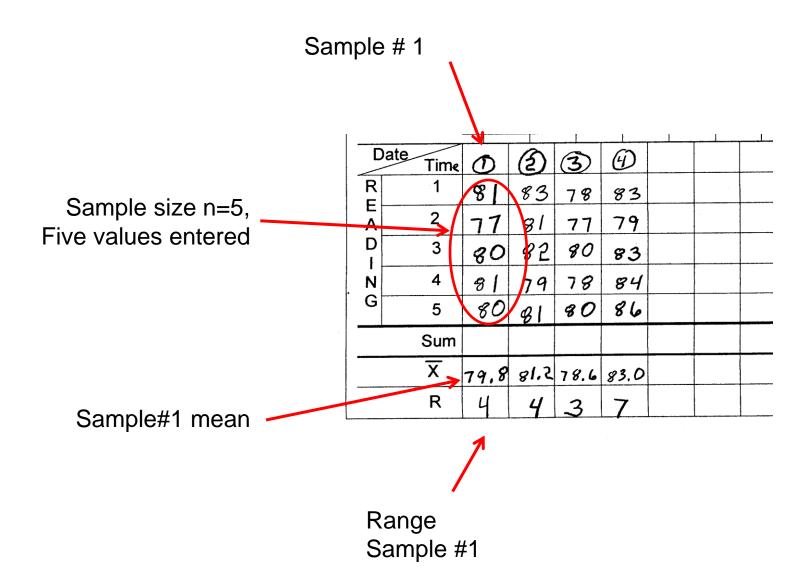
$$R_1 = 81 - 77 = 4$$

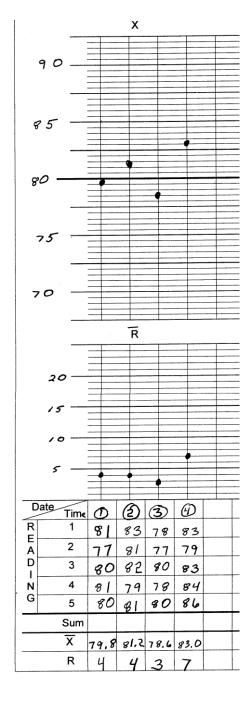
•  $\overline{R}$  = average range for all m samples

$$\overline{R} = \frac{(4+4+\dots+8)}{25} = 7.8$$

#### CONTROL CHART







After getting 10-12 sample means, figure out what scale you need for the x bar and r graphs. Label the scales and start plotting points.

After all observations are made for the initial chart set-up, Calculate  $\bar{R}$  and  $\bar{\bar{x}}$  and draw center lines through the graph.

Next step is calculation of the control limits.

#### Control chart - General model

$$UCL = \mu_W + 3\sigma_W$$

Center Line = 
$$\mu_{\rm W}$$

$$LCL = \mu_W - 3\sigma_W$$

where

 $\mu_{\rm W}$  = mean of the sample statistic

 $\sigma_{\rm W}$  = standard deviation of the statistic

### Control chart – General model - $\overline{\mathcal{X}}$ chart

$$UCL_{\bar{x}} = \mu_{\bar{x}} + 3\sigma_{\bar{x}} = \overline{\bar{x}} + 3\sigma_{\bar{x}}$$

$$CL_{\bar{x}} = \mu_{\bar{x}} = \overline{\bar{x}}$$

$$LCL_{\bar{x}} = \mu_{\bar{x}} - 3\sigma_{\bar{x}} = \overline{\bar{x}} - 3\sigma_{\bar{x}}$$

