

2021

**MCTR 701**

**Master Advanced Mechatronics**

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**Mechatronics  
common framework  
Lecture 3**

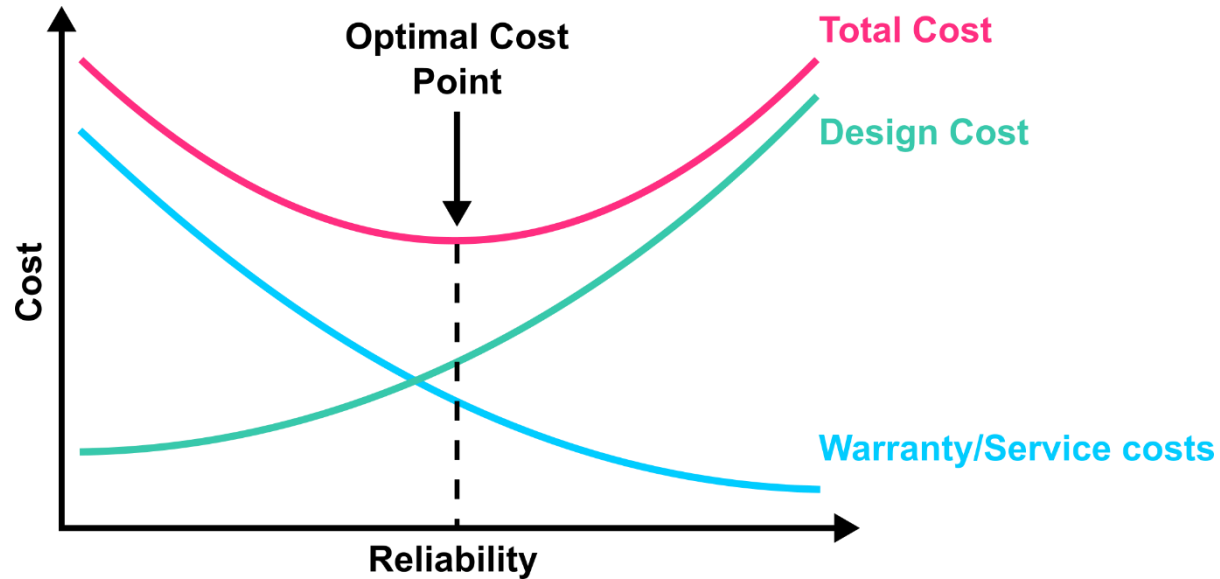
# Contents

## Lecture 3

### RELIABILITY

- Introduction to Dependability
- 1. Reliability Functions & Estimators
- 2. Predictive Reliability
- 3. Reliability Modelling

# Costs vs Reliability



## ■ Effects of Over-reliability in Development

- Product is too expensive for target market
- Product is later getting to market
- Company is behind technology leaders due to slow program development cycles

## ■ Effects of Under-reliability in Development

- High field Return Rate
- High Warranty Cost
- Loss of product sales once low reliability is known in market
- Loss of market share in all product lines due to poor brand perception.

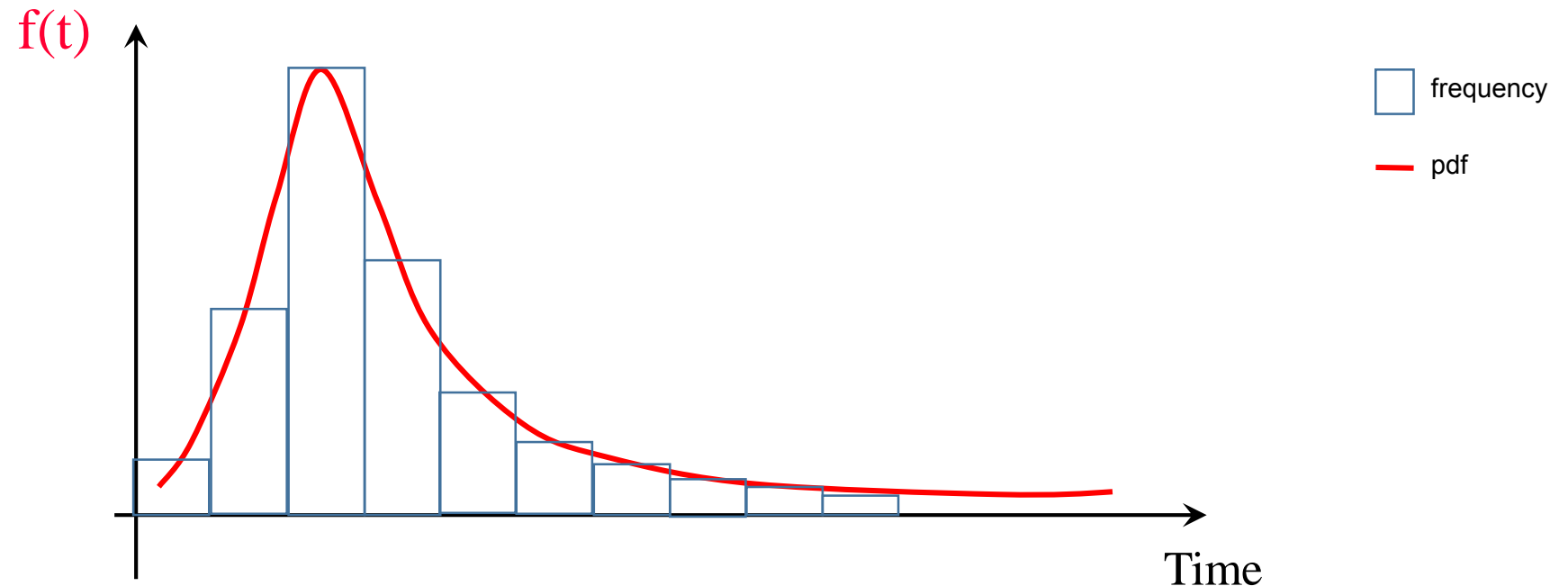
# 1. RELIABILITY FUNCTIONS & ESTIMATORS

# Reliability Functions & Estimators

- Reliability functions
  - The failure function  $F(t)$
  - The reliability function  $R(t)$
  - Complementarity between  $F(t)$  and  $R(t)$
  - The failure rate  $\lambda(t)$
  - The density function  $f(t)$
  
- Reliability function estimators
  - Estimation of  $F(t)$
  - Estimation of  $R(t)$
  - Estimation of  $\lambda(t)$
  - Estimation of  $f(t)$
  - Estimation of the mean  $E(t)$

# The density function: $f(t)$

It represents the **histogram of the relative failures** as a function of time or the probability frequency of the relative failures relative to the unit of time.



# The density function: $f(t)$

Example to better understand PDF

Take the example of heights of students in a class.

Let's say that the height of all the students is between 160 cm and 170 cm.

It makes no sense to ask the probability that the height of the student is EXACTLY 165.84 cm; that probability is zero.

We can, however, define the probability that the height of the student lies in the infinitesimal interval  $[163;166]$  cm for example.

The function that gives this probability density is referred to as the probability density function or pdf.

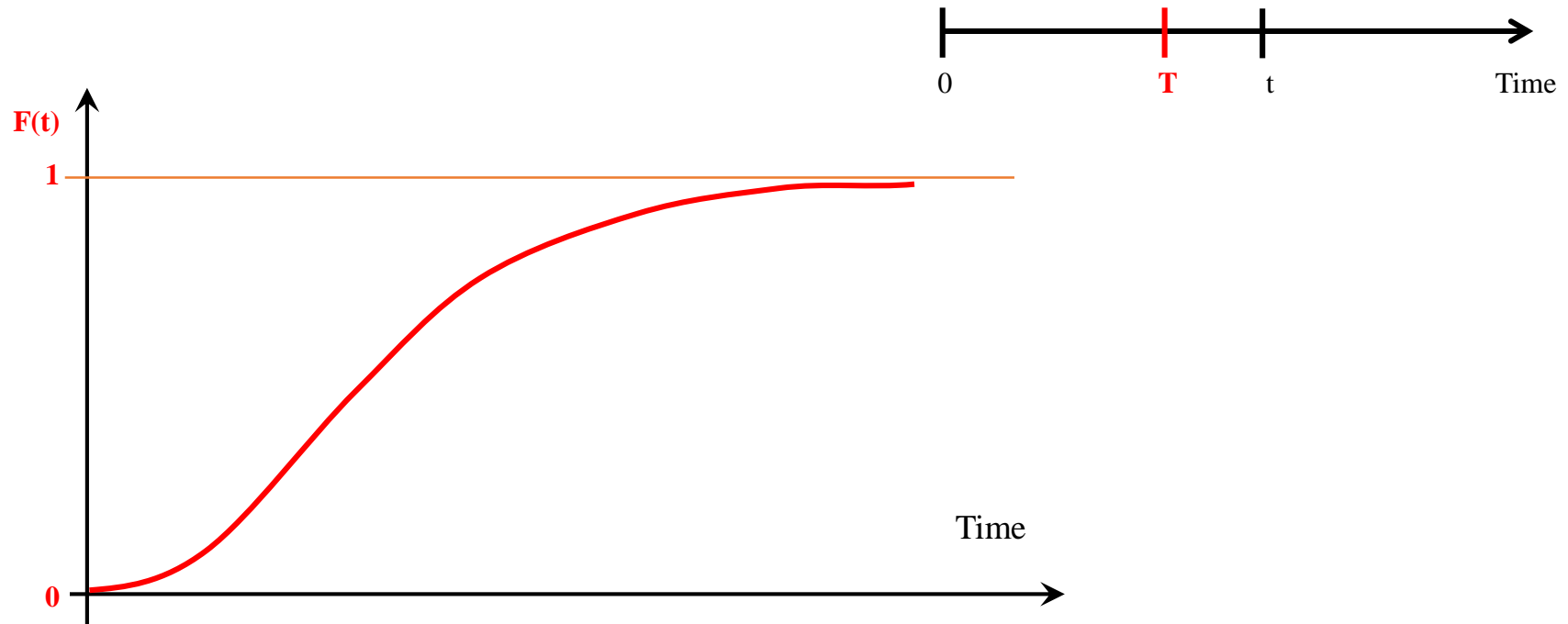
# The failure function: $F(t)$

It is measured by the probability that an entity  $E$  fails over the time interval  $[0, t]$ :

$$F(t) = \Pr(E \text{ failing on } [0, t])$$

That is, if we assume that an entity is failing at a **date**  $T$ :

