Package 'mistat'

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| Maintainer Daniele Amberti <daniele.amberti@gmail.com></daniele.amberti@gmail.com> |
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| mistat-package ABC |

| BLEMISHES | | . 12 |
|------------------------|------|------|
| CAR | | . 13 |
| COAL | | . 13 |
| COMPURESP | | . 14 |
| CONTACTLEN | | . 16 |
| cusumArl | | . 17 |
| cusumPfaCed | | . 18 |
| CYCLT | | . 20 |
| DISS | | |
| DISSOLUTION | | |
| dlmLg | | |
| DOJO1935 | | |
| DOW1941 | | |
| dynOAB | | |
| • | | |
| ELECTRICAL | | |
| ELECINDX | | |
| ETCHRATE | | |
| ETCHRATETWO | | |
| FAILTIME | | |
| FILMSP | | |
| FLEXPROD | | |
| FOOD | | . 29 |
| GASOL | | . 30 |
| GASTURBINE | | . 31 |
| HADPAS | | . 31 |
| HYBRID | | . 32 |
| INSERTION | | . 33 |
| IPL | | . 34 |
| JANDEFECT | | . 34 |
| KEYBOARDS | | |
| LATHYPPISTON | | |
| mahalanobisT2 | | |
| masPred1 | | |
| MPG | | |
| nrwm | | |
| OELECT | | |
| OELECT1 | | |
| OTURB | | . 42 |
| | | . 42 |
| | | |
| | | |
| PBX | | |
| pistonSimulation | | |
| PLACE | | |
| powerCircuitSimulation | | |
| PRED | | |
| pred1 | | |
| predARMA | | |
| predPoly | | . 52 |

| mistat-package | 2 |
|----------------|---|
| mistat_nackade | 4 |
| mistat-package | 9 |

| | andonneation rest. | | | 53 |
|-------|--------------------|------|------|--------|
| | renewDis | | | 54 |
| | RNORM10 | | | 55 |
| | SeasCom | | | 56 |
| | SENSORS | | | 56 |
| | shroArlPfaCed | | | 58 |
| | simOAB | | | 60 |
| | simulationGroup . | | | 61 |
| | SOCELL | | | 62 |
| | SOLDEF | | | 63 |
| | STEELROD | | | 63 |
| | | | | |
| | | | | |
| | | | | |
| | • | | | |
| | - | | | |
| | | | | |
| | | | | |
| | YARNSTRG | | | 69 |
| Index | | | | 70 |

Description

This R package is providing all the data sets and statistical analysis of *Modern Industrial Statistics*, with applications using R, MINITAB and JMP by R.S. Kenett and S. Zacks with contributions by D. Amberti, John Wiley and Sons, 2013. This second revised and expanded second edition.

Details

Package: mistat
Type: Package
Date: 2012-08-22
License: GPL >= 2

Author(s)

Daniele Amberti

Maintainer: Daniele Amberti <amberti@inwind.it>

4 mistat-package

See Also

Bootstrap Resampling, Quality Control Charts, Operating Characteristics of an Acceptance Sampling Plan, Quality Control Charts, Fractional Factorial 2-level designs.

```
data(OELECT)
data(OELECT1)
randomizationTest(list(a=OELECT, b=OELECT1),
                  R=500, calc=mean,
                  fun=function(x) x[1]-x[2],
                  seed=123)
Ps <- pistonSimulation(
 m = rep(60, 100),
 s = rep(0.02, 100),
  v0 = rep(0.01, 100),
  k = rep(5000, 100),
  p0 = rep(110000, 100),
  t = c(rep(296,35), 296*1.1^{(1:65)}),
  t0 = rep(360, 100),
  each = 1,
  seed = 123,
  check = FALSE)
head(Ps)
cusumArl(mean= 0.0,
         N=100,
         limit=5000,
         seed=123)
powerCircuitSimulation(seed=123, each=3)
set.seed(123)
Ttf <- rgamma(50,
              shape=2,
              scale=100)
Ttr <- rgamma(50,
              shape=2,
              scale=1)
AvailEbd <- availDis(ttf=Ttf,</pre>
                      ttr=Ttr,
                      n=1000, seed=123)
RenewEbd <- renewDis(ttf=Ttf,</pre>
                      ttr=Ttr,
```

time=1000, n=1000)

ABC ABC

Description

A customer satisfaction survey, ABC.csv. The data consists of 266 responses to a questionnaire with a question on overall satisfaction (q1) and responses to 125 other questions. Variables named as "q" and a number are satisfaction or agreement levels on a 0-5 scale, Variables named as "qi" represent importance on a 1-3 scale.

Usage

data("ABC")

Format

A data frame with 266 observations on the following 134 variables.

- q1 a numeric vector
- q4 a numeric vector
- q5 a numeric vector
- q6 a numeric vector
- qi6 a numeric vector
- q7 a numeric vector
- qi7 a numeric vector
- q8 a numeric vector q18 a numeric vector
- q9 a numeric vector
- qi9 a numeric vector
- q10 a numeric vector
- qi10 a numeric vector
- q11 a numeric vector
- q12 a numeric vector
- qi12 a numeric vector
- q13 a numeric vector
- qi13 a numeric vector
- q14 a numeric vector
- qi14 a numeric vector
- q15 a numeric vector

```
qi15 a numeric vector
q16 a numeric vector
qi16 a numeric vector
q17 a numeric vector
q18 a numeric vector
qi18 a numeric vector
q19 a numeric vector
qi19 a numeric vector
q20 a numeric vector
qi20 a numeric vector
q21 a numeric vector
qi21 a numeric vector
q22 a numeric vector
qi22 a numeric vector
q23 a numeric vector
qi23 a numeric vector
q24 a numeric vector
qi24 a numeric vector
q25 a numeric vector
q26 a numeric vector
qi26 a numeric vector
q27 a numeric vector
qi27 a numeric vector
q28 a numeric vector
qi28 a numeric vector
q29 a numeric vector
qi29 a numeric vector
q30 a numeric vector
qi30 a numeric vector
q31 a numeric vector
q32 a numeric vector
qi32 a numeric vector
q33 a numeric vector
qi33 a numeric vector
q34 a numeric vector
qi34 a numeric vector
q35 a numeric vector
```

| qi35 a numeric vector | |
|-----------------------|---|
| q36 a numeric vector | |
| qi36 a numeric vector | |
| q37 a numeric vector | |
| qi37 a numeric vector | |
| q38 a numeric vector | |
| q39 a numeric vector | |
| q40 a numeric vector | |
| q41 a numeric vector | |
| qi41 a numeric vector | |
| q42 a numeric vector | |
| q43 a numeric vector | |
| q44 a numeric vector | |
| q45 a numeric vector | |
| qi45 a numeric vector | • |
| q46 a numeric vector | |
| qi46 a numeric vector | |
| q47 a numeric vector | |
| qi47 a numeric vector | |
| q48 a numeric vector | |
| qi48 a numeric vector | |
| q49 a numeric vector | |
| q50 a numeric vector | |
| qi50 a numeric vector | • |
| q51 a numeric vector | |
| qi51 a numeric vector | |
| q52 a numeric vector | |
| qi52 a numeric vector | |
| q53 a numeric vector | |
| qi53 a numeric vector | |
| q54 a numeric vector | |
| qi54 a numeric vector | |
| q55 a numeric vector | |
| qi55 a numeric vector | |
| q56 a numeric vector | |
| qi56 a numeric vector | |
| q57 a numeric vector | |

```
q58 a numeric vector
qi58 a numeric vector
q59 a numeric vector
qi59 a numeric vector
q60 a numeric vector
qi60 a numeric vector
q61 a numeric vector
qi61 a numeric vector
q62 a numeric vector
qi62 a numeric vector
q63 a numeric vector
qi63 a numeric vector
q64 a numeric vector
qi64 a numeric vector
q65 a numeric vector
q66 a numeric vector
qi66 a numeric vector
q67 a numeric vector
q68 a numeric vector
q70 a numeric vector
q71 a numeric vector
q72 a numeric vector
q73 a numeric vector
q74 a numeric vector
q75 a numeric vector
q76 a numeric vector
q77 a numeric vector
q78 a numeric vector
q79 a numeric vector
q80 a numeric vector
q81 a numeric vector
var1 Continent, a factor with levels Europe
var3 Country, a factor with levels Benelux France Germany Italy UK Israel
var4 Segmentation, a factor with levels Other Silver Gold Platinum
var6 Age of ABC's equipment, a factor with levels less than 1 1-2 2-3 3-4 more than 4
var9 Profitability, a factor with levels Profitable Break-Even Below Break-Even
var11 Position, a factor with levels Owner Management Technical management Technical staff
     Operator Administrator Other
customerSeniority a numeric vector
country a factor with levels Benelux France Germany Israel Italy UK
```

ALMPIN 9

Source

Kenett, R and Salini, S. (2013) Modern Analysis of Customer Surveys.