#### For a control chart of the sample mean

The sample statistic w is  $\bar{x}$ 

 $\mu_{ar{x}}$  is estimated with  $ar{ar{x}}$ 

The standard deviation of the sample statistic is  $\sigma_{\bar{x}}$ 

An estimate of the standard deviation of the population can be made with the sample average range:

$$\hat{\sigma} = \frac{R}{d_2}$$
 where d2 is a constant

Therefore we can calculate the standard error of the means,  $\hat{\sigma} = \hat{\sigma} = \overline{R}$ 

$$\hat{\sigma}_{\bar{x}} = \frac{\hat{\sigma}}{\sqrt{n}} = \frac{R}{d_2 \sqrt{n}}$$

### Common Control Chart Factors

n	$A_2$	$\mathbf{d}_2$	$D_3$	$D_4$
2	1.880	1.128		3.267
3	1.023	1.693	-	2.574
4	0.729	2.059	1	2.282
<b>&gt;</b> 5	0.577	2.326		2.114
6	0.483	2.534	-	2.004
7	0.419	2.704	0.076	1.924
8	0.373	2.847	0.136	1.864
9	0.337	2.970	0.184	1.816
10	0.308	3.078	0.223	1.777

#### **Estimating the Process Standard Deviation**

For the injection molding problem, we decided to set up our control chart based on taking 25 samples of size 5.

$$n = 5$$

We took our samples and found

$$\overline{\overline{x}} = 80.7$$
  $\overline{R} = 7.8$ 

$$\overline{R} = 7.8$$

We can then estimate  $\sigma$  for the population,

where n=5,  $d_2$ =2.326

$$\hat{\sigma} = \frac{\overline{R}}{d_2} = \frac{7.8}{2.326} = 3.35$$

#### Now we have

$$n = 5$$

$$\overline{\overline{x}} = 80.7$$

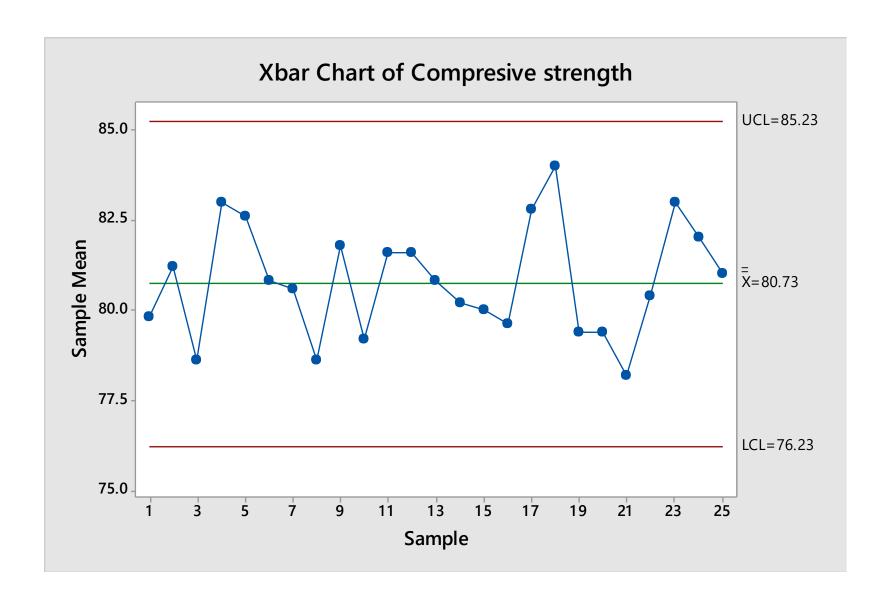
$$\overline{R} = 7.8$$

$$\hat{\sigma} = \frac{\overline{R}}{d_2} = \frac{7.8}{2.326} = 3.35$$

So we can determine 
$$\sigma_{\bar{x}} = \frac{\sigma}{\sqrt{n}} = \frac{3.35}{\sqrt{5}} = 1.50$$

#### Our control limits are then

$$UCL_{\bar{x}} = \overline{\bar{x}} + 3\sigma_{\bar{x}} = 80.7 + (3)(1.50) = 85.2$$
  
 $CL_{\bar{x}} = \overline{\bar{x}} = 80.7$   
 $LCL_{\bar{x}} = \overline{\bar{x}} - 3\sigma_{\bar{x}} = 80.7 - (3)(1.50) = 76.2$ 



### Comprehension Questions

In setting the  $\bar{x}$  control chart limits, which of the following is true?