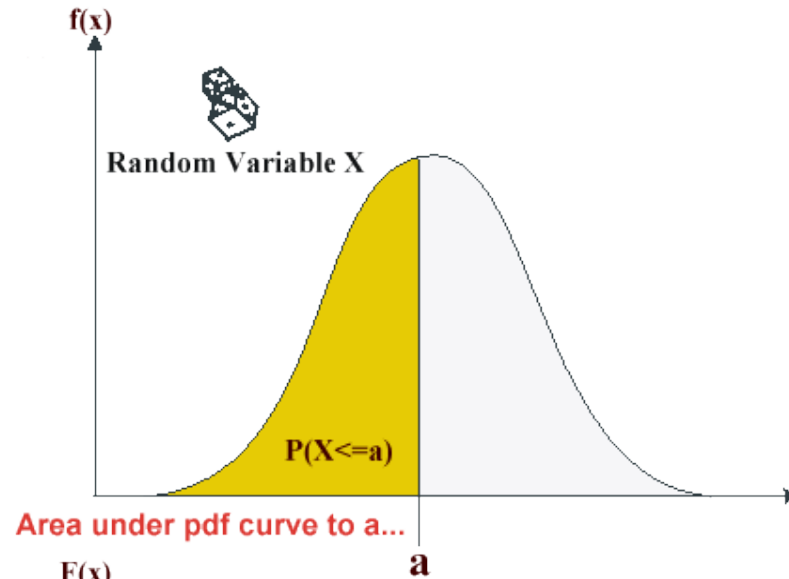
$$F(t) = \Pr(T \leq t)$$



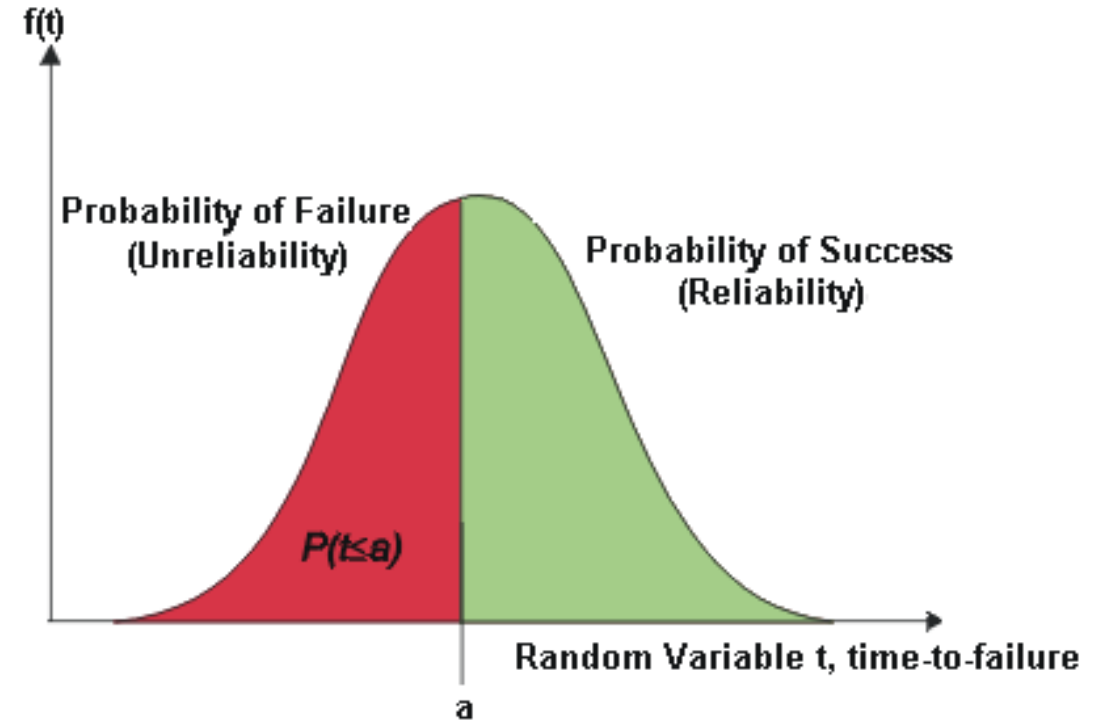
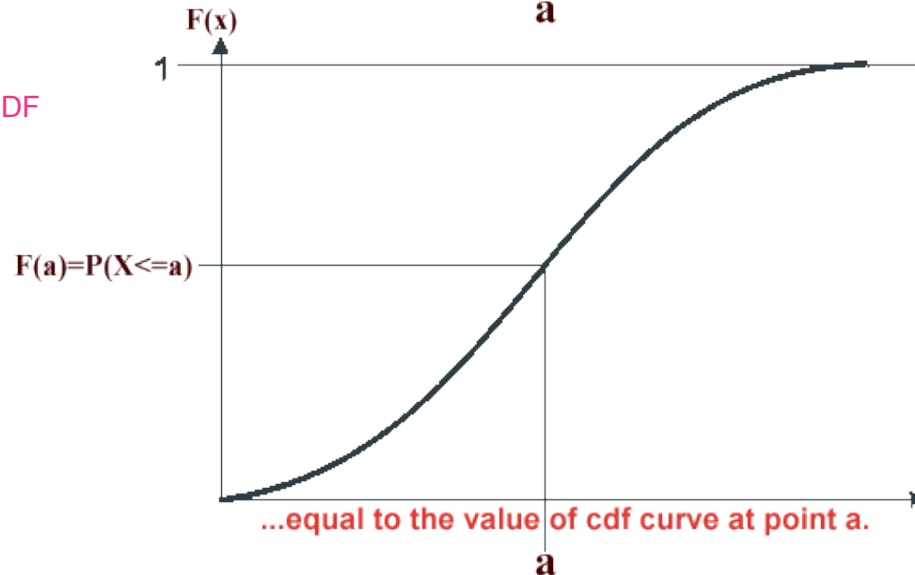


# The density function $f(t)$ and Failure function $F(t)$

PDF



CDF



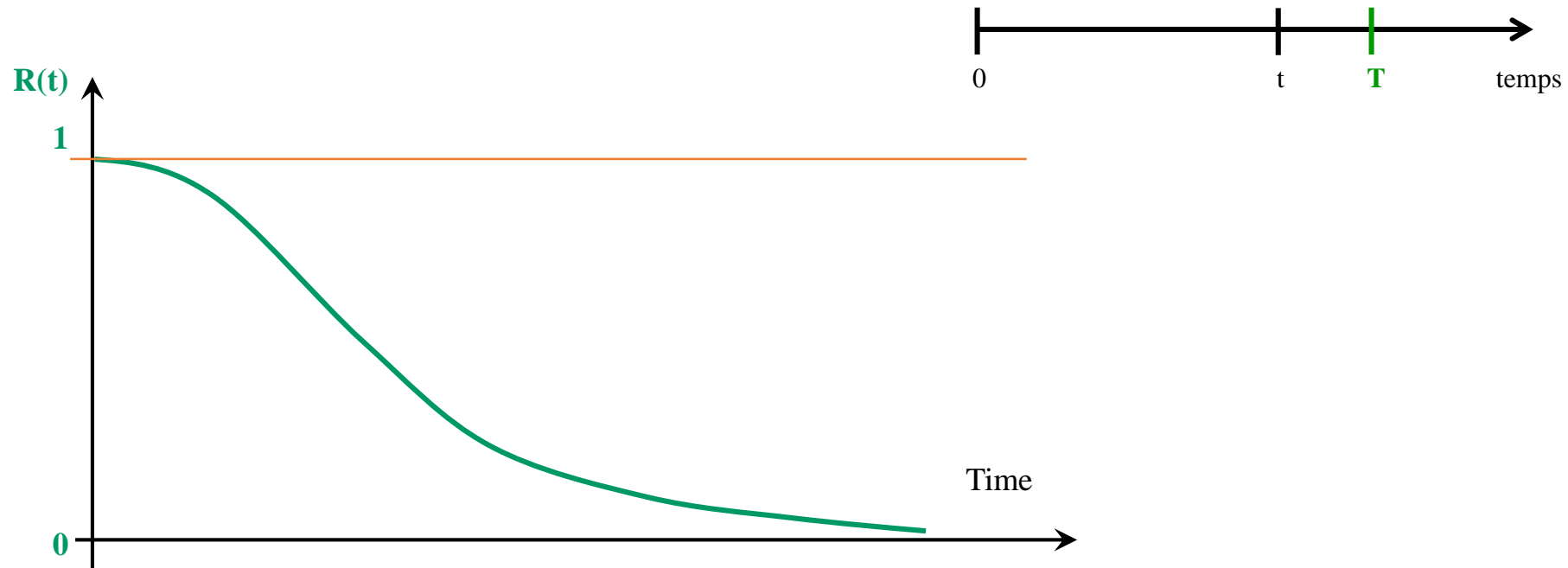
# The reliability function: $R(t)$

It is measured by the probability that an entity  $E$  is non-faulty over the time interval  $[0, t]$ :

$$R(t) = \Pr(E \text{ not failing on } [0, t])$$

That is, if we assume that an entity is failing at a **date**  $T$ :

