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# A nonparametric control chart based on the Mann-Whitney statistic

S. Chakraborti<sup>1</sup>, Mark A. van de Wiel<sup>2</sup>

**Abstract:** Nonparametric or distribution-free charts can be useful in statistical process control problems when there is limited or lack of knowledge about the underlying process distribution. In this paper, a phase II Shewhart-type chart is considered for location, based on reference data from phase I analysis and the well-known Mann-Whitney statistic. Control limits are computed using Lugannani-Rice-saddlepoint, Edgeworth, and other approximations along with Monte Carlo estimation. The derivations take account of estim... [Show more](#)

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# A Nonparametric Control Chart Based On The Mann Whitney

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**A Nonparametric Control Chart Based on the Mann-Whitney Statistic** S. Chakraborti, M. A. van de Wiel, 2003

Nonparametric Statistical Process Control Subhabrata Chakraborti, Marien Graham, 2019-02-12 A unique approach to understanding the foundations of statistical quality control with a focus on the latest developments in nonparametric control charting methodologies Statistical Process Control SPC methods have a long and successful history and have revolutionized many facets of industrial production around the world This book addresses recent developments in statistical process control bringing the modern use of computers and simulations along with theory within the reach of both the researchers and practitioners The emphasis is on the burgeoning field of nonparametric SPC NSPC and the many new methodologies developed by researchers worldwide that are revolutionizing SPC Over the last several years research in SPC particularly on control charts has seen phenomenal growth Control charts are no longer confined to manufacturing and are now applied for process control and monitoring in a wide array of applications from education to environmental monitoring to disease mapping to crime prevention This book addresses quality control methodology especially control charts from a statistician's viewpoint striking a careful balance between theory and practice Although the focus is on the newer nonparametric control charts the reader is first introduced to the main classes of the parametric control charts and the associated theory so that the proper foundational background can be laid Reviews basic SPC theory and terminology the different types of control charts control chart design sample size sampling frequency control limits and more Focuses on the distribution free nonparametric charts for the cases in which the underlying process distribution is unknown Provides guidance on control chart selection choosing control limits and other quality related matters along with all relevant formulas and tables Uses computer simulations and graphics to illustrate concepts and explore the latest research in SPC Offering a uniquely balanced presentation of both theory and practice Nonparametric Methods for Statistical Quality Control is a vital resource for students interested practitioners researchers and anyone with an appropriate background in statistics interested in learning about the foundations of SPC and latest developments in NSPC *NONPARAMETRIC QUALITY CONTROL TECHNIQUES* Dr. Zombade Digambar Mahadev, 2019-11-28 Statistical process control SPC refers to statistical methods used extensively to monitor and improve the quality and productivity of manufacturing processes and service operations Nowadays there is an increasing demand to implement SPC in production process for quality improvements SPC tools are applied widely for monitoring various industrial manufacturing processes in which control charts are the most widely used to detect special causes of process variation that may result in lower quality process output Control charts are very important tools in SPC whose main objective is to improve the quality of processes so as to satisfy customer requirements The practical application of control charts have now extended far beyond manufacturing industries to the nonmanufacturing industries such as health care banking insurance etc *Topics in Nonparametric Statistics* Michael G. Akritas, S. N. Lahiri, Dimitris N.

Politis,2014-12-02 This volume is composed of peer reviewed papers that have developed from the First Conference of the International Society for Non Parametric Statistics ISNPS This inaugural conference took place in Chalkidiki Greece June 15 19 2012 It was organized with the co sponsorship of the IMS the ISI and other organizations M G Akritas S N Lahiri and D N Politis are the first executive committee members of ISNPS and the editors of this volume ISNPS has a distinguished Advisory Committee that includes Professors R Beran P Bickel R Carroll D Cook P Hall R Johnson B Lindsay E Parzen P Robinson M Rosenblatt G Roussas T SubbaRao and G Wahba The Charting Committee of ISNPS consists of more than 50 prominent researchers from all over the world The chapters in this volume bring forth recent advances and trends in several areas of nonparametric statistics In this way the volume facilitates the exchange of research ideas promotes collaboration among researchers from all over the world and contributes to the further development of the field The conference program included over 250 talks including special invited talks plenary talks and contributed talks on all areas of nonparametric statistics Out of these talks some of the most pertinent ones have been refereed and developed into chapters that share both research and developments in the field

