

# Solving the Multiresponse Problem in Taguchi Method by Aggressive Formulation in DEA

A. Al-Refaie and M.H. Li

**Abstract**— This research proposes an efficient approach for solving the multiresponse problem in Taguchi method by aggressive formulation in data envelopment analysis. Each experiment in Taguchi's orthogonal array is treated as a decision making unit (DMU) with multiresponses set as inputs and/or outputs. The efficiency of each DMU is then evaluated by aggressive formulation. Finally, the ordinal value of the DUM's efficiency is used to decide the optimal combination of factor levels for multiresponse problem. Two case studies, which were investigated in previous literature, are provided for illustration. The computational results show that the proposed approach provides the largest anticipated improvement. In conclusion, the proposed approach may provide a great assistant to practitioners for solving the multiresponse problem in the manufacturing applications on Taguchi method.

**Index Terms**— Aggressive formulation, DEA, Multiresponse problem, Taguchi method.

## I. INTRODUCTION

Parameter design is a method, popularized by Taguchi [1], for designing products and manufacturing processes that are robust to uncontrollable variations. Taguchi method adopts a fractional factorial experimental design, called an orthogonal array (OA), which reduces the number of experiments under permissive reliability. Typically, the quality response of a process or a product can be divided into three main types: the smaller-the-better (STB); the nominal-the-best (NTB); and the larger-the-better (LTB) type response. Taguchi method has been found only efficient for optimizing a single response problem [2-3].

In today's high competitive markets, most industries manufacture products with more than one quality response of main interest. Recently, optimizing multiresponse problem has received a considerable research attention. Therefore, several approaches [4-8] have been proposed to solve the multiresponse problem in Taguchi method. However, few approaches were reported efficient.

Data envelopment analysis (DEA) has been widely used for evaluating performance for a set of DMUs with multiple inputs and multiple outputs at organizational level, such as banks, hospitals, and universities [9]. DEA combines various

inputs and various outputs for a DMU into one performance measure, called relative efficiency. Therefore, this research proposes an approach for solving the multiresponse problem in Taguchi method utilizing DEA techniques. DEA is introduced in the section II. The proposed approach is outlined in section III. Illustrations are provided in section IV. Finally, conclusions are summarized in section V.

## II. DATA ENVELOPMENT ANALYSIS

DEA is a fractional mathematical programming technique for evaluating the relative efficiency of homogeneous DMUs with multiple inputs and multiple outputs. The most popular DEA technique is the CCR model, developed by Charnes, Cooper, and Rhodes [10]. The CCR model measures the relative efficiency of each DMU once by comparing it to a group of the other DMUs that have the same set of inputs and outputs. Assuming there are  $n$  DMUs each with  $m$  inputs and  $s$  outputs to be evaluated. Let the DMU to be individually evaluated on any trial be designated as  $DMU_o$ . The relative efficiency,  $E_{oo}$ , of  $DMU_o$  with inputs of  $x_{io}$  ( $i = 1, \dots, m$ ) and outputs of  $y_{ro}$  ( $r = 1, \dots, s$ ) is evaluated by solving

$$E_{oo} = \text{Max } \theta = \left( \sum_{r=1}^s u_r y_{ro} \right) / \left( \sum_{i=1}^m v_i x_{io} \right)$$

$$\text{subject to } \left( \sum_{r=1}^s u_r y_{rj} \right) / \left( \sum_{i=1}^m v_i x_{ij} \right) \leq 1 \quad j = 1, \dots, n$$

$$u_1, u_2, \dots, u_s \geq 0$$

$$v_1, v_2, \dots, v_m \geq 0$$

where  $u_r$  and  $v_i$  are the virtual weights for the  $r$ th output and  $i$ th input, respectively, and  $\theta$  is a scalar. Obviously, the CCR model is nonlinear, which can be transformed into a linear model by setting the sum of the weighted inputs equal to one. The resulting model is called the "input-oriented" CCR model, which is expressed as

