

# Chapter 17

## Failure-Time Regression Analysis

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# Chapter 17

## Failure-Time Regression Analysis

Topics discussed in this chapter are:

- Applications of failure-time regression.
- Graphical methods for displaying censored regression data.
- Simple regression models to relate life to explanatory variables.
- The use of likelihood methods for censored regression data.
- The importance of model diagnostics.
- Extensions to nonstandard multiple regression models.

## **Chapter 17**

### **Failure-Time Regression Analysis**

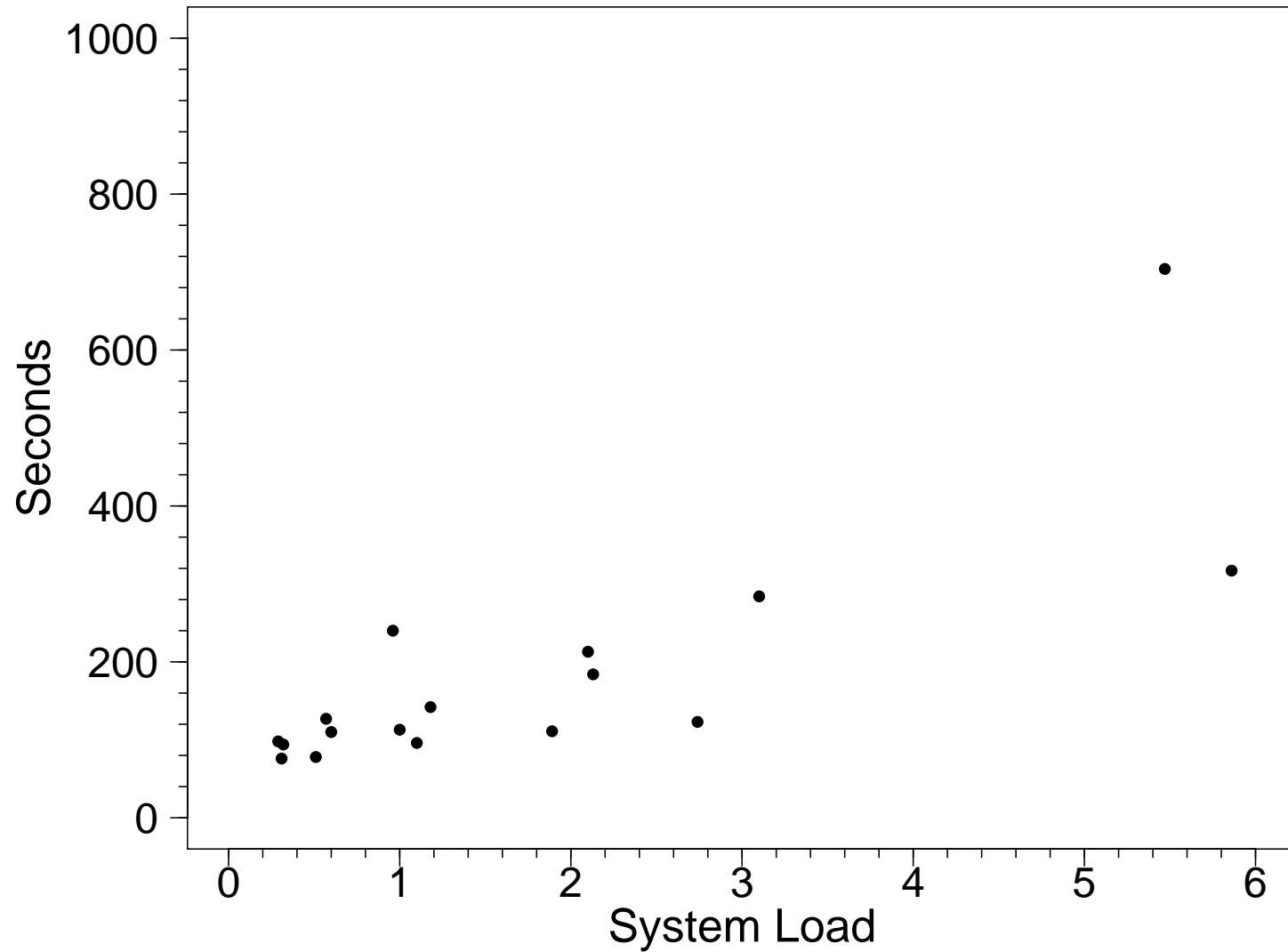
#### **Segment 1**

#### **Introduction to Failure-Time Regression**

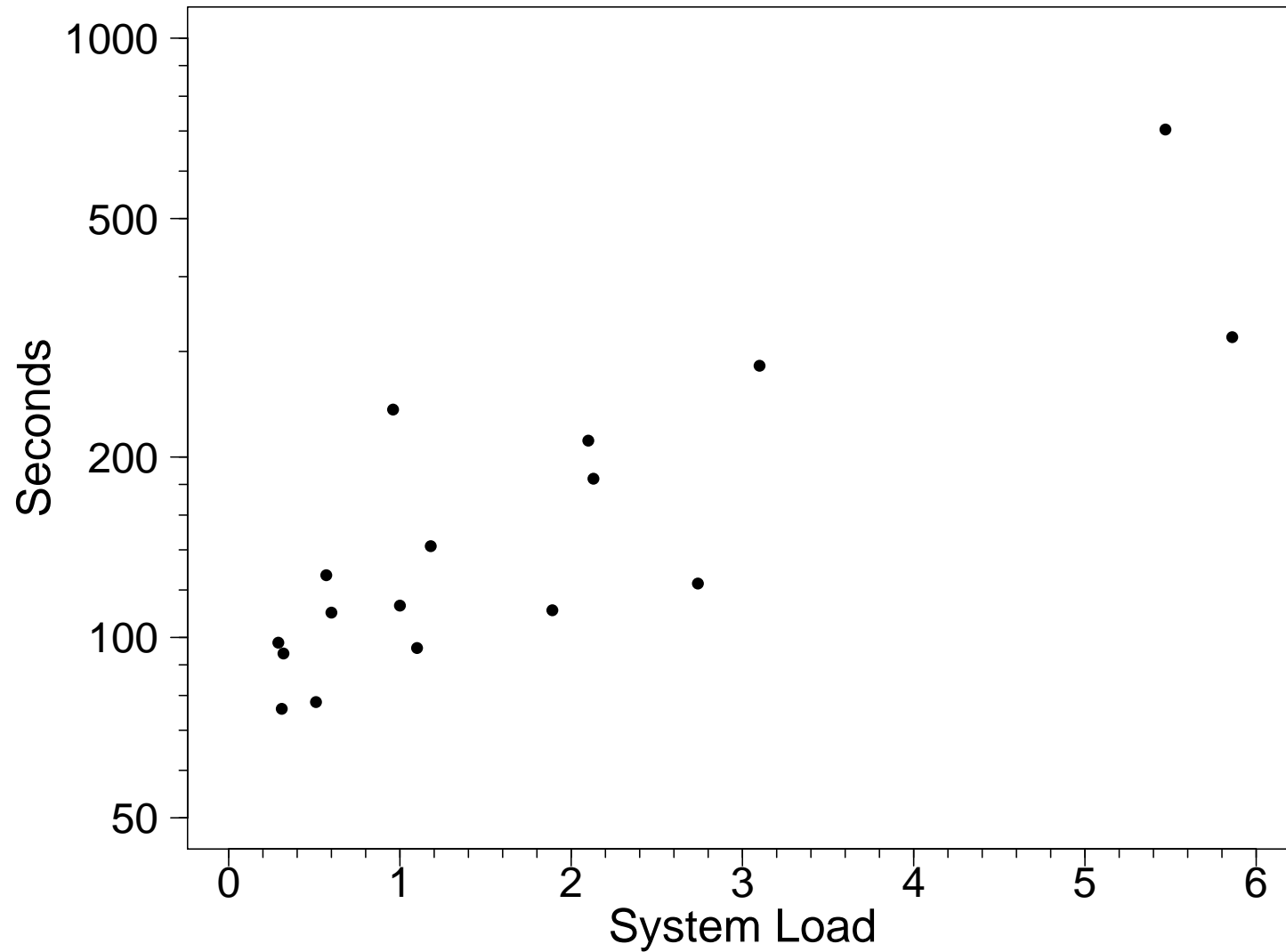
## Computer Program Execution Time Versus System Load

- Time to complete a computationally-intensive task.
- Information from the Unix `uptime` command.
- Predictions needed for scheduling subsequent steps in a multi-step computational process.

# Scatter Plot of Computer Program Execution Time Versus System Load Linear-Linear



# Scatter Plot of Computer Program Execution Time Versus System Load Log-Linear



# Explanatory Variables for Failure Times

Useful explanatory variables explain/predict why some units fail quickly and some units survive for a long time.

- Continuous variables like stress, temperature, voltage, and pressure.
- Discrete variables like the number of hardening treatments or the number of simultaneous users of a system.
- Categorical variables like manufacturer, design, operator, and location.

Regression model relates failure time distribution to explanatory variables  $\mathbf{x} = (x_1, \dots, x_k)$ :

$$\Pr(T \leq t) = F(t) = F(t; \mathbf{x}).$$

# Failure-Time Regression Analysis

- Material in this chapter is an **extension** of statistical regression analysis with normal distributed data and

$$\text{mean} = \beta_0 + \beta_1 x_1 + \cdots + \beta_k x_k$$

where the  $x_i$  are explanatory variables.

- The ideas presented here are more general:
  - ▶ Data not necessarily from a normal distribution.
  - ▶ Data may be censored.
  - ▶ Nonstandard regression models that relate life to explanatory variables.
- Presentation motivated by practical problems in reliability analysis.



## Lognormal Distribution Simple Regression Model with Constant Shape Parameter $\sigma$

- The lognormal simple regression model is

$$\Pr(T \leq t) = F(t; \mu, \sigma) = F(t; \beta_0, \beta_1, \sigma) = \Phi_{\text{norm}} \left[ \frac{\log(t) - \mu}{\sigma} \right]$$

where  $\mu = \mu(x) = \beta_0 + \beta_1 x$  and  $\sigma$  does not depend on  $x$ .

- The failure-time log quantile function

$$\log[t_p(x)] = \mu(x) + \Phi_{\text{norm}}^{-1}(p) \sigma$$

is linear in  $x$ .

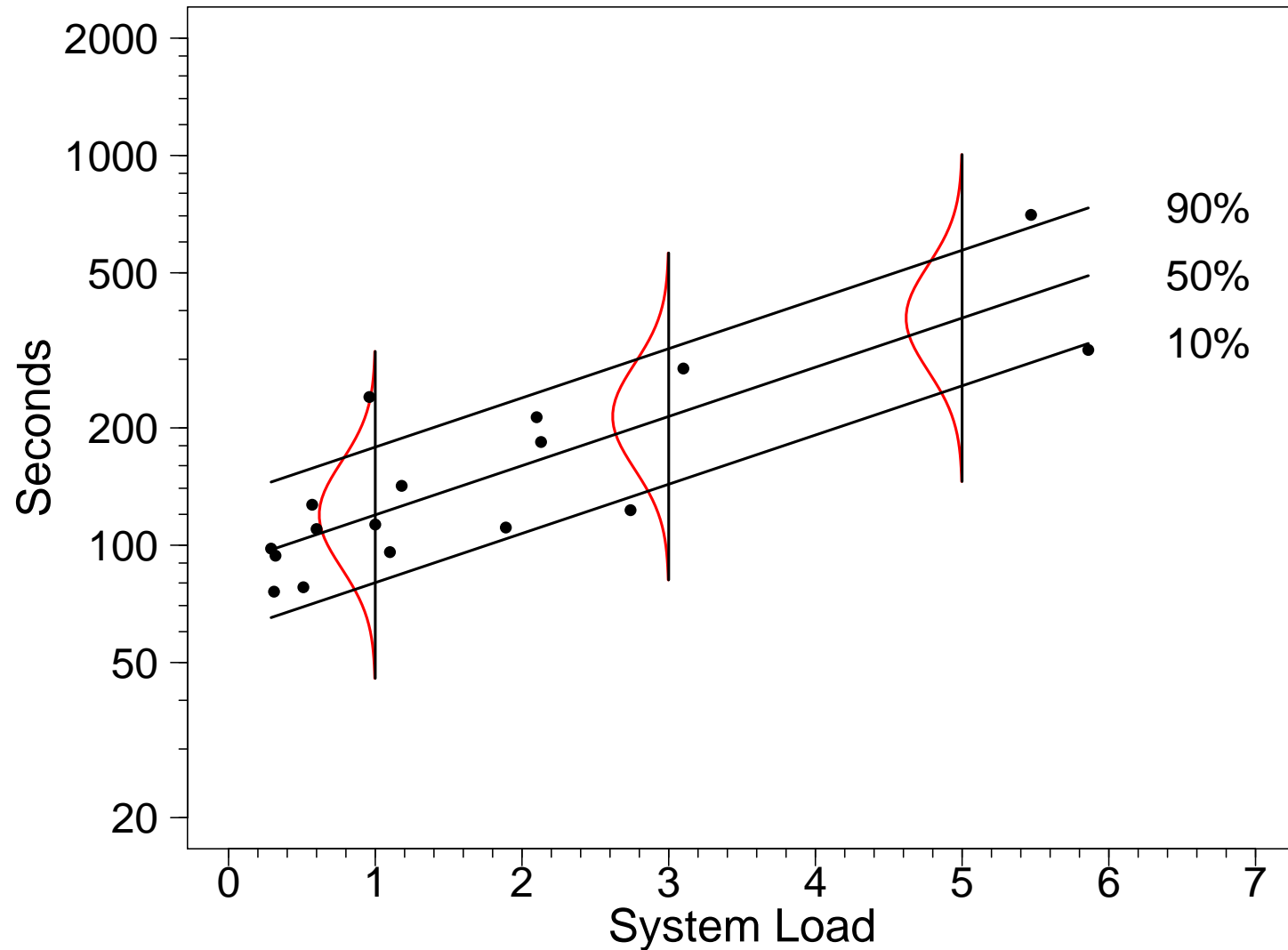
Notice that

$$AF = \frac{t_p(x)}{t_p(0)} = \exp(\beta_1 x)$$

does not depend on  $p$ , implying that changes in  $x$  only scale time.

# Computer Program Execution Time Versus System Load Log-Linear Lognormal Regression Model

$$\log[\hat{t}_p(x)] = \hat{\mu}(x) + \Phi_{\text{norm}}^{-1}(p)\hat{\sigma}$$



## Likelihood for Lognormal Distribution Simple Regression Model with Right-Censored Data

The likelihood for  $n$  independent observations has the form

$$\begin{aligned} L(\beta_0, \beta_1, \sigma) &= \prod_{i=1}^n L_i(\beta_0, \beta_1, \sigma; \text{data}_i) \\ &= \prod_{i=1}^n \left\{ \frac{1}{\sigma t_i} \phi_{\text{norm}} \left[ \frac{\log(t_i) - \mu_i}{\sigma} \right] \right\}^{\delta_i} \left\{ 1 - \Phi_{\text{norm}} \left[ \frac{\log(t_i) - \mu_i}{\sigma} \right] \right\}^{1-\delta_i} \end{aligned}$$

where  $\text{data}_i = (x_i, t_i, \delta_i)$ ,  $\mu_i = \beta_0 + \beta_1 x_i$ ,

$$\delta_i = \begin{cases} 1 & \text{exact observation} \\ 0 & \text{right-censored observation} \end{cases} ,$$

$\phi_{\text{norm}}(z)$  is the standardized normal pdf, and  $\Phi_{\text{norm}}(z)$  is the corresponding normal cdf.