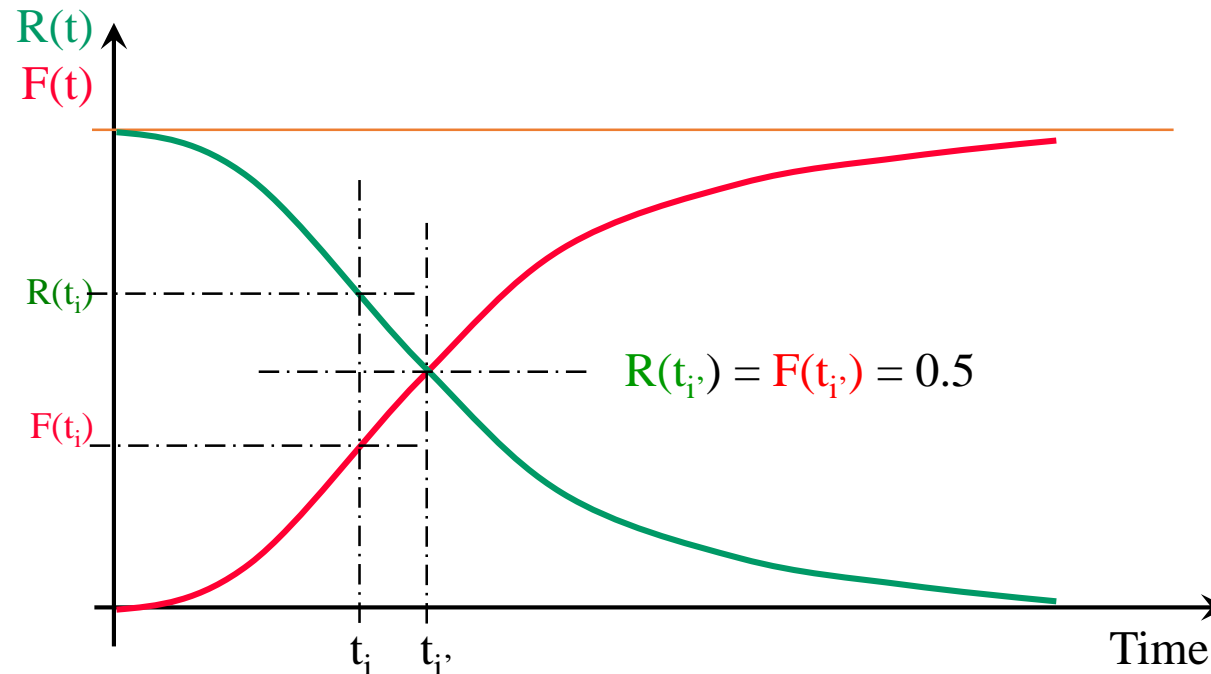
$$R(t) = \Pr(T > t)$$



# Complementarity between $F(t)$ and $R(t)$

For a given system,  $\forall t = t_i$ : we have

$$R(t_i) + F(t_i) = 1$$



# Reliability Function

Several distributions defined by parameters are commonly used for reliability models, including:

- **Exponential**
- **Weibull**
- Gamma
- normal (Gaussian)
- log-normal
- log-logistic.

The choice of parametric distribution for a particular application can be made using graphical methods or using formal tests of fit.

The **exponential law** is well adapted when **the failure rate ( $\lambda$ ) is constant**, (i.e. independent of time).

The **normal law** represents behaviours where the lifetime of the population is homogeneous, the probability of failure is **centred and symmetrical**. It can be used to model maturity behaviour (without breakdowns) and then rapid wear and tear.

The **Weibull's law** models each of the three phases of a material's life. It generalises the two previous laws but is more difficult to use and interpret.

# Exponential Law

# Exponential distribution

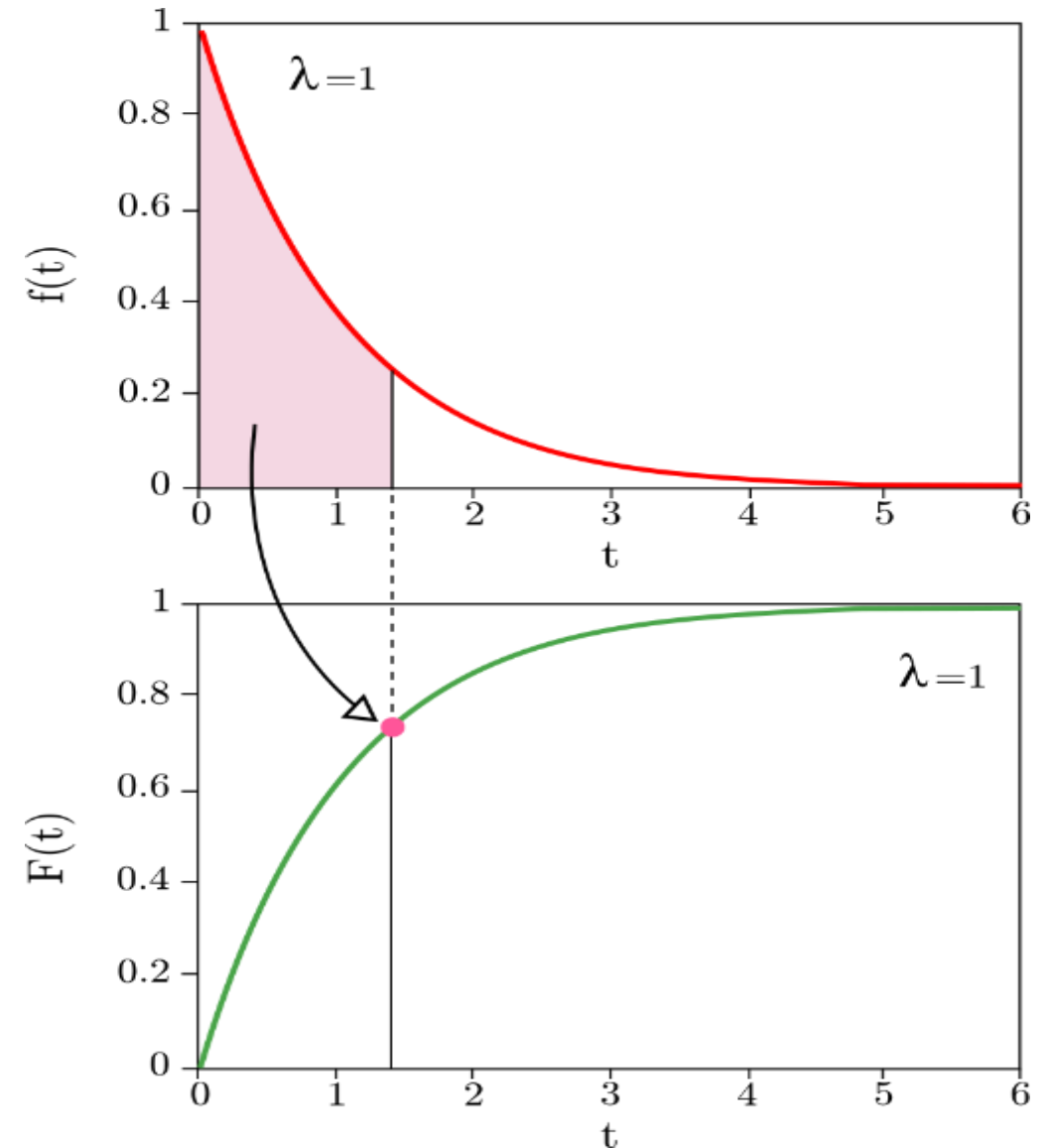
$F(t)$  in this particular case with the exponential distribution, is the Failure function of a product when the **failure rate  $\lambda$  is constant**. The failure density is linked to the failure rate by the following relation:

$$f(t) = \lambda \cdot e^{(-\lambda \cdot t)}$$

$$F(t) = 1 - e^{(-\lambda \cdot t)}$$

$$MTTF : E(t) = 1/\lambda$$

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

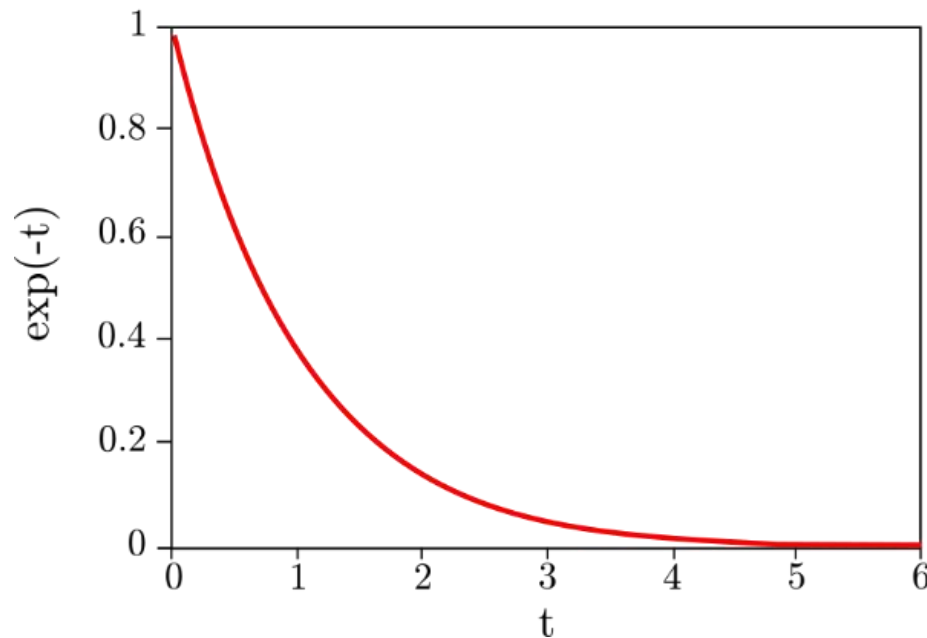


# Exponential distribution

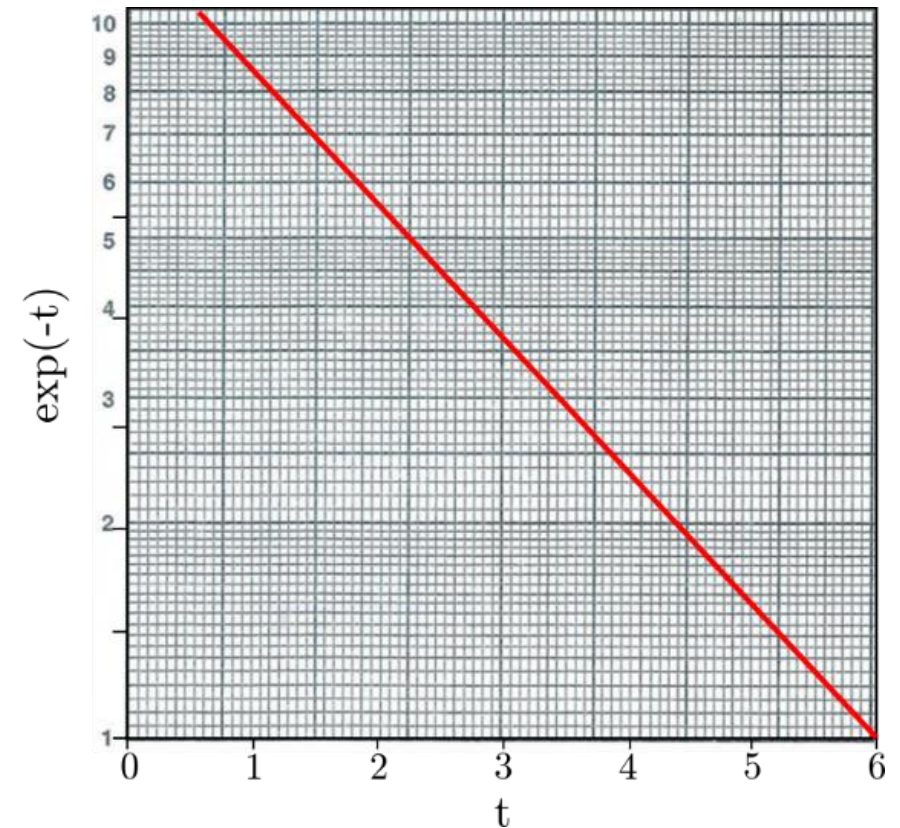
Recall

$$R(t) = e^{(-\lambda.t)} \Leftrightarrow \ln(R(t)) = \ln(e^{(-\lambda.t)})$$

$$\Leftrightarrow \ln(R(t)) = -\lambda.t$$



$\log_{10}$  Semi-log plot



# Exponential distribution

## Example

Assume that the mean time to failure of an engineering system is 1500 hours.

Calculate the probability of failure of the engineering system during a 500-hour mission.

$$\text{MTTF} = 1500 \text{ hours}$$

$$\lambda = \frac{1}{E(t)} = \frac{1}{1500} = 0.00066 \text{ failures per hour}$$

$$F(500) = 1 - e^{(-0.00066 \times 500)} = 0.2834 \rightarrow 28.3\%$$



## Example

The failure time ( $T$ ) of an electronic circuit board follows exponentially distribution with failure rate  $\lambda = 10^{-4}$  /h.

- a) What is the probability that it will fail before 1000 h ?
- b) What is the probability that it will survive at least 10,000 h
- c) What is the probability that it will fail between 1000 and 10,000 h

a) For exponential distribution  $F(T) = 1 - e^{-\lambda t}$   $F(T = 1000) = 0.09516$

b) For exponential distribution  $R(T) = e^{-\lambda t}$   $R(T = 10,000) = 0.3678$

c)  $F(10,000) - F(1000) = [1 - R(10,000)] - F(1000) = [1 - 0.3678] - 0.09516 = 0.537$

# Exponential distribution

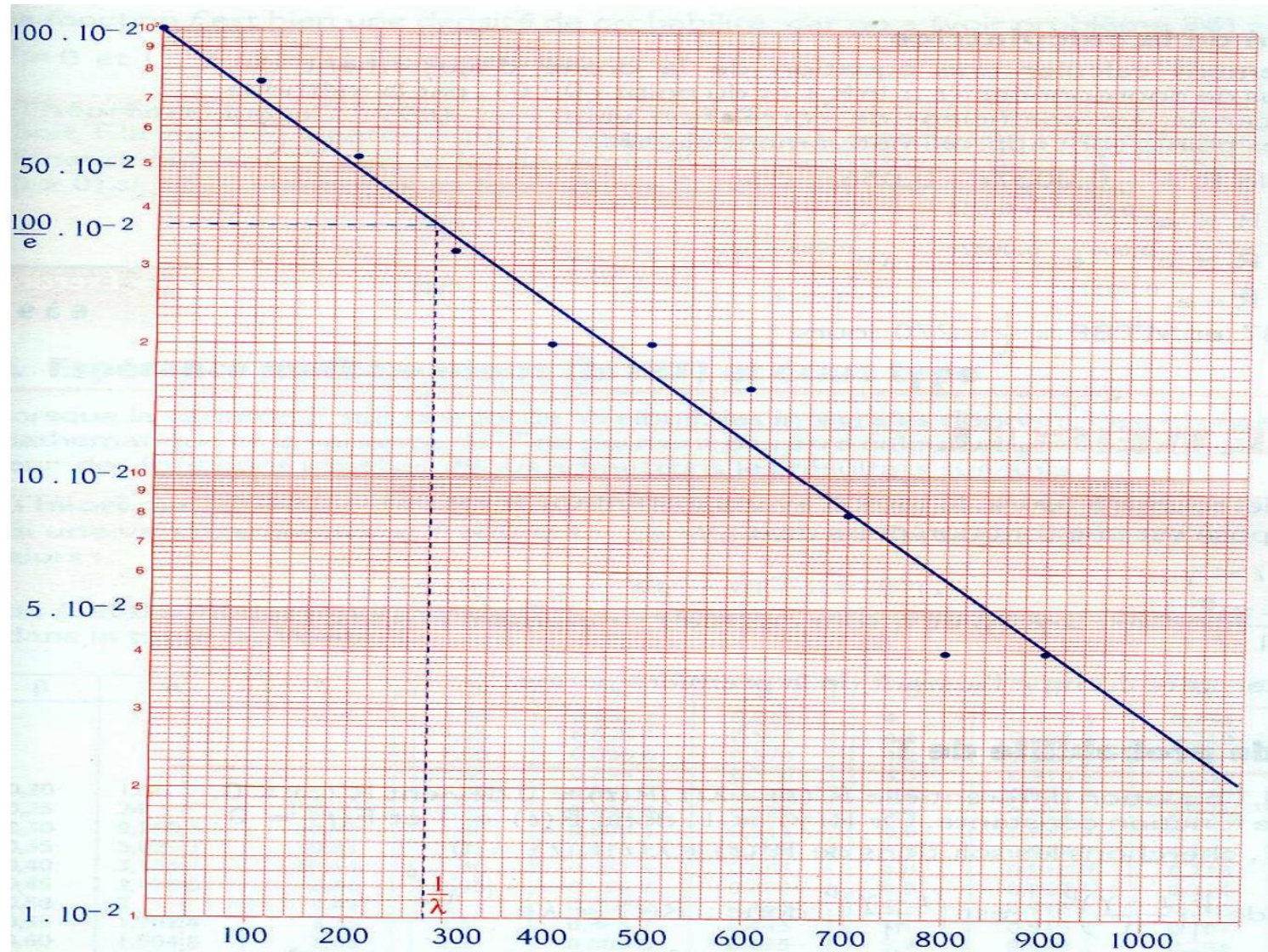
## Example

The reliability data of a machine is given :

Determine if this lifetime law follows an exponential distribution?