**Statistical Methods for Dynamic Disease Screening and Spatio-Temporal Disease Surveillance** Peihua Qiu,2024-06-18 Disease screening and disease surveillance DSDS constitute two critical areas in public health each presenting distinctive challenges primarily due to their sequential decision making nature and complex data structures Statistical Methods for Dynamic Disease Screening and Spatio Temporal Disease Surveillance explores numerous recent analytic methodologies that enhance traditional techniques The author a prominent researcher specializing in innovative sequential decision making techniques demonstrates how these novel methods effectively address the challenges of DSDS After a concise introduction that lays the groundwork for comprehending the challenges inherent in DSDS the book delves into fundamental statistical concepts and methods relevant to DSDS This includes exploration of statistical process control SPC charts specifically crafted for sequential decision making purposes The subsequent chapters systematically outline recent advancements in dynamic screening system DySS methods fine tuned for effective disease screening Additionally the text covers both traditional and contemporary analytic methods for disease surveillance It further introduces two recently developed R packages designed for implementing DySS methods and spatio temporal disease surveillance techniques pioneered by the author s research team Features Presents Recent Analytic Methods for DSDS The book introduces analytic methods for DSDS based on SPC charts These methods effectively utilize all historical data accommodating the complex data structure inherent in sequential decision making processes Introduces Recent R Packages Two recent R packages DySS and SpTe2M are introduced The book not only presents these packages but also demonstrates key DSDS methods using them Examines Recent Research Results The text delves into the latest research findings across various domains including dynamic disease screening nonparametric spatio temporal data modeling and monitoring and spatio temporal disease surveillance Accessible Description of Methods Major methods are described in a manner accessible

to individuals without advanced knowledge in mathematics and statistics The goal is to facilitate a clear understanding of ideas and easy implementation Real Data Examples To aid comprehension the book provides several real data examples illustrating key concepts and methods Hands on Exercises Each chapter includes exercises to encourage hands on practice allowing readers to engage directly with the presented methods

**Distribution-Free Methods for Statistical Process Monitoring and Control** Markos V. Koutras, Ioannis S. Triantafyllou, 2020-03-19 This book explores nonparametric statistical process control It provides an up to date overview of nonparametric Shewhart type univariate control charts and reviews the recent literature on nonparametric charts particularly multivariate schemes Further it discusses observations tied to the monitored population quantile focusing on the Shewhart Sign chart The book also addresses the issue of practically assuming the normality and the independence when a process is statistically monitored and examines in detail change point analysis based distribution free control charts designed for Phase I applications Moreover it introduces six distribution free EWMA schemes for simultaneously monitoring the location and scale parameters of a univariate continuous process and establishes two nonparametric Shewhart type control charts based on order statistics with signaling runs type rules Lastly the book proposes novel and effective method for early disease detection

**Statistical Quality Technologies** Yuhlong Lio, Hon Keung Tony Ng, Tzong-Ru Tsai, Ding-Geng Chen, 2019-08-09 This book explores different statistical quality technologies including recent advances and applications Statistical process control acceptance sample plans and reliability assessment are some of the essential statistical techniques in quality technologies to ensure high quality products and to reduce consumer and producer risks Numerous statistical techniques and methodologies for quality control and improvement have been developed in recent years to help resolve current product quality issues in today's fast changing environment Featuring contributions from top experts in the field this book covers three major topics statistical process control acceptance sampling plans and reliability testing and designs The topics covered in the book are timely and have a high potential impact and influence to academics scholars students and professionals in statistics engineering manufacturing and health

*Distribution-Free Exponentially Weighted Moving Average Control Charts for Monitoring Unknown Location* M.A. Graham, Amitava Mukherjee, S. Chakraborti, 2013 Distribution free nonparametric control charts provide a robust alternative to a data analyst when there is lack of knowledge about the underlying distribution A two sided nonparametric Phase II exponentially weighted moving average EWMA control chart based on the exceedance statistics EWMA EX is proposed for detecting a shift in the location parameter of a continuous distribution The nonparametric EWMA chart combines the advantages of a nonparametric control chart known and robust in control performance with the better shift detection properties of an EWMA chart Guidance and recommendations are provided for practical implementation of the chart along with illustrative examples A performance comparison is made with the traditional normal theory EWMA chart for subgroup averages and a recently proposed nonparametric EWMA chart based on the Wilcoxon Mann Whitney statistics A summary

and some concluding remarks are given **Proceedings of the Section on Quality and Productivity** American Statistical Association. Section on Quality and Productivity,1994 **New Encyclopædia Britannica: Macropædia** ,1997 **The New Encyclopaedia Britannica: Macropaedia : Knowledge in depth** ,2003 **Proceedings of the Section on Statistical Education** American Statistical Association. Section on Statistical Education,1996 **Statistics Catalog 2005** Neil Thomson,2004-09 **Introduction to Probability and Statistics** William Mendenhall,1971 **Technometrics** ,2001 **CEP Software Directory** ,1998 **Bulletin - Institute of Mathematical Statistics** Institute of Mathematical Statistics,1992 *Introduction to Business Statistics* Ronald M. Weiers,1998 Emphasis is on practical applications of statistics in business such as total quality management survey and business research and ethics in statistical analysis and reporting Examples are taken from business publications such as Newsweek **Index to Statistics and Probability: Permuted titles. Microclimatic-Z** Ian C. Ross,John Wilder Tukey,Verna Bertrand,1973 **Proceedings** ,2000

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