

Article

Design and Analysis of Extended Exponentially Weighted Moving Average Signed-Rank Control Charts for Monitoring the Process Mean

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Abstract: In the real world, a nonparametric control chart is a powerful substitute for enhancing outcome quality, although the fundamental procedure characteristic often fails to match the distribution assumptions. This study aims to construct and evaluate an extended exponentially weighted moving average control chart based on signed-rank statistics (EEWMA-SR) for recognizing changes in procedures. According to the study, the proposed chart proves more potent recognition of shifts in the process mean, predominantly small shifts, than the other control charts by the average run length in Monte Carlo simulation. Applying the proposed control chart to an actual dataset yielded events that corroborated the study discoveries.

Keywords: signed-rank test; extended exponentially weighted moving average control chart; average run length; mean process; detection; nonparametric control chart

MSC: 65C60



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1. Introduction

Statistical process control (SPC) assists organizations in monitoring and controlling quality. It allows manufacturers to increase efficiency, decrease waste products, and detect concerns early. The monitoring of quality and processes is critical to manufacturing efficiency. A control chart is a statistical instrument used to track and control the performance of a process over a specific time. Control charts aim to detect and prevent irregularities or deviations in operation. Shewhart was the first author to develop a control chart [1], which was more effective at detecting significant large shifts. Next, the moving average (MA) [2], exponentially weighted moving average (EWMA) [3], and cumulative sum (CUSUM) control charts were utilized to identify small to medium-sized shifts [4]. In terms of rapidly detecting shifts, Naveed et al. developed an extended exponentially weighted moving average (EEWMA) control chart that was expanded from the EWMA structure for effectively tracking the process mean with the result outperforming the Shewhart and EWMA control charts [5].

For ordinary purposes, parametric control charts assume that process observations follow a normal distribution. Nevertheless, if the observations are from a non-normal distribution, employing counterparts of these control charts to monitor process shifts is not appropriate. As a result, constructing a nonparametric control chart is a viable option. Nonparametric control charts have many positives, including accessibility, no requirement for assuming a particular parametric distribution for the foundational process, more robustness and resistance to outliers, and no requirement for estimating the variance when creating charts for the location parameter. Many researchers use the sign and signed-rank statistics in conjunction with the other control charts, such as the EWMA-Sign control chart

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