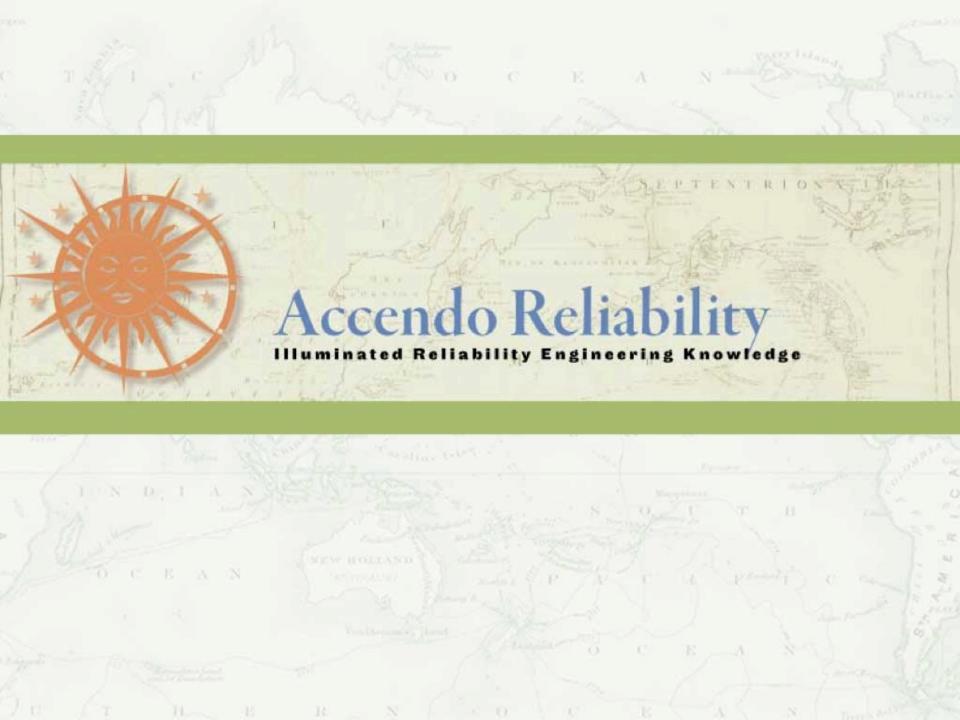
Reliability Distributions and Their Use

Fred Schenkelberg



Reliability Distributions?

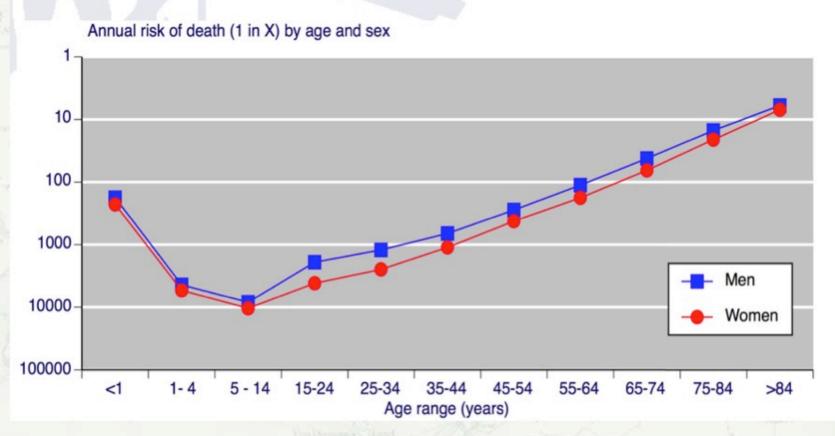
What is Life Data?

How do you define failure?



Human Mortality

Figure 1: Annual risk of death by age and sex in the UK



From http://www.medicine.ox.ac.uk/bandolier/booth/Risk/dyingage.html



What is wrong with the data you have available?

What do we need to know?

Common questions asked of the data.