$$E_{oo} = \text{Max } \theta = \sum_{r=1}^s u_r y_{ro}$$

$$\text{subject to } \sum_{i=1}^m v_i x_{io} = 1$$

$$\sum_{r=1}^s u_r y_{rj} \leq \sum_{i=1}^m v_i x_{ij} \quad j = 1, \dots, n$$

$$u_1, u_2, \dots, u_s \geq 0$$

$$v_1, v_2, \dots, v_m \geq 0$$

The objective function is the ratio of the sum of the weighted outputs. The first constraint ensures the sum of the weighted inputs is equal to one. Using the above model,  $DMU_o$  is identified as CCR-efficient if the relative efficiency  $E_{oo}$  equals one. Baker and Talluri [11] showed that CCR model may provide misleading efficiency scores through identifying a DMU with an unrealistic weighing scheme to be efficient. Moreover, the  $E_{oo}$  may equal to one for more than one DMU. As a result, the CCR-model fails to discriminate

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A. Al-Refaie is currently pursuing the Ph.D. degree in the Dept. of Industrial Engineering and Systems Management in Fen Chia University, Taiwan, R.O.C. (Corresponding author e-mail: eng\_jo\_2000@yahoo.com).

M.H. Li is a professor in the Dept. of Industrial Engineering and Systems Management in Fen Chia University, Taiwan, R.O.C.

among efficient DMUs. In contrast, the aggressive formulation increases discrimination among efficient by allowing efficiency takes a value greater than one and allows for DMU's peer-evaluation instead of self-evaluation [12]. A peer-evaluation means that DMU<sub>o</sub> is evaluated according to the optimal weighting scheme of other DMUs. The main idea of aggressive formulation is to obtain a weighing scheme of DMU<sub>o</sub> that would be optimal in the CCR model, but have, as a secondary objective, minimization of the cross-efficiencies of the other DMUs. The model of this technique given by

$$\begin{aligned} \text{Min} \quad & \sum_{r=1}^s (u_{ro} \cdot \sum_{j \neq o} y_{rj}) - \sum_{i=1}^m (v_{io} \cdot \sum_{j \neq o} x_{ij}) \\ \text{subject to} \quad & \sum_{i=1}^m (v_{io} \cdot \sum_{j \neq o} x_{ij}) = 1 \\ & \sum_{r=1}^s u_{ro} y_{rj} - \sum_{i=1}^m v_{io} x_{ij} \leq \delta, \quad \forall j \neq o \\ & \sum_{r=1}^s u_{ro} y_{ro} - E_{oo} \cdot \sum_{i=1}^m v_{io} x_{io} = 0 \\ & u_{ro}, v_{io} \geq 0 \end{aligned}$$

where  $\delta$  is a scalar, which is very close to zero. Utilizing the optimal  $u_{ro}$  and  $v_{io}$  values,  $u_{ro}^*$  and  $v_{io}^*$ , respectively, the cross-efficiencies of DMU<sub>o</sub> are then calculated. Let  $E_{oj}$  be the cross-efficiency of DMU<sub>j</sub> calculated according to the optimal weights of DMU<sub>o</sub>. The  $E_{oj}$  is calculated as

$$E_{oj} = \frac{\sum_{r=1}^s u_{ro} y_{rj}}{\sum_{i=1}^m v_{io} x_{ij}} \quad j \neq o \quad (1)$$

Let  $e_j$  be the mean of cross-efficiencies for DMU<sub>j</sub>. The  $e_j$  is estimated as

$$e_j = \sum_{o \neq j} E_{oj} / (n-1) \quad j = 1, \dots, n \quad (2)$$

Once the  $E_{oj}$  and  $e_j$  values are obtained, a matrix called the "cross-efficiencies matrix" is constructed and used for comparing the performance of  $n$  DMUs. In this research, the aggressive formulation will be utilized for solving the multiresponse problem in Taguchi method.

