

Statistical methods applied in microelectronics

Dipartimento di Scienze Statistiche
Università Cattolica del Sacro Cuore
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Multivariate Statistical Process Control: *an introduction*

Ron S. Kenett

KPA Ltd., Raanana, Israel

Univ. of Torino, Torino, Italy

Center for Risk Engineering, NYU Poly, New York, USA

ron@kpa-group.com

Agenda

- **Visualizing Multivariate Data**
 - » Scatter plots
 - » Bubble plots
- **Multivariate Process Control**
 - » T^2 charts
 - » Two examples
- **Multivariate Data Analysis**
 - » Association rules
 - » The Italian case study

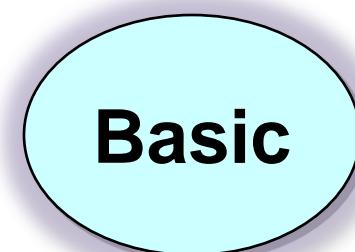
Basic

Classical

Advanced

Agenda

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 - » Bubble plots
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Basic

Data in Two Dimensions

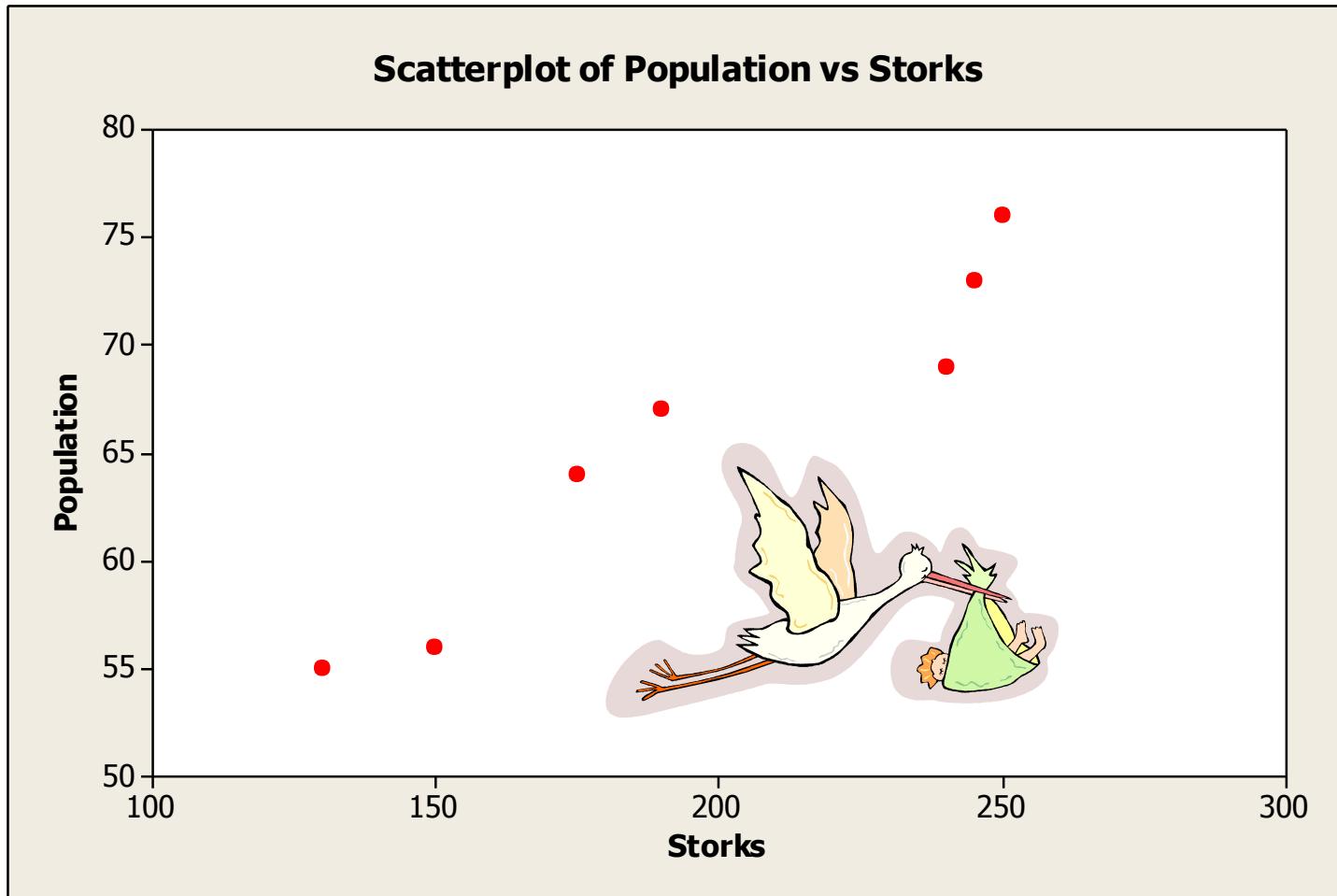
The population of Oldenburg in Germany and the number of observed storks in 1930-1936*

Year	1930	1931	1932	1933	1934	1935	1936
Population in thousands	50	52	64	67	69	73	76
Number of storks	130	150	175	190	240	245	250

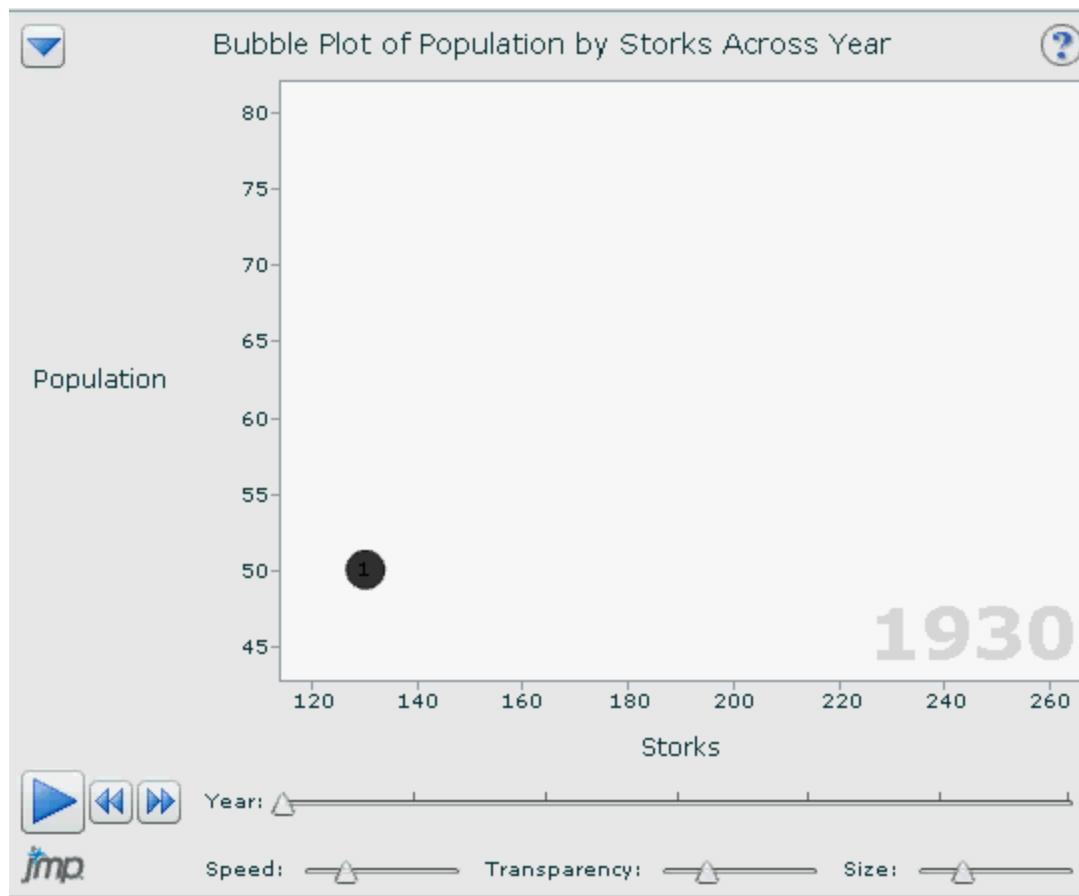


* Box, Hunter and Hunter (1978) Statistics for Experimenters: An Introduction to Design, Data Analysis, and Model Building, J. Wiley

The Scatter Plot



Bubble Plots

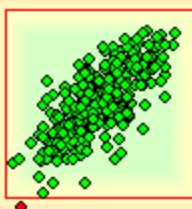


Agenda

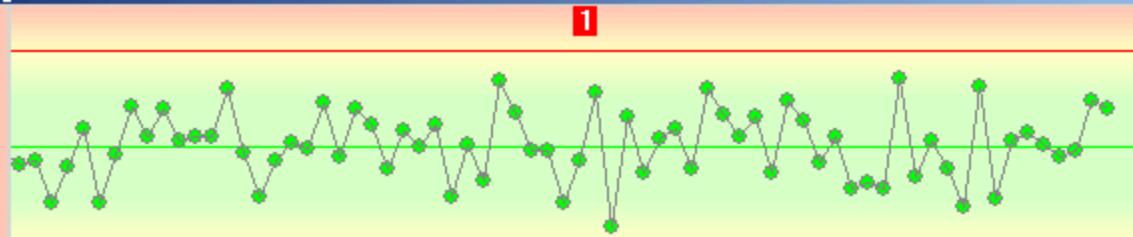
- **Visualizing Multivariate Data**
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ARL = 296.0

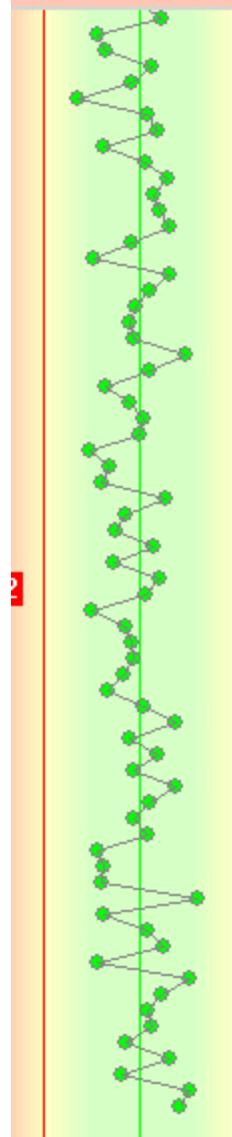


1



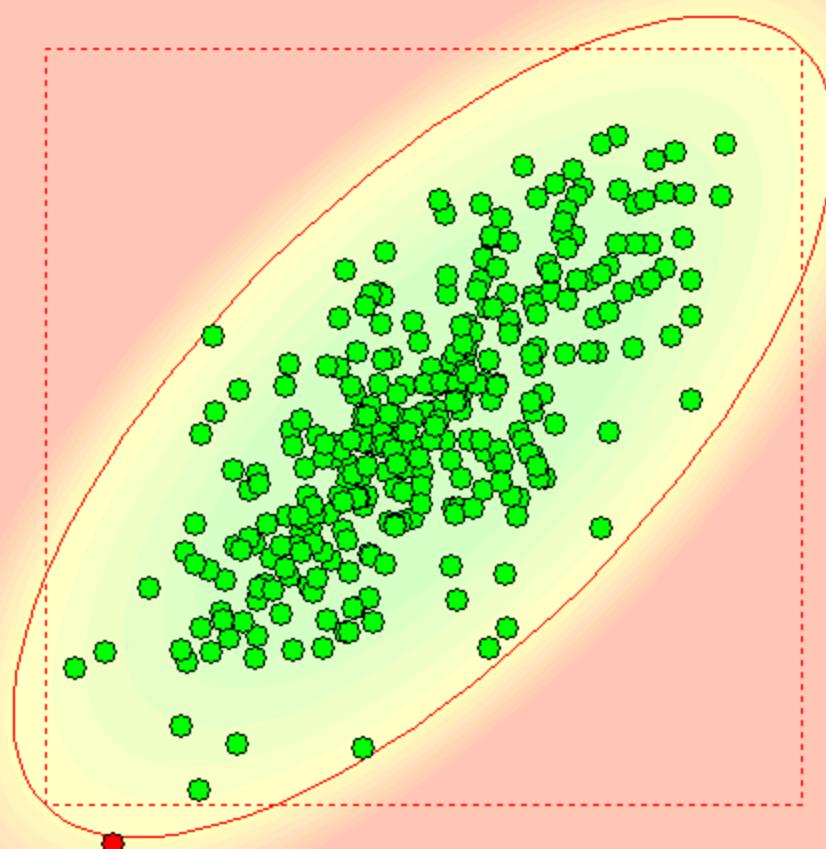
MultiQC 2
a breakthrough
in laboratory
quality control

www.multiqc.com



ARL = 296.0

2



Speed
 0 1 2 3

Correlation
between levels

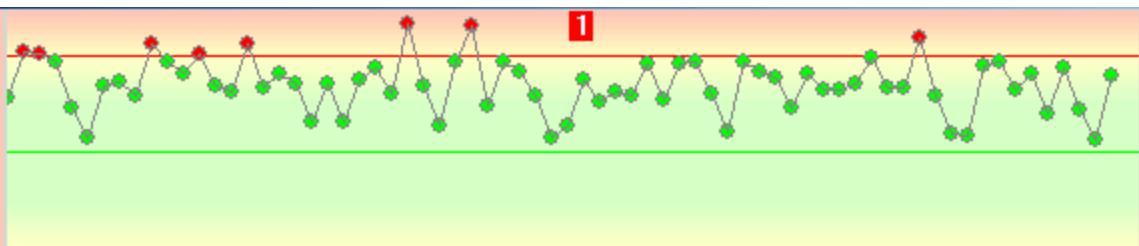
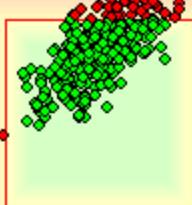
In-control ARL = 202.4

Bias 1 Bias 2
 -2s -2s
 -1s -1s
 0s 0s
 +1s +1s
 +2s +2s

CV
 x1 x2 x3

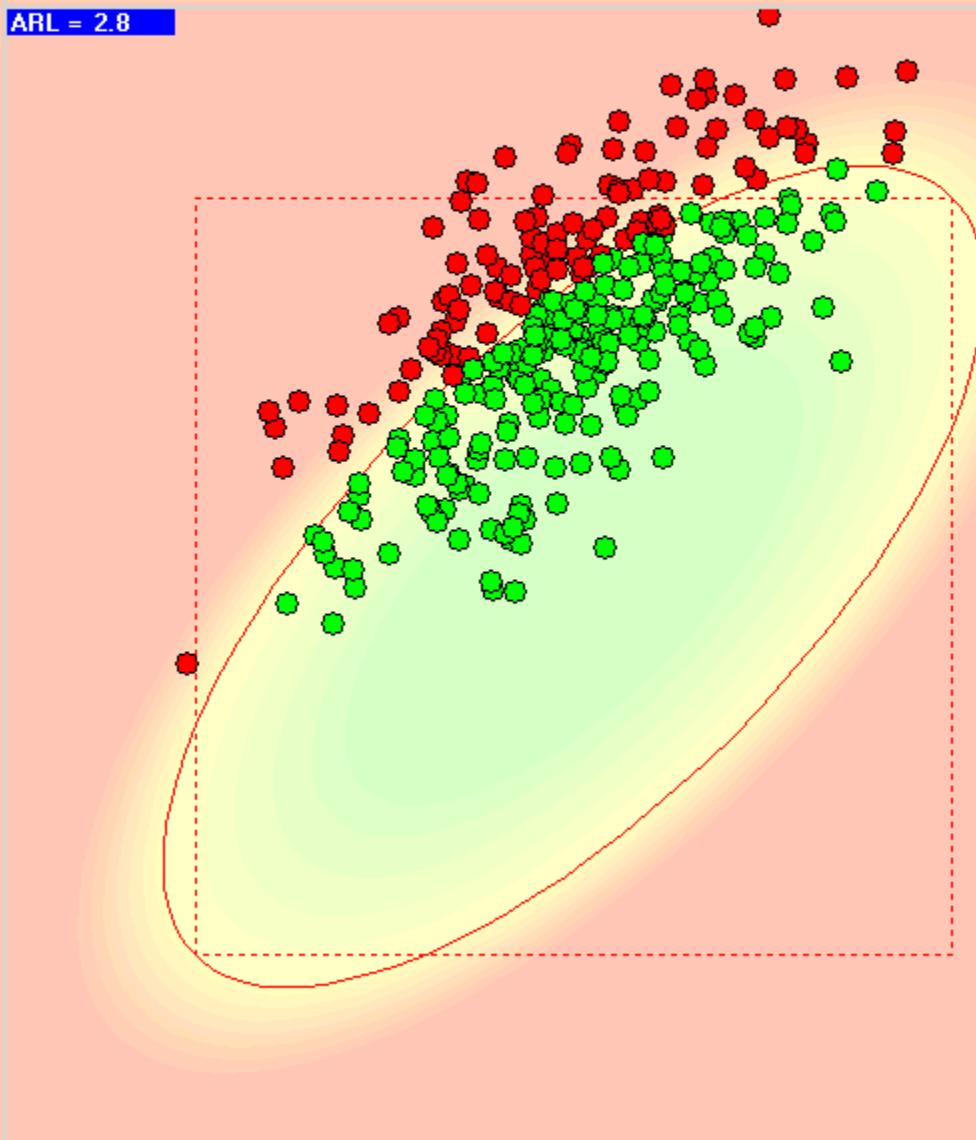
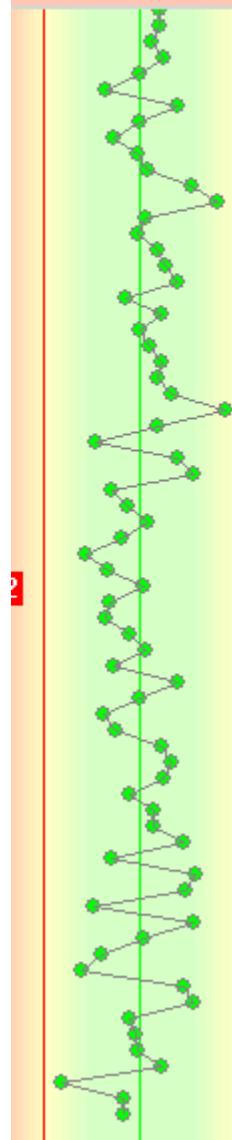
Noise
 0s 1s 2s

ARL = 6.9



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Speed
 0 1 2 3

Correlation
between levels

In-control ARL = 202.4

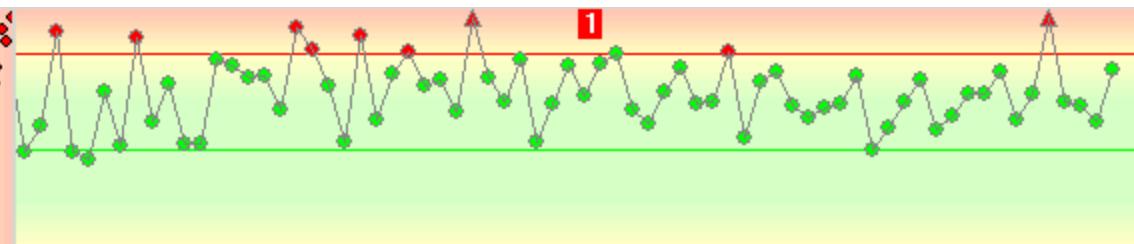
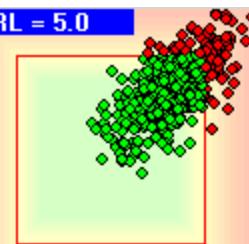
Bias 1
 -2s
 -1s
 0s
 +1s
 +2s

Bias 2
 -2s
 -1s
 0s
 +1s
 +2s

CV
 x1 x2 x3

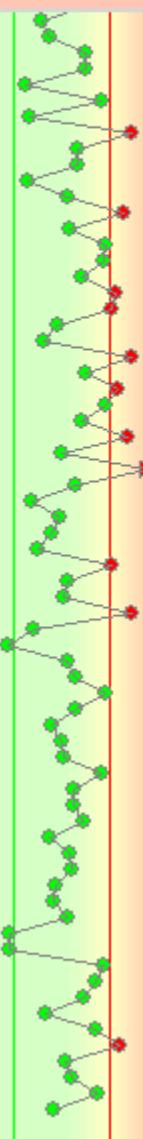
Noise
 0s 1s 2s

ARL = 5.0

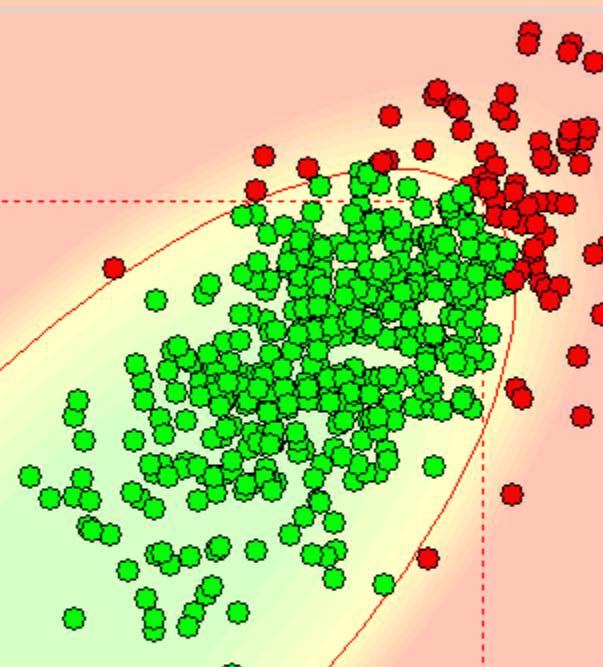


MultiQC 2
a breakthrough
in laboratory
quality control

www.multiqc.com



ARL = 6.0



2

Speed
 0 1 2 3

Correlation
between levels

In-control ARL = 202.4

Bias 1 Bias 2
 -2s -2s
 -1s -1s
 0s 0s
 +1s +1s
 +2s +2s

CV
 x1 x2 x3

Noise
 0s 1s 2s

Reset

About

Help

Close

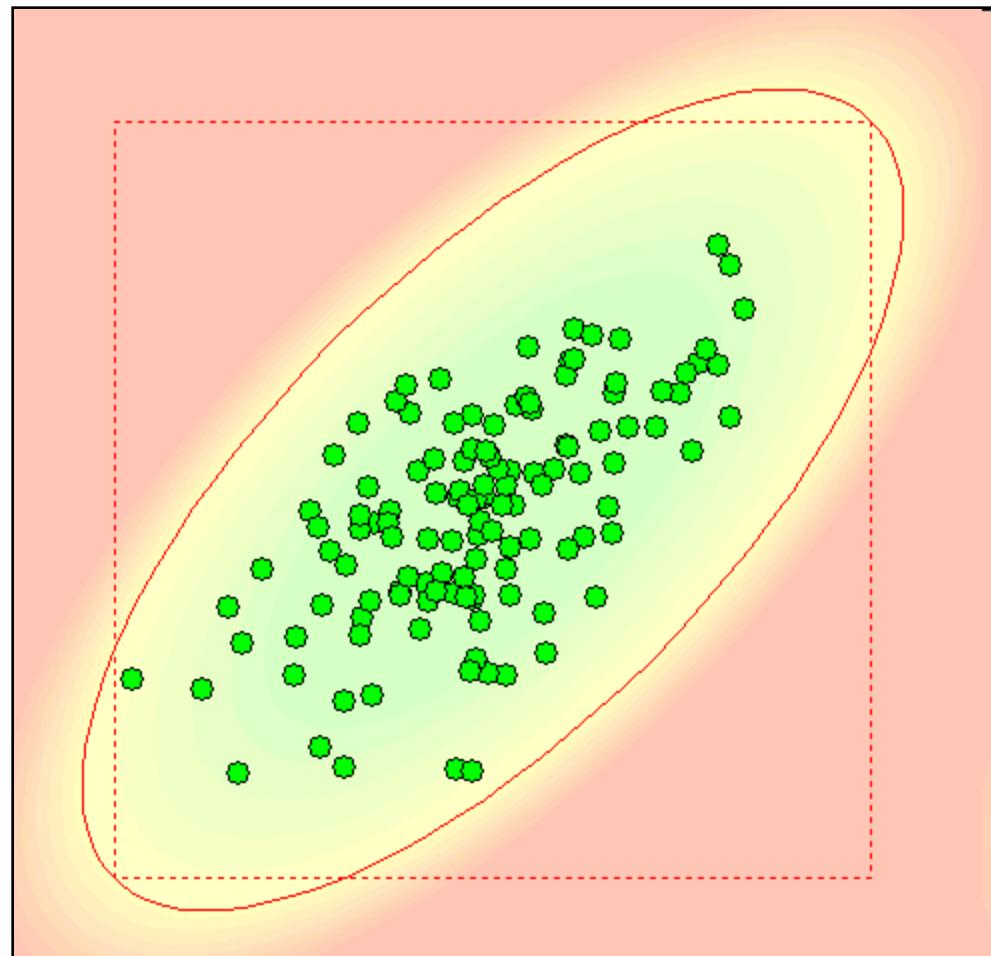
Hotelling T² Control Charts

$$T^2 = n(\bar{\mathbf{x}} - \bar{\mathbf{x}})^{\top} \mathbf{S}^{-1} (\bar{\mathbf{x}} - \bar{\mathbf{x}})$$

Hotelling H. (1947). Multivariate quality control, illustrated by the air testing of sample bombsights in *Techniques of Statistical Analysis*, C. Eisenhart, M.W. Hastay and W.A. Wallis, McGraw-Hill: New York.

Jackson J.E. (1985), Multivariate quality control, Communications in Statistics: Theory and Methods, pp. 142657–2688.

Fuchs, C. and Kenett, R.S. (2007). “Multivariate Statistical Process Control”, in *Encyclopedia of Statistics in Quality and Reliability*, Ruggeri, F., Kenett, R.S. and Faltin, F. (editors), Wiley.



Hotelling T² Control Charts

Conditions affecting calculations and the degrees of freedom in the UCL*:

- **Internally derived reference sample**
- **Measurement units considered as individual data**
- Externally assigned targets
- Using an external reference sample
- Measurements units considered as batches

*Fuchs, C. and Kenett, R. (1998), *Multivariate Quality Control: Theory and application*, Quality and Reliability series volume 54, Marcel Dekker Inc.: New York.