The parameters are  $\theta = (\beta_0, \beta_1, \sigma)$ .

## Estimated Parameter Variance-Covariance Matrix

Local (observed information) estimate

$$\begin{aligned}\hat{\Sigma}_{\hat{\theta}} &= \begin{bmatrix} \widehat{\text{Var}}(\hat{\beta}_0) & \widehat{\text{Cov}}(\hat{\beta}_0, \hat{\beta}_1) & \widehat{\text{Cov}}(\hat{\beta}_0, \hat{\sigma}) \\ \widehat{\text{Cov}}(\hat{\beta}_1, \hat{\beta}_0) & \widehat{\text{Var}}(\hat{\beta}_1) & \widehat{\text{Cov}}(\hat{\beta}_1, \hat{\sigma}) \\ \widehat{\text{Cov}}(\hat{\sigma}, \hat{\beta}_0) & \widehat{\text{Cov}}(\hat{\sigma}, \hat{\beta}_1) & \widehat{\text{Var}}(\hat{\sigma}) \end{bmatrix} \\ &= \begin{bmatrix} -\frac{\partial^2 \mathcal{L}(\beta_0, \beta_1, \sigma)}{\partial \beta_0^2} & -\frac{\partial^2 \mathcal{L}(\beta_0, \beta_1, \sigma)}{\partial \beta_0 \partial \beta_1} & -\frac{\partial^2 \mathcal{L}(\beta_0, \beta_1, \sigma)}{\partial \beta_0 \partial \sigma} \\ -\frac{\partial^2 \mathcal{L}(\beta_0, \beta_1, \sigma)}{\partial \beta_1 \partial \beta_0} & -\frac{\partial^2 \mathcal{L}(\beta_0, \beta_1, \sigma)}{\partial \beta_1^2} & -\frac{\partial^2 \mathcal{L}(\beta_0, \beta_1, \sigma)}{\partial \beta_1 \partial \sigma} \\ -\frac{\partial^2 \mathcal{L}(\beta_0, \beta_1, \sigma)}{\partial \sigma \partial \beta_0} & -\frac{\partial^2 \mathcal{L}(\beta_0, \beta_1, \sigma)}{\partial \sigma \partial \beta_1} & -\frac{\partial^2 \mathcal{L}(\beta_0, \beta_1, \sigma)}{\partial \sigma^2} \end{bmatrix}^{-1}\end{aligned}$$

Partial derivatives are evaluated at  $\hat{\beta}_0, \hat{\beta}_1, \hat{\sigma}$ .

## Standard Errors and Confidence Intervals for Parameters

- Lognormal ML estimates for the computer time experiment were  $\hat{\theta} = (\hat{\beta}_0, \hat{\beta}_1, \hat{\sigma}) = (4.49, 0.290, 0.312)$  and an estimate of the variance-covariance matrix for  $\hat{\theta}$  is

$$\hat{\Sigma}_{\hat{\theta}} = \begin{bmatrix} 0.012 & -0.0037 & 0 \\ -0.0037 & 0.0021 & 0 \\ 0 & 0 & 0.0029 \end{bmatrix}.$$

- Wald confidence interval for the computer execution time regression slope is

$$[\underline{\beta}_1, \widetilde{\beta}_1] = \hat{\beta}_1 \pm z_{(0.975)} \text{se}_{\hat{\beta}_1} = 0.290 \pm 1.96(0.046) = [0.20, 0.38]$$

where  $\text{se}_{\hat{\beta}_1} = \sqrt{0.0021} = 0.046$ .

## Standard Errors and Confidence Intervals for Quantities at Specific Explanatory Variable Conditions

- Unknown values of  $\mu$  and  $\sigma$  at each level of  $x$ .
- $\hat{\mu} = \hat{\beta}_0 + \hat{\beta}_1 x$ ,  $\sigma$  does not depend on  $x$ , and

$$\hat{\Sigma}_{\hat{\mu}, \hat{\sigma}} = \begin{bmatrix} \widehat{\text{Var}}(\hat{\mu}) & \widehat{\text{Cov}}(\hat{\mu}, \hat{\sigma}) \\ \widehat{\text{Cov}}(\hat{\mu}, \hat{\sigma}) & \widehat{\text{Var}}(\hat{\sigma}) \end{bmatrix}$$

is obtained from  $\widehat{\text{Var}}(\hat{\mu}) = \widehat{\text{Var}}(\hat{\beta}_0) + 2x\widehat{\text{Cov}}(\hat{\beta}_1, \hat{\beta}_0) + x^2\widehat{\text{Var}}(\hat{\beta}_1)$  and  $\widehat{\text{Cov}}(\hat{\mu}, \hat{\sigma}) = \widehat{\text{Cov}}(\hat{\beta}_0, \hat{\sigma}) + x\widehat{\text{Cov}}(\hat{\beta}_1, \hat{\sigma})$ .

- Use the above results with the methods from Chapter 8 to compute Wald confidence intervals for  $F(t)$ ,  $h(t)$ , and  $t_p$ .
- Could also use likelihood or simulation-based confidence intervals.

## **Chapter 17**

### **Failure-Time Regression Analysis**

#### **Segment 2**

#### **Nonconstant Variance in Failure-Time Regression**

## Nickel-Base Super-Alloy Fatigue Data

### 26 Observations in Total, 4 Censored

Originally described and analyzed by [Nelson \(1984\)](#) and [Nelson \(2004\)](#).

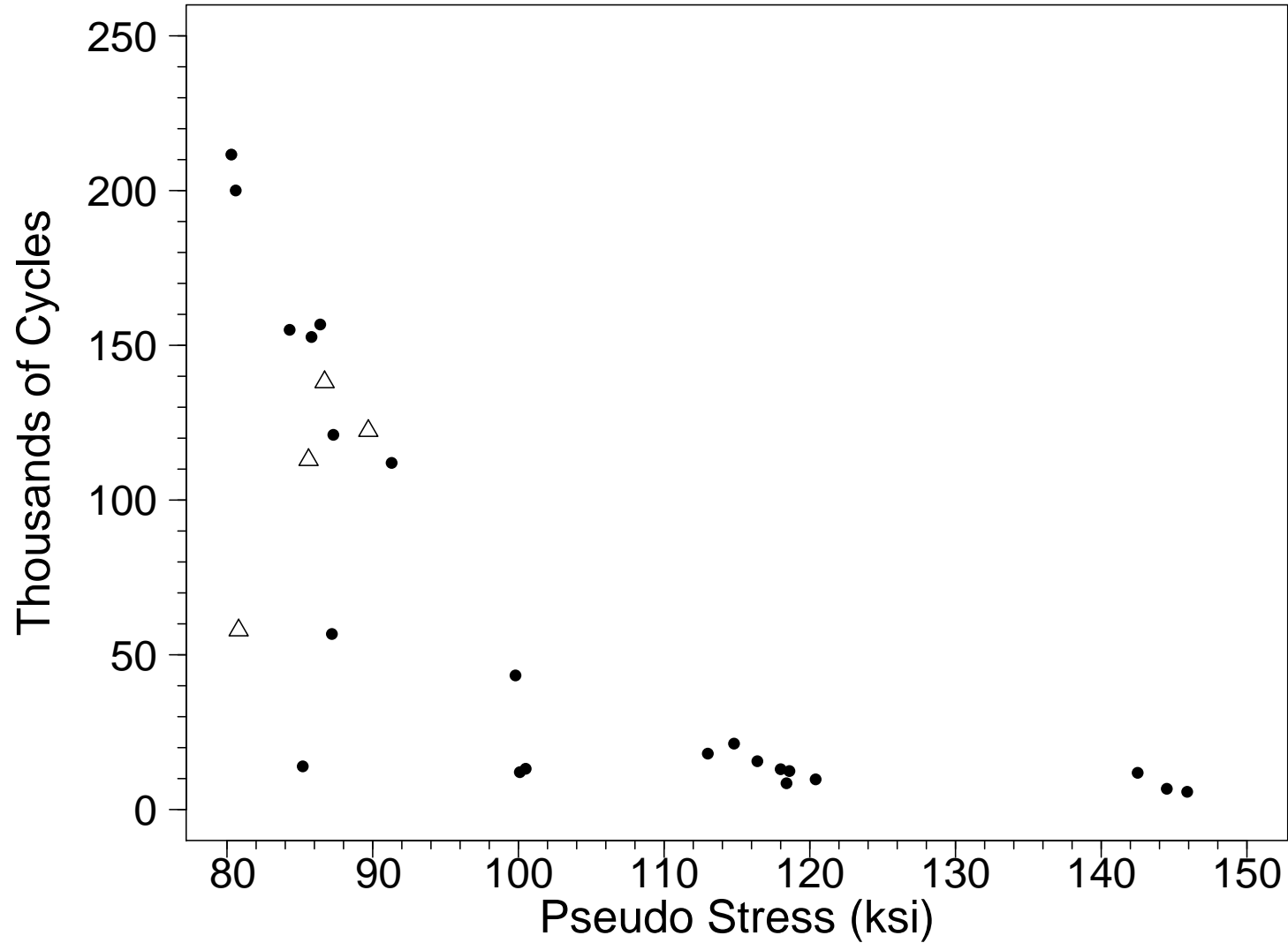
- Thousands of cycles to failure as a function of **pseudo-stress** in ksi.
- Pseudo-stress is Young's modulus multiplied to strain.
- 26 units tested; 4 units did not fail.

**Objective:** Find a regression model to describe the relationship between fatigue life and pseudo-stress (i.e., find an S/N curve).



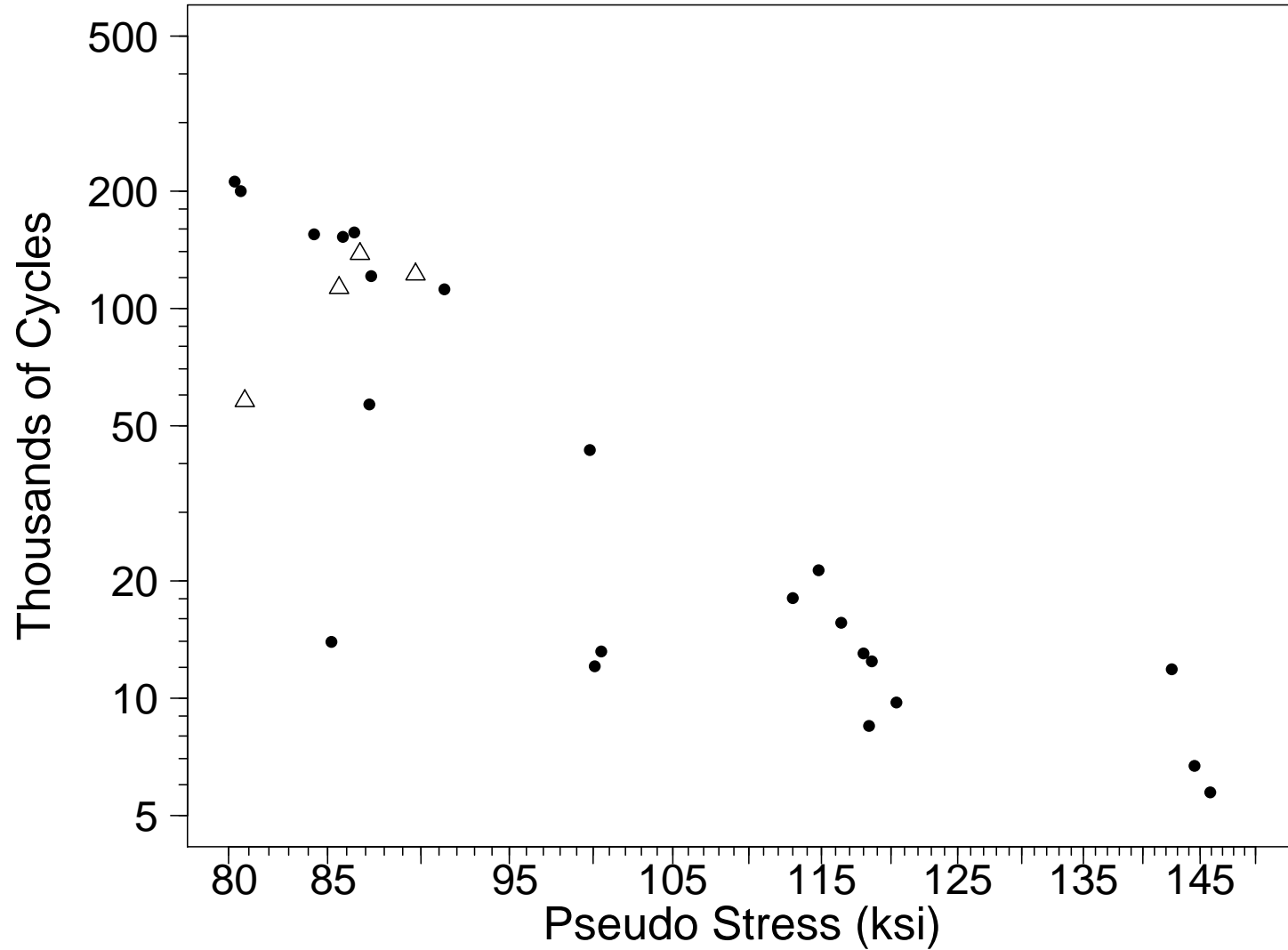
# Nickel-Base Super-Alloy Fatigue Data

## Linear-Linear



# Nickel-Base Super-Alloy Fatigue Data

## Log-Log



## Weibull Distribution Quadratic Regression Model with Constant Shape Parameter $\beta = 1/\sigma$

This is a lifetime model with the following characteristics:

- The Weibull quadratic regression model is

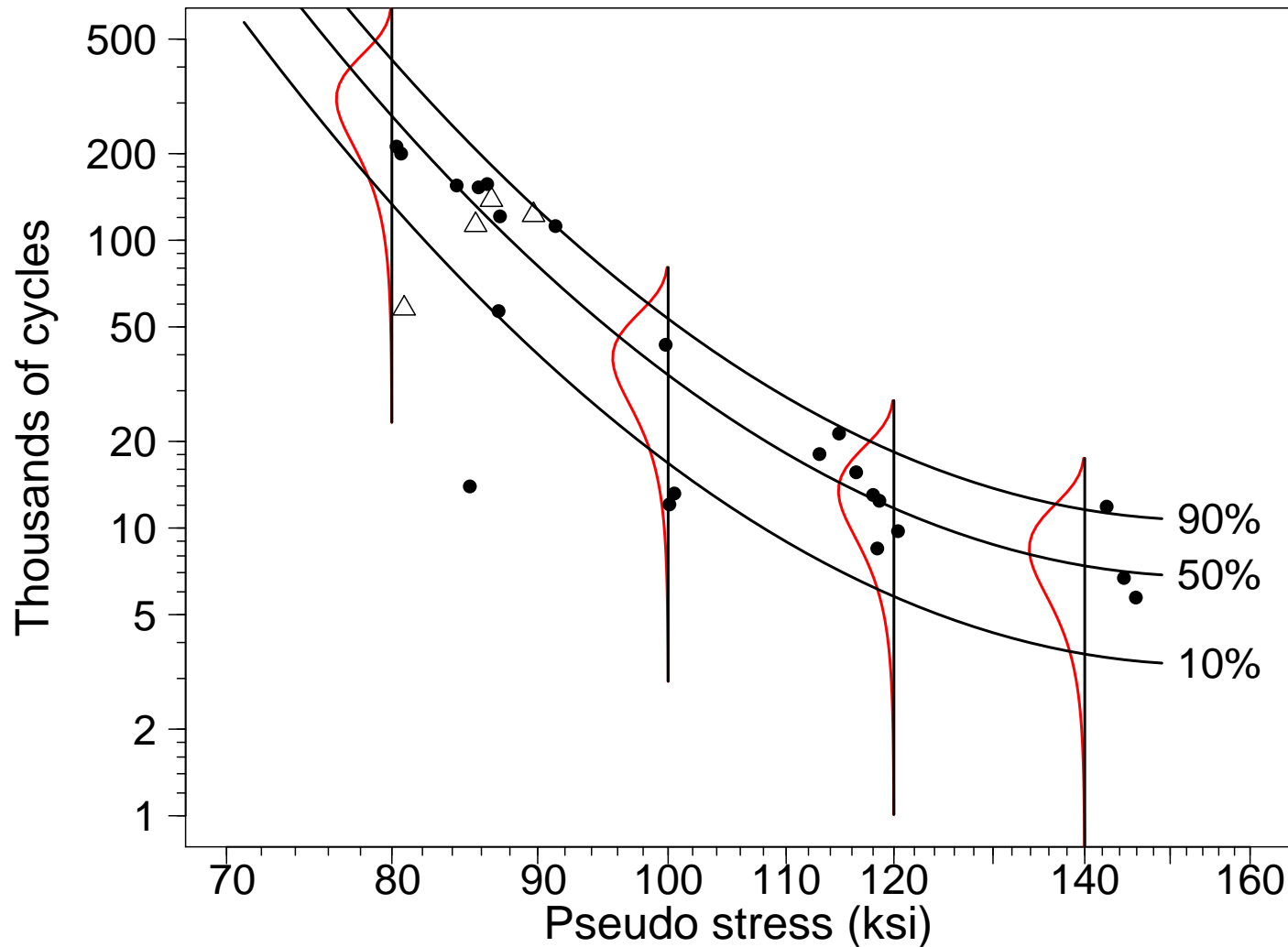
$$\Pr[T \leq t] = \Phi_{\text{sev}} \left[ \frac{\log(t) - \mu}{\sigma} \right]$$

where  $\mu = \mu(x) = \beta_0 + \beta_1 x + \beta_2 x^2$  and  $\sigma$  does not depend on  $x$ .

- $x = \log(\text{Pseudo-stress})$ .

# Log-Quadratic Weibull Regression Model with Constant ( $\beta = 1/\sigma$ ) Fit to the Super-Alloy Data

$$\log[\hat{t}_p(x)] = \hat{\mu}(x) + \Phi_{\text{sev}}^{-1}(p)\hat{\sigma}, \quad x = \log(\text{pseudo-stress})$$

$$\hat{\mu} = \hat{\beta}_0 + \hat{\beta}_1 x + \hat{\beta}_2 x^2$$


## Likelihood for Weibull Distribution Quadratic Regression Model with Right-Censored Data

The likelihood for  $n$  independent observations is

$$\begin{aligned} L(\beta_0, \beta_1, \beta_2, \sigma) &= \prod_{i=1}^n L_i(\beta_0, \beta_1, \beta_2, \sigma; \text{data}_i) \\ &= \prod_{i=1}^n \left\{ \frac{1}{\sigma t_i} \phi_{\text{sev}} \left[ \frac{\log(t_i) - \mu_i}{\sigma} \right] \right\}^{\delta_i} \left\{ 1 - \Phi_{\text{sev}} \left[ \frac{\log(t_i) - \mu_i}{\sigma} \right] \right\}^{1-\delta_i}. \end{aligned}$$

where  $\mu_i = \beta_0 + \beta_1 x_i + \beta_2 x_i^2$ ,

$$\delta_i = \begin{cases} 1 & \text{exact observation} \\ 0 & \text{right-censored observation} \end{cases}$$

The parameters are  $\theta = (\beta_0, \beta_1, \beta_2, \sigma)$ .

## Weibull Distribution Quadratic Regression Model with Nonconstant $\beta = 1/\sigma$

- The Weibull quadratic regression model is

$$\Pr[T \leq t] = \Phi_{\text{sev}}\{[\log(t) - \mu]/\sigma\},$$

where  $\mu = \mu(x) = \beta_0^{[\mu]} + \beta_1^{[\mu]}x + \beta_2^{[\mu]}x^2$  and  
 $\log(\sigma) = \log[\sigma(x)] = \beta_0^{[\sigma]} + \beta_1^{[\sigma]}x$ .

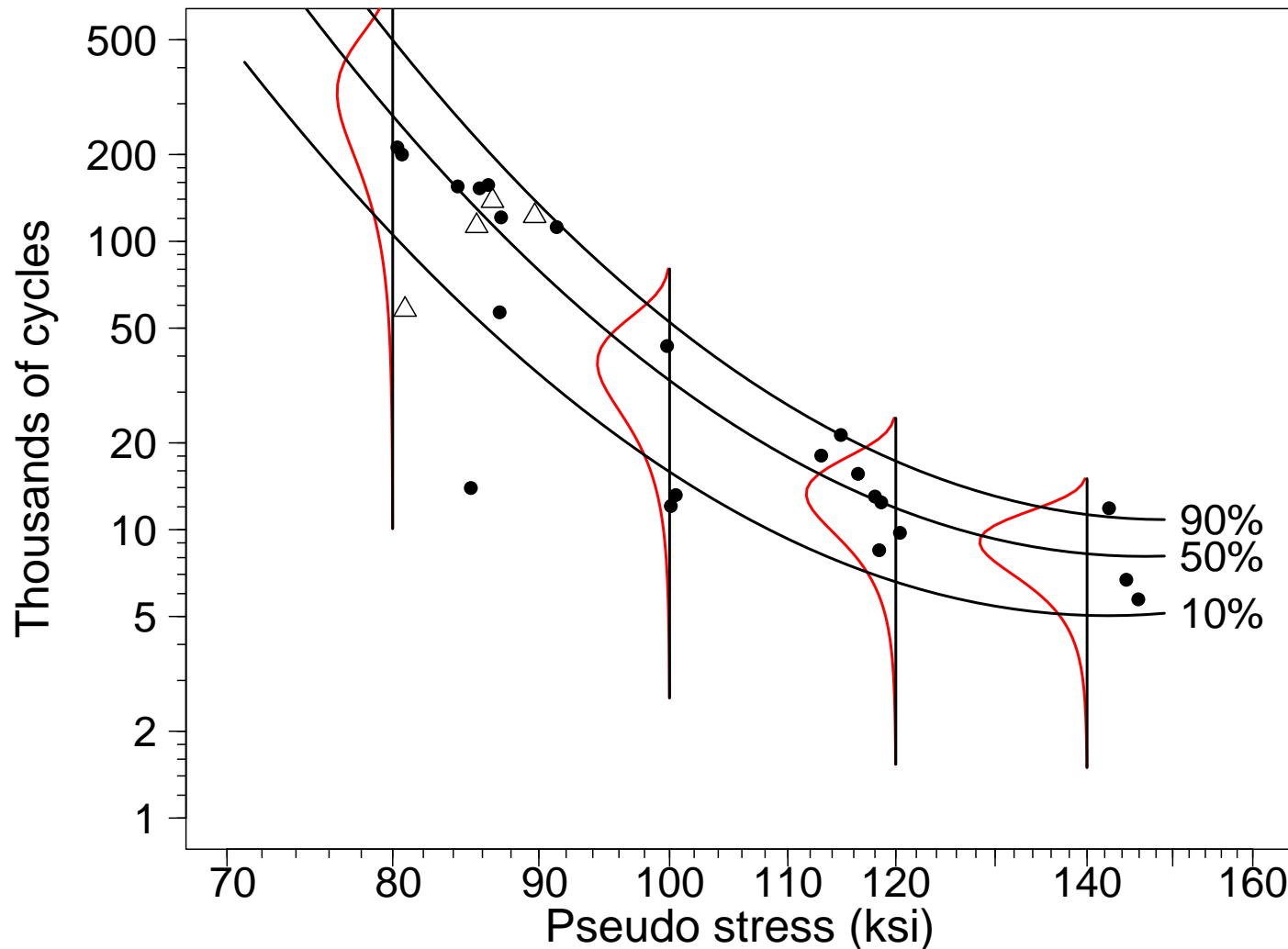
- The failure-time log quantile function is

$$\log[t_p(x)] = \mu(x) + \Phi_{\text{sev}}^{-1}(p) \sigma(x)$$

which is **not** quadratic in  $x$ .

# Log-Quadratic Weibull Regression Model with Nonconstant $\beta = 1/\sigma$ Fit to the Super-Alloy Data

$\log[\hat{t}_p(x)] = \hat{\mu}(x) + \Phi_{\text{sev}}^{-1}(p)\hat{\sigma}(x)$ ,  $x = \log(\text{pseudo-stress})$   
 $\hat{\mu} = \hat{\beta}_0 + \hat{\beta}_1 x + \hat{\beta}_2 x^2$ ,  $\log(\hat{\sigma}) = \hat{\beta}_0^{[\sigma]} + \hat{\beta}_1^{[\sigma]} x$



## Likelihood for Weibull Distribution Quadratic Regression Model with Nonconstant $\beta = 1/\sigma$ and Right-Censored Data

The likelihood for  $n$  independent observations has the form

$$\begin{aligned}
 & L(\beta_0^{[\mu]}, \beta_1^{[\mu]}, \beta_2^{[\mu]}, \beta_0^{[\sigma]}, \beta_1^{[\sigma]}) \\
 &= \prod_{i=1}^n L_i(\beta_0^{[\mu]}, \beta_1^{[\mu]}, \beta_2^{[\mu]}, \beta_0^{[\sigma]}, \beta_1^{[\sigma]}; \text{data}_i) \\
 &= \prod_{i=1}^n \left\{ \frac{1}{\sigma_i t_i} \phi_{\text{sev}} \left[ \frac{\log(t_i) - \mu_i}{\sigma_i} \right] \right\}^{\delta_i} \left\{ 1 - \Phi_{\text{sev}} \left[ \frac{\log(t_i) - \mu_i}{\sigma_i} \right] \right\}^{1-\delta_i}.
 \end{aligned}$$

where  $\mu_i = \beta_0^{[\mu]} + \beta_1^{[\mu]} x_i + \beta_2^{[\mu]} x_i^2$  and  $\sigma_i = \exp(\beta_0^{[\sigma]} + \beta_1^{[\sigma]} x_i)$ .

Parameters are  $\theta = (\beta_0^{[\mu]}, \beta_1^{[\mu]}, \beta_2^{[\mu]}, \beta_0^{[\sigma]}, \beta_1^{[\sigma]})$ .



## **Chapter 17**

### **Failure-Time Regression Analysis**

#### **Segment 3**

#### **Empirical Models and Extrapolation and Checking Model Assumptions**

## Extrapolation and Empirical Models

- Empirical models can be useful, providing a smooth curve to describe a population or a process.
- When using an empirical model, it is dangerous to extrapolate outside of the range of one's data.
- There are different kinds of extrapolation
  - ▶ To the upper tail of a distribution.
  - ▶ To the lower tail of a distribution.
  - ▶ In an explanatory variable like stress or temperature.
- Need to get the right curve to extrapolate: look toward physical or other process theory.

## Checking Model Assumptions

- Graphical checks using generalizations of usual diagnostics (including residual analysis)
  - ▶ Residuals versus fitted values.
  - ▶ Probability plot of residuals.
  - ▶ Residuals versus other potential explanatory variables.
  - ▶ Fitted values versus actual response.
- Most analytical tests can be suitably generalized, at least approximately, for censored data (especially using likelihood ratio tests).

## Definition of Standardized Residuals

- For location-scale distributions like the normal, logistic, largest extreme value, and smallest extreme value,

$$\hat{\epsilon}_i = \frac{y_i - \hat{y}_i}{\hat{\sigma}}$$

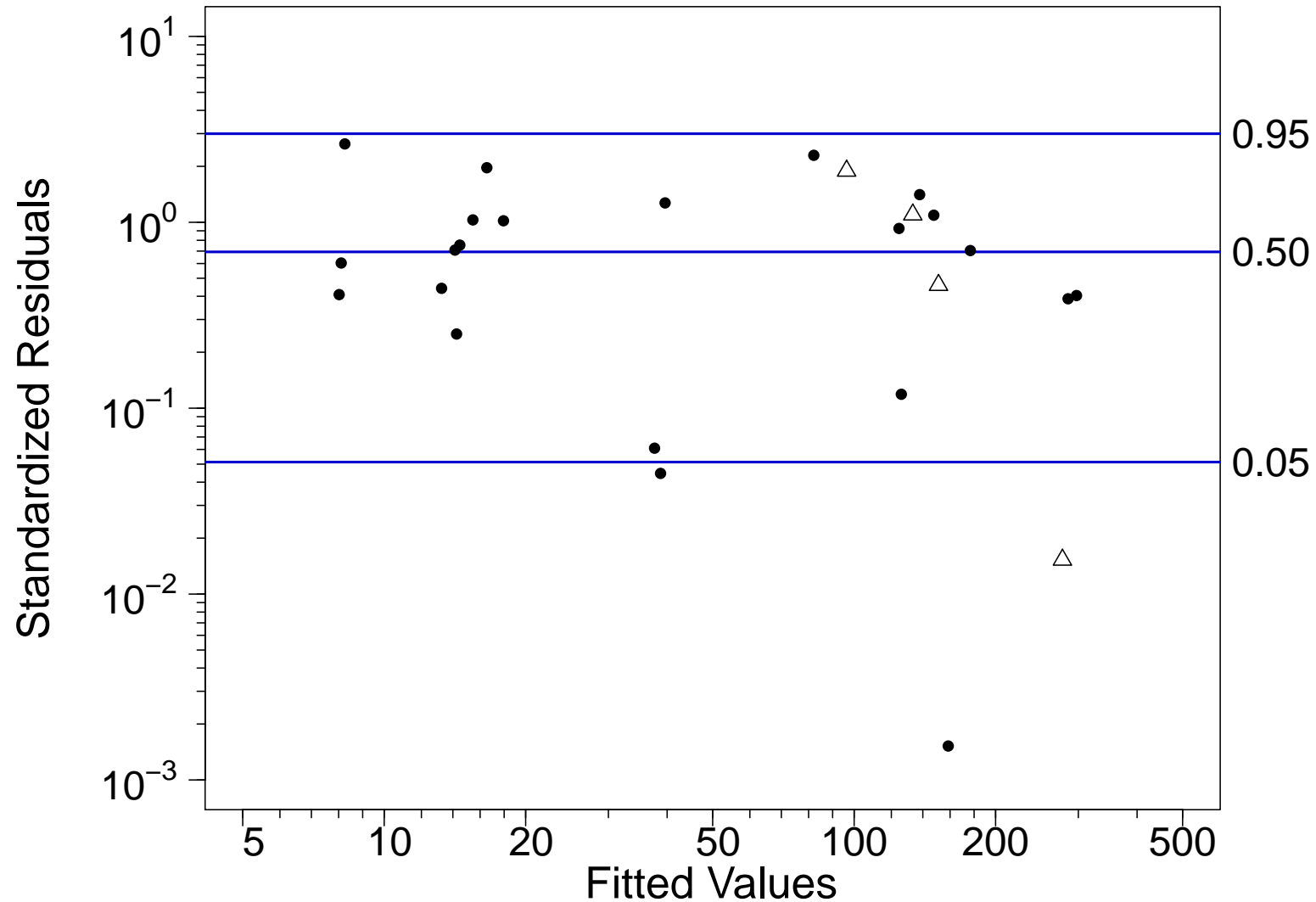
where  $\hat{y}_i$  is an appropriately defined fitted value (e.g.,  $\hat{y}_i = \hat{\mu}_i$ ).

