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A nonparametric control chart based on the Mann-Whitney statistic

S. Chakraborti¹, Mark A. van de Wiel²

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

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