

Probability and Time  
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Suppose one event will happen under binomial way, failed or not failed, ie failed or survived. Let denote  $P_f$  as Failed Probability,  $P_s$  denote Survival Probability

$$P_f = P(\text{failed}), \text{ then}$$

$$P_s = P(\text{survived}) = 1 - P_f$$

Now let us assume this event (the Failed Probability) is a process, can be divided equally to  $n$  parts ( $Part : n_1, n_2, \dots, n_n$ ), and each part has a same fail probability,

$$P_{n_i} = \frac{P_f}{n}$$

and we suppose the  $n$  parts process is independent to each other, then the Survival Probability is

$$P_s = (1 - \frac{P_f}{n})^n, \text{ when}$$

$$n \rightarrow \infty$$

The Survival Probability with process  $P_{s,process}$  will be

$$P_{s,process} = \lim_{n \rightarrow \infty} (1 - \frac{P_f}{n})^n$$

$$= e^{-P_f}$$

If the Failed Probability can be a process, so if we define this process is a time process, let  $P_f = \rho t$ , I will get the Exponential Survival Function

$$P_{s,process} = e^{-\rho t}$$

and the meaning of  $\rho$  will be

$$\rho = \frac{P_f}{t}$$

the Probability Failure Rate on the time.

Now We Look at Survival Weibull Function  $F(t)$

$$F(t) = e^{-(\rho t)^\kappa}$$

$$\rho = \frac{P_f^{\frac{1}{\kappa}}}{t}$$

So we have another meaning for  $\kappa$  to how to change the Failure Probability

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Next The Probability and Space

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$$f(x) = e^{-\pi x^2}$$

Stephen Stigler defines the standard normal with variance  $\sigma = \frac{1}{2\pi}$  ...