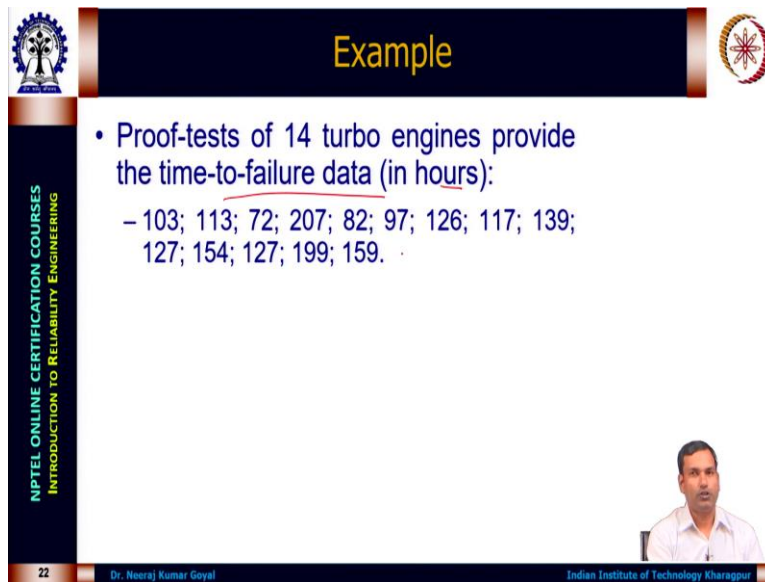


Introduction to Reliability Engineering
Professor Neeraj Kumar Goyal
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Indian Institute of Technology, Kharagpur
Lecture 27
Failure Data Analysis: Non- Parametric Approach (Contd.)

Hello, everyone, welcome back to our discussion on failure data analysis. So, we have been discussing that if we have the failure data, how can we analyze the data without using any model and we are able to evaluate the reliability and other parameters. So, regarding that last time we discussed that there can be three approaches using which when we when we sort the data into the order and we find out the data order and then we try to find out the unreliability and then let us go forward and let us see that how this how this works.

(Refer Slide Time: 01:02)





The slide is titled "Example" and contains the following text:

- Proof-tests of 14 turbo engines provide the time-to-failure data (in hours):
– 103; 113; 72; 207; 82; 97; 126; 117; 139;
127; 154; 127; 199; 159.

The slide also features the NPTEL logo on the left, the IIT Kharagpur logo on the right, and a small video inset of the professor in the bottom right corner. The footer includes the slide number "22", the professor's name "Dr. Neeraj Kumar Goyal", and the institution name "Indian Institute of Technology Kharagpur".


So, let us take an example that a proof of test of 14 turbo engines provide time to failure data. So, that means, in hours so, we have tested 14 turbo engines and we are able to find this time to failure data. Now, this data as we see this is the turbo engine wise, turbo engine 1 failed at 103; 2 failed 113, but this is not ordered.

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Ranking i	Time to fail t_i	$F(i)=i/n$	$F(i)=i/n+1$	$F(i)=(i-0.3)/(n+0.4)$
1 ✓	72	0.07	0.0667 ✓	0.0486 ✓
2	82	0.14	0.13 ✓	0.12 ✓
3 ✓	97	0.21	0.20 ✓	0.19 ✓
4 ✓	103	0.29	0.27 ✓	0.26 ✓
5	113	0.36	0.33 ✓	0.33 ✓
6	117	0.43	0.4 ✓	0.39 ✓
7	126	0.5	0.47 ✓	0.47 ✓
8	127	0.57	0.53 ✓	0.54 ✓
9	127	0.64	0.6 ✓	0.6 ✓
10	139	0.71	0.67 ✓	0.68 ✓
11	154	0.78	0.73 ✓	0.74 ✓
12	159	0.86	0.8 ✓	0.81 ✓
13	199	0.94	0.87 ✓	0.89 ✓
14 ✓	207 ✓	1.0	0.93 ✓	0.95 ✓

Handwritten notes:
 - $n=14$ (written vertically on the left)
 - 0.7 , 1.7 , 14.4 (written on the right, with arrows pointing to the $F(i)$ columns)



So, first what we need to do, we need to order the data this 14 failure data which we have there, I have already put it in Excel and in the Excel we have done the order in the increasing order. So, first failure occurred at 72, second occurred 82. Like that, we have the total 14 failures. Now, as we discussed, we discuss the three approaches equal rank method, whenever we are using equal rank method, then failure probability or unreliability is given us i divided by n , how much is i here, i is 1.

So 1 is here, i is 2 here, i is 3 here, so we have the i values here, and how much is n ? n here is 14, 14 devices were put on test. So when i put it divided by n , that means, 1 divided by 14 which gives me 0.07, 2 divided by 14 is 0.14, 3 divided by 14 0.21. So, this is how I am able to get the whole data. And this gives me the unreliability when I am using the equal rank method, if I am using the mean rank method, in mean rank method, as we discussed, this is i divided by n plus 1. So, that means, whatever is the value of i here, 1 that I will divide by the 15 here rather than 14, I will divide by 15.

So, when I divide by 15, I get these values, all the values I have got like this, I have done Excel sheet also, I will show you maybe, little later how to do this in Excel sheet. Then we can also get using the median rank, median rank whenever I am using the same thing I can get it like 0.0486, that is i minus 0.3 divided by 0.4. So, i minus 0.3 means 1 minus 0.3 is 0.7 and n plus 0.4 means 14.4, that will give me this value.

