

FORELESNING 2

Våren 2004

15. januar

TMA4275 LEVETIDSANALYSE

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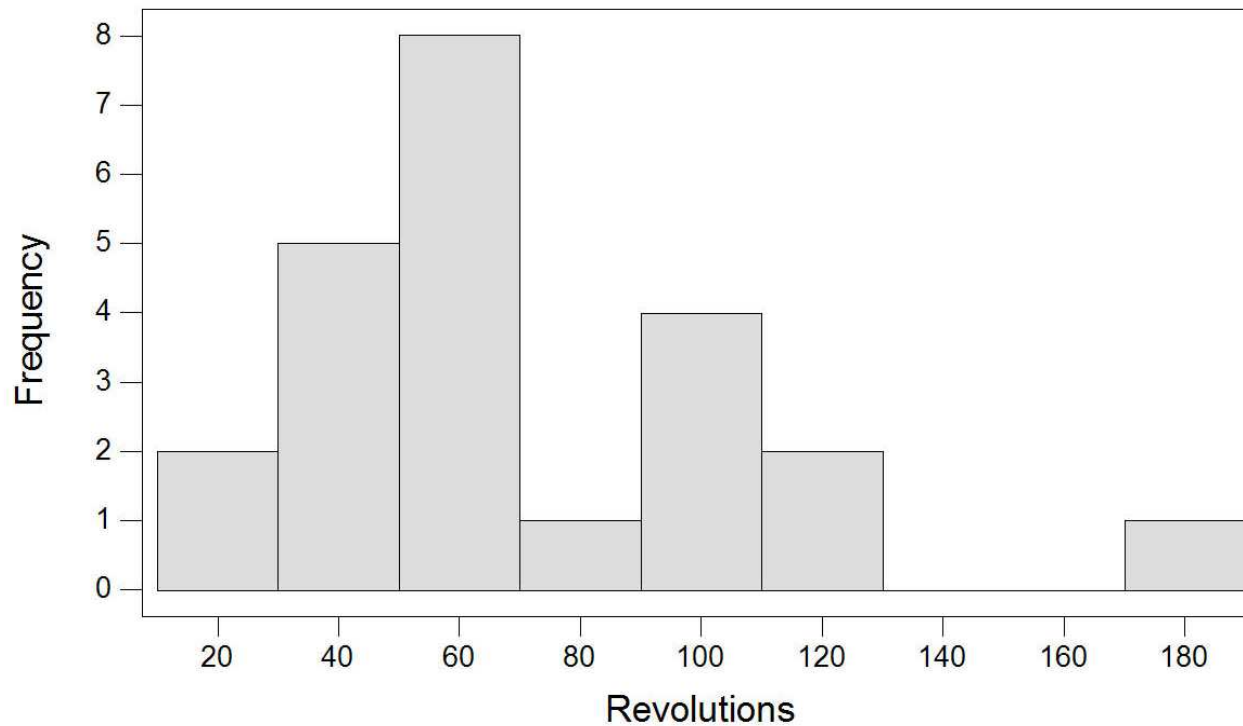
<http://www.math.ntnu.no/~bo/>

BALL BEARINGS FAILURE DATA

Data: Millioner av omdreininger til tretthetsfeil for 23 enheter

17,88	28,92	33,00	41,52	42,12	45,60	48,40	51,84
51,96	54,12	55,56	67,80	68,64	68,64	68,88	84,12
93,12	98,64	105,12	105,84	127,92	128,04	173,40	

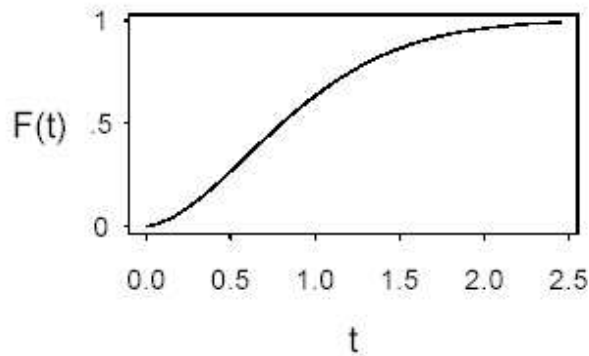
Histogram of Revolutions



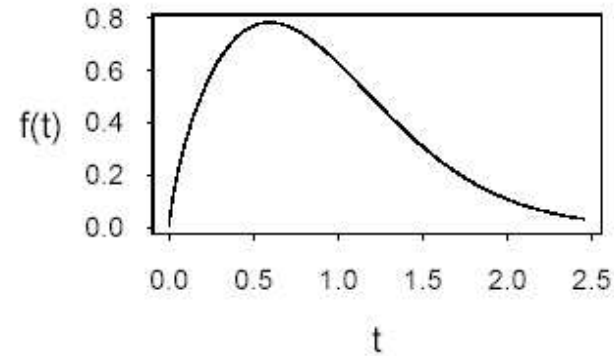
Typical Failure-time cdf, pdf, hf, and sf

$$F(t) = 1 - \exp(-t^{1.7}); \quad f(t) = 1.7 \times t^{.7} \times \exp(-t^{1.7})$$
$$S(t) = \exp(-t^{1.7}); \quad h(t) = 1.7 \times t^{.7}$$