Hotelling T² Control Charts

Internally derived reference sample

- **Phase I (process capability analysis):**

$$UCL = \frac{p(m-1)(n-1)}{mn - m - p + 1} F_{\alpha, p, mn-m-p+1}$$

$$LCL = 0$$

- **Phase II (on-going process control):**

$$UCL = \frac{p(m+1)(n-1)}{mn - m - p + 1} F_{\alpha, p, mn-m-p+1}$$

$$LCL = 0$$

Hotelling T² Control Charts

Measurement units considered as individual data

If the sample taken is of size one ($n=1$) then

$$T^2 = \left(\mathbf{x} - \bar{\mathbf{x}} \right)' \mathbf{S}^{-1} \left(\mathbf{x} - \bar{\mathbf{x}} \right)$$

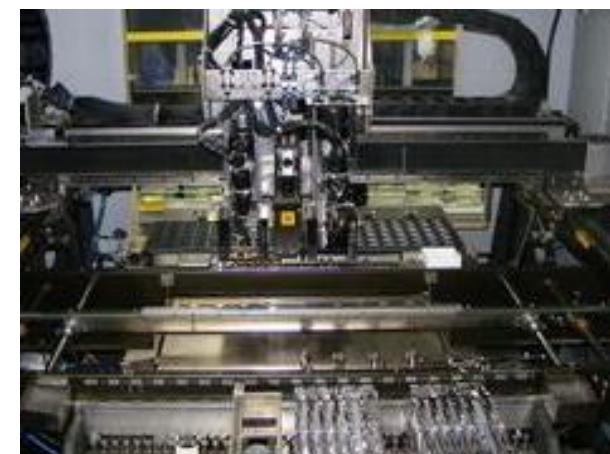
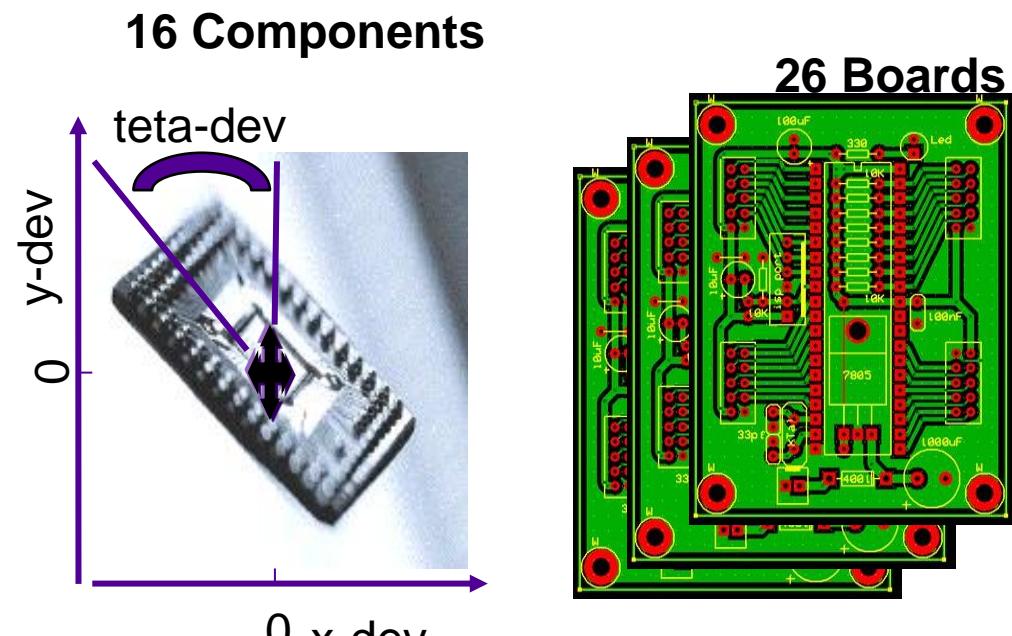
Phase II (on-going process control):

$$UCL = \frac{p(m+1)(m-1)}{m^2 - mp} F_{\alpha, p, m-p}$$

$$LCL = 0$$

The Component Placement Data

Board_Nu	x-dev	y-dev	teta-dev
1	-0.00128	-0.00183	0.00732
1	-0.00092	-0.00142	0.06317
1	-0.00104	-0.00174	0.04221
1	-0.00271	-0.00120	0.04010
1	-0.00174	-0.00230	0.03069
1	-0.00050	-0.00157	0.03451
1	-0.00138	-0.00235	-0.00775
1	-0.00242	-0.00208	0.02614
1	-0.00104	-0.00140	-0.00245
1	-0.00105	-0.00115	-0.00158
1	-0.00081	-0.00226	-0.00002
1	-0.00283	-0.00145	-0.00156
1	-0.00101	-0.00248	0.00057
1	-0.00040	-0.00132	0.00031
1	-0.00091	-0.00235	0.00148
1	-0.00237	-0.00130	0.00023
2	-0.00116	-0.00121	0.00742
2	-0.00028	-0.00082	0.03026
2	-0.00072	-0.00171	0.03988
2	-0.00218	-0.00071	0.02159



* Kenett, R.S. and Zacks (1998), Modern Industrial Statistics: Design and control of quality and reliability, Duxbury Press

Descriptive Statistics

Descriptive Statistics: x-dev, y-dev, teta-dev

Variable	N	N*	Mean	SE Mean	TrMean	StDev	Variance
x-dev	416	0	0.000912	0.0000839	0.000929	0.001711	0.00000293
y-dev	416	0	-0.000588	0.0000558	-0.000592	0.001138	0.00000130
teta-dev	416	0	0.01627	0.00132	0.01458	0.02699	0.000728

Variable	CoefVar	Minimum	Q1	Median	Q3	Maximum
x-dev	187.50	-0.002860	-0.000753	0.001655	0.002365	0.004560
y-dev	-193.63	-0.003160	-0.001510	-0.000535	0.000237	0.002920
teta-dev	165.85	-0.07792	-0.000765	0.00110	0.03339	0.12981

Descriptive Statistics

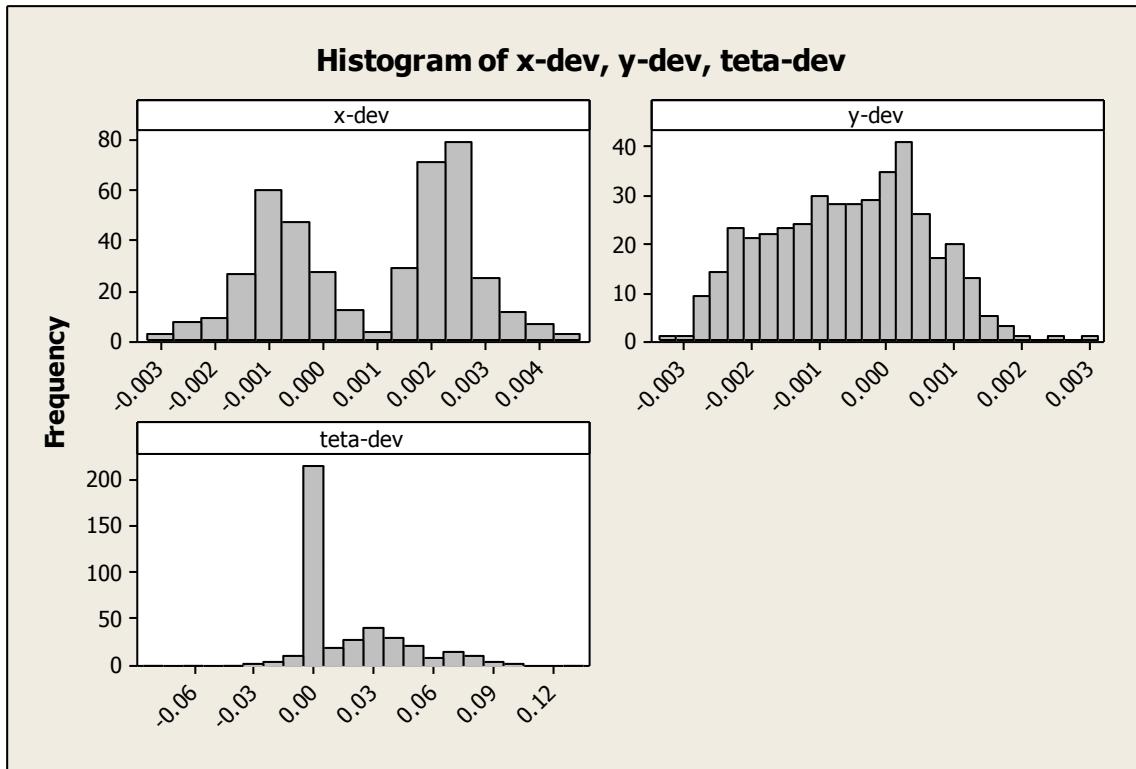
Correlations: x-dev, y-dev, teta-dev

	x-dev	y-dev
y-dev	0.558	
	0.000	
teta-dev	0.079	0.109
	0.110	0.026

Cell Contents: Pearson correlation

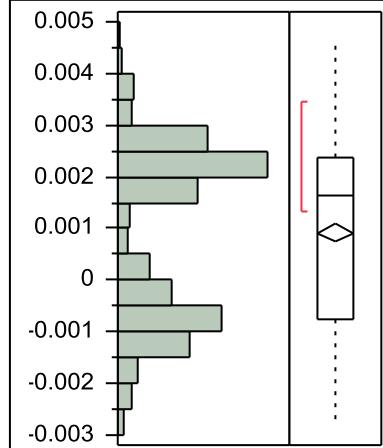
P-Value

Histograms

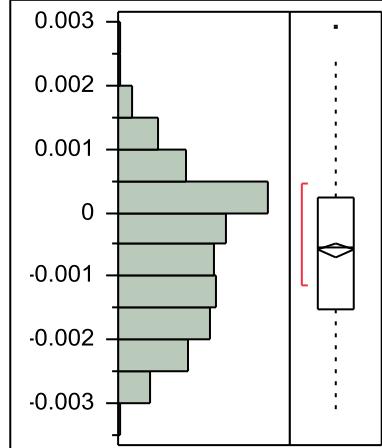


Distributions

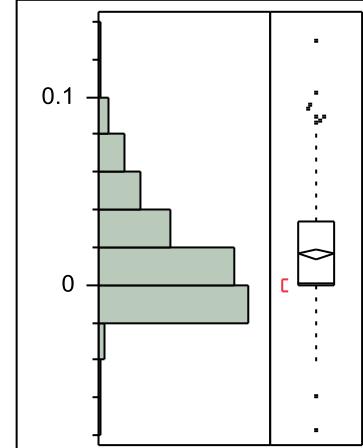
x-dev



y-dev



teta-dev



Quantiles

100.0%	maximum	0.0046
99.5%		0.0043
97.5%		0.0036
90.0%		0.0028
75.0%	quartile	0.0024
50.0%	median	0.0017
25.0%	quartile	-0.0008
10.0%		-0.0013
2.5%		-0.0022
0.5%		-0.0028
0.0%	minimum	-0.0029

Quantiles

100.0%	maximum	0.0029
99.5%		0.0024
97.5%		0.0015
90.0%		0.00089
75.0%	quartile	0.00024
50.0%	median	-0.0005
25.0%	quartile	-0.0015
10.0%		-0.0022
2.5%		-0.0027
0.5%		-0.0029
0.0%	minimum	-0.0032

Quantiles

100.0%	maximum	0.1298
99.5%		0.1009
97.5%		0.0818
90.0%		0.0549
75.0%	quartile	0.0334
50.0%	median	0.0011
25.0%	quartile	-0.0008
10.0%		-0.0024
2.5%		-0.0151
0.5%		-0.0579
0.0%	minimum	-0.0779

Moments

Mean	0.0009124
Std Dev	0.0017108
Std Err Mean	8.3881e-5
Upper 95% Mean	0.0010773
Lower 95% Mean	0.0007475
N	416

Moments

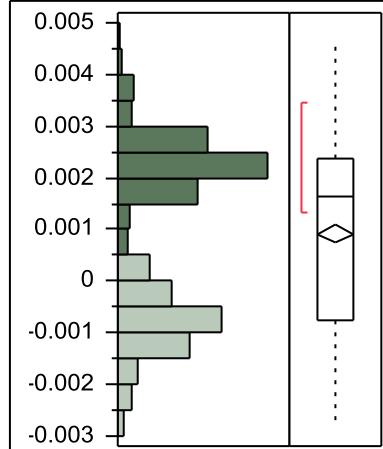
Mean	-0.000588
Std Dev	0.0011382
Std Err Mean	0.0000558
Upper 95% Mean	-0.000478
Lower 95% Mean	-0.000698
N	416

Moments

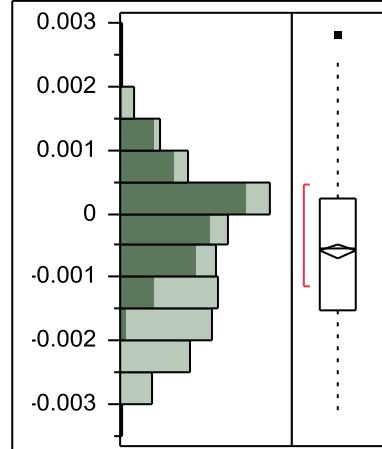
Mean	0.0162715
Std Dev	0.0269863
Std Err Mean	0.0013231
Upper 95% Mean	0.0188723
Lower 95% Mean	0.0136706
N	416

Distributions

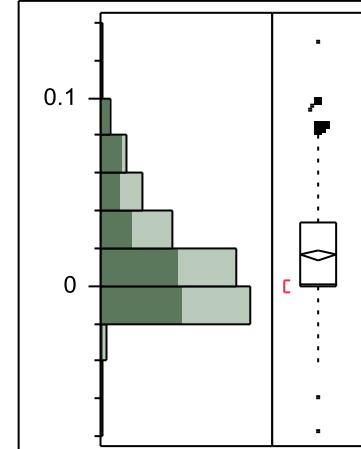
x-dev



y-dev



teta-dev



Quantiles

100.0%	maximum	0.0046
99.5%		0.0043
97.5%		0.0036
90.0%		0.0028
75.0%	quartile	0.0024
50.0%	median	0.0017
25.0%	quartile	-0.0008
10.0%		-0.0013
2.5%		-0.0022
0.5%		-0.0028
0.0%	minimum	-0.0029

Quantiles

100.0%	maximum	0.0029
99.5%		0.0024
97.5%		0.0015
90.0%		0.00089
75.0%	quartile	0.00024
50.0%	median	-0.0005
25.0%	quartile	-0.0015
10.0%		-0.0022
2.5%		-0.0027
0.5%		-0.0029
0.0%	minimum	-0.0032

Quantiles

100.0%	maximum	0.1298
99.5%		0.1009
97.5%		0.0818
90.0%		0.0549
75.0%	quartile	0.0334
50.0%	median	0.0011
25.0%	quartile	-0.0008
10.0%		-0.0024
2.5%		-0.0151
0.5%		-0.0579
0.0%	minimum	-0.0779

Moments

Mean	0.0009124
Std Dev	0.0017108
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Upper 95% Mean	0.0010773
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N	416

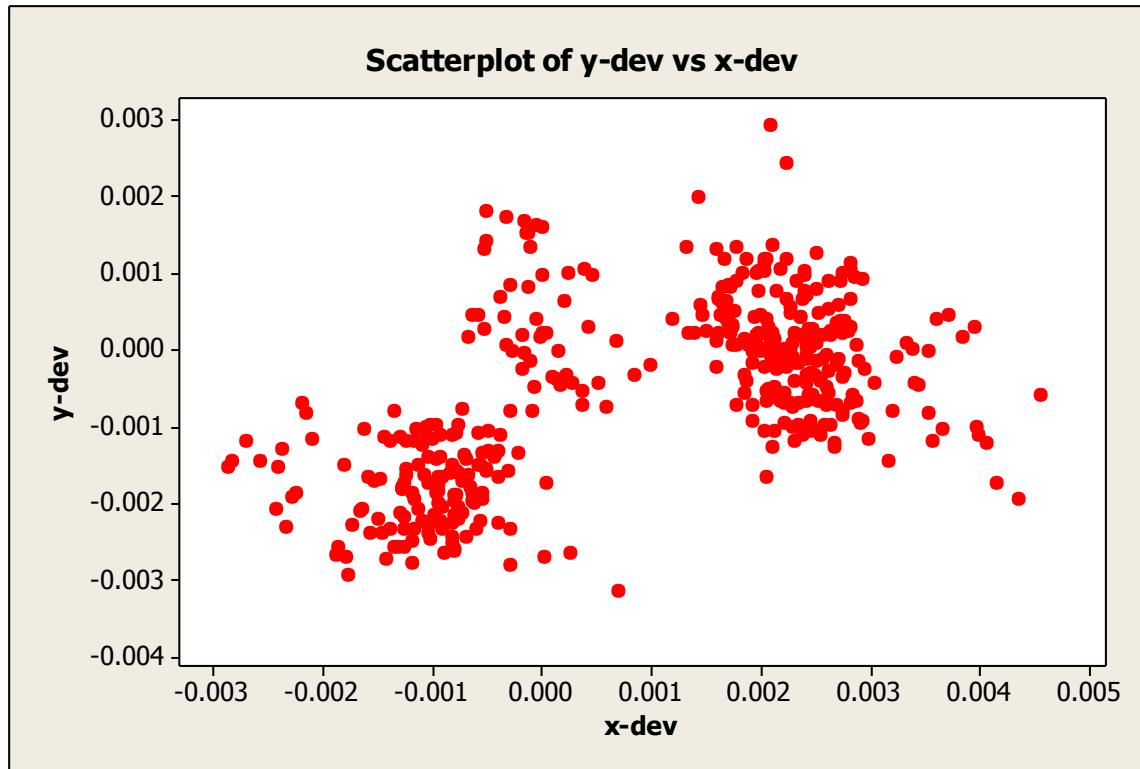
Moments

Mean	-0.000588
Std Dev	0.0011382
Std Err Mean	0.0000558
Upper 95% Mean	-0.000478
Lower 95% Mean	-0.000698
N	416

Moments

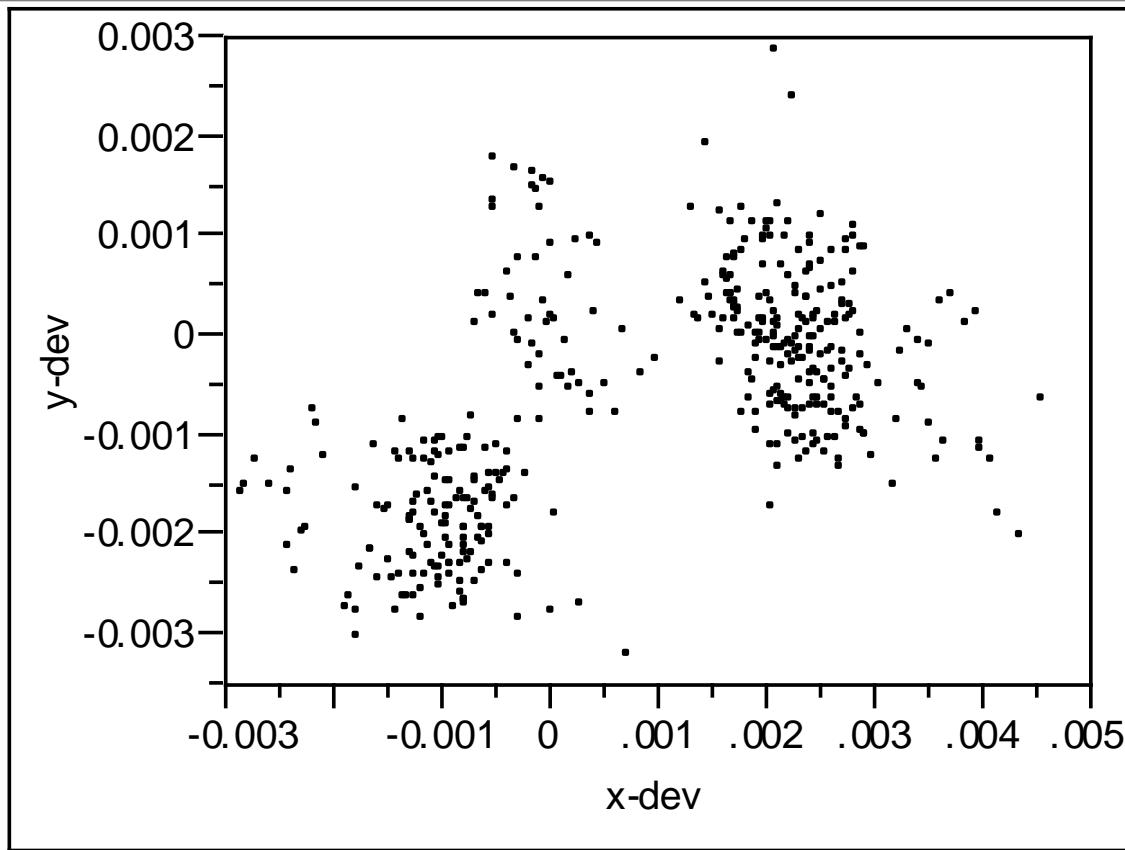
Mean	0.0162715
Std Dev	0.0269863
Std Err Mean	0.0013231
Upper 95% Mean	0.0188723
Lower 95% Mean	0.0136706
N	416

Scatter Plot of y-dev vs. x-dev

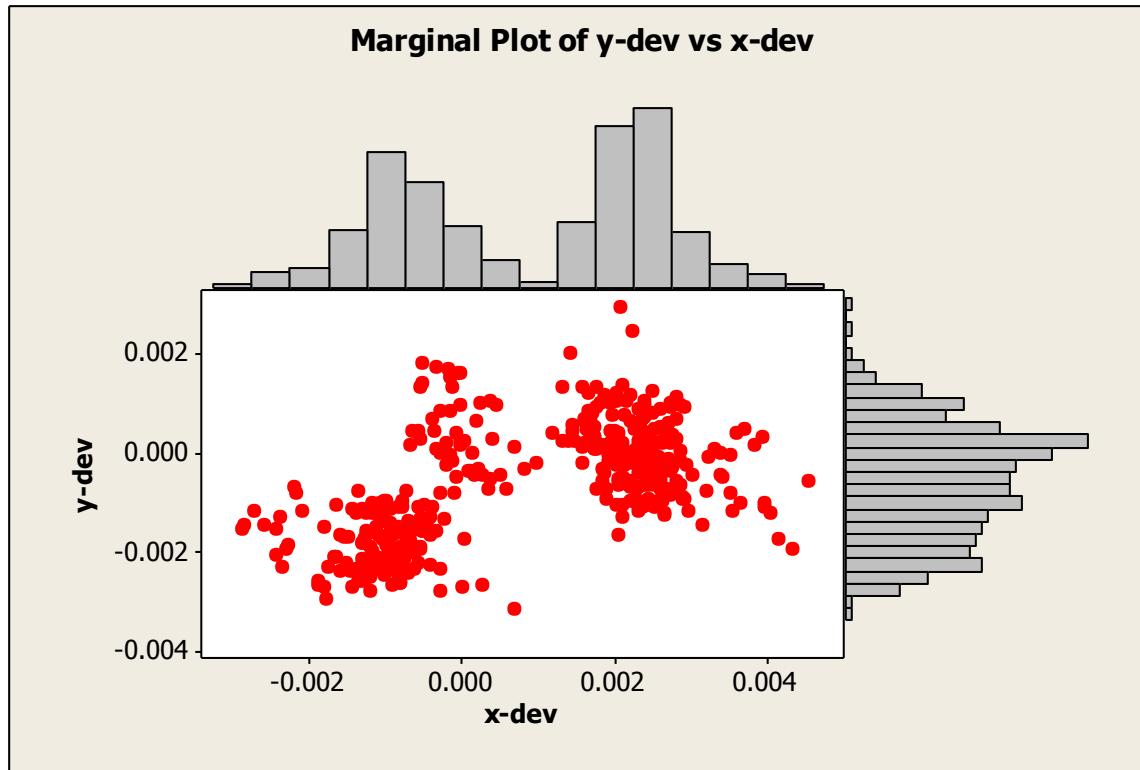


Scatter Plot of y-dev vs. x-dev

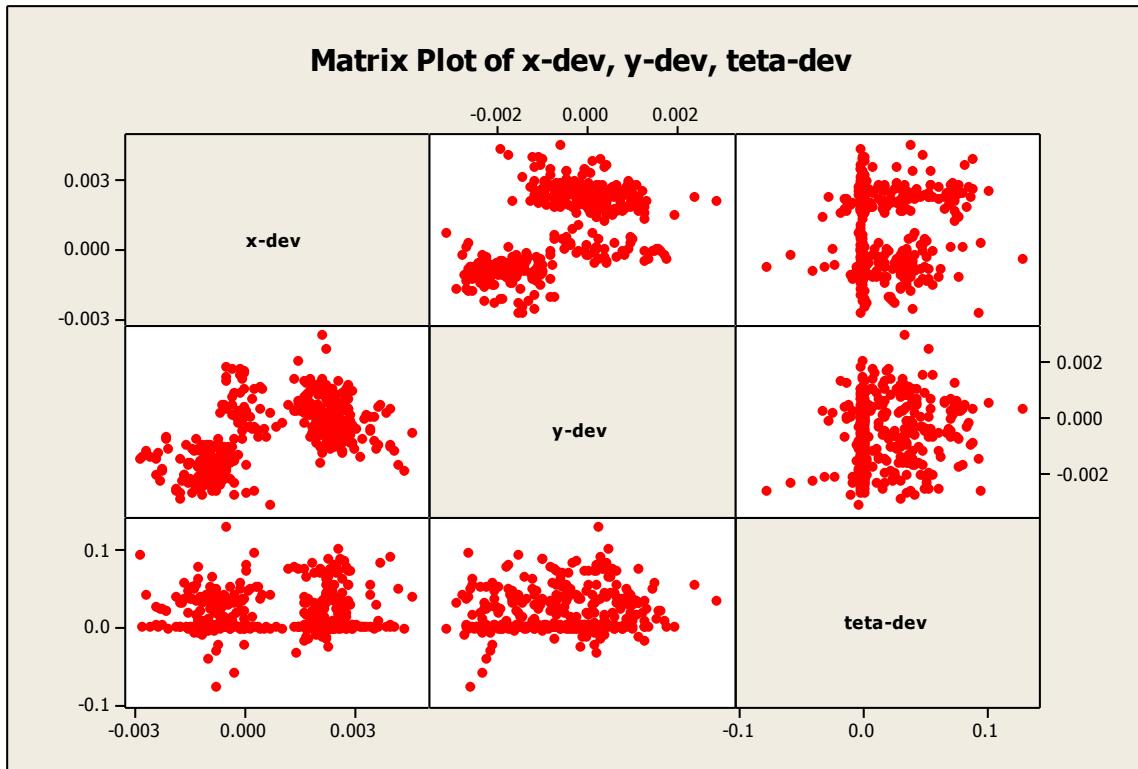
Bivariate Fit of y-dev By x-dev



Scatter Plot of y-dev vs. x-dev



Matrix Plot



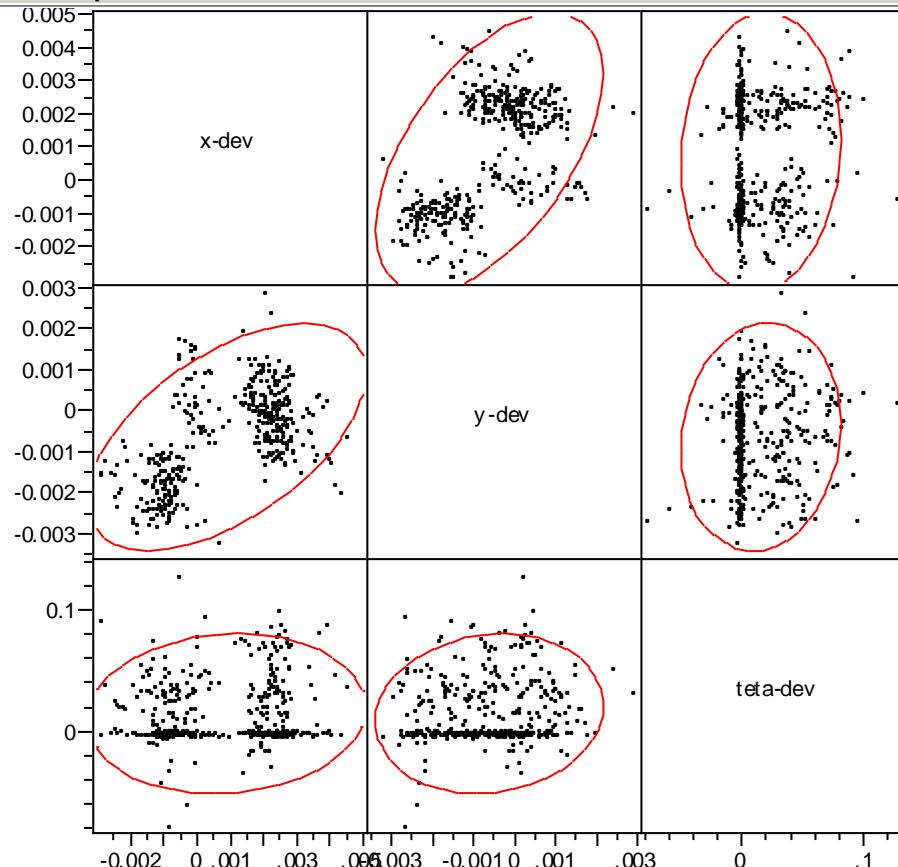
Matrix Plot

Multivariate

Correlations

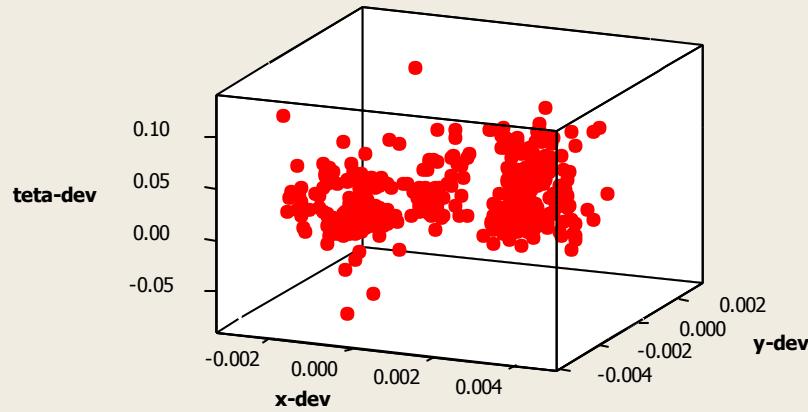
	x-dev	y-dev	teta-dev
x-dev	1.0000	0.5583	0.0785
y-dev	0.5583	1.0000	0.1088
teta-dev	0.0785	0.1088	1.0000

