

دفتر :
هندسة معقولة
Reliability
الاسبوع (6)

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إعداد

اللجنة الأكاديمية لقسم الهندسة الصناعية

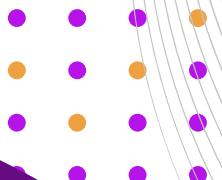
2025



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Reliability Engineering

Time Dependent Failure Models (Chapter 4)

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Magic → سلسلة نتائج

البيانات

4.1 The Weibull Distribution ← Valid for = constant -increase -decrease

- One of the most useful probability distributions in reliability is the Weibull
- The Weibull failure distribution may be used to model both increasing and decreasing failure rates
- The Weibull hazard rate function:

Formal formula

$$\lambda(t) = a t^b, \text{ with } a > 0 \rightsquigarrow$$

b > 0 → increasing
b < 0 → decreasing
b = 0 → constant

- The function $\lambda(t)$ is increasing for $b > 0$, decreasing for $b < 0$, and constant for $b = 0$

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2 parameters for weibull $\rightarrow \theta \rightarrow \text{Scale}$
 $\rightarrow \beta \rightarrow \text{shape}$

3W $\rightarrow \theta$
 $\rightarrow \beta$
 $\rightarrow \text{location}$

Normal \rightarrow increasing accuracy \rightarrow short time in it
جبل الماء ينحدر بسرعة

The Weibull Distribution

- For mathematical convenience it is better to express $\lambda(t)$ in the following manner:

$$\lambda(t) = \frac{\beta}{\theta} \left(\frac{t}{\theta} \right)^{\beta-1}; \theta > 0, \beta > 0; t \geq 0 \quad b = \beta - 1$$

$\beta = 4$
 $b = 3$
increase

- β is the shape parameter
- θ is the scale parameter / characteristic life

$$R(t) = e^{-\left(\frac{t}{\theta}\right)^\beta}$$

$R(t) = e^{-\int \lambda(t) dt}$

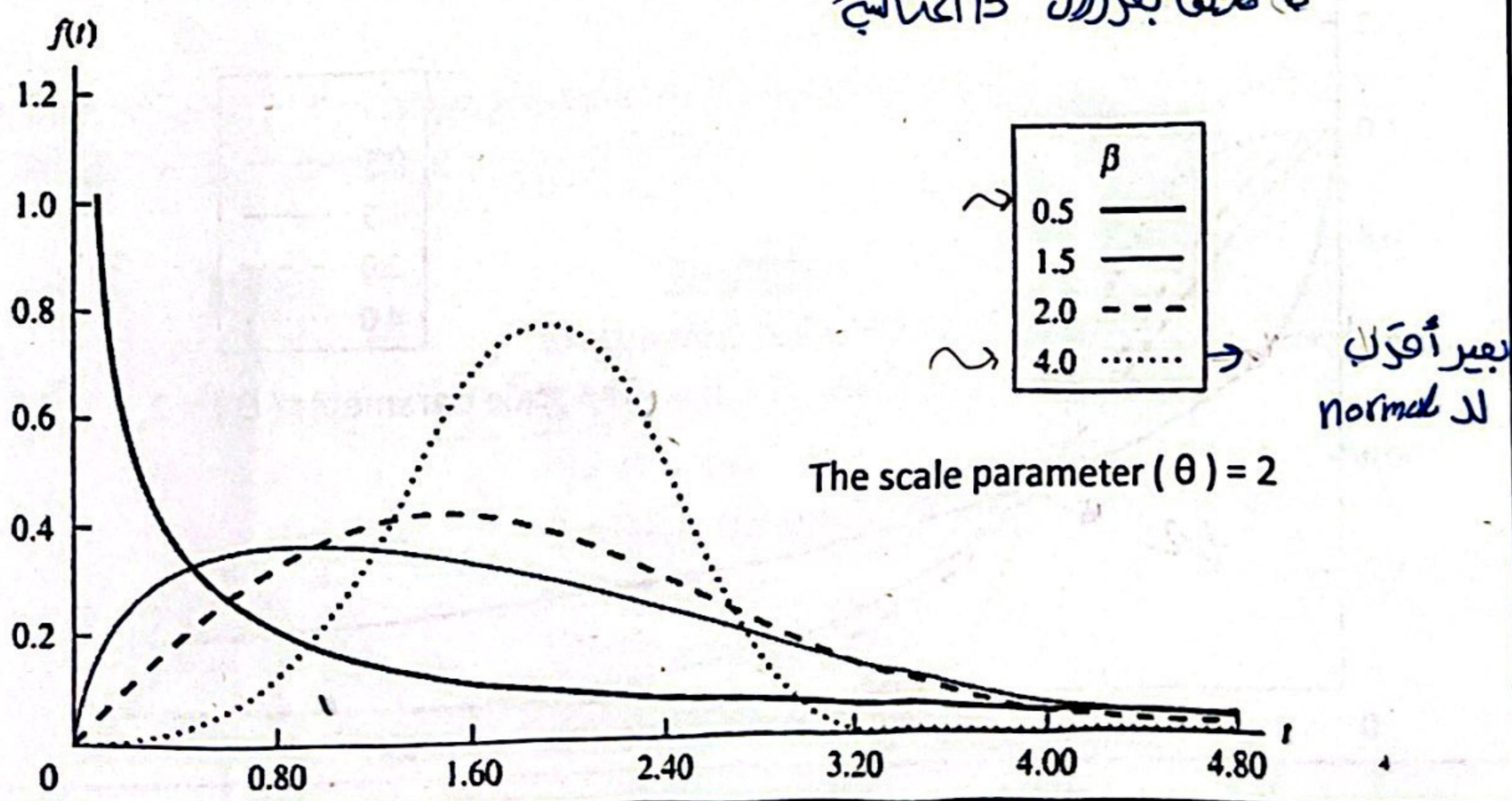
$$f(t) = \frac{\beta}{\theta} \left(\frac{t}{\theta} \right)^{\beta-1} e^{-\left(\frac{t}{\theta}\right)^\beta}$$