T / F A point estimate of the mean of the population,  $\mu_{\chi}$ , is made using the sample data.

T / F The measure of dispersion,  $\overline{R}$ , can be used to estimate the population standard deviation.

### Comprehension Questions

In setting the  $\bar{x}$  control chart limits, which of the following is true?

T / F An estimate of the standard error of the sample means,  $\sigma_{\bar{x}}$  was needed to calculate the 3  $\sigma_{\bar{x}}$  limits.

T / F If I already have established limits, at one sample size, and a decision is made to change the sample size, it would be necessary to collect a new set of data to calculate the  $\bar{x}$  control limits.

$$n=5$$

$$\overline{\overline{x}} = 80.7$$

$$\overline{R} = 7.8$$

$$\left| \hat{\sigma} = \frac{\overline{R}}{d_2} = \frac{7.8}{2.326} = 3.35 \right| \qquad \sigma_{\bar{x}} = \frac{\sigma}{\sqrt{n}} = \frac{3.35}{\sqrt{5}} = 1.50$$

$$\sigma_{\bar{x}} = \frac{\sigma}{\sqrt{n}} = \frac{3.35}{\sqrt{5}} = 1.50$$

#### Our control limits are

$$UCL_{\bar{x}} = \overline{\bar{x}} + 3\sigma_{\bar{x}} = 80.7 + (3)(1.50) = 85.2$$
 $CL_{\bar{x}} = \overline{\bar{x}} = 80.7$ 
 $LCL_{\bar{x}} = \overline{\bar{x}} - 3\sigma_{\bar{x}} = 80.7 - (3)(1.50) = 76.2$ 

If we let

$$A_2 = \frac{3}{d_2 \sqrt{n}}$$

$$3\sigma_{\bar{x}} = \frac{3\sigma}{\sqrt{n}} = \frac{3}{\sqrt{n}} \frac{R}{d_2} = A_2 \overline{R}$$

### Common Control Chart Factors

n	$\mathbf{A}_{2}$	$d_2$	$D_3$	$D_4$
2	1.880	1.128		3.267
3	1.023	1.693		2.574
4	0.729	2.059		2.282
5	0.577	2.326		2.114
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8	0.373	2.847	0.136	1.864
9	0.337	2.970	0.184	1.816
10	0.308	3.078	0.223	1.777

$$A_2 = \frac{3}{d_2 \sqrt{n}}$$

$$A_2 = \frac{3}{2.326\sqrt{5}} = 0.577$$

For the injection molding problem, we decided to set up our control chart based on taking 25 samples of size 5.

$$n = 5$$

We took our samples and found

$$\overline{\overline{x}} = 80.7$$
  $\overline{R} = 7.8$ 

$$\overline{R} = 7.8$$

where n=5,  $A_2$ =0.577

Using A2 we find the control limits as

$$UCL = \overline{\overline{x}} + A_2 \overline{R} = 80.7 + 0.577(7.8) = 85.2$$
  
 $Center\ Line = \overline{\overline{x}} = 80.7$   
 $LCL = \overline{\overline{x}} - A_2 \overline{R} = 80.7 - 0.577(7.8) = 76.2$ 

### Dependency on Dispersion

$$UCL_{\bar{x}} = \mu_{\bar{x}} + 3\sigma_{\bar{x}} = \bar{x} + \frac{3\sigma}{\sqrt{n}} = \bar{x} + \frac{3}{\sqrt{n}} \frac{\bar{R}}{d_2} = \bar{x} + A_2 \bar{R}$$

$$CL_{\bar{x}} = \mu_{\bar{x}} = \bar{x}$$

$$LCL_{\bar{x}} = \mu_{\bar{x}} - 3\sigma_{\bar{x}} = \bar{x} - \frac{3\sigma}{\sqrt{n}} = \bar{x} - \frac{3}{\sqrt{n}} \frac{\bar{R}}{d_2} = \bar{x} - A_2 \bar{R}$$