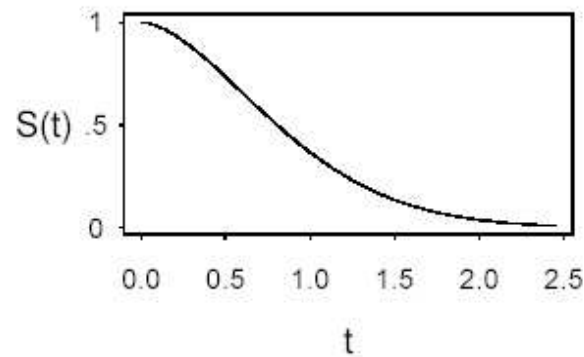
Cumulative Distribution Function



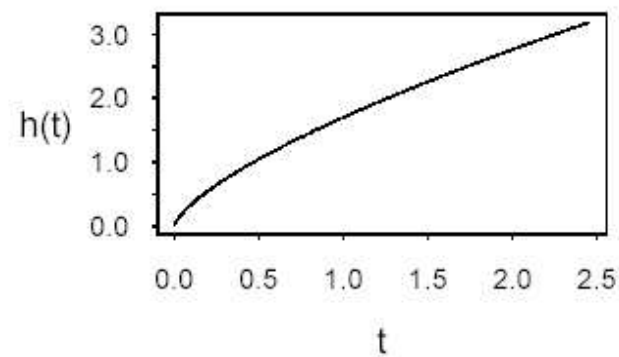
Probability Density Function



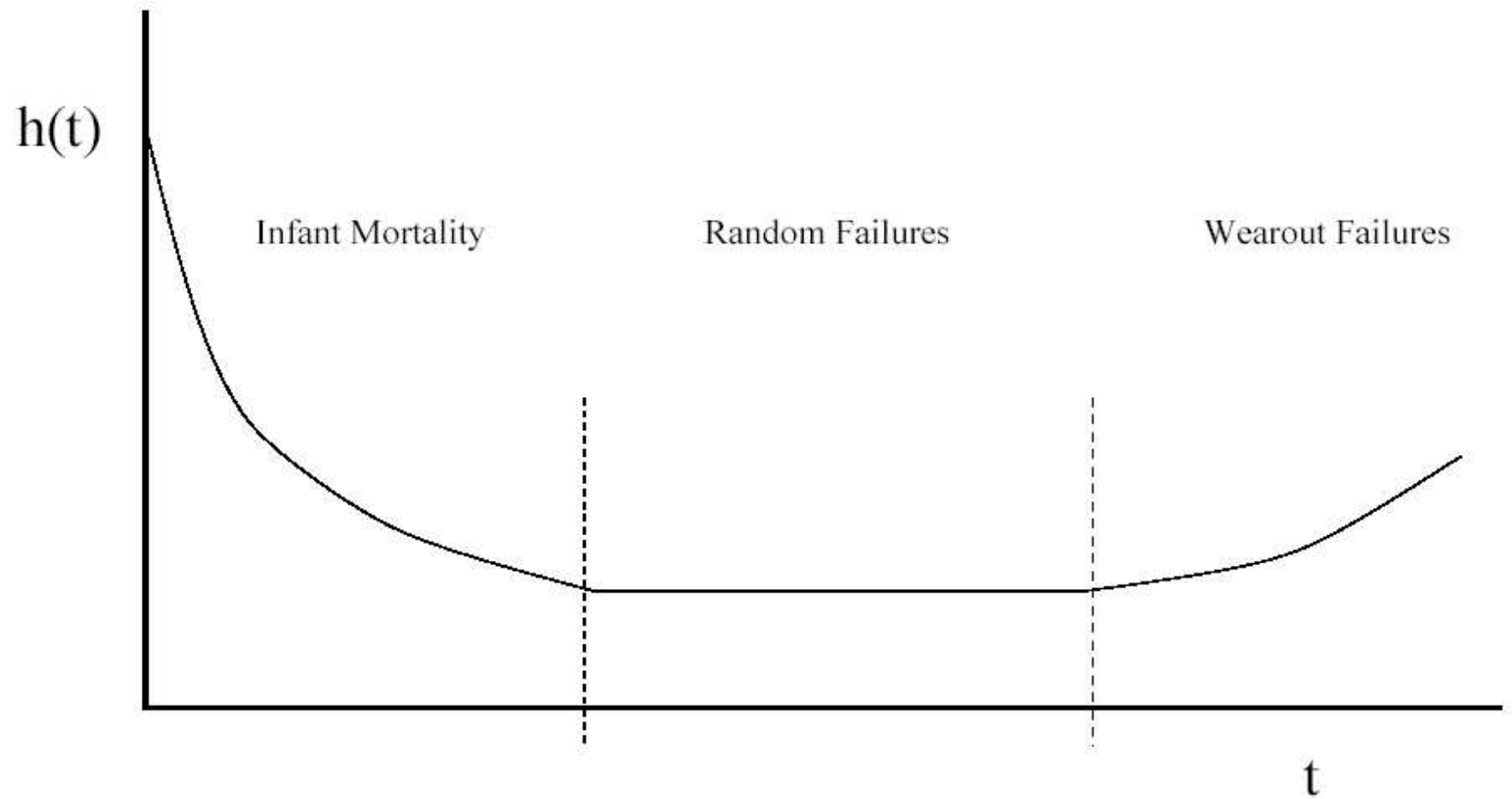
Survival Function



Hazard Function



Bathtub Curve Hazard Function



10 Dødelighetstabeller ¹. 2001

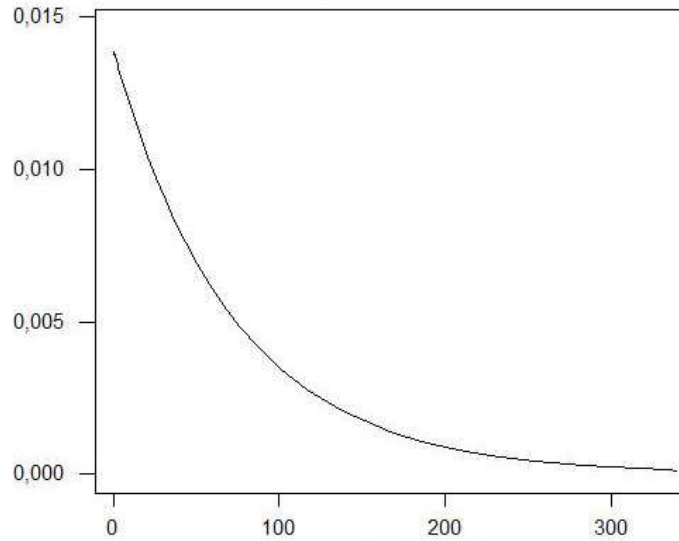
Alder x	Levende ved alder x		Døde i alder x til x+1		Forventet gjestående levetid ved alder x		Dødssannsynlighet for alder x, Promille, (Uglattet).		
	lx		dx		e0x		qx		
	Menn	Kvinner	Menn	Kvinner	Menn	Kvinner	Menn	Kvinner	Kvinner
0	100 000	100 000	424	343	76,21	81,53	4,24		3,43
1	99 576	99 657	39	27	75,53	80,81	0,39		0,28
2	99 537	99 630	33	7	74,56	79,83	0,33		0,07
3	99 504	99 623	32	17	73,58	78,84	0,33		0,17
4	99 472	99 606	13	10	72,61	77,85	0,13		0,10
5	99 459	99 596	6	10	71,62	76,86	0,06		0,10
6	99 453	99 586	22	17	70,62	75,87	0,22		0,17
7	99 431	99 569	10	3	69,64	74,88	0,10		0,03
8	99 422	99 566	9	13	68,64	73,88	0,09		0,13
9	99 412	99 552	9	3	67,65	72,89	0,09		0,03
10	99 403	99 549	12	3	66,66	71,89	0,12		0,03
11	99 390	99 546	3	10	65,66	70,89	0,03		0,10
12	99 387	99 536	16	3	64,67	69,90	0,16		0,03
13	99 371	99 532	10	11	63,68	68,90	0,10		0,11
14	99 361	99 522	7	7	62,68	67,91	0,07		0,07
15	99 354	99 514	32	11	61,69	66,92	0,32		0,11
16	99 322	99 503	33	23	60,71	65,92	0,33		0,23
17	99 289	99 480	77	39	59,73	64,94	0,77		0,39
18	99 212	99 441	90	35	58,77	63,96	0,91		0,35
19	99 122	99 407	123	34	57,83	62,99	1,24		0,34
20	98 999	99 373	155	60	56,90	62,01	1,57		0,60
21	98 844	99 313	142	15	55,99	61,04	1,44		0,15

40	96 600	98 433	147	85	38,05	42,49	1,53	0,86
41	96 453	98 348	144	110	37,11	41,53	1,49	1,12
42	96 309	98 239	208	100	36,16	40,58	2,16	1,02
43	96 101	98 138	181	110	35,24	39,62	1,89	1,12
44	95 919	98 029	205	112	34,31	38,66	2,14	1,15
45	95 715	97 916	190	153	33,38	37,70	1,98	1,57
46	95 525	97 763	256	172	32,44	36,76	2,68	1,76
47	95 268	97 591	256	160	31,53	35,83	2,68	1,64
48	95 013	97 431	324	191	30,61	34,88	3,41	1,96
49	94 689	97 240	310	197	29,72	33,95	3,28	2,03
50	94 379	97 042	324	233	28,81	33,02	3,43	2,40
51	94 055	96 810	387	265	27,91	32,10	4,11	2,74
52	93 668	96 545	332	255	27,02	31,18	3,54	2,64
53	93 336	96 290	461	293	26,12	30,27	4,94	3,04
54	92 875	95 997	504	343	25,25	29,36	5,42	3,58
55	92 371	95 653	546	342	24,38	28,46	5,91	3,57
56	91 825	95 311	583	362	23,52	27,56	6,35	3,80
57	91 242	94 949	647	400	22,67	26,66	7,09	4,22
58	90 595	94 549	593	435	21,83	25,77	6,55	4,60
59	90 002	94 115	713	554	20,97	24,89	7,92	5,89
60	89 289	93 560	797	543	20,13	24,04	8,93	5,81
61	88 492	93 017	853	543	19,31	23,17	9,64	5,83
62	87 639	92 475	911	626	18,49	22,31	10,39	6,77
63	86 728	91 848	1 200	781	17,68	21,45	13,84	8,50
64	85 528	91 068	1 359	795	16,92	20,63	15,89	8,73
65	84 168	90 273	1 356	763	16,19	19,81	16,11	8,45
66	82 812	89 509	1 349	883	15,44	18,98	16,29	9,86
67	81 463	88 627	1 572	897	14,69	18,16	19,30	10,12
68	79 891	87 730	1 746	1 070	13,97	17,34	21,86	12,19
69	78 145	86 660	1 869	1 056	13,27	16,55	23,91	12,19

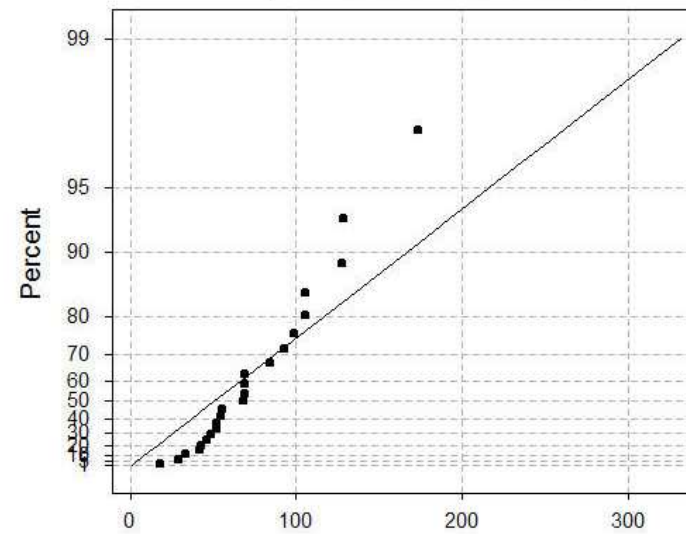
Ball Bearings Failure Data

ML Estimates - Complete Data

Probability Density Function



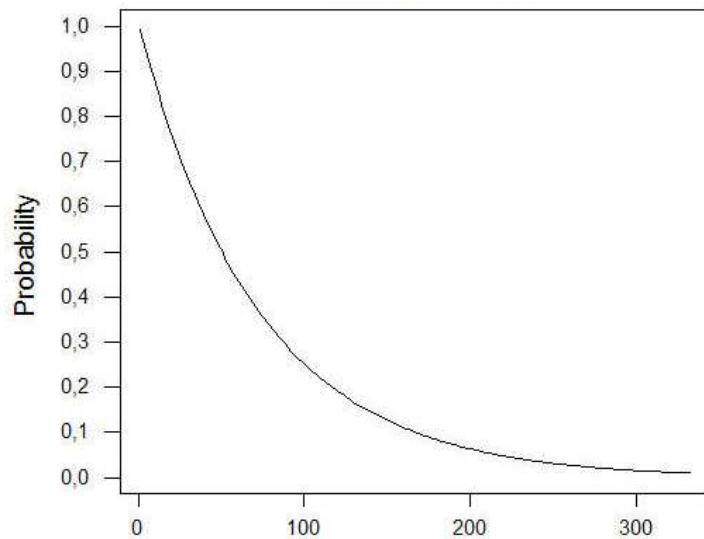
Exponential Probability



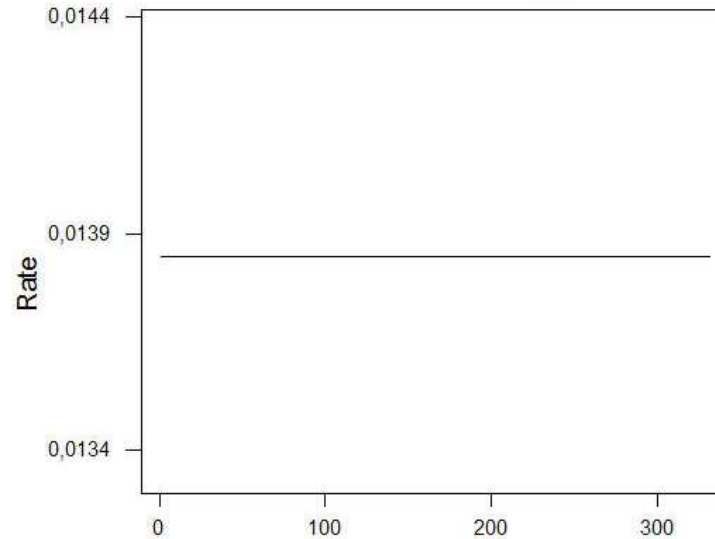
Shape	1
Scale	72,221
MTTF	72,221
Failure	23
Censor	0