$\beta = 1 \rightarrow$ constant

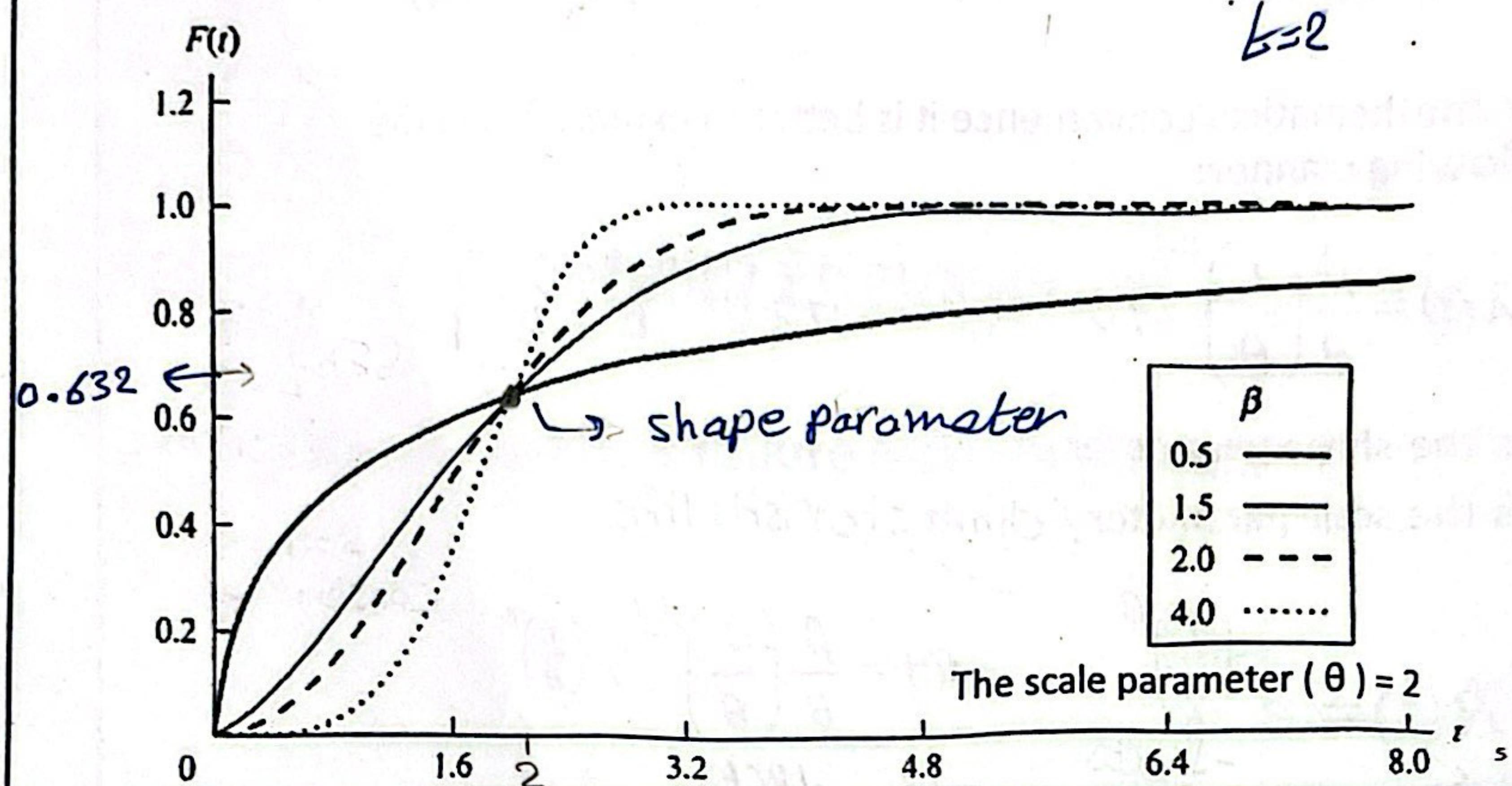
provide insight into the behavior of the failure process

The Shape parameter (β) \rightarrow sensitivity analysis

متغير β له تأثير



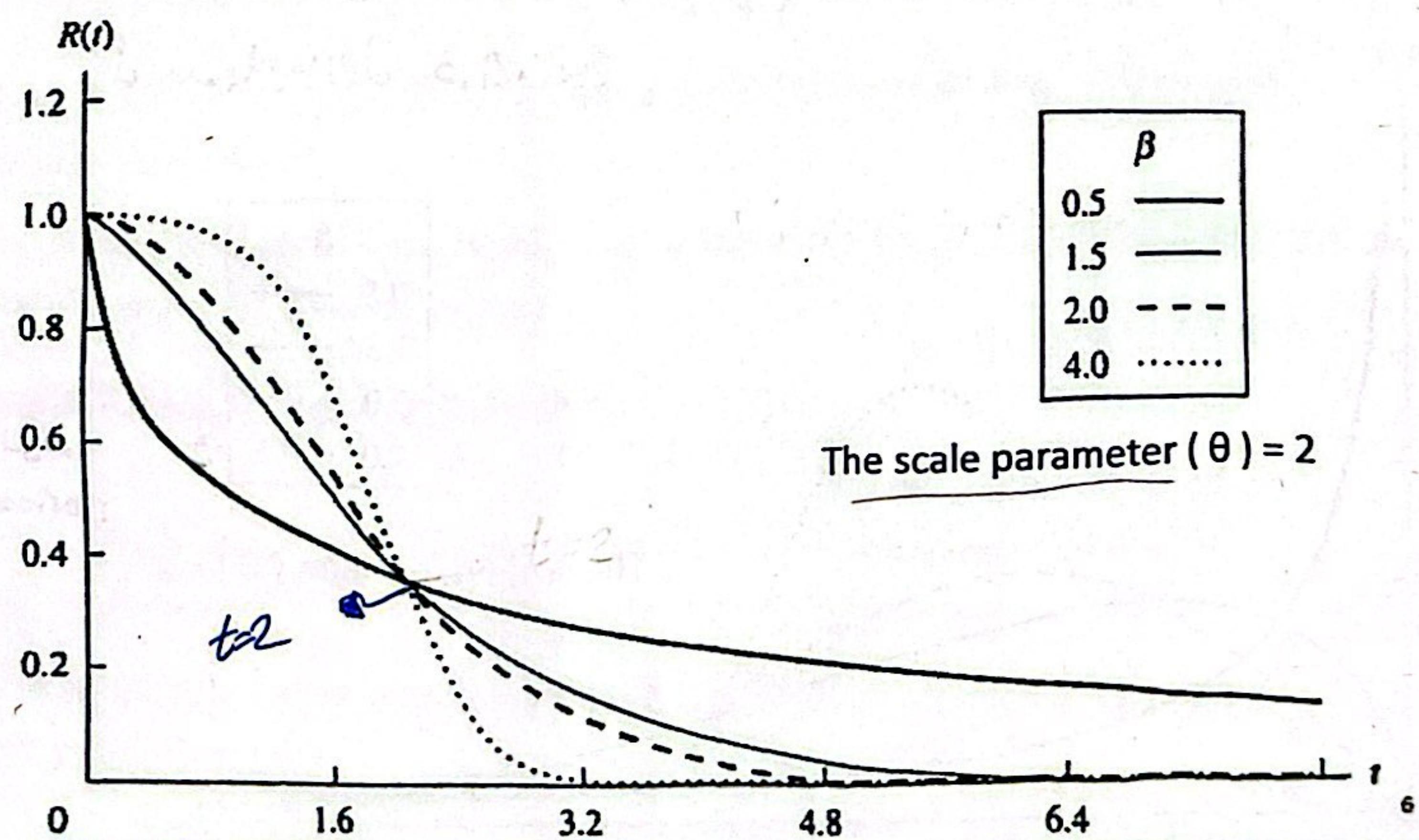
The Shape parameter (β) → behavior of $F(t)$