References

The ABC Company, Questionnaire and Data

Examples

```
data(ABC)
barplot(table(ABC$q1, ABC$q4))
```

ALMPIN

Aluminium Pins (6 dimensions)

Description

Records of 6 dimension variables (a subset of 2 in ALMPIN2) measured in mm on 70 alluminium pins used in airplanes, in order of production.

Usage

data(ALMPIN)

Format

A data frame with 70 observations on the following 6 variables.

diam1 pin diameter at specified location, a numeric vector diam2 pin diameter at specified location, a numeric vector diam3 pin diameter at specified location, a numeric vector

capDiam diameter of the cap on top of the pin, a numeric vector

lenNocp length of the pin without the cap, a numeric vector

lenWcp length of the pin with the cap, a numeric vector

Details

The aluminum pins are inserted with air-guns in pre-drilled holes in order to combine critical airplane parts such as wings, engine supports and doors.

The measurements were taken in a computerized numerically controlled (CNC) metal cutting operation. The six variables are Diameter 1, Diameter 2, Diameter 3, Cap Diameter, Lengthncp and Lengthwcp. All the measurements are in millimeters. The first three variables give the pin diameter at three specified locations. Cap Diameter is the diameter of the cap on top of the pin. The last two variables are the length of the pin, without and with the cap, respectively.

10 ARMA

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

Examples

```
data(ALMPIN)
cor(ALMPIN)
plot(ALMPIN)
```

ARMA

Random realization of ARMA prcess

Description

Creates a random realization an of ARMA prcess.

Usage

```
ARMA(n, a, b)
```

Arguments

n length of the ARMA process to be generated.

a vector p of parameters.

b vector q of parameters.

Value

a vector with values from the simulated AMRA process of lenght n + max(p, q)

Author(s)

Shelemyahu Zacks

See Also

```
predARMA
```

```
ARMA(100,c(0.1, 0.2, 0.3), c(0.1, 0.2))
```

availDis 11

| availDis Availability Distribution | availDis | Availability Distribution | |
|------------------------------------|----------|---------------------------|--|
|------------------------------------|----------|---------------------------|--|

Description

Provide the Empirical Bootstrap Distribution of the asymptotic availability index A_{∞} , based on observed samples of failure times and repair times.

Usage

```
availDis(ttf, ttr, n, seed = NA, printSummary = TRUE)
```

Arguments

| ttf | numeric vector of Time To Failure |
|-----|------------------------------------|
| ttr | numeric vector of Time To Repair |
| n | the number of bootstrap replicates |

seed a single value, interpreted as an integer. If specified make the simulation repli-

cable.

printSummary logical, if TRUE print the Mean Time To Failure, Mean Time To Repair and the

asymptotic availability

Value

A numeric vector of lenght n with simulated availabilities

Author(s)

Daniele Amberti

References

Kenett, R., Zacks, S. with contributions by Amberti, D. *Modern Industrial Statistics: with applications in R, MINITAB and JMP.* Wiley.

See Also

renewDis

12 BLEMISHES

BLEMISHES

Number of Blemishes on Ceramic Plates

Description

Blemishes found on each of 30 ceramic plates.

Usage

```
data(BLEMISHES)
```

Format

A data frame with 30 observations:

```
plateID a factor count an integer vector
```

Details

Blemishes will affect the final product's (hybrid micro electronic components) electrical performance and its overall yield

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

```
data(BLEMISHES)
table(factor(BLEMISHES$count, levels=0:5))
```

CAR 13

CAR Car

Description

Records on 109 different car models, including number of cylinders, origin, turn diamater, horse-power, and number of miles per gallon in city driving.

Usage

```
data(CAR)
```

Format

A data frame with 109 observations on the following 5 variables.

```
cyl Number of cylinders, an integer vector origin Car origin, 1 = US; 2 = Europe; 3 = Asia, an integer vector turn Turn diamater, a numeric vector hp Horsepower, a numeric vector
```

mpg Miles per gallon in city driving, a numeric vector

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

Examples

```
data(CAR)
with(data=CAR, expr=table(cyl, origin))
```

COAL

Number of Coal Mine Disasters

Description

Data on the number of coal mine disasters (explosions) in England, per year, for the period 1850 to 1961.

Usage

```
data(COAL)
```

14 COMPURESP

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

Examples

COMPURESP

Computer Response Time Optimization

Description

The experiment described here was part of an extensive effort to optimize a UNIX operating system.

Usage

```
data(COMPURESP)
```

Format

A data frame with 18 observations on the following 10 variables.

```
F a factor with levels 1 2, representing KMCs used
```

B a factor with levels 1 2 3, representing File Distribution

C a factor with levels 1 2 3, representing Memory Size

D a factor with levels 1 2 3, representing System Buffers

E a factor with levels 1 2 3, representing Sticky Bits

A a factor with levels 1 2 3, representing Disk Drives

G a factor with levels 1 2 3, representing INODE Table Entries

H a factor with levels 1 2 3, representing Other System Tables

Mean mean time taken for the system to complete commands execution

```
SN S/N ratio \eta = -10log_{10}(\frac{1}{n}\sum_i y_i^2)
```

COMPURESP 15

Details

The experiment described here was part of an extensive effort to optimize a UNIX operating system running on a VAX 11-780 machine. The machine had 48 user terminal ports, two remote job entry links, four megabytes of memory, and five disk drives. The typical number of users logged on at a given time was between 20 to 30.

- **1. Problem Definition**. Users complained that the system performance was very poor, especially in the afternoon. The objective of the improvement effort was to both minimize response time and reduce variability in response.
- 2. Response variable. In order to get an objective measurement of the response time two specific representative commands called 'standard' and 'trivial' were used. The 'standard' command consisted of creating, editing and removing a file. The 'trivial' command was the UNIX system 'date' command. Response times were measured by submitting these commands every 10 minutes and clocking the time taken for the system to complete their execution.

Source

Pao, Phadke and Sherrerd (1985)

```
data(COMPURESP)
layout(matrix(1:4, 2, byrow=TRUE))
with(COMPURESP,
     interaction.plot(
       x.factor=F,
       trace.factor=rep(0, length(F)),
       response=SN,
       legend=FALSE,
       type="b",
       pch=15:18,
       ylim=c(-17, -10))
with(COMPURESP,
     interaction.plot(
       x.factor=B,
       trace.factor=rep(0, length(B)),
       response=SN,
       legend=FALSE,
       type="b",
       pch=15:18,
       ylim=c(-17, -10))
with(COMPURESP,
     interaction.plot(
       x.factor=C,
       trace.factor=rep(0, length(C)),
       response=SN,
       legend=FALSE,
```

16 CONTACTLEN

```
type="b",
    pch=15:18,
    ylim=c(-17, -10)))

with(COMPURESP,
    interaction.plot(
        x.factor=D,
        trace.factor=rep(0, length(D)),
        response=SN,
        legend=FALSE,
        type="b",
        pch=15:18,
        ylim=c(-17, -10)))
```

CONTACTLEN

Length of the Electrical Contacts

Description

length (in cm) of the electrical contacts of relays in samples of size five, taken hourly from a running process.

Usage

```
data(CONTACTLEN)
```

Format

A numeric matrix with five columns representing a sample and twenty rows representing hourly samples.

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

```
data(CONTACTLEN)
library(qcc)
qcc(CONTACTLEN, type="xbar")
```

cusumArl 17

| cusumArl | Cumulative Sum Control Charts Average Run Length |
|----------|--|
| | |

Description

Computes the ARL function by simulation

Usage

Arguments

... arguments such as mean, lambda or sd to be passed to the appropriate random

genneration function

randFunc a random generation function

N the number of replicates

limit safety parameter, stop rule for procedures with very long ARL

seed a single value, interpreted as an integer. If specified make the simulation repli-

cable.

kp K^+ parameter of the control scheme km K^- parameter of the control scheme hp h^+ parameter of the control scheme hm h^- parameter of the control scheme

side a character string specifying the side of the control scheme, must be one of

"both" (default), "upper" or "lower"

printSummary logical, if TRUE print a summary of the cusum ARL

Value

a list with elements:

rls a numeric vector representing the Run Length of the simulation

statistics a numeric vector with summary statistics

run a list of length N elements each of which has single numeric elements violationLower,

violationUpper and rl

Author(s)

Daniele Amberti

18 cusumPfaCed

References

Kenett, R., Zacks, S. with contributions by Amberti, D. *Modern Industrial Statistics: with applications in R, MINITAB and JMP.* Wiley.

