

CONTENTS

Part I Introduction

Chapter 1 State of the art

1.1 Fault diagnosis and isolation approaches -----	5
1.1.1 First principles model-based methods -----	6
1.1.1.1 Quantitative model-based methods -----	7
1.1.1.2 Qualitative model-based methods -----	8
1.1.2 Data driven based methods -----	9
1.1.2.1 Qualitative data-driven methods -----	9
1.1.2.2 Quantitative data-driven methods -----	11
1.1.3 Model free methods -----	14
1.2 Glossary for fault detection and diagnosis -----	14
1.3 Statistical process control (SPC) -----	18
1.3.1 Statistical process control: Detection -----	18
1.3.1.1 Univariate SPC -----	19
1.3.1.2 Classical Multivariate SPC (MSPC) -----	27
1.3.1.3 MSPC on latent variable models -----	30
1.3.2 Statistical process control: Diagnosis -----	40

Chapter 2 Material and data sets

2.1 Hardware -----	49
2.2 Software -----	49
2.3 Process and data sets	
2.3.1 Process data sets -----	49
2.3.2 Simulations data sets -----	59

Part II Fault diagnosis in multivariate statistical quality control (MSQC)

Chapter 3 Fault diagnosis methods in MSQC

3.1 Introduction -----	65
3.2 Fault diagnosis methodologies-----	66
3.2.1 Alt's method-----	67
3.2.2 Doganaksoy, Faltin and Tucker's method (DFT)--	68
3.2.3 Modifications to the DFT-----	70
3.2.4 Hayter and Tsui's method-----	73
3.2.5 Murphy's method -----	75
3.2.6 Hawkins' method -----	77
3.2.7 Montgomery and Runger's method -----	79
3.2.8 Mason, Tracy and Young's method (MTY) -----	80
3.2.9 Step-Down Method -----	92
Appendix 3.1-----	95

Appendix 3.2-----	95
Appendix 3.3-----	98
Appendix 3.4-----	99
Appendix 3.5-----	99
Appendix 3.6-----	100
Appendix 3.7-----	103

Chapter 4 Diagnosis performance in MSQC (I)

4.1 Simulation procedure for 4 variables -----	107
4.1.1 Simulation data generation ----	107
4.1.2 Performance indices -----	108
4.1.3 Type I risk considerations ----	110
4.2 Fault diagnosis performance comparison -----	112
4.2.1 PLS initial exploratory study ----	112
4.2.2 Interpretation of the ANOVA results -----	117
4.3 Summary and conclusions -----	122
Appendix 5.1-----	124
Appendix 5.2-----	125

Chapter 5 New proposed variants for MSQC fault diagnosis

5.1 Variants of the MTY -----	129
5.1.1 Variant 1: MTY1 ----	129
5.1.2 Variant 2: MTY2 ----	131
5.2 Variants of the Hawkins' method -----	132
5.2.1 Variant 1: recursive Hawkins (RH) -----	133
5.2.2 Variant 2: prefiltered recursive Hawkins (FRH) ----	133
5.2.3 Variant 3: Hawkins with Hotelling's T^2 -----	134
5.3 Variants of the Montgomery's and Runger's method---	135
5.3.1 Variant 1: recursive (RM)-----	135
5.3.2 Variant 2: under sequential extraction (MUSE)-----	136
5.3.3 Variant 3: prefiltered recursive (FRM)-----	136
5.3.4 Variant 4: prefiltered and sequential extraction (FMUSE) 137	
5.4 Variants of the Murphy's method-----	137
5.4.1 Variant 1: Hotelling's T^2 (T2M)-----	137
5.4.2 Variant 1: prefiltered and Hotelling's T^2 (FT2M)---	137

Chapter 6 Diagnosis performance in MSQC (II)

6.1 Simulation procedure for 7 variables -----	141
6.1.1 Simulation data generation -----	141
6.1.2 Performance indices-----	142
6.1.3 Type I risk considerations ----	143
6.2 Fault diagnosis performance comparison-----	145

6.2.1 MTY’s Methodology-----	146
6.2.2 Hawkins’s Methodology-----	154
6.2.3 Murphy’s methodology-----	160
6.2.4 Montgomery’s methodology-----	164
6.2.5 Comparison of the performances -----	169
6.3 Performance in the pasteurization process -----	172
6.4 Conclusions -----	180
Appendix 6.1-----	181
Appendix 6.2-----	185
Appendix 6.3-----	186
Appendix 6.4-----	188
Appendix 6.5-----	189

Part III Fault diagnosis in latent-based multivariate statistical process control (Lb_MSPC)

Chapter 7 Methods for fault diagnosis in MSPC

7.1 Introduction -----	197
7.2 Fault detection on a latent based model-----	199
7.3 Fault diagnosis methodologies-----	201
7.3.1 Partial least squares – discriminant analysis (PLS-DA)	201
7.3.2 Fault signatures-----	202
7.3.3 Fault reconstruction methodologies-----	208
7.3.3.1 Methods for sensor faults reconstruction-----	208
7.3.3.2 Dunia and Qin’s method -----	209
7.3.3.3 Yue and Qin’s method -----	218

Chapter 8 Fingerprints Contribution Plots (FCP)

8.1 Introduction -----	223
8.2 Fingerprints contribution plot construction -----	224
8.2.1 Similitude degree index (SDI)-----	226
8.2.2 FCP Implementation-----	232
8.3 FCP: Final considerations-----	249

Chapter 9 Diagnosis performance in Lb-MSPC

9.1 Diagnosis performance indices -----	253
9.1.1 Average sensitivity and average specificity_-----	253
9.1.2 Fault diagnosis criteria-----	254
9.1.3 Diagnosis and model windows-----	255
9.1.4 Pre-calibration of the performance indices-----	257
9.2 Fault diagnosis performance comparison-----	258

9.2.1 Data sets-----	258
9.2.2 Implementation of the methods-----	259
9.2.2.1 Fault signature methodology -----	259
9.2.2.2 Fault reconstruction methodology-----	261
9.2.2.3 Fault reconstruction methodology-----	262
9.2.2.4 Discriminant partial least squares -----	263
9.2.2.5 Fingerprints contribution plots -----	264
9.2.3 Diagnosis performance results-----	264
9.2.4 Conclusions-----	275

Part IV Conclusions and future areas of research

10.1 Conclusions -----	279
10.2 Future areas of research -----	282

Part V Appendices

References-----	286
Glossary and Notation-----	293