- With models for positive random variables like Weibull, log-normal, and loglogistic, standardized residuals are defined as

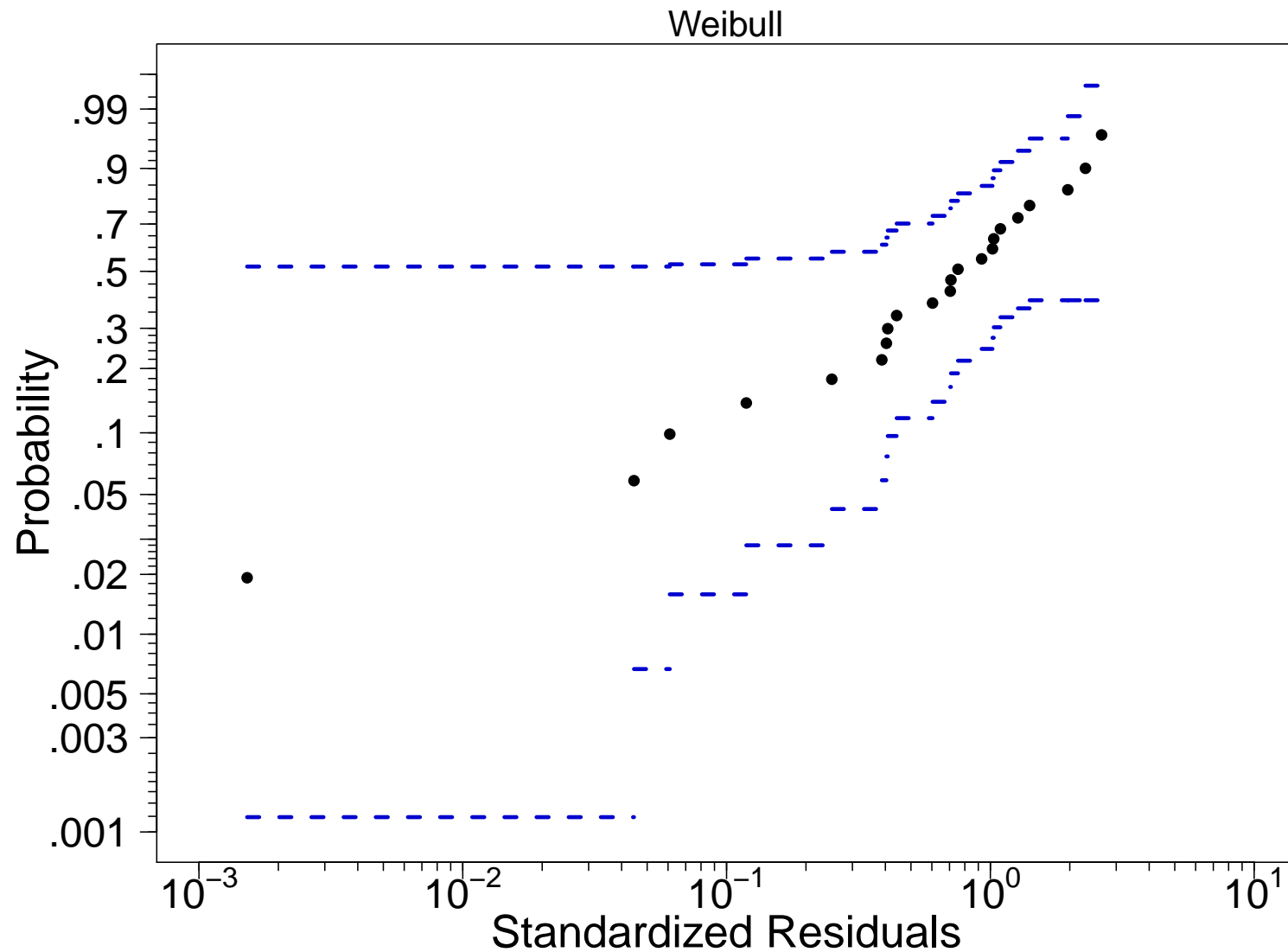
$$\exp(\hat{\epsilon}_i) = \exp\left[\frac{\log(t_i) - \log(\hat{t}_i)}{\hat{\sigma}}\right] = \left(\frac{t_i}{\hat{t}_i}\right)^{1/\hat{\sigma}}$$

where  $\hat{t}_i = \exp(\hat{\mu}_i)$  and when  $t_i$  is a censored observation, the corresponding residual is also censored.

# Plot of Standardized Residuals Versus Fitted Values for the Log-Quadratic Weibull Regression Model Fit to the Super Alloy Data on Log-Log Axes



# Probability Plot of the Standardized Residuals from the Log-Quadratic Weibull Regression Model Fit to the Super Alloy Data



# Empirical Regression Models and Sensitivity Analysis

## Objectives and Strategy

- Describe a class of regression models that can be used to describe the relationship between failure time and explanatory variables. Use data and previous experience to choose a base-line model. Fit the following models to check assumptions:
  - ▶ Separate distribution at each condition.
  - ▶ Separate distribution at each condition with  $\sigma$  fixed.
  - ▶ Regression relationship between explanatory variables and distributions at individual conditions.
- Fit the chosen empirical regression models and use diagnostics (e.g., residual analysis) to check their fits.
- Assess uncertainty
  - ▶ Confidence intervals quantify statistical uncertainty.
  - ▶ Perturb and otherwise change the model and reanalyze (sensitivity analysis) to assess model uncertainty.

## **Chapter 17**

### **Failure-Time Regression Analysis**

#### **Segment 4**

#### **Transformations of a Positive Explanatory Variable**



## Transformations of a Positive Explanatory Variable

- In choosing an empirical model, it is often necessary to transform the explanatory variable in order to achieve a better fit to data.
- For example, curvature in a scatter plot of  $y$  versus  $x$  may suggest that a model quadratic in  $x$  will provide a better fit than one that is linear in  $x$ . In this case, the response  $t_i$  might be modeled as a function of  $x_i^* = x_i^2$ .
- A formal way of choosing an appropriate transformation is to consider one from the Box-Cox family of transformations.
- A sensitivity analysis should be performed to assess the effect of different transformations on the analysis.

## Examples of Monotone Increasing Power Transformations of a Positive Explanatory Variable

$\lambda$	Transformation
-2	$x_i^* = -1/x_i^2$
-1	$x_i^* = -1/x_i$
-0.5	$x_i^* = -1/\sqrt{x_i}$
-0.333	$x_i^* = -1/x_i^{1/3}$
0	$x_i^* \stackrel{\text{def}}{=} \log(x_i)$
0.333	$x_i^* = x_i^{1/3}$
0.5	$x_i^* = \sqrt{x_i}$
1	$x_i^* = x_i$
2	$x_i^* = x_i^2$

## Box–Cox Transformation

- The Box–Cox family of power transformations of a positive explanatory variable is

$$x_i^* = \begin{cases} \frac{x_i^\lambda - 1}{\lambda} & \lambda \neq 0 \\ \log(x_i) & \lambda = 0 \end{cases}$$

where  $x_i$  is the original, untransformed explanatory variable for observation  $i$  and  $\lambda$  is the power transformation parameter.

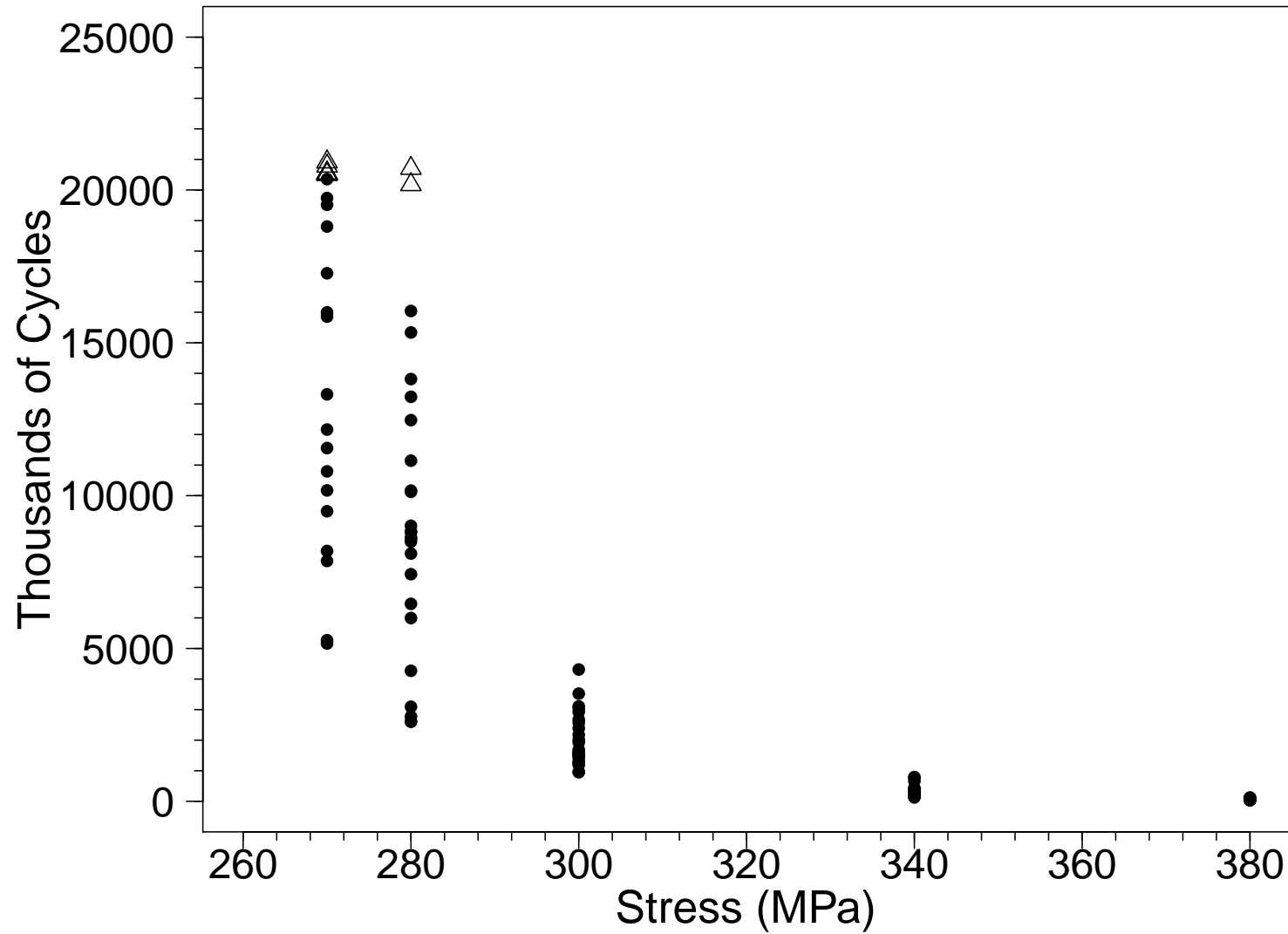
- The Box–Cox transformation has the following important properties:
  - ▶ The transformed value  $x_i^*$  is an increasing function of  $x_i$ .
  - ▶ For fixed  $x_i$ ,  $x_i^*$  is a continuous function of  $\lambda$  through 0.

## Estimation of an S-N Curve for a Laminate Panel Data

- 125 circular-holed notched specimens of a carbon eight-harness-satin/epoxy laminate panel were subjected to a cyclic four-point out-of-plane bending.
- Units tested at 270, 280, 300, 340, and 380 MPa.
- Some “runouts” at 270 and 280 MPa (8 and 2, respectively).
- Data are from [Shimokawa and Hamaguchi \(1987\)](#).

