

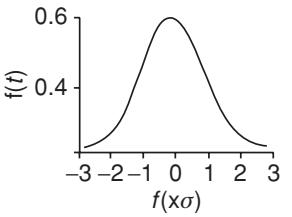
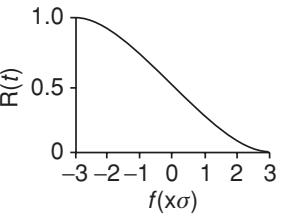
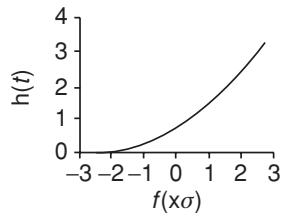
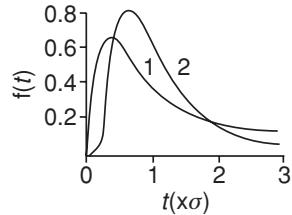
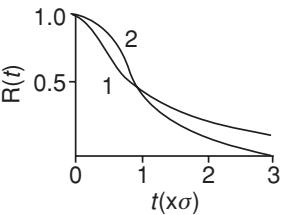
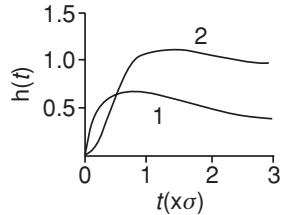
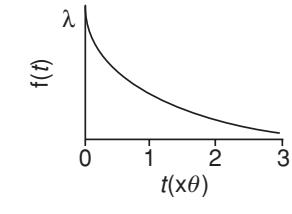
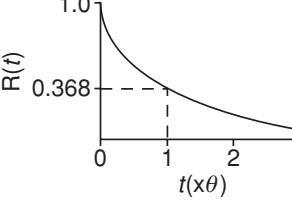
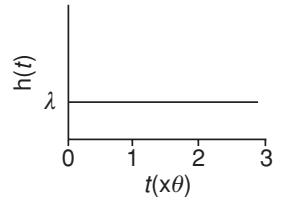
Type of distribution	Parameters	Probability density function, $f(t)$	Reliability function, $R(t) = 1 - F(t)$	Hazard function (instantaneous failure rate). $h(t) = \frac{f(t)}{R(t)}$
Normal	Mean, μ Standard deviation, σ	 $f(t) = \frac{1}{\sigma(2\pi)^{1/2}} \exp\left[-\frac{(t-\mu)^2}{2\sigma^2}\right]$	 $R(t) = \int_t^\infty f(t) dt$	 $h(t) = \frac{f(t)}{R(t)} \text{ (general expression)}$
Lognormal	Mean, μ Standard deviation, σ	 $f(t) = \frac{1}{\sigma t(2\pi)^{1/2}} \exp\left[-\frac{(\ln t - \mu)^2}{2\sigma^2}\right]$	 $R(t) = \int_t^\infty f(t) dt$	 $h(t) = \frac{f(t)}{R(t)} \text{ (general expression)}$
Exponential	Failure rate, λ MTBF (=SD), θ $\theta = \lambda^{-1}$	 $f(t) = \lambda \exp(-\lambda t)$	 $R(t) = \exp(-\lambda t)$	 $h(t) = \lambda = \theta^{-1}$

Figure 2.11 Shapes of common failure distributions, reliability and hazard rate functions (shown in relation to t).

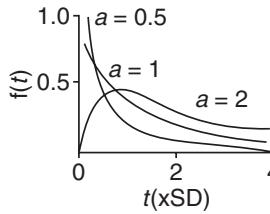
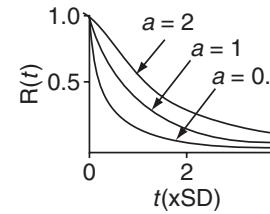
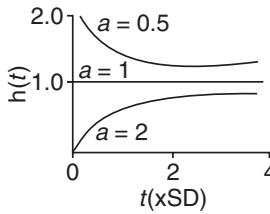
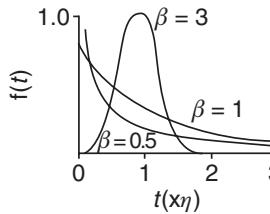
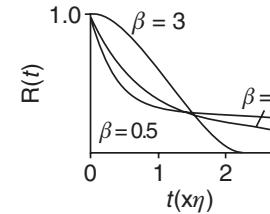
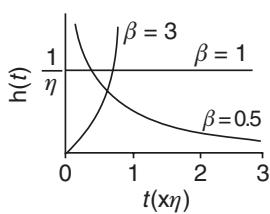
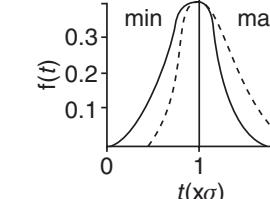
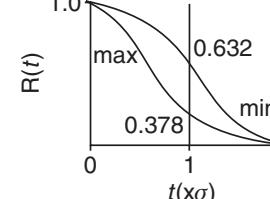
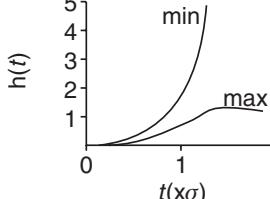
Gamma	<p>Failure rate, λ Events per failure, or Time to ath failure $SD = a^{1/2}/\lambda$</p> <p>Note: when a is an integer $\Gamma(a) = (a - 1)!$</p>	 <p>$f(t) = \frac{\lambda}{\Gamma(a)} (\lambda t)^{a-1} \exp(-\lambda t)$</p>	 <p>$R(t) = \frac{\lambda^a}{\Gamma(a)} \int_t^\infty t^{a-1} \exp(-\lambda t) dt$</p>	 <p>$h(t) = \frac{f(t)}{R(t)}$ (general expression)</p>
Weibull	<p>Shape, β Scale (characteristic life), η Location (minimum life), γ Curves shown for $\gamma = 0$</p>	 <p>$f(t) = \frac{\beta}{\eta^\beta} (t-\gamma)^{\beta-1} \exp\left[-\left(\frac{t-\gamma}{\eta}\right)^\beta\right]$</p>	 <p>$R(t) = \exp\left[-\left(\frac{t-\gamma}{\eta}\right)^\beta\right]$</p>	 <p>$h(t) = \frac{\beta(t-\gamma)^{\beta-1}}{\eta^\beta}$</p>
Extreme value Type I (shown) Type II is In (EV) Type III (min) is Weibull	<p>Scale, σ Location (mode), μ $SD = 1.283\sigma$ Means = $\mu + 0.577\sigma$ + for max - for min</p> <p>Maximum values Minimum values</p>	 <p>$f(t) = \frac{1}{\sigma} \exp\left\{-\frac{1}{\sigma}(t-\mu) - \exp\left[-\frac{1}{\sigma}(t-\mu)\right]\right\}$</p> <p>$f(t) = \frac{1}{\sigma} \exp\left\{\frac{1}{\sigma}(t-\mu) - \exp\left[\frac{1}{\sigma}(t-\mu)\right]\right\}$</p>	 <p>$R(t) = 1 - \exp\left[-\exp\left(-\frac{t-\mu}{\sigma}\right)\right]$</p> <p>$R(t) = \exp\left[-\exp\left(\frac{t-\mu}{\sigma}\right)\right]$</p>	 <p>$h(t) = \frac{1}{\sigma} \exp\left(-\frac{t-\mu}{\sigma}\right)$</p> <p>$h(t) = \frac{1}{\sigma} \exp\left(\frac{t-\mu}{\sigma}\right)$</p>

Figure 2.11 (Continued).