Similarly, when I am using other that is 1.7 divided by 14.4, 2.7 divided by 14.4 like that, we will whenever we use we will be getting this F_i values. So, as we discussed generally the most popular formula is this and also many times this is also used, but I would prefer that if you can use this medium ranking formula for the purpose.

(Refer Slide Time: 03:52)

Estimating Important Reliability Indices

$$\hat{f}(t) = \frac{dF(t)}{dt} = \frac{\hat{F}(t_{i+1}) - \hat{F}(t_i)}{t_{i+1} - t_i} = \frac{1}{(t_{i+1} - t_i)(n+1)}$$

$$\hat{\lambda}(t) = \frac{\hat{f}(t)}{\hat{R}(t)} = \frac{1}{(t_{i+1} - t_i)(n+1-i)}$$

$$\hat{R}(t_i) = 1 - \hat{F}(t_i) = \frac{n+1-i}{n+1}$$

$$\widehat{MTTF} = \sum_{i=1}^n \frac{t_i}{n}$$

$$s^2 = \sum_{i=1}^n \frac{(t_i - \widehat{MTTF})^2}{n-1} = \sum_{i=1}^n \frac{t_i^2 - n \times \widehat{MTTF}^2}{n-1}$$

Handwritten notes on slide 23 include: $R(t) = 1 - F(t) = \frac{n+1-i}{n+1}$, $\hat{f}(t) = \frac{1}{(t_{i+1} - t_i)(n+1)}$, $\hat{\lambda}(t) = \frac{1}{(t_{i+1} - t_i)(n+1-i)}$, and $\widehat{MTTF} = \sum_{i=1}^n \frac{t_i}{n}$. There are also some numerical annotations like $\frac{1+1-i}{n+1} = \frac{i}{n+1}$.

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Handwritten notes on slide 24 include: $R(t) = 1 - F(t) = \frac{n+1-i}{n+1}$, $\hat{f}(t) = \frac{1}{(t_{i+1} - t_i)(n+1)}$, $\hat{\lambda}(t) = \frac{1}{(t_{i+1} - t_i)(n+1-i)}$, and $\widehat{MTTF} = \sum_{i=1}^n \frac{t_i}{n}$. There are also some numerical annotations like $\frac{1+1-i}{n+1} = \frac{i}{n+1}$.

Now, once you get the $f(t)$ value, that is failure probability, how can we get the PDF value? So PDF value as we know PDF value is the differentiation of $f(t)$ value. That means if I take $F(t_i)$ plus 1, and if I take $F(t_i)$. And if I take the difference of the 2 that will give me the difference in $f(t)$ $dF(t)$.

And divided by the difference in time, difference in time is $t_i + 1 - t_i$. So this gives me the difference in failure probability per unit time.

$$\begin{aligned} \hat{f}(t) &= \frac{dF(t)}{dt} = \frac{F(t_{i+1}) - F(t_i)}{t_{i+1} - t_i} = \frac{1}{(t_{i+1} - t_i)(n+1)} \\ \hat{\lambda}(t) &= \frac{\hat{f}(t)}{\hat{R}(t)} = \frac{1}{(t_{i+1} - t_i)(n+1-i)} \\ \hat{R}(t_i) &= 1 - \hat{F}(t_i) = \frac{n+1-i}{n+1} \\ \widehat{MTTF} &= \sum_{i=1}^n \frac{t_i}{n} \\ s^2 &= \sum_{i=1}^n \frac{(t_i - \widehat{MTTF})^2}{n-1} = \sum_{i=1}^n \frac{t_i^2 - n \times \widehat{MTTF}^2}{n-1} \end{aligned}$$

Now, as we know that if we use the i upon $n + 1$ formula, if I use this formula, then what will happen $F_{t_i + 1}$ is $i + 1$ divided by $n + 1$ and $F_{t_i - 1}$ is i divided by $n + 1$, and whole divided by $t_i + 1 - t_i$. Now, if you see here this portion if you solve then this will become $i + 1 - i$ divided by $n + 1$ and this will become 1 divided by $n + 1$. So, effectively what I get 1 divided by $n + 1$ divided by $t_i + 1 - t_i$ that is 1 divided by $t_i + 1 - t_i$ divided by $n + 1$. So, this becomes my PDF value.

So, PDF value is nothing but 1 divided by the difference in time divided by the $n + 1$, same thing if you are using any other formula, let us if you use median ranking, for median ranking, you would be using $i - 0.3$ divided by $n + 0.4$ minus. So, this will be $i + 1 - 0.3$ divided by $n + 0.4$ and other is $i - 0.3$ divided by $n + 0.4$ that is the, and this if you solve the only change would become n divided by $t_i + 1 - t_i$.

So, if you solve this then what will happen this will become $t_i + 1 - t_i$ will remain same and here if you take $n + 0.4$ as common this will become $n + 0.4$ and this subtraction would be same. So, $i + 1 - i - 0.3$ will get canceled by -0.3 and only 1 will be remaining. So, if you use median ranking rather than $n + 1$ this will become $n + 0.4$, the rest of the things could remain same. If you use equal ranking then this will be only n this will not be $n + 1$ or neither $n + 0.4$ but, so, depending on the method you are using you can use this formula.

