

Contents

PREFACE	v
1. SCOPE	1
2. TERMINOLOGY, NOTATION AND BASIC MODELS	7
A. Definitions	7
B. Notation	8
C. Acronyms	10
D. Basic Models for Parts	10
(1) Force of mortality (FOM) and probability density function (PDF) of a part	10
(2) Mean time to failure (MTTF)	11
(3) Part wearout	11
(4) Part burn-in	14
(5) Statistical analysis of times to failure of parts	14
E. Basic Concepts for Stochastic Point Processes	17
(1) Arrival and interarrival times and rate of occurrence of failures	17
(2) Independent increments	20
(3) Stationary increments	20
(4) Synchronous and asynchronous sampling	20
(5) Stationary sequence of interarrival times	21
(6) Stationarity of a point process	21
(7) Transient and nonstationary point processes	21
(8) Rate of occurrence of failures for stationary, transient and nonstationary point processes	22
(9) Intensity function of a stochastic point process	23
(10) Time between failures, "mean time between failures" and reliability function of a stochastic point process	23
(11) Improvement and deterioration properties of a stochastic point process	25
(12) Interarrival times vs spacings between order statistics	26
(13) Chronological or spatial ordering of part failure times	27
(14) Statistical analysis of part and system failure data	29

F. Basic Models Applicable to Repairable Systems	29
(1) Homogeneous Poisson Process (HPP)	29
(2) Nonhomogeneous Poisson Process (NHPP)	30
(3) Renewal Process	33
(4) Superimposed Renewal Process (SRP)	34
(5) Branching Poisson Process (BPP)	36
G. Discussion of Improvement/Deterioration Properties of a Stochastic Point Process	37
(1) Introduction	37
(2) Jewell's results	38
(3) Two interpretations of one functional form of a ROCOF	41
(4) An example where "failure rate" increases and <i>simultaneously</i> decreases	43
(5) Summary	45
H. Overview of Survey of Repairable Systems Reliability	46
3. PROBABILISTIC MODELING OF REPAIRABLE SYSTEMS	47
A. Superimposed Renewal Process (SRP)	47
B. Nonhomogeneous Poisson Process (NHPP)	51
C. Branching Poisson Process (BPP)	52
D. "Catastrophic" Models	52
E. Application of Software Reliability Models	53
F. Models Which Include Repair Times	53
G. "Event Altered Rate" Models	55
H. Failure Processes Subjected to Random Deletions	55
I. Imperfect Repair Models	55
J. "Steady State" Reliability Models	56
K. Stochastic FOM's	57
L. Negative Binomial Process	58
M. Renewal Process	59
N. Systems Which Suffer Only a Finite Number of Failures	61
4. SHORTCOMINGS OF PROBABILISTIC MODELING OF REPAIRABLE SYSTEMS RELIABILITY	63
A. "Real World" Factors	63
B. Importance of "Real World" Factors	65
C. Where Do We Go From Here?	68
5. STATISTICAL ANALYSIS OF REPAIRABLE SYSTEMS FAILURE DATA	70
A. Overview of Sections B-F	71
B. Trend Testing	73

(1)	Graphical techniques	74
(a)	Plotting cumulative failures versus cumulative time on linear paper	74
(b)	Estimating average ROCOF in successive time periods	76
(c)	Duane plots	77
(2)	Summary of Ascher and Feingold (1978b)	78
(a)	Category H-M	78
(b)	Category H-N	79
(c)	Category R-M	80
(d)	Category R-N	82
(e)	Category S-M	82
(f)	Pooling of test results	82
(3)	Jewell's results and their implications	83
C.	Fitting of Nonstationary Models	83
(1)	NHPP models	83
(2)	Sequences of independent but not identically distributed RV's	86
(a)	Models assuming specific distributions	86
(b)	Distribution-free models	88
D.	Testing for Independence of Successive X_i 's	88
E.	Fitting the BPP to Repairable System Failure Data	89
F.	Analysis of IID Data	91
(1)	Distribution-free methods	91
(2)	Methods based on partial distributional knowledge	92
(3)	Asymptotic properties versus the "real world"	93
(4)	Estimation of FOM and PDF	93
(5)	Fitting a Weibull distribution to IID data	95
G.	Regression Analysis of Multivariate Data	96
6.	RELIABILITY GROWTH	100
A.	Overview	100
B.	Point Process Models	101
(1)	NHPP reliability growth models	101
(a)	Power law model	101
(b)	Cox-Lewis (Cozzolino) model; log-linear model	103
(c)	Cozzolino's "Initial Defects" model (generalized version)	104
(d)	Extended Cox-Lewis model	104
(2)	Alternative reliability growth models	104
(a)	McWilliams model	104
(b)	Braun-Paine model	105

