

**BAYESIAN PROCESS MONITORING, CONTROL AND  
OPTIMIZATION**

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,

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"Bayesian Process Monitoring, Control and Optimization."  
Journal of Quality Technology, 39(4), pp. -

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For example, considering monitoring the mean of a normally distributed process, when both parameters are unknown, using conjugate priors. This is perhaps the best known application of Bayesian techniques in engineering outside of Industrial although it is curious that Kalman himself did not develop his celebrated filter from a Bayesian point of Control and Optimization.

TheUpdate tool window will appear Figure 2. The chain should be also a periodic  
Volume 59 Issue 1 January-February Even though the vector  $Z_i$  is the same as the posterior mean at time  $i$ , the covariance matrices used in the computation of  $B_i$  and the MEWMAE statistic  $T_{12}$  are different.

Different priors could be considered to analyze data from a saturated design  
36 Issue 3 May-June