Goodness of Fit	
AD*	3,341

Survival Function



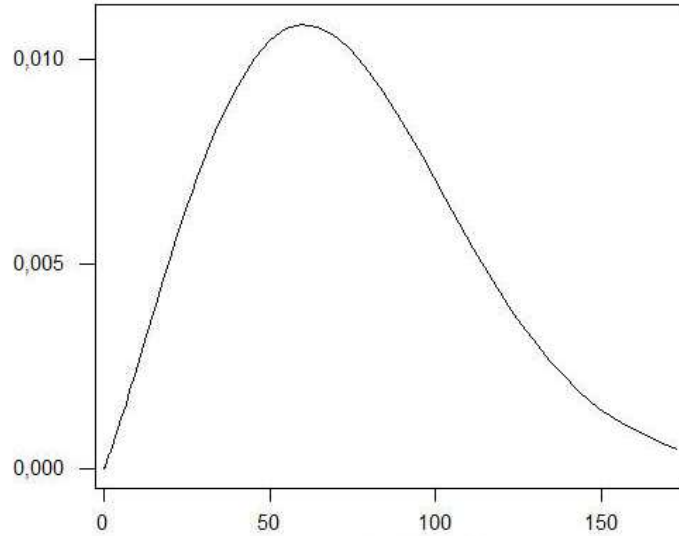
Hazard Function



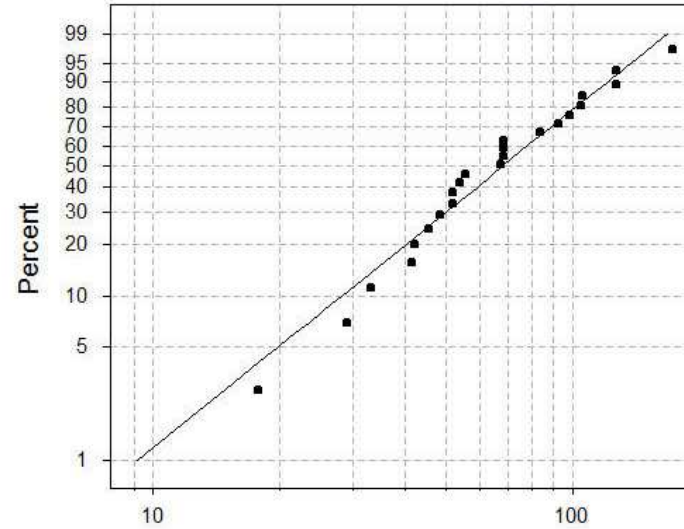
Ball Bearings Failure Data

ML Estimates - Complete Data

Probability Density Function



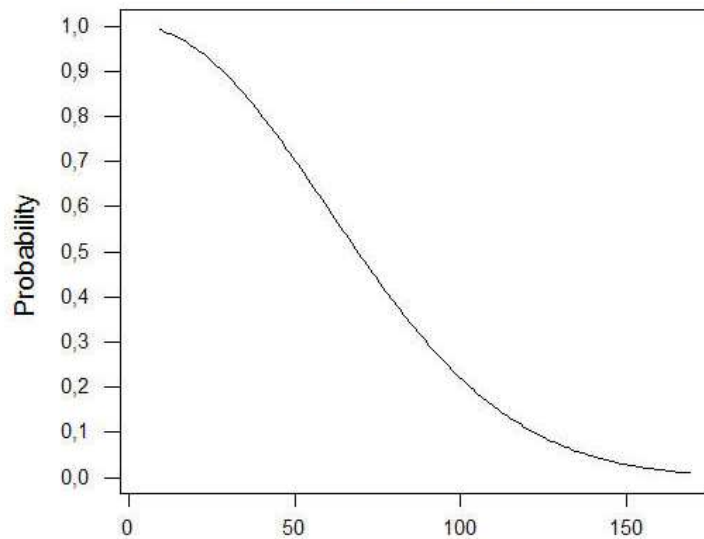
Weibull Probability



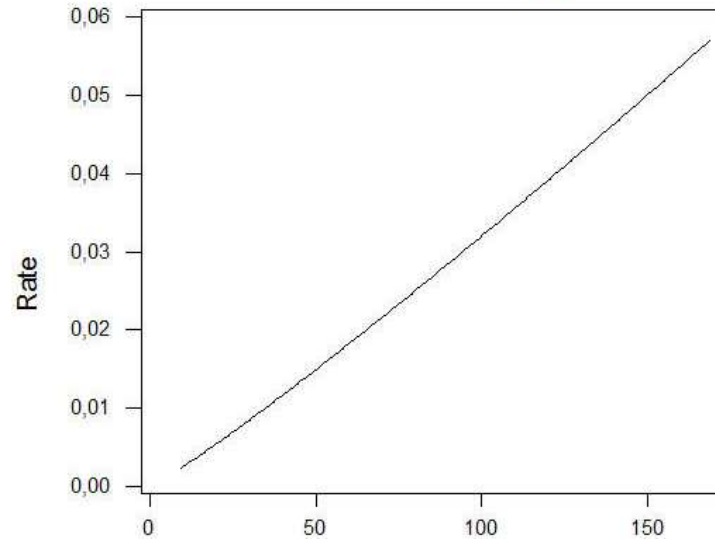
Shape	2,1018
Scale	81,875
MTTF	72,515
Failure	23
Censor	0