Examples

```
cusumArl(mean=1, seed=123, N=100, limit=1000)

cusumArl(size=100, prob=0.05, kp=5.95, km=3.92, hp=12.87, hm=-8.66, randFunc=rbinom, seed=123, N=100, limit=2000)

cusumArl(lambda=10, kp=12.33, km=8.41, hp=11.36, hm=-12.91, randFunc=rpois, seed=123, N=100, limit=2000)
```

cusumPfaCed

Cusum Probability of False Alarm and Conditional Expected Delay

Description

Compute the Probability of False Alarm, PFA, and the Conditional Expected Delay, CED, for the Normal, Binomial and Poisson distributions

Usage

Arguments

| size0 | number of trials (zero or more) |
|-------|---|
| prob0 | probability of success on each trial |
| size1 | number of trials (zero or more) after a process level change |
| prob1 | probability of success on each trial after a process level change |
| mean0 | distribution mean |

cusumPfaCed 19

sd0 distribution standard deviation

mean1 distribution mean after a process level change

sd1 distribution standard deviation after a process level change

lambda0 (non-negative) mean

lambda1 (non-negative) mean after a process level change tau time on which the process level change occurs

N the number of replicates

limit safety parameter, stop rule for procedures with very long ARL

seed a single value, interpreted as an integer. If specified make the simulation repli-

cable.

kp K^+ parameter of the control scheme km K^- parameter of the control scheme hp h^+ parameter of the control scheme hm h^- parameter of the control scheme

side a character string specifying the side of the control scheme, must be one of

"both" (default), "upper" or "lower"

printSummary logical, if TRUE print a summary of the cusum PFA and CED

Value

a list with elements:

rls a numeric vector representing the Run Length of the simulation

statistics a numeric vector with summary statistics

run a list of length N elements each of which has single numeric elements violationLower,

violationUpper and rl

Author(s)

Daniele Amberti

References

Kenett, R., Zacks, S. with contributions by Amberti, D. *Modern Industrial Statistics: with applications in R, MINITAB and JMP*. Wiley.

20 DISS

CYCLT

50 Cycle Times

Description

50 cycle times (in seconds) of a piston operating at fixed operating conditions set at the minimal levels of seven control factors.

Usage

```
data(CYCLT)
```

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

Examples

```
data(CYCLT)
summary(CYCLT)
plot(CYCLT, type="b")
```

DISS

Dissolution Data

Description

Dissolution data of a new product and a reference approved product.

Usage

```
data(DISS)
```

Format

A data frame with 12 observations on the following 4 variables.

```
batch a factor with levels REF TEST
tablet a factor with levels 1 2 3 4 5 6
min15 a numeric vector
min90 a numeric vector
```

DISSOLUTION 21

Source

```
Tsong et al., (1996).
```

Examples

```
data(DISS)
## maybe str(DISS); plot(DISS) ...
```

DISSOLUTION

DISSOLUTION

Description

12 test and reference tablets measured under dissolution conditions at 5, 10, 15, 20, 30 and 45 seconds. The level of dissolution recorded for the tested generic product is ideally identical to the brand reference.

Usage

```
data("DISSOLUTION")
```

Format

A data frame with 144 observations on the following 4 variables.

```
Product a factor with levels RT
```

Time a numeric vector

Label a factor with levels T1 T10 T10R T11 T11R T12 T12R T1R T2 T2R T3 T3R T4 T4R T5 T5R T6 T6R T7 T7R T8 T8R T9 T9R

Data a numeric vector

```
data(DISSOLUTION)
Test <- subset(DISSOLUTION, Product == "T")
Test <- reshape(data = Test, v.names = "Data", timevar = "Label",idvar = "Time", direction = "wide")
summary(Test)
# library(fdapace)
# Model <- FPCA(Ly = Test[, grep("Data", colnames(Test))],
# Lt = Test[, rep("Time", length(grep("Data", colnames(Test))))],
# optns = list(maxK = 5, methodSelectK = 5))
# plot(Model)</pre>
```

22 dlmLg

dlmLg

Dynamic Linear Model with linear growth

Description

Dynamic Linear Model with linear growth.

Usage

```
dlmLg(x, C0, v, W, M0)
```

Arguments

| X | a vector of data X_t. |
|----|-------------------------|
| C0 | prior covariance matrix |
| V | prior variance of V. |
| W | prior variance of W. |
| M0 | prior mean. |

Value

a vector with values from the Dynamic Linear Model.

Author(s)

Shelemyahu Zacks

DOJO1935 23

DOJ01935

Dow-Jones Financial Index 1935

Description

The Dow-Jones financial index for the 300 business days of 1935.

Usage

```
data(D0J01935)
```

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

Examples

```
data(DOJO1935)
plot(DOJO1935,
    type="b",
    ylab="Dow Jones")
```

DOW1941

Dow-Jones Financial Index 1941

Description

The Dow-Jones daily index of 1941.

Usage

```
data("DOW1941")
```

Format

A data frame with 302 observations on the following 5 variables.

```
DOW1941 Dow-Jones daily value
```

Date a POSIXIt

Day a progressive number

DayOfWeek a factor representing the weekday with levels 1 2 3 4 5 6

Month a factor representing the month with levels 1 2 3 4 5 6 7 8 9 10 11 12

24 dynOAB

Examples

```
data(DOW1941)
plot(DOW1941$Date, DOW1941$DOW1941,
    type="l",
    ylab="Dow Jones 1941", xlab="Date")
```

dyn0AB

Dynamic programming of the optimal One-Armed Bandits

Description

Dynamic programming of the optimal One-Armed Bernoulli Bandits process

Usage

```
dynOAB(N, al)
```

Arguments

N number of trials.

al the known probability of reward on arm A.

Value

For dynOAB the matrix of maximal predicted rewards. For dynOAB2 the optimal predicted reward.

Author(s)

Shelemyahu Zacks

See Also

simOAB

```
dyn0AB(10, 0.5)
dyn0AB2(10, 0.5)
```

ELECFAIL 25

ELECFAIL

Failures of an Electronic Device

Description

50 failure times of an electronic device.

Usage

```
data(ELECFAIL)
```

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

Examples

```
data(ELECFAIL)
hist(ELECFAIL)
```

ELECINDX

Bernoulli Sample on OELECT Data

Description

Bernoulli sample in which, we give a circuit in OELECT the value 1 if its electric output is in the interval (216, 224) and the value 0 otherwise.

Usage

```
data(ELECINDX)
```

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

See Also

OELECT

```
data(ELECINDX)

qbinom(p=0.5, size=100, prob=mean(ELECINDX))
```

26 ETCHRATETWO

ETCHRATE

Data on the Rate of Etching

Description

Rate of removal of field oxide in a semiconductor plasma etching process.

Usage

```
data(ETCHRATE)
```

Source

Digital Equipment Corporation (1988).

Examples

```
data(ETCHRATE)
```

hist(ETCHRATE)

ETCHRATETWO

Data on the Rate of Etching (two samples)

Description

Rate of removal of field oxide in two different semiconductor plasma etching processes, A and B.

Usage

```
data(ETCHRATETWO)
```

Format

A data frame with 12 observations on the following 2 variables.

A a numeric vector, rate of etching, sample A

B a numeric vector, rate of etching, sample B

Source

Digital Equipment Corporation (1988).

```
data(ETCHRATETWO)
boxplot(values ~ ind, data=stack(ETCHRATETWO))
```

FAILTIME 27

FAILTIME

Failure Times

Description

Failure times of 20 electric generators (in hr).

Usage

```
data(FAILTIME)
```

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

Examples

```
data(FAILTIME)
library(survival)

SuRe <- survreg(
   Surv(time=FAILTIME) ~ 1 ,
   dist = "exponential")

summary(SuRe)</pre>
```

FILMSP

Film Speed

Description

Data gathered from 217 rolls of film. The data consists of the film speed as measured in a special lab.

Usage

```
data(FILMSP)
```

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

28 FLEXPROD

Examples

```
data(FILMSP)
```

hist(FILMSP)

FLEXPROD

The Quinlan Experiment at Flex Products

Description

Flex Products is a subcontractor of General Motors, manufacturing mechanical speedometer cables. The basic cable design has not changed for fifteen years and General Motors had experienced many disappointing attempts at reducing the speedometer noise level.

Usage

```
data(FLEXPROD)
```

Format

- A data frame with 16 observations on the following 16 variables.
- A Liner O.D., a factor with levels 1 2
- B Liner Die, a factor with levels 1 2
- C Liner Material, a factor with levels 1 2
- D Liner Line Speed, a factor with levels 1 2
- E Wire Braid Type, a factor with levels 1 2
- F Braiding Tension, a factor with levels 1 2
- G Wire Diameter, a factor with levels 1 2
- H Liner Tension, a factor with levels 1 2
- I Liner Temperature, a factor with levels 1 2
- J Coating Material, a factor with levels 1 2
- K Coating Dye Type, a factor with levels 1 2
- L Melt Temperature, a factor with levels 1 2
- M Screen Pack, a factor with levels 1 2
- N Cooling Method, a factor with levels 1 2
- 0 Line Speed, a factor with levels 1 2
- SN Signal to noise ratio, a numeric vector

FOOD 29

Details

Problem Definition: the product under investigation is an extruded thermoplastic speedometer casing used to cover the mechanical speedometer cable on automobiles. Excessive shrinkage of the casing is causing noise in the mechanical speedometer cable assembly.