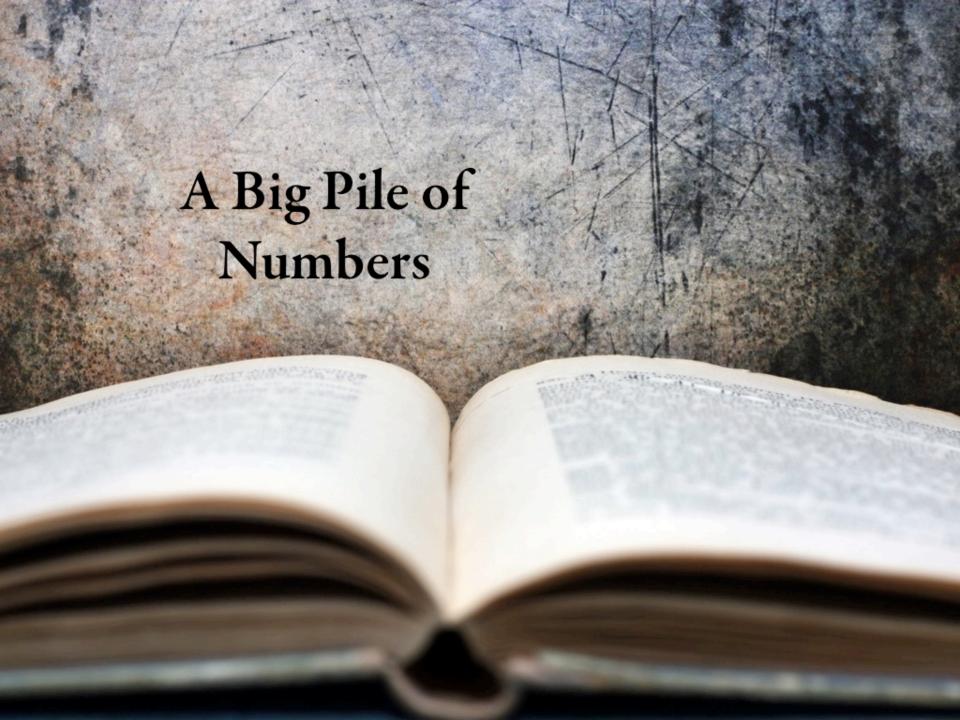
Number Spares/Replacements



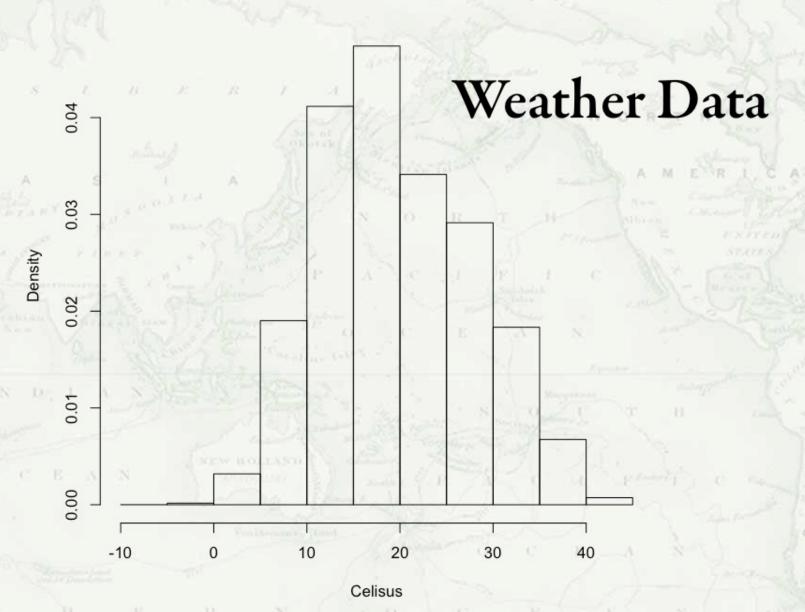
How can you get the data you need?