TTF (day)	0	100	200	300	400	500	600	700	900
R(t)	1	0,76	0,52	0,32	0,20	0,20	0,16	0,08	0,04
R(t)	$100 \cdot 10^{-2}$	$76 \cdot 10^{-2}$	$52 \cdot 10^{-2}$	$32 \cdot 10^{-2}$	$20 \cdot 10^{-2}$	$20 \cdot 10^{-2}$	$16 \cdot 10^{-2}$	$8 \cdot 10^{-2}$	$4 \cdot 10^{-2}$

# Exponential distribution



$$\frac{1}{\lambda} \approx 280, \text{ d'où } \lambda \approx 0,0036.$$

# Weibull's Law

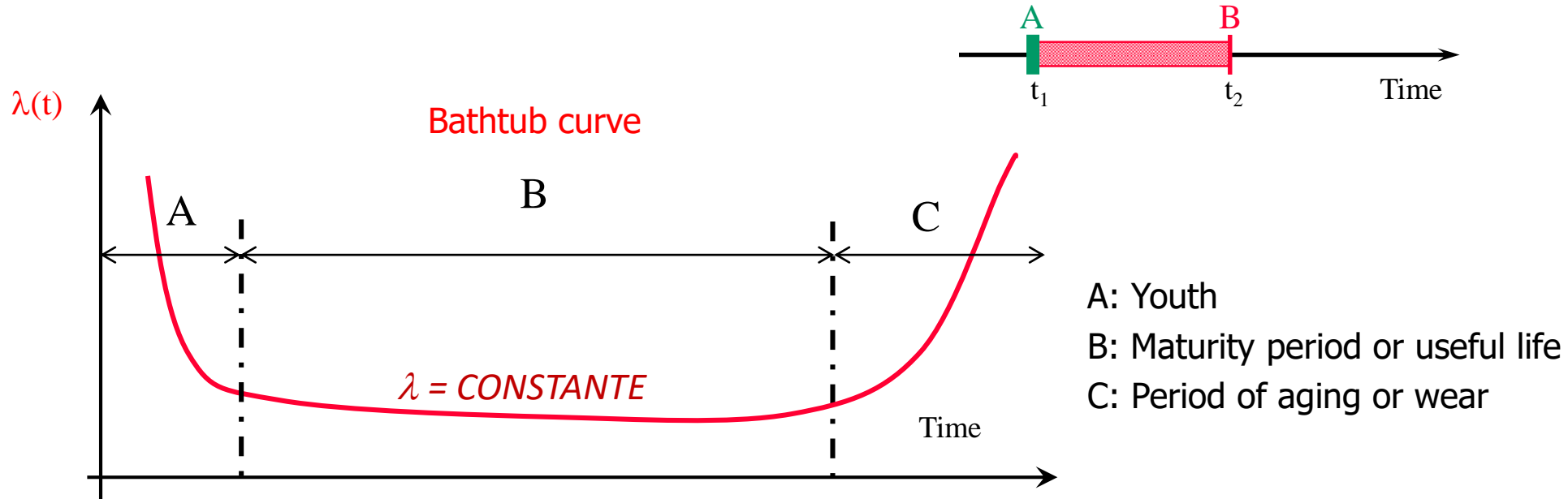
# The failure rate: $\lambda(t)$

It expresses the **speed of arrival of failures** at time  $t$ , or the **evolution of the conditional probability of failure** during the life of the syst. (failure/product and unit of time)

A: Event "product **runs** at  $t_1$ "

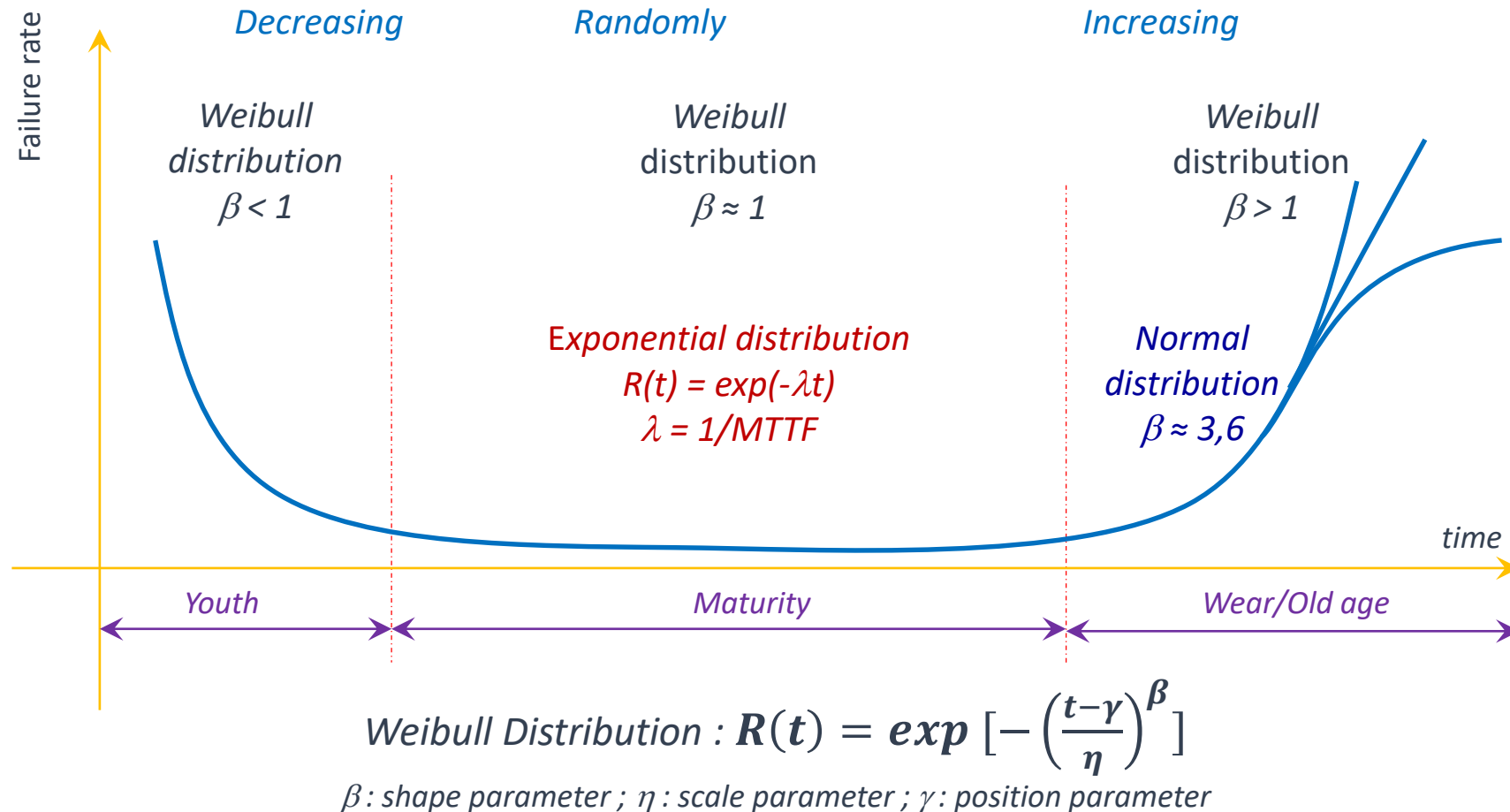
B: Event "product **fails** between  $t_1$  and  $t_2$ "

$$\lambda(t) = \Pr(\text{B/A}) / (t_2 - t_1)$$





# Reliability distribution and parameters (Weibull's Law)



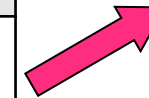
# Reliability distribution and parameters

Technology	Comments	Reliability distribution and parameters
Electronics	Known distribution and parameters available in Database	Exponential : <b>MTTF*</b> or $\lambda$ (failure rate)
Mechanics	<ul style="list-style-type: none"><li>Distribution are known for few standard elements</li><li>To find for most of specific components</li></ul>	Weibull : <ul style="list-style-type: none"><li><math>\beta</math> (shape parameter)</li><li><math>\eta</math> (scale parameter)</li></ul>

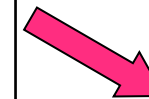


FIDES 2009

(reliability database for electronic components)



