

# Package: PH1XBAR (via r-universe)

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**Type** Package

**Title** Phase I Shewhart X-Bar Chart

**Version** 0.11.2

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**Description** The purpose of 'PH1XBAR' is to build a Phase I Shewhart control chart for the basic Shewhart, the variance components and the ARMA models in R for subgrouped and individual data.

More de-

tails can be found: Yao and Chakraborti (2020) <doi:10.1002/qre.2793>, Yao and Chakraborti (2021) <doi:10.1080/08982111.2021.1911111>

**License** GPL-3

**Encoding** UTF-8

**LazyData** true

**Depends** R (>= 3.5.0)

**Imports** forecast, mvtnorm, pracma

**URL** <https://github.com/bolus123/PH1XBAR>

**RoxygenNote** 7.2.3

**Repository** <https://bolus123.r-universe.dev>

**RemoteUrl** <https://github.com/bolus123/ph1xbar>

**RemoteRef** HEAD

**RemoteSha** b3f8ceae557f1bdd521280b573373fa22a0bcd68

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PH1XBAR-package

*PH1XBAR: Phase I Shewhart X-Bar Chart*

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## Description

The purpose of 'PH1XBAR' is to build a Phase I Shewhart control chart for the basic Shewhart, the variance components and the ARMA models in R for subgrouped and individual data. More details can be found: Yao and Chakraborti (2020) doi: [10.1002/qre.2793](https://doi.org/10.1002/qre.2793), Yao and Chakraborti (2021) doi: [10.1080/08982112.2021.1878220](https://doi.org/10.1080/08982112.2021.1878220), and Yao et al. (2023) doi: [10.1080/00224065.2022.2139783](https://doi.org/10.1080/00224065.2022.2139783).

The utility of this package is in building a Shewhart-type control chart based on new methods for subgrouped and individual data. The Phase I chart is based on the multivariate normal/t or ARMA process.

## Author(s)

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## References

Champ, C.W., and Jones, L.A. (2004) Designing Phase I X-bar charts with small sample sizes. *Quality and Reliability Engineering International*. 20(5), 497-510

Yao, Y., Hilton, C.W., and Chakraborti, S. (2017) Designing Phase I Shewhart X-bar charts: Extended tables and software. *Quality and Reliability Engineering International*. 33(8), 2667-2672.

Yao, Y., and Chakraborti, S. (2021). Phase I monitoring of individual normal data: Design and implementation. *Quality Engineering*, 33(3), 443-456.

Yao, Y., and Chakraborti, S. (2021). Phase I process monitoring: The case of the balanced one-way random effects model. *Quality and Reliability Engineering International*, 37(3), 1244-1265.

Yao, Y., Chakraborti, S., Yang, X., Parton, J., Lewis Jr, D., and Hudnall, M. (2023). Phase I control chart for individual autocorrelated data: application to prescription opioid monitoring. *Journal of Quality Technology*, 55(3), 302-317.

## See Also

Useful links:

- <https://github.com/bolus123/PH1XBAR>

**Examples**

```
#Build a Phase I basic Shewhart control chart
data(grinder_data)
PH1XBAR(grinder_data, nsim=10)

# Build a Phase I individual control chart with an ARMA model
data( Preston_data)
PH1ARMA(Preston_data, nsim.process=10, nsim.coefs=10)
```

---

bore\_diameter\_data      *Bore diameter in manufacturing automotive driver gears*

---

**Description**

A dataset containing bore diameter measurements in mm

**Usage**

```
bore_diameter_data
```

**Format**

A data frame with 20 rows and 5 variables:

- X1** Diameter measurement at Position 1
- X2** Diameter measurement at Position 2
- X3** Diameter measurement at Position 3
- X4** Diameter measurement at Position 4
- X5** Diameter measurement at Position 5

**References**

Wooluru, Yerriswamy, D. R. Swamy, and P. Nagesh. "THE PROCESS CAPABILITY ANALYSIS- A TOOL FOR PROCESS PERFORMANCE MEASURES AND METRICS-A CASE STUDY." International Journal for Quality Research 8.3 (2014).