Scatterplot Matrix

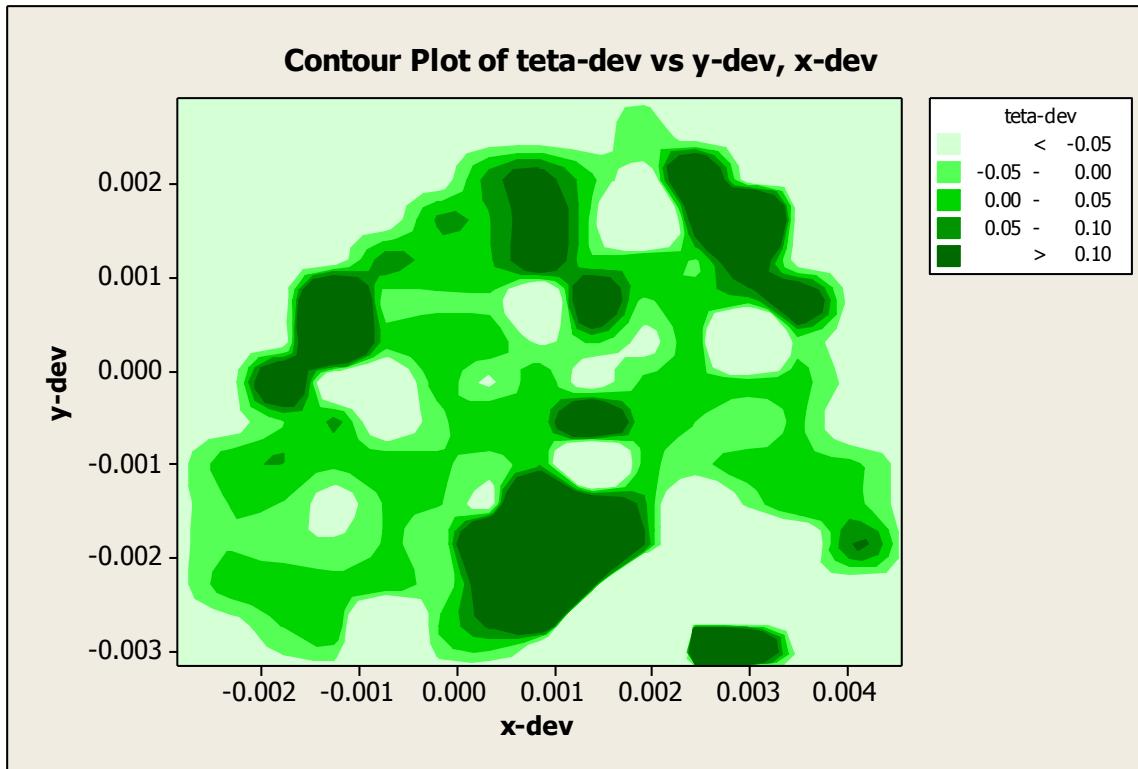


3D Scatter Plot

3D Scatterplot of θ -dev vs y -dev vs x -dev

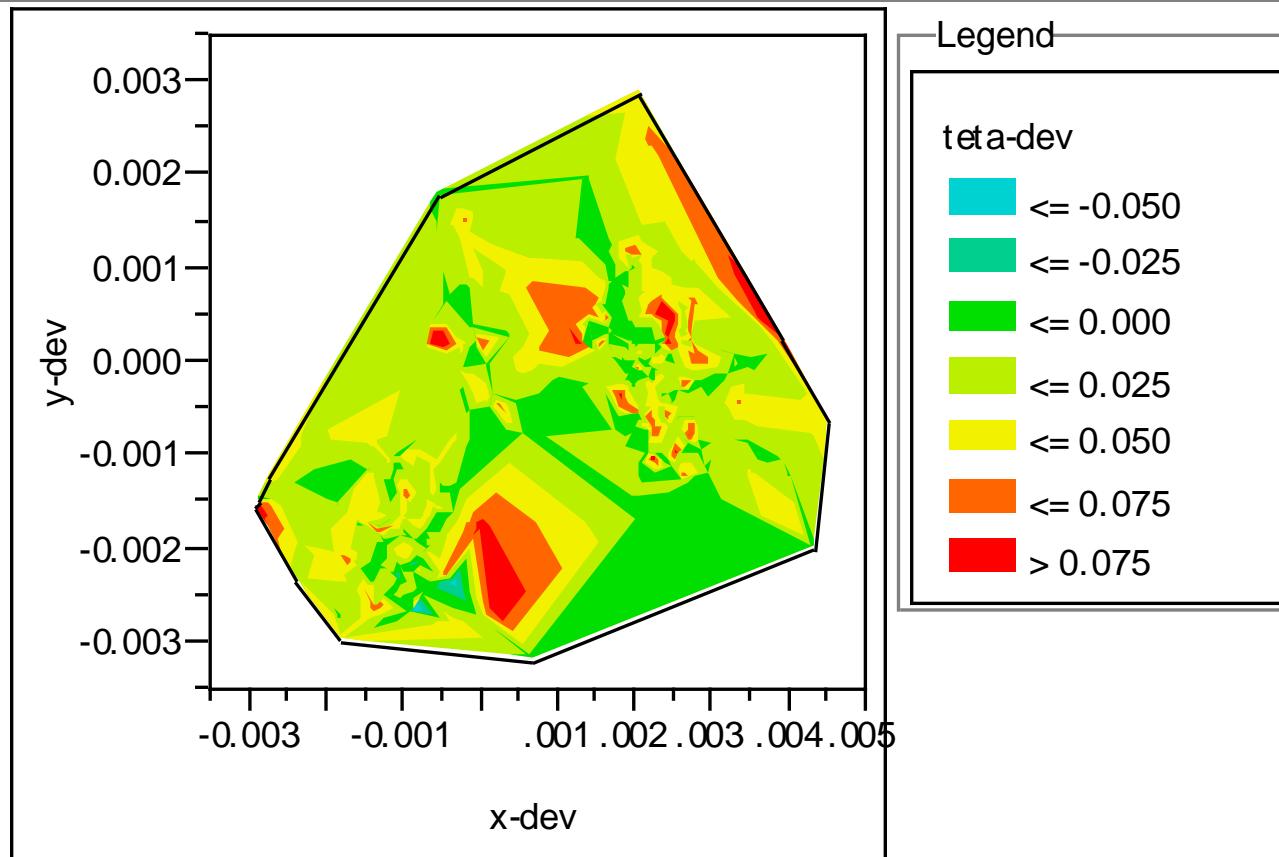


Contour Plots

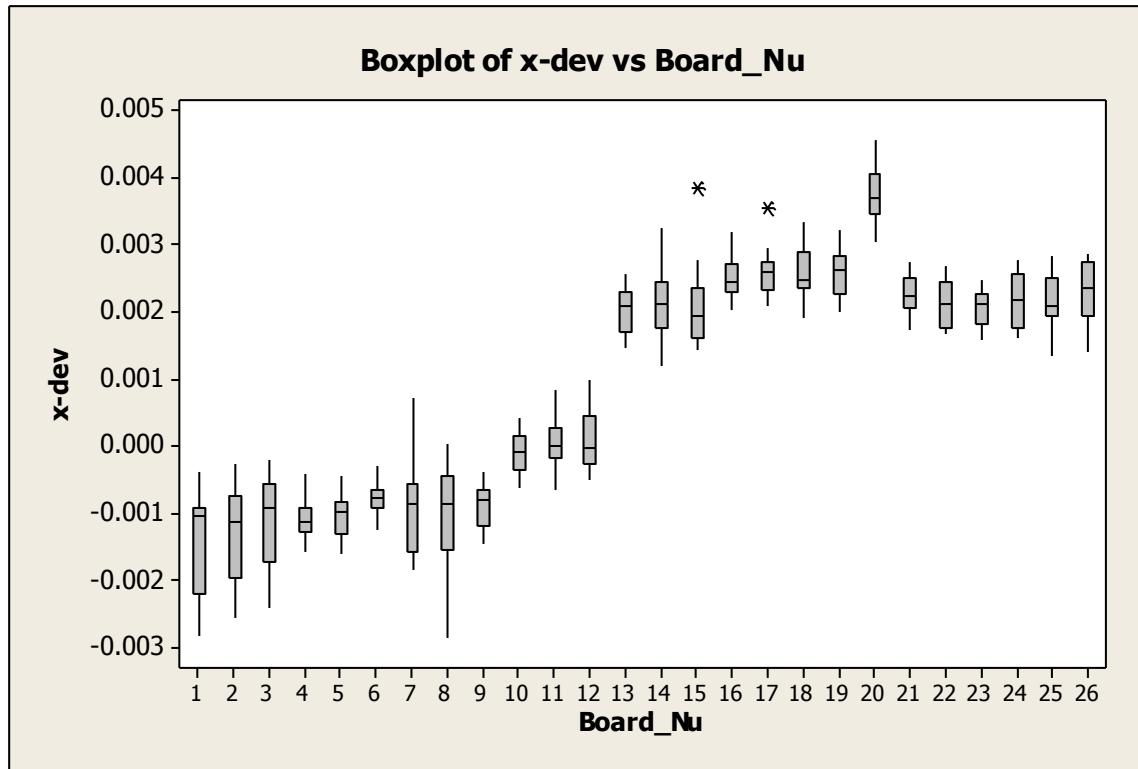


Contour Plots

Contour Plot

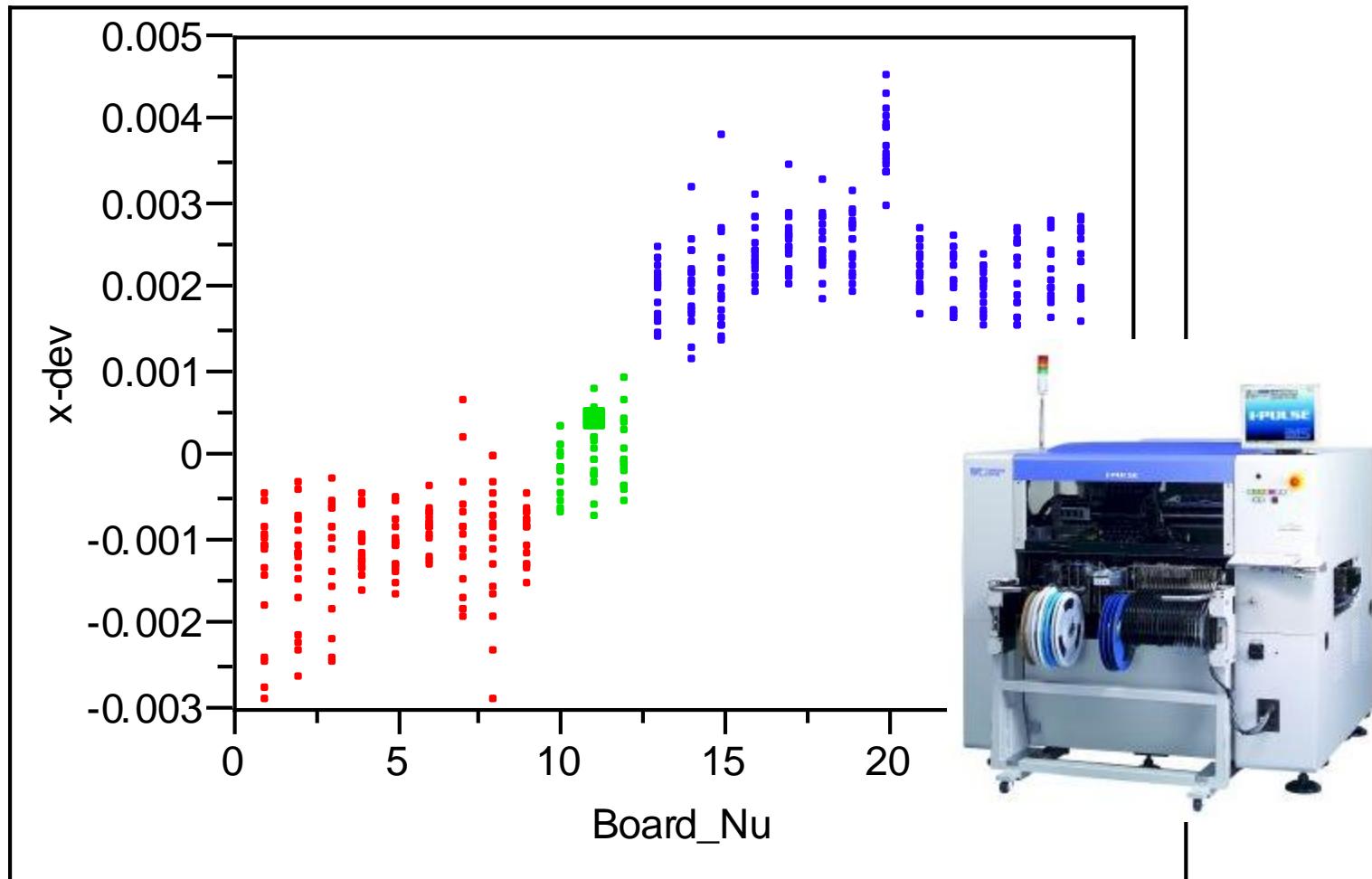


Boxplots of x-dev vs. board

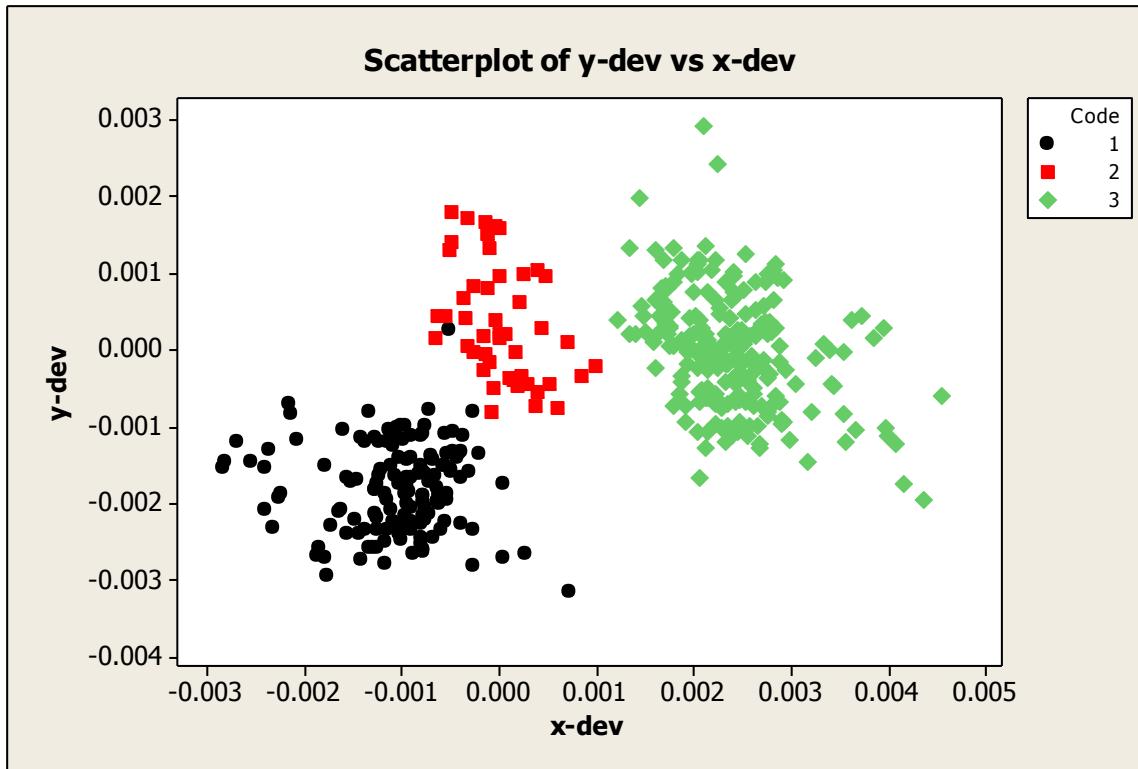


Boxplots of x-dev vs. board

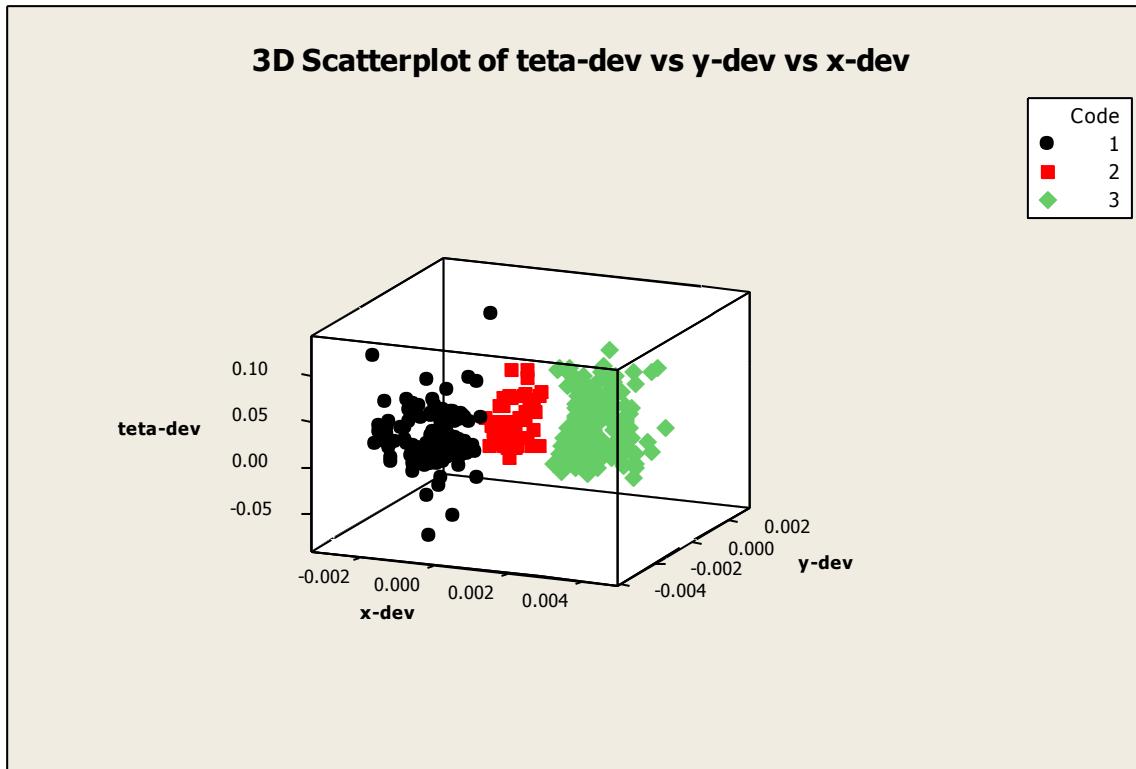
Bivariate Fit of x-dev By Board_Nu



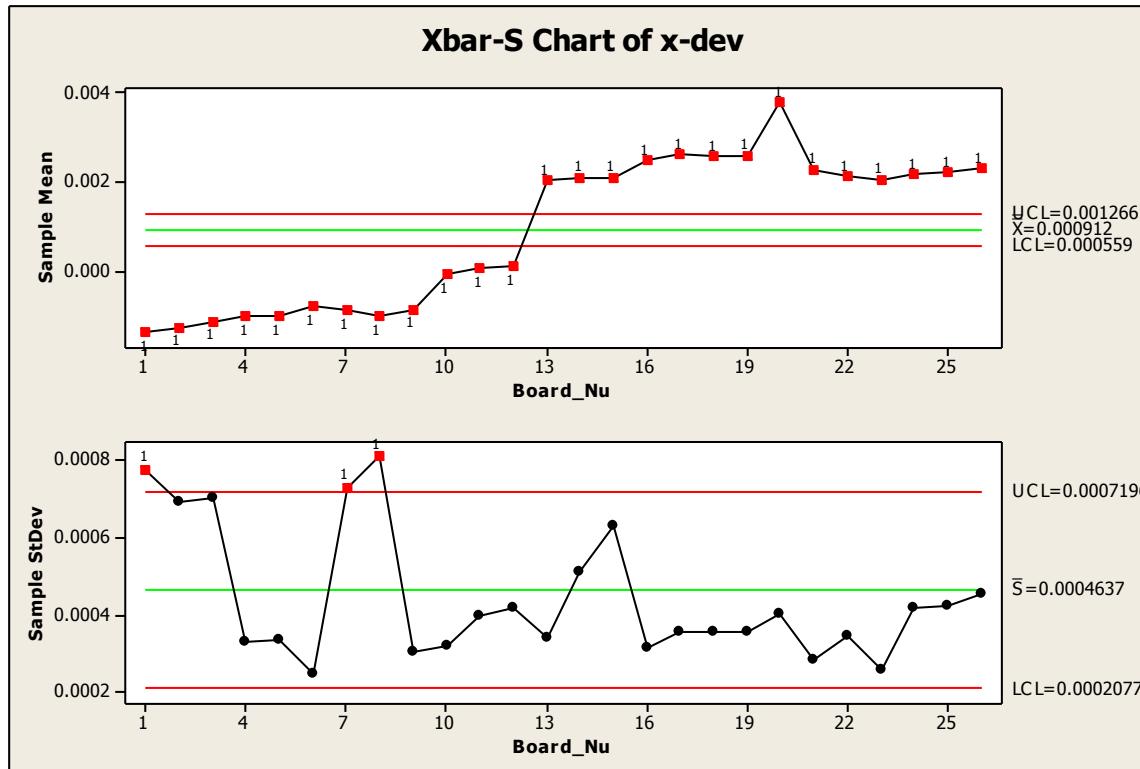
Coded Scatter Plot



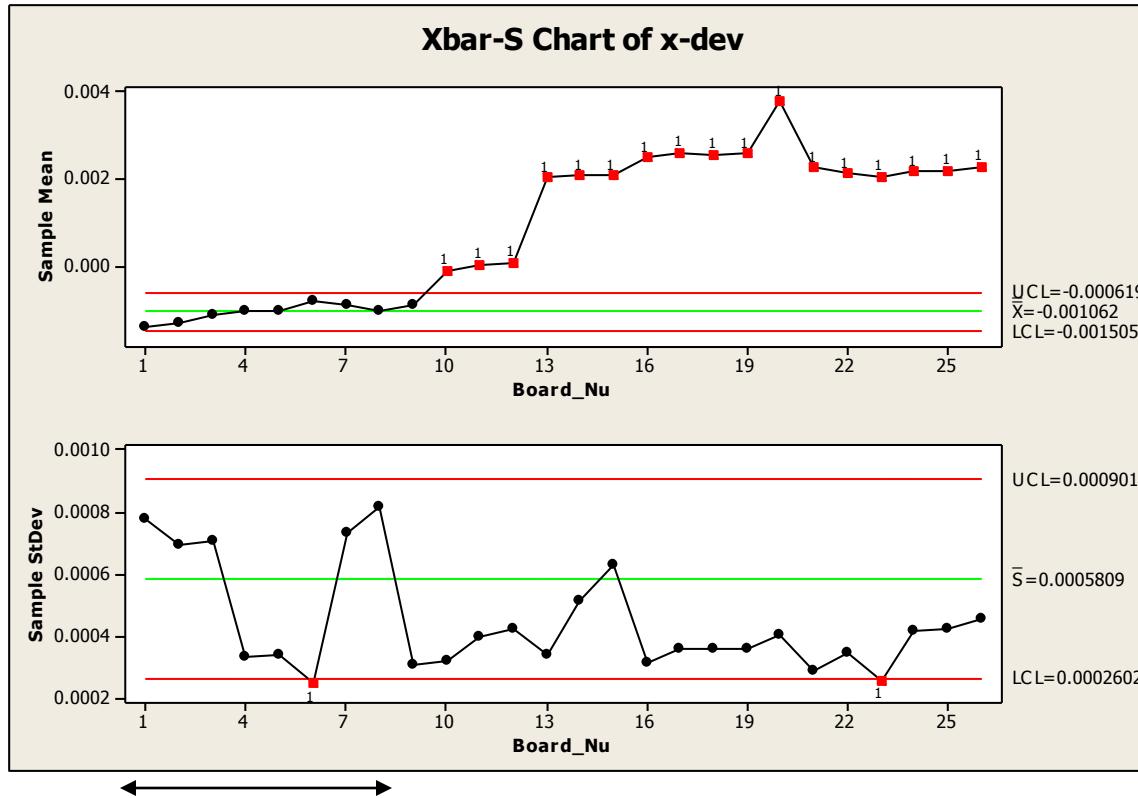
Coded 3D Plot



Control Chart for x-dev

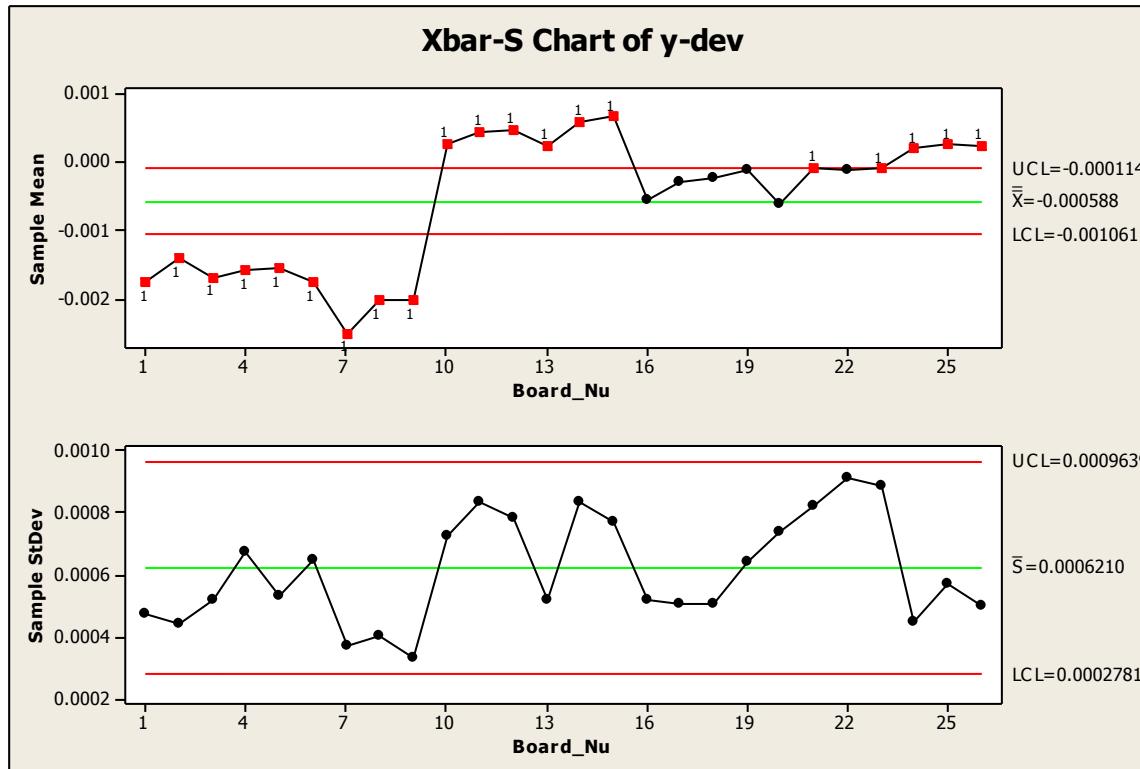


Control Chart for x-dev

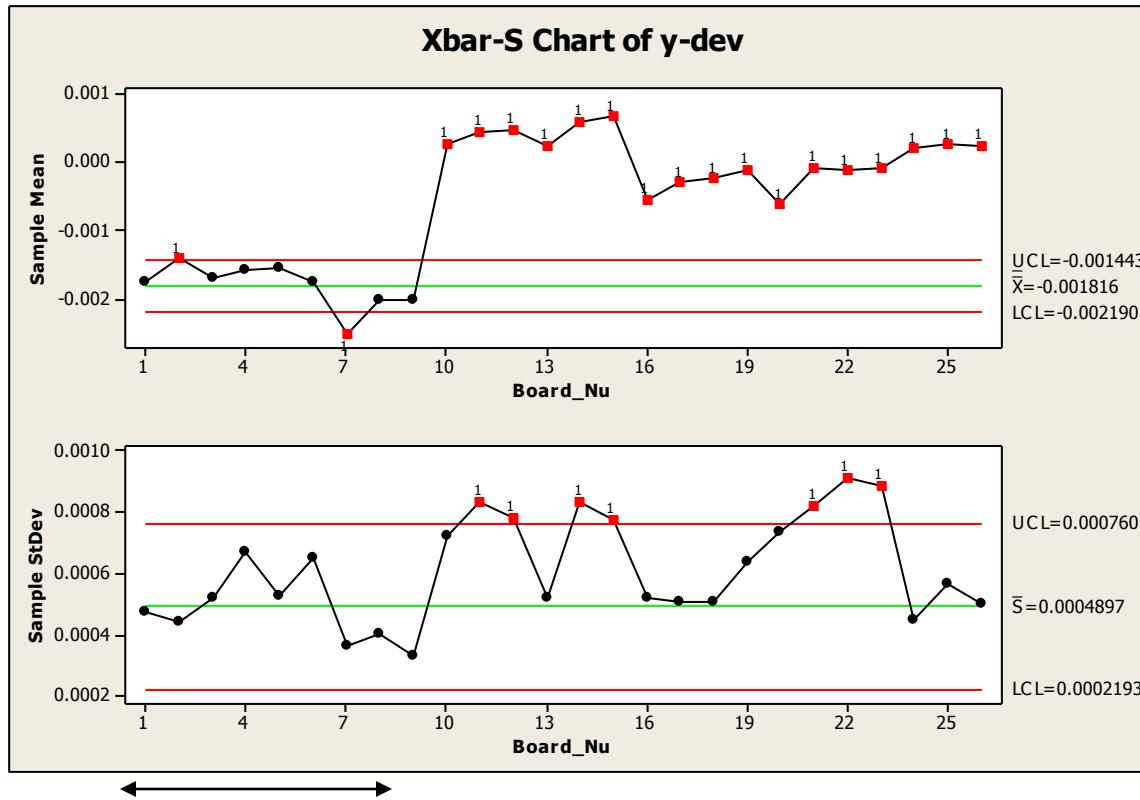


Control limits computed with group 1 only

Control Chart for y-dev

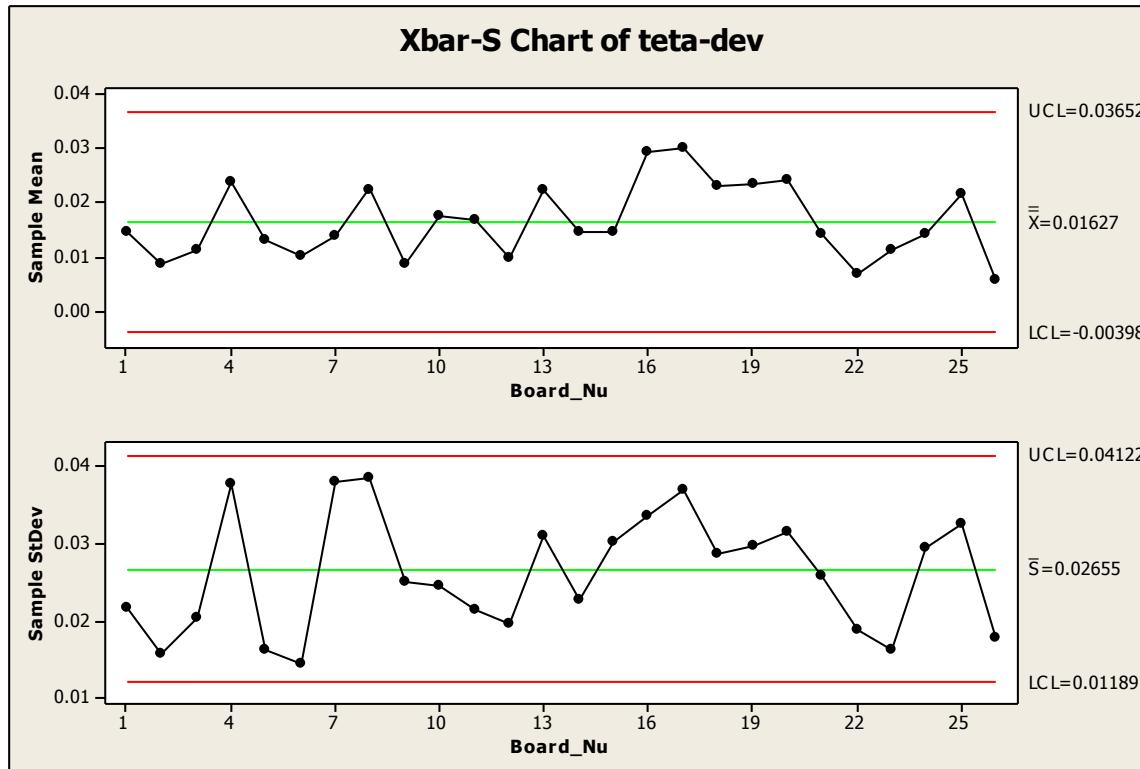


Control Chart for y-dev

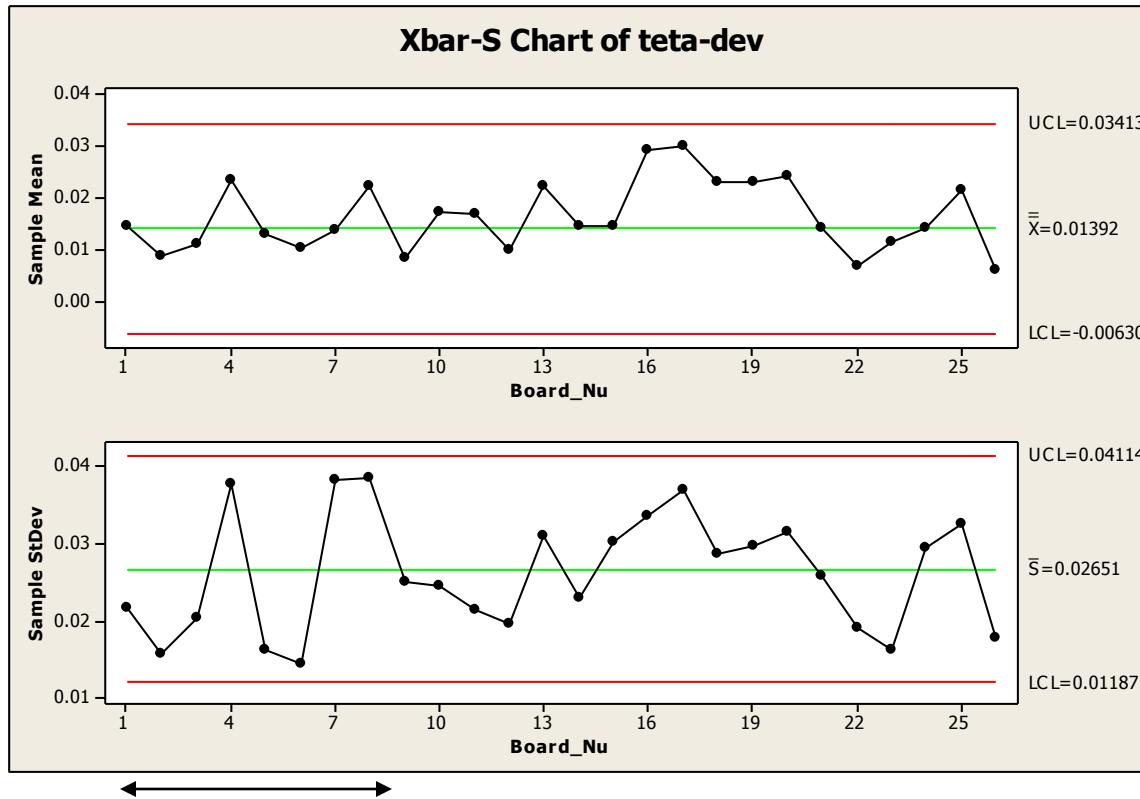


Control limits computed with group 1 only

Control Chart for theta-dev

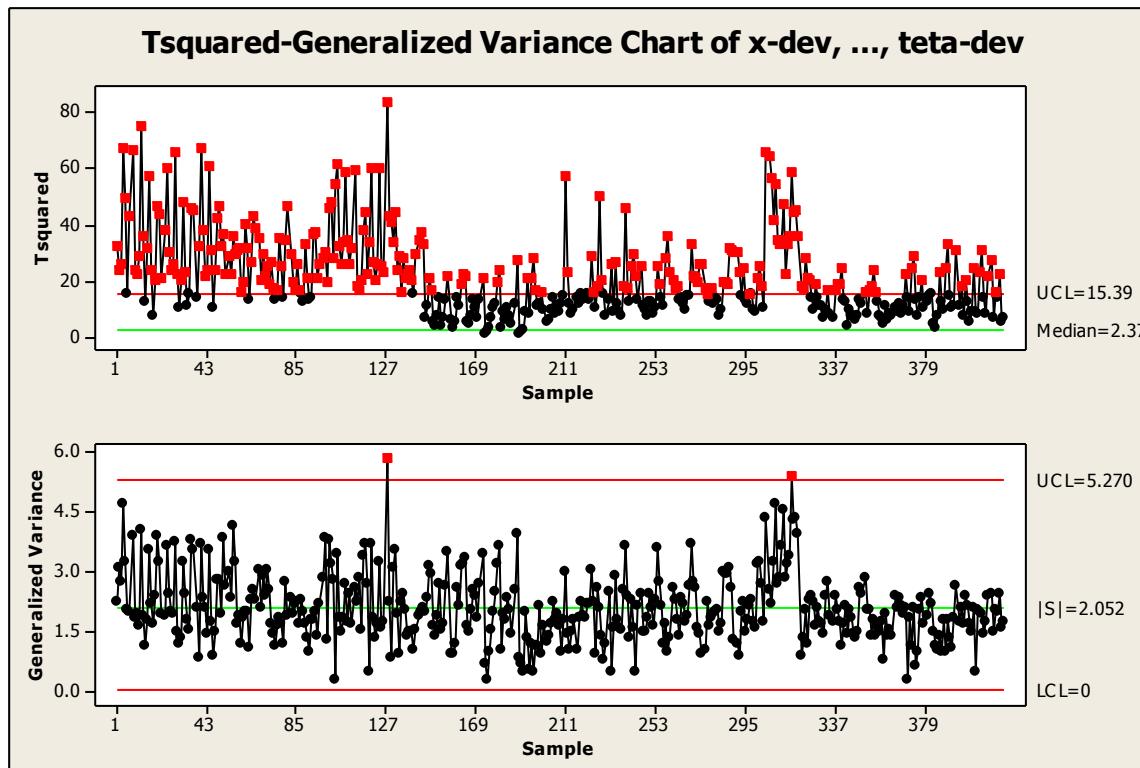


Control Chart for theta-dev

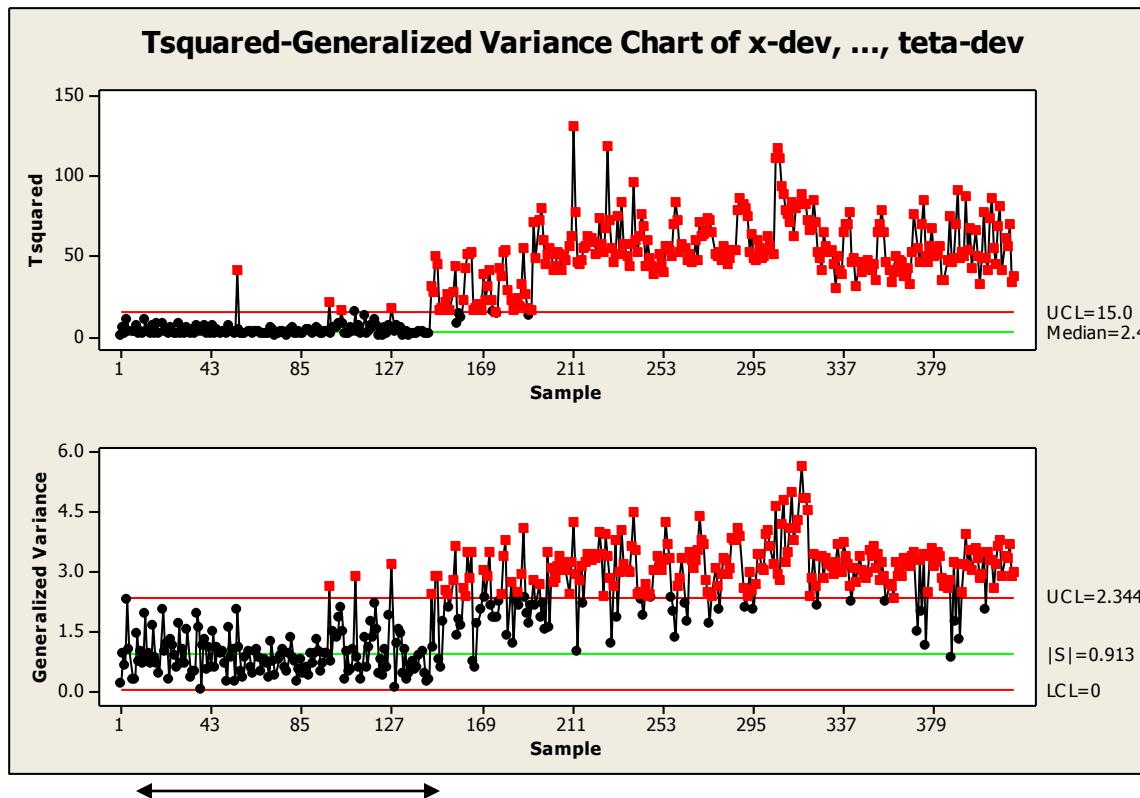


Control limits computed with group 1 only

T^2 Chart



T^2 Chart

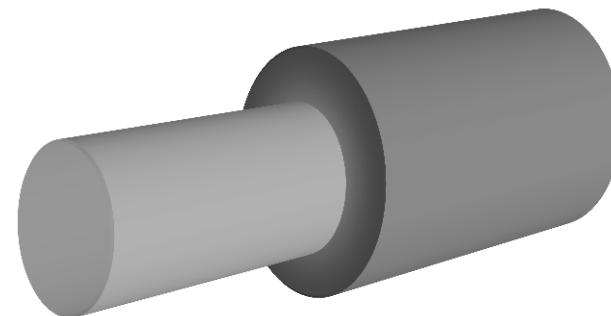


Control limits computed with group 1 only

The Aluminum Pin Data

6 variables:

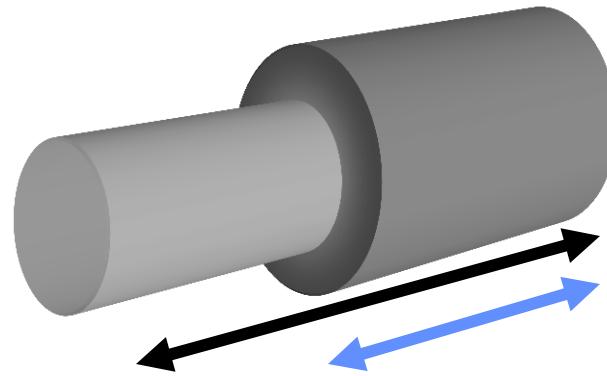
- 4 diameters
- 2 lengths



70 observations:

- 30 in phase I
- 40 in on-going control

Multivariate Control Charts*



Diameter 1	Diameter 2	Diameter 3	Diameter 4	Length 1	Length 2
9.99	9.97	9.96	14.97	49.89	60.02
9.96	9.96	9.95	14.94	49.84	60.02
9.97	9.96	9.95	14.95	49.85	60.00
10.00	9.99	9.99	14.99	49.89	60.06
10.00	9.99	9.99	14.99	49.91	60.09
9.99	9.99	9.98	14.99	49.91	60.08
10.00	9.99	9.99	14.98	49.91	60.08
10.00	9.99	9.99	14.99	49.89	60.09
9.96	9.95	9.95	14.95	50.00	60.15
9.99	9.98	9.98	14.99	49.86	60.06
10.00	9.99	9.98	14.99	49.94	60.08
10.00	9.99	9.99	14.99	49.92	60.05
9.97	9.96	9.96	14.96	49.90	60.02
9.97	9.96	9.96	14.96	49.91	60.02
9.97	9.97	9.96	14.97	49.90	60.01

Example of two dimensional individual observations

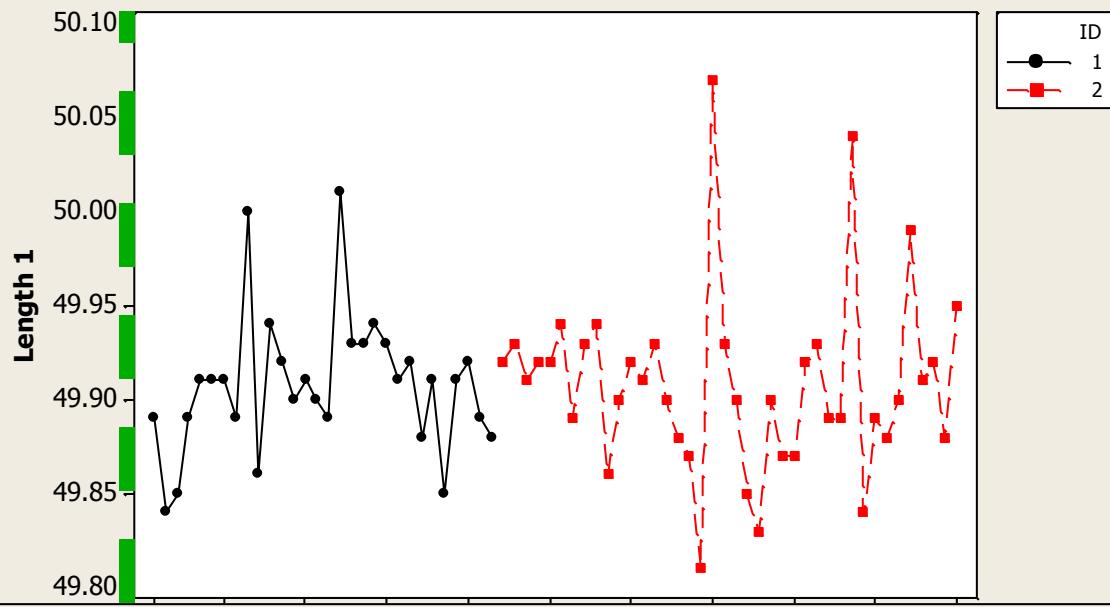
Diameter 11	Diameter 21	Diameter 31	Diameter 4	Length 1	Length 2	ID
9.99	9.97	9.96	14.97	49.89	60.02	1
9.96	9.96	9.95	14.94	49.84	60.02	1
9.97	9.96	9.95	14.95	49.85	60.00	1
10.00	9.99	9.99	14.99	49.89	60.06	1
10.00	9.99	9.99	14.99	49.91	60.09	1
9.99	9.99	9.98	14.99	49.91	60.08	1
10.00	9.99	9.99	14.98	49.91	60.08	1