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$$R(\theta) = e^{-\frac{t}{\theta}} \rightarrow e = 0.368 \rightarrow F(t) = 1 - R = 1 - 0.368 = 0.632$$

The Shape parameter (β)



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التي تكون لها قيمة لا

$$t=2=\theta$$

$$b = \beta - 1$$

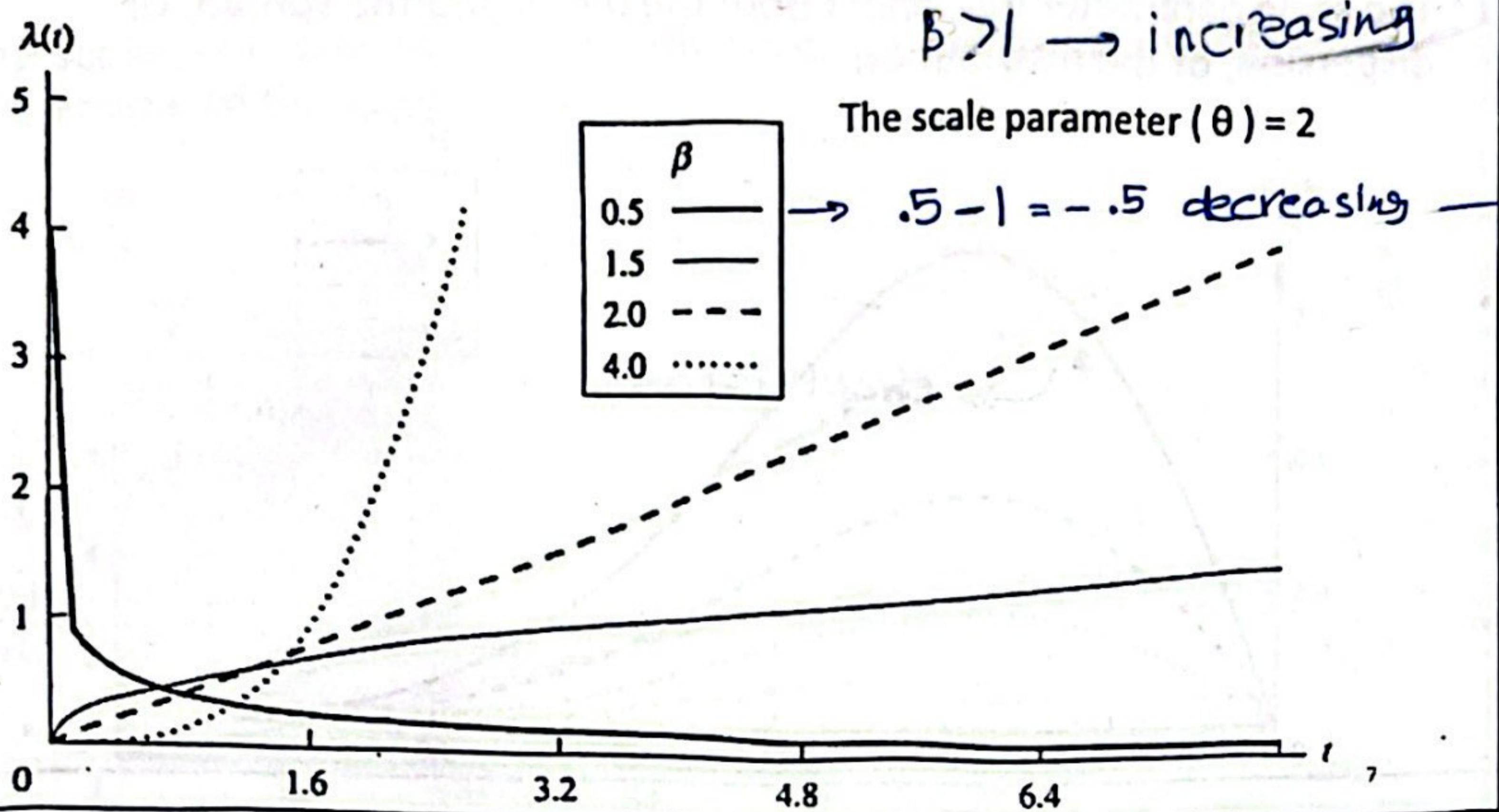
The Shape parameter (β)

$\beta < 1 \rightarrow$ decreasing

$\beta > 1 \rightarrow$ increasing

The scale parameter (θ) = 2

$\rightarrow .5 - 1 = -.5$ decreasing $\rightarrow .5 < 1$



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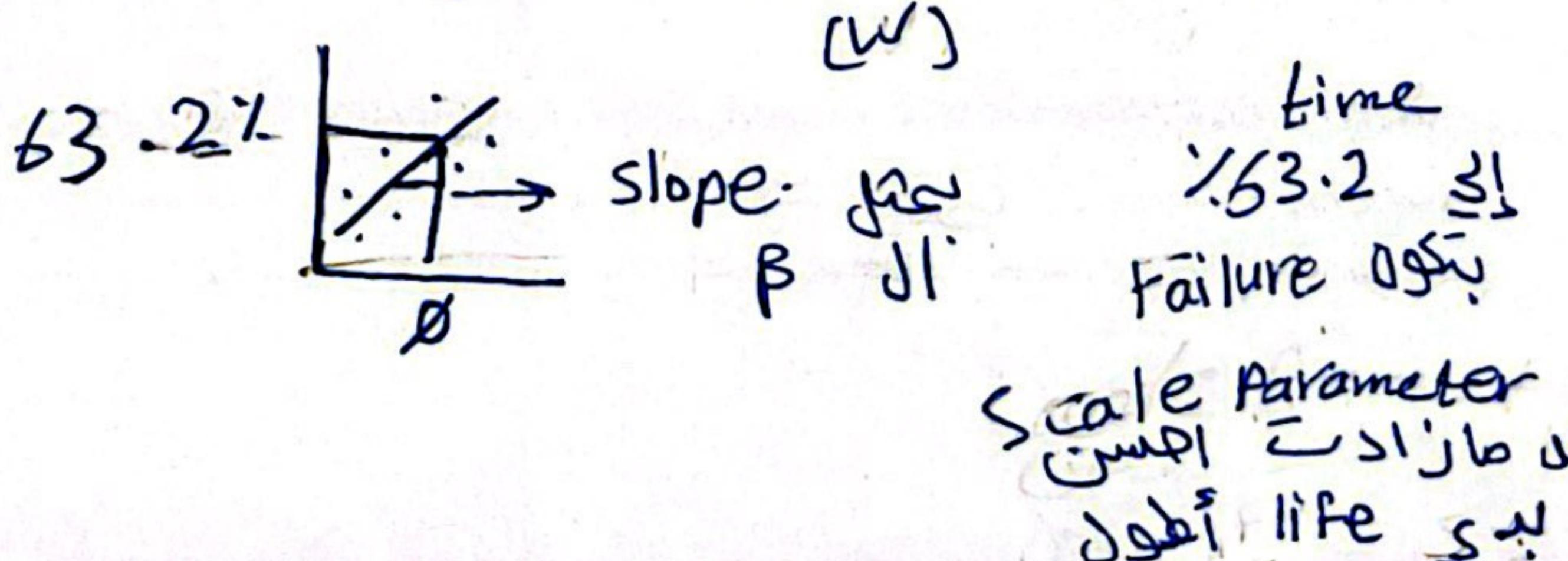
The Shape parameter (β)