Feedback or estimation of reliability parameters for mechanical components

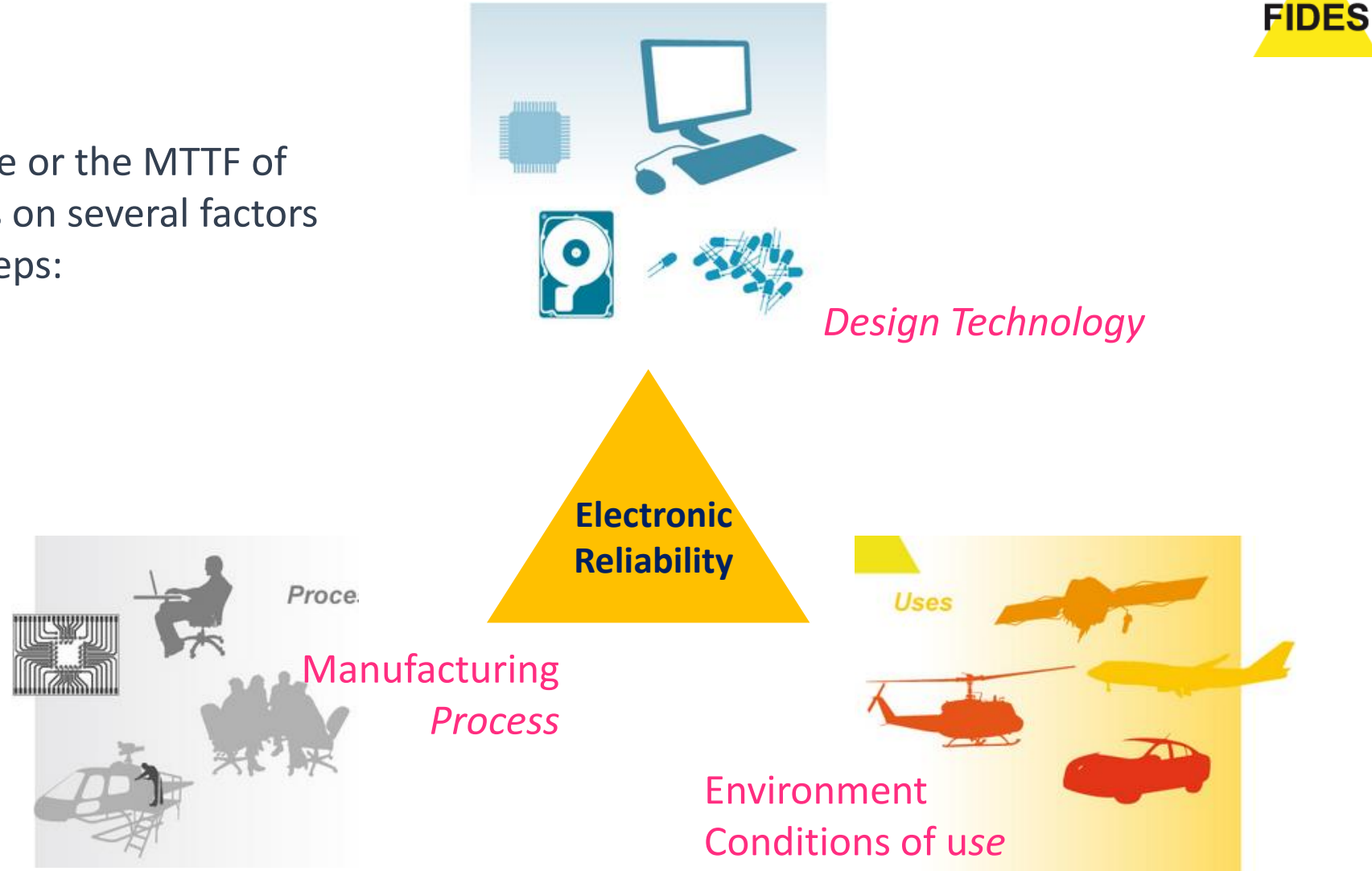


\*MTTF : Mean Time To Failure

# FIDES database

The expression of the failure rate or the MTTF of electronic components depends on several factors that themselves depend on 3 steps:

- design technology
- manufacturing process
- environmental operation





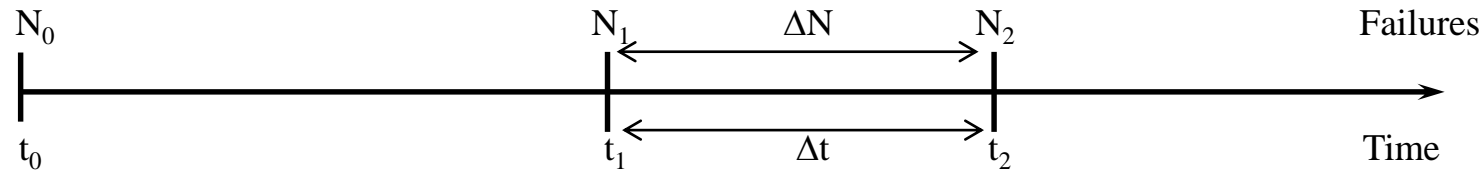
# Estimators

It is obviously not realistic to calculate failure rates by building many units and running them for many hours, under expected operating conditions.

This is especially true for well-designed and properly built supplies, with extremely low failure rates, where the number of supplies and hours required to get valid results would be in the thousands.

Instead based on representative samples of a population statistical analysis techniques can be used to estimate failure rates.

# Estimation of the reliability functions



$N$ : total number of products put into operation at time  $t_0$  (sample size)

$N_0$ : number of failures at  $t_0$  (generally equal to 0)

$N_1$ : number of failures at  $t_1$

$N_2$ : number of failures at  $t_2$

$\Delta N$ : number of failures on the interval  $[t_1, t_2]$

$\Delta t$ : time interval  $[t_1, t_2]$

*Reliability function estimators depend on the value of  $N$  (number of products put into operation)*

<b>N</b>	$1 < N \leq 20$	$20 < N \leq 50$	$N > 50$
<b>Estimator</b>	Median Ranks	Average Ranks	Cumulative Frequencies

# Failure estimators: $F(t)$

**Point** estimator at time  $t$

**Median ranks** if  $1 < N \leq 20$

$$F(t) = \frac{N_t - 0.3}{N + 0.4}$$

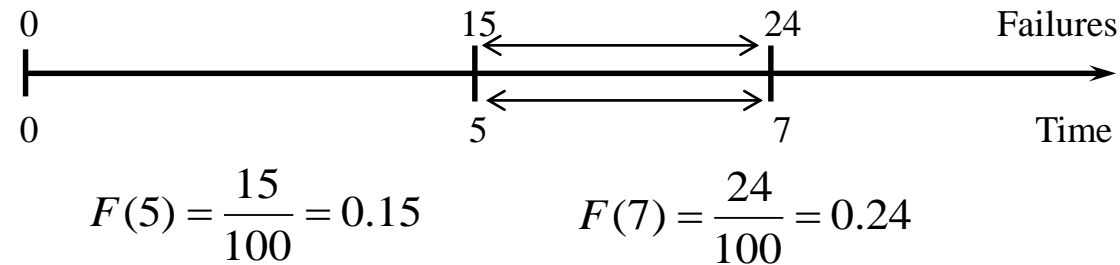
**Average ranks** if  $20 < N \leq 50$

$$F(t) = \frac{N_t}{N + 1}$$

**Cumulative frequencies** if  $N > 50$

$$F(t) = \frac{N_t}{N}$$

Example ( $N = 100$ ) → Cumulative frequencies



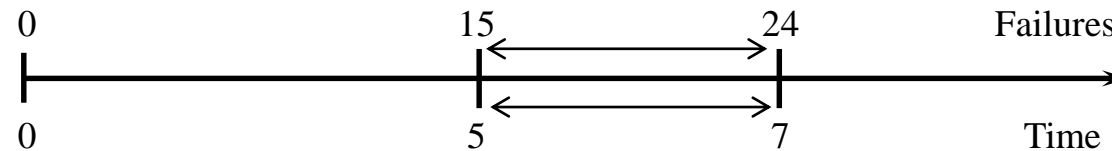
# Reliability estimators: $R(t)$

Point estimator at time  $t$

Whatever the value of  $N$ , first compute the estimator of  $F$  and then apply the complementarity relation

$$R(t) = 1 - F(t)$$

Example ( $N = 100$ )



$$R(5) = 1 - 0.15 = 0.85$$

$$R(5) = \frac{100 - 15}{100} = 0.85$$

$$R(7) = 1 - 0.24 = 0.76$$

$$R(7) = \frac{100 - 24}{100} = 0.76$$

# Density estimators: $f(t)$

**Interval** estimator (failure/product and unit of time)

Median ranks if  $1 < N \leq 20$

$$f_{[t1;t2[} = \frac{\Delta N}{(N + 0.4) \times \Delta t}$$

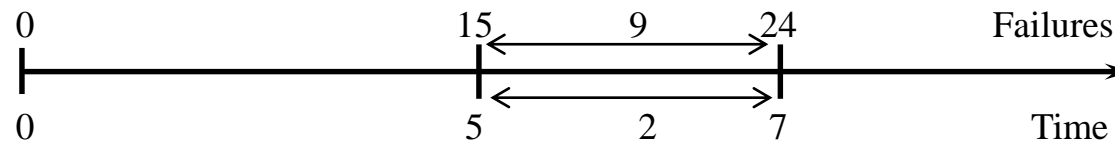
Average ranks if  $20 < N \leq 50$

$$f_{[t1;t2[} = \frac{\Delta N}{(N + 1) \times \Delta t}$$

Cumulative frequencies if  $N > 50$

$$f_{[t1;t2[} = \frac{\Delta N}{N \times \Delta t}$$

Example ( $N = 100$ )



$$f_{[5;7[} = \frac{9}{100 \times 2} = 0.045 \text{ failures/product \& t.u.}$$

# Failure rate estimators: $\lambda(t)$

Estimator on **interval** (failure/product and unit of time) (f/R)