10.00	9.99	9.99	14.99	49.89	60.09	1
9.96	9.95	9.95	14.95	50.00	60.15	1
9.99	9.98	9.98	14.99	49.86	60.06	1
10.00	9.99	9.98	14.99	49.94	60.08	1
10.00	9.99	9.99	14.99	49.92	60.05	1
9.97	9.96	9.96	14.96	49.90	60.02	1
9.97	9.96	9.96	14.96	49.91	60.02	1
9.97	9.97	9.96	14.97	49.90	60.01	1
9.97	9.97	9.96	14.97	49.89	60.04	1
9.98	9.97	9.96	14.96	50.01	60.13	1
9.98	9.97	9.97	14.96	49.93	60.06	1
9.98	9.98	9.97	14.98	49.93	60.02	1
9.98	9.97	9.97	14.97	49.94	60.06	1
9.98	9.97	9.97	14.97	49.93	60.06	1
9.98	9.97	9.97	14.97	49.91	60.02	1
9.98	9.97	9.96	14.98	49.92	60.06	1
10.00	9.99	9.98	14.98	49.88	60.00	1
9.99	9.99	9.99	14.98	49.91	60.04	1
10.00	9.99	9.99	14.99	49.85	60.01	1
10.00	10.00	9.99	14.99	49.91	60.05	1
10.00	9.99	9.99	15.00	49.92	60.04	1
10.00	9.99	9.99	14.99	49.89	60.01	1
10.00	10.00	9.99	14.99	49.88	60.00	1

30 observations

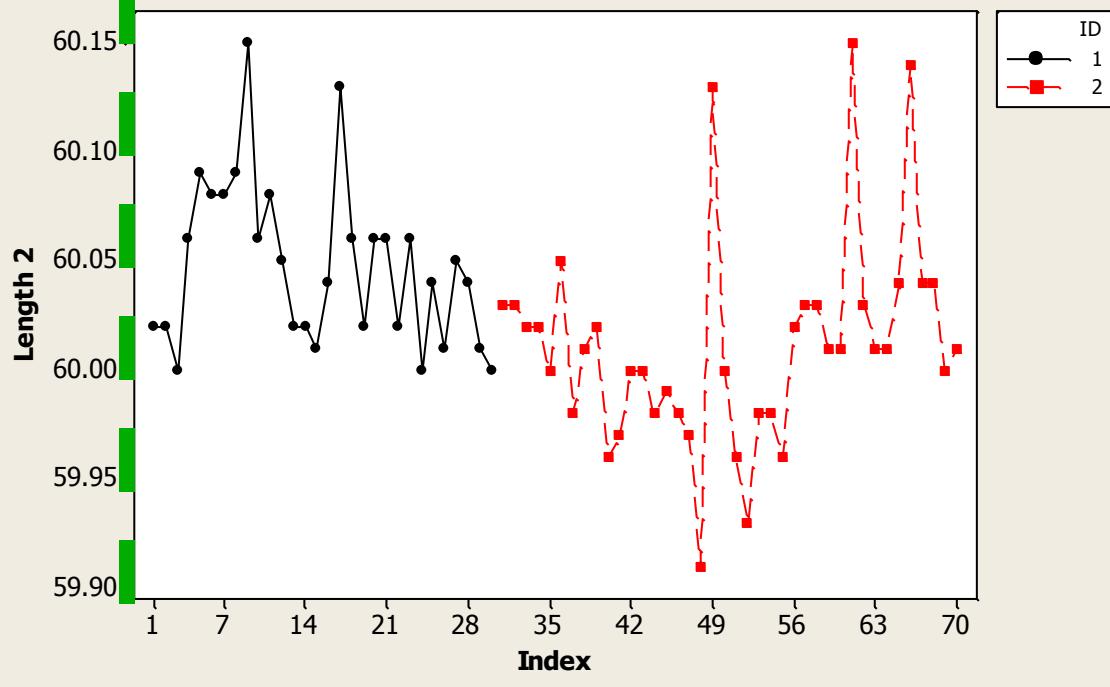
Diameter 11	Diameter 21	Diameter 31	Diameter 41	Length 1	Length 2	ID
10.00	9.99	9.99	14.99	49.92	60.03	2
10.00	9.99	9.99	15.00	49.93	60.03	2
10.00	10.00	9.99	14.99	49.91	60.02	2
10.00	9.99	9.99	14.99	49.92	60.02	2
10.00	9.99	9.99	14.99	49.92	60.00	2
10.00	10.00	9.99	15.00	49.94	60.05	2
10.00	9.99	9.99	15.00	49.89	59.98	2
10.00	10.00	9.99	14.99	49.93	60.01	2
10.00	10.00	9.99	14.99	49.94	60.02	2
10.00	10.00	9.99	15.00	49.86	59.96	2
10.00	9.99	9.99	14.99	49.90	59.97	2
10.00	10.00	10.00	14.99	49.92	60.00	2
10.00	10.00	9.99	14.98	49.91	60.00	2
10.00	10.00	10.00	15.00	49.93	59.98	2
10.00	9.99	9.98	14.98	49.90	59.99	2
9.99	9.99	9.99	14.99	49.88	59.98	2
10.01	10.01	10.01	15.01	49.87	59.97	2
10.00	10.00	9.99	14.99	49.81	59.91	2
10.01	10.00	10.00	15.01	50.07	60.13	2
10.01	10.00	10.00	15.00	49.93	60.00	2
10.00	10.00	10.00	14.99	49.90	59.96	2
10.01	10.01	10.01	15.00	49.85	59.93	2
10.00	9.99	9.99	15.00	49.83	59.98	2
10.01	10.01	10.00	14.99	49.90	59.98	2
10.01	10.01	10.00	15.00	49.87	59.96	2
10.00	9.99	9.99	15.00	49.87	60.02	2
9.99	9.99	9.99	14.98	49.92	60.03	2
9.99	9.98	9.98	14.99	49.93	60.03	2
9.99	9.99	9.98	14.99	49.89	60.01	2
10.00	10.00	9.99	14.99	49.89	60.01	2
9.99	9.99	9.99	15.00	50.04	60.15	2
10.00	10.00	10.00	14.99	49.84	60.03	2
10.00	10.00	9.99	14.99	49.89	60.01	2
10.00	9.99	9.99	15.00	49.88	60.01	2
10.00	10.00	9.99	14.99	49.90	60.04	2
9.90	9.89	9.91	14.88	49.99	60.14	2
10.00	9.99	9.99	15.00	49.91	60.04	2
9.99	9.99	9.99	14.98	49.92	60.04	2
10.01	10.01	10.00	15.00	49.88	60.00	2
10.00	9.99	9.99	14.99	49.95	60.01	2