---

 getCC.ARMA

*get Phase I corrected charting constant with an ARMA model*


---

### Description

get Phase I corrected charting constant with an ARMA model

### Usage

```
getCC.ARMA(
  fap0 = 0.05,
  interval = c(1, 4),
  n = 50,
  order = c(1, 0, 0),
  phi.vec = 0.5,
  theta.vec = NULL,
  case = "U",
  method = "MLE+MOM",
  nsim.coefs = 100,
  nsim.process = 1000,
  burn.in = 50,
  sim.type = "Matrix",
  verbose = FALSE
)
```

### Arguments

fap0	nominal false Alarm Probabilty in Phase 1
interval	searching range of charting constants for the exact method
n	number of observations
order	order for ARMA model
phi.vec	given vectors of autoregressive parameters for ARMA models
theta.vec	given vectors of moving-average parameters for ARMA models
case	known or unknown case. When case = 'U', the parameters are unknown and the charting constant is calculated based on a bootstrapping method. When case = 'K', the parameters are known and the charting constant is found using the quantile function of multivariate normal distribution
method	estimation method for the control chart. When method = 'Method 3' is maximum likelihood estimations plus method of moments. Other options are 'Method 1' which is pure MLE and 'Method 2' which is pure CSS.
nsim.coefs	number of simulation for coefficients. It is functional when double.sim = TRUE.
nsim.process	number of simulation for ARMA processes
burn.in	number of burn-ins. When burn.in = 0, the ECM gets involved. When burn.in is large enough, the ACM gets involved.

sim.type	type of simulation. When sim.type = 'Matrix', the simulation is generated using matrix computation. When sim.type = 'Recursive', the simulation is based on a recursion.
verbose	print diagnostic information about fap0 and the charting constant during the simulations for the exact method
phi	vector of autoregressive coefficient(s). When case = 'K', it must be provided. The length must be the same as the first value in the order. It needs to be NULL if no autoregressor presents
theta	vector of moving-average coefficient(s). When case = 'K', it must be provided. The length must be the same as the third value in the order. It needs to be NULL if no moving average presents

**Value**

Object type double. The corrected charting constant.

**Examples**

```
# load the data in the package as an example
set.seed(12345)

# Calculate the charting constant using fap0 of 0.05, and 50 observations
getCC.ARMA(fap0=0.05, n=50, nsim.coefs=10, nsim.process=10)
```

---

getCC.XBAR

*Random Flexible Level Shift Model*


---

**Description**

get Phase I corrected charting constant

**Usage**

```
getCC.XBAR(
  m,
  fap0 = 0.05,
  var.est = c("S", "MR"),
  ub.cons = 1,
  method = c("exact", "BA"),
  interval = c(1, 5),
  nsim = 10000,
  nu = m - 1,
  lambda = 1,
  verbose = FALSE
)
```

**Arguments**

m	nominal false Alarm Probabilty in Phase 1
fap0	number of subgroups
var.est	'S' - use mean-square-based estimator, 'MR' - use moving-range-based estimator
ub.cons	unbiasing constant
method	'exact' - calculate results using the exact method, 'BA' - calculate results using the Bonfferoni approximation
interval	searching range of charting constants for the exact method
nsim	number of simulation for the exact method
nu	degrees of freedom for the Bonfferoni approximation
lambda	constant for the Bonfferoni approximation
verbose	print diagnostic information about fap0 and the charting constant during the simulations for the exact method

**Value**

Object type double. The corrected charting constant.

**Examples**

```
set.seed(12345)

# Calculate the charting constant using 10 simulations and mean-square-based estimator
getCC.XBAR(fap0=0.05, m=20, nsim=10, var.est='S', verbose = TRUE)

# Calculate the charting constant using 10 simulations and moving-range-based estimator
getCC.XBAR(fap0=0.05, m=20, nsim=10, var.est='MR', verbose = TRUE)
```

---

grinder\_data

*Thickness measurement of silicon wafer*


---

**Description**

A dataset containing the thickness measurements in nm at different positions on the silicon wafer

**Usage**

```
grinder_data
```

**Format**

A data frame with 30 rows and 5 variables:

- pos1** Thickness measurement at Position 1 (outer circle)
- pos2** Thickness measurement at Position 2 (outer circle)
- pos3** Thickness measurement at Position 3 (middle circle)
- pos4** Thickness measurement at Position 4 (middle circle)
- pos5** Thickness measurement at Position 5 (inner circle)

**References**

Roes, Kit CB, and Ronald JMM Does. "Shewhart-type charts in nonstandard situations." *Technometrics* 37.1 (1995): 15-24

---

PH1ARMA

*Phase I individual control chart with an ARMA model*

---

**Description**

Build a Phase I individual control chart for the ARMA models. The charting constant is corrected by this approach.