Next is λt . So, λt we know is f upon R , f upon R . So, f is here already and how much is R ? What is R here? R is $1 - f$ and for $n + 1$ formula $1 - i$ divided by n

plus 1 so, this will become $n + 1 - i$ divided by $n + 1$. So, this value I am removing certain erasing this so, that you can follow it up. So, our R_t value is $1 - f_t$ that is $n + 1 - i$ divided by $n + 1$ and f_t is this. So, this divided by $n + 1 - i$ divided by $n + 1$.

If I do this what will happen $n + 1$ and $n + 1$ will get canceled because this will become $n + 1$ upon $n + 1 - i$. So, this $n + 1$ will get replaced by $n + 1 - i$. So, what I will have is this is 1 upon $t_i + 1 - t_i$ divided by $n + 1 - i$, $n + 1$ get canceled by $n + 1$ and $n + 1$, $1 - i$ will replace this $n + 1$.

So, here what is happened in λt the change happened is here if we let us say if we use another formula that is if we use the median ranking formula then that can also be used the fact this we are discussing with reference to the mean ranking, but same thing is applicable to any formula which you use.


So, λt if we look at it, what does it mean that here in f_t when we were considering it was the one of number of failures out of number of units which were there at the start that is n , but here it is number of failures that is 1 out of a number of units which is working at the start of the interval that means, the failure units are not counted. So, i units which are failed at the start of this interval have been removed.

So, failure rate and the difference in failure rate and f_t as we discussed in define earlier in our lectures, that f_t gives you the number of failures, number of probability of failure per unit time this is the time and this is the probability of failure out of all population, but λt gives me that failure probability out of only the surviving population that means not from $n + 1$, but from surviving population that is $n + 1 - i$, the failure unit have been removed out of that what is the per unit time failure probability that is given by the λt , R_{t_i} , is as we have already seen that is $n + 1 - i$ upon $n + 1$.


For complete data we are able to calculate MTTF also which is nothing but the average value time to failure. So, if you sum up all the time and divide by n that will give the MTTF. And if we want to calculate the this sample variance we can calculate the sample variance as $T_i - \text{MTTF}$ squared divided by $n - 1$ and this can also be calculated $t_i^2 - n$ into f MTTF squared divided by $n - 1$.

So, this gives us the formulas which are required to calculate the important quantities of our interests. We want to know failures per unit time that is $f(t)$, we want to know failures out of surviving population per unit time that is our $\lambda(t)$. We want to know reliability, we want to know unreliability, we want to know MTTF we want to know the standard deviation everything we are able to calculate using these formulas.

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i	t_i	$F(t)=i/n$	$F(t)=i/n+1$	$F(t)=(i-0.3)/(n+0.4)$	$R(t)=1-F(t)$	$f(t)=1/[(n+0.4)*(\Delta t)]$	$h(t)=f(t)/R(t)$
0	0	0.00	0.000	0.000	1.000	0.001	0.001
1	72	0.07	0.067	0.049	0.951	0.007	0.007
2	82	0.14	0.130	0.120	0.880	0.005	0.005
3	97	0.21	0.200	0.190	0.810	0.012	0.014
4	103	0.29	0.270	0.260	0.740	0.007	0.009
5	113	0.36	0.330	0.330	0.670	0.017	0.026
6	117	0.43	0.400	0.390	0.610	0.008	0.013
7	126	0.50	0.470	0.470	0.530	0.056	0.105
8	127.3	0.57	0.530	0.540	0.460	0.139	0.302
9	127.8	0.64	0.600	0.600	0.400	0.006	0.015
10	139	0.71	0.670	0.680	0.320	0.005	0.014
11	154	0.78	0.730	0.740	0.260	0.014	0.053
12	159	0.86	0.800	0.810	0.190	0.002	0.009
13	199	0.94	0.870	0.890	0.110	0.009	0.079
14	207	1.00	0.930	0.950	0.050		
MTTF	130.2						
SD	39.38						



Now, if we look at the another example. So, same example which we have taken earlier, we took a 0, here we have added 1 more row here for 0, because at 0 all the system is starting to work and if you see here, then here we have done the correction little bit correction here that at 127 we had 2 failures, since we had 2 failures, so that difference of time will become 0. So, we tried because this is continuous variable. So that there may be a little variation in that, so here the 127 failure, which we had here is actually given at more correct value that is 127.3 and 127.8.

So, we may approximately give like a near about value like 127.25 and 127.75 here or 126.75 and 127.25 here, so that will be on average giving you the same value. So, accordingly we can choose and we can put it up. So t_i value we keep it here and F_{t_i} as we discussed i upon n , so i is 0 here. So, this will these values we have already calculated this also we have already calculated. Now let us see what will be the reliability value, reliability is 1 minus unreliability.