- The value of the shape parameter β provides insight into the behavior of the failure process + Variability

| <u>Value</u> | <u>Property</u> | <u>Scale</u> <u>location</u> + <u>Variability</u> |
|-----------------------|--------------------------------|--|
| $b = \beta - 1$ | Decreasing Failure Rate (DFR) | |
| $b = 0$ | Exponential Distribution (CFR) | |
| $0 < \beta < 1$ | IFR-concave | |
| $\beta = 1$ | Rayleigh Distribution (LFR) | |
| $1 < \beta < 2$ | IFR - Convex | |
| $\beta = 2$ | IFR - Approaches Normal | |
| $\beta > 2$ | Distribution - Symmetrical | |
| $3 \leq \beta \leq 4$ | | |

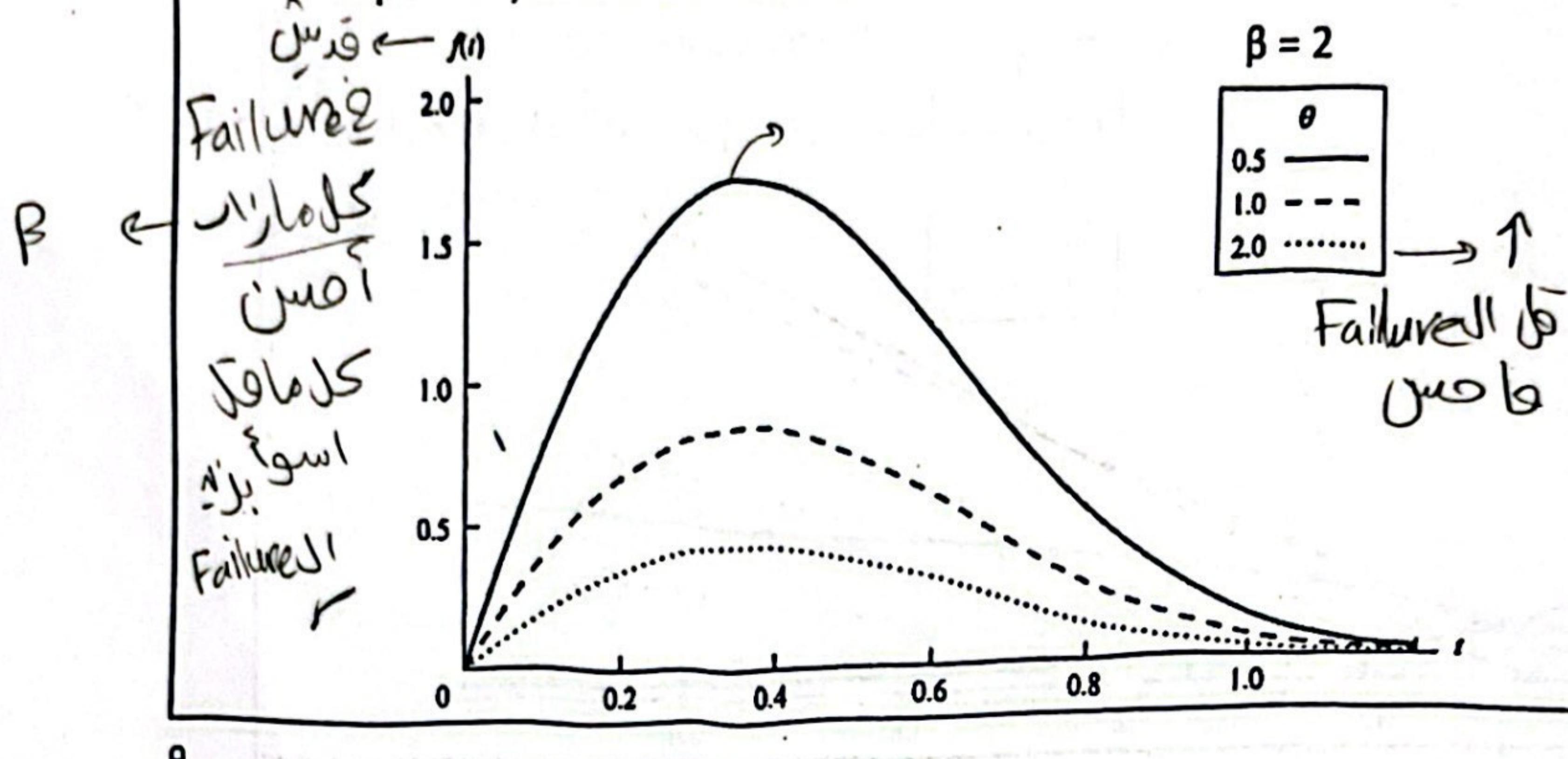
probability Plot \rightarrow دیاگرام احتمال

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The Scale Parameter (θ)

