- Preface p. xiii
- Chapter 1. Multivariate Statistical Methods and Quality p. 1
- 1.1 Overview of Multivariate Statistical Methods p. 1
- 1.1.1 Graphical multivariate data display and data stratification p. 3
- 1.1.2 Multivariate normal distribution and multivariate sampling distribution p. 3
- 1.1.3 Multivariate analysis of variance p. 4
- 1.1.4 Principal component analysis and factor analysis p. 5
- 1.1.5 Discriminant analysis p. 6
- 1.1.6 Cluster analysis p. 7
- 1.1.7 Mahalanobis Taguchi system (MTS) p. 7
- 1.1.8 Path analysis and structural model p. 8
- 1.1.9 Multivariate process control p. 10
- 1.2 Applications of Multivariate Statistical Methods in Business and Industry p. 10
- 1.2.1 Data mining p. 11
- 1.2.2 Chemometrics p. 12
- 1.2.3 Other applications p. 13
- 1.3 Overview of Quality Assurance and Possible Roles of Multivariate Statistical Methods p. 13
- 1.3.1 Stage 0: Impetus/ideation p. 13
- 1.3.2 Stage 1: Customer and business requirements study p. 15
- 1.3.3 Stage 2: Concept development p. 15
- 1.3.4 Stage 3: Product/service design/prototyping p. 15
- 1.3.5 Stage 4: Manufacturing process preparation/product launch p. 16
- 1.3.6 Stage 5: Production p. 16
- 1.3.7 Stage 6: Product/service consumption p. 17
- 1.3.8 Stage 7: Disposal p. 17
- 1.4 Overview of Six Sigma and Possible Roles of Multivariate Statistical Methods p. 18
- 1.4.1 Stage 1: Define the project and customer requirements (D or define step) p. 20
- 1.4.2 Stage 2: Measuring process performance p. 21
- 1.4.3 Stage 3: Analyze data and discover causes of the problem p. 21
- 1.4.4 Stage 4: Improve the process p. 22
- 1.4.5 Stage 5: Control the process p. 23
- Chapter 2. Graphical Multivariate Data Display and Data Stratification p. 25
- 2.1 Introduction p. 25
- 2.2 Graphical Templates for Multivariate Data p. 26
- 2.2.1 Charts and graphs p. 26
- 2.2.2 Templates for displaying multivariate data p. 29
- 2.3 Data Visualization and Animation p. 33
- 2.3.1 Introduction to data visualization p. 33
- 2.4 Multivariate Data Stratification p. 38
- 2.4.1 Multi-vari chart technique p. 39
- 2.4.2 Graphical analysis of multivariate variation pattern p. 41
- Chapter 3. Introduction to Multivariate Random Variables, Normal Distribution, and Sampling Properties p. 47

- 3.1 Overview of Multivariate Random Variables p. 47
- 3.2 Multivariate Data Sets and Descriptive Statistics p. 50
- 3.2.1 Multivariate data sets p. 50
- 3.2.2 Multivariate descriptive statistics p. 51
- 3.3 Multivariate Normal Distributions p. 55
- 3.3.1 Some properties of the multivariate normal distribution p. 56
- 3.4 Multivariate Sampling Distribution p. 57
- 3.4.1 Sampling distribution of X p. 57
- 3.4.2 Sampling distribution of S p. 58
- 3.4.3 Central limit theorem applied to multivariate samples p. 58
- 3.5.1 Small sample multivariate hypothesis testing on a mean vector p. 62
- 3.4.4 Hotelling's T[superscript 2] distribution p. 59
- 3.4.5 Summary p. 60
- 3.5 Multivariate Statistical Inferences on Mean Vectors p. 60
- 3.5.2 Large sample multivariate hypothesis testing on a mean vector p. 63
- 3.5.3 Small sample multivariate hypothesis testing on the equality of two mean vectors p. 64
- 3.5.4 Large sample multivariate hypothesis testing on the equality of two mean vectors p. 66
- 3.5.5 Overview of confidence intervals and confidence regions in multivariate statistical inferences p. 67
- 3.5.6 Confidence regions and intervals for a single mean vector with small sample size p. 68
- 3.5.7 Confidence regions and intervals for a single mean vector with large sample size p. 70
- 3.5.8 Confidence regions and intervals for the difference in two population mean vectors for small samples p. 71

• 3.5.9 Confidence regions and intervals for the difference in two population mean vectors for large samples p. 72

- 3.5.10 Other Cases p. 73
- Appendix 3A Matrix Algebra Refresher p. 73
- A.1 Introduction p. 73
- A.2 Notations and basic operations p. 73
- A.3 Matrix operations p. 75
- Chapter 4. Multivariate Analysis of Variance p. 81
- 4.1 Introduction p. 81
- 4.2 Univariate Analysis of Variance (ANOVA) p. 82
- 4.2.1 The ANOVA table p. 85
- 4.3 Multivariate Analysis of Variance p. 86
- 4.3.1 MANOVA model p. 86
- 4.3.2 The decomposition of total variation under MANOVA model p. 88
- 4.4 MANOVA Case Study p. 95
- Chapter 5. Principal Component Analysis and Factor Analysis p. 97
- 5.1 Introduction p. 97
- 5.2 Principal Component Analysis Based on Covariance Matrices p. 99
- 5.2.1 Two mathematical representations of principal component analysis p. 100
- 5.2.2 Properties of principal component analysis p. 101
- 5.2.3 Covariance and correlation between X and principal components Y p. 103