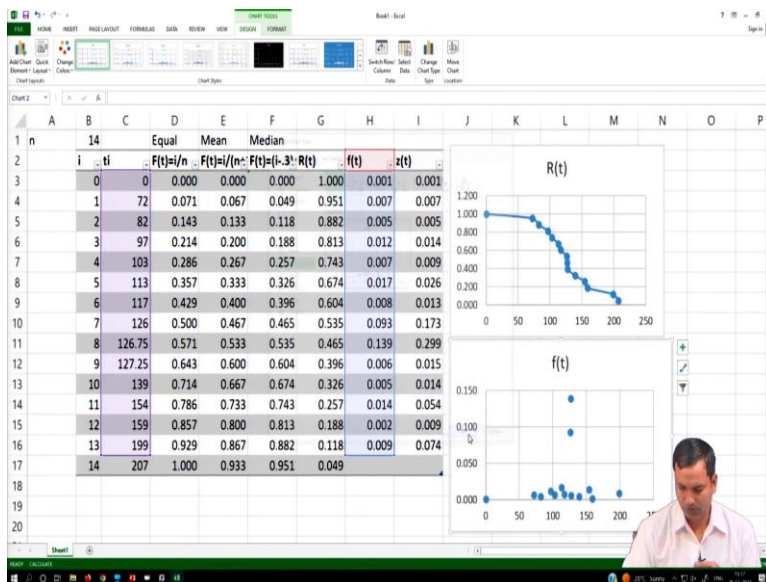
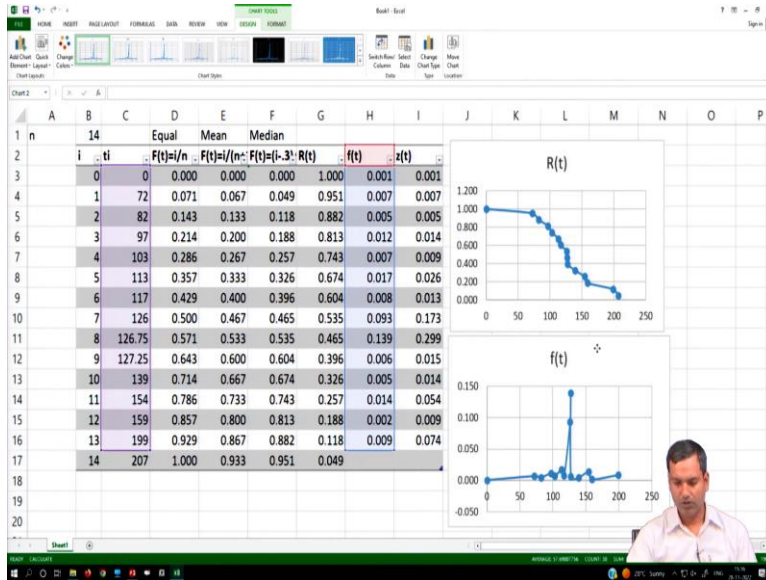
So, 1 minus of this value will give you the unreliability, this reliability and unreliability values which are calculated is generally given at the start of the interval. So, this unreliability values which are getting we are getting here and this then 0.951. So, I think that is using this $f(t)$ value. So, this median ranking if you are using them from based on the median ranking R_t values will be these and how much will be the $f(t)$ values small $f(t)$ means, change in capital FT divided by time.

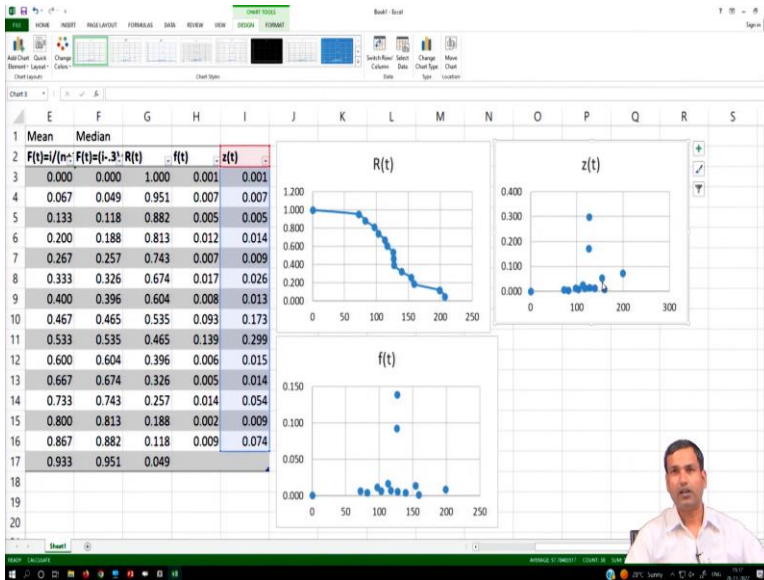
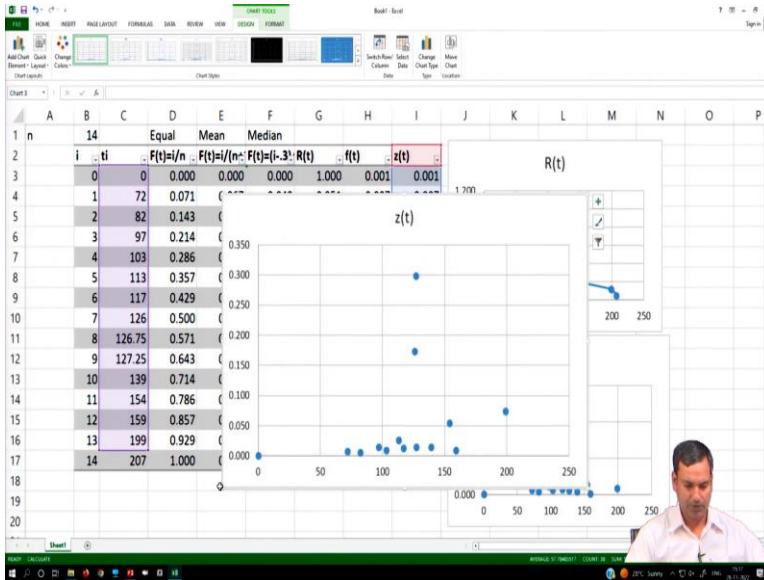
So, either what I can do I can take the difference here. So, that is 0.049 divided by time, time is 72. So, 0.049 divided by 72 will give me this value. So, here as you see, this is the difference till next interval, so, this will be 1 less value, because last interval will not be counted this is for the applicable for the interval that means from 0 to 1 failure, or 1 to 2 failure, second, third second to third failure.