- The  $\bar{x}$  control chart limits are dependent on the process variability.
- Must verify the process variability is stable prior to validating  $\bar{x}$  control chart limits

#### **Control Limits for the R chart**

$$UCL_{R} = \overline{R} + 3\sigma_{R}$$
  $UCL_{R} = D_{4}\overline{R}$   
 $CL_{R} = \overline{R}$   $CL_{R} = \overline{R}$   
 $LCL_{R} = \overline{R} - 3\sigma_{R}$   $LCL_{R} = D_{3}\overline{R}$ 

- D3 and D4 are found in tables for various values of n.
- The lower control limit may not go below zero, so the chart may not be symmetric.

### Common Control Chart Factors

n	$A_2$	$d_2$	$D_3$	$D_4$
2	1.880	1.128		3.267
3	1.023	1.693	1	2.574
4	0.729	2.059		2.282
<b>&gt;</b> 5	0.577	2.326		2.114
6	0.483	2.534	-	2.004
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10	0.308	3.078	0.223	1.777

Where there is a "—" in the table, that means the factor is not defined. Therefore the lower limit will be zero.

$$n=5$$

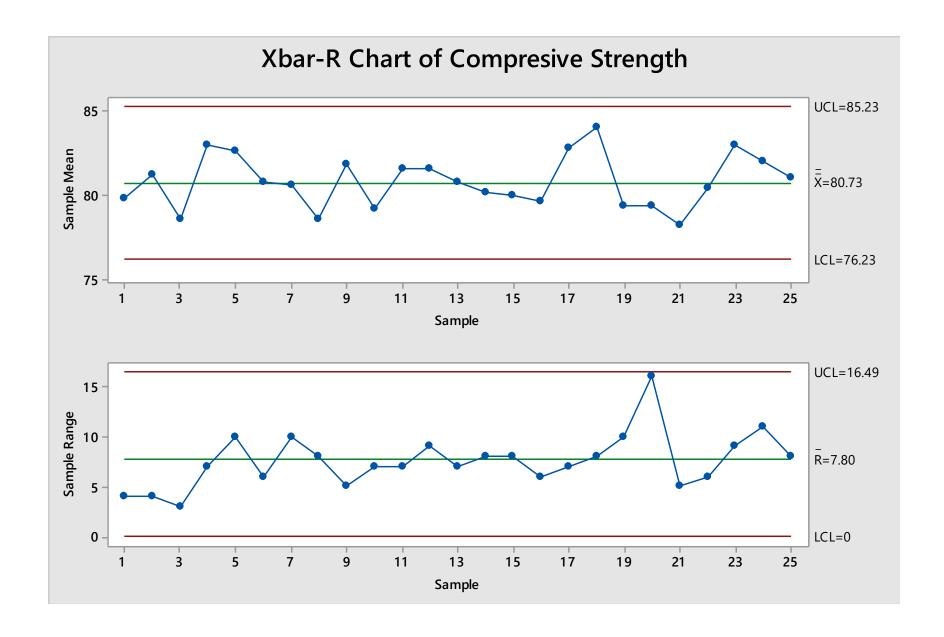
$$\overline{R} = 7.8$$

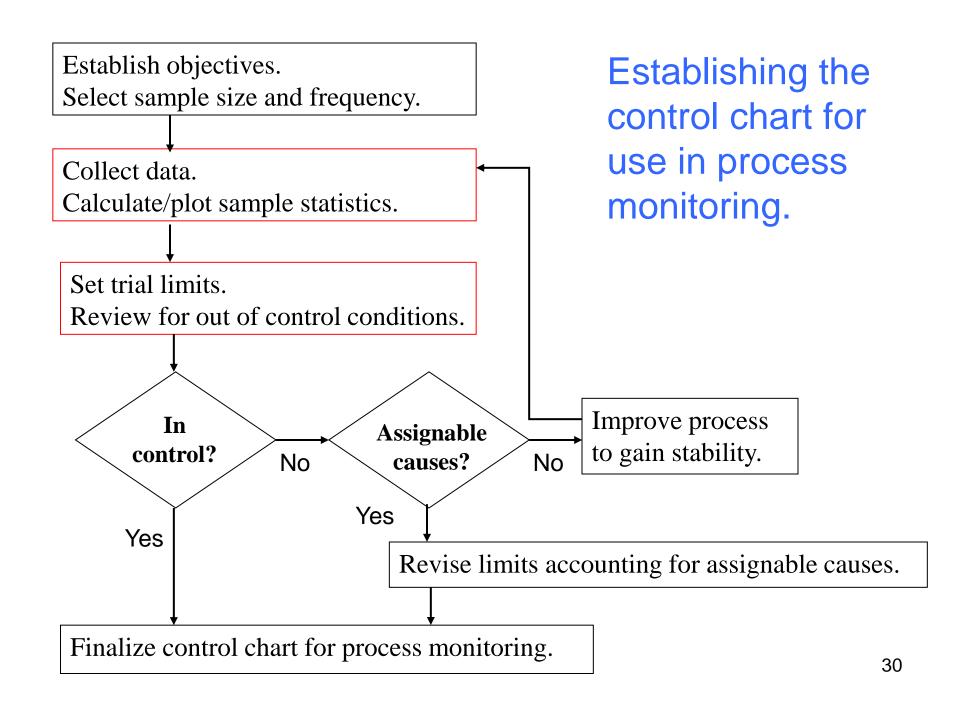
$$D_4 = 2.114$$
  $D_3 = 0$ 

$$D_3 = 0$$

#### Range Chart Control Limits

$$UCL_R = D_4 \overline{R} = (2.114)(7.8) = 16.5$$
  