(c) Singpurwalla model	106
(d) Cozzolino's other models	107
C. Differential Equation Reliability Growth Models	107
(1) IBM model	108
(2) Exponential single term power series model	108
(3) Lloyd-Lipow model	109
(4) Aroef model	109
(5) Simple exponential model	109
D. Parochialism of the Reliability Growth Literature	110
E. Discussion	111
7. REPAIRABLE SYSTEMS COST MODELS	113
A. Overview	113
B. Deteriorating Repairable Systems	115
(1) Age-dependent replacement policies — Type 1 policies	115
(2) Modified Type 1 policies	116
(3) Minimal repair policies based on planned replacement intervals	118
(a) Type 2 policy	118
(b) Type 3 and Type 4 policies	120
(c) Type 2' and Type 3' policies	120
(d) Relationship between modified Type 1 policies and minimal repair policies	121
(4) Minimal repair policies based on repair cost limits	124
(5) Cost models based on independent, but not identically distributed, interarrival times	125
C. Repairable Systems under Reliability Improvement	126
(1) System redesign during development	126
(2) System debugging during production	126
D. Adaptive Cost Policies	128
E. Discussion	129
8. MISCONCEPTIONS/RELIABILITY TERMINOLOGY	133
A. Misconceptions	133
(1) There are <i>two</i> bathtub curves	136
(2) Repairable system bathtub curve vs. "Drenick's theorem"	139
(3) A linear plot on linear paper does <i>not</i> imply an HPP	140
(4) Unjustified reordering by magnitude	142
(5) Overhauls do <i>not</i> necessarily renew a system	144
(6) Survival to x stated for FOM but then disregarded	146
(7) A sequence of exponential distributions is <i>not</i> necessarily an HPP	147

(8) Independence of successive X_i 's is <i>not</i> "guaranteed"	149
(9) Availability is not necessarily equal to MTBF/(MTBF + MTTR)	150
(10) Strict DFOM of pooled "data" does not indicate improvement, nor necessarily even burn-in	151
(11) Discussing models for parts and claiming that results hold for systems	151
(12) "Reliability with repair" $\not\equiv$ repairable system	151
(13) Summary: not everything is IID, much less IID "exponential"	152
B. Misconceptions Due to Terminology/Notation	152
(1) "Failure rate"	153
(2) Operating times of parts versus operating times of systems	157
(3) "Times between failures"	157
(4) Wearout versus deterioration	159
(5) Burn-in versus improvement	159
(6) Weibull distribution versus "Weibull process"	160
(7) Order statistics	161
(8) Summary	161
C. Other Reasons for Misconceptions	162
(1) There <i>is</i> considerable connection between a point process and a distribution	162
(2) There is excessive emphasis on parts and hence, on the IID assumption	162
(3) Most nonstationary stochastic processes are mathematically difficult/intractable	162
(4) IFR, IFRA, ..., NBUE, DFR, DFRA, ..., NWUE	163
(5) Time to first failure, or next failure, is often important	164
(6) Statistical analyses often ignore time ordering	164
(7) Varying number of systems at risk	164
D. Summary	168
9. FUTURE WORK	169
A. Research Topics	169
(1) Definitions of system improvement and deterioration	169
(2) Multivariate regression models	171
(a) Choice of appropriate time scales	171
(b) Procedures for choosing relevant explanatory factors	171
(c) Methods for aggregating explanatory factors	171
(d) Procedures for handling high stress periods	172
(e) Heterogeneity of systems	172

(3) Superposition of point processes other than HPP's and NHPP's	173
(4) Conditions under which superposed renewal processes approach an HPP for finite t	173
(5) Competing risks problems	174
(6) Switchover from ensemble average to point process approach	174
(7) Alternatives to the NHPP for reliability growth modeling	175
(8) Probabilistic modeling of repairable systems	176
(9) Locating breakpoints on repairable system bathtub curve	177
(10) Criteria for adequacy of representation of repairable systems models	178
(11) Trend testing	179
(12) Adaptation of time series techniques	180
B. Military Standards and Handbooks	180
(1) Military handbook on repairable systems	180
(2) Updating of MIL-STD-757	181
(3) Updating of MIL-STD-721	181
(4) Updating of MIL-STD-781	181
(5) Updating of MIL-HDBK-217	182
ENVOI	184
REFERENCES	185
AUTHOR INDEX	205
SUBJECT INDEX	209