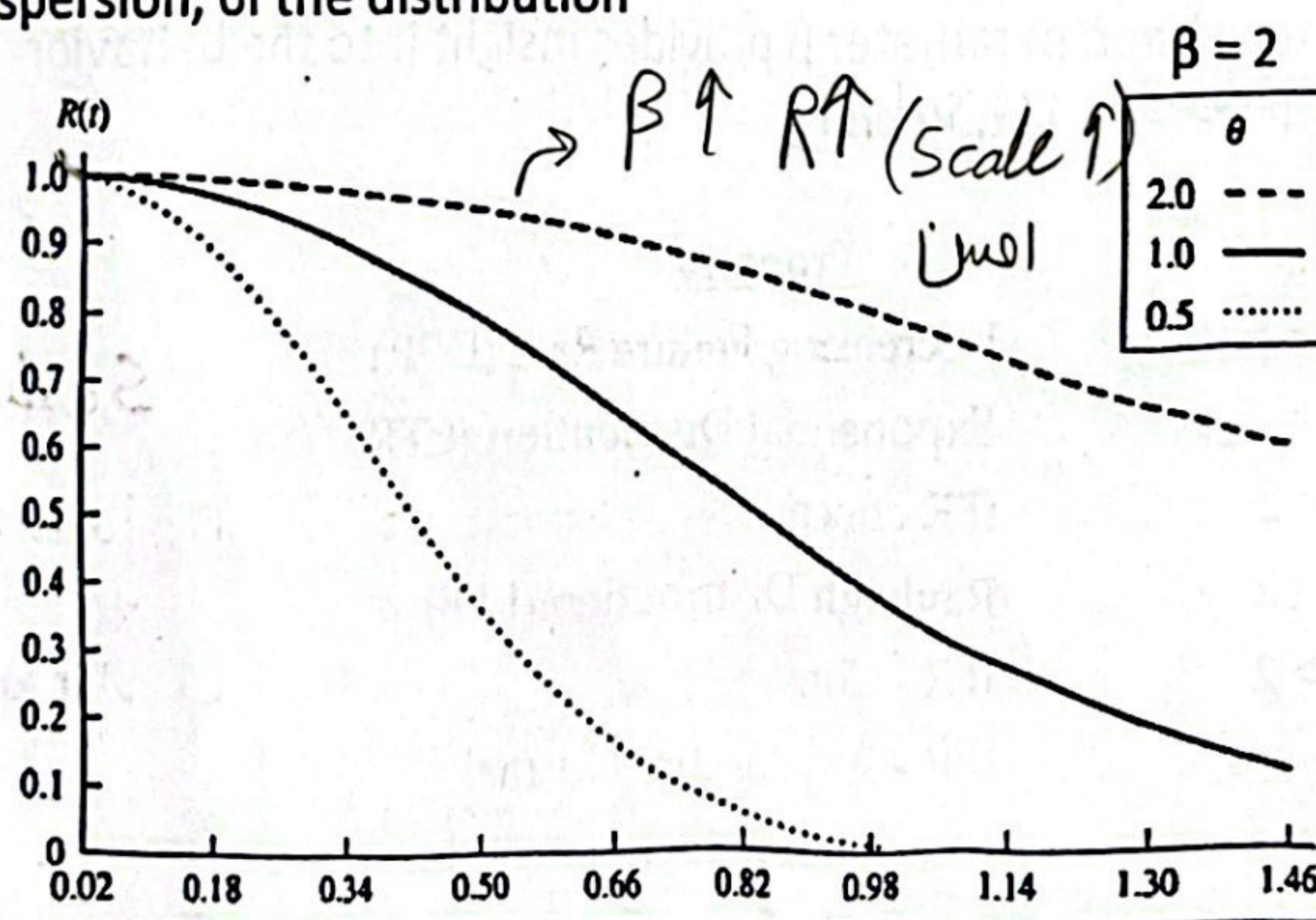
- The scale parameter influences both the mean and the spread, or dispersion, of the distribution



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The Scale Parameter (θ)

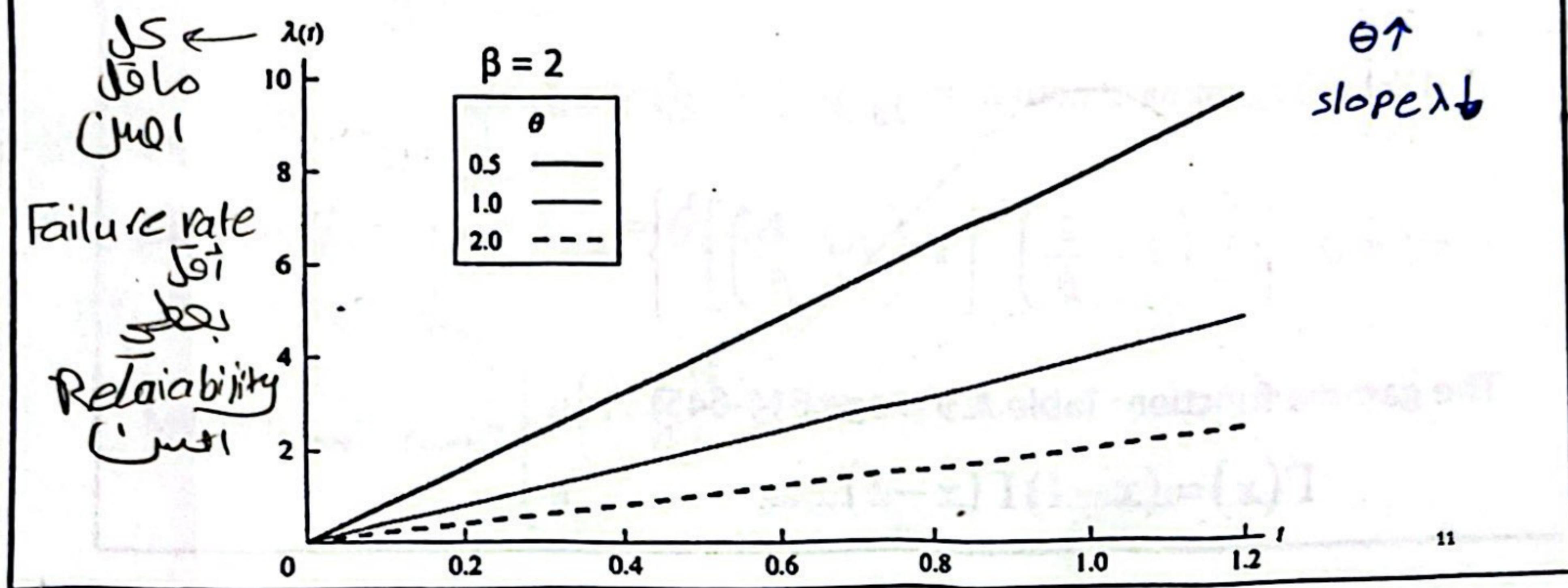
- The scale parameter influences both the mean and the spread, or dispersion, of the distribution



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The Scale Parameter (θ)