### III. PROPOSED APPROACH

The proposed approach for solving the multiresponse problem in Taguchi method is outlined in the following steps:

**Step 1:** Assume  $n$  experiments in Taguchi's OA are conducted. Treat each experiment as a DMU. Typically, the efficiency is enhanced if the sum of the weighted outputs is increased and/or the sum of the weighted inputs is decreased. Therefore, set the multi-responses for each DMU based on the following:

- i. If all responses are STB type, then set all responses as inputs, whereas set a unit (one) as the output. Conversely, if all responses are LTB type, then set all of them as the outputs, while set one as input.
- ii. If all responses are NTB type, then calculate the estimate of quality loss,  $L_j$ , for DMU<sub>j</sub> as follows [13]:

$$L_j = c(s_j^2 / \bar{y}_j^2) \quad j = 1, \dots, n \quad (3)$$

where  $c$  is the quality loss coefficient, while  $\bar{y}_j$  and  $s_j$  are the average and standard deviation of response replicates for each DMU<sub>j</sub>, respectively. Set the  $L_j$  values as the inputs and one as the output for all DMUs.

- iii. If responses are a mix of the three types, set STB type response and  $L_j$  value of the NTB type response as inputs, whereas set LTB type response(s) as the output.

**Step 2:** Obtain the  $E_{oo}$  value by solving the input-oriented CCR model for each DMU.

**Step 3:** Estimate the  $u_{ro}^*$  and  $v_{io}^*$  values for each DMU by solving aggressive formulation. Then, calculate the  $E_{oj}$  and  $e_j$  values using Eqs. (1) and (2), respectively. Finally, construct the cross-efficiencies matrix.

**Step 4:** Decide the ordinal value of  $e_j$ . The ordinal value is to rank the  $e_j$  values such that the smallest  $e_j$  value receives an ordinal value of one, whereas the largest  $e_j$  value takes an ordinal value of  $n$ . Let  $AOV_{fl}$  be the average of the ordinal values at level  $l$  of factor  $f$ . Calculate the  $AOV_{fl}$  value for each factor level. Typically, higher  $AOV_{fl}$  implies better performance. Therefore, the optimal factor level is identified as the level that maximizes the value of  $AOV_{fl}$ . If a tie occurs in selecting the optimal level for a factor, then choose the factor level that provides the largest anticipated improvement as the optimal level for that factor.

**Step 5:** Calculate the anticipated improvement due to setting controllable factors at optimal levels obtained by aggressive formation.

## IV. ILLUSTRATIONS

Two frequently-investigated case studies are provided to illustrate the proposed approach.

### A- Optimization of Polysilicon Process

Taguchi method was used to improve the quality of polysilicon process [14] by optimizing concurrently three responses; the surface defects (STB), thickness (NTB, target is 3600 Å) and deposition rate (LTB). Six process factors were investigated simultaneously including: (A) deposition temperature, (B) deposition pressure, (C) Nitrogen flow, (D) silane flow, (E) settling time, and (F) cleaning method, utilizing L<sub>18</sub> (2<sup>1</sup>×3<sup>7</sup>) array shown in Table 1. The proposed approach was adopted to optimize the three responses concurrently as follows:

**Step 1:** Each experiment in L<sub>18</sub> (2<sup>1</sup>×3<sup>7</sup>) array is treated as a DMU. The quality loss of thickness, calculated using Eq. (3), and surface defects are set the inputs. Whereas, the deposition rate is set as the output for all DMUs.

**Step 2:** Each DMU is evaluated by solving the input-oriented CCR model. The  $E_{oo}$  ( $o = 1, \dots, 18$ ) is displayed in Table 2. Note that all the  $E_{oo}$  values lie between zero and one, while the  $E_{oo}$  value for each of DMU<sub>1</sub>, DMU<sub>4</sub>, DMU<sub>10</sub>, DMU<sub>11</sub>, and DMU<sub>14</sub> is equal to one. Thus, these DMUs are equally identified as CCR-efficient, which shows the weakness of the CCR model in discriminating efficient DMUs.