Goodness of Fit	
AD*	0,802

Survival Function



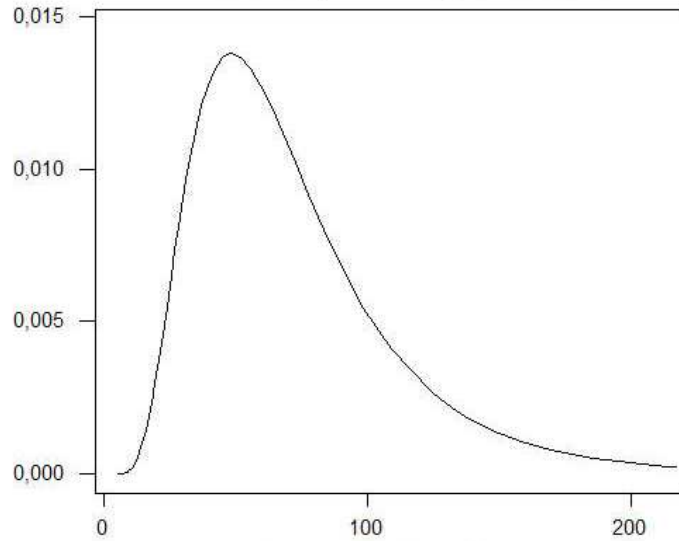
Hazard Function



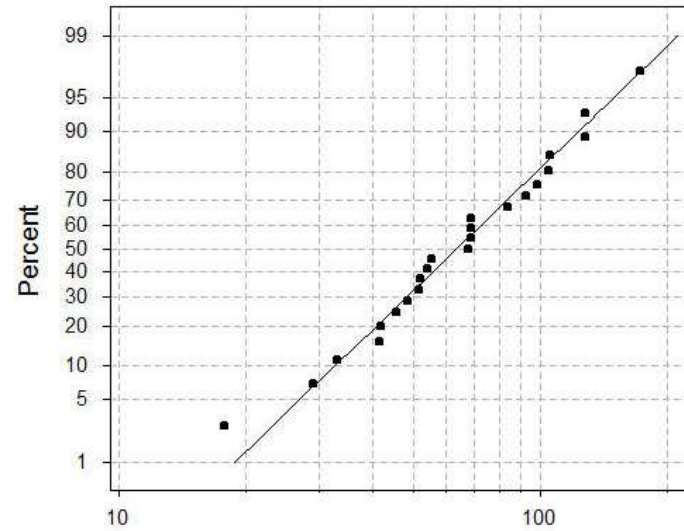
Ball Bearings Failure Data

ML Estimates - Complete Data

Probability Density Function



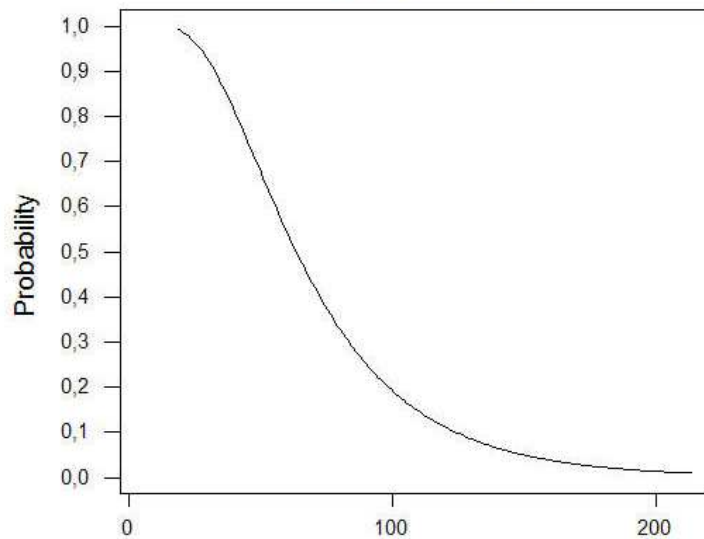
Lognormal base e Probability



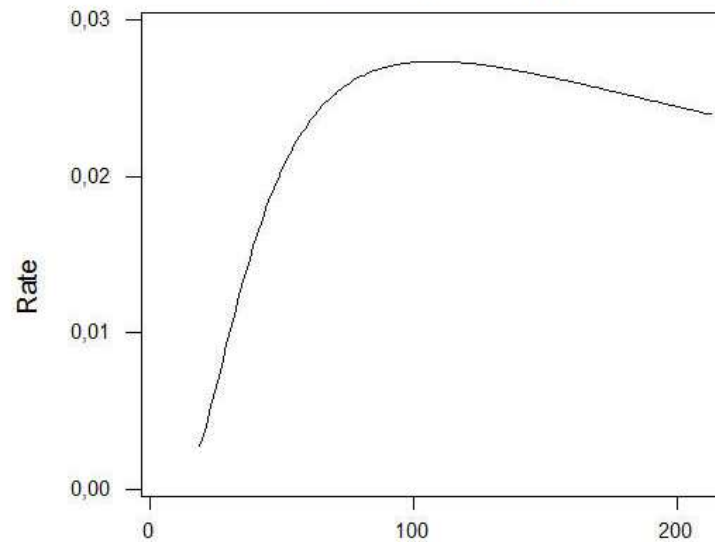
Location	4,1504
Scale	0,5217
MTTF	72,709
Failure	23
Censor	0

Goodness of Fit	
AD*	0,647

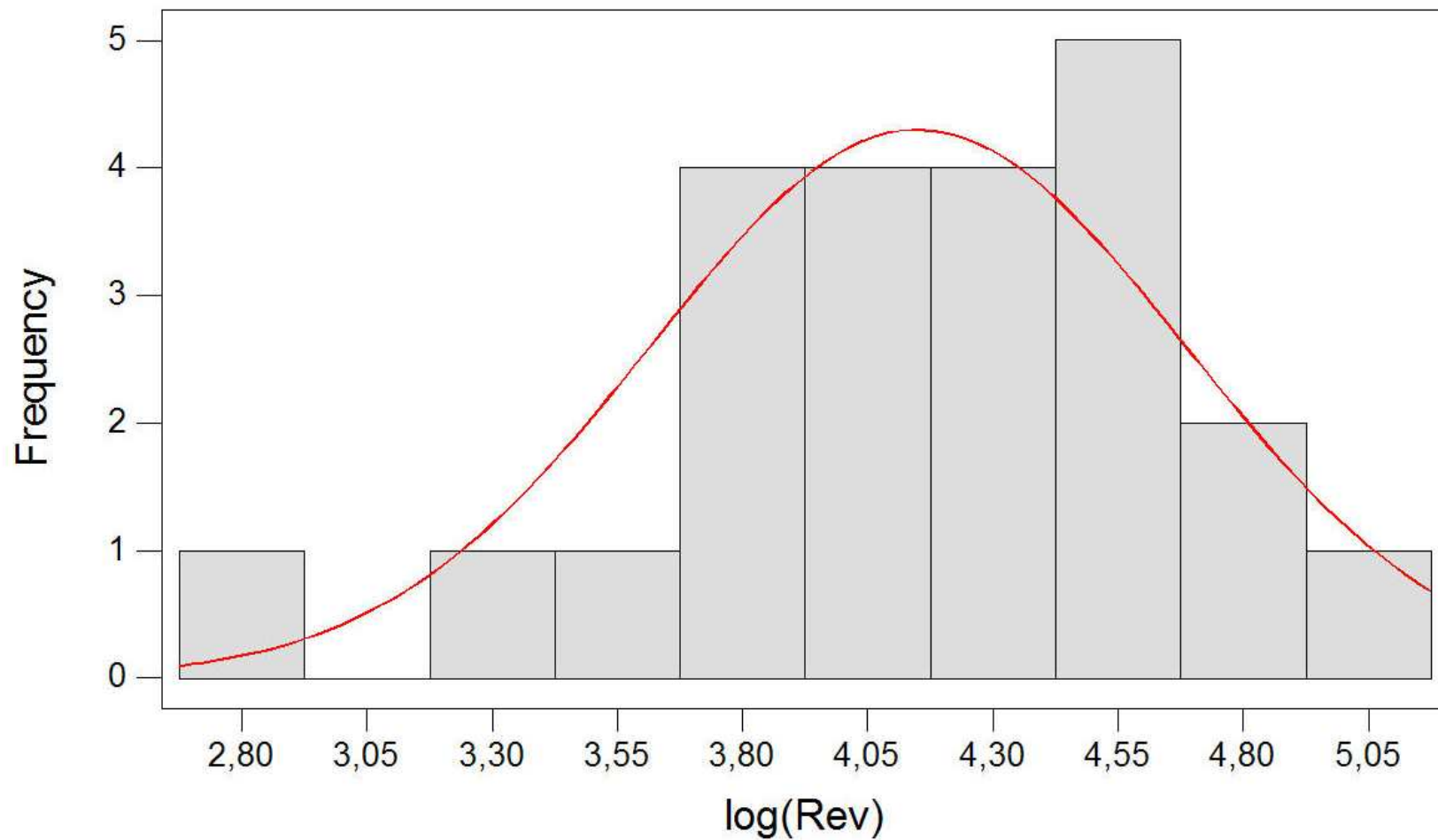
Survival Function



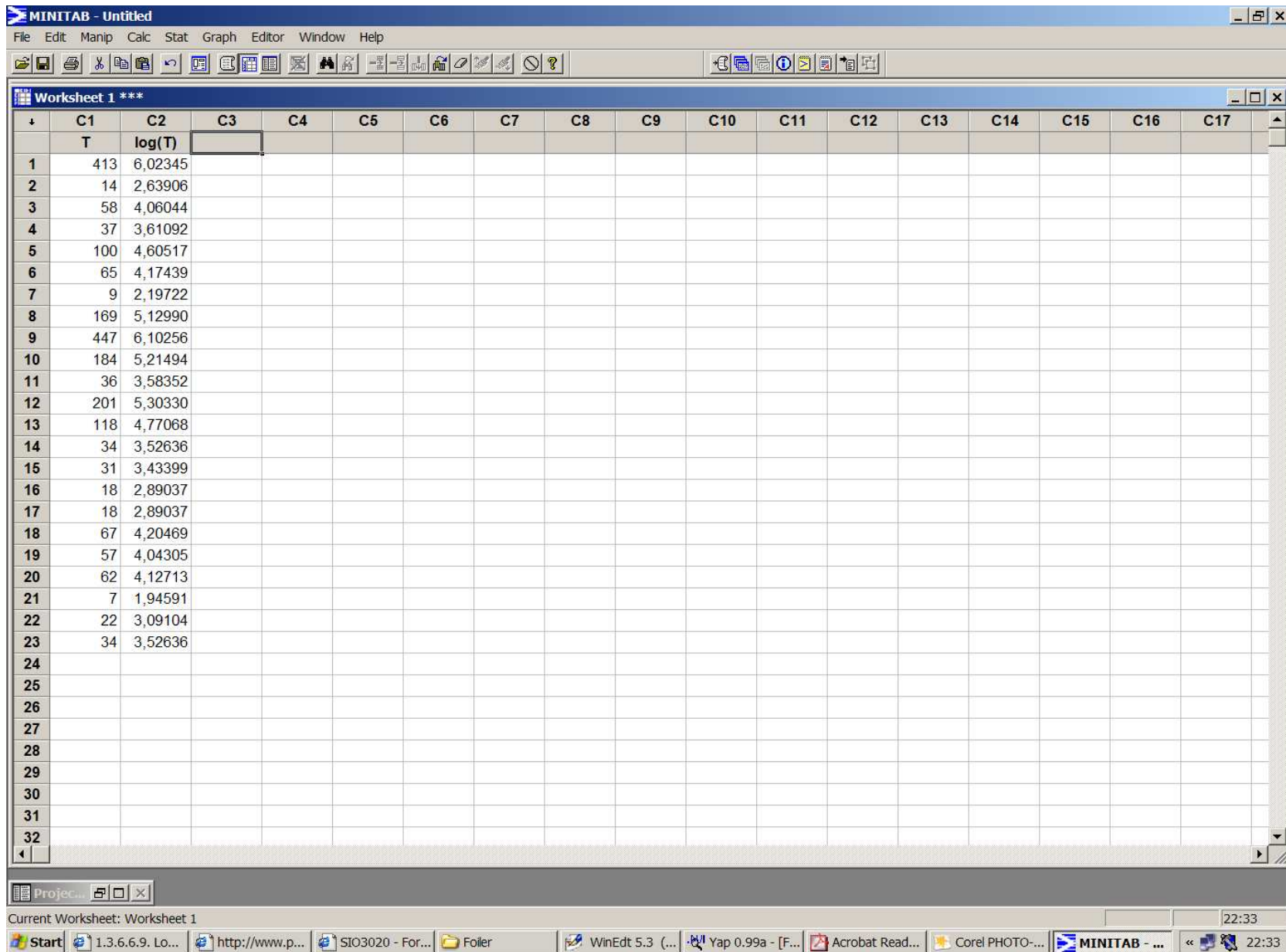
Hazard Function



Histogram of $\log(\text{Rev})$, with Normal Curve



AIRCONDITION FAILURES ON BOEING AIRPLANES (PROSCHAN, 1963)