Data to Histogram

Let's take our first look at the data

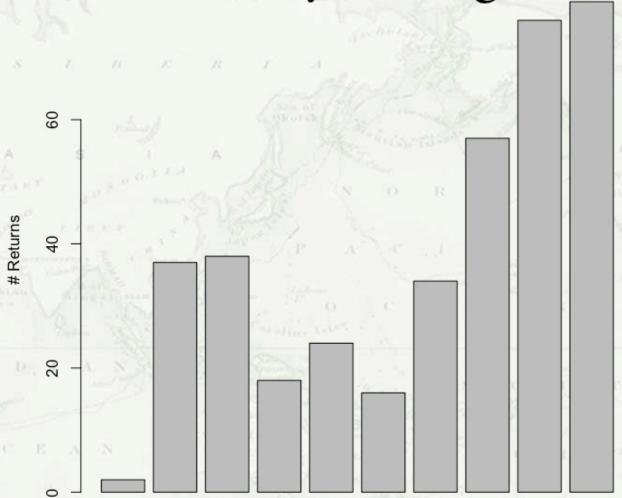


1990 - 2010 California Temperatures (°C)





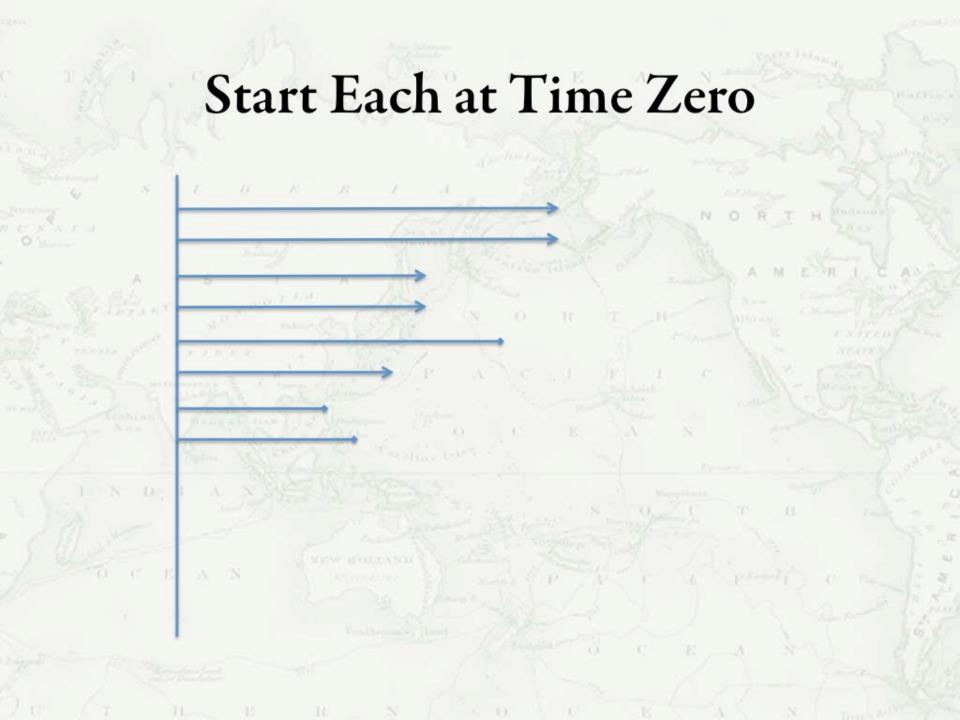
Warranty Histogram



What are your favorite data plots?