Response variable: the performance characteristic in this problem is the post extrusion shrinkage of the casing. The percent shrinkage is obtained by measuring approximately 600mm of casing that has been properly conditioned (A), placing that casing in a two hour heat soak in an air circulating oven, reconditioning the sample and measuring the length (B). Shrinkage is computed as: Shrinkage = 100 * (A - B)/A.

Factor Levels: Existing (1) - Changed (2)

Number of Replications: four random samples of 600mm from the 3000 feet manufactured at each experimental run.

Data Analysis: signal to noise ratios (SN) are computed for each experimental run and analyzed using main effect plots and an ANOVA. Savings are derived from Loss function computations.

The signal to noise formula used by Quinlan is:

$$\eta = -10log_{10}(\frac{1}{n}\sum y^2)$$

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

Examples

```
data(FLEXPROD)
aov(SN ~ . , data=FLEXPROD)
```

FOOD FOOD

Description

Nutritional data from 961 different food items

Usage

```
data("FOOD")
```

30 GASOL

Format

A data frame with 961 observations on the following 7 variables.

Fat.grams a numeric vector, fat in grams

FoodEnergy.calories a numeric vector, food energy in calories

Carbohydrates.grams a numeric vector, carbohydrates in grams

Protein.grams a numeric vector, protein in grams

Cholesterol.mg a numeric vector, cholesterol in milligrams

Weight.grams a numeric vector, weight in grams

SaturatedFat.grams a numeric vector, saturated fat in grams

Examples

```
data(FOOD)
plot(FOOD)
```

GASOL

Distillation Properties of Crude Oils

Description

32 measurements of distillation properties of crude oils.

Usage

```
data(GASOL)
```

Format

A data frame with 32 observations on the following 5 variables.

x1 crude oil gravity (API), a numeric vector

x2 crude oil vapour pressure (psi), a numeric vector

astm crude oil ASTM 10% point (Fahrenheit), a numeric vector

 ${\tt endPt \ gasoline \ ASTM \ endpoint \ } (Fahrenheit), a \ numeric \ vector$

yield yield of gasoline (in percentage of crude oil), a numeric vector

Source

Daniel and Wood (1971) pp. 165

GASTURBINE 31

Examples

GASTURBINE

Gas Turbine Cycle Times

Description

125 gas turbine cycle times divided in 25 samples of 5 observations.

Usage

```
data(GASTURBINE)
```

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

Examples

```
data(GASTURBINE)
plot(rowMeans(GASTURBINE), type="b")
```

HADPAS

Resistance Values of Hybrids

Description

Several resistance measurements (Ω) of five types of resistances (Res 3, Res 18, Res 14, Res 7 and Res 20), which are located in six hybrid micro circuits simultaneously manufactured on ceramic substrates. There are altogether 192 records for 32 ceramic plates.

Usage

```
data(HADPAS)
```

32 HYBRID

Format

```
A data frame with 192 observations on the following 7 variables.
```

```
diska ceramic plate, a numeric vector
hyb hybrid micro circuit, a numeric vector
res3 a numeric vector
res18 a numeric vector
res14 a numeric vector
res7 a numeric vector
res20 a numeric vector
```

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

Examples

```
data(HADPAS)
boxplot(HADPAS$res3 ~ HADPAS$hyb)
```

HYBRID

Resistance Values of Res 3

Description

A subset of data in HADPAS, only variable res3 is recorded. HYBRID contains values for hybrids 1 to 3, HYBRID1 contains hybrid 1 data and HYBRID2 contains values of hybrids 1 and 2.

Usage

```
data(HYBRID)
```

Format

A data frame (a vector for HYBRID1) with 32 observations on the following variables.

```
hyb1 resistance measurements (\Omega) of Res 3, a numeric vector hyb2 resistance measurements (\Omega) of Res 3, a numeric vector hyb3 resistance measurements (\Omega) of Res 3, a numeric vector
```

Source

See HADPAS

INSERTION 33

Examples

```
data(HYBRID)
lapply(HYBRID, var)
```

INSERTION

Components Insertions into a Board

Description

Data represents a large number of insertions with k=9 different components. The result of each trial (insertion) is either Success (no insertion error) or Failure (insertion error).

Usage

```
data(INSERTION)
```

Format

A data frame with 9(k) observations on the following 3 variables.

comp Component, a factor with levels C1 C2 C3 C4 C5 C6 C7 C8 C9

fail Failure, a numeric vector

succ Success, a numeric vector

Details

Components are:

C1: Diode

C2: 1/2 Watt Canister

C3: Jump Wire

C4: Small Corning

C5: Large Corning

C6: Small Bullet

C7: 1/8 Watt Dogbone

C8: 1/4 Watt Dogbone

C9: 1/2 Watt Dogbone

Source

See PLACE

34 JANDEFECT

Examples

IPL

Number of Computer Crashes per Month

Description

Number of computer crashes per month, due to power failures experienced at a computer center, over a period of 28 months. After a crash, the computers are made operational with an "Initial Program Load".

Usage

```
data(IPL)
```

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

Examples

```
data(IPL)
plot(IPL, type="b")
```

JANDEFECT

January Number of Defects in Daily Samples

Description

Number of defective items found in random samples of size n=100, drawn daily from a production line in January.

Usage

```
data(JANDEFECT)
```

KEYBOARDS 35

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

Examples

```
data(JANDEFECT)
plot(JANDEFECT, type="b")
```

KEYBOARDS

New Designs of Feyboards for Desktop Computers

Description

The design of the keyboard might have effect on the speed of typing or on the number of typing errors. Noisy factors are typist or type of job. Letters A, B, C, D of variable keyboard denote the designs.

Usage

```
data(KEYBOARDS)
```

Format

A data frame with 25 observations on the following 4 variables.

```
typist The typist, a factor with levels 1 2 3 4 5 job The type of job, a factor with levels 1 2 3 4 5 keyboard Keyboard design, a factor with levels A B C D E errors Number of typing errors, a numeric vector
```

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

```
data(KEYBOARDS)
boxplot(errors ~ keyboard, data=KEYBOARDS, ylab="Errors")
```

36 LATHYPPISTON

LATHYPPISTON

Latin Hypercube Design for the Piston Simulator

Description

A Latin Hypercube Design for the 7 pistonSimulation arguments and Its response in seconds.

Usage

```
data(LATHYPPISTON)
```

Format

A data frame with 14 observations on the following 8 variables.

```
m a numeric vector
```

s a numeric vector

v0 a numeric vector

k a numeric vector

p0 a numeric vector

t a numeric vector

t0 a numeric vector

seconds a numeric vector

Source

Kenett, R., Zacks, S. with contributions by Amberti, D. *Modern Industrial Statistics: with applications in R, MINITAB and JMP.* Wiley.

See Also

```
pistonSimulation
```

mahalanobisT2 37

```
title="", col_sur="darkgrey", lwd=2,
Xname=colnames(LATHYPPISTON[, !names(LATHYPPISTON) %in% "seconds"]))
```

layout(1)

mahalanobis T2 ${\it Mahalanobis}\ T^2$

Description

Mahalanobis T^2 and Confidence Region

Usage

```
mahalanobisT2(x, factor.name, response.names = names(x)[!names(x) %in% factor.name],
conf.level=0.95, compare.to = NA, plot = FALSE)
```

Arguments

x a data frame

factor.name single character indicating column name of the experiment factor to test, the first

level is used as a reference

response.names vector of characters indicating columns names of the responses

conf. level confidence level for the Confidence Region

compare.to a vector of length length(response.names) to be compared to the result in

terms of Mahalanobis T^2

plot logical, if TRUE also a plot is produced

Value

a list with components:

coord matrix with transformed coordinates of variables in response.names

mahalanobis vector containing Lower Control Region, Center and Upper Control Region of

Mahalanobis T^2

mahalanobis.compare

single value, Mahalanobis T^2 of compare. to

Author(s)

Daniele Amberti

References

Kenett, R., Zacks, S. with contributions by Amberti, D. *Modern Industrial Statistics: with applications in R, MINITAB and JMP*. Wiley.

Tsong et al, (1996).

38 masPred1

Examples

masPred1

Moving Average Smoothing Predictor

Description

A moving average smoother is a sequence which replaces X_t by a fitted polynomial based on the window of size n = 2m + s around X_t . The simplest smoother is the linear one.

Usage

```
masPred1(x, m, s)
```

Arguments

```
f x a vector of data X_t.

f m the m to define the window size.

f s the s to define the window size.
```

Value

a vector with values form the linear smoother predictor.

Author(s)

Shelemyahu Zacks

MPG 39

MPG

Gasoline Consumption of Cars by Origin

Description

Gasoline consumption (in miles per gallon in city driving) of cars by origin. There are 3 variables representing samples of sizes n1 = 58, n2 = 14 and n3 = 37.