**Step 5:** The anticipated improvement in each response due to setting factors at  $A_1B_1C_1D_2E_2F_2$  and the anticipated improvements gained by other approaches in previous studies, including engineering judgment [14] the sum of the weighted normalized quality losses [13], PCA [5], and DEA based ranking (DEAR) [6], are displayed in Table 4. Clearly in Table 4, the largest anticipated

improvements in thickness (= 14.84 dB) and surface defects (= 63.72 dB) correspond to the proposed approach. However, the largest anticipated improvement in deposition rate (= -9.34 dB) corresponds to the sum of the weighted of normalized quality losses. Nevertheless, among all techniques, the proposed approach provides the largest total anticipated improvement (= 69.22 dB).

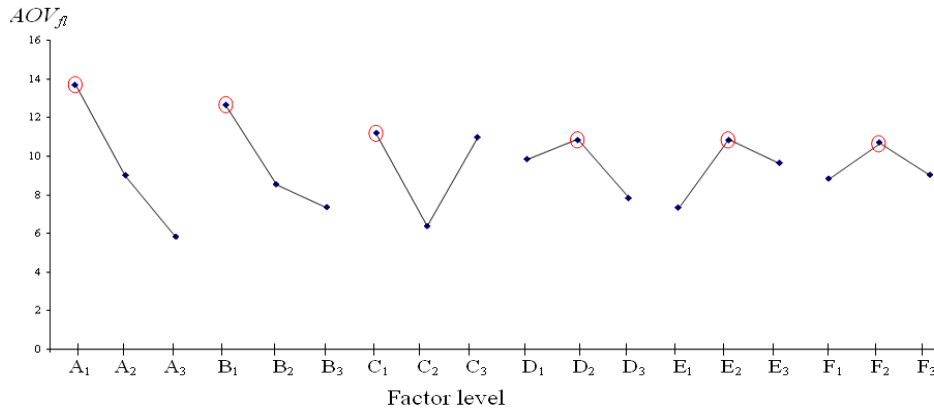


Fig. 1. Optimal factor levels for polysilicon process (optimal level is identified by circle).

Table 4. The anticipated improvement for polysilicon process

Quality response (dB)	Starting condition (I)	Optimal condition (II)					Anticipated improvement (II-I)				
		Engineering judgment [14]	Sum of weighted quality loss [13]	PCA [5]	DEAR [6]	Proposed approach	Engineering judgment [14]	Sum of weighted quality loss [13]	PCA [5]	DEAR [6]	Proposed approach
Thickness	29.95	36.79	40.24	41.23	41.32	44.79	6.84	10.29	11.28	11.37	14.84
Surface defects	-56.69	-19.84	-24.22	-2.29	1.20	7.03	36.85	32.47	54.40	57.89	63.72
Deposition rate	34.97	29.60	32.44	27.21	27.21	25.64	-5.37	-2.53	-7.76	-7.76	-9.34
Total anticipated improvement (dB)							38.32	40.23	57.92	61.5	69.22

**B- Optimization of Gear Hobbing Operation**

Genetic algorithm was employed to optimize four STB type responses of gear hobbing operation involving: left profile (LP) error, right profile (RP) error, left helix (LH) error, and right helix (RH) error [7]. Six controllable factors were investigated including: (A) direction of hobbing, (B) number of passes, (C) source of hob, (D) feed, (E) speed, and (F) job run out. The  $L_{18}(2^1 \times 3^7)$  array was used for providing the layout of experimental work. Each experiment is treated as a DMU with LP error, RP error, LH error, and RH are set as the inputs, whereas a unit (one) is set as the output for all DMUs as shown in Table 5. The proposed approach to optimize the four responses concurrently is described briefly as follows. First, the  $E_{oo}$  values are obtained by solving CCR model then displayed in Table 6. Then, the aggressive formulation is applied