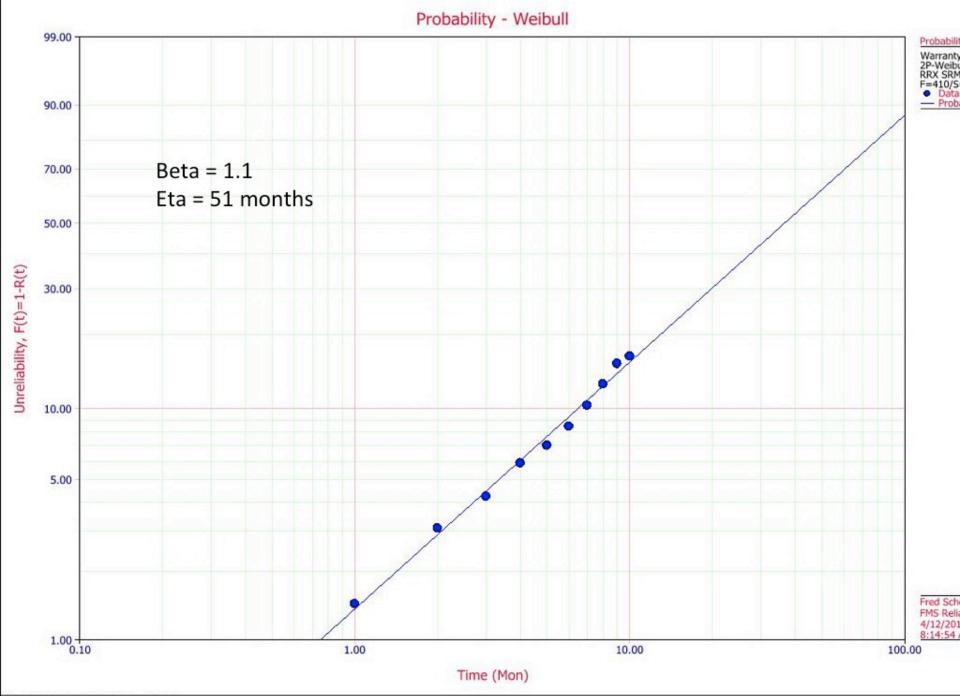
Data to Weibull CDF

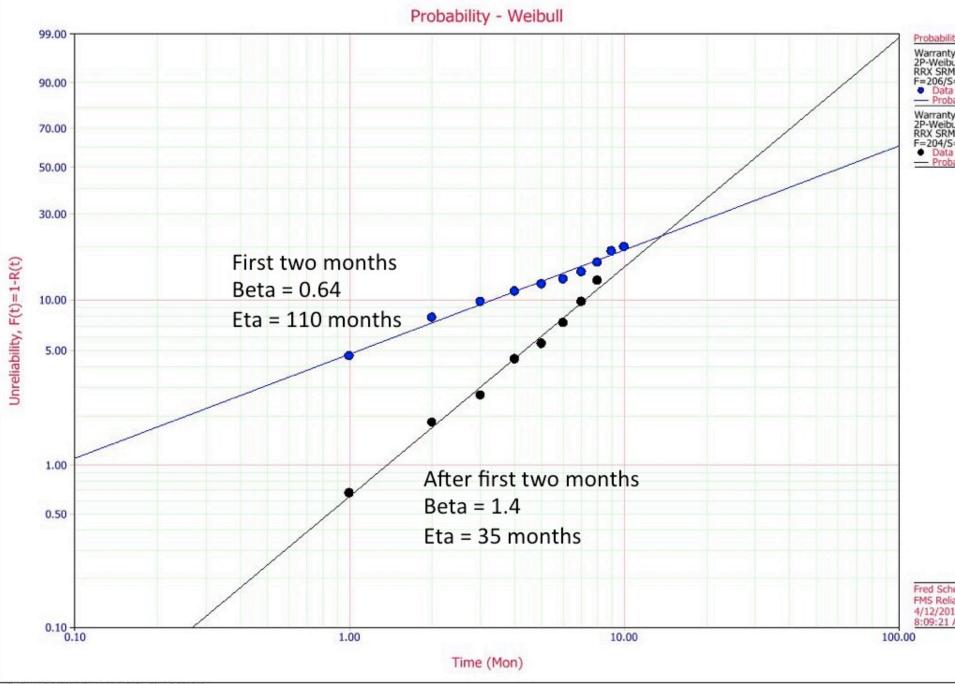
Cumulative Distribution Function.



Track Time to Failure & Number Not Failed Yet

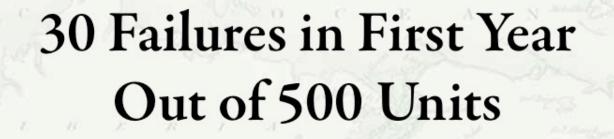
The state of	Ship Date	Ship #	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov
S.	Jan	568	2	34	22	16	7	9	2	5	8	12	6
	Feb	479		3	15	12	4	8	3	7	9	12	15
	Mar	378			1	9	3	2	4	5	8	11	12
	Apr	550				1	4	3	2	6	2	9	12
	May	472					0	2	3	5	8	7	9
	Jun	280						0	1	1	4	8	4
	Jul	197							1	5	15	5	7
	Aug	732								0	3	8	4
	Sep	840									0	4	7
	Oct	937										0	2
	Nov	358											1





Do you Weibull?