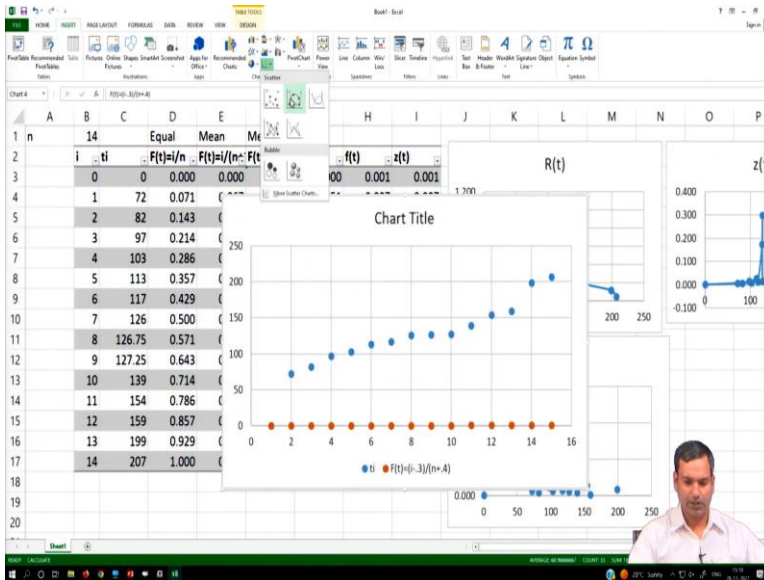
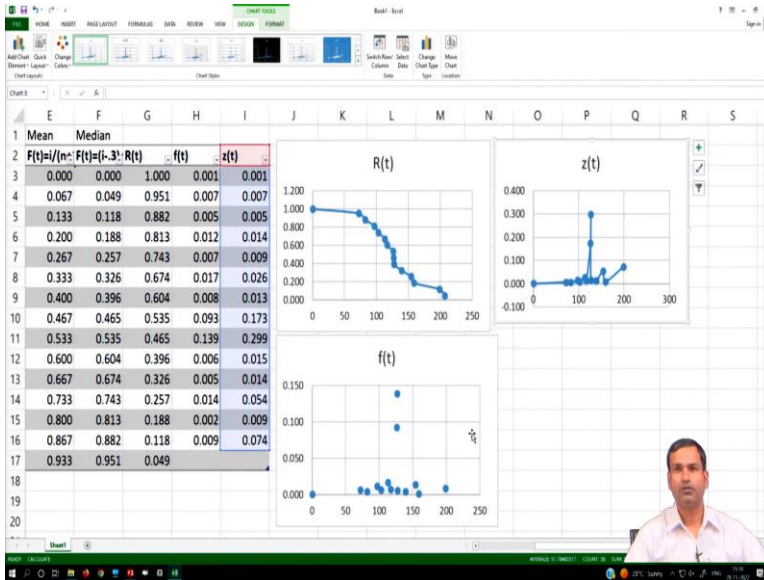
These values are calculated and what is the HT or lambda t or hazard rate, that is nothing but whatever $f(t)$ value we have calculated, if we divide this by reliability we will get this and how much is MTTF here, MTTF is nothing but the average time to t_i value here and standard deviation can also be directly calculated using the formula or we have the formula already given in the Excel sheet. So, let me show you how can we do this in the Excel sheet.

