

**Statistical Considerations**

- Probability Density Function (PDF):  $P(a \leq X \leq b) = \int_a^b f(x)dx = \text{area under } f(x) \text{ from } a \text{ to } b$
- Cumulative Density Function (CDF):  $F(x) = P(X \leq x) = \int_{-\infty}^x f(x) dx$
- Metrics to describe random variables

Metric	Continuous Random Var.	Discrete Random Variable	Sample data
Mean	$\mu_x = \int_{-\infty}^{\infty} xf(x)dx$	$\mu_x = \sum_{i=1}^n x_i f(x_i)$	$\bar{x} = \frac{1}{n} \sum_{i=1}^n x_i$
Variance	$\sigma_x^2 = \int_{-\infty}^{\infty} (x - \mu_x)^2 f(x)dx$	$\sigma_x^2 = \sum_{i=1}^n (x_i - \mu_x)^2 f(x_i)$	$s_x^2 = \frac{1}{n-1} \sum_{i=1}^n (x_i - \mu_x)^2$
Covariance	$\sigma_{xy} = \mu_{XY} - \mu_X \mu_Y$	NA	$s_{xy} = \frac{1}{n-1} \sum_i (x_i - \bar{x})(y_i - \bar{y})$

○ Correlation coefficient:  $C_{xy} = \frac{\sigma_{xy}}{\sigma_x \sigma_y} = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sqrt{\sum (x_i - \bar{x})^2 \sum (y_i - \bar{y})^2}}$

- Linear combinations of random variables for random variable  $Z = aX + bY$ 
  - $\mu_z = a\mu_x + b\mu_y$
  - $\sigma_z^2 = a^2\sigma_x^2 + b^2\sigma_y^2 + 2ab\sigma_{xy}$
- Regression
  - $y = b_0 + b_1x$
  - $b_1 = \frac{s_y}{s_x} C_{xy}$
  - $b_0 = \bar{y} - b_1\bar{x}$
- Distributions

Distribution	Probability Density Func. (PDF)	Cumulative Density Func. (CDF)
Uniform	$f(x) = c$	$F(x) = \int_a^{\infty} c dx$
Normal (Gaussian)	$f(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$	Use Z-table where $Z = \frac{X-\mu_x}{\sigma_x}$
Weibull	$f(x) = \frac{k}{\lambda} \left(\frac{x-x_0}{\lambda}\right)^{k-1} e^{-\left(\frac{x-x_0}{\lambda}\right)^k}$	$F(x) = 1 - e^{-\left(\frac{x-x_0}{\lambda}\right)^k}$

**Tolerances**

No new formulas. Know basics of GD&T. Tolerance stackup using worst case and root mean squared (RSS). Understand basics of tolerance stackup using Monte Carlo simulation.

**Material Considerations**

- Modulus of Resilience:  $u_R = \int_0^{\epsilon_y} \sigma d\epsilon = \frac{1}{2} \sigma_y \epsilon_y$
- Modulus of Toughness:  $u_T = \int_0^f \sigma d\epsilon \approx \frac{\sigma_{ut} + \sigma_y}{2} \epsilon_f$
- Reduction in cross-sectional area at fracture:  $R = \frac{A_0 - A_f}{A_0}$  ( $A_0$ : original cross-sectional area,  $A_f$ : cross-sectional area after fracture)
- Cold-work factor:  $W = \frac{A_0 - A_i}{A_0}$
- New yield strength after cold work:
  - $S'_y = \sigma_0 \epsilon_i^m$
  - $\epsilon_i = \ln \left[ \frac{1}{1-W} \right]$
  - $S'_y = \sigma_0 \ln \left[ \frac{1}{1-W} \right]^m$
- New ultimate strength after cold work:
  - $S'_{ut} = \frac{S_{ut}}{1-W}$  (when  $\epsilon_i < m$ ),  $m$  = strain strengthening exponent or ultimate strain
  - $S'_{ut} \approx S'_y$  (when  $\epsilon_i > m$ )
- True strain:  $\epsilon = \ln \left( \frac{l_i}{l_0} \right)$ ,  $A_0 l_0 = A_i l_i$  ( $l_0$  = original length,  $l_i$  = length at certain state  $i$  in plastic region,  $A_0$  = original cross-sectional area,  $A_i$  = cross-sectional area at certain state  $i$  in plastic region)
- True stress-strain in plastic region:  $\sigma = \sigma_0 \epsilon^m$  ( $m$  = strain strengthening exponent,  $\sigma_0$  = strain strengthening coefficient).
- Safety factor or Factor of safety:  $n = \frac{S}{\sigma}$  ( $S$  = loss-of-function strength,  $\sigma$  = allowable stress)

## Standard Normal Probabilities

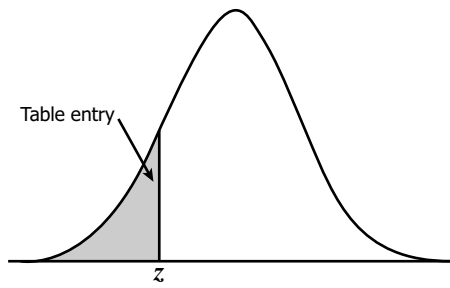


Table entry for  $z$  is the area under the standard normal curve to the left of  $z$ .