to calculate the optimal input and output weights of each DMU. The  $E_{oj}$  values are computed for each DMU. Then, the  $e_j$  values with their corresponding ordinal values are obtained and listed in the last two columns of Table 6. Finally, the  $AOV_{fi}$  values are calculated and plotted in Fig. 2. In this figure, it is noted that  $A_2B_1C_1D_3E_2F_2$  is the optimal combination of factor levels. Table 7 displays the anticipated improvement in each response at  $A_2B_1C_1D_3E_2F_2$ . The anticipated improvement gained by genetic approach [7] is also displayed in Table 7. The total anticipated improvement (= 11.2506 dB) due to setting factor levels at  $A_2B_1C_1D_3E_2F_2$  larger than the anticipated improvement by genetic algorithm (= 4.1498 dB). Based on the above, it is concluded that the proposed approach is effective for solving the multiresponse problem in Taguchi method for gear hobbing operation.

Table 5. Experimental data of gear hobbing operation.

DMU <sub>j</sub>	Control factor							Inputs				Outputs	
	A	BC	D	E	F	Empty		LP error (x <sub>1j</sub> )	RP error (x <sub>2j</sub> )	LH error (x <sub>3j</sub> )	RH error (x <sub>4j</sub> )	Output (y <sub>1j</sub> )	
DMU <sub>1</sub>	1	1	1	1	1	1	1	1	72.53	73.97	47.37	42.90	1
DMU <sub>2</sub>	1	1	2	2	2	2	2	2	75.67	74.23	32.43	39.10	1
DMU <sub>3</sub>	1	1	3	3	3	3	3	3	74.20	73.10	51.93	51.10	1
DMU <sub>4</sub>	1	2	1	1	2	2	3	3	74.80	77.03	61.27	55.03	1
DMU <sub>5</sub>	1	2	2	2	3	3	1	1	75.37	75.93	82.97	59.80	1
DMU <sub>6</sub>	1	2	3	3	1	1	2	2	71.83	73.93	35.83	42.30	1
DMU <sub>7</sub>	1	3	1	2	1	3	2	3	75.10	71.97	54.47	60.07	1
DMU <sub>8</sub>	1	3	2	3	2	1	3	1	77.03	74.80	56.17	44.90	1
DMU <sub>9</sub>	1	3	3	1	3	2	1	2	77.63	72.27	57.87	59.83	1
DMU <sub>10</sub>	2	1	1	3	3	2	2	1	73.67	76.80	42.33	47.10	1
DMU <sub>11</sub>	2	1	2	1	1	3	3	2	74.23	79.03	48.83	34.20	1
DMU <sub>12</sub>	2	1	3	2	2	1	1	3	71.97	75.37	42.03	30.77	1
DMU <sub>13</sub>	2	2	1	2	3	1	3	2	75.10	74.53	34.17	34.73	1
DMU <sub>14</sub>	2	2	2	3	1	2	1	3	76.50	74.50	40.33	37.83	1
DMU <sub>15</sub>	2	2	3	1	2	3	2	1	72.83	74.77	42.33	40.37	1
DMU <sub>16</sub>	2	3	1	3	2	3	1	2	75.63	78.73	45.17	35.27	1
DMU <sub>17</sub>	2	3	2	1	3	1	2	3	75.40	77.07	42.93	39.27	1
DMU <sub>18</sub>	2	3	3	2	1	2	3	1	75.90	72.00	50.90	47.40	1

Table 6. The results of aggressive formulation.