40 observations
in on-going
control

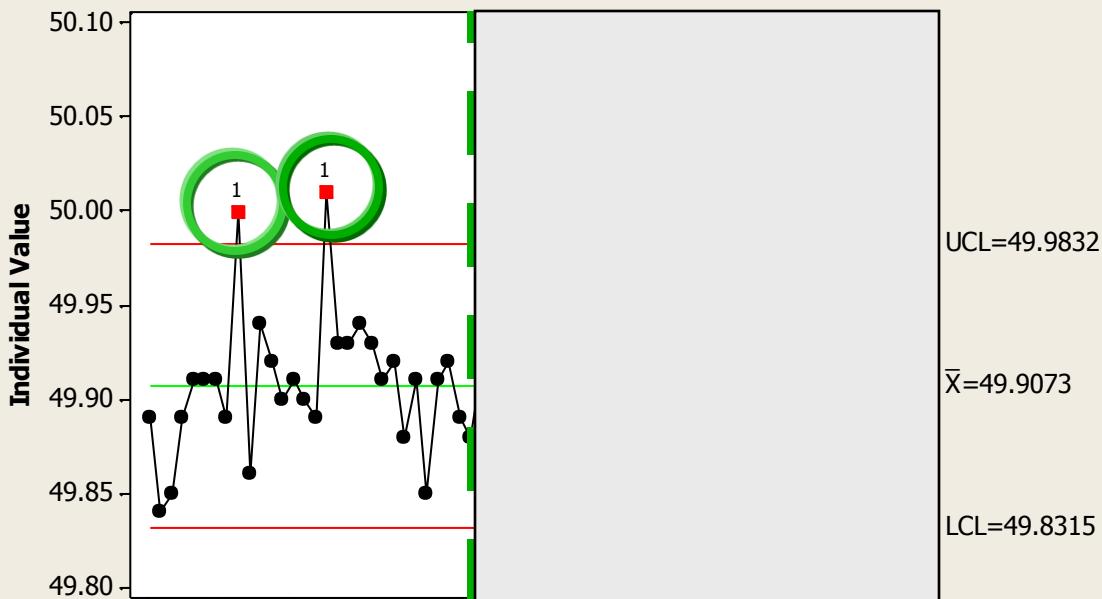
Time Series Plot of Length 1



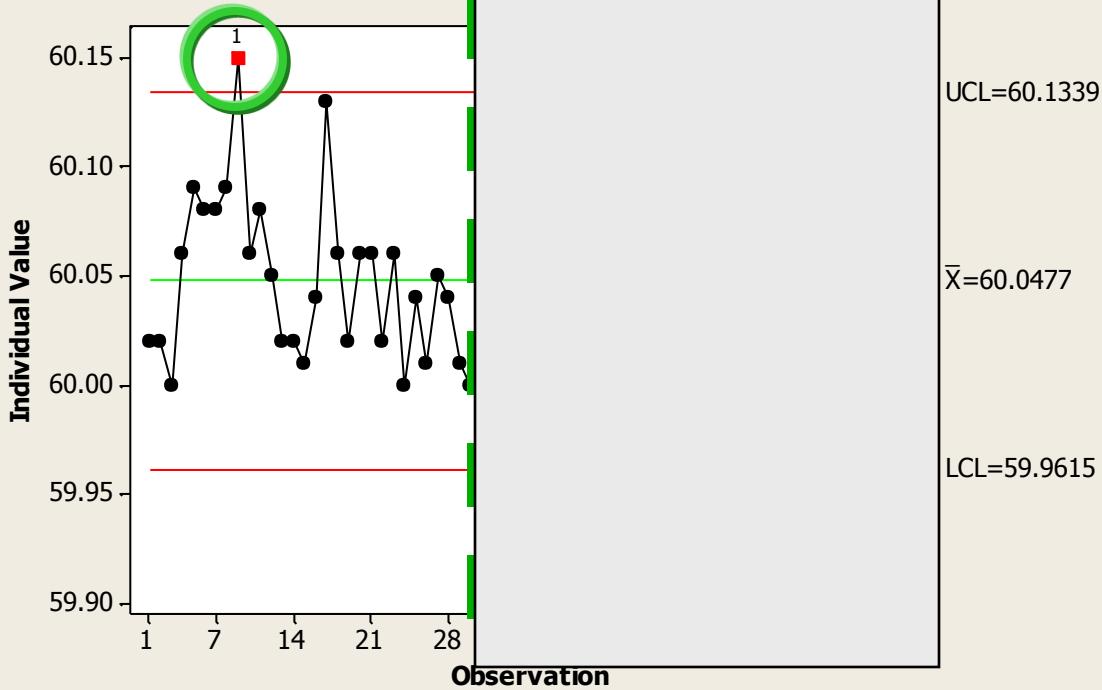
Time Series Plot of Length 2



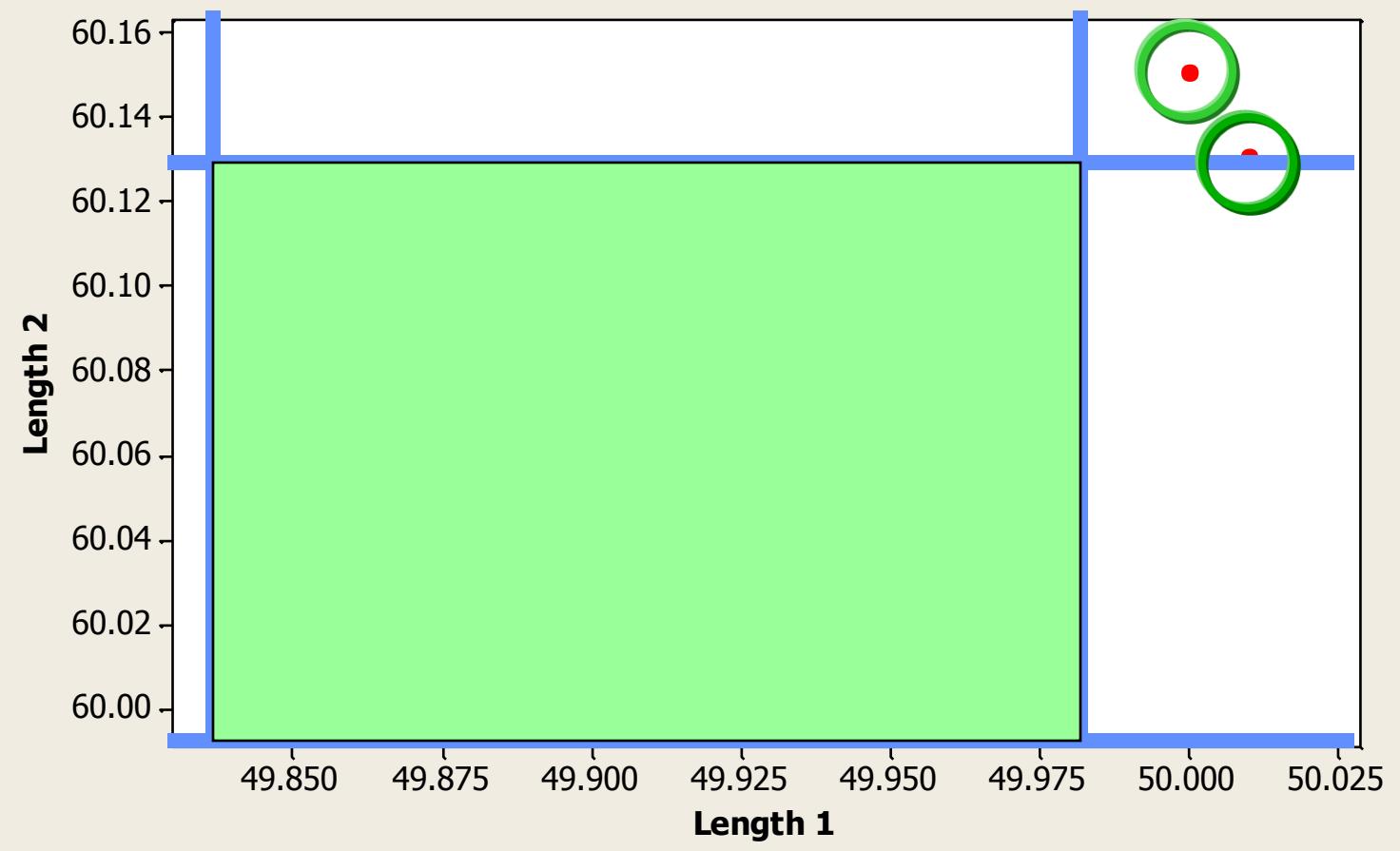
I Chart of Length 1



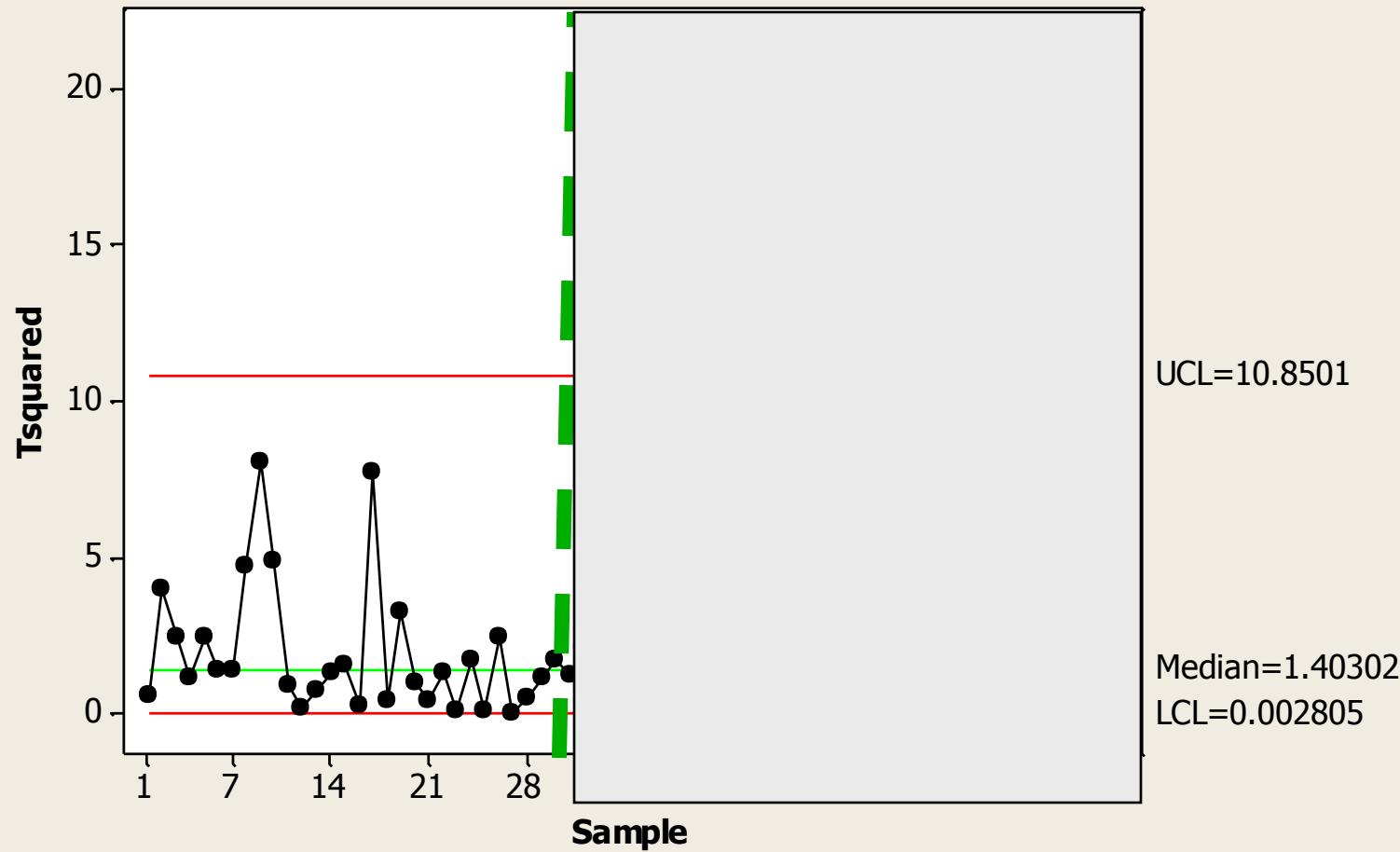
I Ch



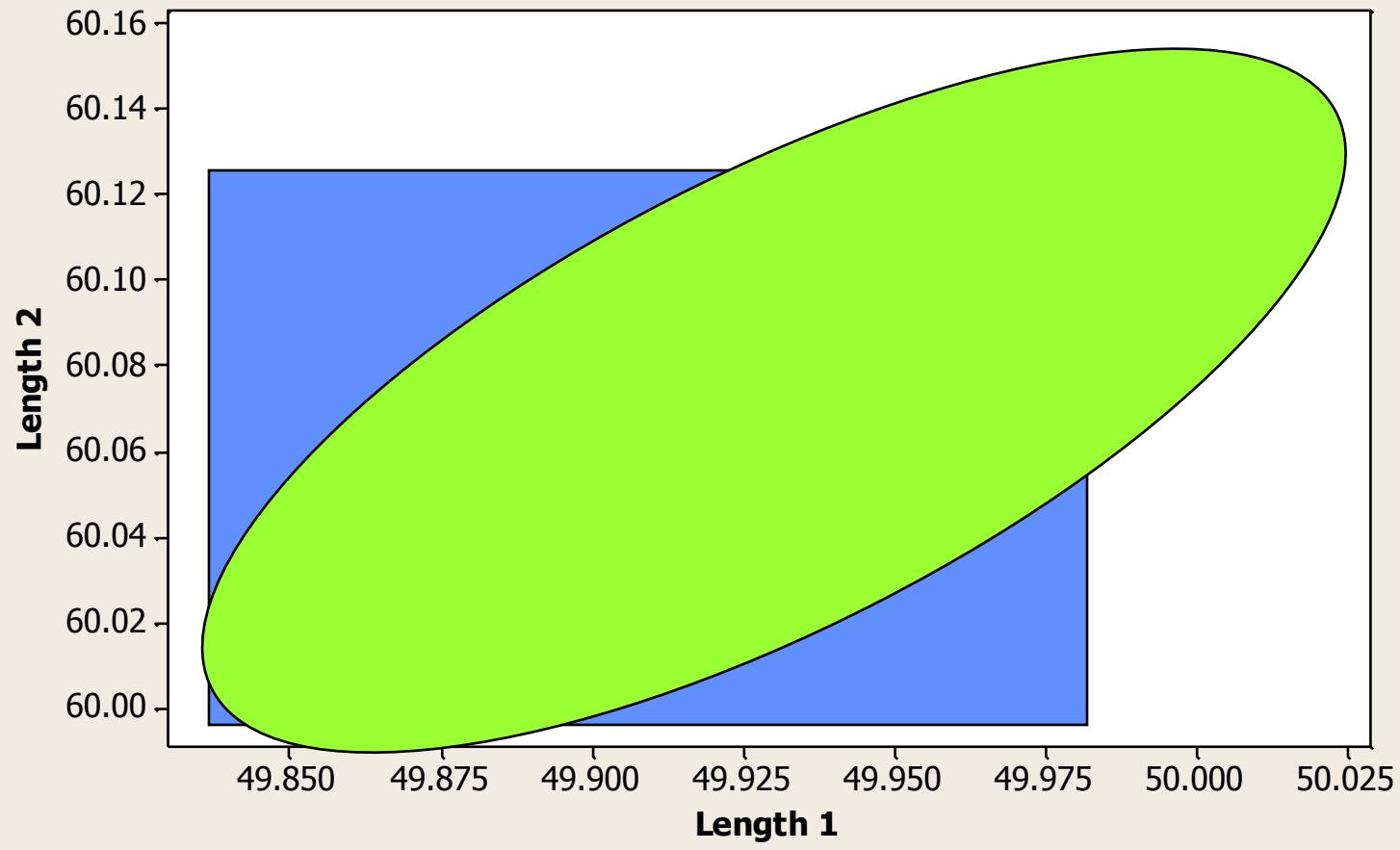
Scatterplot of Length 2 vs Length 1



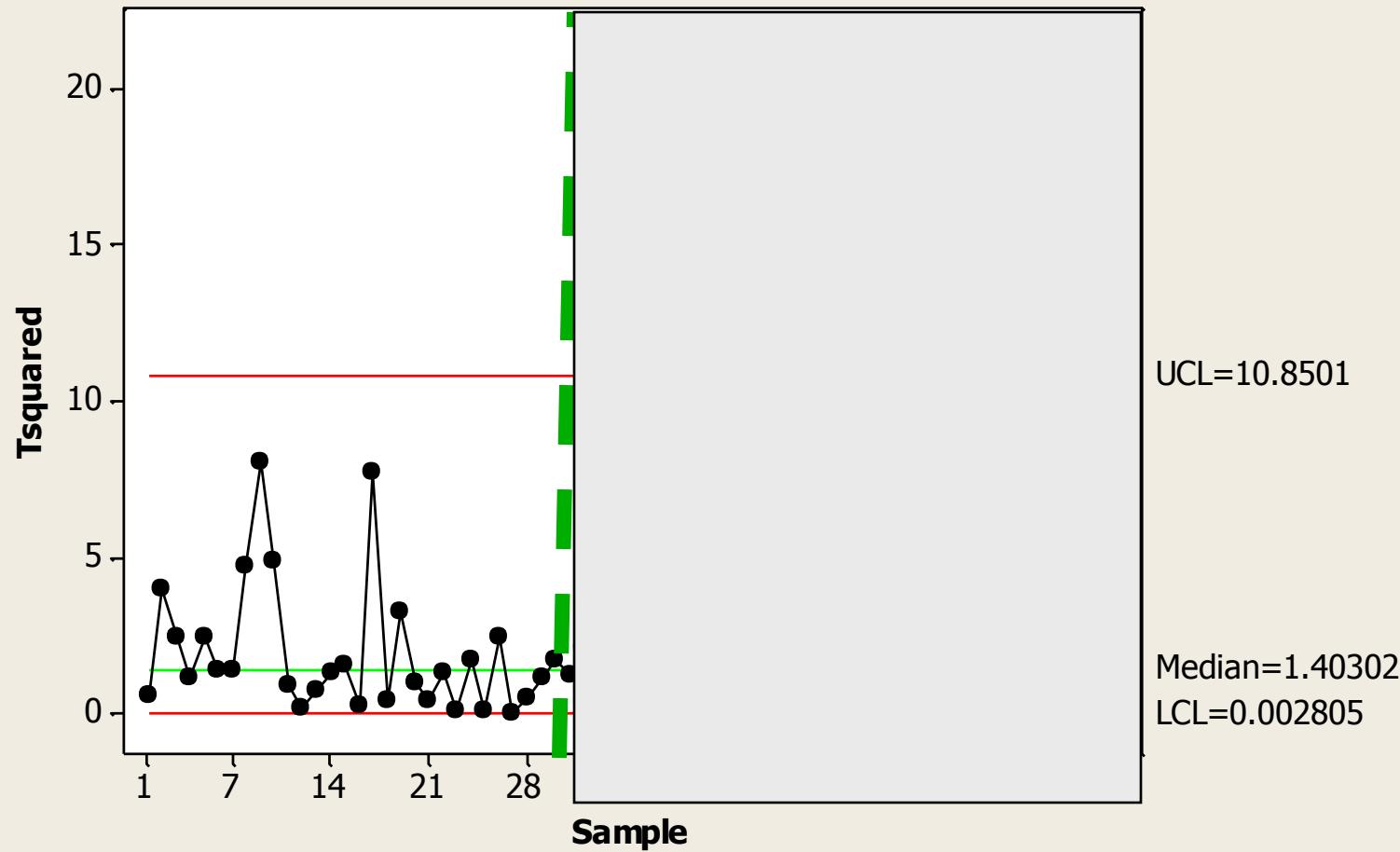
Tsquared Chart of Length 1, Length 2



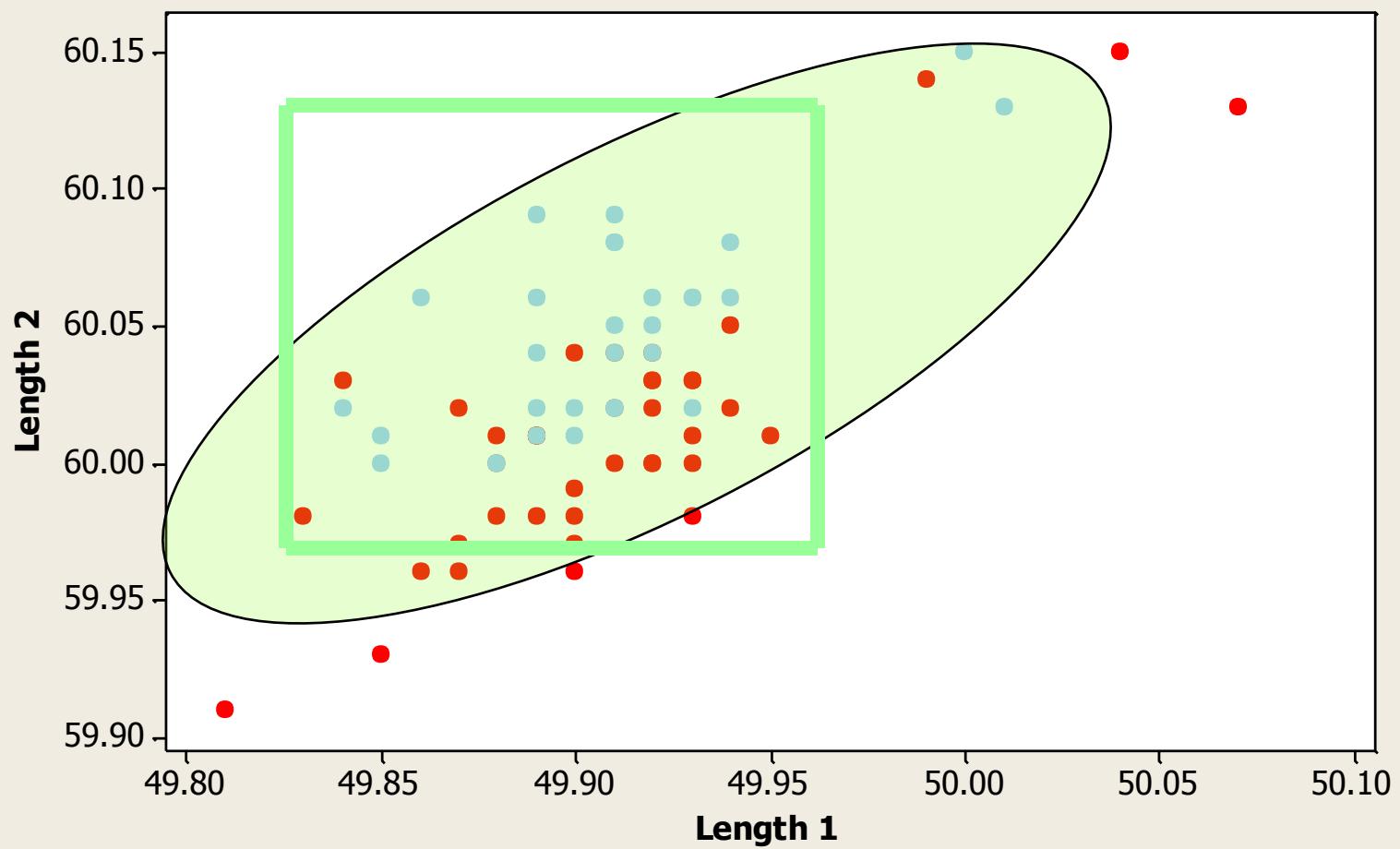
Scatterplot of Length 2 vs Length 1



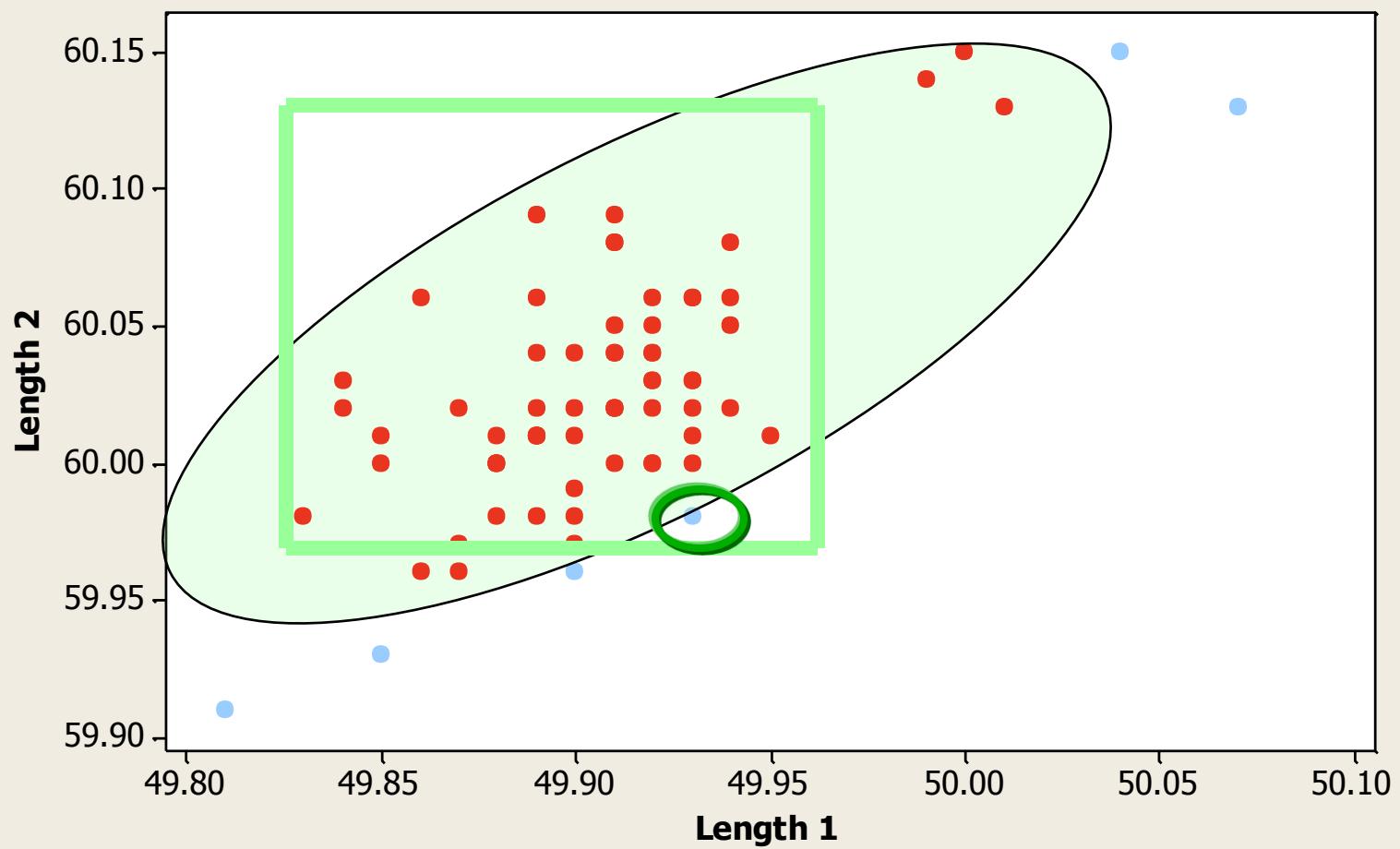
Tsquared Chart of Length 1, Length 2



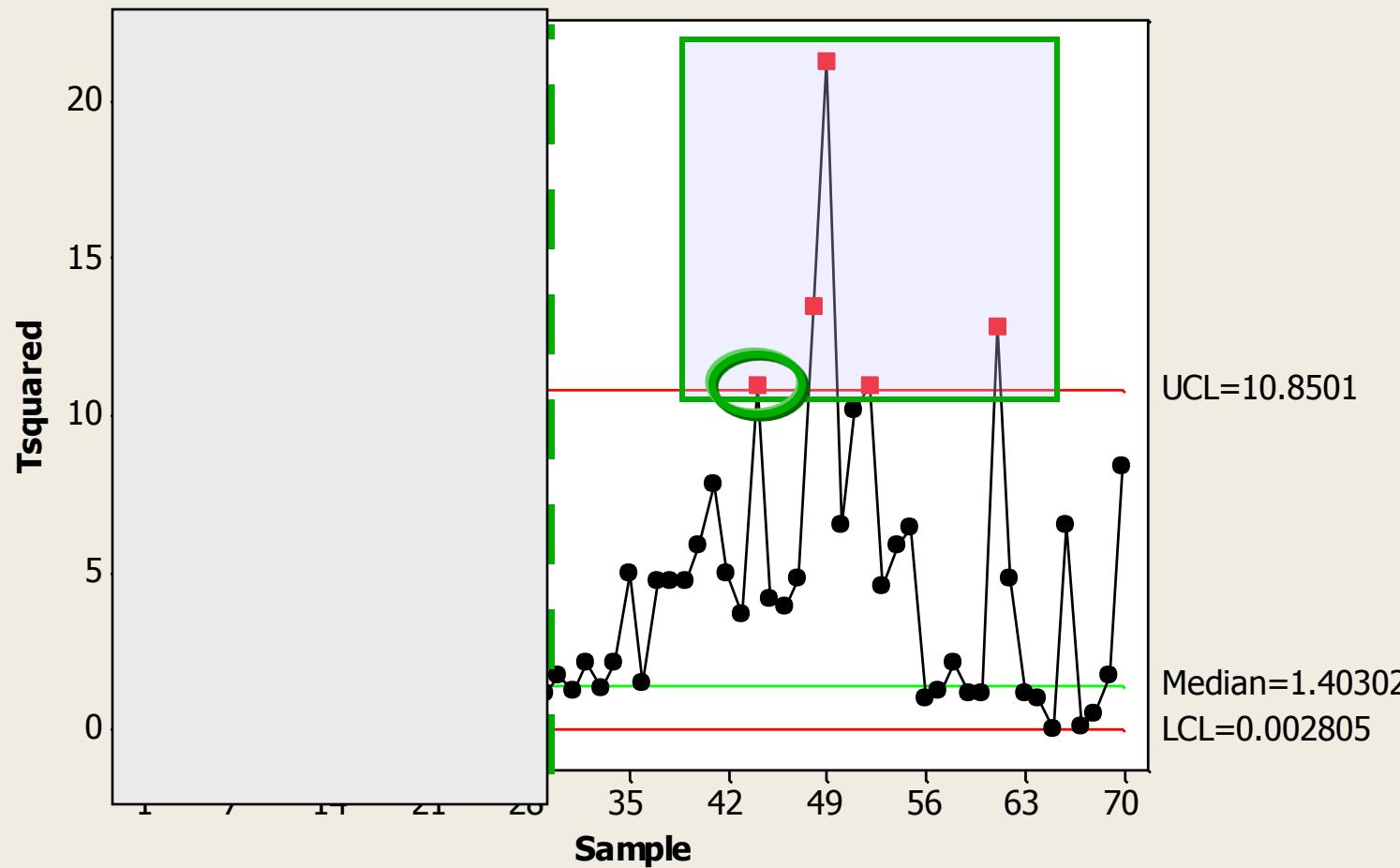
Scatterplot of Length 2 vs Length 1



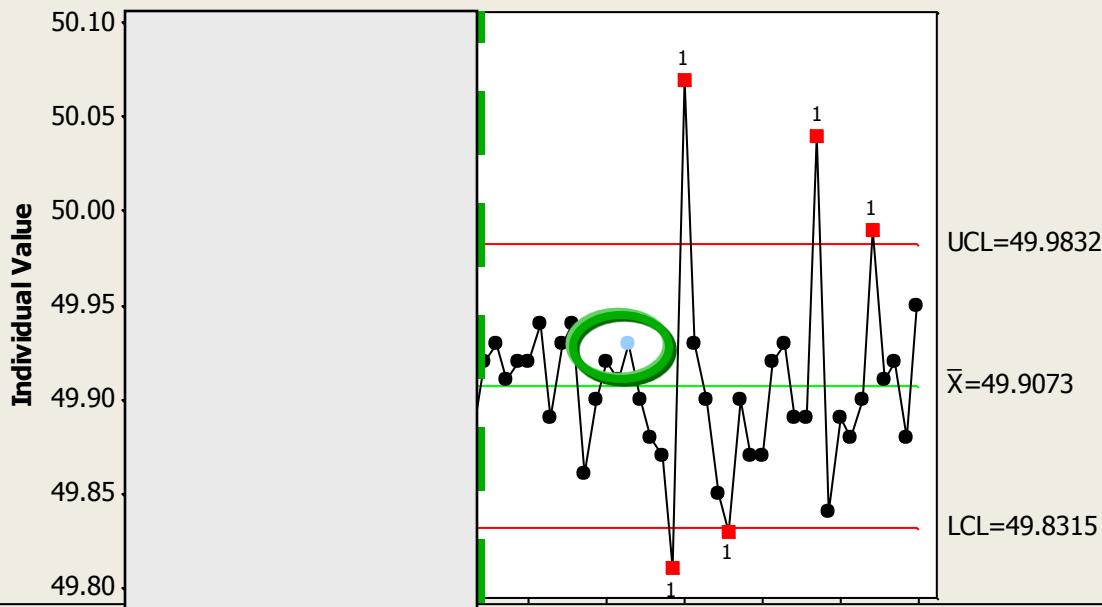
Scatterplot of Length 2 vs Length 1



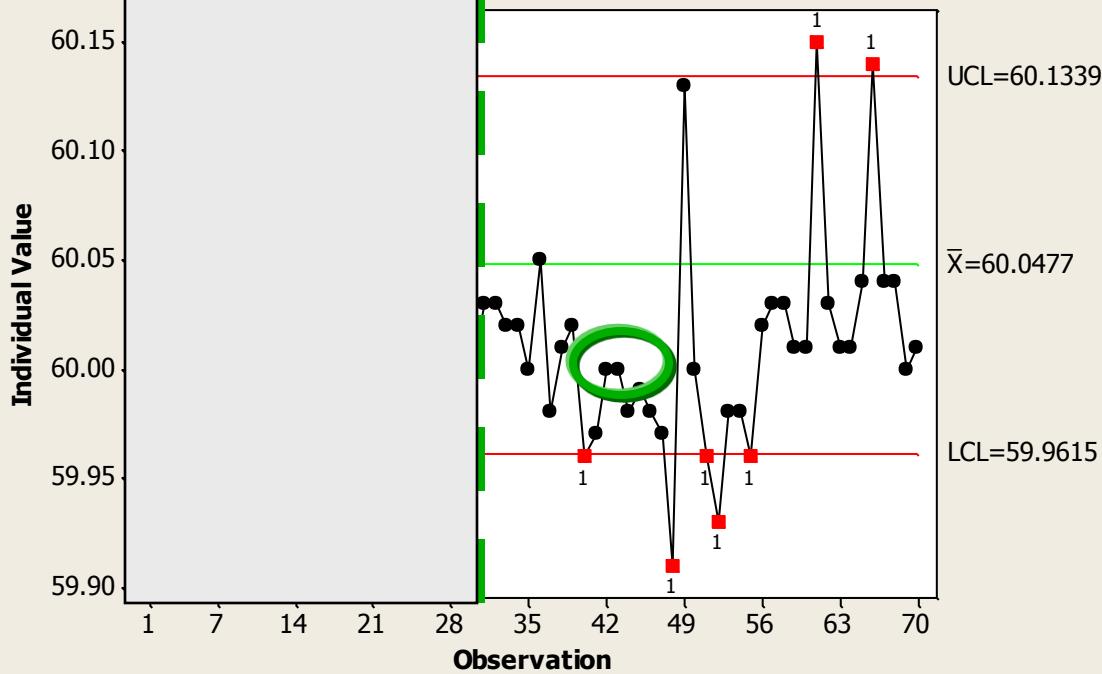
Tsquared Chart of Length 1, Length 2



I Chart of Length 1

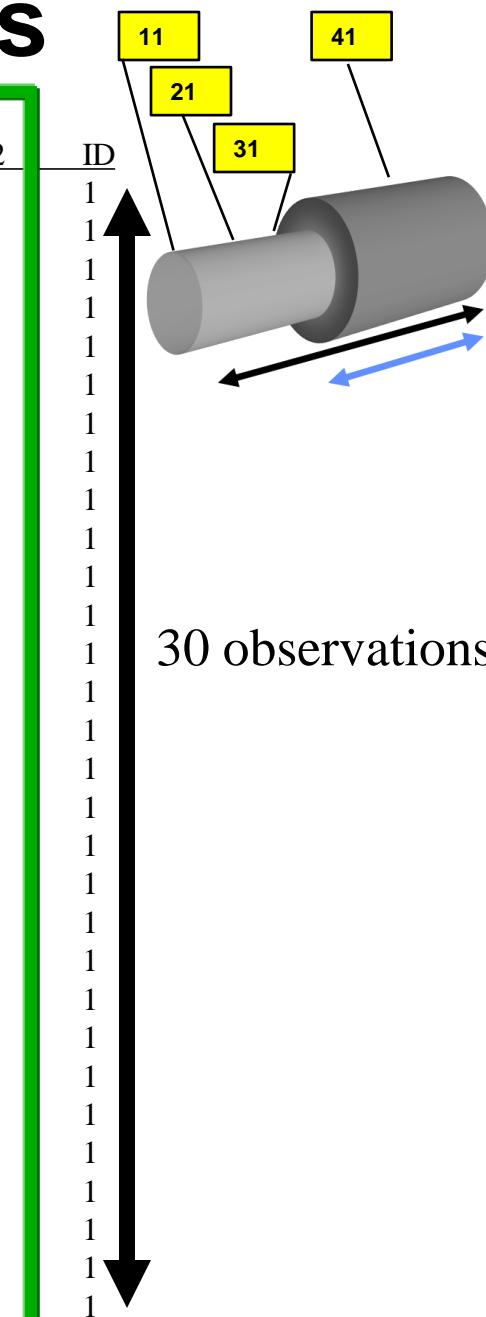


I Chart of Length 2

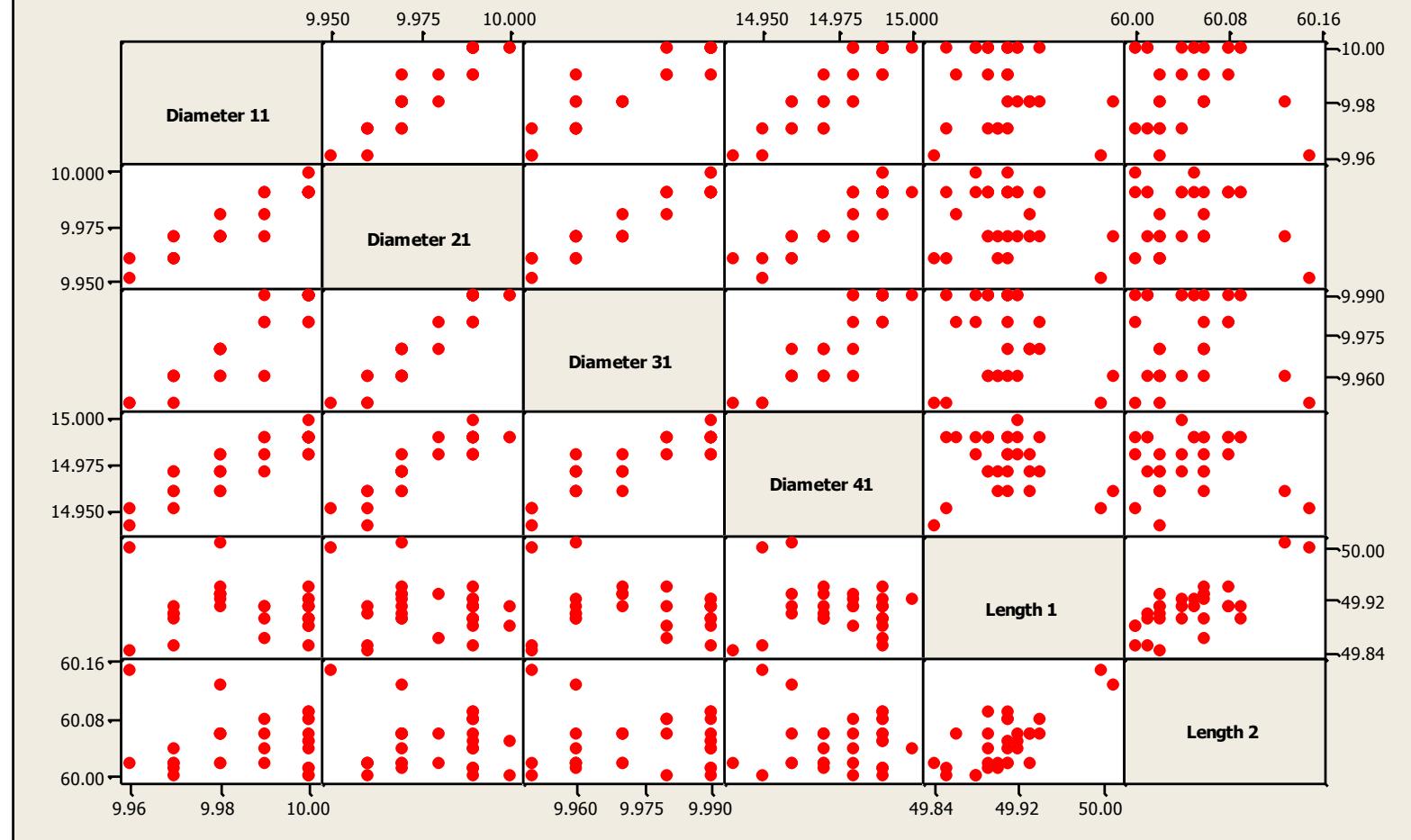


Now with six variables

Diameter 11	Diameter 21	Diameter 31	Diameter 41	Length 1	Length 2
9.99	9.97	9.96	14.97	49.89	60.02
9.96	9.96	9.95	14.94	49.84	60.02
9.97	9.96	9.95	14.95	49.85	60.00
10.00	9.99	9.99	14.99	49.89	60.06
10.00	9.99	9.99	14.99	49.91	60.09
9.99	9.99	9.98	14.99	49.91	60.08
10.00	9.99	9.99	14.98	49.91	60.08
10.00	9.99	9.99	14.99	49.89	60.09
9.96	9.95	9.95	14.95	50.00	60.15
9.99	9.98	9.98	14.99	49.86	60.06
10.00	9.99	9.98	14.99	49.94	60.08
10.00	9.99	9.99	14.99	49.92	60.05
9.97	9.96	9.96	14.96	49.90	60.02
9.97	9.96	9.96	14.96	49.91	60.02
9.97	9.97	9.96	14.97	49.90	60.01
9.97	9.97	9.96	14.97	49.89	60.04
9.98	9.97	9.96	14.96	50.01	60.13
9.98	9.97	9.97	14.96	49.93	60.06
9.98	9.98	9.97	14.98	49.93	60.02
9.98	9.97	9.97	14.97	49.94	60.06
9.98	9.97	9.97	14.97	49.93	60.06
9.98	9.97	9.97	14.97	49.91	60.02
9.98	9.97	9.96	14.98	49.92	60.06
10.00	9.99	9.98	14.98	49.88	60.00
9.99	9.99	9.99	14.98	49.91	60.04
10.00	9.99	9.99	14.99	49.85	60.01
10.00	10.00	9.99	14.99	49.91	60.05
10.00	9.99	9.99	15.00	49.92	60.04
10.00	9.99	9.99	14.99	49.89	60.01
10.00	10.00	9.99	14.99	49.88	60.00



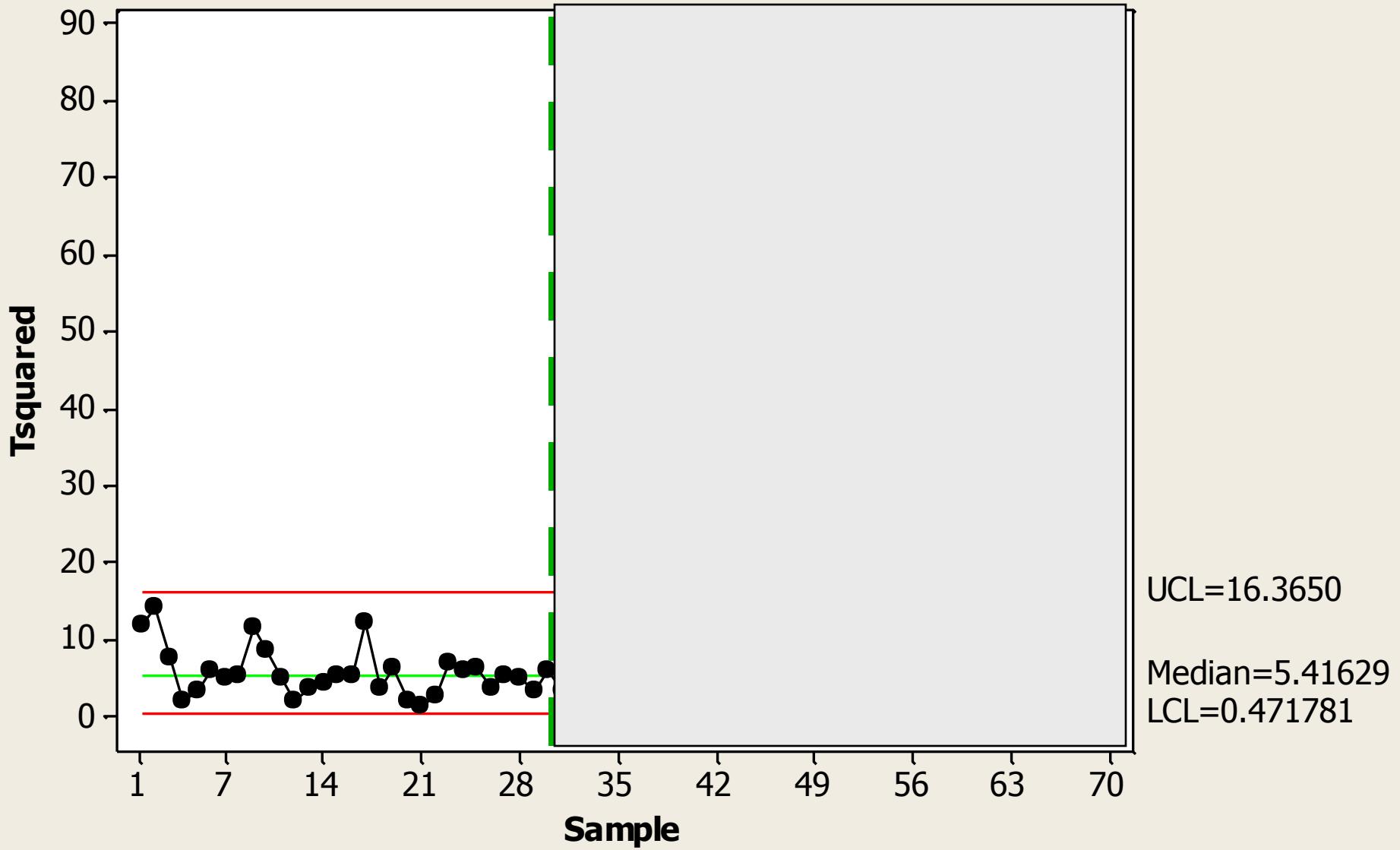
Matrix Plot of Diameter 11, Diameter 21, Diameter 31, Diameter 41, ...