 $CL_R = \overline{R} = 7.8$   
 $LCL_R = D_3 \overline{R} = (0)(7.8) = 0$ 





### $\bar{x} - R$ Control Chart Equations

### $\bar{x}$ Chart

$$\frac{3\sigma}{UCL_{\bar{x}}} = \mu_{\bar{x}} + 3\sigma_{\bar{x}} = \bar{x} + \frac{3\sigma}{\sqrt{n}} = \bar{x} + \frac{3}{\sqrt{n}} \frac{\bar{R}}{d_2} = \bar{x} + A_2\bar{R}$$

$$CL_{\bar{x}} = \mu_{\bar{x}} = \bar{x}$$

$$LCL_{\bar{x}} = \mu_{\bar{x}} - 3\sigma_{\bar{x}} = \bar{\bar{x}} - \frac{3\sigma}{\sqrt{n}} = \bar{\bar{x}} - \frac{3}{\sqrt{n}} \frac{\bar{R}}{d_2} = \bar{\bar{x}} - A_2 \bar{R}$$

### R Chart

$$UCL_{R} = \overline{R} + 3\sigma_{R}$$
  $UCL_{R} = D_{4}\overline{R}$   
 $CL_{R} = \overline{R}$   $CL_{R} = \overline{R}$   
 $LCL_{R} = \overline{R} - 3\sigma_{R}$   $LCL_{R} = D_{3}\overline{R}$ 

### **Practice**

The quality control plan for a certain production process is to be developed taking samples of size 4. 25 samples are taken with the results.

The sum of the  $\bar{x}$ 's for the samples is  $\sum \bar{x} = 850$ .

The sum of the r's for the samples is  $\sum r = 160$ .

What are  $\bar{\bar{X}}$  and  $\bar{R}$ ?