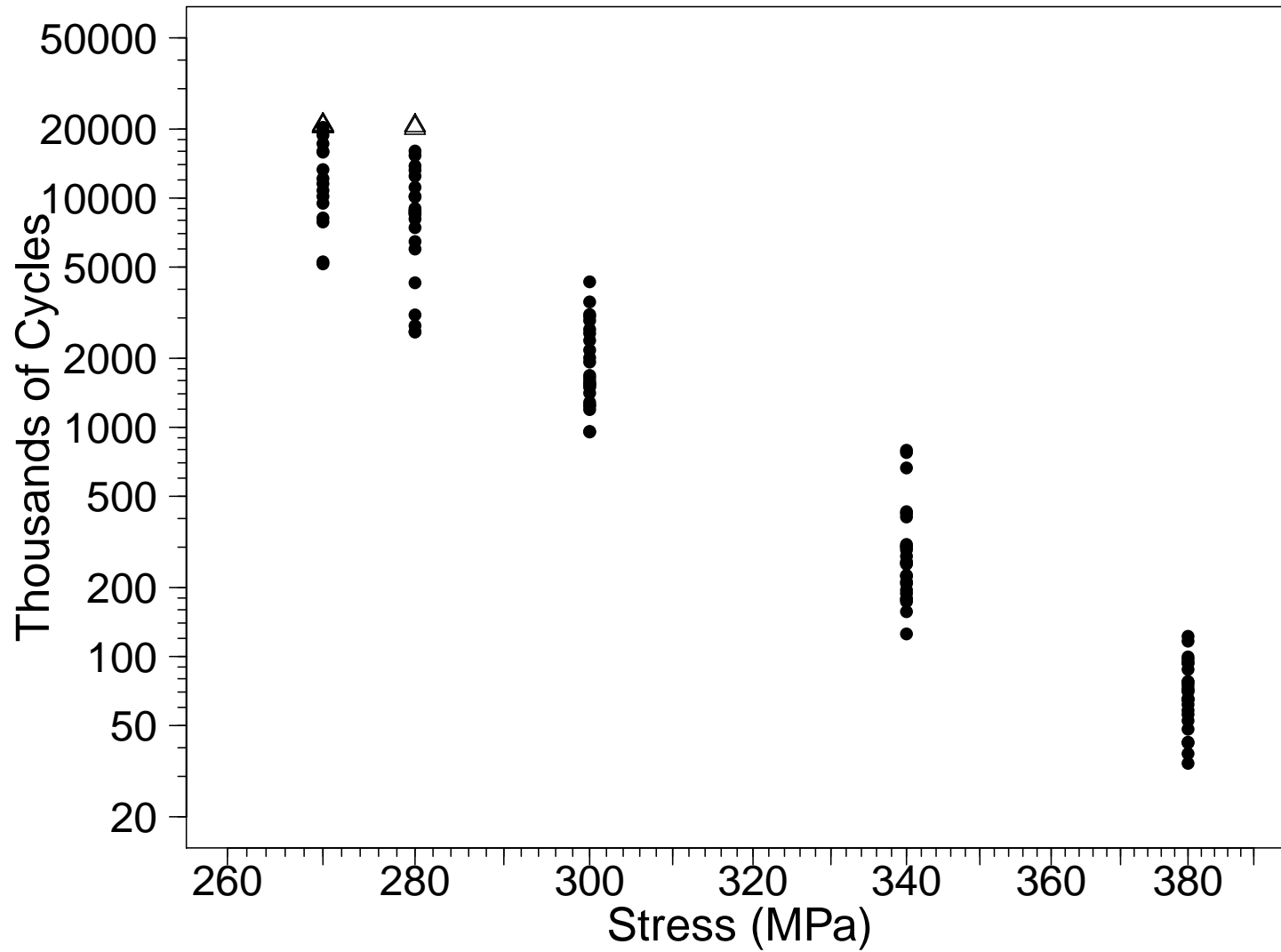
# Laminate Panel Data Scatter Plot

## Linear-Linear Axes



# Laminate Panel Data Scatter Plot

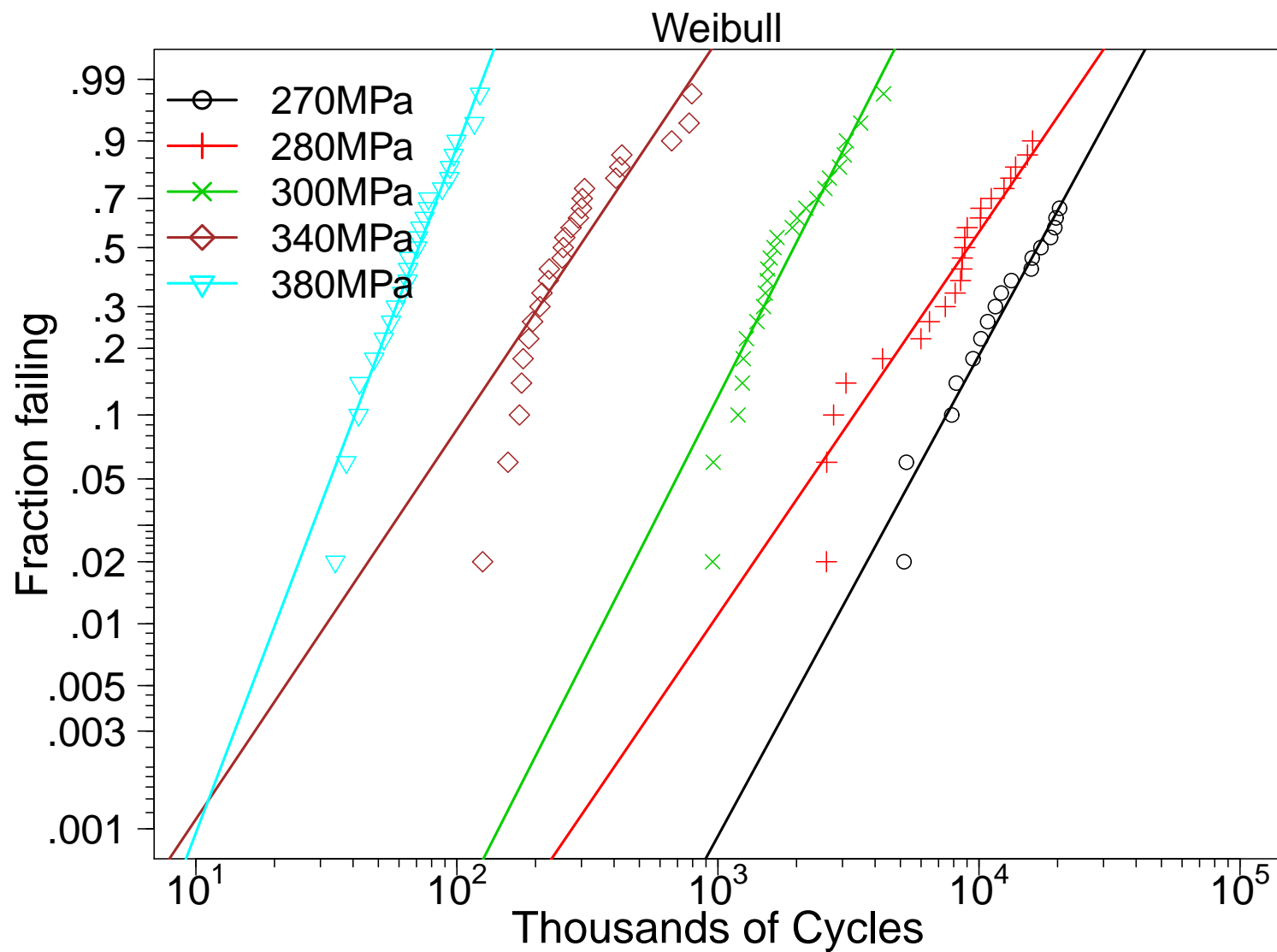
## Log-Log Axes



# Laminate Panel Data

## Multiple Weibull Probability Plot

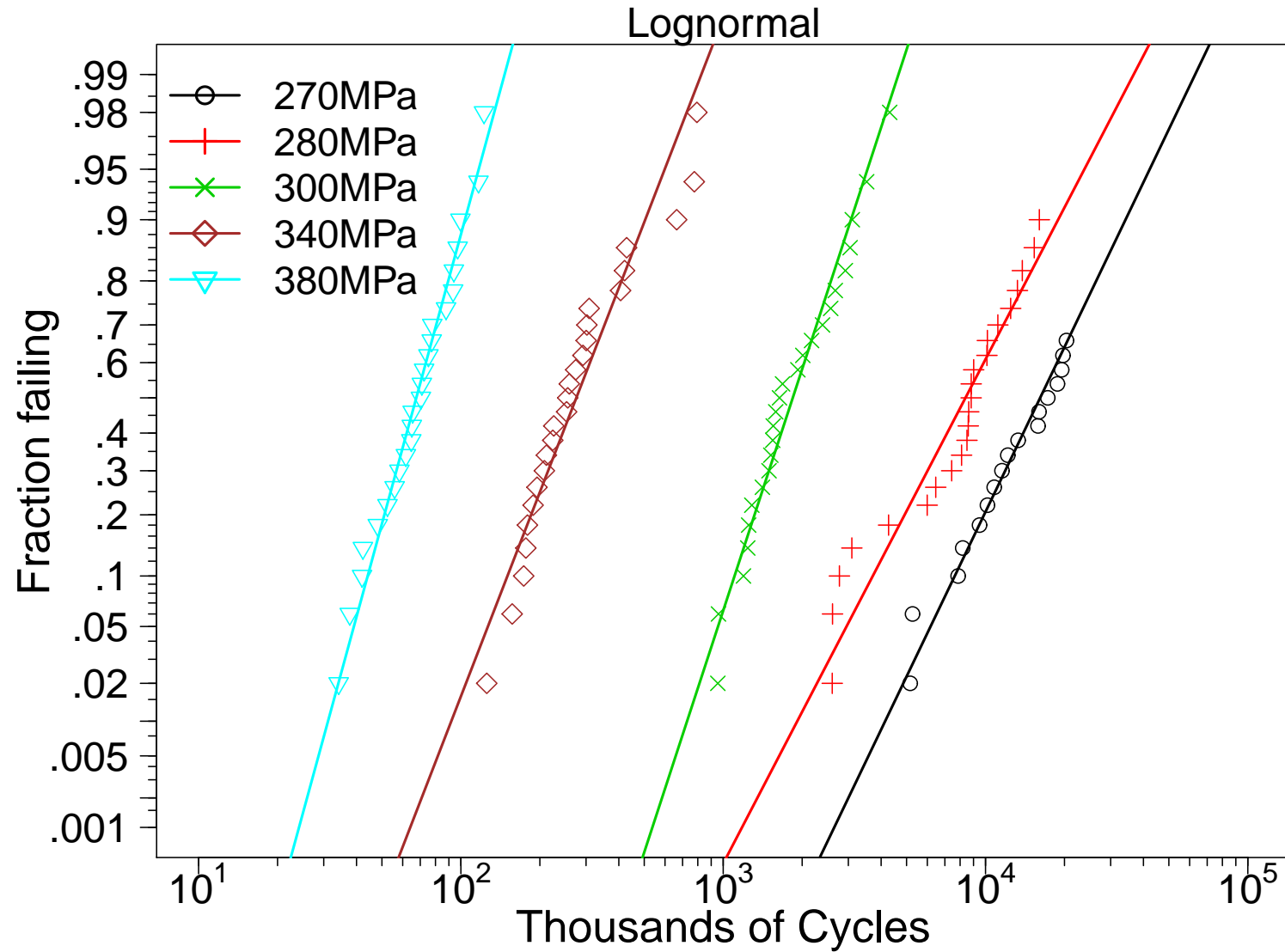
### Different Shape Parameters



# Laminate Panel Data

## Multiple Lognormal Probability Plot

### Different Shape Parameters

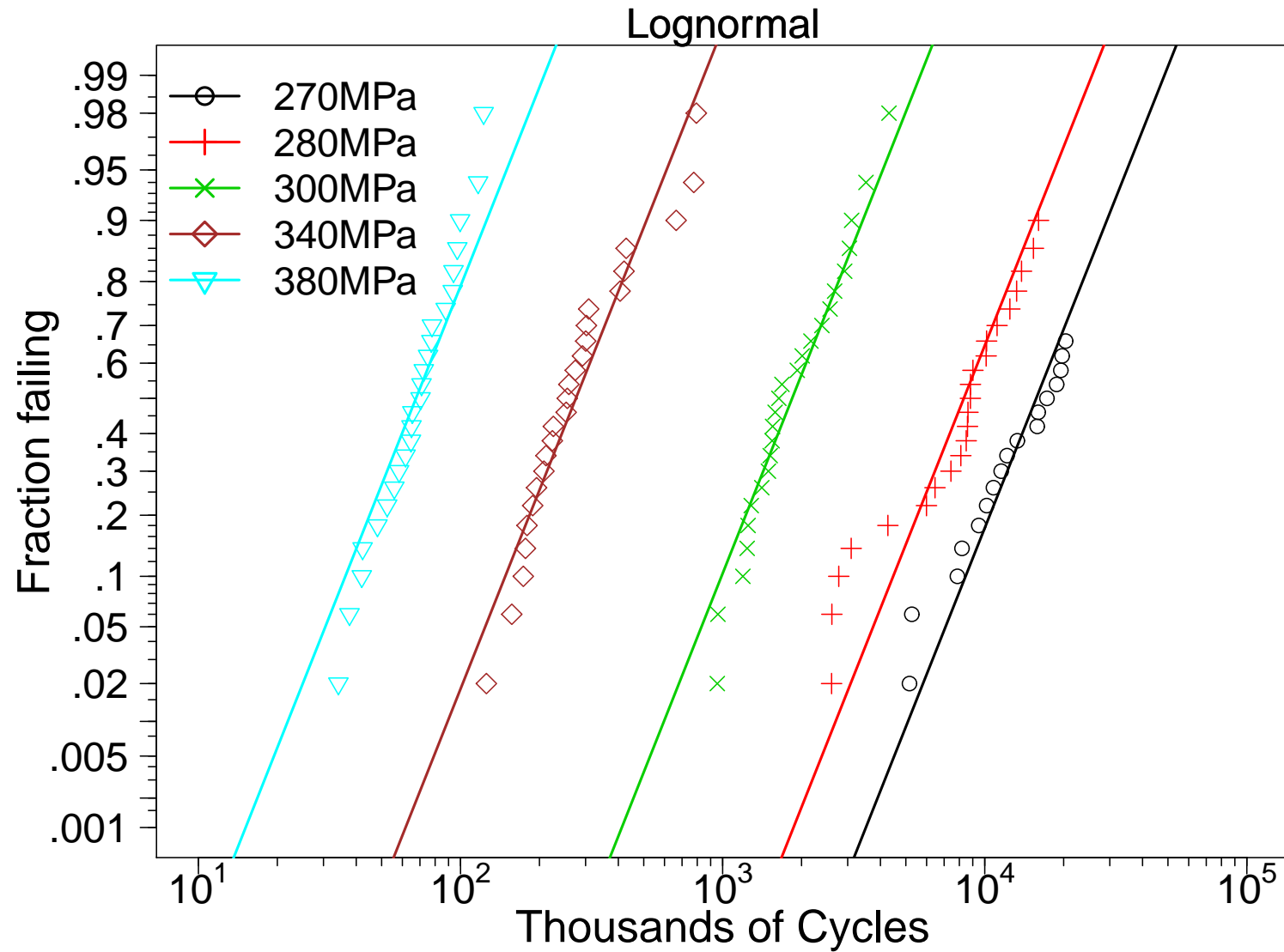




# Laminate Panel Data

## Multiple Lognormal Probability Plot

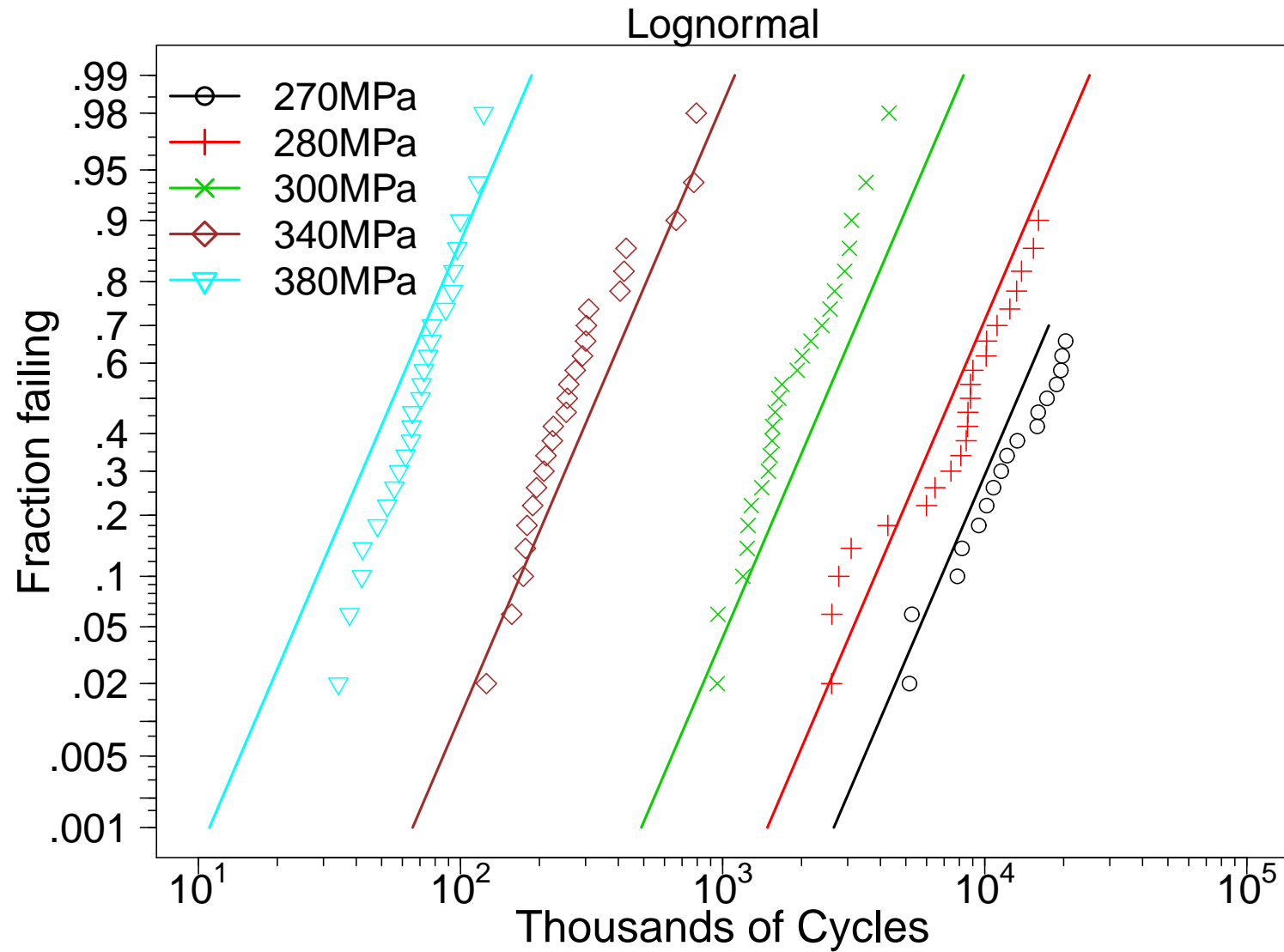
### Equal Shape Parameter



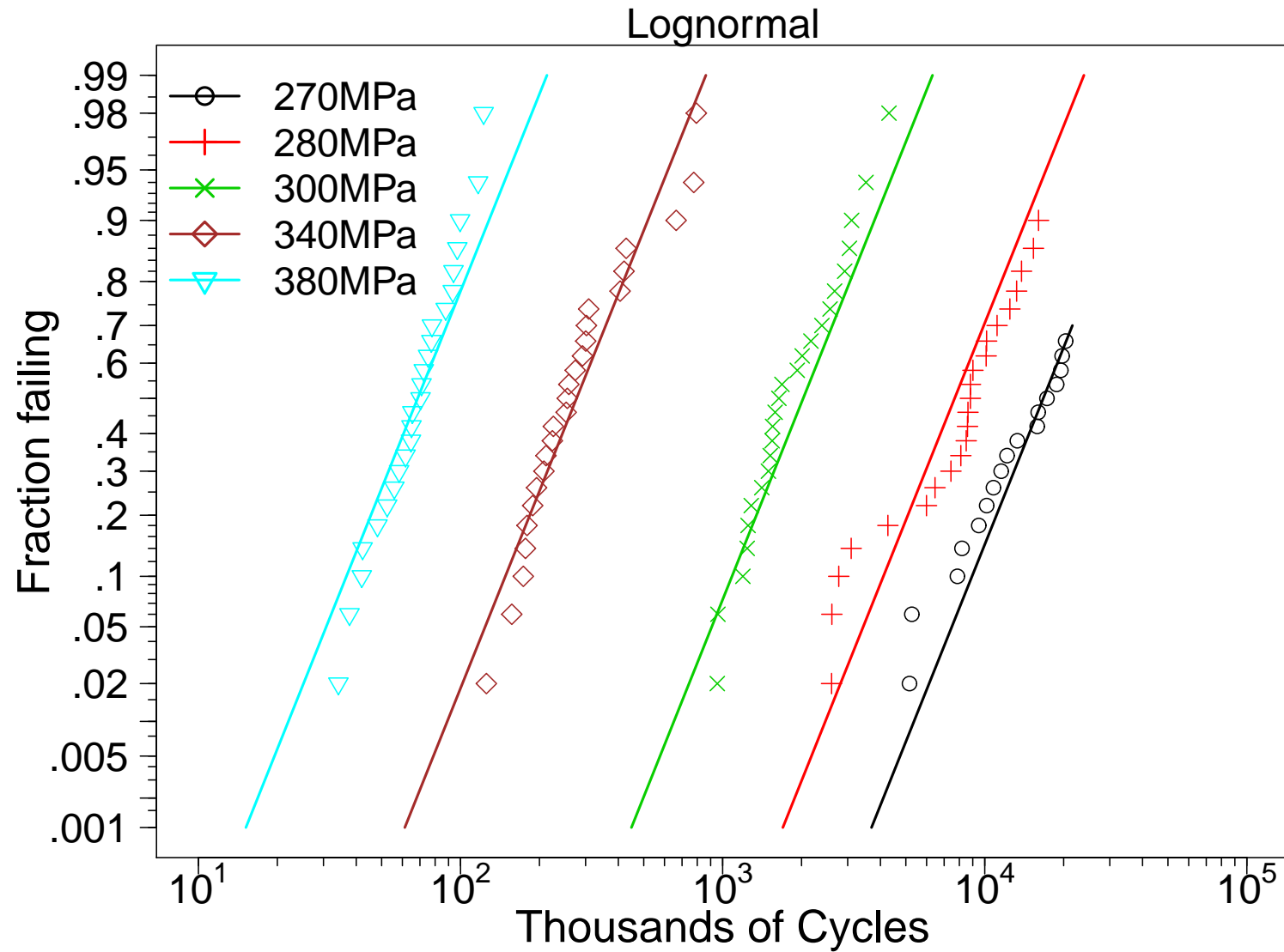