40 observations
in on-going
control

Diameter 11	Diameter 21	Diameter 31	Diameter 41	Length 1	Length 2	ID
10.00	9.99	9.99	14.99	49.92	60.03	2
10.00	9.99	9.99	15.00	49.93	60.03	2
10.00	10.00	9.99	14.99	49.91	60.02	2
10.00	9.99	9.99	14.99	49.92	60.02	2
10.00	9.99	9.99	14.99	49.92	60.00	2
10.00	10.00	9.99	15.00	49.94	60.05	2
10.00	9.99	9.99	15.00	49.89	59.98	2
10.00	10.00	9.99	14.99	49.93	60.01	2
10.00	10.00	9.99	14.99	49.94	60.02	2
10.00	10.00	9.99	15.00	49.86	59.96	2
10.00	9.99	9.99	14.99	49.90	59.97	2
10.00	10.00	10.00	14.99	49.92	60.00	2
10.00	10.00	9.99	14.98	49.91	60.00	2
10.00	10.00	10.00	15.00	49.93	59.98	2
10.00	9.99	9.98	14.98	49.90	59.99	2
9.99	9.99	9.99	14.99	49.88	59.98	2
10.01	10.01	10.01	15.01	49.87	59.97	2
10.00	10.00	9.99	14.99	49.81	59.91	2
10.01	10.00	10.00	15.01	50.07	60.13	2
10.01	10.00	10.00	15.00	49.93	60.00	2
10.00	10.00	10.00	14.99	49.90	59.96	2
10.01	10.01	10.01	15.00	49.85	59.93	2
10.00	9.99	9.99	15.00	49.83	59.98	2
10.01	10.01	10.00	14.99	49.90	59.98	2
10.01	10.01	10.00	15.00	49.87	59.96	2
10.00	9.99	9.99	15.00	49.87	60.02	2
9.99	9.99	9.99	14.98	49.92	60.03	2
9.99	9.98	9.98	14.99	49.93	60.03	2
9.99	9.99	9.98	14.99	49.89	60.01	2
10.00	10.00	9.99	14.99	49.89	60.01	2
9.99	9.99	9.99	15.00	50.04	60.15	2
10.00	10.00	10.00	14.99	49.84	60.03	2
10.00	10.00	9.99	14.99	49.89	60.01	2
10.00	9.99	9.99	15.00	49.88	60.01	2
10.00	10.00	9.99	14.99	49.90	60.04	2
9.90	9.89	9.91	14.88	49.99	60.14	2
10.00	9.99	9.99	15.00	49.91	60.04	2
9.99	9.99	9.99	14.98	49.92	60.04	2
10.01	10.01	10.00	15.00	49.88	60.00	2
10.00	9.99	9.99	14.99	49.95	60.01	2

Tsquared Chart of Diameter 11, ..., Length 2

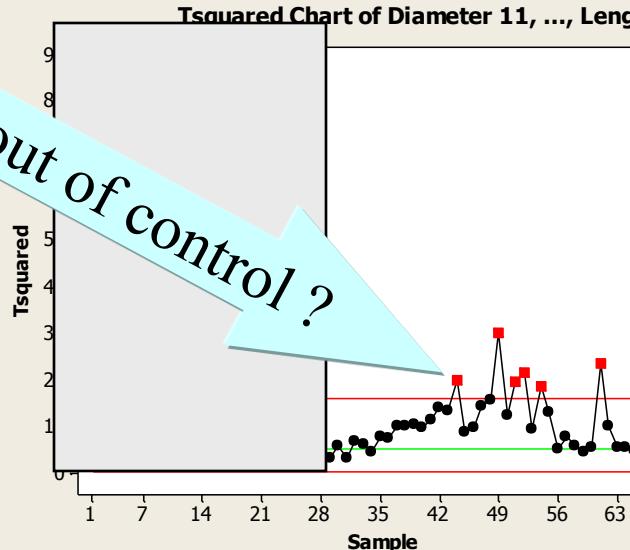


- Collect Data
- Compute T^2

What is the special cause ?

Is process out of control ?

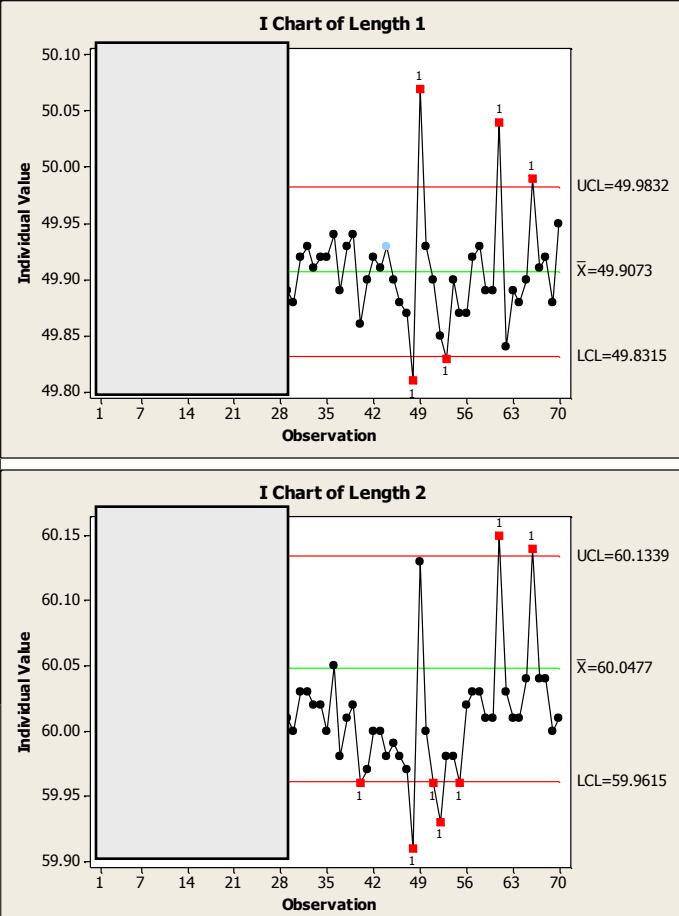
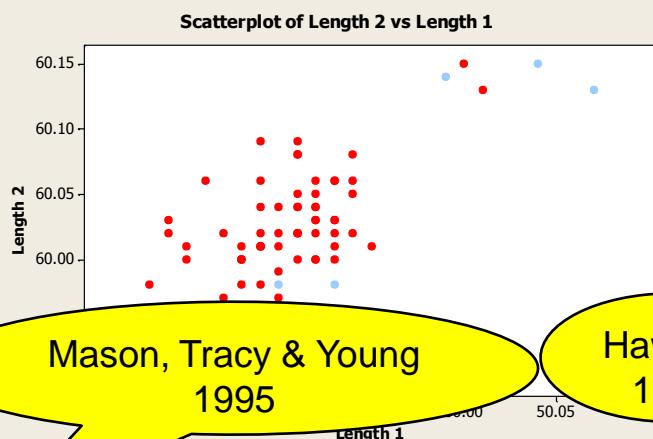
Roy
1958



Step Down Procedures

assumes a priori ordering of variables subsets

Mason, Tracy & Young
1995



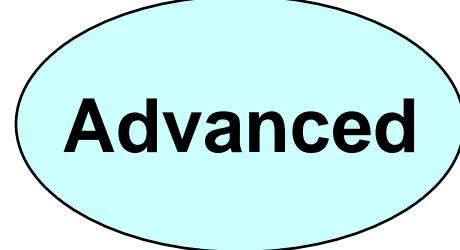
- Draw univariate charts
- Use graphic tools
- Use diagnostic tools

T^2 Decomposition Procedures
assumes no a priori ordering of variables subsets

Regression adjusted-variables Procedures

Agenda

- **Visualizing Multivariate Data**
 - » Scatter plots
 - » Bubble plots
- **Multivariate Process Control**
 - » T^2 charts
 - » Two examples
- **Multivariate Data Analysis**
 - » Association rules
 - » The Italian case study



Association Rules

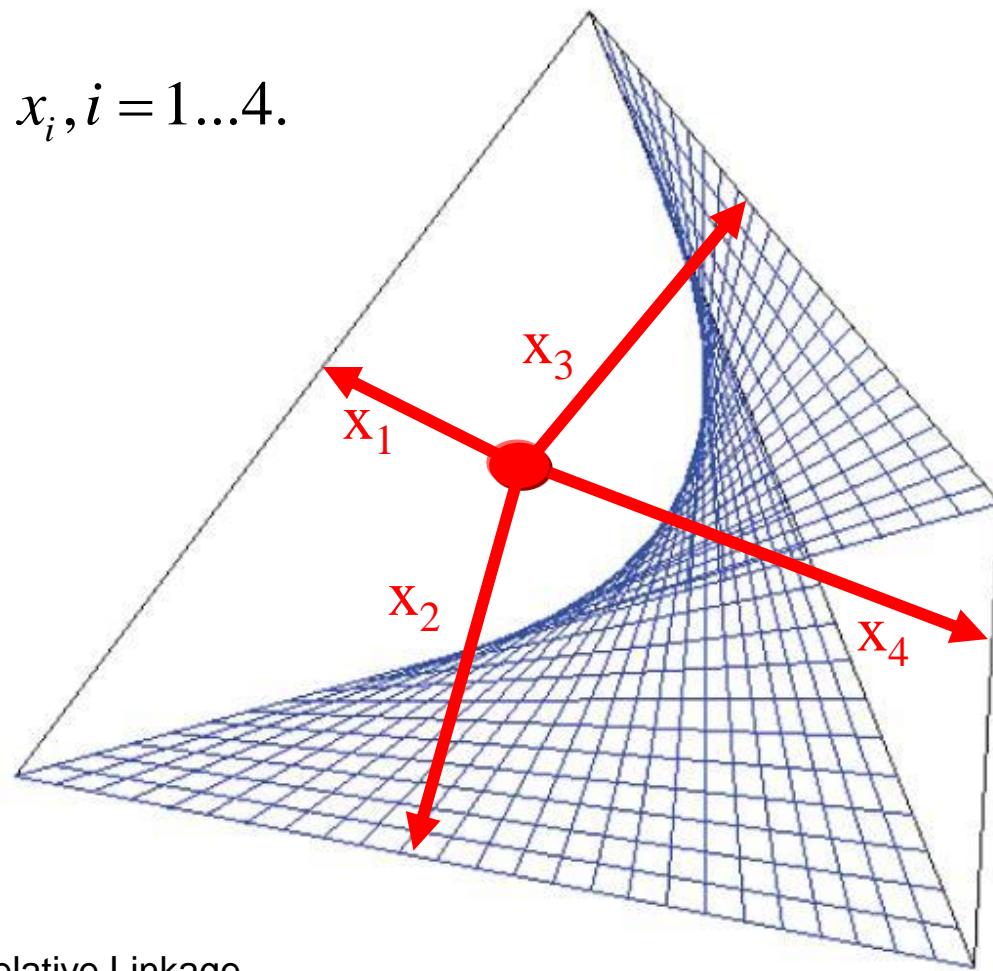


	RHS	\wedge RHS	
LHS	x_1	x_2	g
\wedge LHS	x_3	x_4	$1-g$
	f	$1-f$	1



The Simplex Representation

$$\sum_{i=1}^4 x_i = 1, \quad 0 \leq x_i, i = 1 \dots 4.$$

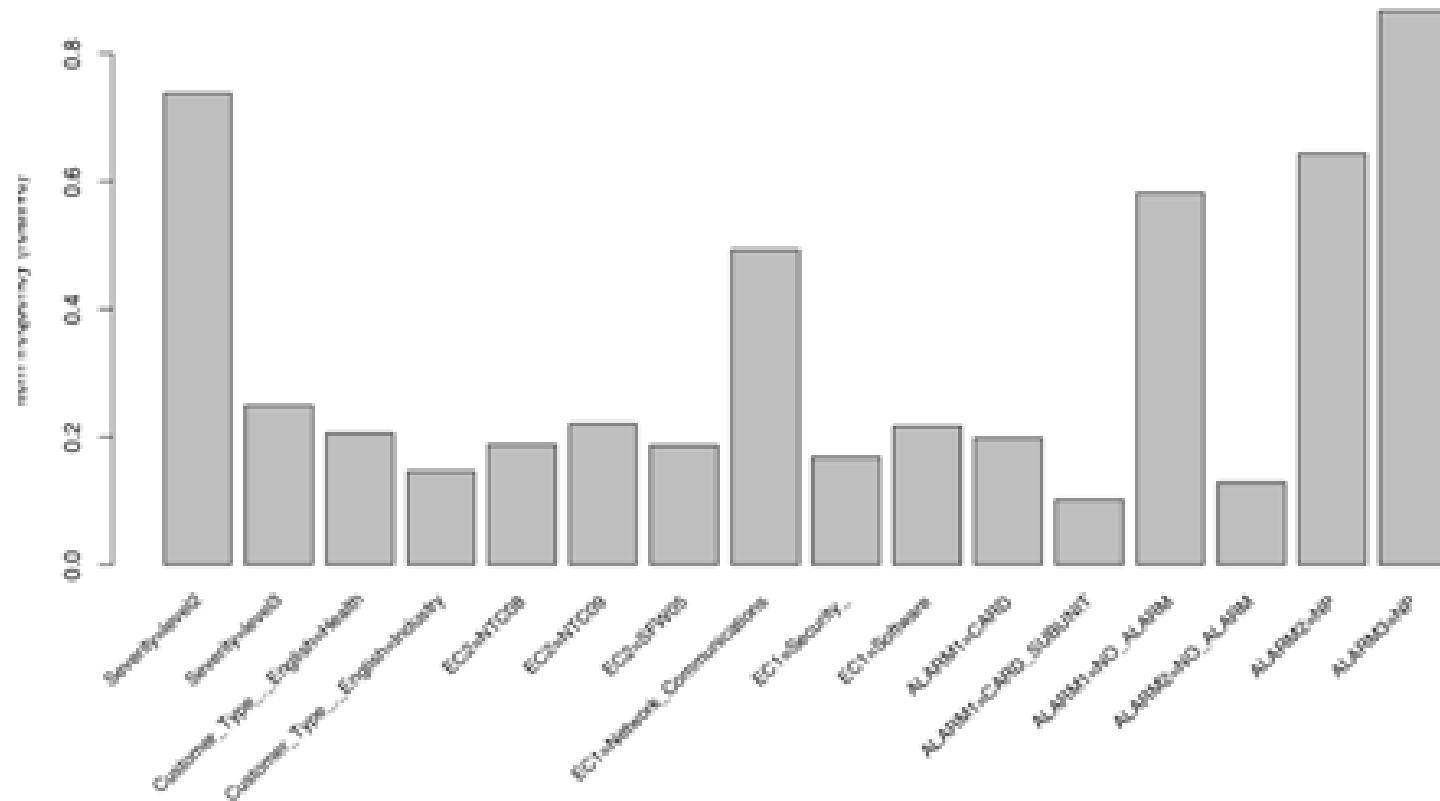


Kenett, R.S. and Salini, S. (2008), "Relative Linkage Disequilibrium Applications to Aircraft Accidents and Operational Risks". *Trans. on Machine Learning and Data Mining*, Vol.1, No 2, pp. 83-96.

The Telecom Systems Example

SITE NAME	CCS VERS	SYS. TYPE	GC DUP	GC VER	LAST BOOT & CAUSE	DC_SNAP	SNAP SHOT	NET	ALARMS	POOL FAULT	RESOURCES	SYSTEM & TASK RESTART	TEST1 DATE-TIME
90006	14.66.35	HDC		8.4	2-SEP -2007 09:20		0			p14_tab-177 cpn_tab-10	DTMF-15	RESET_POWER_UP-1 TOTAL_RESTARTS-1	11-Sep-2007 04:00:51
90009	11.11.17	SX		7.23	AUG -07-20 08:06 AM		116			p14_tab-255 p16_ma-4 call_tab-24 call_rec-25	NMI_MD-1 SUSPECT_ACF-1 RESET_POWER_UP-1 TOTAL_RESTARTS-1		11-Sep-2007 04:03:19
90021	11.11.17	MEX		38.13	6-JUN -2006 11:38		0			p14_tab-235			11-Sep-2007 04:10:27
90033	11.11.16	SX		7.19	14-FEB -2007 05:56		0	PCM TIME SLOT		p14_tab-39			11-Sep-2007 04:13:13
90049	11.11.17	SX		7.23	4-AUG -2007 13:29		0			status-255 features-255 timers-255 ts_pool-255			11-Sep-2007 04:17:20
90067	11.11.17	SX		7.23	25-MAY -2007 10:31		0			p14_def-1 p14_tab-177 call_tab-1 call_rec-1	DTMF-9	OVERLOAD-1	11-Sep-2007 04:32:17
90098	11.11.16	SX		38.13	25-JUL -2007 11:47		0			p14_tab-219 call_tab-5			11-Sep-2007 04:40:31
90100	11.11.16	SX		7.5	1-APR -2007 23:22		0			p14_tab-29 p16_ma-2 call_tab-12 call_rec-32			11-Sep-2007 04:42:07
90105	15.68.14	IPX50		8.5	14-AUG -2007 15:54		0	CARD SUBUNIT		p14_tab-106			11-Sep-2007 04:44:52
90118	11.11.11	SX		38.10	23-NOV -2006 16:31		0	CARD SUBUNIT		p14_tab-38			11-Sep-2007 04:51:00
90125	11.11.16	SX		0.0	19-AUG -2007 15:10		0			status-255 features-255 timers-255 ":-3		POWER_FAIL-1 SUSPECT_ACF-1 RESET_POWER_UP-1 TOTAL_RESTARTS-1	11-Sep-2007 04:58:18
90126	14.66.35	SVC		38.10	SEP -25-20 11:42 AM		0			p14_def-9 p14_tab-227			11-Sep-2007 05:01:16
90128	11.11.16	SX		38.10	4-JUN -2006 07:48		0			p14_tab-19		RDY_TMOUT-2 OVERLOAD-7 POWER_FAIL-12	11-Sep-2007 05:04:27

The Telecom Systems Example



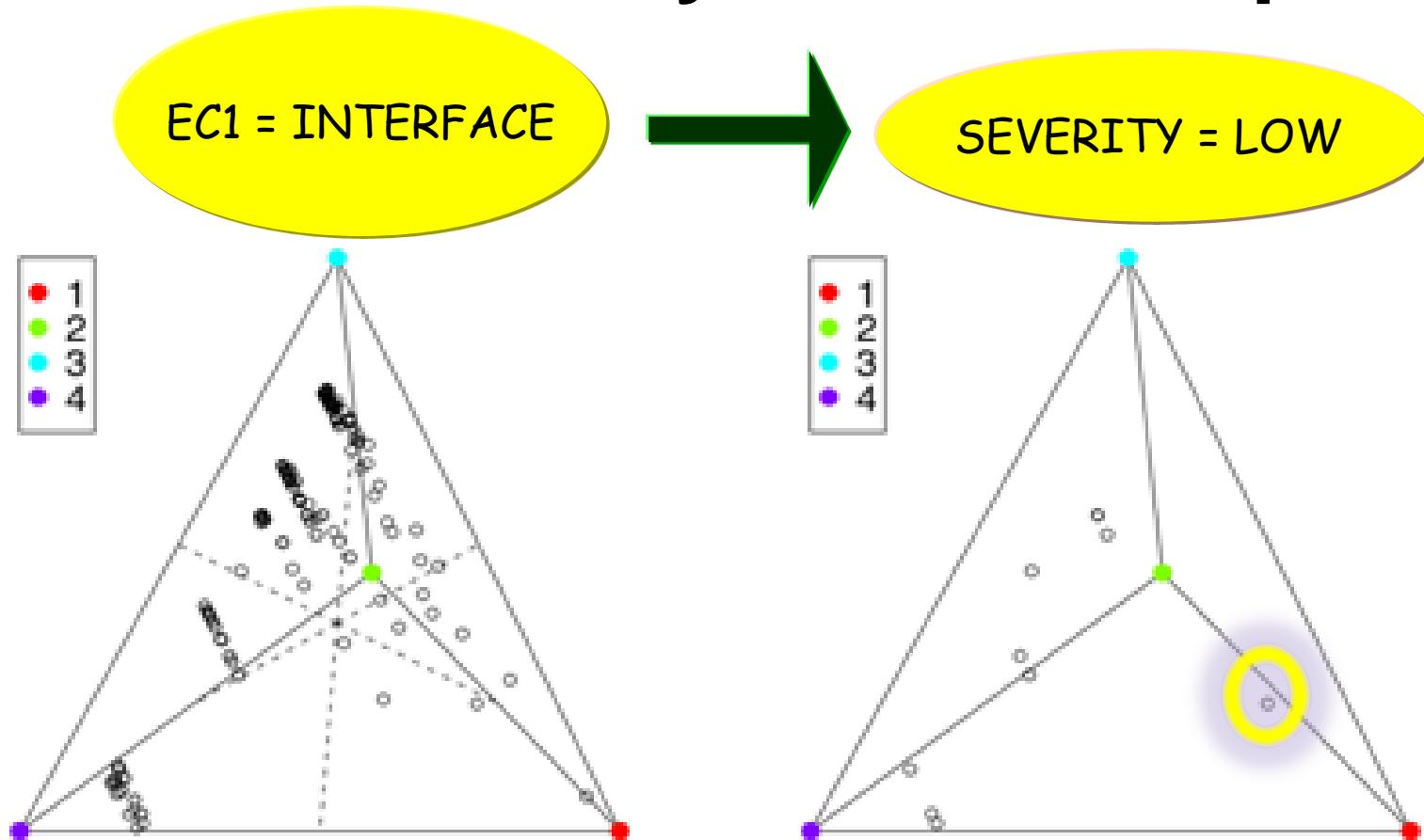
Item Frequency Plot (Support>0.1)

The Telecom Systems Example

	lhs	rhs	support	confidence	lift
1	{EC1=Software}	=> {EC2=SFW05}	0.1864452	0.8592593	4.608642
2	{ALARM2=NO_ALARM}	=> {ALARM1=NO_ALARM}	0.1285829	1.0000000	1.717111
3	{EC2=SFW05}	=> {EC1=Software}	0.1864452	1.0000000	4.608642
4	{EC2=SFW05}	=> {Severity=level2}	0.1864452	1.0000000	1.354991
5	{EC2=NTC08}	=> {EC1=Network_Communications}	0.1877846	1.0000000	2.027702
6	{EC2=NTC08}	=> {Severity=level2}	0.1877846	1.0000000	1.354991
7	{EC2=NTC09}	=> {EC1=Network_Communications}	0.2207340	1.0000000	2.027702
8	{EC2=NTC09}	=> {Severity=level2}	0.2207340	1.0000000	1.354991
9	{ALARM2=NP}	=> {ALARM3=NP}	0.6439861	1.0000000	1.154298
10	{EC2=SFW05, ALARM1=NO_ALARM}	=> {EC1=Software}	0.1090276	1.0000000	4.608642

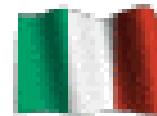
Top 10 rules sorted by RLD of telecom data set

The Telecom Systems Example



3D Simplex Representation for 200 rules of telecom data set and for the top 10 rules sorted by RLD

The Italian Case Study



- Lot_id : 2 lots of the same product
- Sequence : for each lot, 25 wafers are tested (sequence 1-25/day)
- Date: measures are available over 2 days
- Site: where measures are collected (no info about the xy coordinate)
- PARAM_1 – 56 : 56 electrical parameters that are jointly measured
- Equip: the gauge used for measurement

The Italian Case Study

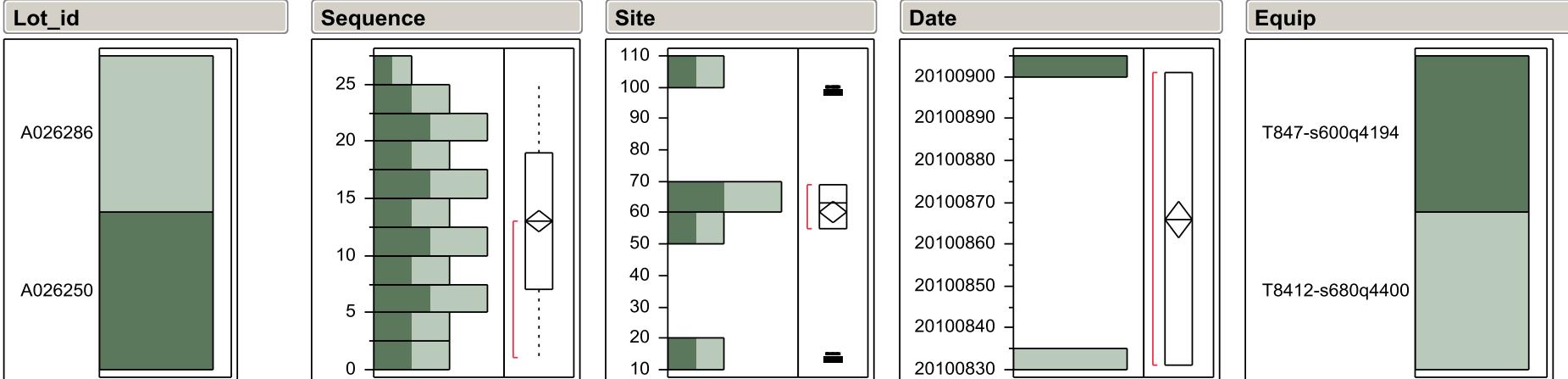
Sequence	Site	PARAM_1	PARAM_2	PARAM_3	PARAM_4	PARAM_5	PARAM_6	PARAM_7	PARAM_8	PARAM_9	1_55	PARAM_56	Product	Date	Limfile	Equip
1	15	13.075	0.67852	1.7088	5.7397	11.965	-0.86602	-0.82173	-4.316	-10.653	'24	12.196	FW6FCAN	20100831	CMOST11FT8412-s68	
1	63	11.228	0.67441	1.7818	6.1232	11.857	-0.86445	-0.82283	-3.1163	-10.607	'1	11.214	FW6FCAN	20100831	CMOST11FT8412-s68	
1	69	12.932	0.67188	1.7327	3.8422	11.608	-0.87266	-0.83701	-2.9699	-10.494	'8	11.667	FW6FCAN	20100831	CMOST11FT8412-s68	
1	55	11.453	0.68008	1.7626	4.328	11.906	-0.86484	-0.80937	-4.1754	-10.591	.065	11.556	FW6FCAN	20100831	CMOST11FT8412-s68	
1	100	12.559	0.68203	1.7107	8.7719	11.824	-0.87344	-0.80663	-4.4965	-10.564	'954	58.185	FW6FCAN	20100831	CMOST11FT8412-s68	
2	15	12.663	0.67969	1.7393	4.533	11.658	-0.875	-0.82876	-3.2058	-10.615	'84	11.779	FW6FCAN	20100831	CMOST11FT8412-s68	
2	63	11.209	0.67227	1.7951	2.6564	11.809	-0.86953	-0.81744	-0.88106	-10.578	'6	10.839	FW6FCAN	20100831	CMOST11FT8412-s68	
2	69	12.704	0.67383	1.7716	2.4721	11.957	-0.875	-0.84255	-2.0976	-10.529	'04	11.491	FW6FCAN	20100831	CMOST11FT8412-s68	
2	55	11.221	0.67578	1.778	2.7333	11.875	-0.87578	-0.80597	-1.6098	-10.583	'989	11.417	FW6FCAN	20100831	CMOST11FT8412-s68	
2	100	11.934	0.67773	1.7677	3.3927	11.861	-0.87969	-0.81858	-2.2595	-10.599	'72	11.447	FW6FCAN	20100831	CMOST11FT8412-s68	
3	15	12.878	0.67656	1.7264	3.2056	11.792	-0.87773	-0.81234	-2.4831	-10.617	'3	11.866	FW6FCAN	20100831	CMOST11FT8412-s68	
3	63	11.237	0.67461	1.7853	1.0371	11.843	-0.87773	-0.80511	-0.69568	-10.609	'213	10.942	FW6FCAN	20100831	CMOST11FT8412-s68	
3	69	12.75	0.67383	1.7345	2.1477	11.815	-0.88359	-0.83297	-1.8404	-10.488	'336	11.338	FW6FCAN	20100831	CMOST11FT8412-s68	
3	55	11.462	0.67773	1.7555	1.5873	11.832	-0.88047	-0.79748	-1.1981	-10.577	'68	11.111	FW6FCAN	20100831	CMOST11FT8412-s68	
3	100	12.293	0.68008	1.7368	2.6361	11.837	-0.88359	-0.79557	-2.0674	-10.56	'2	11.589	FW6FCAN	20100831	CMOST11FT8412-s68	
4	15	12.311	0.68203	1.7251	5.8527	11.742	-0.87813	-0.8151	-1.2752	-10.635	'94	11.132	FW6FCAN	20100831	CMOST11FT8412-s68	
4	63	11	0.67656	1.7724	1.345	11.845	-0.87461	-0.80448	-0.49988	-10.632	'531	11.338	FW6FCAN	20100831	CMOST11FT8412-s68	
4	69	12.522	0.66914	1.7643	3.9448	11.892	-0.87773	-0.8331	-1.4123	-10.517	'51	11.591	FW6FCAN	20100831	CMOST11FT8412-s68	
4	55	11.105	0.67813	1.7618	1.0714	11.745	-0.87891	-0.80548	-0.82438	-10.622	'38	11.091	FW6FCAN	20100831	CMOST11FT8412-s68	
4	100	12.226	0.67773	1.7455	1.4786	11.843	-0.88203	-0.81382	-1.2918	-10.583	'08	10.949	FW6FCAN	20100831	CMOST11FT8412-s68	
5	15	12.573	0.67617	1.728	1.2996	11.865	-0.86914	-0.82227	-0.92897	-10.64	'069	11.88	FW6FCAN	20100831	CMOST11FT8412-s68	
5	63	11.355	0.67461	1.7763	1.456	11.796	-0.87383	-0.8075	-0.62439	-10.53	'083	11.864	FW6FCAN	20100831	CMOST11FT8412-s68	
5	69	12.728	0.67188	1.7649	2.0677	11.796	-0.87852	-0.83684	-2.0241	-10.531	'97	11.132	FW6FCAN	20100831	CMOST11FT8412-s68	
5	55	11.368	0.67422	1.7729	1.7251	11.766	-0.87578	-0.79652	-0.65173	-10.594	'.5	11.856	FW6FCAN	20100831	CMOST11FT8412-s68	
5	100	11.95	0.67969	1.7411	2.6781	11.764	-0.87969	-0.80627	-1.1112	-10.622	'19	11.33	FW6FCAN	20100831	CMOST11FT8412-s68	
6	15	12.68	0.68203	1.732	1.5987	11.795	-0.87852	-0.82131	-0.76203	-10.64	'376	11.69	FW6FCAN	20100831	CMOST11FT8412-s68	
6	63	11.185	0.67695	1.7758	1.8005	11.8	-0.87695	-0.80476	-0.61824	-10.639	'65	11.377	FW6FCAN	20100831	CMOST11FT8412-s68	
6	69	12.804	0.67266	1.7428	1.6406	11.793	-0.8793	-0.83267	-1.4923	-10.493	'5	12.028	FW6FCAN	20100831	CMOST11FT8412-s68	
6	55	11.302	0.675	1.7791	1.2361	11.782	-0.87891	-0.80488	-0.72644	-10.598	'47	11.325	FW6FCAN	20100831	CMOST11FT8412-s68	

0.6/u, 3.0371, -0.8/266, -0.0.., +226, -10.0..