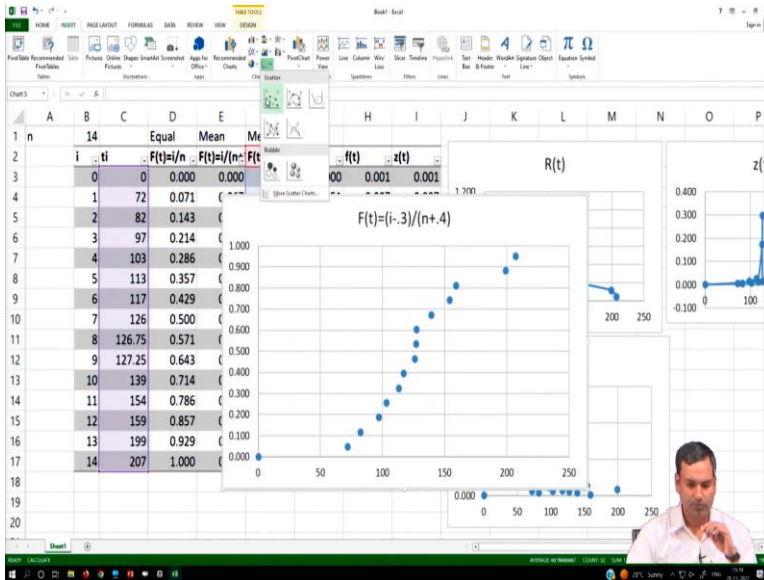
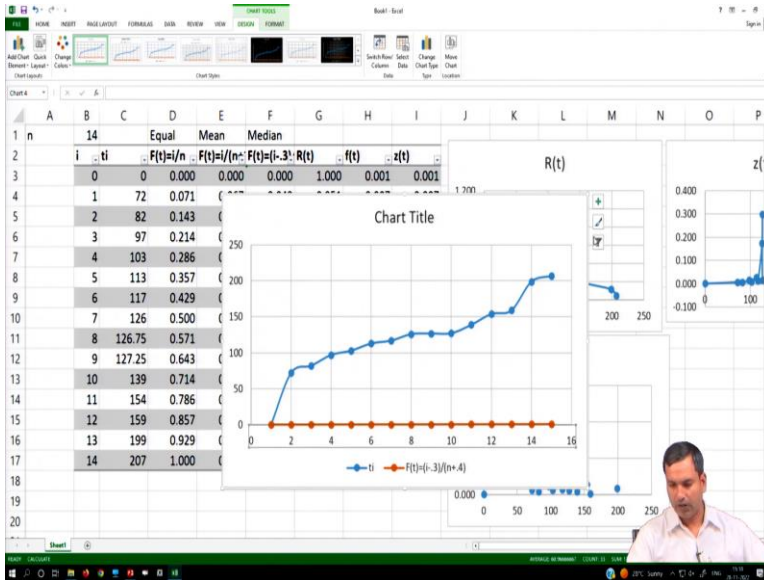
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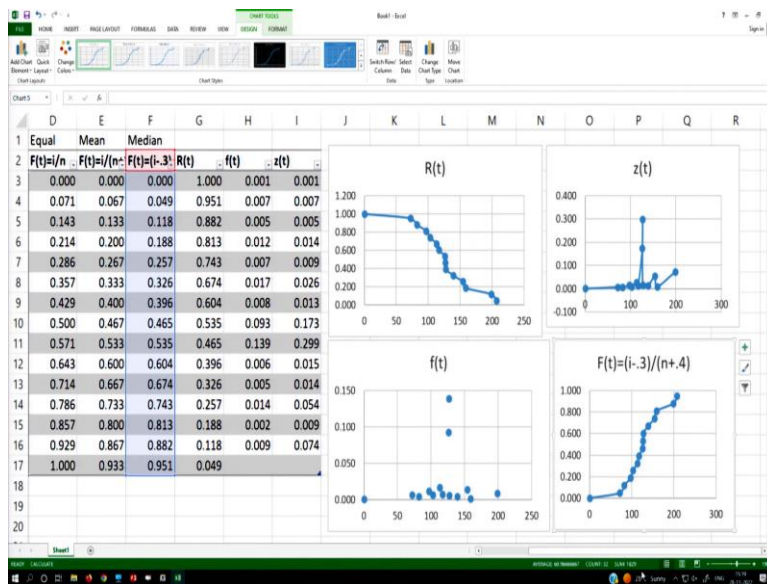
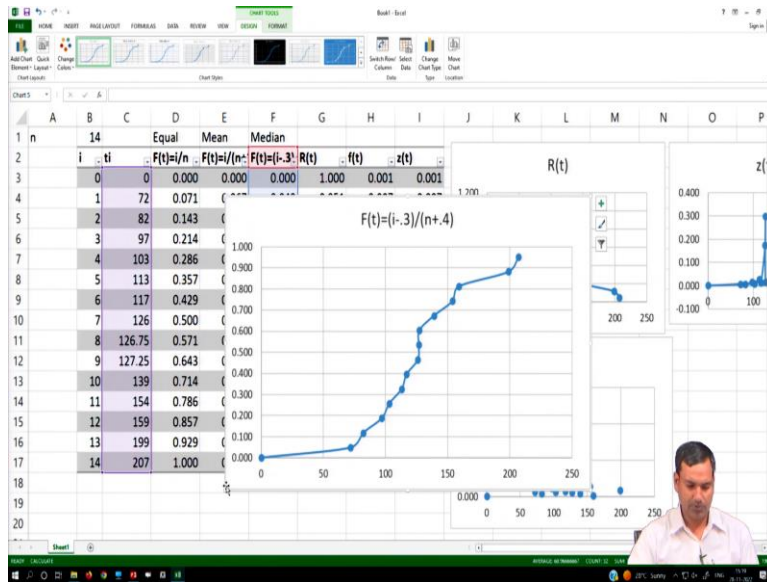
n	i	t_i	$F(t)=i/n$	$F(t)=i/(n-1)$	$f(t)$	$z(t)$
14	0	0	0.000	0.000	0.00	0.001
1	1	72	0.071	0.067	0.51	0.007
2	2	82	0.143	0.133	0.118	0.882
3	3	97	0.214	0.200	0.188	0.813
4	4	103	0.286	0.267	0.257	0.743
5	5	113	0.357	0.333	0.326	0.674
6	6	117	0.429	0.400	0.396	0.604
7	7	126	0.500	0.467	0.465	0.535
8	8	126.75	0.571	0.533	0.535	0.465
9	9	127.25	0.643	0.600	0.604	0.396
10	10	139	0.714	0.667	0.674	0.326
11	11	154	0.786	0.733	0.743	0.257
12	12	159	0.857	0.800	0.813	0.188
13	13	199	0.929	0.867	0.882	0.118
14	14	207	1.000	0.933	0.951	0.049











So that will be kind of repetition also and that will also give you an idea that how we are doing the analysis in the so we will take only the data basic data. Let us say if we have the data. I am opening a Excel sheet here and making it little zoom, so that we can follow it up. I will use this only as the data point, I will not use any formatting here. So this is my i , i is the failure number. And this is my t_i , t_i is the time to failure which I have observed if I want, like, because it is 127.