Usage

```
data(MPG)
```

Format

A data frame with 58 observations on the following 3 variables.

```
origin1 Gasoline consumption, a numeric vector origin2 Gasoline consumption, a numeric vector origin3 Gasoline consumption, a numeric vector
```

Source

See CAR

```
data(MPG)
library(boot)
set.seed(123)
B <- apply(MPG, MARGIN=2,
           FUN=boot,
           statistic=function(x, i){
             var(x[i], na.rm = TRUE)
           },
           R = 500)
Bt0 <- sapply(B,
              FUN=function(x) x$t0)
Bt <- sapply(B,
              FUN=function(x) x$t)
Bf <- max(Bt0)/min(Bt0)
FBoot <- apply(Bt, MARGIN=1,
               FUN=function(x){
```

40 nrwm

```
max(x)/min(x)
})

Bf

quantile(FBoot, 0.95)

sum(FBoot >= Bf)/length(FBoot)

rm(Bt0, Bt, Bf, FBoot)
```

nrwm

Normal Random Walk

Description

Normal Random Walk with a Bayesian prediction.

Usage

```
nrwm(n, v, w, c)
```

Arguments

n length.

v prior variance of $V_{-}0$. w prior variance of $W_{-}0$.

c variance of the prior Normal Distribution.

Value

nrw realizations of a Normal Random Walk

Mt posterior expectation m_t

Author(s)

Shelemyahu Zacks

```
nrwm(n = 10, v = 5, w = 8, c = 0.5)
```

OELECT 41

OELECT

Electric Voltage Outputs of Rectifying Circuits

Description

99 electric voltage outputs of a rectifying circuit (V).

Usage

```
data(OELECT)
```

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

Examples

```
data(OELECT)
summary(OELECT)
mean(OELECT)
```

OELECT1

Electric Voltage Outputs of Another Rectifying Circuit

Description

25 electric voltage outputs of a rectifying circuit (V).

Usage

```
data(OELECT1)
```

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

42 OTURB1

OTURB

Cycle Times of a Piston

Description

100 cycle times (s) of a piston, as from pistonSimulation.

Usage

```
data(OTURB)
```

References

 $See\ piston Simulation$

Examples

```
data(OTURB)
plot(OTURB, type="b")
```

OTURB1

Cycle Times of a Piston from the Piston Simulator

Description

50 cycle times (in s)of a piston gerated with pistonSimulation(seed=123). Cycle times are rounded to 3 decimals.

Usage

```
data(OTURB1)
```

References

See pistonSimulation

```
data(OTURB1)

REF <- round(pistonSimulation(seed=123)$seconds, 3)
plot(OTURB1, type="b", lwd=6)
lines(REF, col=2, lwd=2)
sum(OTURB1 - REF)</pre>
```

OTURB2

OTURB2

Sample Mean and Standard Deviation of Cycle Times of a Piston

Description

In this data frame we have three variables. In the first we have the sample size. In the second and third we have the sample means and standard deviation.

Usage

```
data(OTURB2)
```

Format

A data frame with 10 observations on the following 3 variables.

```
groupSize a numeric vector
xbar a numeric vector
std a numeric vector
```

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

Examples

```
data(OTURB2)
plot(OTURB2$xbar, type="b")
plot(OTURB2$std, type="b")
```

PBX

Software Errors Found in Testing a PBX

Description

Software errors found in testing a Private Branch Exchange electronic switch. Errors are labeled according to the software unit where they occurred (e.g. "EKT", Electronic Key Telephone).

Usage

```
data(PBX)
```

pistonSimulation

Format

The format is: Named num [1:5] 473 252 110 100 65 - attr(*, "names")= chr [1:5] "GEN" "VHS" "HI" "LO" ...

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

Examples

```
data(PBX)
barplot(PBX)
```

pistonSimulation

The Piston Simulator

Description

A simulator of a piston moving whithin a cylinder. The piston's performance is measured by the time it takes to complete one cycle, in seconds. Several factors can affect the piston's performance, they are listed in the arguments section.

Usage

```
pistonSimulation(m = 60, s = 0.02, v0 = 0.01, k = 5000, p0 = 110000, t = 296, t0 = 360, each = 50, seed = NA, check = TRUE)
```

Arguments

| m | the impact pressure determined by the piston weight (kg) . A single value or a vector of length n . |
|------|---|
| S | the piston surface area (m^2) . A single value or a vector. |
| V0 | the initial volume of the gas inside the piston (m^3) . A single value or a vector of length n . |
| k | the spring coefficient (N/m^3) . A single value or a vector of length n . |
| p0 | the atmospheric pressure (N/m^2) . A single value or a vector of length n . |
| t | the surrounding ambient temperature (K) . A single value or a vector of length n . |
| t0 | the filling gas temperature (K) . A single value or a vector of length n . |
| each | non-negative integer. Each element of previous parameters is repeated each times. |

pistonSimulation 45

seed a single value, interpreted as an integer. If specified make the simulation replicable.

Caul

check if TRUE (the default) then a formal check on piston parameters is perfomed

Details

Factors affect the Cycle Time s via a chain of nonlinear equations:

$$s = 2\pi \sqrt{\frac{M}{k + S^2 \frac{P_0 V_0}{T_0} \frac{T}{V^2}}}$$

where

$$V = \frac{S}{2k} \sqrt{A^2 + 4k \frac{P_0 V_0}{T_0} T - a}$$

and

$$A = P_0 S + 19.62M - \frac{kV_0}{S}$$

Value

A data frame, a matrix-like structure, with each *n rows and with columns:

| m | numeric | value of m |
|---------|---------|----------------------------------|
| S | numeric | value of s |
| v0 | numeric | value of v0 |
| k | numeric | value of k |
| p0 | numeric | value of p0 |
| t | numeric | value of t |
| t0 | numeric | value of t0 |
| seconds | numeric | time to complete one cycle (s) |

Author(s)

Daniele Amberti

References

Kenett, R., Zacks, S. with contributions by Amberti, D. *Modern Industrial Statistics: with applications in R, MINITAB and JMP*. Wiley.

See Also

powerCircuitSimulation, simulationGroup, LATHYPPISTON

```
Ps <- pistonSimulation(

m = rep(60, 100),

s = rep(0.02, 100),

v0 = rep(0.01, 100),
```

46 PLACE

```
k = rep(5000, 100),
p0 = rep(110000, 100),
t = c(rep(296,35), 296*1.1^(1:65)),
t0 = rep(360, 100),
each = 1,
seed = 123,
check = FALSE)
head(Ps)
tail(Ps)
plot(Ps$seconds)
```

PLACE

Displacements of Electronic Components on Printed Circuit Boards

Description

The observations are the displacements (position errors) of electronic components on printed circuit boards. There are 26 boards. 16 components are placed on each board. Each component has to be placed at a specific location (x, y) on a board and with correct orientation θ .

Usage

```
data(PLACE)
```

Format

A data frame with 416 observations on the following 4 variables.

```
crcBrd Circuit board number, a numeric vector xDev Error in placement along the x-axis, a numeric vector yDev Error in placement along the y-axis, a numeric vector
```

tDev Error in orientation θ , a numeric vector

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

powerCircuitSimulation 47

powerCircuitSimulation

The Power Circuit Simulator

Description

A simulator of a voltage conversion power circuit. The target output voltage of the power circuit is 220 volts DC. The circuit consists of 10 resistances labeled A to J, and 3 transistors, labeled K to M. These components can be purchased with different tolerance grades.

Usage

Arguments

| rsA | the resistance (Ω) of A . A single value or a vector of length n . |
|-----|---|
| rsB | the resistance (Ω) of B . A single value or a vector of length n . |
| rsC | the resistance (Ω) of C . A single value or a vector of length n . |
| rsD | the resistance (Ω) of D . A single value or a vector of length n . |
| rsE | the resistance (Ω) of E . A single value or a vector of length n . |
| rsF | the resistance (Ω) of F . A single value or a vector of length n . |
| rsG | the resistance (Ω) of G . A single value or a vector of length n . |
| rsH | the resistance (Ω) of H . A single value or a vector of length n . |
| rsI | the resistance (Ω) of I . A single value or a vector of length n . |

powerCircuitSimulation

| rsJ | the resistance (Ω) of J . A single value or a vector of length n . |
|------|---|
| trK | the resistance (Ω) of K . A single value or a vector of length n . |
| trL | the resistance (Ω) of L . A single value or a vector of length n . |
| trM | the resistance (Ω) of M . A single value or a vector of length n . |
| tlA | the tolerance of A. It is a number > 0 (e.g. 5% is 5.0) |
| tlB | the tolerance of B. It is a number > 0 (e.g. 5% is 5.0) |
| tlC | the tolerance of C . It is a number > 0 (e.g. 5% is 5.0) |
| tlD | the tolerance of D . It is a number > 0 (e.g. 5% is 5.0) |
| tlE | the tolerance of E . It is a number > 0 (e.g. 5% is 5.0) |
| tlF | the tolerance of F . It is a number > 0 (e.g. 5% is 5.0) |
| tlG | the tolerance of G . It is a number > 0 (e.g. 5% is 5.0) |
| tlH | the tolerance of H . It is a number > 0 (e.g. 5% is 5.0) |
| tlI | the tolerance of I . It is a number > 0 (e.g. 5% is 5.0) |
| tlJ | the tolerance of J. It is a number > 0 (e.g. 5% is 5.0) |
| tlK | the tolerance of K . It is a number > 0 (e.g. 5% is 5.0) |
| tlL | the tolerance of L. It is a number > 0 (e.g. 5% is 5.0) |
| tlM | the tolerance of M . It is a number > 0 (e.g. 5% is 5.0) |
| each | non-negative integer. Each element of previous parameters is repeated each times. |
| seed | a single value, interpreted as an integer. If specified make the simulation replicable. |
| | |