A) 212, 40 B) 35, 18.3 C) 8.5, 1.6 D) 34.0, 6.4

What is the estimate of sigma for the population based on  $\overline{R}$ ?

A) 3.35 B) 2.79

C) 3.11

D) 6.81

## Practice Problem

$$UCL_{\bar{x}} = \bar{\bar{x}} + A_2 \bar{R}$$
  $UCL_R = D_4 \bar{R}$   $CL_{\bar{x}} = \bar{\bar{x}}$   $CL_R = \bar{R}$ 

$$LCL_{\bar{x}} = \bar{x} - A_2 \bar{R} \qquad LCL_R = D_3 \bar{R}$$

The quality control plan for a certain production process is to be developed taking samples of size 4. 25 samples are taken with the results.  $\bar{X}$  and  $\bar{R}$  were determined to be 34.0 and 6.4, respectively.

What is the factor for A<sub>2</sub> to be used in calculating the xbar chart limits?

A) 0.153

B) 1.023

C) 0.729

D) 1.628

The upper and lower control limits on the xbar chart are UCL\_ LCL\_ UCL\_ LCL\_

A)  $38.67^{x}$   $29.33^{x}$ 

B)  $36.43^{x}$   $30.02^{x}$ 

C) 38.67 29.95

D) 36.43 29.33

# Practice Problem

$$UCL_{\bar{x}} = \bar{\bar{x}} + A_2\bar{R}$$

$$UCL_R = D_4R$$

$$CL_{\bar{x}}=\bar{\bar{x}}$$

$$CL_R = \overline{R}$$

$$LCL_{\bar{x}} = \bar{x} - A_2 \bar{R}$$

$$LCL_R = D_3\overline{R}$$

The quality control plan for a certain production process is to be developed taking samples of size 4. 25 samples are taken with the results.  $\bar{X}$  and  $\bar{R}$  were determined to be 34.0 and 6.4, respectively.

What is the factor to be used in calculating the r chart upper limit?

A) 0

B) 0.459

C) 1.541

D) 2.282

The upper and lower control limits on the R chart are UCL<sub>R</sub> LCL<sub>R</sub> UCL<sub>R</sub>

A) 0 14.60

B) 14.60 0

C) 77.67 0

D) 13.31 C

### S Chart

- The S chart can be used in place of the R chart.
  Where R appears on the control chart form, s
  would appear calculate the standard deviation
  for each subgroup.
- The center line and the  $3\sigma$  upper and lower control limits are given by

 $3\sigma$  upper limit  $=B_4\bar{s}$ Center line  $=\bar{s}$  $3\sigma$  lower limit  $=B_3\bar{s}$ 

• The values  $B_3$  and  $B_4$  depend on the sample size. Values are found in the Control Chart Factors Table.

### S Charts

#### Notation and values

•  $S_i$  = standard deviation of the values in the  $i^{th}$  sample

$$s_i = \sqrt{\frac{\sum (x_i - \overline{x})^2}{n - 1}}$$

•  $\overline{S}$  = average of the sample standard deviations

$$\overline{S} = \frac{1}{m} \sum_{i=1}^{m} S_i$$

$$n = 5$$

$$|n = 5|$$
  $|\overline{S}| = 3.244$ 

From the table:

$$B_4 = 2.089$$
  $B_3 = 0$ 

$$B_3 = 0$$

#### S Chart Control Limits

$$UCL_S = B_4 \overline{S} = (2.089)(3.244) = 6.777$$
  
 $CL_S = \overline{S} = 3.244$ 

$$CL_S = \overline{S} = 3.244$$

$$LCL_S = B_3 \overline{S} = (0)(3.244) = 0$$

#### Variables Control Charts

#### Control chart of the sample mean

The process standard deviation,  $\sigma$  can be estimated by  $\hat{\sigma} = \frac{\overline{S}}{}$ 