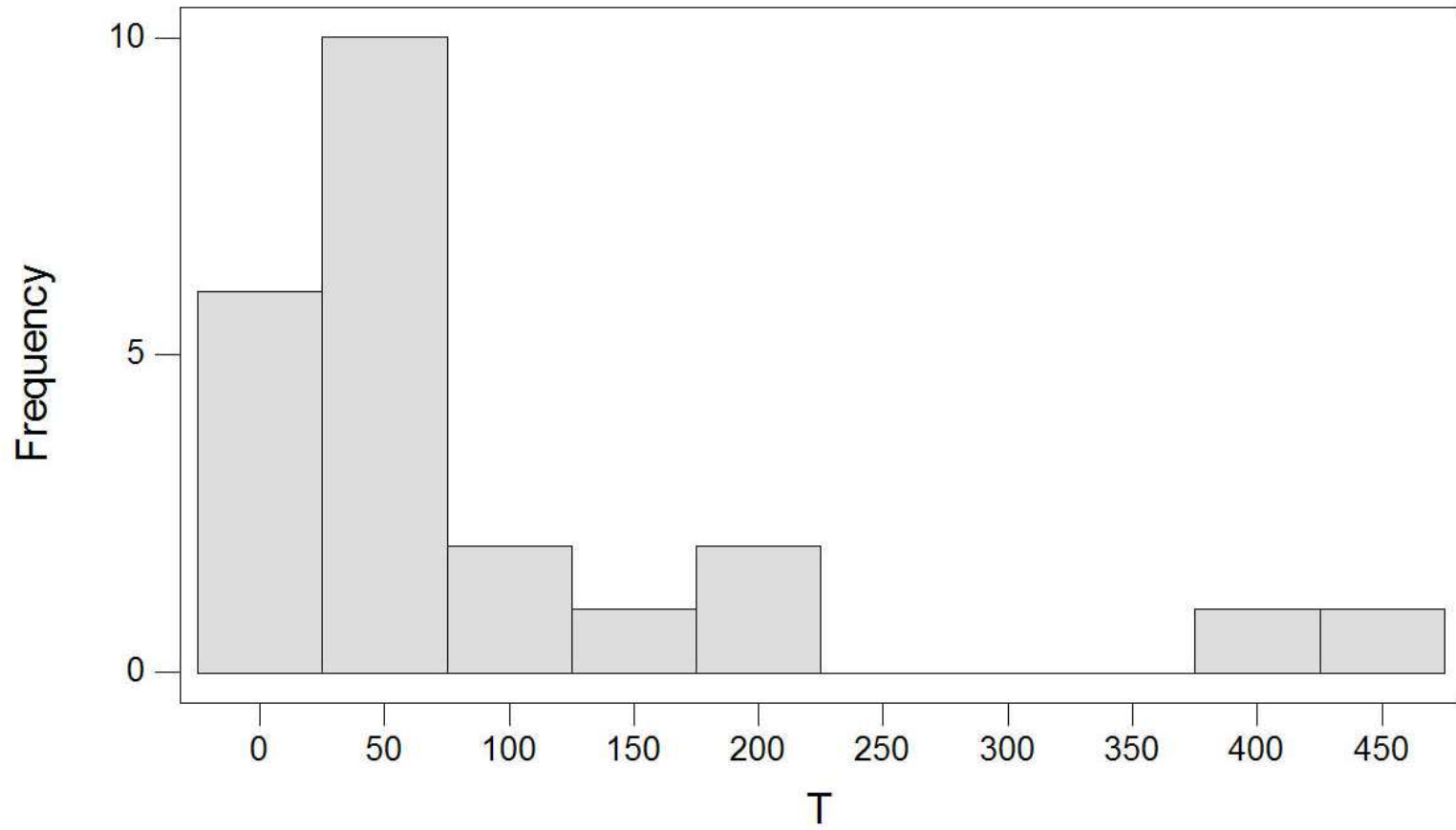


The screenshot shows a Minitab software window titled "MINITAB - Untitled". The main window displays "Worksheet 1 ***" with a grid of columns labeled C1 through C17. The first two columns, C1 and C2, are labeled "T" and "log(T)" respectively. The data points are as follows:

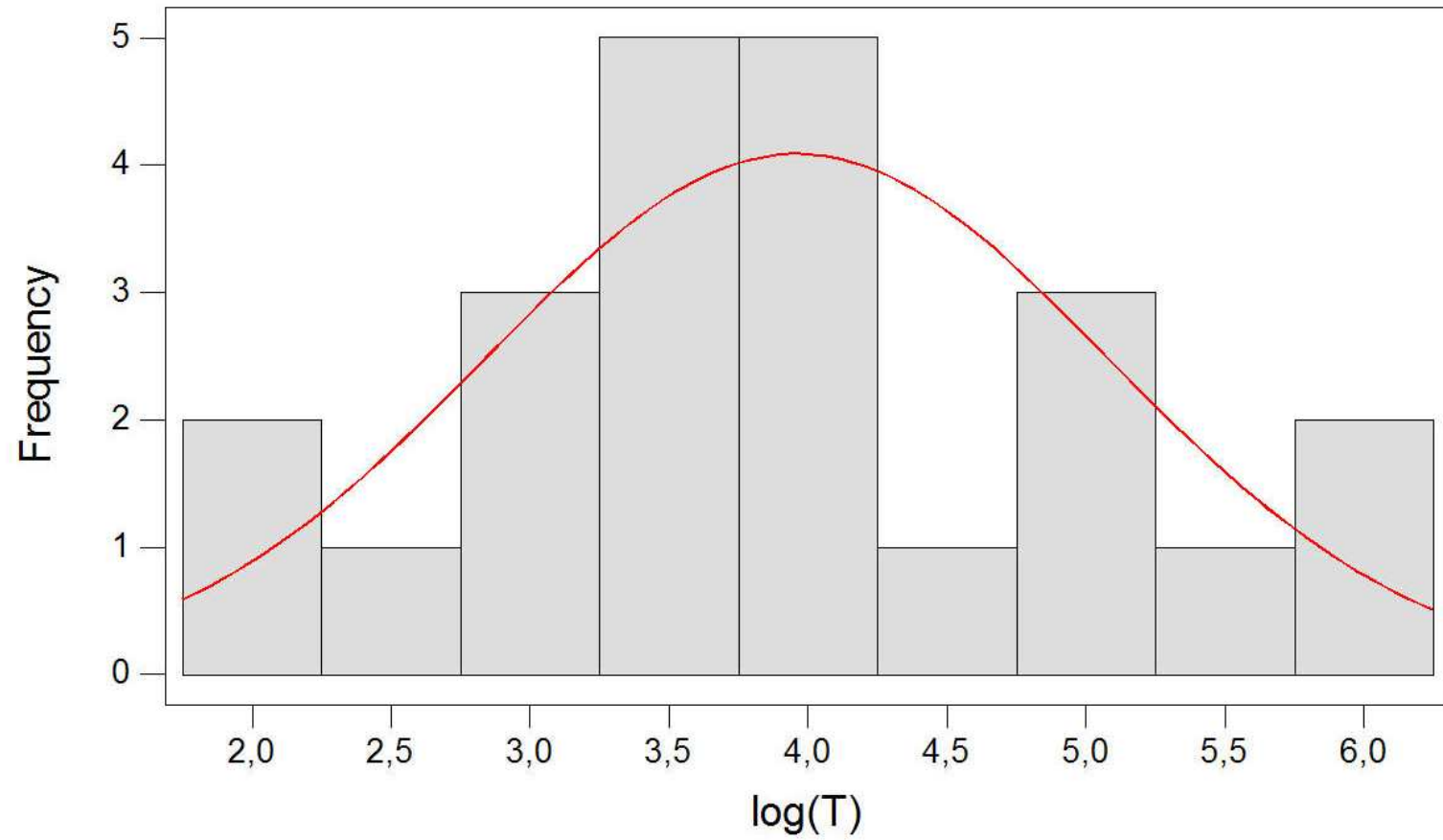
	C1 (T)	C2 (log(T))
1	413	6,02345
2	14	2,63906
3	58	4,06044
4	37	3,61092
5	100	4,60517
6	65	4,17439
7	9	2,19722
8	169	5,12990
9	447	6,10256
10	184	5,21494
11	36	3,58352
12	201	5,30330
13	118	4,77068
14	34	3,52636
15	31	3,43399
16	18	2,89037
17	18	2,89037
18	67	4,20469
19	57	4,04305
20	62	4,12713
21	7	1,94591
22	22	3,09104
23	34	3,52636
24		
25		
26		
27		
28		
29		
30		
31		
32		

The taskbar at the bottom shows the Start button and several open applications: 1.3.6.6.9. Lo..., http://www.p..., SIO3020 - For..., Foler, WinEdt 5.3 (...), Yap 0.99a - [F..., Acrobat Read..., Corel PHOTO..., MINITAB - ... The system clock shows 22:33.