# Laminate Panel Data

## Multiple Lognormal Probability Plot

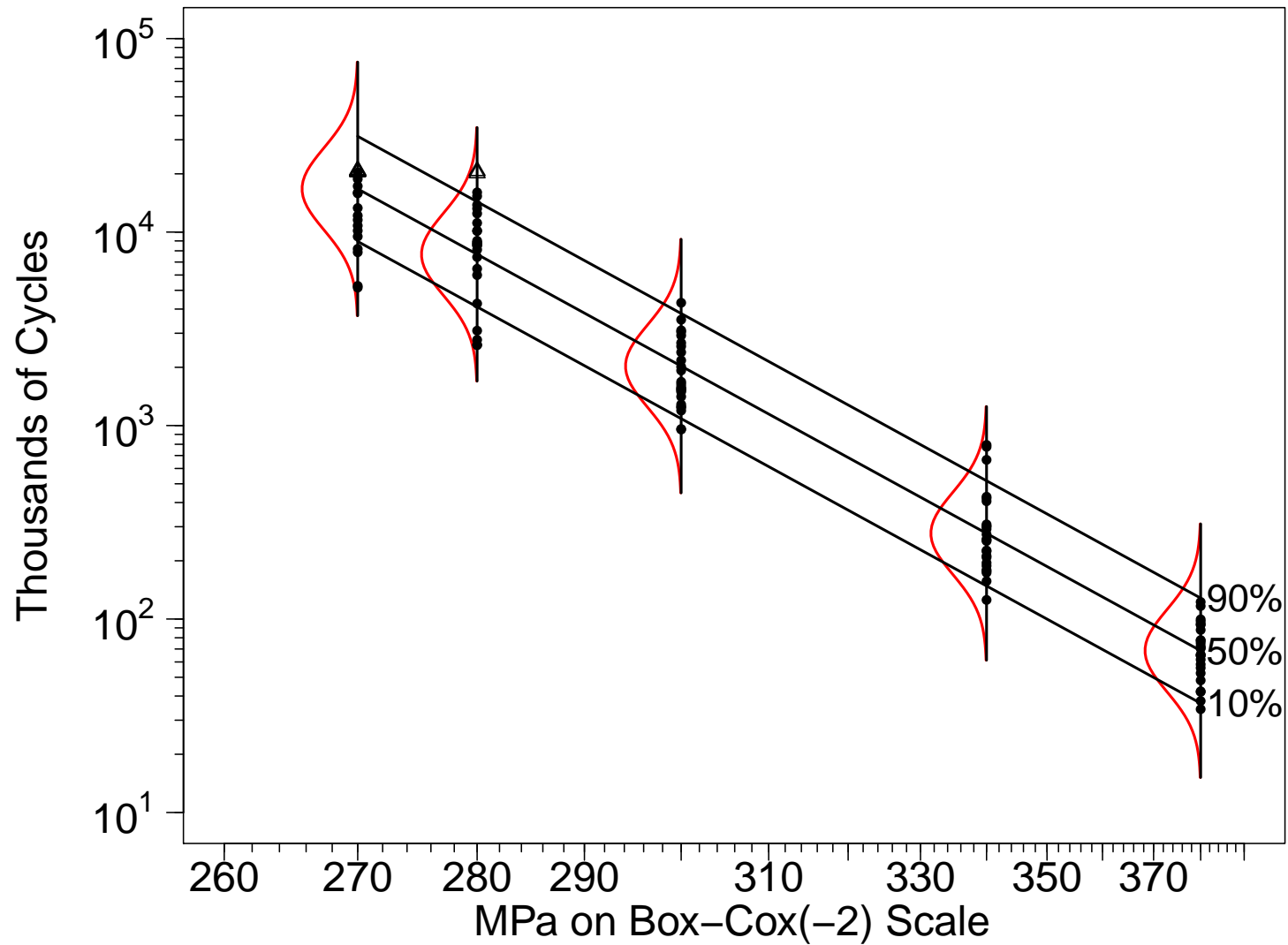
### Inverse Power Rule Model



**Laminate Panel Data**  
**Multiple Lognormal Probability Plot**  
**Box-Cox Power Law Model  $\lambda = -2$**



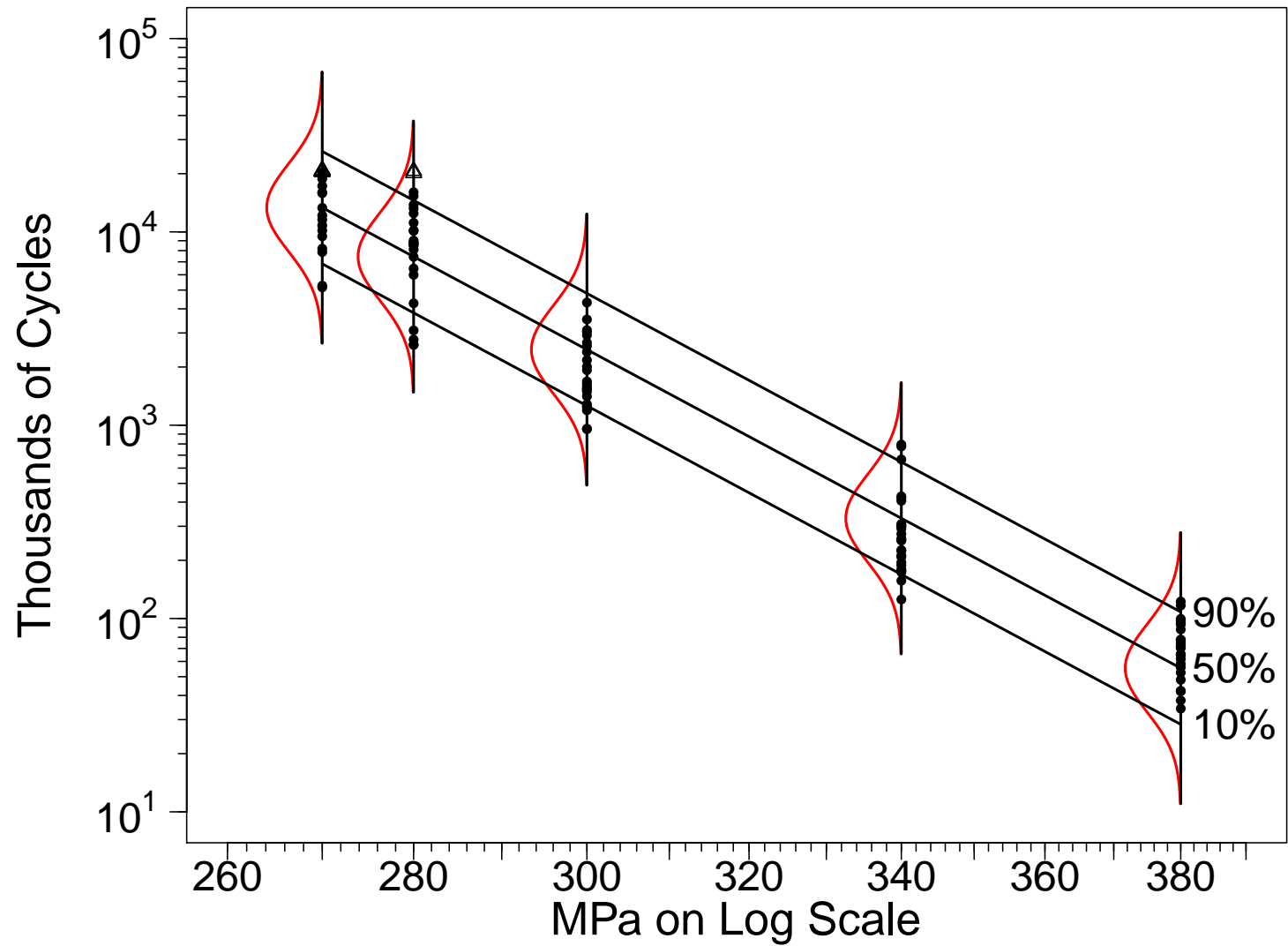
Laminate Panel Data  
Model Plot  
Box-Cox Power Law Model  $\lambda = -2$



# Laminate Panel Data

## Model Plot

### Log Transformation



**Laminate Panel Data**  
**Lognormal Model-Fitting Summary**  
**Box-Cox Regression Model with Power  $-2$**

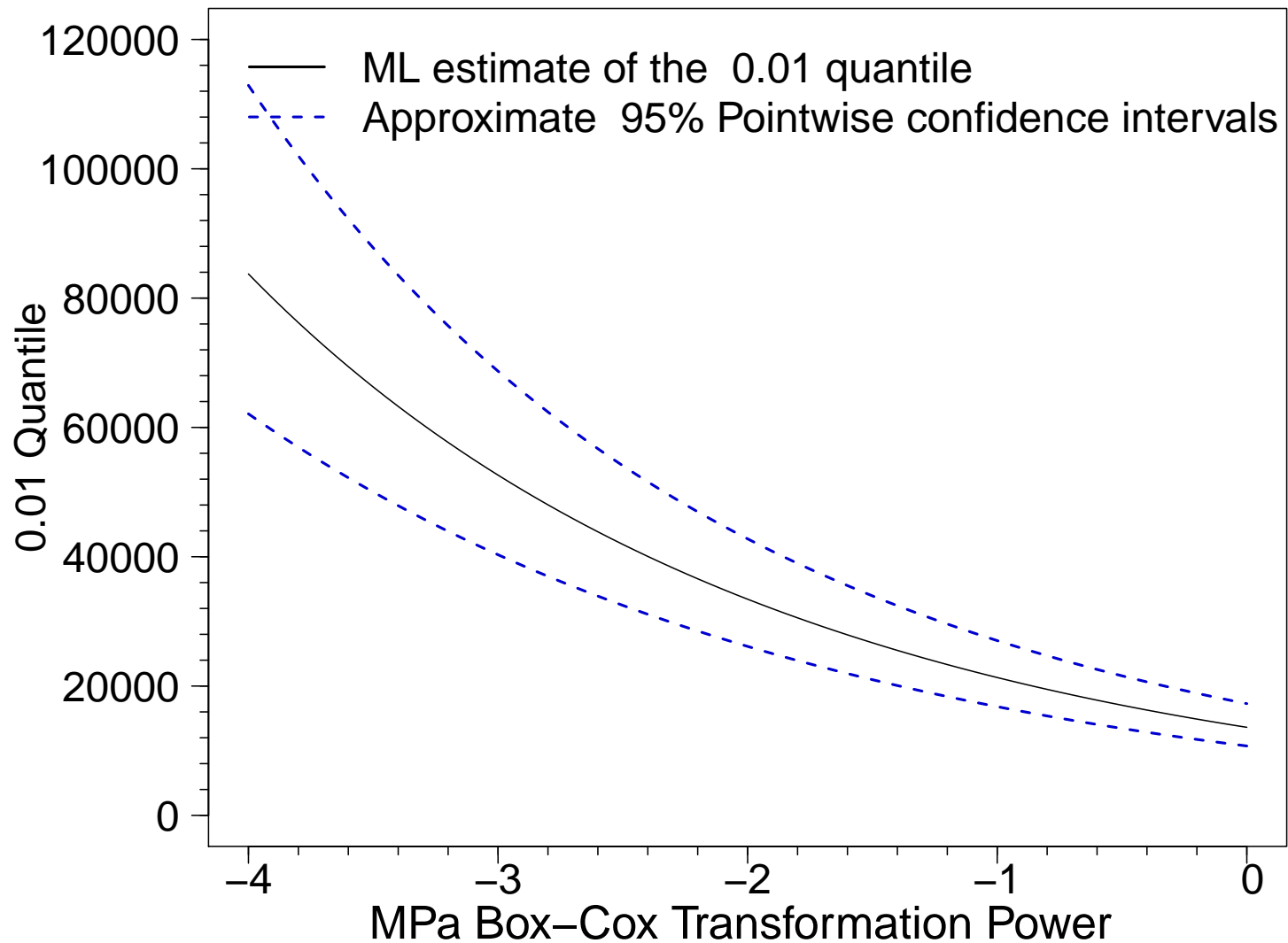
Model	$-2\text{LogLike}$	AIC	# Param
SepDists	1765	1785	10
EqualSig	1777	1789	6
RegrModel	1779	1785	3
Pooled	2130	2134	2