Control chart constant  $A_3$  has have been developed for calculating the associated  $\bar{x}$  chart lines for the 3  $\sigma$  limits.

$$UCL_{\bar{x}} = u_{\bar{x}} + 3\sigma_{\bar{x}} = \bar{x} + 3\sigma_{\bar{x}} = \bar{x} + A_3\bar{S}$$
 $CL_{\bar{x}} = u_{\bar{x}} = \bar{x}$ 
 $LCL_{\bar{x}} = u_{\bar{x}} - 3\sigma_{\bar{x}} = \bar{x} - 3\sigma_{\bar{x}} = \bar{x} - A_3\bar{S}$ 

For the injection molding problem, we decided to set up our control chart based on taking 20 samples of size 5. n = 5

We took our samples and found

$$\overline{\overline{x}} = 80.73 \qquad \overline{S} = 3.244$$

We can estimate the population standard deviation as

$$\hat{\sigma} = \frac{\overline{S}}{c_4} = \frac{3.244}{.9400} = 3.45$$

For the injection molding problem, we decided to set up our control chart based on taking 20 samples of size 5. n = 5

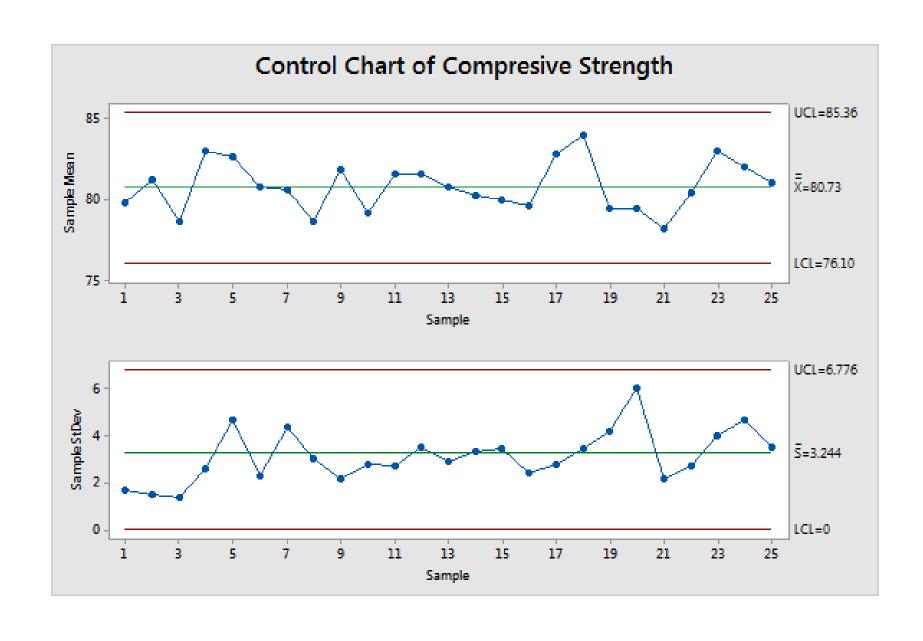
We took our samples and found

$$\overline{\overline{x}} = 80.73 \qquad \overline{S} = 3.244$$

where  $n=5, A_3=1.427$ 

Using  $A_3$  we find the control limits as

$$UCL = \overline{x} + A_3 \overline{S} = 80.73 + 1.427(3.244) = 85.36$$
  
 $Center \quad Line = \overline{x} = 80.73$   
 $LCL = \overline{x} - A_3 \overline{S} = 80.73 - 1.427(3.244) = 76.10$ 



## Practice Problem

$$UCL_{\bar{x}} = \bar{x} + A_3 \bar{S}$$
  $UCL_S = B_4 \bar{S}$   
 $CL_{\bar{x}} = u_{\bar{x}} = \bar{x}$   $CL_S = \bar{S}$   
 $LCL_{\bar{x}} = \bar{x} - A_3 \bar{S}$   $LCL_S = B_3 \bar{S}$ 

The quality control plan for a certain production process is to be developed taking samples of size 4. 25 samples are taken with the results.  $\bar{\bar{X}}$  and  $\bar{S}$  were determined to be 34.0 and 2.863, respectively.