Histogram of T

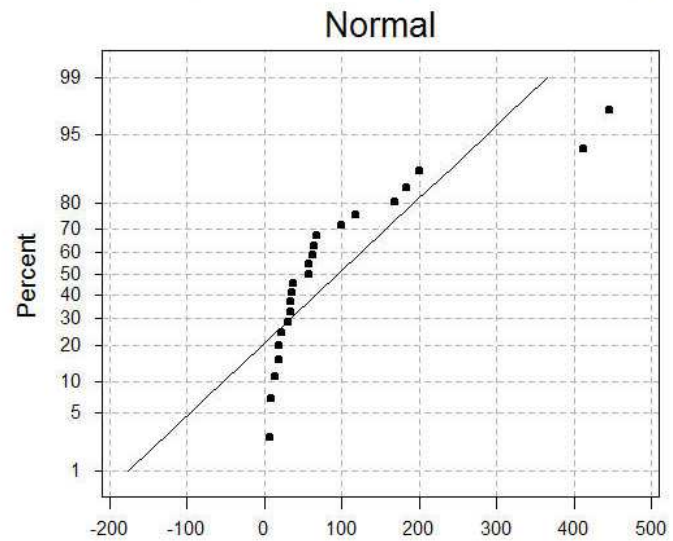
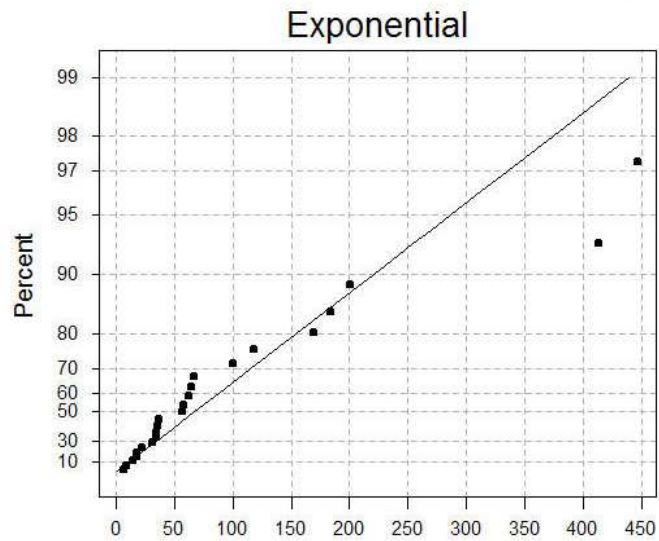
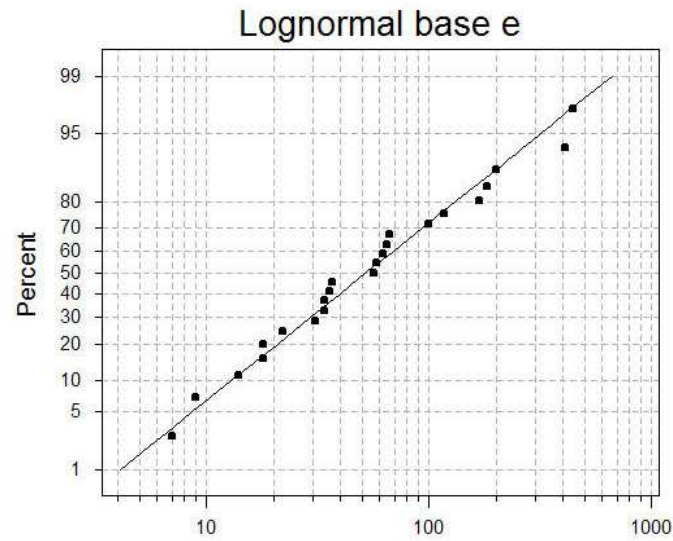
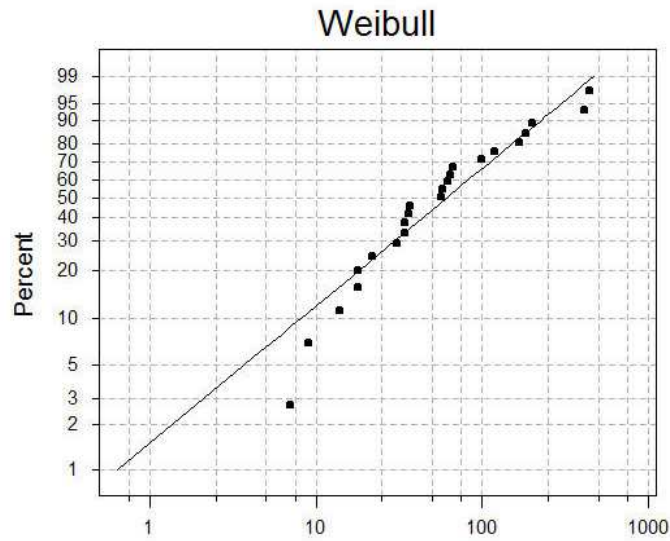


Histogram of $\log(T)$, with Normal Curve



Four-way Probability Plot for T

ML Estimates - Complete Data



Anderson-Darling (adj)

