

Contents

<i>Preface</i>	v
INTRODUCTION	1
CHAPTER 1. EXPONENTIAL FAILURE MODEL	5
Some properties of exponential distribution	6
Estimation of mean life with complete samples	9
Reliability estimation	10
Estimation with censored samples	18
Estimators based on components of order statistics	33
CHAPTER 2. GAMMA AND WEIBULL DISTRIBUTIONS	36
Estimation with complete sample	37
Weibull distribution	41
Estimation of parameters	43
Reliability estimation	55
CHAPTER 3. NORMAL AND RELATED DISTRIBUTIONS	60
Estimation of parameters	61
Log-normal distribution	67
Reliability estimation	73
CHAPTER 4. MIXTURES AND COMPOUND DISTRIBUTIONS	81
Mixtures of exponentials	82
Mixtures of Weibulls	88
Maximum likelihood estimators (MLE) of the parameters	89
Compound distributions	94
CHAPTER 5. TESTS OF HYPOTHESES AND CONFIDENCE INTERVALS	102
Exponential distribution	104
Normal distribution	115
Gamma and Weibull distribution	117
CHAPTER 6. BAYES ESTIMATORS	122
Exponential distribution	124
Weibull distribution	136
Normal distribution	150
Reliability estimation	152
CHAPTER 7. RELIABILITY OF SERIES/PARALLEL SYSTEMS	157
Series system with identical components	158
Reliability bounds—Classical approach	160
Reliability bounds—Bayesian approach	165
Parallel system	168
APPENDIX 1 GAMMA AND BETA DISTRIBUTIONS	173
APPENDIX 2 THEORY OF ESTIMATION AND TESTS OF HYPOTHESES	179
<i>References</i>	189