

Lecture

Lecture 3

1.5 The mean of the Failure distribution is only one of several measures of central tendency of the failure distribution. Another is the median time to failure defined by

$$R(t_{med}) = 0.5 = P_1(T \geq med) \dots (8)$$

The median time to failure divides the distribution into two halves with 50 percent occurring ^{نصف} before ^{نصف} and 50 percent occurring ^{نصف} after median.

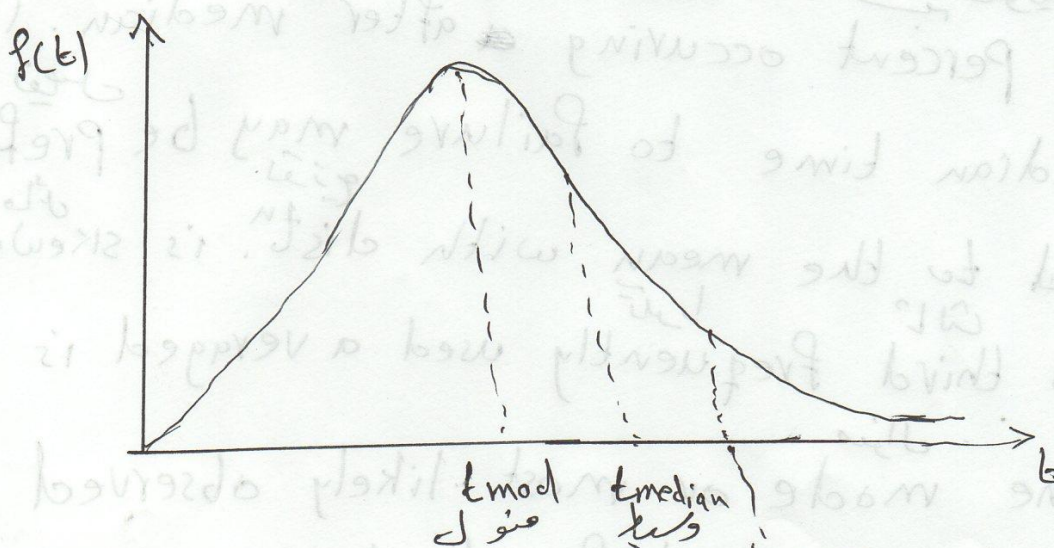
The median time to failure may be preferred to the mean with ^{توزيع} distribution is skewed.

1.6 A third frequently used averaged is the ^{متوسط} mode or most likely observed failure time defined by

$$f(t_{\text{mod}}) = \max_{0 \leq t < \infty} f(t) \quad \text{--- (9)}$$

For a small fixed interval of time centered around the mode, the probability of failure with generally be greater than for interval of the same size located elsewhere within the distribution. The

Figure below shows the locations of the mean, the median and the mode for a distribution skewed to the right



Comparison of the measures of central tendency

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ex! Consider the probability density function

$$f(t) = \begin{cases} 0.002 e^{-0.002t} & t \geq 0 \\ 0 & \text{o.w} \end{cases}$$

الزمن مقاس بالوقت

with t in hours, then

$$R(t) = \int_t^{\infty} 0.002 e^{-0.002t} dt$$

compute $R(t)$, median time to failure and hazard function

Sol:

$$① \quad R(t) = \int_t^{\infty} 0.002 e^{-0.002t} dt$$

$$R(t) = e^{-0.002t}$$

$$② \quad \text{MTTF} = E(t) = \int_0^{\infty} R(t) dt$$

$$= \frac{-1}{0.002} \int_0^{\infty} (-0.002) e^{-0.002t} dt$$

$$MTTF = \frac{-1}{0.002} \left[e^{-0.002t} \right]_0^{\infty}$$

$$MTTF = \frac{1}{0.002} = 500 \text{ hr}$$

To find the median

$$R(t_{med}) = e^{-0.002t_{med}} = 0.5$$

نأخذ $\ln$ الطرفين لنحصل على t_{med} ماذا ساري

$$-0.002t_{med} = \ln 0.5$$

$$t_{med} = \frac{\ln 0.5}{-0.002} = 346.6 \text{ hr}$$

$$(3) \quad \lambda(t) = \frac{f(t)}{R(t)}$$

دالة المظهر

$$= \frac{0.002 e^{-0.002t}}{e^{-0.002t}}$$

$$\lambda(t) = 0.002$$

فحسب آني

Note The $\lambda(t)$ is known as instantaneous hazard rate or failure rate function.

The failure rate function $\lambda(t)$ ^{يُجيز} provide an alternative way ^{وصف} of describing a failure distribution. Failure rates in some cases may

be characterized as increasing (IFR), ^{متزايد}

or decreasing (DFR) ^{متناقص} or constant failure

rate (CFR)

العلاقة بين معدل المخاطرة والمعدل في حالات

A particular hazard rate function will uniquely determine a reliability ^{دالة} function ^{المعولة}

To see this

$$\lambda(t) = \frac{f(t)}{R(t)}$$

$$\lambda(t) = -\frac{dR(t)}{dt} \times \frac{1}{R(t)}$$

⇒

$$\lambda(t) \cdot dt = -\frac{dR(t)}{R(t)}$$

نأخذ الطرفين

$$\int_0^t \lambda(t') dt' = \int_1^{R(t)} \frac{-dR(t)}{R(t)}$$

where $R(0)=1$ establishes the lower limit
in the integral on the right-hand side

then

$$\Rightarrow \int_0^t \lambda(t') dt' = -\ln R(t) \quad * (-1)$$

من جهة المقام هو وجود λ ولذا فإن نسيبته اكتمل
في صورة $\ln$ المقام

$$-\int_0^t \lambda(t') dt' = \ln R(t) - 0$$

where $R(0)=1$, $\ln 1 = 0$

بأخذ exp للطرفين

$$R(t) = \exp\left(-\int_0^t \lambda(t') dt'\right) \quad (11)$$

بهذه الصيغة يتم حساب المعرف إذا تم ذلك المعامل $\lambda(t)$

ex: Given the linear hazard rate function

$$\lambda(t) = 5 \times 10^{-6} t \quad \text{where } t \text{ is measured in}$$

operating hours, What is the the reliability function and if $R(t) = 0.98$ compute design life

إذا علمت ان دالة الخطورة $\lambda(t)$ حيث ان t تقاس بـ ساعات العمل، احسب اولا الموثوقية $R(t) = 0.98$ اذا كانت t حـب نحتاجها الحياة t_R ؟

Sol:

$$R(t) = \exp\left(-\int_0^t \lambda(t') dt'\right)$$

$$R(t) = \exp\left(-\int_0^t 5 \times 10^{-6} t' dt'\right)$$

$$R(t) = \exp\left(-\frac{2.5 \times 10^{-6} t'^2}{2} \Big|_0^t\right)$$

$$R(t) = \exp\left(-2.5 \times 10^{-6} (t^2 - 0)\right)$$

$$R(t) = \exp\left(-2.5 \times 10^{-6} t^2\right)$$

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if $R(t) = 0.98$ To find t_R

$$\therefore R(t) = \exp(-2.5 \times 10^{-6} t^2)$$

$$0.98 = \exp(-2.5 \times 10^{-6} t^2)$$

نأخذ $\ln$ للطرفين

$$\ln 0.98 = -2.5 \times 10^{-6} t^2$$

$$t^2 = \frac{\ln 0.98}{-2.5 \times 10^{-6}}$$

$$t = \sqrt{\frac{\ln 0.98}{2.5 \times 10^{-6}}}$$

$$\approx 89.89 \approx 90 \text{ hr}$$