Median ranks if  $1 < N \leq 20$

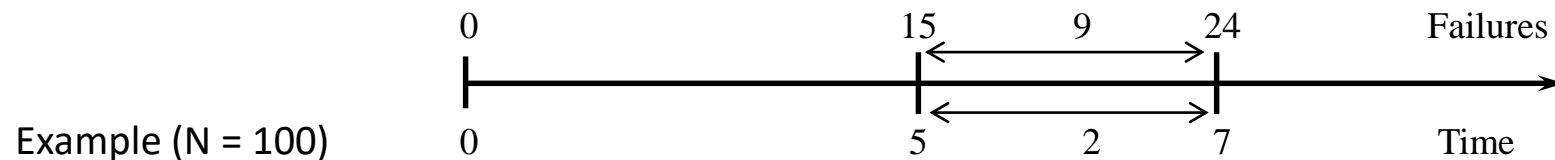
$$\lambda_{[t_1; t_2[} = \frac{\Delta N}{(N + 0.7 - N_1) \times \Delta t}$$

Average ranks if  $20 < N \leq 50$

$$\lambda_{[t_1; t_2[} = \frac{\Delta N}{(N + 1 - N_1) \times \Delta t}$$

Cumulative frequencies if  $N > 50$

$$\lambda_{[t_1; t_2[} = \frac{\Delta N}{(N - N_1) \times \Delta t}$$



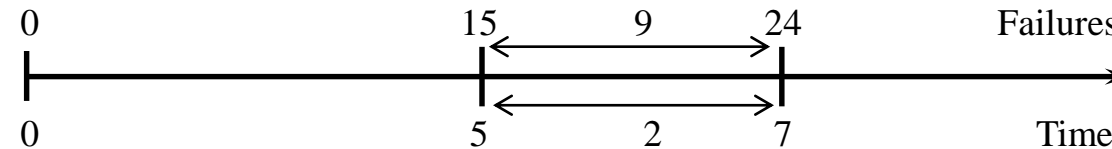
$$\lambda_{[5; 7[} = \frac{9}{85 \times 2} = 0.053 \text{ failures/product \& t.u.}$$

# Average estimators: $E(t)$

## Interval Estimator

Whatever the value of  $N$ , first calculate the estimator of  $\lambda$  and then apply the inverse relation  $E(t) = 1/\lambda(t)$

Example ( $N = 100$ )



$$E(t)_{[5;7[} = \frac{1}{0.053} = \frac{85 \times 2}{9} = 18.89 \text{ u.t.}$$

## **2. PREDICTIVE RELIABILITY**



# Predictive Reliability

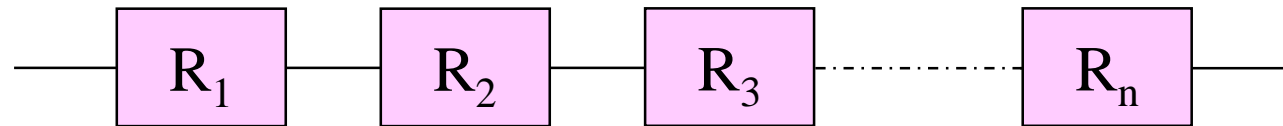
- Definition

- **Predictive reliability** (predicted or theoretical) is calculated on the basis of a mathematical model defined from the functional decomposition of the system into subsets, components, etc. and the estimated or predicted reliability of its components

- Analysis and calculation procedure

- **Decompose** the system into components (parts, subsystems ...) and **establish the functional links** between the components
- **Identify** component reliability models or collect reliability at a given time
- Search for a **model** of the system and **calculate** its reliability

## Reliability of the serial system (S)



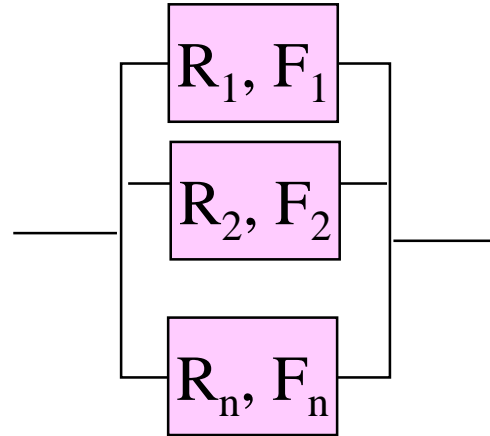
$$R(S) = R_1 \times R_2 \times R_3 \times \dots \times R_n$$

$$R(S) = \prod_{i=1}^n R_i$$

- $R_1, R_2, R_3, \dots, R_n$  are the elementary reliabilities of the system components at a given time

## Reliability of the parallel system (P)

- 1 only component on "n" must operate (system 1/n by default)



$$F(P) = F_1 \times F_2 \times F_3 \times \dots \times F_n$$

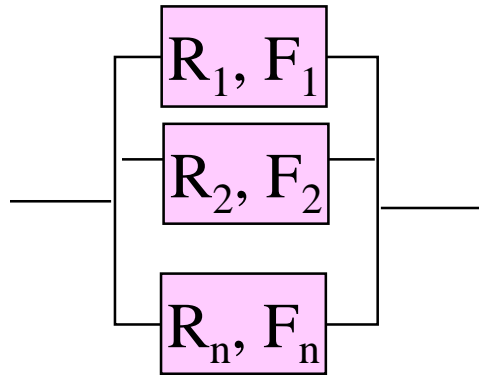
$$F(P) = \prod_1^n F_i$$

$$R(P) = 1 - \prod_1^n F_i = 1 - \prod_1^n (1 - R_i)$$

- $R_1, R_2, \dots, R_n$  and  $F_1, F_2, \dots, F_n$  are respectively the elementary reliabilities and failures of the components of the system at a given time

# Reliability of the parallel system (k/n)

"k" components on "n" must operate simultaneously (system k/n notation required)



$$B(p, k, n) = C_n^k p^k (1-p)^{n-k} \text{ binomial}$$

$$\text{with: } C_n^k = \frac{n!}{k!(n-k)!}$$

$$R(P) = B(p, k, n) + B(p, k+1, n) + B(p, k+2, n) + \dots + B(p, n, n)$$

$$R(P) = \sum_{i=k}^n C_n^i p^i (1-p)^{n-i}$$

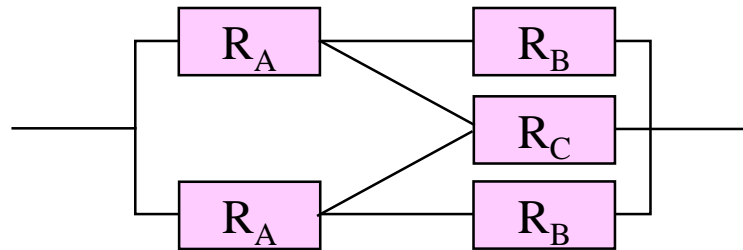
$n \rightarrow$  total number of components

$p \rightarrow$  probability of success (reliability of a component)

$k \rightarrow$  number of components to operate simultaneously

$R_1, R_2, \dots, R_n$  and  $F_1, F_2, \dots, F_n$  are respectively the elementary reliabilities and failures of the components of the system at a given time (binomial law applicable only if the  $R$  are identical, otherwise, application of the truth table)

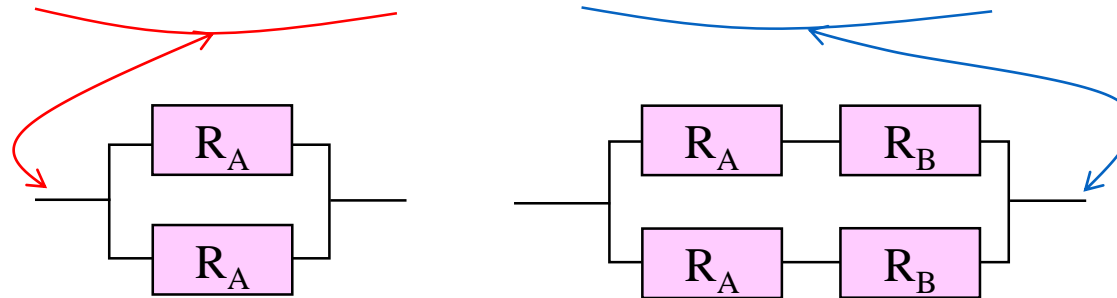
# Reliability of a complex system



- Baye's theorem

$$\Pr(S) = \Pr(S / C) \times \Pr(C) + \Pr(S / \bar{C}) \times \Pr(\bar{C})$$

$$R(S) = \left(1 - (1 - R_A)^2\right) \times R_C + \left(1 - (1 - R_A R_B)^2\right) \times (1 - R_C)$$



Reliability

# Application to exponential model

$$R(t) = e^{-\lambda t} \quad \text{and} \quad F(t) = 1 - e^{-\lambda t}$$

with:  $\lambda = 1/E(t)$  (failure rate)

The serial system

$$R(t) = e^{(-t \sum_{i=1}^n \lambda_i)} = e^{(-t \lambda_S)}$$

The parallel system (n components)

$$R(t) = 1 - \prod_{i=1}^n (1 - e^{(-\lambda_i t)})$$

The parallel system (2 components)

$$R(t) = e^{-\lambda_1 t} + e^{-\lambda_2 t} - e^{-(\lambda_1 + \lambda_2)t}$$

**Example 1** A personal computer consists of four basic sub systems: motherboard (MB), hard disk (HD), power supply (PS) and processor (CPU). The reliabilities of four subsystems are 0.98, 0.95, 0.91 and 0.99 respectively. What is the system reliability for a mission of 1000 h?