**Usage**

```
PH1ARMA(  
  X,  
  cc = NULL,  
  fap0 = 0.05,  
  order = c(1, 0, 0),  
  plot.option = TRUE,  
  interval = c(1, 4),  
  case = "U",  
  phi.vec = NULL,  
  theta.vec = NULL,  
  mu0 = NULL,  
  sigma0 = NULL,  
  method = "MLE+MOM",  
  nsim.coefs = 100,  
  nsim.process = 1000,  
  burn.in = 50,  
  sim.type = "Matrix",  
  standardize = TRUE,  
  verbose = FALSE  
)
```

**Arguments**

<code>X</code>	input and it must be a vector
<code>cc</code>	nominal Phase I charting constant. If this is given, the function will not re-compute the charting constant.
<code>fap0</code>	nominal false Alarm Probabilty in Phase I
<code>order</code>	order for ARMA model
<code>plot.option</code>	- draw a plot for the process; FALSE - Not draw a plot for the process
<code>interval</code>	searching range of charting constants for the exact method
<code>case</code>	known or unknown case. When case = 'U', the parameters are estimated
<code>phi.vec</code>	vector of autoregressive coefficient(s). When case = 'K', the vector needs to be provided with the length same as the first value in the order. If autoregressive coefficients does not present, phi needs to be NULL
<code>theta.vec</code>	vector of moving-average coefficient(s). When case = 'K', the vector needs to be provided with the length same as the third value in the order. If moving-average coefficients does not present, theta needs to be NULL
<code>mu0</code>	value of the IC process mean. When case = 'K', the value needs to be provided.
<code>sigma0</code>	value of the IC process standard deviation. When case = 'K', the value needs to be provided.
<code>method</code>	estimation method for the control chart. When method = 'MLE+MOM' is maximum likelihood estimations plus method of moments. Other options are 'MLE' which is pure MLE and 'CSS' which is pure CSS.
<code>nsim.coefs</code>	number of simulation for coefficients.
<code>nsim.process</code>	number of simulation for ARMA processes
<code>burn.in</code>	number of burn-ins. When burn.in = 0, the simulated process is assumed to be in the initial stage. When burn.in is large enough, the simulated process is assumed to be in the stable stage.
<code>sim.type</code>	type of simulation. When sim.type = 'Matrix', the simulation is generated using matrix computation. When sim.type = 'Recursive', the simulation is based on a recursion.
<code>standardize</code>	Output standardized data instead of raw data
<code>verbose</code>	print diagnostic information about fap0 and the charting constant during the simulations for the exact method

**Value**

`CL` Object type double - central line  
`gamma` Object type double - process variance estimate  
`cc` Object type double - charting constant  
`order` Object type integer - order for ARMA model  
`phi.vec` Object type integer - values of autoregressors  
`theta.vec` Object type integer - values of moving averages



LCL Object type double - lower charting limit

UCL Object type double - upper charting limit

CS Object type double - charting statistic

## References

Yao, Y., Chakraborti, S., Yang, X., Parton, J., Lewis Jr, D., and Hudnall, M. (2023). Phase I control chart for individual autocorrelated data: application to prescription opioid monitoring. *Journal of Quality Technology*, 55(3), 302-317.

## Examples

```
# load the data in the package as an example
data(preston_data)

# set number of simulations
nsim.process <- 10
nsim.coefs <- 10

# An example using the default setting whose fap0 = 0.1
PH1ARMA(preston_data, nsim.process = nsim.process, nsim.coefs = nsim.coefs)

# When users get an error message about the size of matrix,
# the function needs to use the alternative simulation type as follows
PH1ARMA(preston_data, fap0 = 0.05,
        nsim.process = nsim.process, nsim.coefs = nsim.coefs, sim.type = 'Recursive')
```

---

PH1XBAR

*Phase I X-bar control chart with a corrected charting constant*

---

## Description

Build a Phase I Shewhart control chart for the variance components model if the data are subgrouped or for the basic Shewhart model if the data are individual. The charting constant is corrected by this approach.