Details

Factors affect the voltage output ${\cal V}$ via a chain of nonlinear equations:

$$V = \frac{136.67(a + \frac{b}{Z(10)}) + d(c + e)\frac{g}{f} - h}{1 + d\frac{e}{f} + b[frac1Z(10) + 0.006(1 + \frac{13.67}{Z(10)})] + 0.08202a}$$

where

$$a = \frac{Z(2)}{Z(1) + Z(2)}$$

$$b = \frac{1}{Z(12) + Z(13)} (Z(3) + \frac{Z(1)Z(2)}{Z(1) + Z(2)}) + Z(9)$$

$$c = Z(5) + Z(7)/2$$

$$d = Z(11) \frac{Z(1)Z(2)}{Z(1) + Z(2)}$$

$$e = Z(6) + Z(7)/2$$

$$f = (c + e)(1 + Z(11))Z(8) + ce$$

$$g = 0.6 + Z(8)$$

$$h = 1.2$$

with $Z(1), \ldots, Z(10)$ resistances in Ω of the 10 resistances and Z(11), Z(12), Z(13) are the h_{FE} values of three transistors.

powerCircuitSimulation 49

Value

A data frame, a matrix-like structure, with each *n rows and with columns:

| rsA | numeric | value of rsA |
|-------|---------|-----------------------|
| rsB | numeric | value of rsB |
| rsC | numeric | value of rsC |
| rsD | numeric | value of rsD |
| rsE | numeric | value of rsE |
| rsF | numeric | value of rsF |
| rsG | numeric | value of rsG |
| rsH | numeric | value of rsH |
| rsI | numeric | value of rsI |
| rsJ | numeric | value of rsJ |
| trK | numeric | value of trK |
| trL | numeric | value of trL |
| trM | numeric | value of trM |
| tlA | numeric | value of tlA |
| tlB | numeric | value of t1B |
| tlC | numeric | value of t1C |
| tlD | numeric | value of t1D |
| tlE | numeric | value of t1E |
| tlF | numeric | value of t1F |
| tlG | numeric | value of t1G |
| tlH | numeric | value of t1H |
| tlI | numeric | value of tlI |
| tlJ | numeric | value of tlJ |
| tlK | numeric | value of t1K |
| tlL | numeric | value of tlL |
| tlM | numeric | value of tlM |
| volts | numeric | output in volts (V) |
| | | |

Author(s)

Daniele Amberti

References

Kenett, R., Zacks, S. with contributions by Amberti, D. *Modern Industrial Statistics: with applications in R, MINITAB and JMP*. Wiley.

See Also

 $\verb"pistonSimulation", \verb"simulation" Group"$

```
powerCircuitSimulation(seed=123, each=3)
```

50 PRED

PRED

Soldering Points

Description

1,000 records on variable x and y. x is the number of soldering points on a board, and y is the number of defective soldering points.

Usage

```
data(PRED)
```

Format

A data frame with 1000 observations on the following 2 variables.

- x Number of soldering points, a numeric vector
- y Number of defective soldering points, a numeric vector

Details

Electronic systems such as television sets, radios or computers contain printed circuit boards with electronic components positioned in patterns determined by design engineers. After assembly (either by automatic insertion machines or manually) the components are soldered to the board. In the relatively new Surface Mount Technology minute components are simultaneously positioned and soldered to the boards. The occurrence of defective soldering points impacts the assembly plant productivity and is therefore closely monitored

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

pred1 51

pred1

Linear Predictor for Covariance Stationary Time Series

Description

An Optimal Linear Predictor for Covariance Stationary Time Series.

Usage

```
pred1(x, n = 10)
```

Arguments

x a vector of data X_t.

n the n to define the window size.

Value

a vector with values form the linear predictor.

Author(s)

Shelemyahu Zacks

Examples

```
pred1(rnorm(20), n = 10)
```

predARMA

Prediction of an AR 3 process

Description

For isslustration purposes this implements the prediction of an ARMA(3, 0) process.

Usage

```
predARMA(X, a)
```

Arguments

X a vector of data X_t .

a vector p of parameters.

52 predPoly

Value

a vector with values from the quadratic predictor.

Author(s)

Shelemyahu Zacks

See Also

ARMA

Examples

```
\label{eq:set_seed} set.seed(123) \\ predARMA(ARMA(100,c(0.1, 0.2, 0.3), c(0.1, 0.2)), c(0.1, 0.2, 0.3)) \\
```

predPoly

Quadratic Predictor

Description

A quadratic polynomial fitted to the last n observations. We then extrapolate to estimate f(t + s) with s >= 1.

Usage

```
predPoly(x, n, s)
```

Arguments

x a vector of data X_t.

n the n to define the window size.

s the extrapolation parametr s.

Value

a vector with values from the quadratic predictor.

Author(s)

Shelemyahu Zacks

randomizationTest 53

Examples

randomizationTest

Randomization Test

Description

A function to perform randomization test

Usage

Arguments

| list | a list with two or more numeric vectors |
|--------------|---|
| R | |
| calc | a function to be applied to every vector in list |
| fun | a function to be applied to a vector (e.g. x) of length length(list), containing result of function calc |
| seed | a single value, interpreted as an integer. If specified make the simulation replicable. |
| printSummary | logical, if TRUE print a summary of the randomization test |

Value

The silently returned value is an object of class "boot"

Author(s)

Daniele Amberti

References

Kenett, R., Zacks, S. with contributions by Amberti, D. *Modern Industrial Statistics: with applications in R, MINITAB and JMP*. Wiley.

54 renewDis

See Also

boot

Examples

renewDis

Renewals Disribution

Description

Provide the Empirical Bootstrap Distribution of the number of renewals in a specified time interval.

Usage

```
renewDis(ttf, ttr, time, n, printSummary = TRUE)
```

Arguments

| ttf | numeric vector of Time To Failure |
|------|--|
| ttr | numeric vector of Time To Repair |
| time | numeric value representing the time horizon on which number of renewals are calculated |
| n | the number of bootstrap replicates |

 $\label{eq:printSummary} \textbf{logical}, \textbf{if TRUE} \textbf{ print the Mean Number of Renewals}, \textbf{and a summary of renewals}$

values

Value

A numeric vector of lenght n with simulated number of renewals

Author(s)

Daniele Amberti

References

Kenett, R., Zacks, S. with contributions by Amberti, D. *Modern Industrial Statistics: with applications in R, MINITAB and JMP*. Wiley.

RNORM10 55

See Also

```
availDis
```

Examples

RNORM10

Random Sample from N(10, 1)

Description

Random sample of size n=28 from the normal distribution N(10,1).

Usage

```
data(RNORM10)
```

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

```
data(RNORM10)
plot(RNORM10, type="b")
abline(h=10, lwd=2, col=2)
```

56 SENSORS

SeasCom

Monthly demand for a commodity

Description

Monthly demand for a seasonal commodity during 102 months.

Usage

```
data("SeasCom")
```

Format

The format is: num [1:102] 72 56.4 64.9 59.9 51.6 ...

Examples

```
data(SeasCom)
plot(SeasCom,
        type="b",
        ylab="Dow Jones")
```

SENSORS

SENSORS

Description

174 measurements from 63 sensors tracking performance of a system under test. Each test generates values for these 63 sensors and a status determined by the automatic test equipment. The test results are coded as Pass (corresponding to 'Good' and Fail (all other categories).