- 5.2.4 Principal component analysis on sample covariance matrix p. 103
- 5.3 Principal Component Analysis Based on Correlation Matrices p. 108
- 5.3.1 Principal component scores and score plots p. 111
- 5.4 Principal Component Analysis of Dimensional Measurement Data p. 114
- 5.4.1 Properties of the geometrical variation mode p. 117
- 5.4.2 Variation mode chart p. 118
- 5.4.3 Visual display and animation of principal component analysis p. 121
- 5.4.4 Applications for other multivariate data p. 122
- 5.5 Principal Component Analysis Case Studies p. 124
- 5.5.1 Improving automotive dimensional quality by using principal component analysis p. 124
- 5.5.2 Performance degradation analysis for IRLEDs (Yang and Yang, 2000) p. 131
- 5.6 Factor Analysis p. 141
- 5.6.1 Common factor analysis p. 143
- 5.6.2 Properties of common factor analysis p. 143
- 5.6.3 Parameter estimation in common factor analysis p. 147
- 5.7 Factor Rotation p. 148
- 5.7.1 Factor rotation for simple structure p. 149
- 5.7.2 Procrustes rotation p. 152
- 5.8 Factor Analysis Case Studies p. 152
- 5.8.1. Characterization of texture and mechanical properties of heat-induced soy protein gels (Kang, Matsumura, and Mori, 1991) p. 152
- 6.1 Introduction p. 161
- 5.8.2 Procrustes factor analysis for automobile body assembly process p. 154
- 5.8.3 Hinge variation study using procrustes factor analysis p. 156
- Chapter 6. Discriminant Analysis p. 161
- 6.1.1 Discriminant analysis steps p. 162
- 6.2 Linear Discriminant Analysis for Two Normal Populations with Known Covariance Matrix p. 163
- 6.3 Linear Discriminant Analysis for Two Normal Population with Equal Covariance Matrices p. 167

• 6.4 Discriminant Analysis for Two Normal Population with Unequal Covariance Matrices p. 169

- 6.5 Discriminant Analysis for Several Normal Populations p. 170
- 6.5.1 Linear discriminant classification p. 170
- 6.5.2 Discriminant classification based on the Mahalanobis squared distances p. 171
- 6.6 Case Study: Discriminant Analysis of Vegetable Oil by Near-Infrared Reflectance Spectroscopy p. 175
- Chapter 7. Cluster Analysis p. 181
- 7.1 Introduction p. 181
- 7.2 Distance and Similarity Measures p. 183
- 7.2.1 Euclidean distance p. 183
- 7.2.2 Standardized euclidean distance p. 183
- 7.2.3 Manhattan distance (city block distance) p. 184

- 7.2.4 Distance between clusters and linkage method p. 185
- 7.2.5 Similarity p. 189
- 7.3 Hierarchical Clustering Method p. 190
- 7.4 Nonhierarchical Clustering Method (K-Mean Method) p. 195
- 7.5 Cereal Brand Case Study p. 197
- Chapter 8. Mahalanobls Distance and Taguchi Method p. 201
- 8.1 Introduction p. 201
- 8.2 Overview of the Mahalanobis-Taguchi System (MTS) p. 202
- 8.2.1 Stage 1: Creation of a baseline Mahalanobis space p. 203
- 8.2.2 Stage 2: Test and analysis of the Mahalanobis measure for abnormal samples p. 205
- 8.2.3 Stage 3 variable screening by using Taguchi orthogonal array experiments p. 206
- 8.2.4 Stage 4: Establish a threshold value (a cutoff MD) based on Taguchi's quality loss function and maintain a multivariate monitoring system p. 214
- 8.3 Features of the Mahalanobis-Taguchi System p. 216
- 8.4 The Mahalanobis-Taguchi System Case Study p. 216
- 8.4.1 Clutch disc inspection p. 217
- 8.5 Comments on the Mahalanobis-Taguchi System by Other Researchers and Proposed Alternative Approaches p. 221
- 8.5.1 Alternative approaches p. 221
- Chapter 9. Path Analysis and the Structural Model p. 223
- 9.1 Introduction p. 223
- 9.2 Path Analysis and the Structural Model p. 225
- 9.2.1 How to use the path diagram and structural model p. 228
- 9.3 Advantages and Disadvantages of Path Analysis and the Structural Model p. 235
- 9.3.1 Advantages p. 235
- 9.3.2 Disadvantages p. 236
- 9.4 Path Analysis Case Studies p. 237

• 9.4.1 Path analysis model relating plastic fuel tank characteristics with its hydrocarbon permeation (Hamade, 1996) p. 237

- 9.4.2 Path analysis of a foundry process (Price and Barth, 1995) p. 241
- Chapter 10. Multivariate Statistical Process Control p. 243
- 10.1 Introduction p. 243
- 10.2 Multivariate Control Charts for Given Targets p. 245
- 10.2.1 Decomposition of the Hotelling T[superscript 2] p. 248
- 10.3 Two-Phase T[superscript 2] Multivariate Control Charts with Subgroups p. 251
- 10.3.1 Reference sample and new observations p. 251
- 10.3.2 Two-phase T[superscript 2] multivariate process control for subgroups p. 255
- 10.4 T[superscript 2] Control Chart for Individual Observations p. 259
- 10.4.1 Phase I reference sample preparation p. 260
- 10.4.2 Phase II: Process control for new observations p. 264
- 10.5 Principal Component Chart p. 265
- Appendix Probability Distribution Tables p. 271
- References p. 291
- Index p. 295