**Laminate Panel Data Lognormal Likelihood Ratio Tests**

**Box-Cox Regression Model with Power  $-2$**

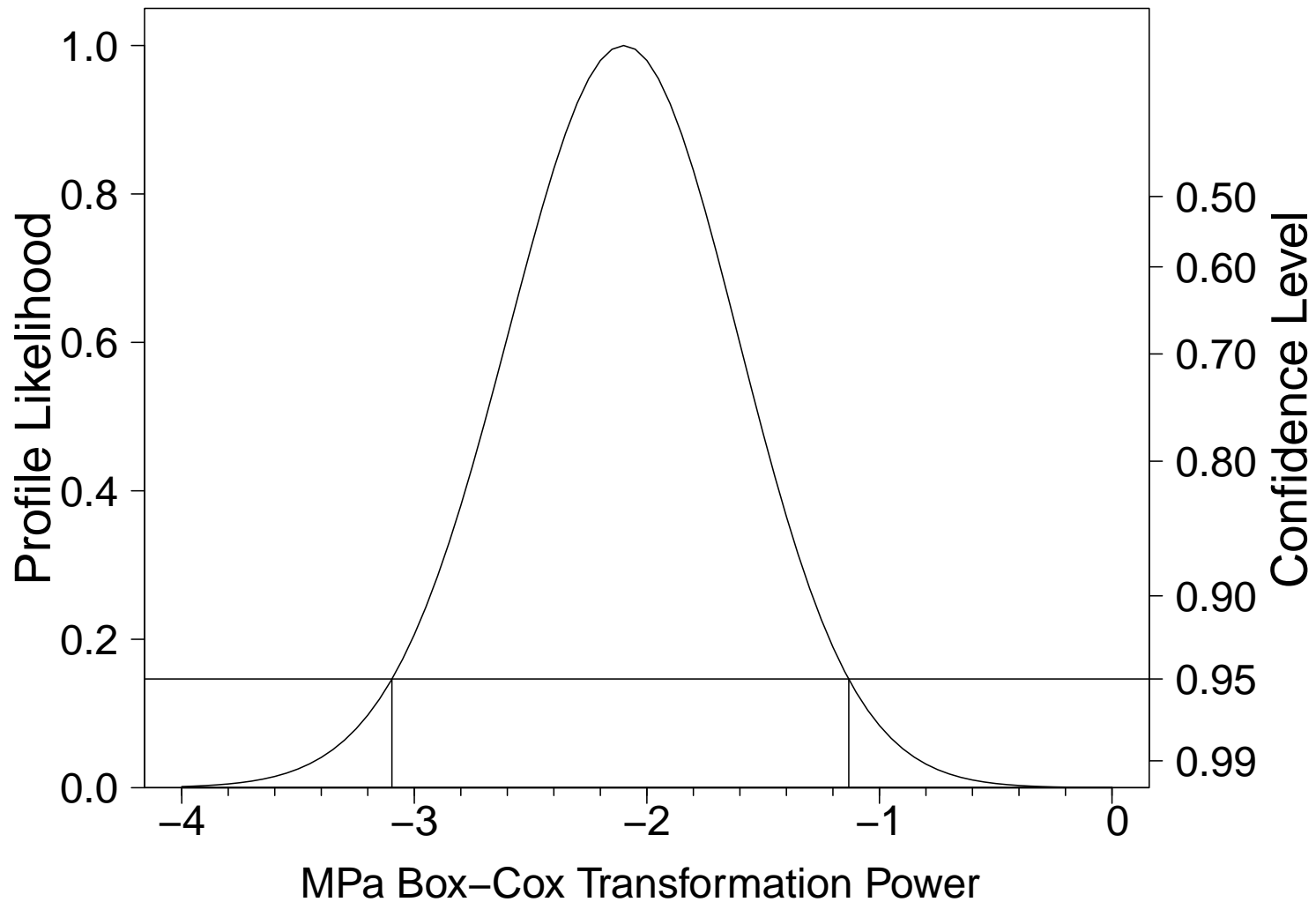
Comparison	LR Statistic	dof	$p$ -value
SepDists vs EqualSig	12.31	4	0.015
EqualSig vs RegrModel	1.54	3	0.67
RegrModel vs Pooled	351.31	1	$< 0.001$

## Laminate Panel Box-Cox Sensitivity Analysis at Stress Level 250 MPa



# Laminate Panel Box-Cox Sensitivity Analysis

## Profile Relative Likelihood





## **Chapter 17**

### **Failure-Time Regression Analysis**

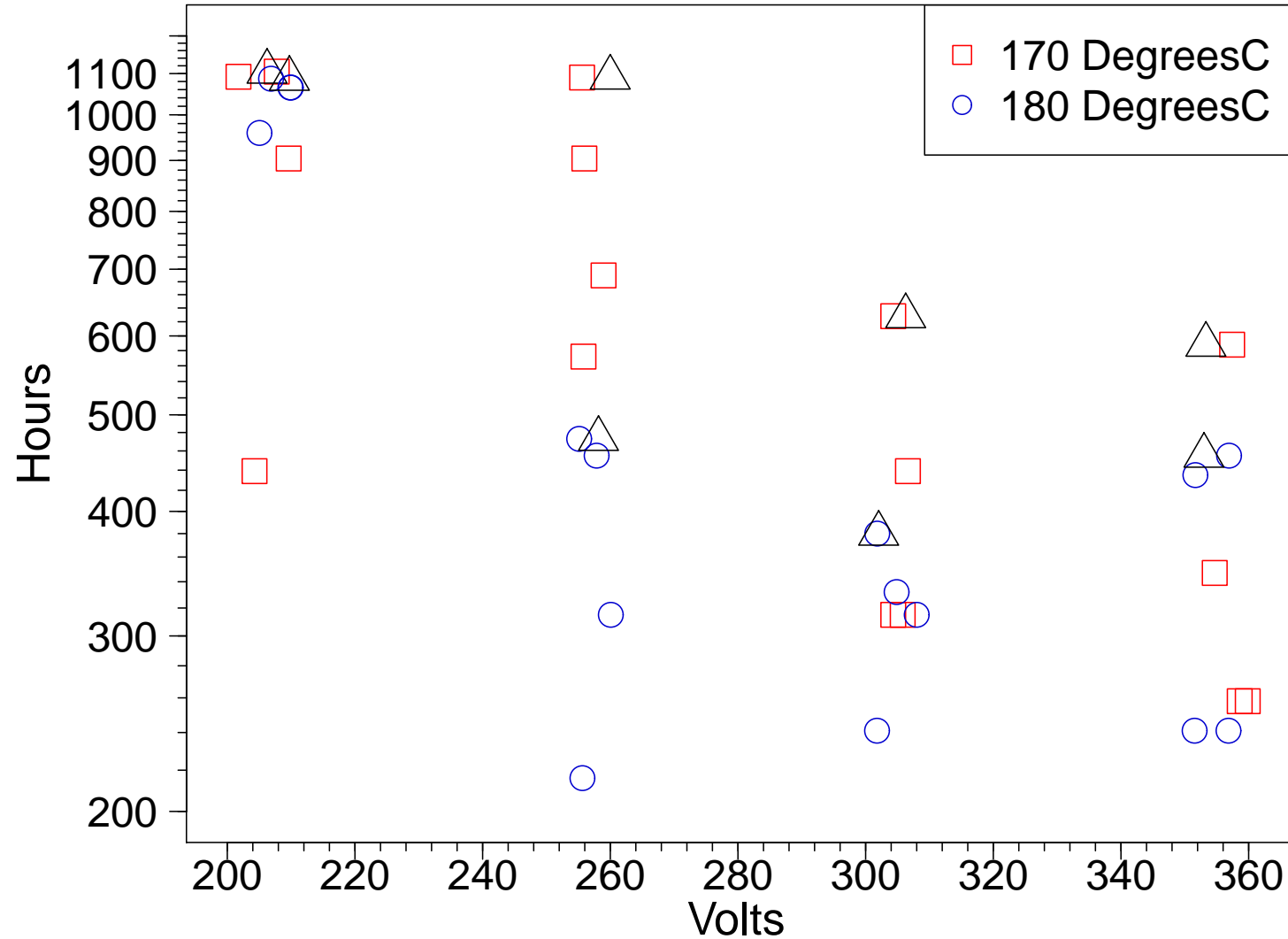
#### **Segment 5**

### **Failure-Time Regression Analysis with Two Explanatory Variables**

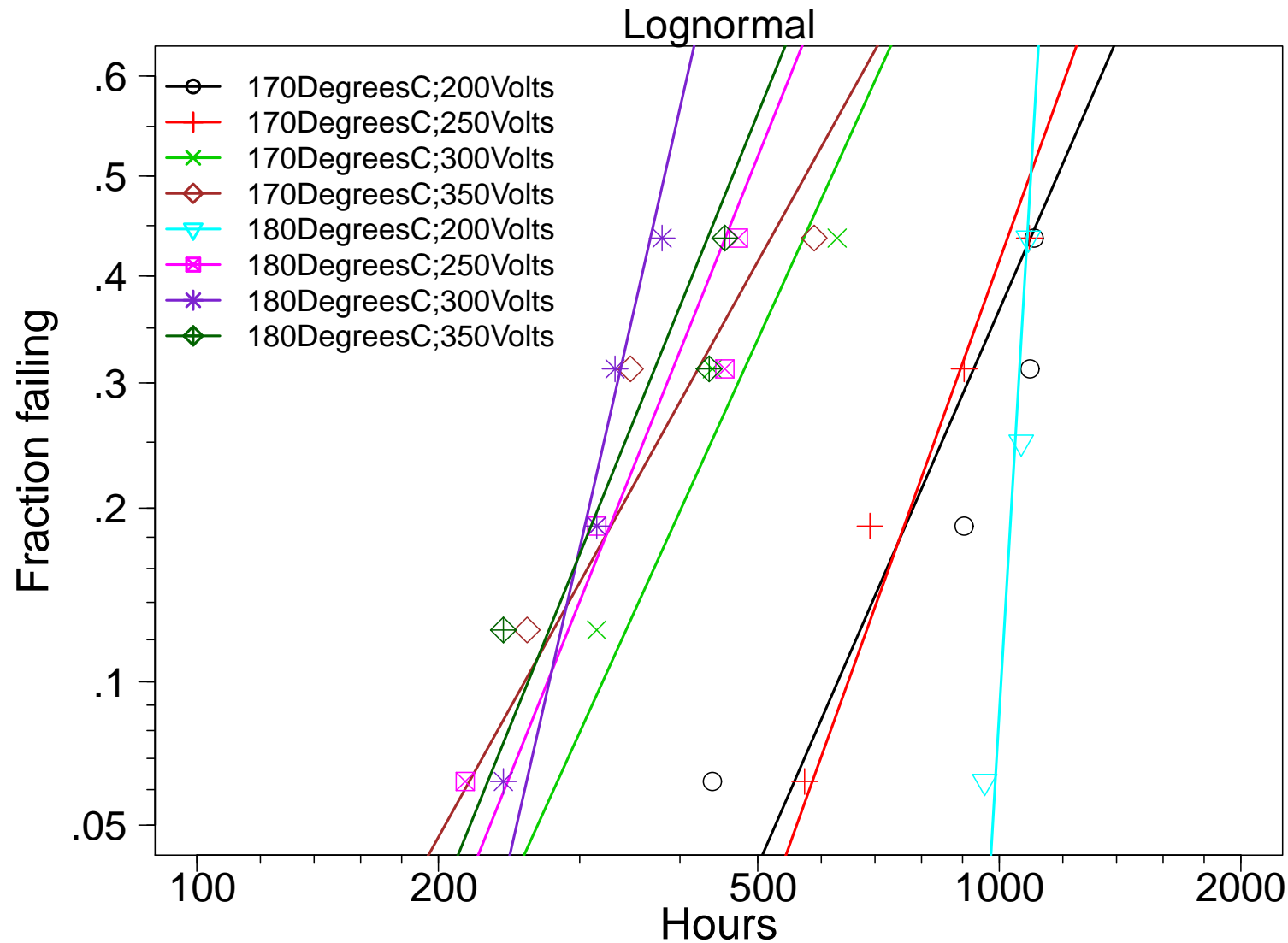
## Two or More Explanatory Variables: Glass Capacitor Failure Data

- Experiment designed to determine the effect of voltage and temperature on capacitor life.
- $2 \times 4$  factorial, 8 units at each combination.
- Test at each combination run until 4 of 8 units failed (Type 2 censoring).
- Original data from [Zelen \(1959\)](#).