Usage

```
data("SENSORS")
```

Format

A data frame with 174 observations on the following 65 variables.

```
sensor01 a numeric vector
sensor02 a numeric vector
sensor03 a numeric vector
sensor04 a numeric vector
sensor05 a numeric vector
```

SENSORS 57

```
sensor06 a numeric vector
sensor07 a numeric vector
sensor08 a numeric vector
sensor09 a numeric vector
sensor10 a numeric vector
sensor11 a numeric vector
sensor12 a numeric vector
sensor13 a numeric vector
sensor14 a numeric vector
sensor15 a numeric vector
sensor16 a numeric vector
sensor17 a numeric vector
sensor18 a numeric vector
sensor19 a numeric vector
sensor20 a numeric vector
sensor21 a numeric vector
sensor22 a numeric vector
sensor23 a numeric vector
sensor24 a numeric vector
sensor25 a numeric vector
sensor26 a numeric vector
sensor27 a numeric vector
sensor28 a numeric vector
sensor29 a numeric vector
sensor30 a numeric vector
sensor31 a numeric vector
sensor32 a numeric vector
sensor33 a numeric vector
sensor34 a numeric vector
sensor35 a numeric vector
sensor36 a numeric vector
sensor37 a numeric vector
sensor38 a numeric vector
sensor39 a numeric vector
sensor40 a numeric vector
sensor41 a numeric vector
sensor42 a numeric vector
```

58 shroArlPfaCed

```
sensor43 a numeric vector
sensor44 a numeric vector
sensor45 a numeric vector
sensor46 a numeric vector
sensor47 a numeric vector
sensor48 a numeric vector
sensor49 a numeric vector
sensor50 a numeric vector
sensor51 a numeric vector
sensor52 a numeric vector
sensor53 a numeric vector
sensor54 a numeric vector
sensor55 a numeric vector
sensor56 a numeric vector
sensor57 a numeric vector
sensor58 a numeric vector
sensor59 a numeric vector
sensor60 a numeric vector
sensor61 a numeric vector
sensor62 a numeric vector
sensor63 a numeric vector
testResult a factor with levels Brake Good Grippers IMP ITM Motor SOS Velocity Type I
    Velocity Type II
status a factor with levels Fail Pass
```

Examples

```
data(SENSORS)
library(rpart)
rpart(status ~ . , data=SENSORS[, c("status", "sensor18", "sensor55")])
```

shroArlPfaCed

ARL, PFA and CED of Shiryayev-Roberts procedure

Description

Average Run Length, the Probability of False Alarm and the Conditional Expected Delay, given that the alarm is given after the change-point for Normal and Poisson cases

shroArlPfaCed 59

Usage

Arguments

mean0 value of the mean of a normal distributed process

mean1 optional value of the mean after a shift in a normal process, ignored if delta is

not NA

sd standard deviation of a normal distributed process

n sample size

lambda0 mean of a Poisson distributed process

lambda1 optional value of the mean after a shift in a Poisson process, ignored if delta is

not NA

delta value of the shift from mean0 or lambda0, set to NA if the alternative specification

with mean1 or lambda1 is needed

tau location of the point of change in the process parameter mean0 or lambda0, if

NA simulation is perfored without any shift: mean1, lambda1 and delta are

ignored

N the number of replicates

limit safety parameter, stop rule for procedures with very long ARL

seed a single value, interpreted as an integer. If specified make the simulation repli-

cable.

w Shiryayev-Roberts statistics used as the stopping threshold

printSummary logical, if TRUE print a summary of the Shiryayev-Roberts ARL, PFA and CED

Value

a list with elements:

rls a numeric vector representing the Run Length of the simulation

statistics a numeric vector with summary statistics

run a list of length N elements each of which has single numeric elements violationLower,

 $violationUpper\ and\ rl$

Author(s)

Daniele Amberti

60 simOAB

References

Kenett, R., Zacks, S. with contributions by Amberti, D. *Modern Industrial Statistics: with applications in R, MINITAB and JMP*. Wiley.

Examples

```
shroArlPfaCedNorm(mean0=10,
                   sd=3,
                   n=5,
                   delta=0.5,
                   tau=10,
                   w = 99,
                   seed=123)
shroArlPfaCedPois(lambda0=5,
                   delta=0.5,
                   tau=10,
                   w = 99,
                   seed=123)
shroArlPfaCedNorm(mean0=15,
                   sd=3,
                   n=5,
                   delta=0.5,
                   tau=NA,
                   w = 99,
                   seed=123)
```

simOAB

Bayesian One-Armed Bernoulli Bandits process

Description

Simulate the expected number of trials on arm B before switching to the known arm A, and the expected reward.

Usage

```
simOAB(N, p, al, k, gam, Ns)
```

Arguments

| N | number of trials. |
|-----|---|
| p | the probability of reward on arm B (unknown). |
| al | the known probability of reward on arm A. |
| k | the initial sample size on arm B. |
| gam | Bayesian confidence level. |
| Ns | number of runs in the simulation. |

simulationGroup 61

Value

MeanValueStoppingTime

mean value at the stopping time

StandardDeviationST

standard deviation of the value at the stopping time

MeanValueExpectedReward

mean value of the expected reward

StandardDeviationST

standard deviation of the expected reward

Author(s)

Shelemyahu Zacks

See Also

dyn0AB

Examples

```
set.seed(123)
simOAB(N = 50, p = 0.6, al = 0.5, k = 10, gam = 0.95, Ns = 1000)
```

 $\verb|simulationGroup|$

Simulation Group

Description

Add a column named group to an object of class "mistatSimulation".

Usage

```
simulationGroup(x, n)
```

Arguments

x an object of class "mistatSimulation"

n size of the group or sample

Value

Add a column named group to an object of class "mistatSimulation".

Author(s)

Daniele Amberti

62 SOCELL

See Also

```
pistonSimulation, powerCircuitSimulation
```

Examples

```
simulationGroup(pistonSimulation(each=20), 5)
simulationGroup(powerCircuitSimulation(each=20), 5)
```

SOCELL

Short Circuit Current of Solar Cells

Description

Short circuit current (ISC) of 16 solar cells measured at three time epochs, one month apart.

Usage

```
data(SOCELL)
```

Format

A data frame with 16 observations on the following 3 variables.

- t1 ISC at time epoch 1, a numeric vector
- t2 ISC at time epoch 2, a numeric vector
- t3 ISC at time epoch 3, a numeric vector

Details

Telecommunication sattelites are powered while in orbit by solar cells. Tadicell, a solar cells producer that supplies several satellite manufacturers, was requested to provide data on the degradation of its solar cells over time. Tadicell engineers performed a simulated experiment in which solar cells were subjected to temperature and illumination changes similar to those in orbit and measured the short circuit current ISC (ampers), of solar cells at three different time periods, in order to determine their rate of degradation.

Source

Kenett, R. and Zacks, S. (1998) Modern Industrial Statistics: The Design and Control of Quality and Reliability. Duxbury Press.

SOLDEF 63

SOLDEF

Solder Defects

Description

Solder defects on 380 printed circuits boards of varying size.

Usage

data(SOLDEF)

Details

In SOLDEF we present results of testing batches of circuit boards for defects in solder points, after wave solderings. The batches includes boards of similar design. There were close to 1,000 solder points on each board. The results Xtare number of defects per 10^6 points (*PPM*). The quality standard is $\lambda_0 = 100(PPM)$. λ_t values below λ_0 represent high quality soldering. In this data file there are N = 380 test results. Only 78 batches had an X_t value greater than $\lambda_0 = 100$.

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

Examples

data(SOLDEF)

hist(SOLDEF)

STEELROD

50 Measurements of the Length of Steel Rods in cm

Description

Steel rods are used in the car and truck industry to strengthen vehicle structures. Steel rods supplied by Urdon Industries are produced by a process adjusted to obtain rods of length 20 cm. However, due to natural fluctuations in the production process, the actual length of the rods varies around the nominal value of 20 cm.

Usage

data(STEELROD)

STRESS

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

Examples

```
data(STEELROD)
plot(STEELROD,
    ylab = "Steel rod Length",
    xlab = "Index")
```

STRESS

Stress Levels

Description

Results of a 33 factorial experiment to investigate the effects of three factors A, B, C on the stress levels of a membrane Y. The first three columns of the data provide the levels of the three factors, and column 4 presents the stress values.

Usage

```
data(STRESS)
```

Format

A data frame with 27 observations on the following 4 variables.

- A levels of factor A, a numeric vector
- B levels of factor B, a numeric vector
- C levels of factor C, a numeric vector

stress stress levels of a membrane Y, a numeric vector

Source

```
Oikawa and Oka (1987)
```

SYSTEMFAILURE 65

SYSTEMFAILURE

SYSTEMFAILURE

Description

208 observations on systems operating at 90 geographically dispersed sites.

Usage

```
data("SYSTEMFAILURE")
```

Format

A data frame with 208 observations on the following 5 variables.

CustomerNumber a factor, customer ID

Censor a numeric vector

TimeStamp a numeric vector

SystemMaturity a factor with levels Mature Young

Country a factor with levels AUSTRALIA AUSTRIA BELGIUM BRAZIL BULGARIA CANADA CHINA DENMARK FINLAND GERMANY HUNGARY INDIA ITALY JAPAN NETHERLANDS NEW ZEALAND POLAND PORTUGAL REPUBLIC OF KOREA ROMANIA RUSSIAN FEDERATION SOUTH AFRICA SPAIN SWITZERLAND TURKEY UNITED KINGDOM UNITED STATES

Details

Twelve systems are new installed and are labeled as 'Young'. All the other systems are labeled 'Mature'. Out of the 208 observations, 68 report time stamps of a failure (uncensored). The other observations are censored, as indicated by the value 1 in the Censor variable column. A measure of time, the time stamp, is recorded for each observation in the data. This variable presented in operational units (activity time), at time of observation. The bigger the time, the longer the system performed. The observations with a value 0 of the Censor variable, represent length of operation till failure of the systems.

```
data(SYSTEMFAILURE)
summary(subset(SYSTEMFAILURE, subset = Censor == 0, select = "TimeStamp"))
```

66 toeplitz

THICKDIFF

Difference in Thickness

Description

Difference between the thickness of the grown silicon layer and its target value.