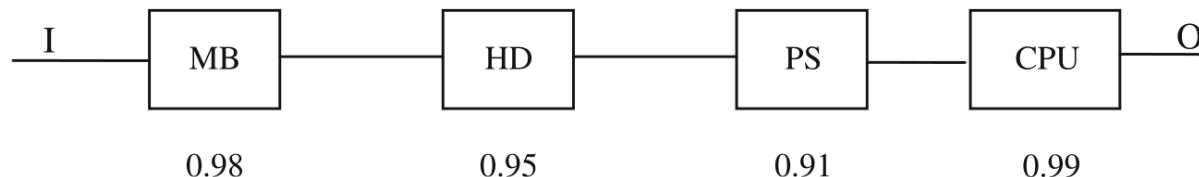
*Solution:* As all the sub-systems need to be functioning for the overall system success, the RBD is series *configuration*

The reliability of system is

$$R_{sys} = R_{MB} \times R_{HD} \times R_{PS} \times R_{CPU}$$

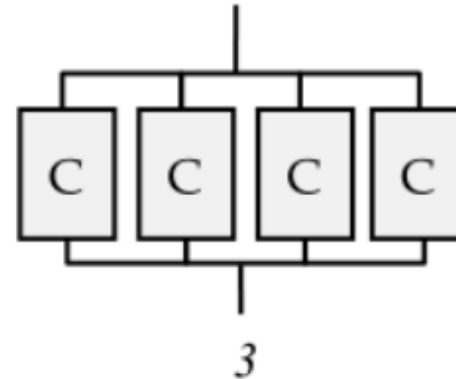
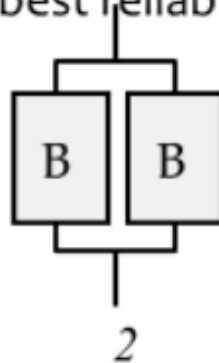
$$R_{sys} = 0.98 \times 0.95 \times 0.91 \times 0.99$$

$$R_{sys} = 0.8387$$



3. We consider three components A, B and C of respective prices 150, 75 and 45 €. Be at a given moment,  $F_A=0.1$ ,  $F_B=0.3$  and  $F_C=0.4$  the respective failures of the three components.

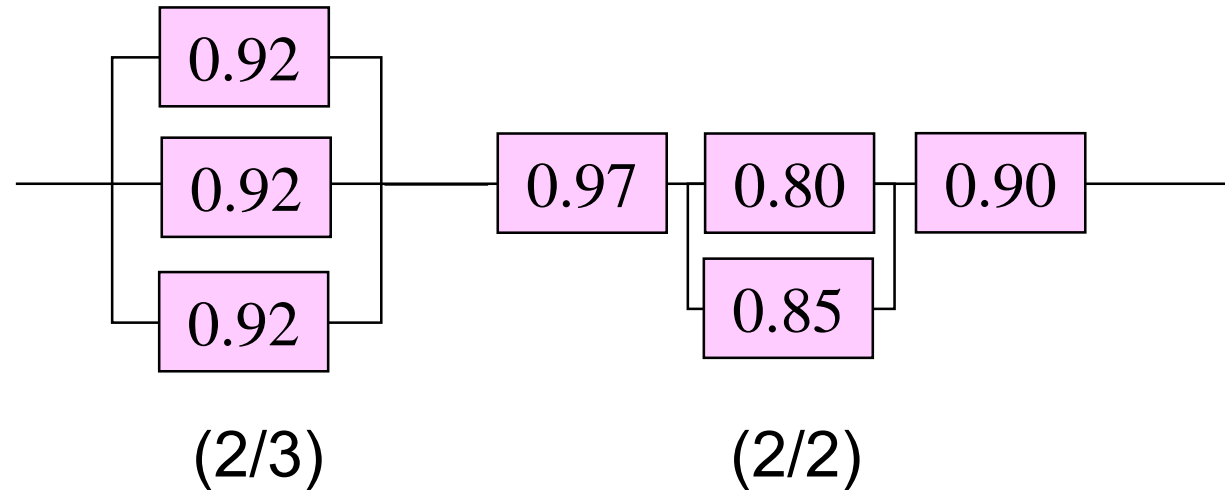
- I. Which of the following three systems has the highest reliability?
- II. Which of the three systems has the best reliability/price ratio?





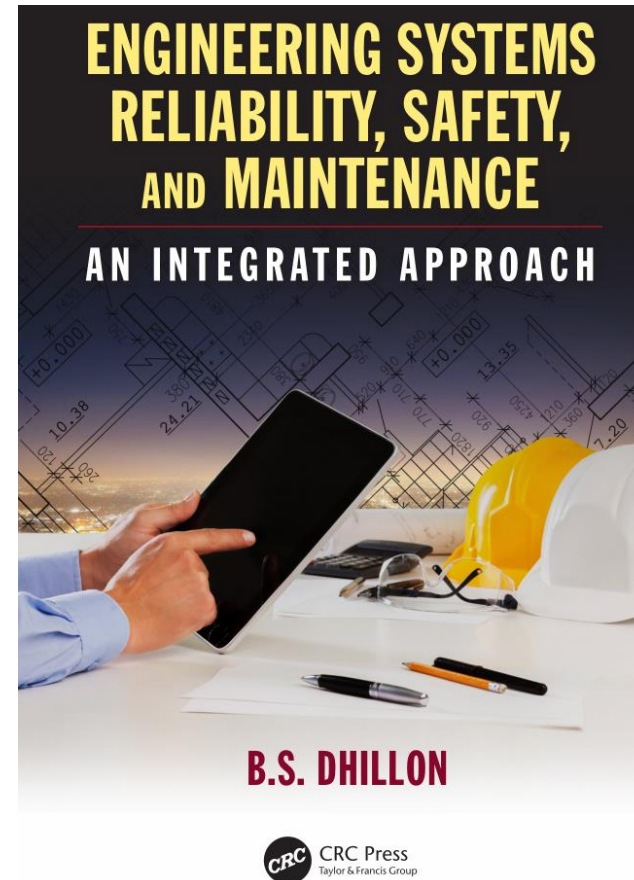
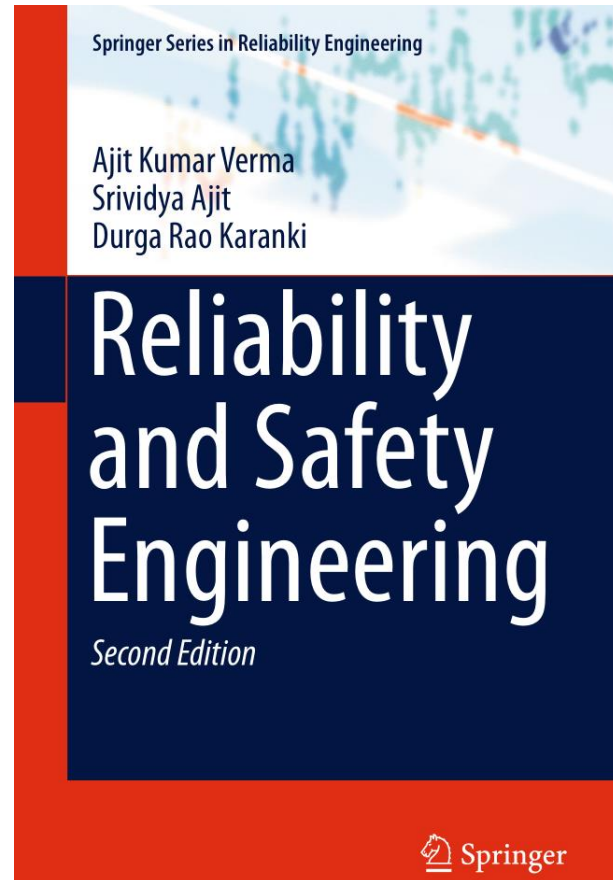
## Example

The given values correspond to the reliability of the components at a given time



Calculate the predictive reliability of this system

## Relevant books



## Contact Information

### Université Savoie Mont Blanc

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SYMME

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for the original writing of this lecture