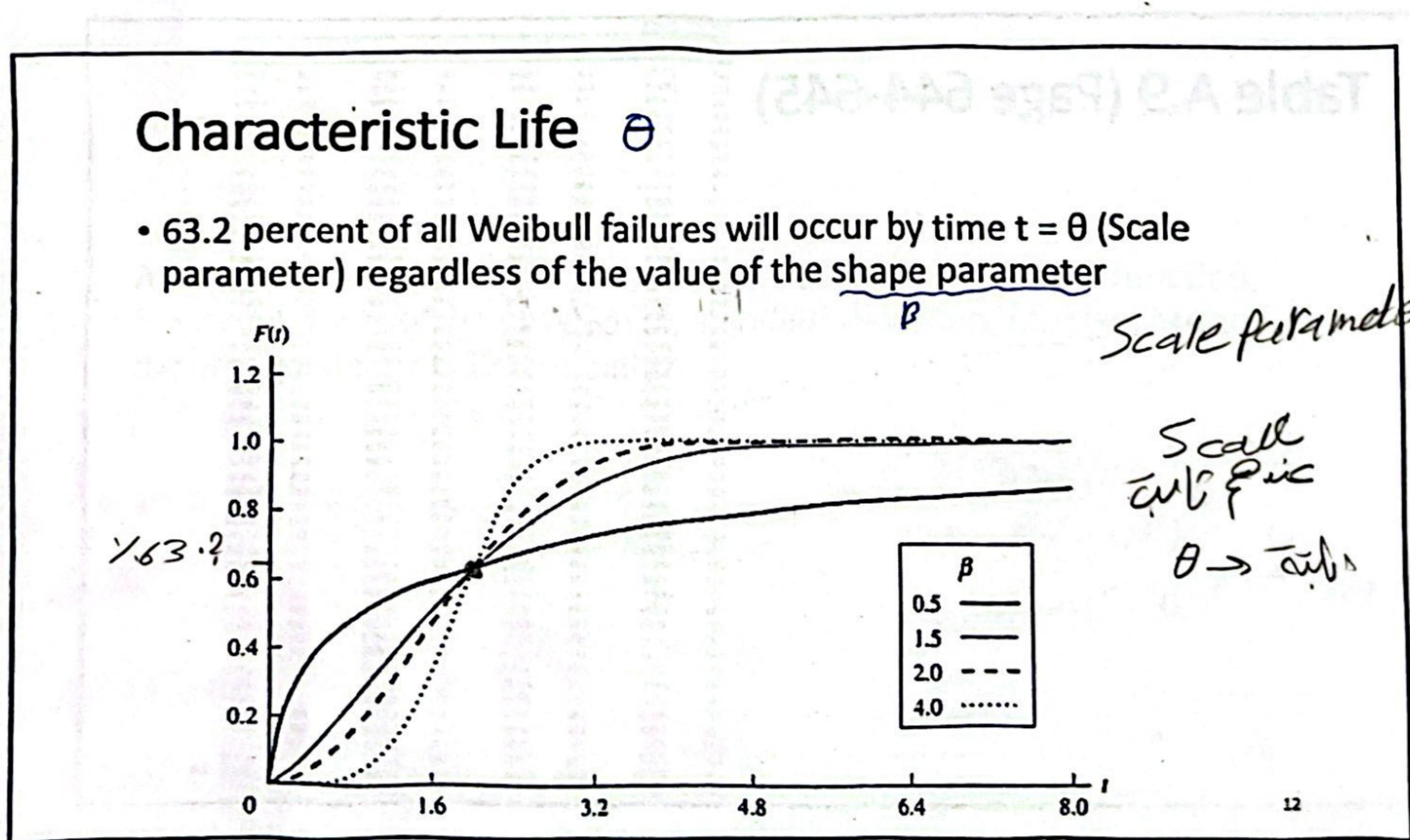
- The scale parameter influences both the mean and the spread, or dispersion, of the distribution



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Characteristic Life θ

- 63.2 percent of all Weibull failures will occur by time $t = \theta$ (Scale parameter) regardless of the value of the shape parameter β



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$$\Gamma(1) = 1 \quad \Gamma(0) = 0$$

MTTF, and Standard Deviation

$$\underline{MTTF} = \theta \Gamma\left(1 + \frac{1}{\beta}\right)$$

$0 \rightarrow \infty$ معنى

$$\Gamma(x) = \text{the gamma function} = \int_0^\infty y^{x-1} e^{-y} dy \leftarrow$$

$$\sigma^2 = \theta^2 \left\{ \Gamma\left(1 + \frac{2}{\beta}\right) - \left[\Gamma\left(1 + \frac{1}{\beta}\right) \right]^2 \right\}$$

$$\Gamma(x) = (x-1)!$$

$$\Gamma(3) = 2$$

$$\Gamma(4) = 6$$

$$\Gamma(4.5) = \sqrt{3.5} * \sqrt{2.5} * \sqrt{1.5}$$

$$\rightarrow 3.5 * \Gamma_{3.5}$$

$$\rightarrow 3.5 * 2.5 * \Gamma_{2.5}$$

The gamma function: Table A.9 (Page 644-645)

$$\Gamma(x) = (x-1)\Gamma(x-1) \leftarrow$$

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Table A.9 (Page 644-645)