Weibull

0,999

Lognormal base e

0,675

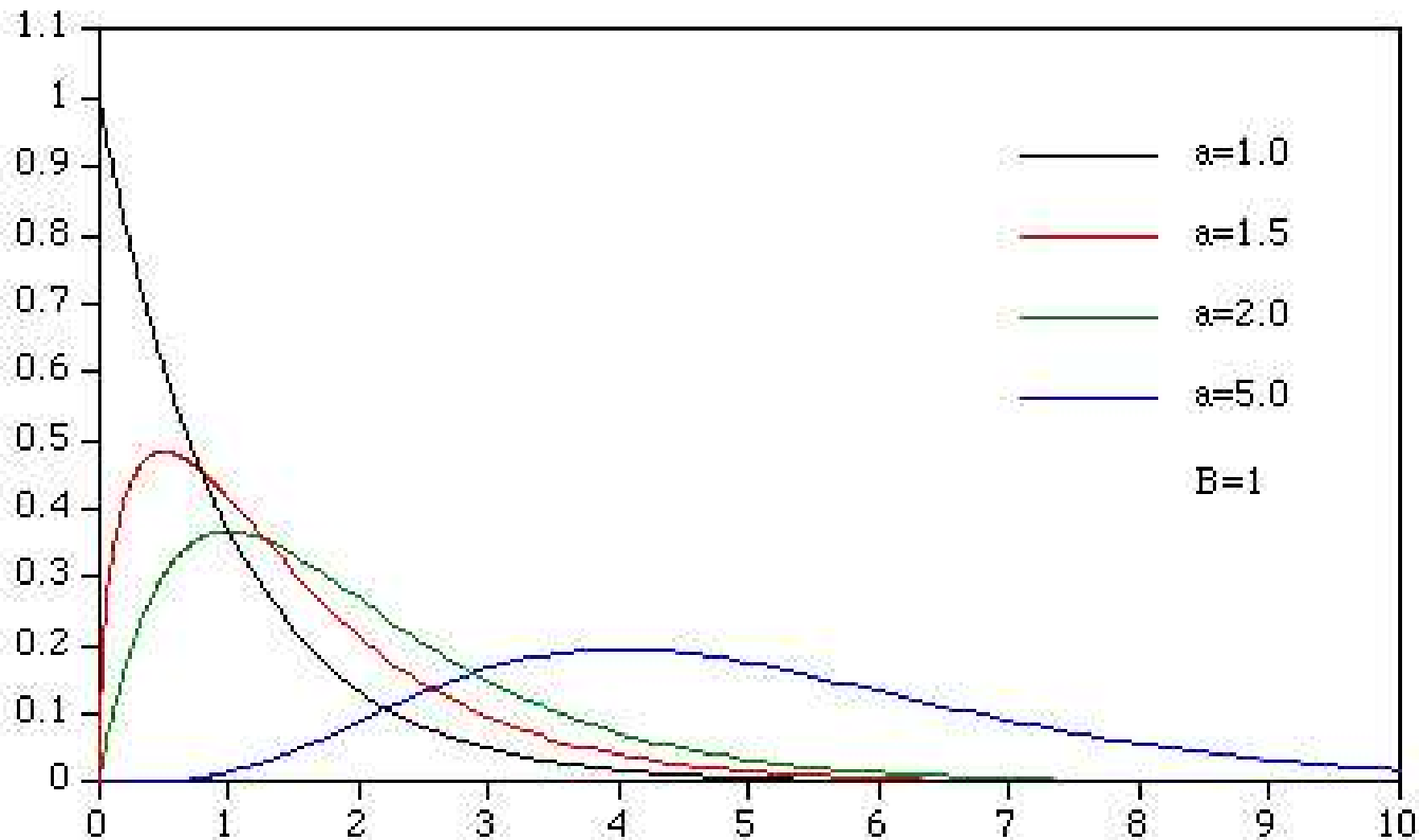
Exponential

1,110

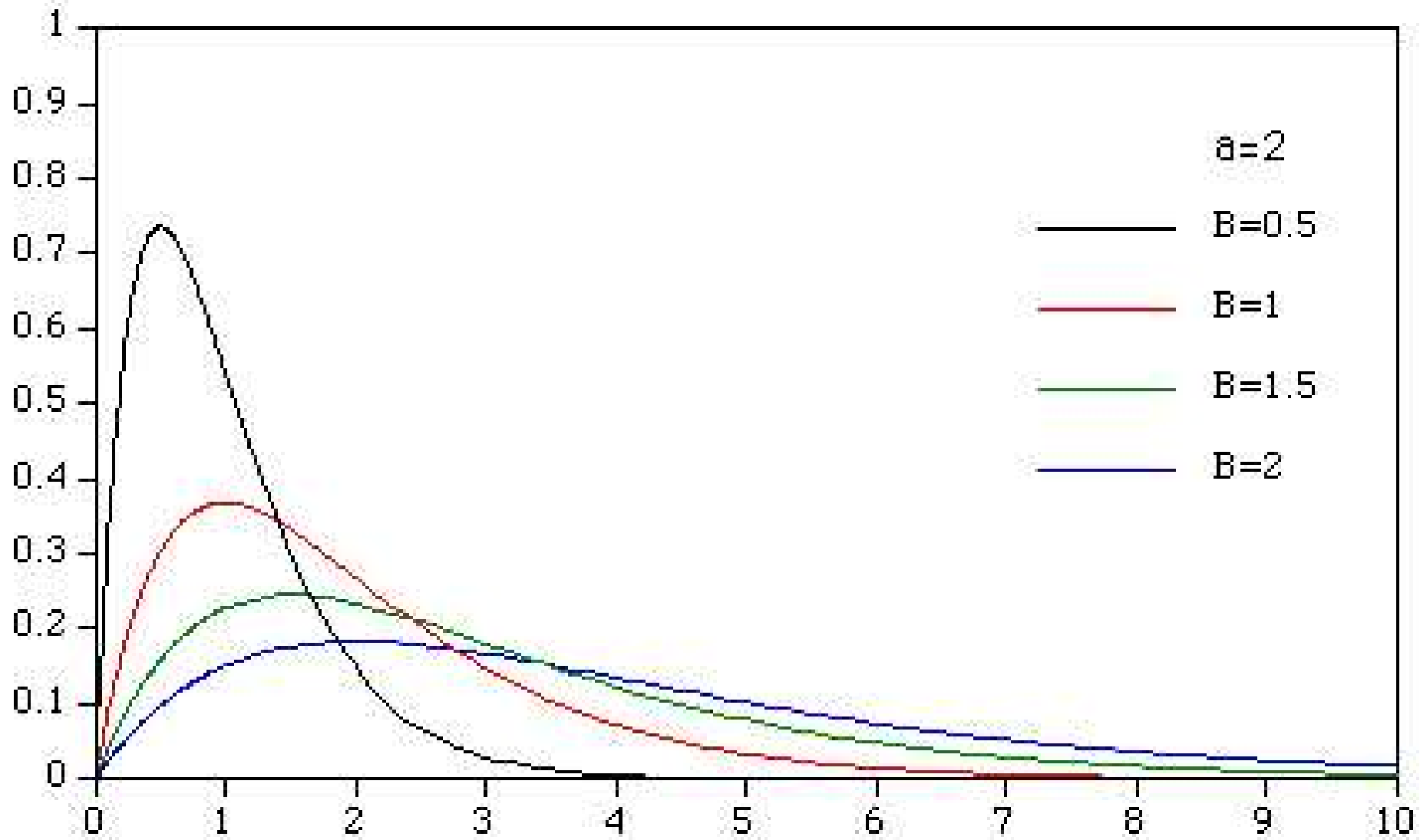
Normal

2,957

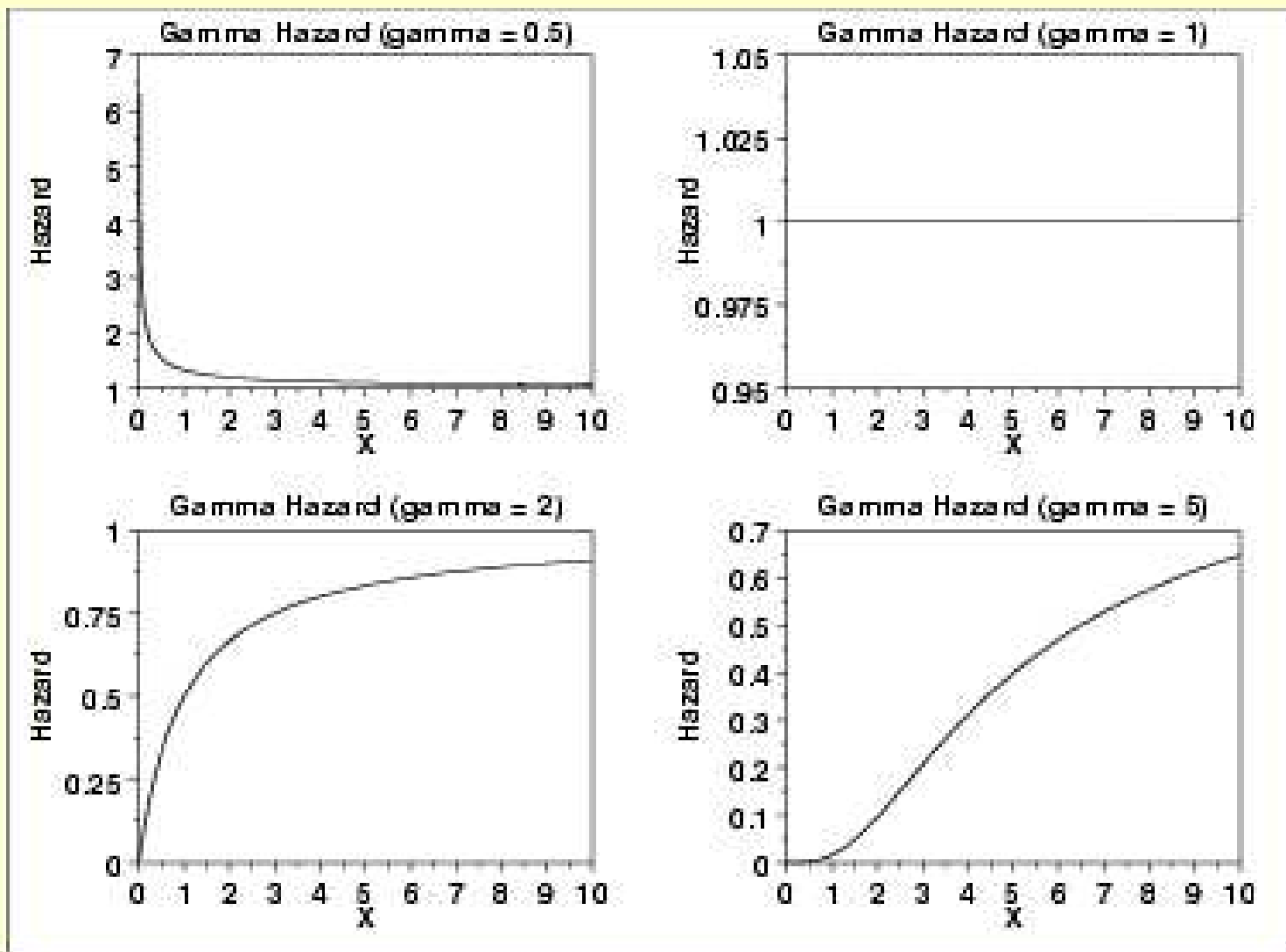
GAMMA-FORDELING ($\kappa = a$, $1/\lambda = B$ i bokas terminologi)



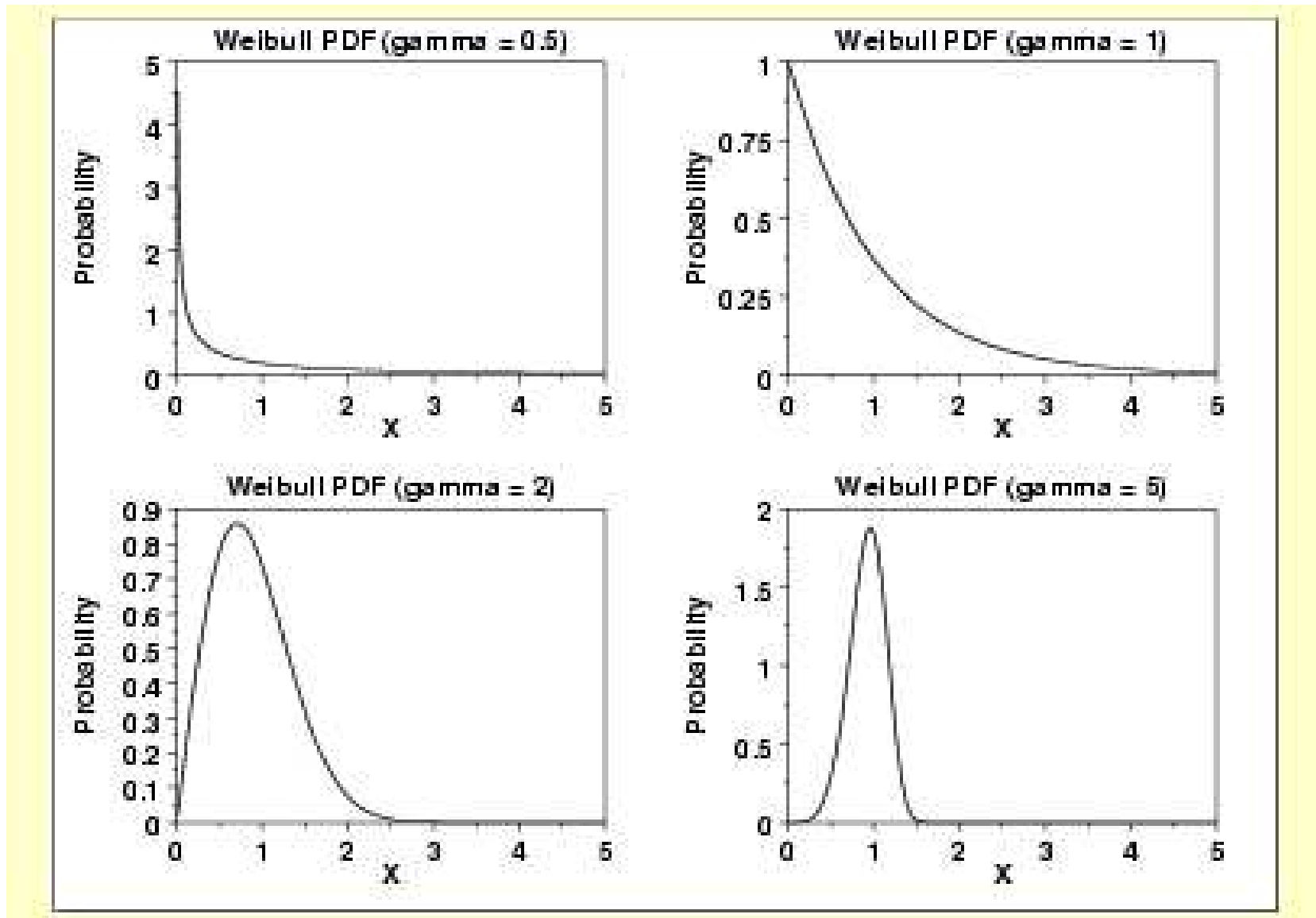
GAMMA-FORDELING ($\kappa = a$, $1/\lambda = B$ i bokas terminologi)