11.0., 20100831, ..

Data characteristic

Distributions



Frequencies

Level	Count	Prob
A026250	125	0.50000
A026286	125	0.50000
Total	250	1.00000
N Missing	0	
2 Levels		

Quantiles

100.0%	maximum	25.000
99.5%		25.000
97.5%		25.000
90.0%		23.000
75.0%	quartile	19.000
50.0%	median	13.000
25.0%	quartile	7.000
10.0%		3.000
2.5%		1.000
0.5%		1.000
0.0%	minimum	1.000

Quantiles

100.0%	maximum	100.00
99.5%		100.00
97.5%		100.00
90.0%		100.00
75.0%	quartile	69.00
50.0%	median	63.00
25.0%	quartile	55.00
10.0%		15.00
2.5%		15.00
0.5%		15.00
0.0%	minimum	15.00

Quantiles

100.0%	maximum	20100901
99.5%		20100901
97.5%		20100901
90.0%		20100901
75.0%	quartile	20100901
50.0%	median	20100866
25.0%	quartile	20100831
10.0%		20100831
2.5%		20100831
0.5%		20100831
0.0%	minimum	20100831

Frequencies

Level	Count	Prob
T8412-s680q4400	125	0.50000
T847-s600q4194	125	0.50000
Total	250	1.00000
N Missing	0	
2 Levels		

Moments

Mean	13
Std Dev	7.2255682
Std Err Mean	0.4569851
Upper 95% Mean	13.900049
Lower 95% Mean	12.099951
N	250

Moments

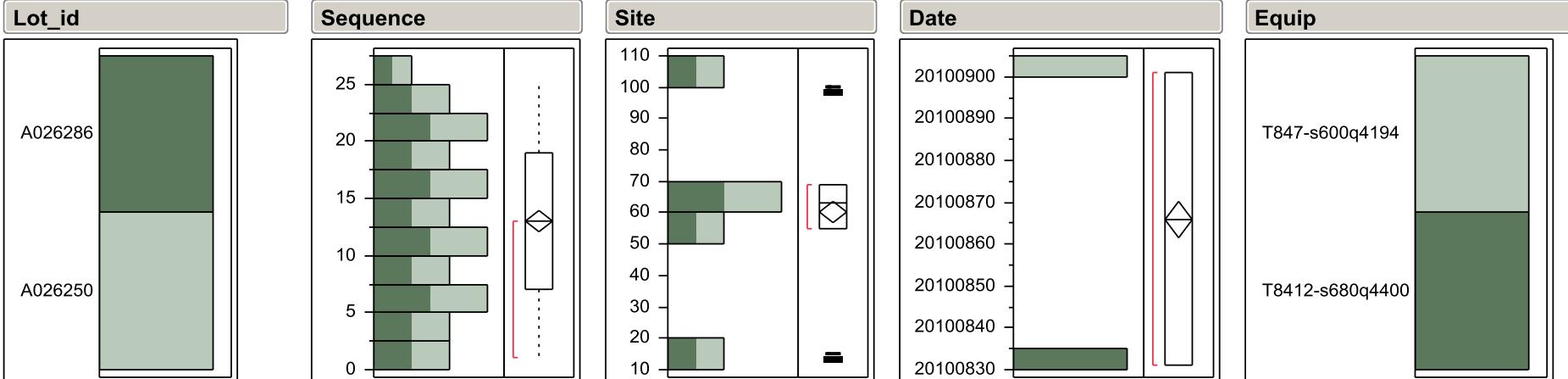
Mean	60.4
Std Dev	27.401521
Std Err Mean	1.7330244
Upper 95% Mean	63.813255
Lower 95% Mean	56.986745
N	250

Moments

Mean	20100866
Std Dev	35.070211
Std Err Mean	2.2180349
Upper 95% Mean	20100870
Lower 95% Mean	20100862
N	250

Data characteristic

Distributions



Frequencies

Level	Count	Prob
A026250	125	0.50000
A026286	125	0.50000
Total	250	1.00000
N Missing	0	
2 Levels		

Quantiles

100.0%	maximum	25.000
99.5%		25.000
97.5%		25.000
90.0%		23.000
75.0%	quartile	19.000
50.0%	median	13.000
25.0%	quartile	7.000
10.0%		3.000
2.5%		1.000
0.5%		1.000
0.0%	minimum	1.000

Quantiles

100.0%	maximum	100.00
99.5%		100.00
97.5%		100.00
90.0%		100.00
75.0%	quartile	69.00
50.0%	median	63.00
25.0%	quartile	55.00
10.0%		15.00
2.5%		15.00
0.5%		15.00
0.0%	minimum	15.00

Quantiles

100.0%	maximum	20100901
99.5%		20100901
97.5%		20100901
90.0%		20100901
75.0%	quartile	20100901
50.0%	median	20100866
25.0%	quartile	20100831
10.0%		20100831
2.5%		20100831
0.5%		20100831
0.0%	minimum	20100831

Frequencies

Level	Count	Prob
T8412-s680q4400	125	0.50000
T847-s600q4194	125	0.50000
Total	250	1.00000
N Missing	0	
2 Levels		

Moments

Mean	13
Std Dev	7.2255682
Std Err Mean	0.4569851
Upper 95% Mean	13.900049
Lower 95% Mean	12.099951
N	250

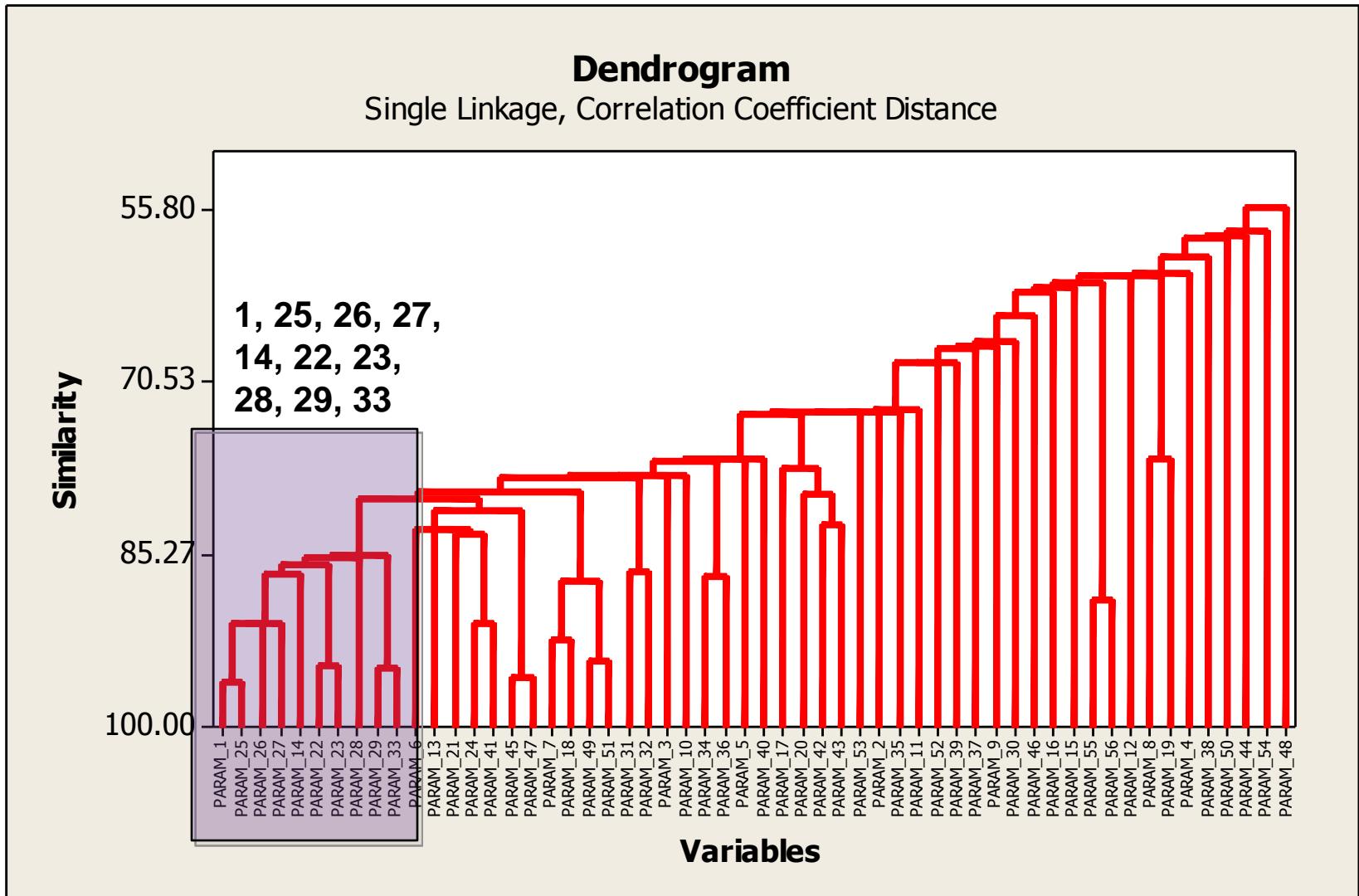
Moments

Mean	60.4
Std Dev	27.401521
Std Err Mean	1.7330244
Upper 95% Mean	63.813255
Lower 95% Mean	56.986745
N	250

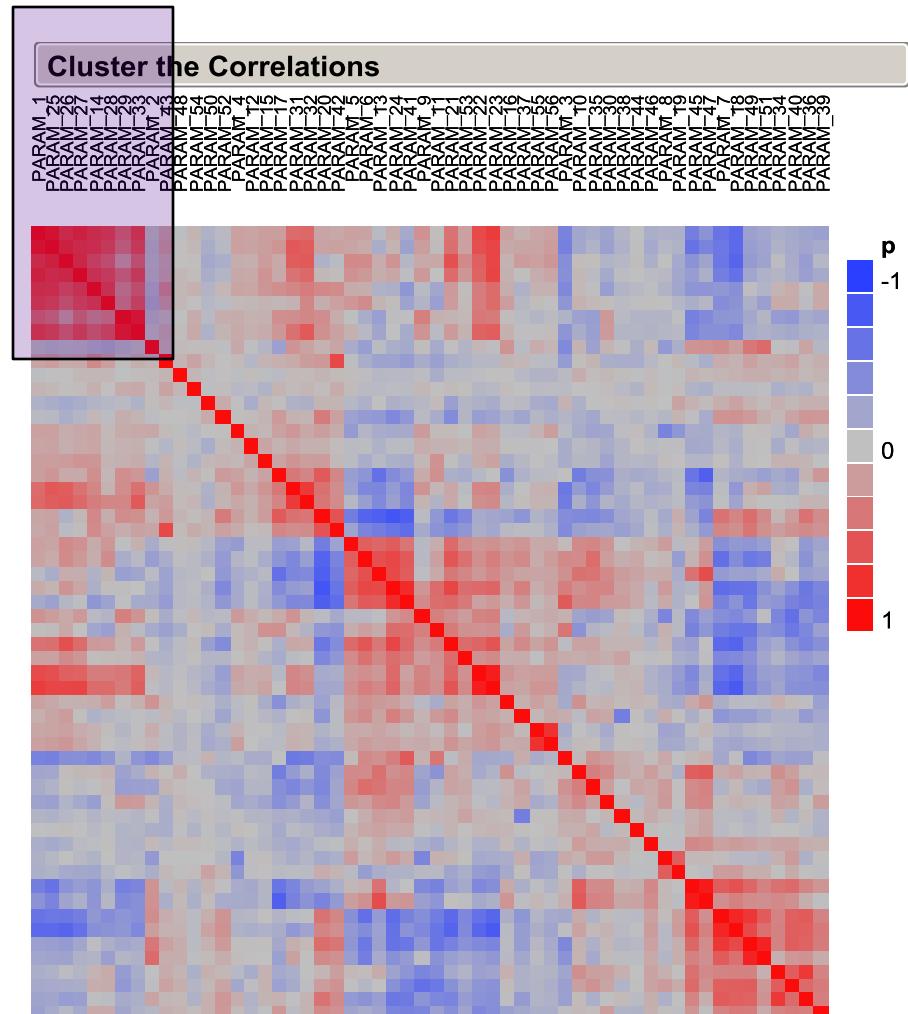
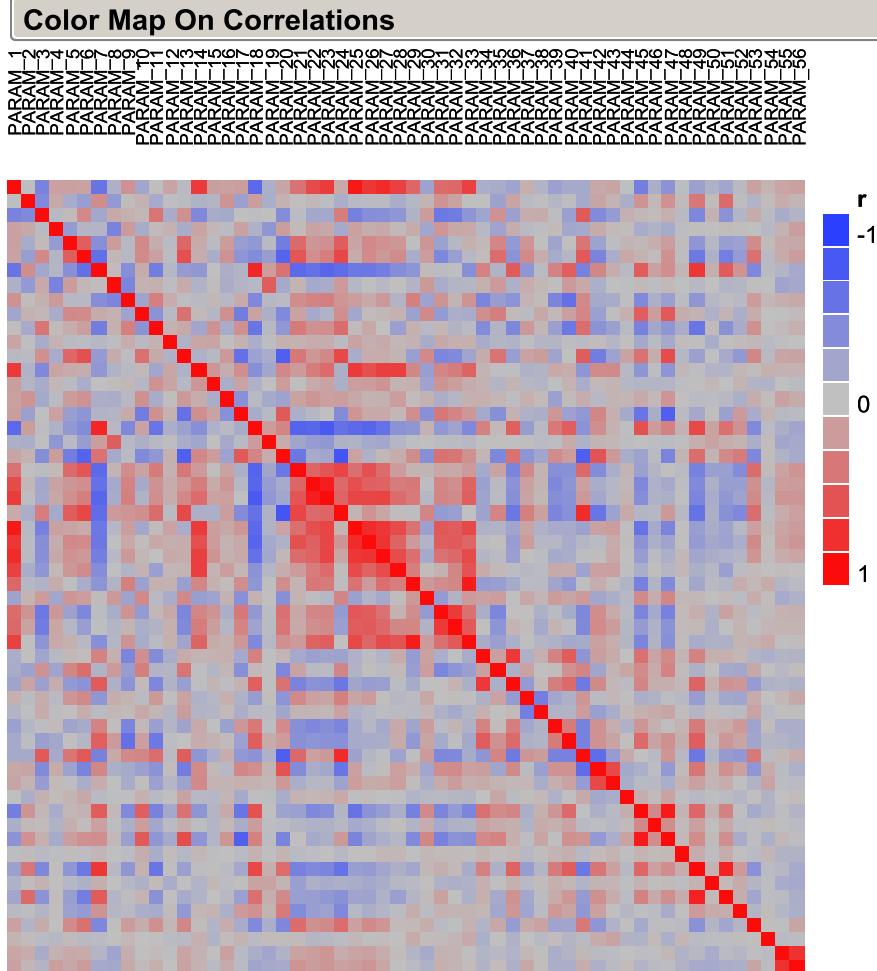
Moments

Mean	20100866
Std Dev	35.070211
Std Err Mean	2.2180349
Upper 95% Mean	20100870
Lower 95% Mean	20100862
N	250

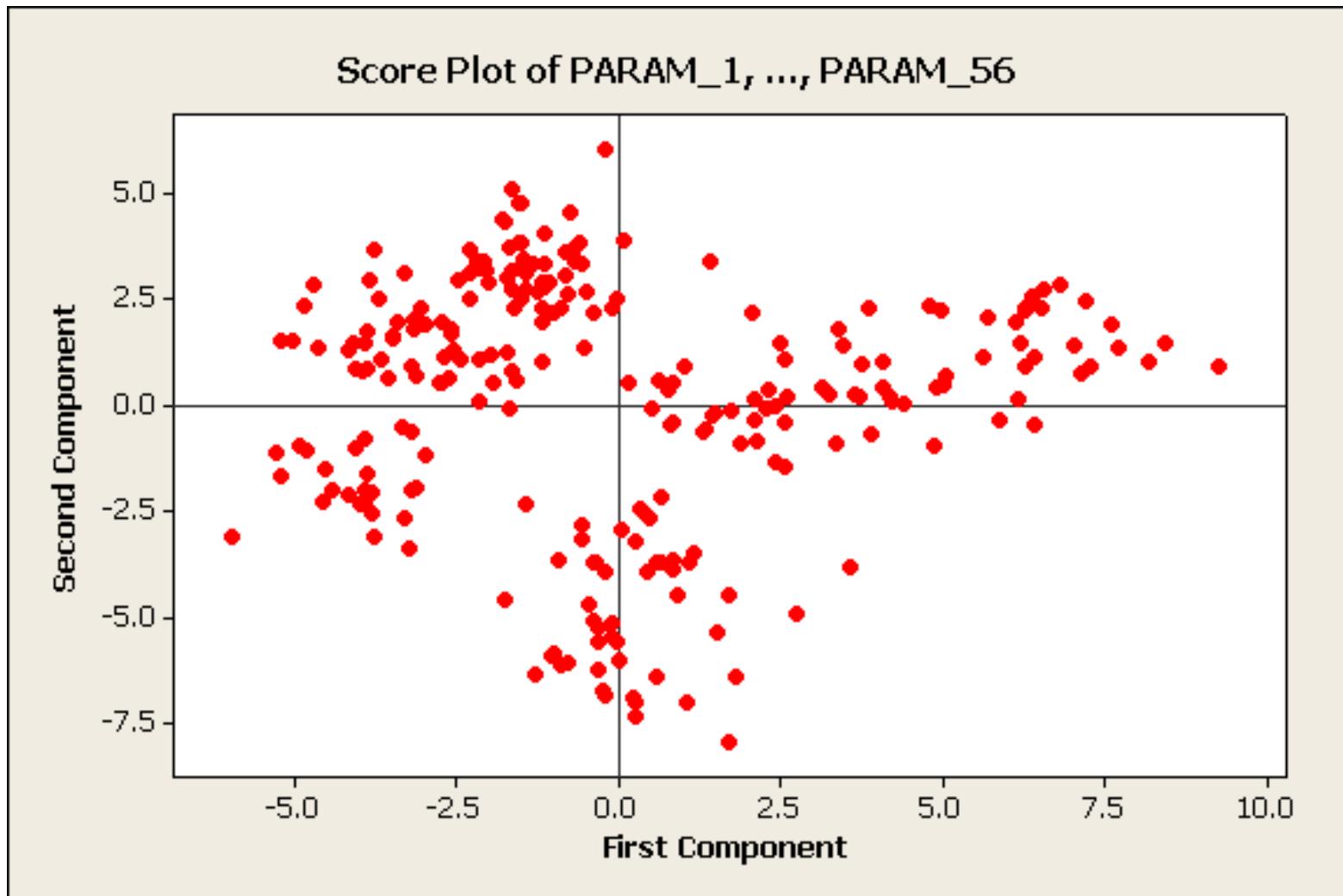
Cluster Analysis of the 56 Electrical Parameters



Cluster Analysis of the 56 Electrical Parameters

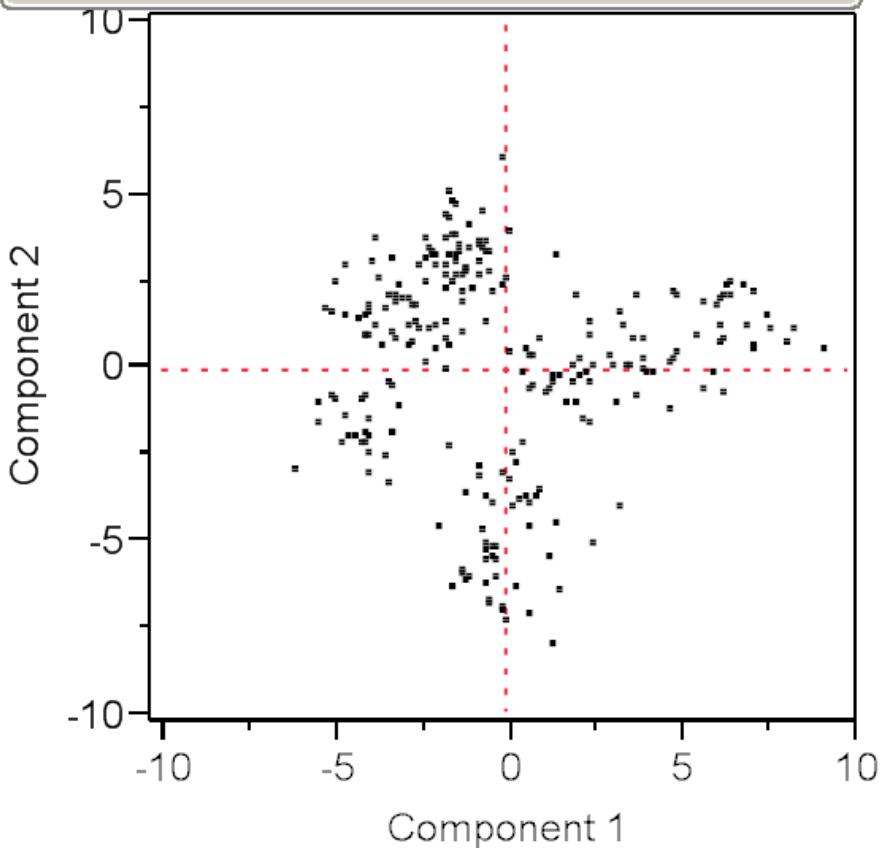


Principal Components Analysis of the 56 Electrical Parameters



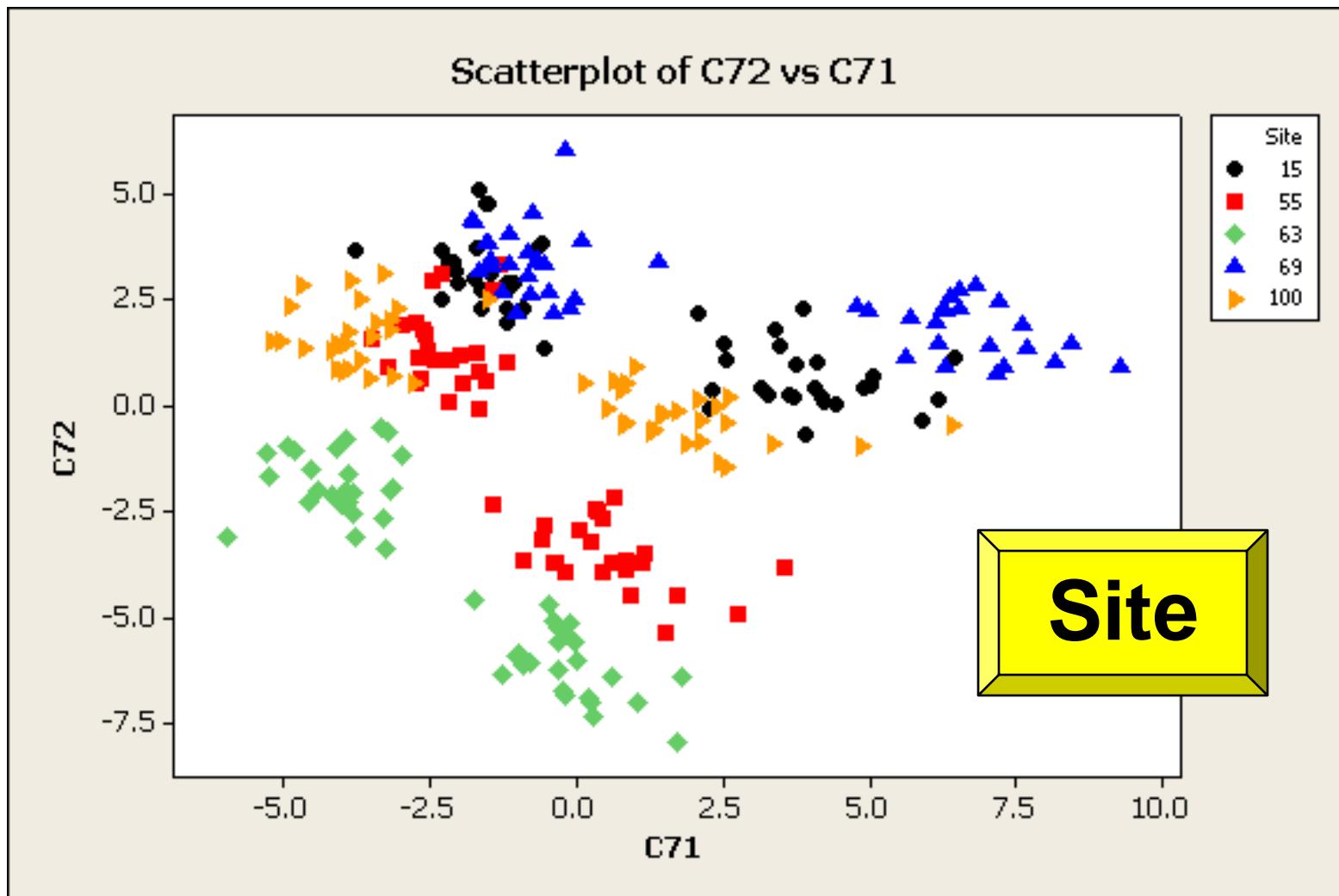
Principal Components Analysis of the 56 Electrical Parameters