| Gamma Function | | | | | | | |
|----------------|-------------|-----|-------------|-----|-------------|------|-------------|
| x | $\Gamma(x)$ | x | $\Gamma(x)$ | x | $\Gamma(x)$ | x | $\Gamma(x)$ |
| 1.0 | 0.9463 | 1.5 | 0.8609 | 2.0 | 1.80427 | 2.5 | 1.3373 |
| 1.1 | 0.9684 | 1.6 | 0.8704 | 2.1 | 1.89863 | 2.6 | 1.3469 |
| 1.2 | 0.9835 | 1.7 | 0.8757 | 2.2 | 1.93395 | 2.7 | 1.3579 |
| 1.3 | 0.9944 | 1.8 | 0.8818 | 2.3 | 1.97538 | 2.8 | 1.3679 |
| 1.4 | 0.9999 | 1.9 | 0.8867 | 2.4 | 2.02118 | 2.9 | 1.3775 |
| 1.5 | 1.0015 | 2.0 | 0.8914 | 2.5 | 2.06867 | 3.0 | 1.3871 |
| 1.6 | 1.0015 | 2.1 | 0.8949 | 2.6 | 2.11144 | 3.1 | 1.3967 |
| 1.7 | 1.0015 | 2.2 | 0.9042 | 2.7 | 2.15459 | 3.2 | 1.4064 |
| 1.8 | 1.0015 | 2.3 | 0.9143 | 2.8 | 2.19445 | 3.3 | 1.4161 |
| 1.9 | 1.0015 | 2.4 | 0.9243 | 2.9 | 2.23145 | 3.4 | 1.4258 |
| 2.0 | 1.0015 | 2.5 | 0.9342 | 3.0 | 2.26449 | 3.5 | 1.4352 |
| 2.1 | 1.0015 | 2.6 | 0.9441 | 3.1 | 2.29461 | 3.6 | 1.4444 |
| 2.2 | 1.0015 | 2.7 | 0.9539 | 3.2 | 2.32161 | 3.7 | 1.4534 |
| 2.3 | 1.0015 | 2.8 | 0.9637 | 3.3 | 2.34642 | 3.8 | 1.4621 |
| 2.4 | 1.0015 | 2.9 | 0.9734 | 3.4 | 2.36913 | 3.9 | 1.4707 |
| 2.5 | 1.0015 | 3.0 | 0.9831 | 3.5 | 2.38951 | 4.0 | 1.4777 |
| 2.6 | 1.0015 | 3.1 | 0.9927 | 3.6 | 2.40849 | 4.1 | 1.4842 |
| 2.7 | 1.0015 | 3.2 | 1.0023 | 3.7 | 2.42641 | 4.2 | 1.4904 |
| 2.8 | 1.0015 | 3.3 | 1.0118 | 3.8 | 2.44329 | 4.3 | 1.4964 |
| 2.9 | 1.0015 | 3.4 | 1.0213 | 3.9 | 2.45919 | 4.4 | 1.5021 |
| 3.0 | 1.0015 | 3.5 | 1.0307 | 4.0 | 2.47409 | 4.5 | 1.5077 |
| 3.1 | 1.0015 | 3.6 | 1.0401 | 4.1 | 2.48891 | 4.6 | 1.5131 |
| 3.2 | 1.0015 | 3.7 | 1.0494 | 4.2 | 2.50364 | 4.7 | 1.5184 |
| 3.3 | 1.0015 | 3.8 | 1.0587 | 4.3 | 2.51836 | 4.8 | 1.5235 |
| 3.4 | 1.0015 | 3.9 | 1.0679 | 4.4 | 2.53298 | 4.9 | 1.5284 |
| 3.5 | 1.0015 | 4.0 | 1.0771 | 4.5 | 2.54759 | 5.0 | 1.5331 |
| 3.6 | 1.0015 | 4.1 | 1.0862 | 4.6 | 2.56219 | 5.1 | 1.5377 |
| 3.7 | 1.0015 | 4.2 | 1.0952 | 4.7 | 2.57678 | 5.2 | 1.5421 |
| 3.8 | 1.0015 | 4.3 | 1.1041 | 4.8 | 2.59135 | 5.3 | 1.5464 |
| 3.9 | 1.0015 | 4.4 | 1.1129 | 4.9 | 2.60581 | 5.4 | 1.5506 |
| 4.0 | 1.0015 | 4.5 | 1.1217 | 5.0 | 2.62025 | 5.5 | 1.5547 |
| 4.1 | 1.0015 | 4.6 | 1.1304 | 5.1 | 2.63467 | 5.6 | 1.5587 |
| 4.2 | 1.0015 | 4.7 | 1.1391 | 5.2 | 2.64898 | 5.7 | 1.5626 |
| 4.3 | 1.0015 | 4.8 | 1.1477 | 5.3 | 2.66327 | 5.8 | 1.5664 |
| 4.4 | 1.0015 | 4.9 | 1.1563 | 5.4 | 2.67754 | 5.9 | 1.5701 |
| 4.5 | 1.0015 | 5.0 | 1.1648 | 5.5 | 2.69178 | 6.0 | 1.5737 |
| 4.6 | 1.0015 | 5.1 | 1.1733 | 5.6 | 2.70599 | 6.1 | 1.5773 |
| 4.7 | 1.0015 | 5.2 | 1.1817 | 5.7 | 2.72017 | 6.2 | 1.5808 |
| 4.8 | 1.0015 | 5.3 | 1.1901 | 5.8 | 2.73432 | 6.3 | 1.5842 |
| 4.9 | 1.0015 | 5.4 | 1.1984 | 5.9 | 2.74845 | 6.4 | 1.5875 |
| 5.0 | 1.0015 | 5.5 | 1.2067 | 6.0 | 2.76256 | 6.5 | 1.5907 |
| 5.1 | 1.0015 | 5.6 | 1.2149 | 6.1 | 2.77666 | 6.6 | 1.5938 |
| 5.2 | 1.0015 | 5.7 | 1.2231 | 6.2 | 2.79074 | 6.7 | 1.5968 |
| 5.3 | 1.0015 | 5.8 | 1.2312 | 6.3 | 2.80481 | 6.8 | 1.6000 |
| 5.4 | 1.0015 | 5.9 | 1.2393 | 6.4 | 2.81886 | 6.9 | 1.6030 |
| 5.5 | 1.0015 | 6.0 | 1.2473 | 6.5 | 2.83289 | 7.0 | 1.6060 |
| 5.6 | 1.0015 | 6.1 | 1.2553 | 6.6 | 2.84691 | 7.1 | 1.6088 |
| 5.7 | 1.0015 | 6.2 | 1.2632 | 6.7 | 2.86091 | 7.2 | 1.6114 |
| 5.8 | 1.0015 | 6.3 | 1.2711 | 6.8 | 2.87490 | 7.3 | 1.6140 |
| 5.9 | 1.0015 | 6.4 | 1.2789 | 6.9 | 2.88887 | 7.4 | 1.6165 |
| 6.0 | 1.0015 | 6.5 | 1.2867 | 7.0 | 2.90282 | 7.5 | 1.6189 |
| 6.1 | 1.0015 | 6.6 | 1.2944 | 7.1 | 2.91676 | 7.6 | 1.6212 |
| 6.2 | 1.0015 | 6.7 | 1.3021 | 7.2 | 2.93069 | 7.7 | 1.6234 |
| 6.3 | 1.0015 | 6.8 | 1.3097 | 7.3 | 2.94461 | 7.8 | 1.6255 |
| 6.4 | 1.0015 | 6.9 | 1.3173 | 7.4 | 2.95851 | 7.9 | 1.6275 |
| 6.5 | 1.0015 | 7.0 | 1.3248 | 7.5 | 2.97241 | 8.0 | 1.6295 |
| 6.6 | 1.0015 | 7.1 | 1.3323 | 7.6 | 2.98629 | 8.1 | 1.6314 |
| 6.7 | 1.0015 | 7.2 | 1.3397 | 7.7 | 3.00016 | 8.2 | 1.6332 |
| 6.8 | 1.0015 | 7.3 | 1.3471 | 7.8 | 3.01399 | 8.3 | 1.6350 |
| 6.9 | 1.0015 | 7.4 | 1.3544 | 7.9 | 3.02780 | 8.4 | 1.6367 |
| 7.0 | 1.0015 | 7.5 | 1.3617 | 8.0 | 3.04160 | 8.5 | 1.6384 |
| 7.1 | 1.0015 | 7.6 | 1.3689 | 8.1 | 3.05539 | 8.6 | 1.6400 |
| 7.2 | 1.0015 | 7.7 | 1.3761 | 8.2 | 3.06917 | 8.7 | 1.6416 |
| 7.3 | 1.0015 | 7.8 | 1.3832 | 8.3 | 3.08293 | 8.8 | 1.6431 |
| 7.4 | 1.0015 | 7.9 | 1.3903 | 8.4 | 3.09668 | 8.9 | 1.6446 |
| 7.5 | 1.0015 | 8.0 | 1.3973 | 8.5 | 3.11041 | 9.0 | 1.6460 |
| 7.6 | 1.0015 | 8.1 | 1.4043 | 8.6 | 3.12413 | 9.1 | 1.6474 |
| 7.7 | 1.0015 | 8.2 | 1.4112 | 8.7 | 3.13784 | 9.2 | 1.6487 |
| 7.8 | 1.0015 | 8.3 | 1.4181 | 8.8 | 3.15154 | 9.3 | 1.6500 |
| 7.9 | 1.0015 | 8.4 | 1.4249 | 8.9 | 3.16523 | 9.4 | 1.6512 |
| 8.0 | 1.0015 | 8.5 | 1.4317 | 9.0 | 3.17891 | 9.5 | 1.6524 |
| 8.1 | 1.0015 | 8.6 | 1.4384 | 9.1 | 3.19258 | 9.6 | 1.6535 |
| 8.2 | 1.0015 | 8.7 | 1.4451 | 9.2 | 3.20624 | 9.7 | 1.6546 |
| 8.3 | 1.0015 | 8.8 | 1.4517 | 9.3 | 3.22000 | 9.8 | 1.6556 |
| 8.4 | 1.0015 | 8.9 | 1.4583 | 9.4 | 3.23374 | 9.9 | 1.6566 |
| 8.5 | 1.0015 | 9.0 | 1.4649 | 9.5 | 3.24747 | 10.0 | 1.6575 |
| 8.6 | 1.0015 | 9.1 | 1.4714 | 9.6 | 3.26120 | 10.1 | 1.6584 |
| 8.7 | 1.0015 | 9.2 | 1.4779 | 9.7 | 3.27491 | 10.2 | 1.6592 |
| 8.8 | 1.0015 | 9.3 | 1.4843 | 9.8 | 3.28861</td | | |