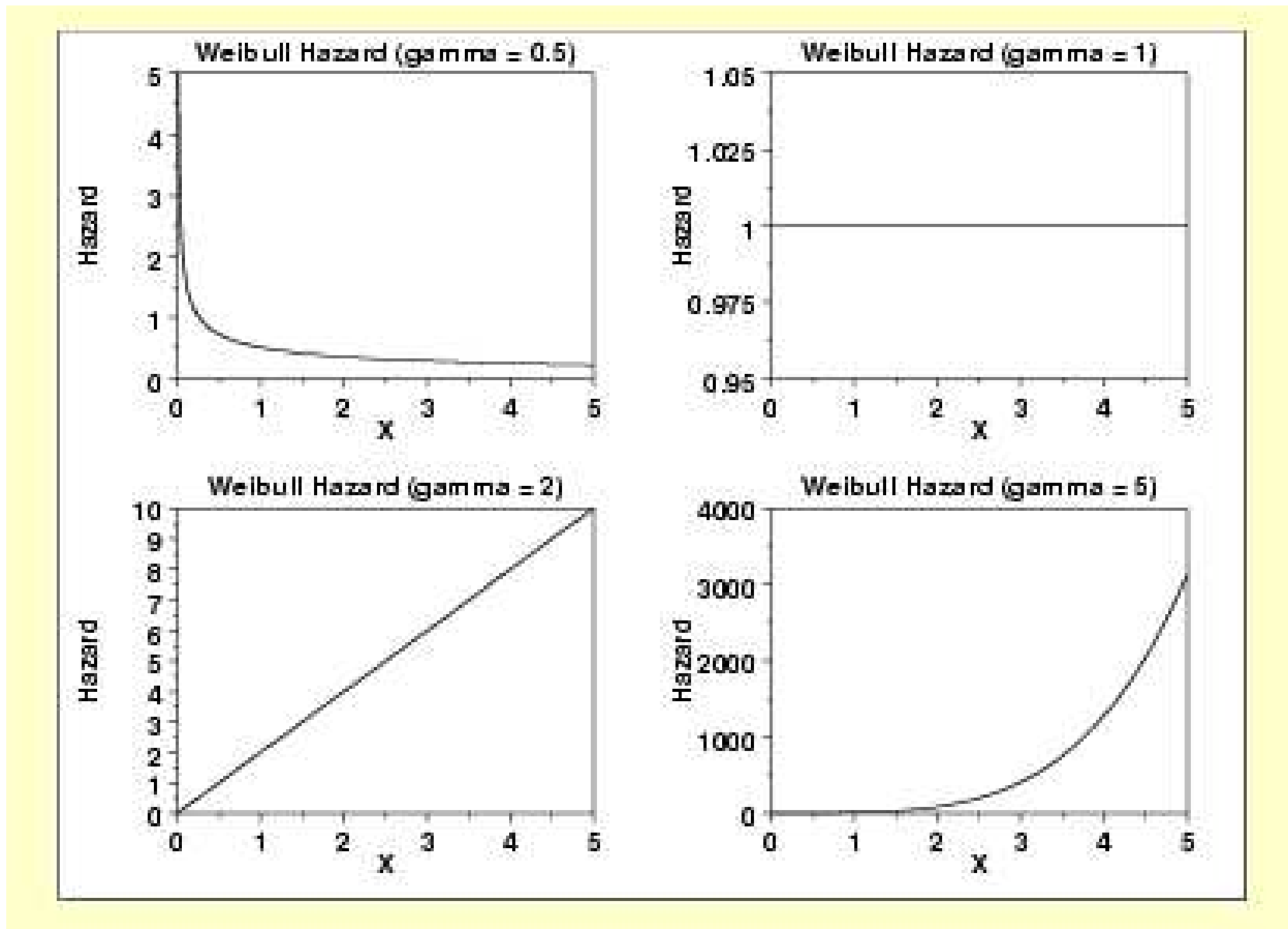
GAMMA-FORDELING ($\kappa = \gamma$, $\lambda = 1$ i bokas terminologi)



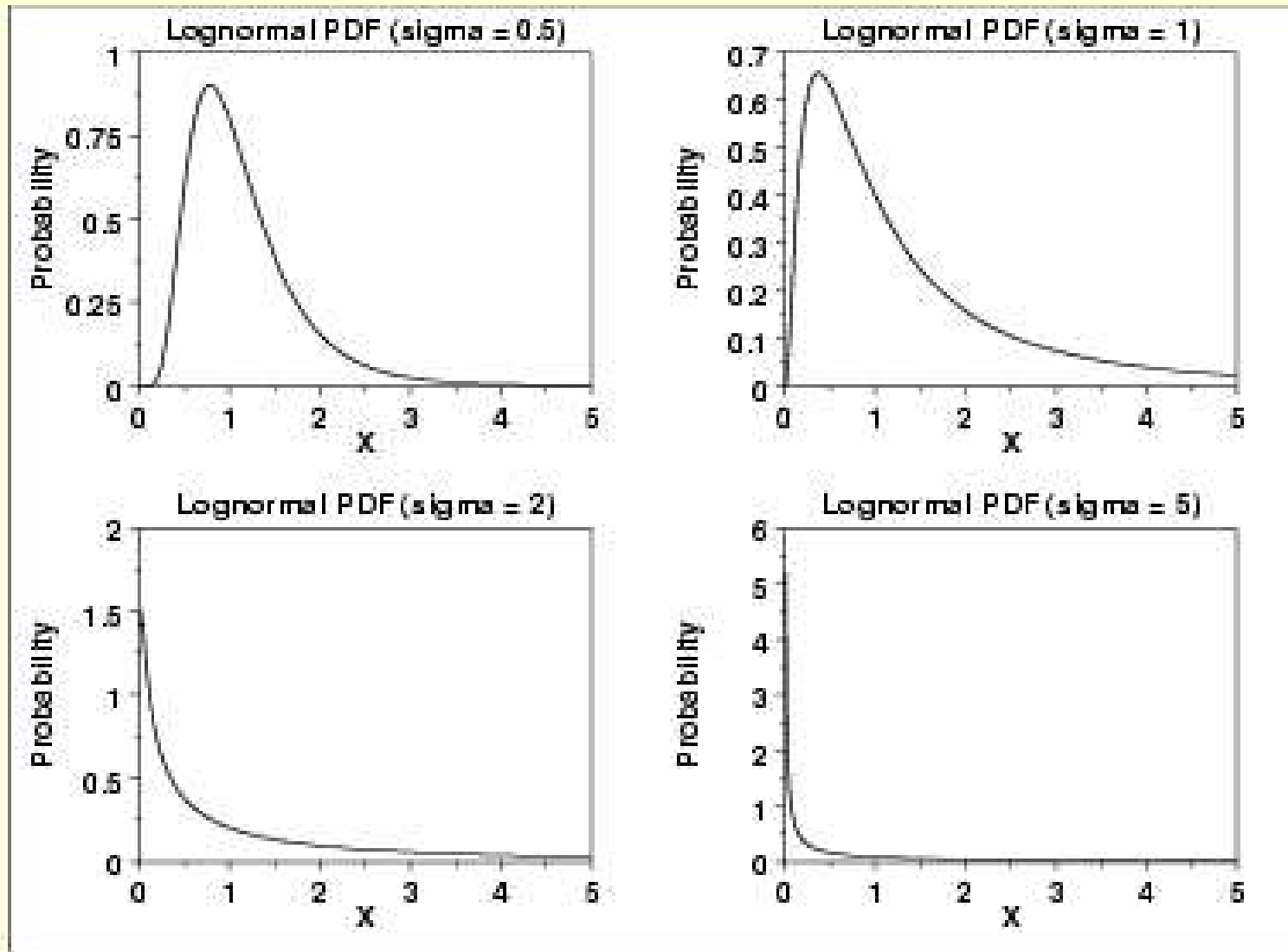
WEIBULL-FORDELING ($\alpha = \gamma$, $\lambda = 1$ i bokas terminologi)



WEIBULL-FORDELING ($\alpha = \gamma$, $\lambda = 1$ i bokas terminologi)



LOGNORMAL FORDELING ($\tau = \sigma$, $\nu = 0$ i bokas terminologi)



LOGNORMAL FORDELING ($\tau = \sigma$, $\nu = 0$ i bokas terminologi)