Exponential & Weibull Calculations



Exponential Calculation for # Failures in Second Year

1year = 8760 hours

$$500 \times 8760 = 4,380,000$$

 $\theta = 4,380,000 / 30 = 146,000$
 $F(t) = 1 - e^{-(t/\theta)}$
 $F(8760) = 1 - e^{-(8760/146,000)} = 29.11$

Weibull Calculation for # Failures in Second Year

Fit a Weibull Distribution

$$\beta = 0.5 \ \eta = 2,290,000$$

$$F(t) = 1 - e^{-\left(\frac{t}{\eta}\right)^{\beta}}$$

$$500 \times F(2 \times 8760) = 500 \times \left[1 - e^{-\left(2 \times 8760 / 2,290,000\right)}\right] = 42$$

$$42 - 30 = 12$$

Weibull Calculation for # Failures in Second Year

Fit a Weibull Distribution

$$\beta = 2 \eta = 35,200$$

$$F(t) = 1 - e^{-\left(\frac{t}{\eta}\right)^{\beta}}$$

$$500 \times F(2 \times 8760) = 500 \times \left[1 - e^{-\left(2 \times 8760 / 35,200\right)}\right] = 110$$

$$110 - 30 = 80$$

Friends don't let friends use MTBF

Binomial and Sample Size

Success testing basic formula.



Success Testing

$$n = \frac{\ln(1-C)}{m^{\beta} \times \ln(R)}$$

$$77 = \frac{\ln(1-0.95)}{1 \times \ln(0.96)}$$



Time to check the qual packages from your vendors

Hypergeometric

A fun use of this distribution.



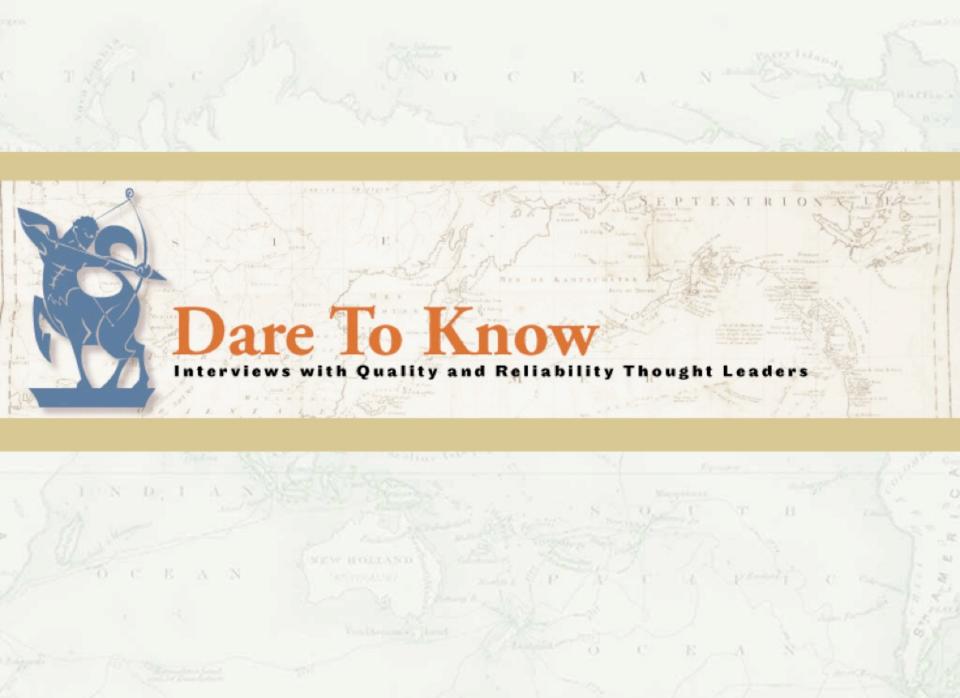


It could be random chance...

$$P(X=k) = \frac{\binom{K}{k} \binom{N-K}{n-k}}{\binom{N}{n}}$$

$$P(X=15) = \frac{\binom{100}{15} \binom{10^9 - 100}{30 - 15}}{\binom{10^9}{30}} = 8.48 \times 10^{-98}$$

What are other uses of a life distribution?



What are your Questions?

Thanks for participating.