Score Plot

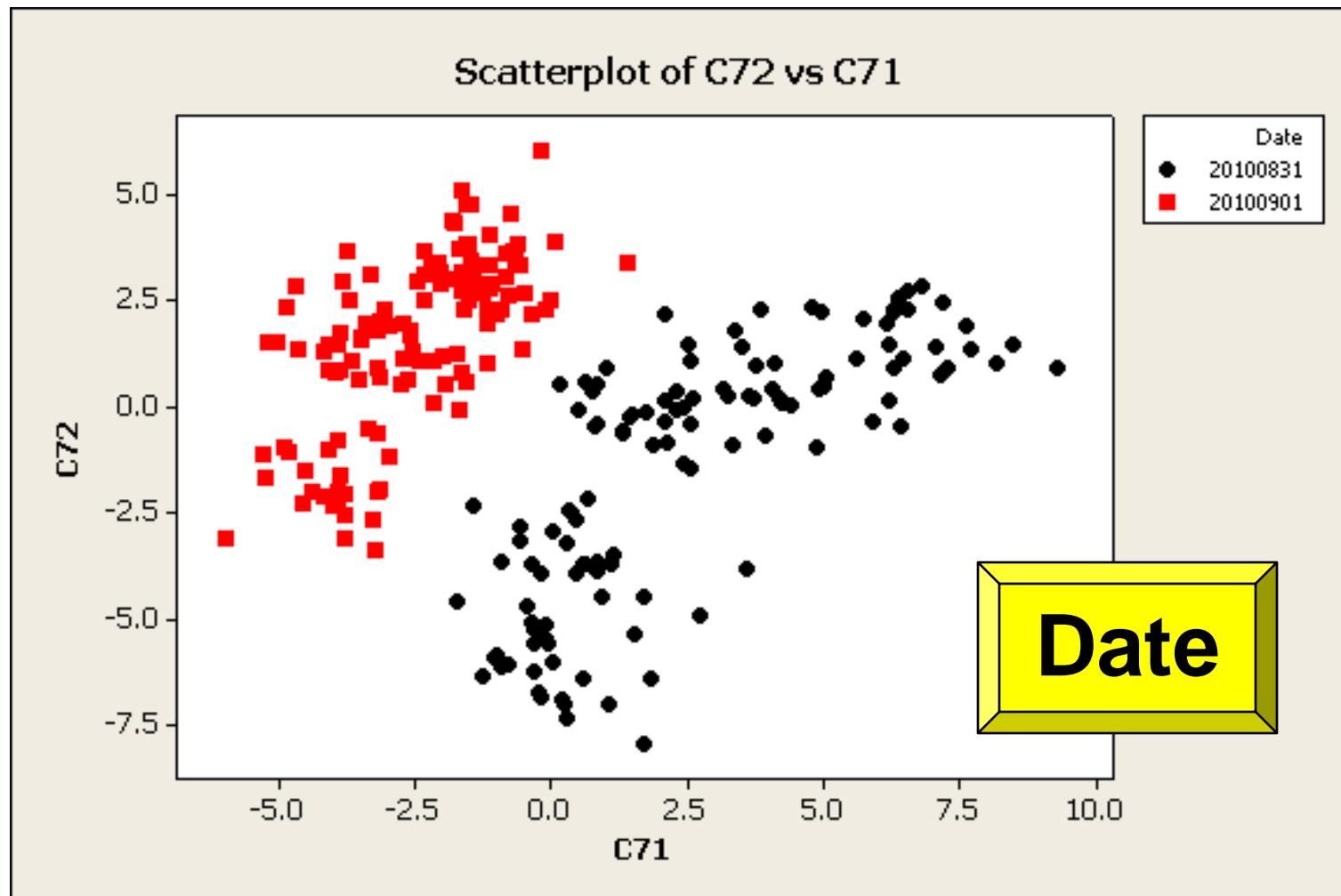


Principal Components: on Correlations							
Number	Eigenvalue	Percent	20	40	60	80	Cum Percent
1	11.2217	20.039					20.039
2	8.8963	15.886					35.925
3	4.8562	8.672					44.597
4	3.0469	5.441					50.038
5	2.2017	3.932					53.969
6	2.0318	3.628					57.597
7	1.7607	3.144					60.742
8	1.4627	2.612					63.354
9	1.4129	2.523					65.877
10	1.3521	2.414					68.291
11	1.2776	2.281					70.572
12	1.1444	2.044					72.616
13	1.0733	1.917					74.533
14	0.9921	1.772					76.304
15	0.9468	1.691					77.995
16	0.9259	1.653					79.648
17	0.9145	1.633					81.282
18	0.8648	1.544					82.826
19	0.7987	1.426					84.252
20	0.7571	1.352					85.604
21	0.7350	1.312					86.917
22	0.6440	1.150					88.067
23	0.5943	1.061					89.128
24	0.5848	1.044					90.172
25	0.5308	0.948					91.120
26	0.5037	0.900					92.020
27	0.4643	0.829					92.849
28	0.4298	0.767					93.616
29	0.3672	0.656					94.272
30	0.3357	0.599					94.871

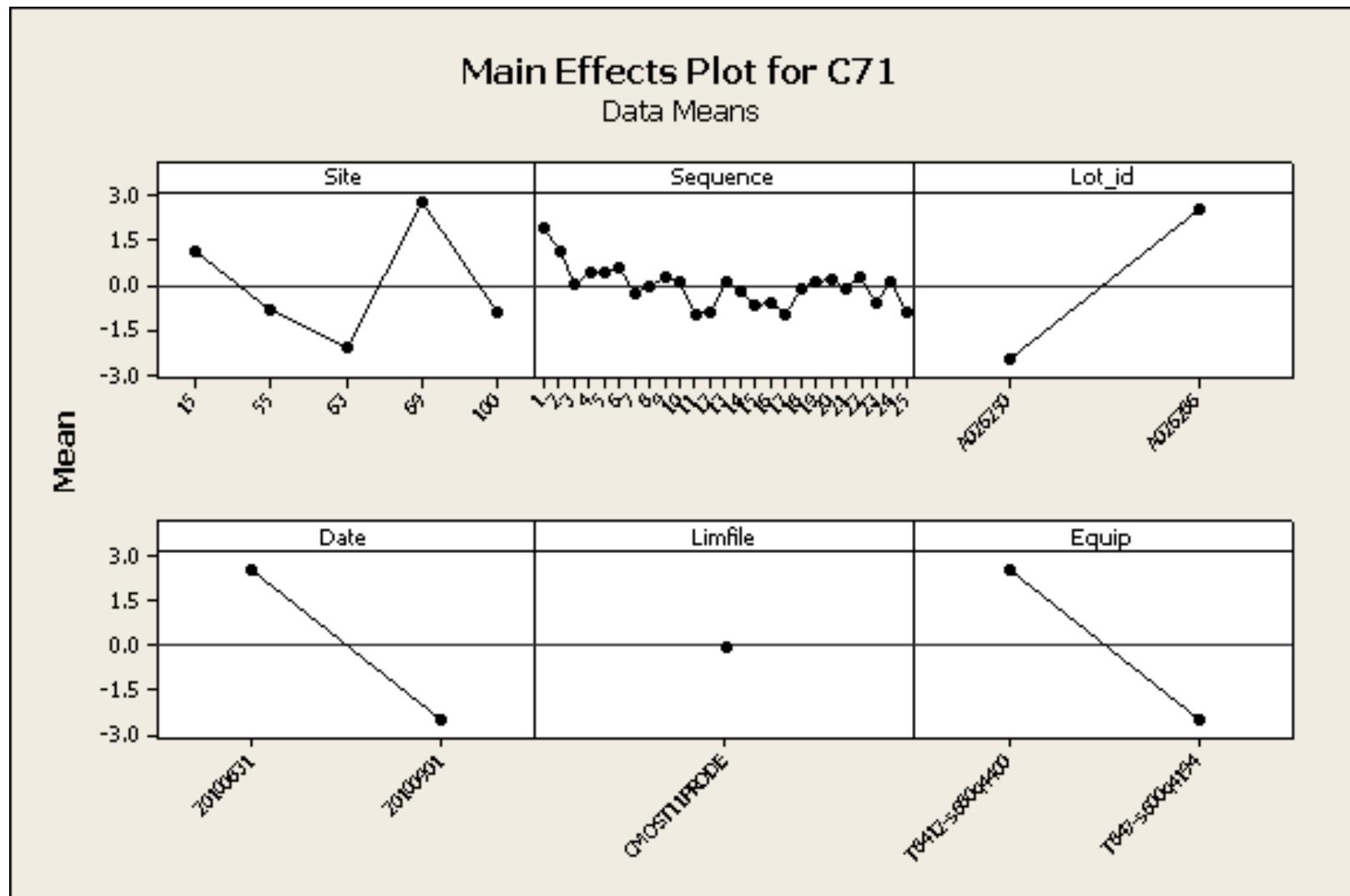
Principal Components Analysis of the 56 Electrical Parameters



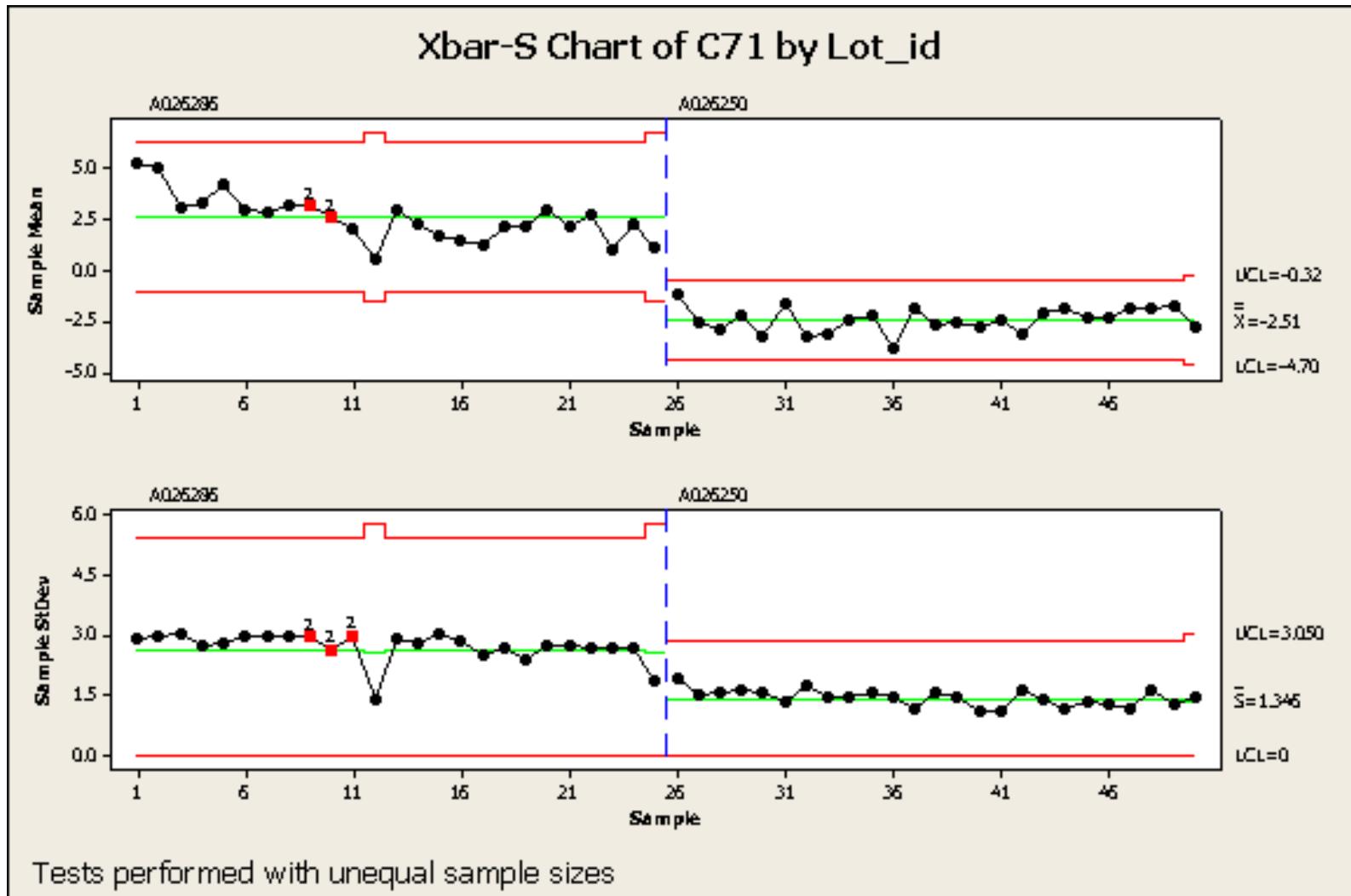
Principal Components Analysis of the 56 Electrical Parameters



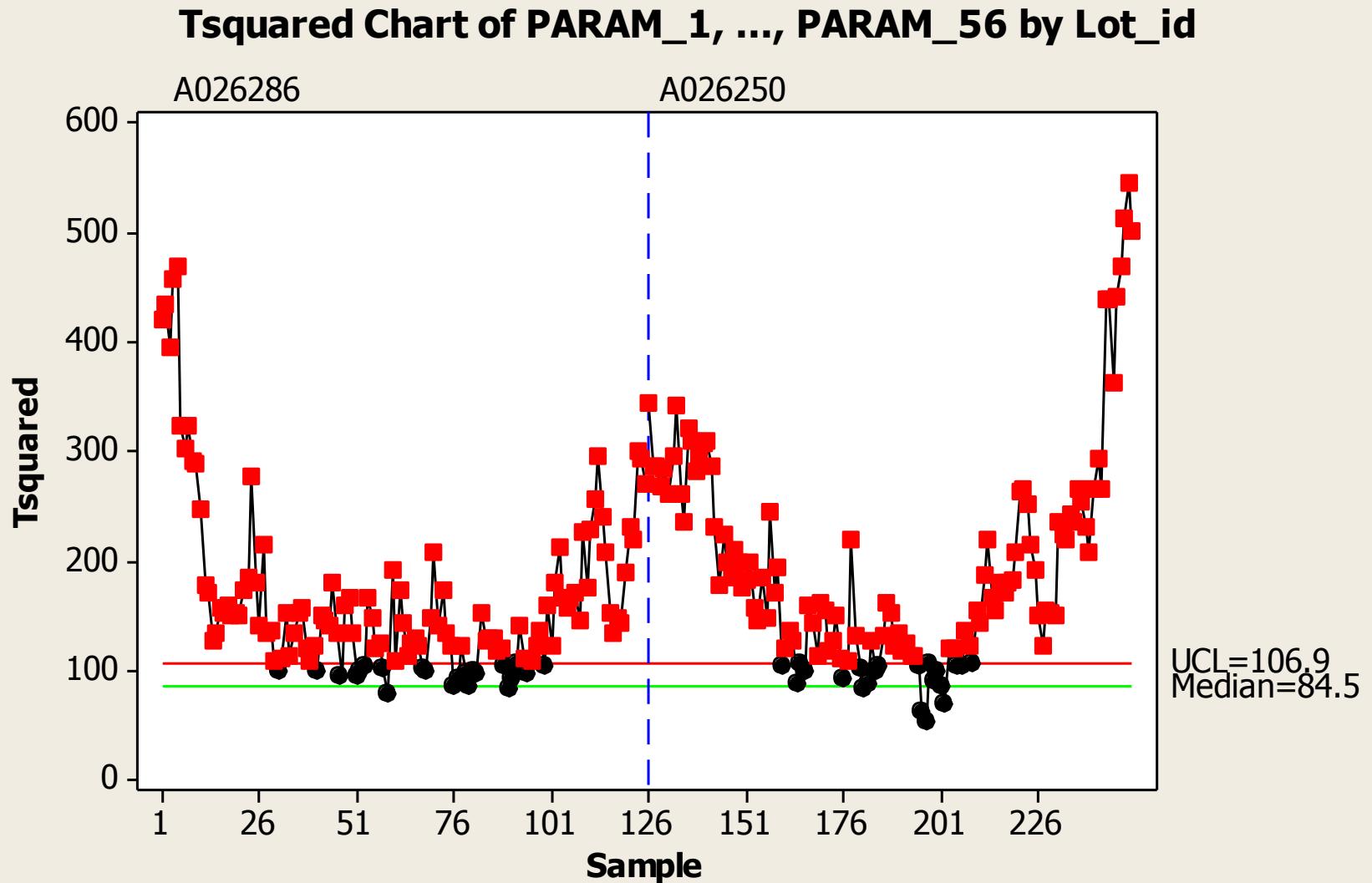
Main Effect Plots of First Principal Component



Xbar-S Control Chart of First Principal Component

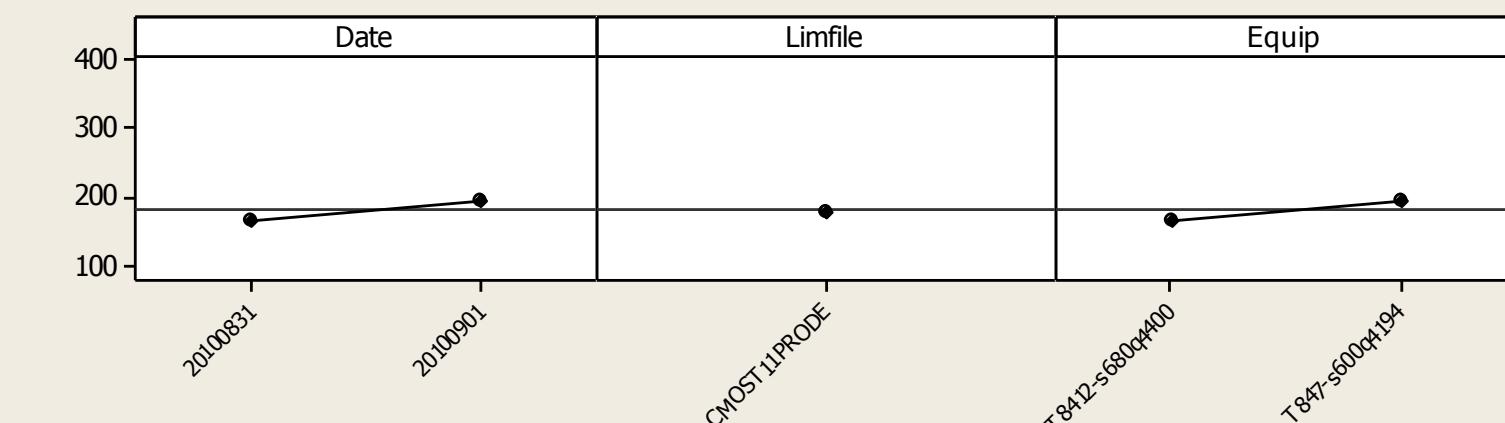
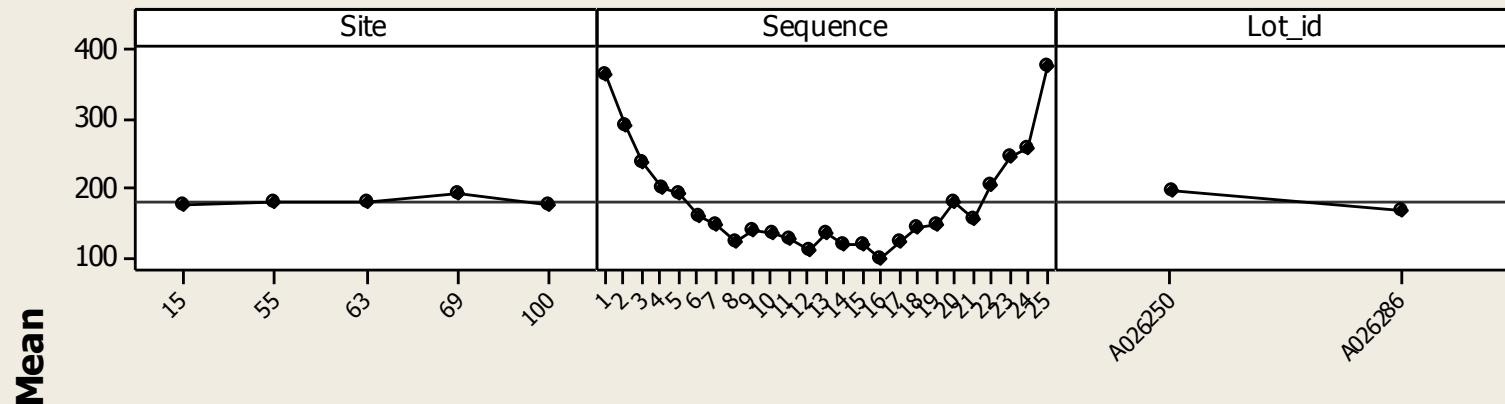


T² Control Chart for 56 Parameters

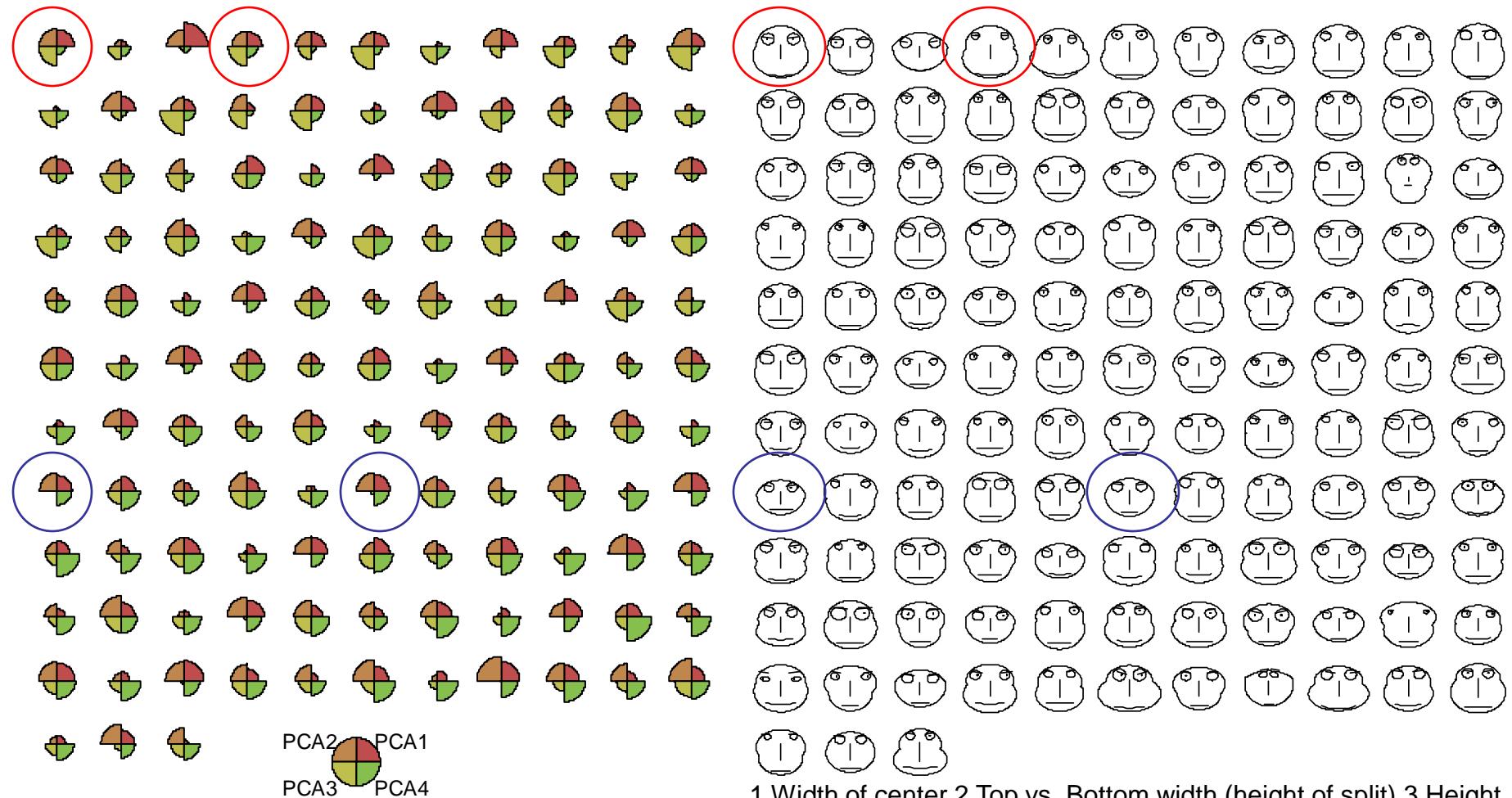


Main Effect Plots for T²

Main Effects Plot for PPOI1
Data Means



Star Plots and Chernoff Faces



A026250

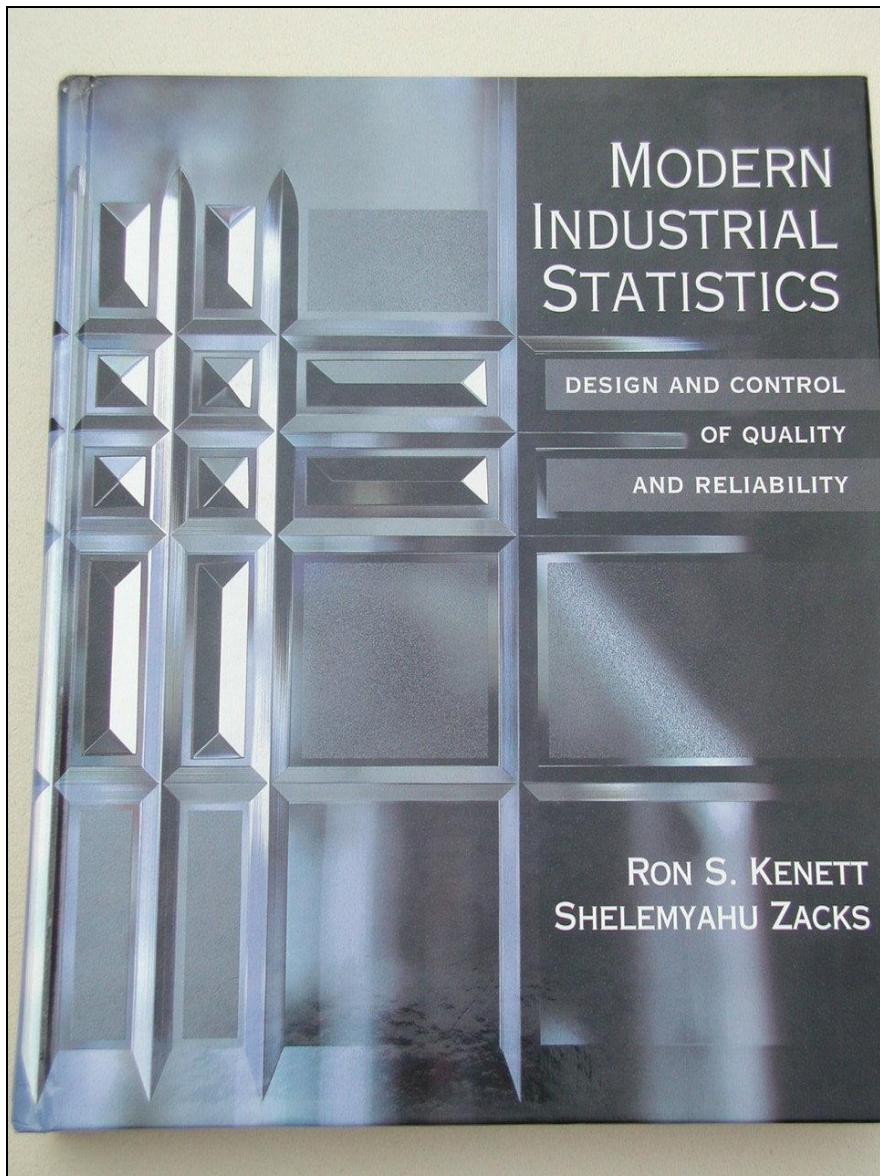
Summary

- **Visualizing Multivariate Data**
 - » Scatter plots
 - » Bubble plots
- **Multivariate Process Control**
 - » T^2 charts
 - » Two examples
- **Multivariate Data Analysis**
 - » Association rules
 - » The Italian case study

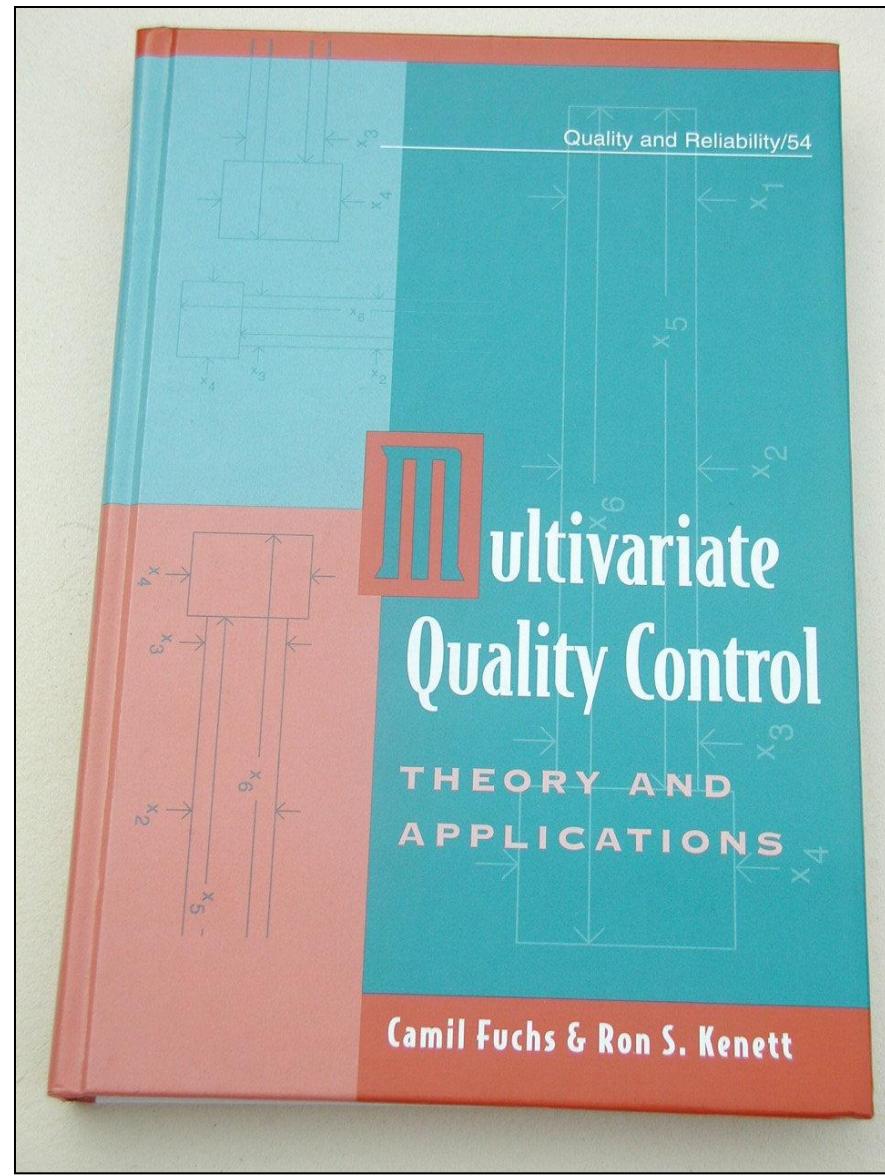
Basic

Classical

Advanced



Kenett and Zacks, **Modern Industrial Control: Design and control of quality and reliability**, Duxbury press: San Francisco, 1998

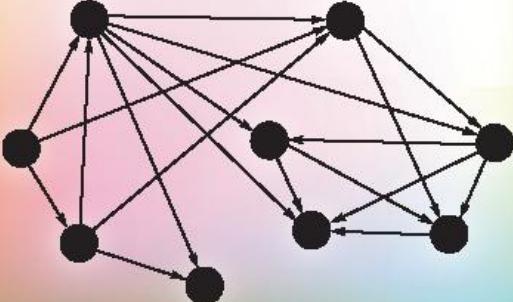


Fuchs and Kenett, **Multivariate Quality Control: Theory and Applications**, M. Dekker: New York, 1998

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- > Process Control
- > Reliability: Life Distribution Modelling and Accelerated Testing
- > Reliability: Life Cycle and Warranty Cost Prediction
- > System Reliability
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- > Statistical and Stochastic Modeling
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- > Basic Statistics for Quality and Reliability

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- > Encyclopedia of Environmetrics
- > Encyclopedia of Actuarial Science

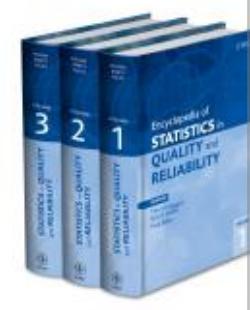
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