

國家理論科學研究中心學術演講

NCTS Industrial Statistics Research Group Seminar

Speaker: Prof. Dennis Kon-Jin Lin 林共進

(Distinguished Professor of Supply Chain and Statistics,
Penn State University, USA)

Time: 2:00-3:30pm, Fri., December 21, 2012

**Topic: A Close Look at Run Length
Distribution**

Abstract:

Run length distribution is well recognized as a powerful measurement for the performance of a control chart. Conventionally, Average Run Length (ARL) is used as a simplified criterion.

However, using the average to present the entire probability distribution is not informative, and sometimes may be misleading. Continuous Ranked Probability Score (CRPS) is proposed here as a new criterion for the performance of the control charts.

It is shown that the newly proposed method is an ideal characteristic to present the run length distribution. Some theoretical supports are derived with examples for illustration.

Place:

*Lecture Room B of National Center for Theoretical Sciences
4th Floor, The 3rd General Building, National Tsing Hua University*

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國家理論科學研究中心

101 年 12 月 12 日