$z$	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
-3.4	.0003	.0003	.0003	.0003	.0003	.0003	.0003	.0003	.0003	.0002
-3.3	.0005	.0005	.0005	.0004	.0004	.0004	.0004	.0004	.0004	.0003
-3.2	.0007	.0007	.0006	.0006	.0006	.0006	.0006	.0005	.0005	.0005
-3.1	.0010	.0009	.0009	.0009	.0008	.0008	.0008	.0008	.0007	.0007
-3.0	.0013	.0013	.0013	.0012	.0012	.0011	.0011	.0011	.0010	.0010
-2.9	.0019	.0018	.0018	.0017	.0016	.0016	.0015	.0015	.0014	.0014
-2.8	.0026	.0025	.0024	.0023	.0023	.0022	.0021	.0021	.0020	.0019
-2.7	.0035	.0034	.0033	.0032	.0031	.0030	.0029	.0028	.0027	.0026
-2.6	.0047	.0045	.0044	.0043	.0041	.0040	.0039	.0038	.0037	.0036
-2.5	.0062	.0060	.0059	.0057	.0055	.0054	.0052	.0051	.0049	.0048
-2.4	.0082	.0080	.0078	.0075	.0073	.0071	.0069	.0068	.0066	.0064
-2.3	.0107	.0104	.0102	.0099	.0096	.0094	.0091	.0089	.0087	.0084
-2.2	.0139	.0136	.0132	.0129	.0125	.0122	.0119	.0116	.0113	.0110
-2.1	.0179	.0174	.0170	.0166	.0162	.0158	.0154	.0150	.0146	.0143
-2.0	.0228	.0222	.0217	.0212	.0207	.0202	.0197	.0192	.0188	.0183
-1.9	.0287	.0281	.0274	.0268	.0262	.0256	.0250	.0244	.0239	.0233
-1.8	.0359	.0351	.0344	.0336	.0329	.0322	.0314	.0307	.0301	.0294
-1.7	.0446	.0436	.0427	.0418	.0409	.0401	.0392	.0384	.0375	.0367
-1.6	.0548	.0537	.0526	.0516	.0505	.0495	.0485	.0475	.0465	.0455
-1.5	.0668	.0655	.0643	.0630	.0618	.0606	.0594	.0582	.0571	.0559
-1.4	.0808	.0793	.0778	.0764	.0749	.0735	.0721	.0708	.0694	.0681
-1.3	.0968	.0951	.0934	.0918	.0901	.0885	.0869	.0853	.0838	.0823
-1.2	.1151	.1131	.1112	.1093	.1075	.1056	.1038	.1020	.1003	.0985
-1.1	.1357	.1335	.1314	.1292	.1271	.1251	.1230	.1210	.1190	.1170
-1.0	.1587	.1562	.1539	.1515	.1492	.1469	.1446	.1423	.1401	.1379
-0.9	.1841	.1814	.1788	.1762	.1736	.1711	.1685	.1660	.1635	.1611
-0.8	.2119	.2090	.2061	.2033	.2005	.1977	.1949	.1922	.1894	.1867
-0.7	.2420	.2389	.2358	.2327	.2296	.2266	.2236	.2206	.2177	.2148
-0.6	.2743	.2709	.2676	.2643	.2611	.2578	.2546	.2514	.2483	.2451
-0.5	.3085	.3050	.3015	.2981	.2946	.2912	.2877	.2843	.2810	.2776
-0.4	.3446	.3409	.3372	.3336	.3300	.3264	.3228	.3192	.3156	.3121
-0.3	.3821	.3783	.3745	.3707	.3669	.3632	.3594	.3557	.3520	.3483
-0.2	.4207	.4168	.4129	.4090	.4052	.4013	.3974	.3936	.3897	.3859
-0.1	.4602	.4562	.4522	.4483	.4443	.4404	.4364	.4325	.4286	.4247
-0.0	.5000	.4960	.4920	.4880	.4840	.4801	.4761	.4721	.4681	.4641

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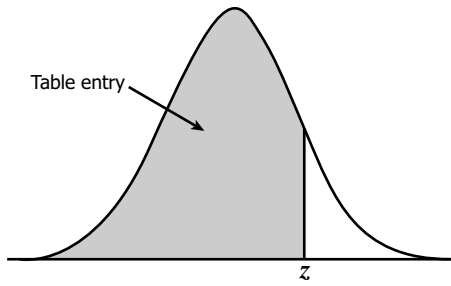


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