One case was this, better, I will take a 126.75 and 127.25 that way I will have the balance average will be 127 for both. So here, we have this data. Now, we can use the different ranking methods here. So if I let us say, equal rank, if I use equal rank method, then we know $f(t)$ is equal to i divided by n , n here is 14 here, so if I want, I can write somewhere here n is 14. Or I

generally prefer to use a method, which is format as table, so I will use this here, now, f_t , equal rank method that is equal to i divided by n , n is 14.

So I am putting that directly. If you see, I have got this f_t value, I generally prefer to have all these values to have the same number of decimal points, I will use this function. 3 decimal points are enough for us to visualize this. Now, if I follow the mean rank method, for mean rank method, we know f_t , f_t is equal to i divided by n plus 1.

So what I will do that is equal to, what is my i , i is here divided by n plus 1 is 15. So, I will divide by 15. And again, I will do the format, same format I will use here. Then I will go with median ranking, for median ranking, f_t is, is equal to, as we already know the formula, but I am still writing again, i minus 0.3 divided by n plus 0.4. Now this value, that means this is equal to i minus 0.3 divided by 14.4, because n is 14, so 14 plus 0.4 will be 14.4, the first value is always 0, it cannot never be less than 0. So we will put 0 here, rest of the values will remain same.

I will use again the formula format painter here. So now as we discussed, I want to use these values for reliability calculation. Now R_t will be nothing but 1 minus f_t . So f_t values already given me here, so I will use the same, I have got R_t here. R_t value, as per the median ranking. If I want to know R_t value as per the let us say, mean ranking, then I will use this formula.

And there will be little change here. If I want to know, use the equal ranking, I will use this as this is equal to 1 minus equal ranking unreliability value that is this. But as I discussed, we generally prefer to use the median ranking formula that is considered to be statistically more accurate. So we will use the median ranking formula. So this gives us the reliability value, we have got the reliability.

Now we want to calculate the failure density. So density function if you want to calculate f_t , f_t is minus DRT over dt or DFT over dt . So we know that this is equal to our DFT so that is next f_t I am taking here minus previous f_t , is this value and this divided by time difference, time differences this time minus previous time. So this is what I am able to get generally this will not have the last value, because that will be by default it is 0. So, it is counting the same value then we can get z_t here z_t as we discuss is f_t upon R_t .

So, this is equal to f_t divided by R_t this gives me this all the values. Now, let us see if I want to know how this reliability is changing or this f_t is changing or z_t is changing I can do the plotting here. So, let me show you if I plot the time versus let us say first I plot the f_t value, reliability value I can go and do this plotting by going to the insert and choosing the XY scatterplot when I choose XY scatterplot I can choose the scatter or I can choose the scatter with line connections. So, I can choose this if you see this becomes my R_t , this has further functions, I can add more functions here, I can go to that say this is equal to f_t , generally, I will not use here, f_t here, I will use go with 1 here.

Let us say this becomes my R_t , so as you can see, I am able to see that how reliability is changing. So initially reliability decrement is not so fast but if you see after around 100 around us 70 hours or so, then reliability keeps on increasing and it is fastly decreasing then slowly little bit here. So, I am able to know I want to know the reliability at 100 hours I can calculate that this is almost here that is around 0.8. So 100 hours is somewhere here.

So that is somewhere between 0.81 to 0.74. So that comes out to be somewhere around 0.8 maybe. So looking at more closer data we will be able to get. Same way if I want I can plot t_i versus let us say I plot the F_t , I will remove this data point, I will do it again. Because one data point is less. So here, generally, when I am plotting f_t I would prefer to plot it as a step function where this value is given for the whole interval here. So, again I am just plotting for the showing here again, if you see my f_t value looks like this, how so it shows that around somewhere here my number of failures are quite high and accept that number of failures are comparatively low.

So I have more failures concentrated in this region, similarly if I want I can plot the λt . But as I discussed, I would have preferably considered that my t_i is plotted with f_{t_i} as this constant value as a step functions. But step function plotting is not easy in Excel, I have to do certain modifications there, prepare format then only it will be done. So I will better show it as a then I will go to the chart type. And I will show this as the data rather than showing this change chart type I will go I will select this data type.

So you can see the data point of view, rather than lines, so here similarly I can plot the t_i versus z_t also. Same way I will go and this becomes my z_t function. So as you see I am able to plot and

zt if you see, I will go with the data type I will change chart type. Let us see how does it looks in line, line plot.

Again, line plot if you see it is kind of similar here. So we are able to now with the nonparametric data analysis if we have the complete data how to calculate the various probabilities reliability unreliability, unreliability also I can plot unreliability is given here, so I can just plot it. So, ft versus time versus ft, I will go with insert and I will again go with XY scatter, I will go with this remove this ti versus fti, okay some problem happened, so I will do this again.

I think some problem happened this is ti and this is ft. So, you see that this is my ft plot. So, here I can see various ways, so, if you see that ft is rising here then finally all failed, similarly, this I am saving and this sheet we will share with you maybe you know, whenever we get the chance, so fine. So, this is our complete data and that is the ungrouped.