What is the factor for A<sub>3</sub> to be used in calculating the xbar chart limits?

A) 0.606

B) 1.427

C) 0.729

D) 1.628

The upper and lower control limits on the xbar chart are LCL-UCL- LCL-

A)  $38.66^{x}$   $29.34^{x}$ 

B)  $36.43^{x}$   $30.10^{x}$ 

38.67 29.95

36.43 29.43

## Practice Problem

$$UCL_{\bar{x}} = \bar{x} + A_2 \bar{R}$$

$$+A_2R$$

$$UCL_S = B_4S$$

$$CL_{\bar{x}}=\bar{\bar{x}}$$

$$CL_S = \overline{S}$$

$$LCL_{\bar{x}} = \bar{x} - A_2 \bar{R}$$

$$LCL_S = B_3\overline{S}$$

The quality control plan for a certain production process is to be developed taking samples of size 4. 25 samples are taken with the results.  $\bar{\bar{X}}$  and  $\bar{S}$  were determined to be 34.0 and 6.4, respectively.

What is the factor to be used in calculating the S chart upper limit?

A) 0

- B) 2.282
- C) 1.541
- D) 2.266

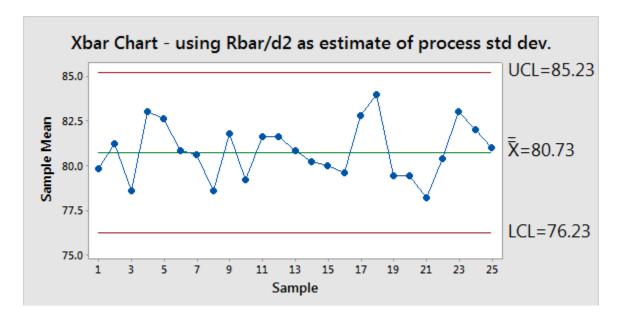
The upper and lower control limits on the S chart are UCL, LCL, UCL, LCL,

14.50

14.50

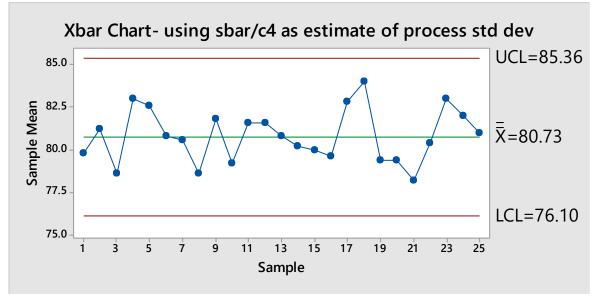
77.67 0

14.62



$$\hat{\sigma} = \frac{\overline{R}}{d_2} = \frac{7.8}{2.326} = 3.35$$

$$\sigma_{\bar{x}} = \frac{\sigma}{\sqrt{n}} = \frac{3.35}{\sqrt{5}} = 1.50$$



$$\hat{\sigma} = \frac{\overline{S}}{c_4} = \frac{3.244}{.9400} = 3.45$$

$$\sigma_{\overline{x}} = \frac{\sigma}{\sqrt{n}} = \frac{3.45}{\sqrt{5}} = 1.54$$

### Which is better to use, R or S chart?

- The range and standard deviation are both measures of dispersion and both can be used to estimate the process standard deviation.
- When the population is normal, s is a more precise estimate of the process standard deviation than R, because it has smaller uncertainty.
- The improvement in the precision obtained with s as opposed to R increases as the sample size increases.
- The range is typically used for small sample sizes and the standard deviation for large sample sizes.



### Related Assignments

Please continue to Part B of this lecture.