$$x = \text{запись}$$

$$x = \text{значение}$$

$$\Gamma(2) = 1$$

$$\Gamma(1.5) = 0.88623$$

$$\Gamma(x) = (x-1) \Gamma(x-1)$$

$$\Gamma(3.5) = 2.5 * \Gamma(2.5)$$

$$3 \Gamma(3) = 3 * 2 = 6$$

$$2.5 = 1.32939$$

$$\Gamma(5) = 4 \Gamma(4)$$

$$\Gamma(5.5) = 4.5 * \Gamma(4.5)$$

$$4 * 3 \Gamma(3)$$

$$4.5 = 3.5 * \Gamma(3.5)$$

$$12 * 2 \sim 4! = 24$$

Design Life, Median, and Mode

Design Life t_R :

$$R(t) = e^{-(\frac{t}{\theta})^\beta} = R \leftarrow \ln$$

$$\text{Median } t_{\text{med}}: \quad t_{.50} = t_{\text{med}} = \theta(-\ln .5)^{\frac{1}{\beta}}$$

$$\text{Mode } t_{\text{mode}}: t_{\text{mode}} = \begin{cases} \theta \left(1 - \frac{1}{\beta}\right)^{\frac{1}{\beta}} & \text{for } \beta > 1 \\ 0 & \text{for } \beta \leq 1 \end{cases} \rightarrow \text{عوالي}\text{،}\text{ طلاق}$$

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Example 4.1:

A compressor experiences wearout with a linear hazard rate function. $\beta = 2$ and $\theta = 1000$ hr. Find MTTF, standard deviation, Median, Mode, the design life for 0.99 reliability?

$$\text{MTTF} = \theta \Gamma(1 + \frac{1}{\beta})$$

$$\hookrightarrow 1000 \Gamma(1 + \frac{1}{2}) \rightarrow 1000 * \Gamma_{1.5} \rightarrow 0.88623 * 10^00$$

88623

$$\text{Median} = 1000(-\ln .5)^{\frac{1}{2}} = 832.55$$

$$\text{Mode} = \sqrt[1000]{\left(1 - \frac{1}{2}\right)^2} \rightarrow 1000 * \sqrt[1000]{.5}$$

$$P_{\text{design life}} = \frac{1}{t_R} = \Theta(-\ln R)^{\frac{1}{\beta}}$$

$$\hookrightarrow 1000(-\ln R)^c = .99$$

$$\therefore \sigma = \sqrt{1000^2 (\Gamma(8) - (\Gamma(7))^2)}$$

$$\hookrightarrow t = 100.25$$

کن جوں ایں

99.5% → 50%

Example 4.2:

Given a Weibull failure distribution with a shape parameter of 1/3 and a scale parameter of 16,000, completely characterize the failure process ($R(t)$, Type of failure mode: decreasing, increasing, or constant?, MTTF, Median, Mode, Standard Deviation, 90% reliability, 99% reliability)

β

$$* \text{Median} \rightarrow \theta * (-\ln .5)^{\frac{1}{\beta}} \rightarrow 16000 * (-\ln .5)^{\frac{3}{1}} = 5328.39$$

$$* \text{MTTF} \rightarrow 16000 \Gamma(1 + \frac{1}{\beta}) \rightarrow 16000 * 6 = 96000$$

$$* \text{Mode} = 0 \quad t_0 = \sqrt{\frac{(16000)^2 * \Gamma(1 + \frac{2}{\beta}) - \Gamma(1 + \frac{1}{\beta})^2}{\Gamma(1 + \frac{1}{\beta})^2}}$$

~~+ 14244000~~ $\sqrt{418454.09}$

$$^{17} 90\% R \rightarrow t_R = \theta (-\ln 0.9)^{\frac{3}{1}} \rightarrow 18.71 \rightarrow 646.88$$

$$\text{Ans } 99\% R \quad t_R = \theta (-\ln 0.01)^{\frac{3}{1}} \rightarrow 0.0162$$