(Refer Slide Time: 27:09)

Grouped Complete Data

- Let n_1, n_2, \dots, n_k be the number of units having survived at ordered times t_1, t_2, \dots, t_k respectively from n units.

$$\hat{R}(t_i) = \frac{n_i}{n}; i = 1, 2, \dots, k$$

$$\hat{f}(t) = -\frac{\hat{R}(t_{i+1}) - \hat{R}(t_i)}{(t_{i+1} - t_i)}; t_i < t < t_{i+1}$$

$$\hat{f}(t) = \frac{n_i - n_{i+1}}{(t_{i+1} - t_i) \times n}$$

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

$$\hat{z}(t) = \frac{n_i - n_{i+1}}{(t_{i+1} - t_i) \times n_i}; t_i < t < t_{i+1}$$

$$MTTF = \sum_{i=1}^{k-1} \frac{t_i(n_i - n_{i+1})}{n}$$

$$s^2 = \sum_{i=1}^{k-1} \frac{t_i^2((n_i - n_{i+1}) - MTTF)^2}{n}$$

where, $\bar{t}_i = \frac{(t_{i+1} + t_i)}{2}$

Two Confidence interval on MTTF:
 $MTTF \pm t_{\alpha} \frac{s}{\sqrt{n-1}}$

One sided lower bound on MTTF:
 $MTTF - t_{\alpha, n-1} \frac{s}{\sqrt{n}}$

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Now, let us go back to our presentation and see that what is next there, whatever we have done here same thing we can show it, see there. Now, there another type of data can be the complete grouped data. Grouped data means, you have intervals and like you have k number of intervals here and for each interval, you know the number of failures and so, n_1, n_2, n_k means the number of units which have survived that means, at the start of zero interval how many units were there

at the end of first interval, how much you data survive that means, n_1 minus n_2 will give you number of failures which have happened in second interval like that and t_1 to t_k is the time.

$$\hat{R}(t_i) = \frac{n_i}{n}; i = 1, 2, \dots, k$$

$$\hat{f}(t) = -\frac{\hat{R}(t_{i+1}) - \hat{R}(t_i)}{(t_{i+1} - t_i)}; t_i < t < t_{i+1}$$

$$\hat{f}(t) = \frac{n_i - n_{i+1}}{(t_{i+1} - t_i) \times n}$$

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

$$\hat{Z}(t) = \frac{n_i - n_{i+1}}{(t_{i+1} - t_i) \times n_i}; t_i < t < t_{i+1}$$

$$MTTF = \sum_{i=1}^{k-1} \bar{t}_i \frac{(n_i - n_{i+1})}{n};$$

$$s^2 = \sum_{i=1}^{k-1} \bar{t}_i^{-2} \left(\frac{(n_i - n_{i+1})}{n} \right) - MTTF^2$$

where, $\bar{t}_i = \frac{(t_{i+1} + t_i)}{2}$

So, if I want to know how much is the reliability for t_i , so, that means, at t_i n_i numbers are surviving out of total number of units which have been put on the test. So, n_i upon n gives you the R_{t_i} . So, f_{t_i} will be 1 minus of this and small f_{t_i} we will be change in R_{t_i} divided by T_i minus 1 so, that T_i is n_i upon n this will be n_i plus 1 minus n_i divided by n . So, this will become same formula as we derived earlier divided by t_i plus 1 minus t_i divided by, earlier the number of failures was 1, because we were counting 111.

So, the change only here is that rather than one this has become the number of failures in the interval. At each time we are saying the how many failures are having happened, rest of the things are same, rather than 1 it has become n_i upon minus n_i minus 1 n_i plus 1 and n_i is the number of survival unit at time t_i . So, number of failures would be difference in that and similarly z_{t_i} lambda t_i , we are able to get and z_{t_i} as we see whenever we are calculating f_{t_i} out of total number of units on the put on the test.

And whenever I calculate z_t , the formula is same as f_t , the change is that n is replaced with the n_i because out of surviving unit how many units are failing in the interval that is only considered for z_t , at the start of the interval. MTTF can be calculated in similar way for MTTF calculation we are taking the number of failures in the interval and the average time that means t_i plus $t_i + 1$ divided by 2. So that is the middle point of the time. So that is \bar{T}_i and then we have the M that gives the MTTF. Same formula in a similar way.

So t_i into number of failures will actually give you the total time for which the failure happened. So, cumulative time due to the failure. So, this is time total time in failure divided by n . Similarly, s^2 is also similar formula that t_i^2 into n_i minus n_i plus 1 divided by n minus MTTF square and \bar{t}_i is how much that is $t_i + 1$ plus t_i divided by 2 and we can also get the confidence interval MTTF this we can get from previous one also that is $t_{\alpha/2, n-1}$ as by \sqrt{n} . So, that will be plus minus when we take this is the two sided confidence interval.

So, we have $\alpha/2$ this side and $\alpha/2$ probabilities lapped on this side and this is $1 - \alpha$. And when we take one sided generally we are interested in lower bound. So, how much minimum reliability we are going to have or whatever is the minimum time to failure we will have so that MTTF.

So, this is the minimum that means this is $1 - \alpha$. So, here α is left and this is nothing but the if this is our MTTF estimated value, this will be $MTTF - t_{\alpha, n-1} \cdot s / \sqrt{n}$. So, this is now if I take a 95 percent confidence level, in that case, this will be 5 percent loss 5 percent will be left out. So this is the fifth percentile point for this data, you can use this. So, we will see that how we can use this data.

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Example



- The preliminary information on the underlying failure model can be obtained if we plot the failure density, hazard rate and reliability functions against time. We can define piecewise continuous functions for these three characteristics by selecting some time intervals Δt .
- This discretization eventually in the limiting conditions, i.e., $\Delta t \rightarrow 0$ or when data is large would approach the continuous function analysis.
- Let us consider that the failure times of a population of 30 electrical bulbs in an underground subway are given in the table that follows.



And how do we do the analysis for population. So, we will do the same as one more example in next discussion. Thank you.