DMU <sub>j</sub>	CCR-Model (E <sub>jj</sub> )	Aggressive formulation (weights)						e <sub>j</sub>	Ordinal values
		Inputs				Output			
		v <sub>1j</sub> <sup>*</sup>	v <sub>2j</sub> <sup>*</sup>	v <sub>3j</sub> <sup>*</sup>	v <sub>4j</sub> <sup>*</sup>	u <sub>1j</sub> <sup>*</sup>	u <sub>2j</sub> <sup>*</sup>		
DMU <sub>1</sub>	0.996769	0.000000	0.000000	0.000000	0.001317	0.056334	0.870804	8	
DMU <sub>2</sub>	1.000000	0.000000	0.000000	0.001195	0.000000	0.038750	1.017562	17	
DMU <sub>3</sub>	0.995628	0.000000	0.000783	0.000000	0.000000	0.056996	0.807809	6	
DMU <sub>4</sub>	0.960339	0.000787	0.000000	0.000000	0.000000	0.056535	0.740510	2	
DMU <sub>5</sub>	0.965977	0.000787	0.000000	0.000000	0.000000	0.057326	0.671432	1	
DMU <sub>6</sub>	1.000000	0.000000	0.000000	0.001200	0.000000	0.042987	0.965613	15	
DMU <sub>7</sub>	1.000000	0.000000	0.000782	0.000000	0.000000	0.056312	0.768230	4	
DMU <sub>8</sub>	0.972930	0.000000	0.000784	0.000000	0.000000	0.057068	0.807354	5	
DMU <sub>9</sub>	0.995866	0.000000	0.000783	0.000000	0.000000	0.056326	0.749967	3	
DMU <sub>10</sub>	0.975113	0.000000	0.000000	0.001209	0.000000	0.049911	0.871228	9	
DMU <sub>11</sub>	0.969096	0.000000	0.000000	0.000000	0.001302	0.043168	0.905022	10	
DMU <sub>12</sub>	1.000000	0.000000	0.000000	0.000000	0.001297	0.039899	0.998115	16	
DMU <sub>13</sub>	1.000000	0.000000	0.000000	0.001197	0.000000	0.040914	1.030143	18	
DMU <sub>14</sub>	0.992851	0.000000	0.000000	0.001206	0.000000	0.048301	0.944495	14	
DMU <sub>15</sub>	0.991241	0.000000	0.000000	0.001209	0.000000	0.050737	0.916241	12	
DMU <sub>16</sub>	0.952392	0.000000	0.000000	0.000000	0.001304	0.043812	0.917718	13	
DMU <sub>17</sub>	0.963499	0.000000	0.000000	0.000000	0.001311	0.049609	0.908288	11	
DMU <sub>18</sub>	1.000000	0.000000	0.000782	0.000000	0.000000	0.056337	0.830599	7	

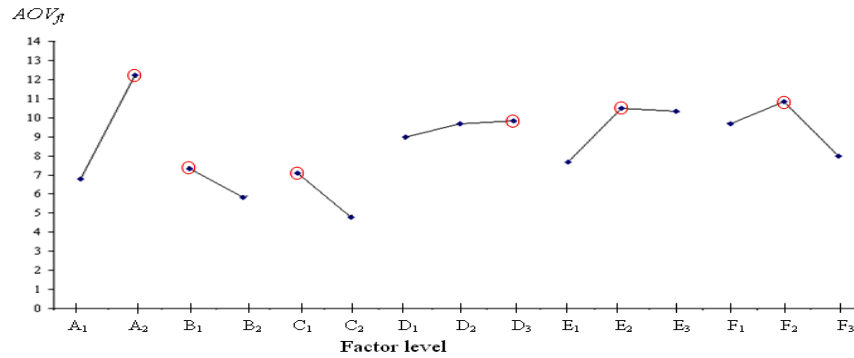


Fig. 2. Optimal factor levels for gear hobbing operation (optimal level is identified by circle).

Table 7. The anticipated improvement for gear hobbing operation.

Quality response (dB)	Initial condition (I)	Optimal condition (II)		Anticipated improvement =(II) – (I)	
		Genetic algorithm [7]	Proposed approach	Genetic algorithm [7]	Proposed approach
LP error	-37.8581	-37.4917	-37.1800	0.3664	0.6781
RP error	-37.4952	-37.4045	-37.4984	0.0907	-0.0032
LH error	-36.6009	-34.4082	-31.4320	2.1927	5.1688
RH error	-35.7397	-34.2396	-30.3328	1.5001	5.4069
Total anticipated improvement (dB)				4.1498	11.2506

## V. CONCLUSIONS

An effective approach for solving the multiresponse problem in Taguchi method is proposed in this research. Two case studies were presented for illustration. In conclusion, DEA techniques are not only efficient at organizational level, but also effective in manufacturing at operational level.

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