## Usage

```
PH1XBAR(
  X,
  cc = NULL,
  fap0 = 0.05,
  var.est = c("S", "MR"),
  ub.option = TRUE,
  method = c("exact", "BA"),
  plot.option = TRUE,
  interval = c(1, 5),
```

```

    nsim = 10000,
    verbose = FALSE
)

```

### Arguments

X	input and it must be a matrix
cc	nominal Phase I charting constant. If this is given, the function will not recompute the charting constant.
fap0	nominal false Alarm Probability in Phase I
var.est	'S' - use mean-square-based estimator, 'MR' - use moving-range-based estimator
ub.option	TRUE - the standard deviation estimator corrected by a unbiasing constant. For S, it is c4 and for MR, it is d2. FALSE - no unbiasing constant
method	'exact' - calculate results using the exact method, 'BA' - calculate results using the Bonfferoni approximation
plot.option	- draw a plot for the process; FALSE - Not draw a plot for the process
interval	searching range of charting constants for the exact method
nsim	number of simulation for the exact method
verbose	print diagnostic information about fap0 and the charting constant during the simulations for the exact method

### Value

CL Object type double - central line  
var.est Object type double - variance estimate  
ub.cons Object type double - unbiasing constant  
cc Object type double - charting constant  
m Object type integer - number of observations  
nu Object type integer - degrees of freedom  
lambda Object type integer - chi-squared unbiasing constant  
LCL Object type double - lower charting limit  
UCL Object type double - upper charting limit  
CS Object type double - charting statistic

### References

- Champ, C.W., and Jones, L.A. (2004) Designing Phase I X-bar charts with small sample sizes. *Quality and Reliability Engineering International*. 20(5), 497-510
- Yao, Y., Hilton, C.W., and Chakraborti, S. (2017) Designing Phase I Shewhart X-bar charts: Extended tables and software. *Quality and Reliability Engineering International*. 33(8), 2667-2672.
- Yao, Y., and Chakraborti, S. (2021). Phase I monitoring of individual normal data: Design and implementation. *Quality Engineering*, 33(3), 443-456.
- Yao, Y., and Chakraborti, S. (2021). Phase I process monitoring: The case of the balanced one-way random effects model. *Quality and Reliability Engineering International*, 37(3), 1244-1265.

**Examples**

```
set.seed(12345)

# load the data in the package as an example
data(grinder_data)

# An example using a false alarm probability of 0.05, and 10 simulations
PH1XBAR(grinder_data, fap0 = 0.05, nsim=10, verbose=TRUE)
```

---

preston_data	<i>Prescription fentanyl consumption in Preston county, WV</i>
--------------	--

---

**Description**

A dataset containing prescription fentanyl consumption in Preston county, WV, measured using MME percapita. This is a subset from Rich et al. <doi: 10.21105/joss.02450>

**Usage**

```
preston_data
```

**Format**

A vector with 60 elements

**References**

Rich, S., Tran, A. B., Williams, A., Holt, J., Sauer, J., & Oshan, T. M. (2020). arcos and arcospy: R and Python packages for accessing the DEA ARCOS database from 2006-2014. *Journal of Open Source Software*, 5(53), 2450.

---

snowfall_data	<i>Seasonal snowfall in inches in Minneapolis/St. Paul, MN</i>
---------------	--

---

**Description**

A dataset containing snowfalls measured in inches in Minneapolis/St. Paul, MN.

**Usage**

```
snowfall_data
```

**Format**

A data frame with 82 rows and 4 variables:

**Year** year of the snowfalls

**jan** snowfalls in January

**feb** snowfalls in February

**mar** snowfalls in March

**References**

Mukherjee, P. S. (2016). On phase II monitoring of the probability distributions of univariate continuous processes. *Statistical Papers*, 57(2), 539-562.

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