Usage

```
data(THICKDIFF)
```

Source

```
E. Yashchin (1991)
```

Examples

```
data(THICKDIFF)
plot(THICKDIFF, type="b")
```

toeplitz

Toeplitz matrix

Description

partial lag correlation Toeplitz matrix.

Usage

```
toeplitz(a)
```

Arguments

а

An array containing the estimated acf from function acf.

Value

a matrix.

Author(s)

Shelemyahu Zacks

```
toeplitz(acf(nottem, 5)$acf)
```

TSQ 67

TSQ

 T^2 values of PLACE data

Description

 $368\,T^2$ values corresponding to the vectors (x,y,θ) of displacements (position errors) of electronic components on printed circuit boards.

Usage

```
data(TSQ)
```

Source

See PLACE

Examples

```
data(TSQ)
plot(TSQ, type="b")
```

VENDOR

Number of cycles required until latch failure

Description

Number of cycles regioned until latch failure in 30 floppy disk drives from three different disk vendors.

Usage

```
data(VENDOR)
```

Format

A data frame with 10 observations on the following 3 variables.

vendor1 number of cycles required until latch failure for vendor A_1 , a numeric vector vendor2 number of cycles required until latch failure for vendor A_2 , a numeric vector vendor3 number of cycles required until latch failure for vendor A_3 , a numeric vector

68 WEIBUL

Details

Three different vendors are considered for supplying cases for floppy disk drives. The question is whether the latch mechanism that opens and closes the disk loading slot is sufficiently reliable. In order to test the reliability of this latch, three independent samples of cases, each of size n=10, were randomly selected from the production lots of these vendors. The testing was performed on a special apparatus that opens and closes a latch, until it breaks. The number of cycles required until latch failure was recorded. In order to avoid uncontrollable environmental factors to bias the results, the order of testing of cases of different vendors was completely randomized. In data VENDOR there are the results of this experiment, arranged in 3 columns. Column 1 represents the sample from vendor A_1 ; column 2 that of vendor A_2 and column 3 of vendor A_3 .

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

Examples

WEIBUL

Random sample from a Weibull distribution

Description

Values of a random sample of size n = 50 from a Weibull distribution.

Usage

```
data(WEIBUL)
```

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

YARNSTRG 69

Examples

```
data(WEIBUL)
hist(WEIBUL)
```

YARNSTRG

Yarn strength

Description

Yarn strength is typically analyzed on a logarithmic scale. This logarithmic transformation produces data that is more symmetrically distributed. in YARNSTRG data there are n=100 values of $Y=\ln(X)$ where X is the yarn-strength in lb./22yarns of woolen fibers.

Usage

```
data(YARNSTRG)
```

Source

Kenett, R. and Zacks, S. (1998) *Modern Industrial Statistics: The Design and Control of Quality and Reliability*. Duxbury Press.

```
data(YARNSTRG)
hist(YARNSTRG,
    breaks=6,
    main="",
    xlab = "Log yarn strength")
```

Index

| * datagen | PBX, 43 |
|----------------------------|----------------------------|
| pistonSimulation, 44 | PLACE, 46 |
| powerCircuitSimulation, 47 | PRED, 50 |
| * datasets | RNORM10, 55 |
| ABC, 5 | SeasCom, 56 |
| ALMPIN, 9 | SENSORS, 56 |
| BLEMISHES, 12 | SOCELL, 62 |
| CAR, 13 | SOLDEF, 63 |
| COAL, 13 | STEELROD, 63 |
| COMPURESP, 14 | STRESS, 64 |
| CONTACTLEN, 16 | SYSTEMFAILURE, 65 |
| CYCLT, 20 | THICKDIFF, 66 |
| DISS, 20 | TSQ, 67 |
| DISSOLUTION, 21 | VENDOR, 67 |
| DOJ01935, 23 | WEIBUL, 68 |
| DOW1941, 23 | YARNSTRG, 69 |
| ELECFAIL, 25 | * distribution |
| ELECINDX, 25 | availDis, 11 |
| ETCHRATE, 26 | renewDis, 54 |
| ETCHRATETWO, 26 | * math |
| FAILTIME, 27 | pistonSimulation, 44 |
| FILMSP, 27 | powerCircuitSimulation, 47 |
| FLEXPROD, 28 | * multivariate |
| FOOD, 29 | mahalanobisT2,37 |
| GASOL, 30 | * nonparametric |
| GASTURBINE, 31 | availDis, 11 |
| HADPAS, 31 | cusumArl, 17 |
| HYBRID, 32 | cusumPfaCed, 18 |
| INSERTION, 33 | randomizationTest, 53 |
| IPL, 34 | renewDis, 54 |
| JANDEFECT, 34 | shroArlPfaCed, 58 |
| KEYBOARDS, 35 | * package |
| LATHYPPISTON, 36 | mistat-package, 3 |
| MPG, 39 | * ts |
| OELECT, 41 | availDis, 11 |
| 0ELECT1, 41 | cusumArl, 17 |
| OTURB, 42 | cusumPfaCed, 18 |
| OTURB1, 42 | renewDis, 54 |
| OTURB2, 43 | shroArlPfaCed, 58 |

INDEX 71

| * utilities | IPL, 34 |
|------------------------------------|---|
| simulationGroup, 61 | TANDEFFOT 24 |
| ABC, 5 | JANDEFECT, 34 |
| | KEYBOARDS, 35 |
| ALMPIN, 9 ALMPIN2 (ALMPIN), 9 | RETBOARDS, 33 |
| | LATHYPPISTON, 36, 45 |
| ARMA, 10, 52 | EATHT 1310H, 30, 73 |
| availDis, 11, 55 | mahalanobisT2, 37 |
| BLEMISHES, 12 | masPred1, 38 |
| boot, 54 | mistat (mistat-package), 3 |
| Bootstrap Resampling, 4 | mistat-package, 3 |
| boototi ap incoampring, i | MPG, 39 |
| CAR, 13, 39 | 111 0, 37 |
| COAL, 13 | nrwm, 40 |
| COMPURESP, 14 | ,, |
| CONTACTLEN, 16 | OELECT, 25, 41 |
| cusumArl, 17 | OELECT1, 41 |
| cusumPfaCed, 18 | Operating Characteristics of an |
| cusumPfaCedBinom (cusumPfaCed), 18 | Acceptance Sampling Plan, 4 |
| cusumPfaCedNorm (cusumPfaCed), 18 | OTURB, 42 |
| cusumPfaCedPois (cusumPfaCed), 18 | OTURB1, 42 |
| CYCLT, 20 | OTURB2, 43 |
| 01021, 20 | 010102, 13 |
| DISS, 20 | PBX, 43 |
| DISSOLUTION, 21 | pistonSimulation, 36, 42, 44, 49, 62 |
| dlmLg, 22 | PLACE, 33, 46, 67 |
| DOJ01935, 23 | powerCircuitSimulation, 45, 47, 62 |
| DOW1941, 23 | PRED, 50 |
| dyn0AB, 24, <i>61</i> | pred1, 51 |
| dynOAB2 (dynOAB), 24 | predARMA, 10, 51 |
| 7,7 | predPoly, 52 |
| ELECFAIL, 25 | predroff, 32 |
| ELECINDX, 25 | Quality Control Charts, 4 |
| ETCHRATE, 26 | quarity control of onar co, . |
| ETCHRATETWO, 26 | randomizationTest, 53 |
| | renewDis, <i>11</i> , 54 |
| FAILTIME, 27 | RNORM10, 55 |
| FILMSP, 27 | |
| FLEXPROD, 28 | SeasCom, 56 |
| FOOD, 29 | SENSORS, 56 |
| | shroArlPfaCed, 58 |
| GASOL, 30 | shroArlPfaCedNorm(shroArlPfaCed), 58 |
| GASTURBINE, 31 | shroArlPfaCedPois(shroArlPfaCed), 58 |
| HADDAC 21 22 | simOAB, 24, 60 |
| HADPAS, 31, 32 | simulationGroup, <i>45</i> , <i>49</i> , 61 |
| HYBRID, 32 | SOCELL, 62 |
| HYBRID1 (HYBRID), 32 | SOLDEF, 63 |
| HYBRID2 (HYBRID), 32 | STEELROD, 63 |
| INSERTION, 33 | STRESS, 64 |
| | J J J J J J J J J J J J J J J J |

72 INDEX

SYSTEMFAILURE, 65

THICKDIFF, 66 toeplitz, 66 TSQ, 67

VENDOR, 67

WEIBUL, 68

YARNSTRG, 69