# Scatter Plot the Effect of Voltage and Temperature on Glass Capacitor Life



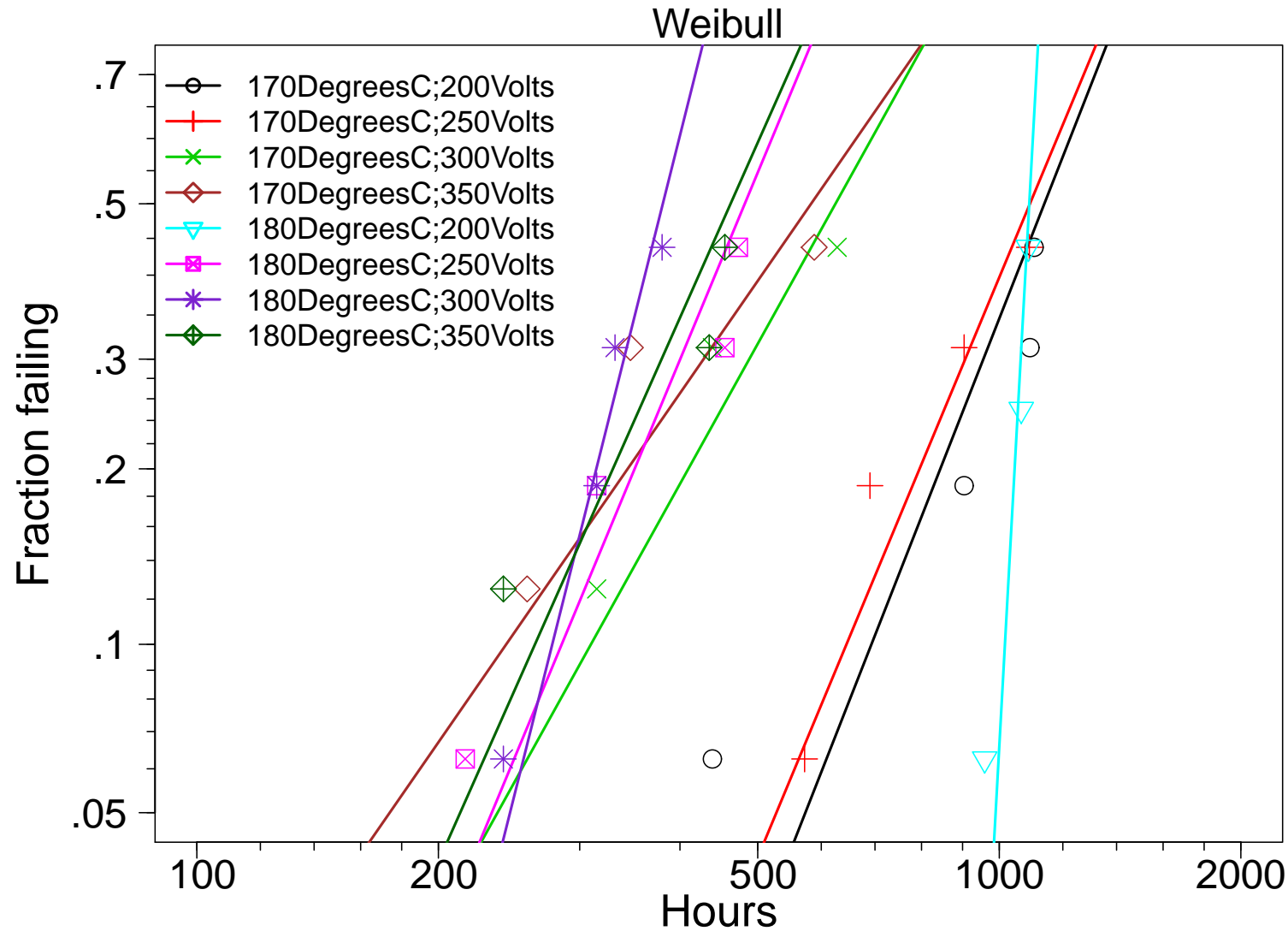
# Lognormal Probability Plot Glass Capacitor Life Test Results Different Shape Parameters



# Weibull Probability Plot

## Glass Capacitor Life Test Results

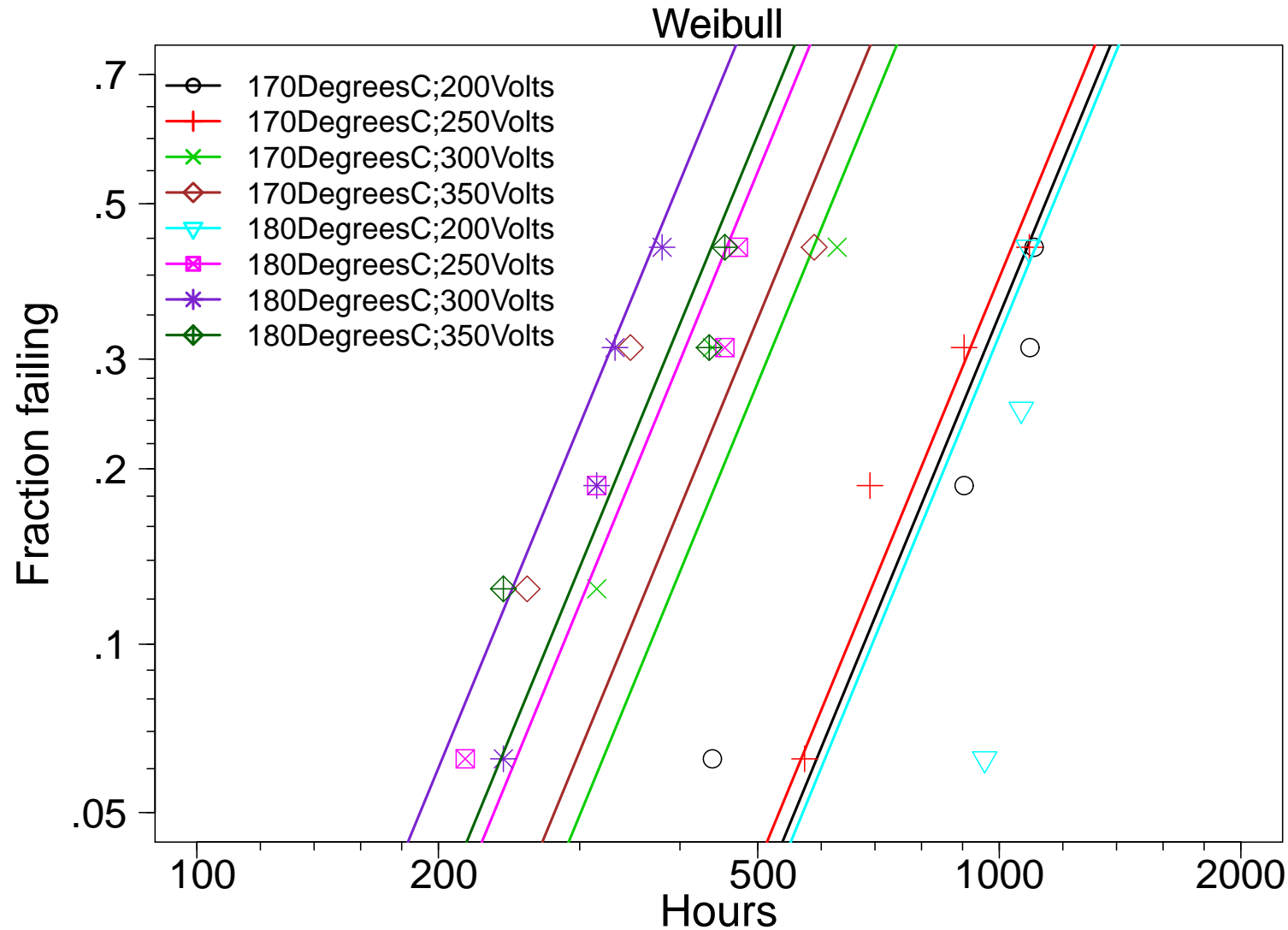
### Different Shape Parameters



# Weibull Probability Plot

## Glass Capacitor Life Test Results

### Equal Shape Parameter



## Glass Capacitor Life Test

### Two-Variable Regression Models

- The additive model is

$$\log[t_p(\mathbf{x})] = y_p(\mathbf{x}) = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \Phi^{-1}(p)\sigma,$$

where  $x_1 = \text{Temperature}$  and  $x_2 = \text{Voltage}$ .

- The interaction model is

$$\log[t_p(\mathbf{x})] = y_p(\mathbf{x}) = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \beta_3 x_1 x_2 + \Phi^{-1}(p)\sigma.$$

- Comparing the two models gives

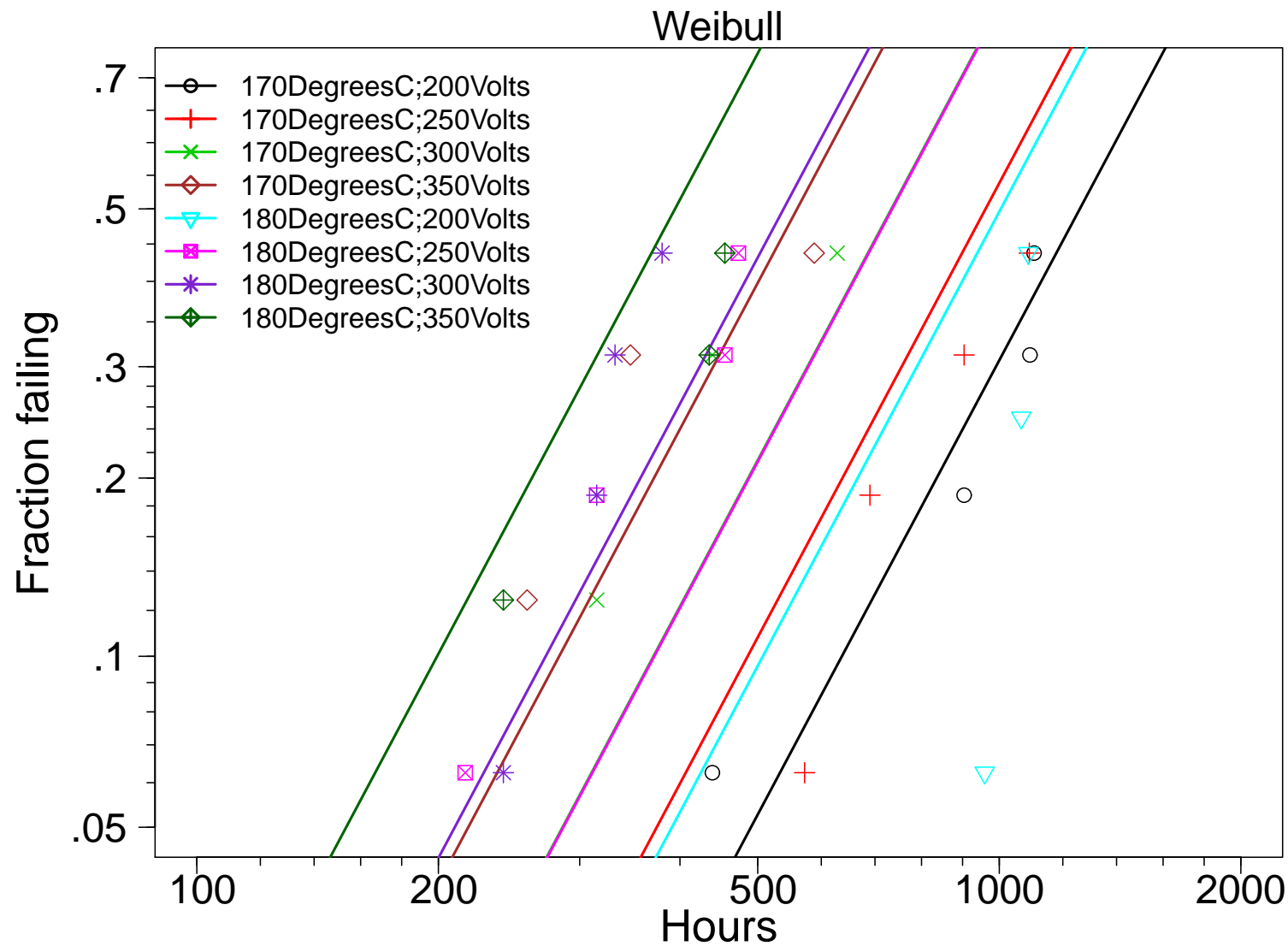
$$-2 \times (\mathcal{L}_1 - \mathcal{L}_2) = -2 \times (-244.24 + 244.17) = 0.14$$

which is small relative to  $\chi^2_{(0.95,1)} = 3.84$ .

# Weibull Probability Plot

## Glass Capacitor Life Test Results

### Interaction Model

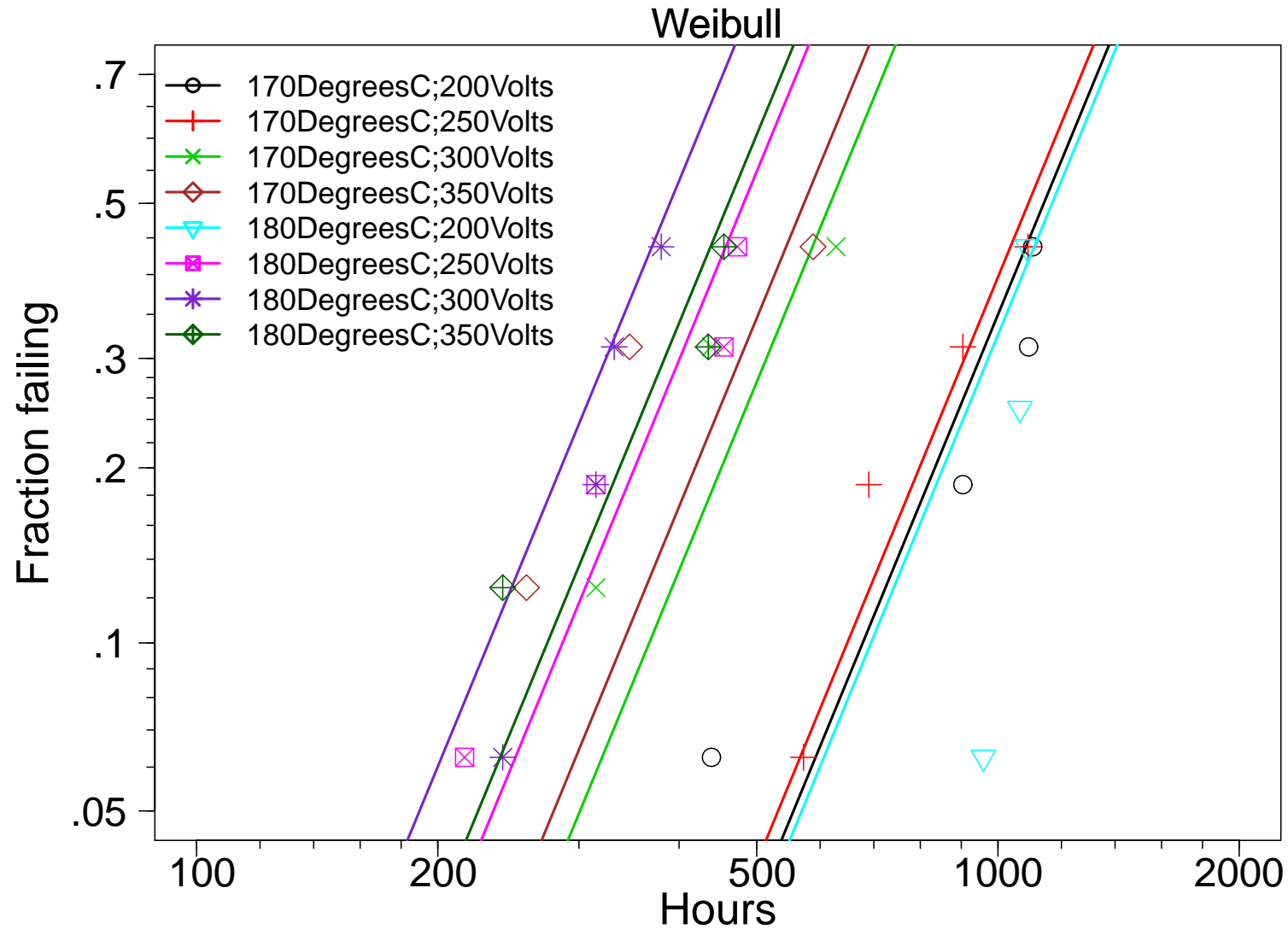




# Weibull Probability Plot

## Glass Capacitor Life Test Results

### Equal Shape Parameter



**Glass Capacitor Life Test Results**  
**Weibull Distribution-Fitting Summary**

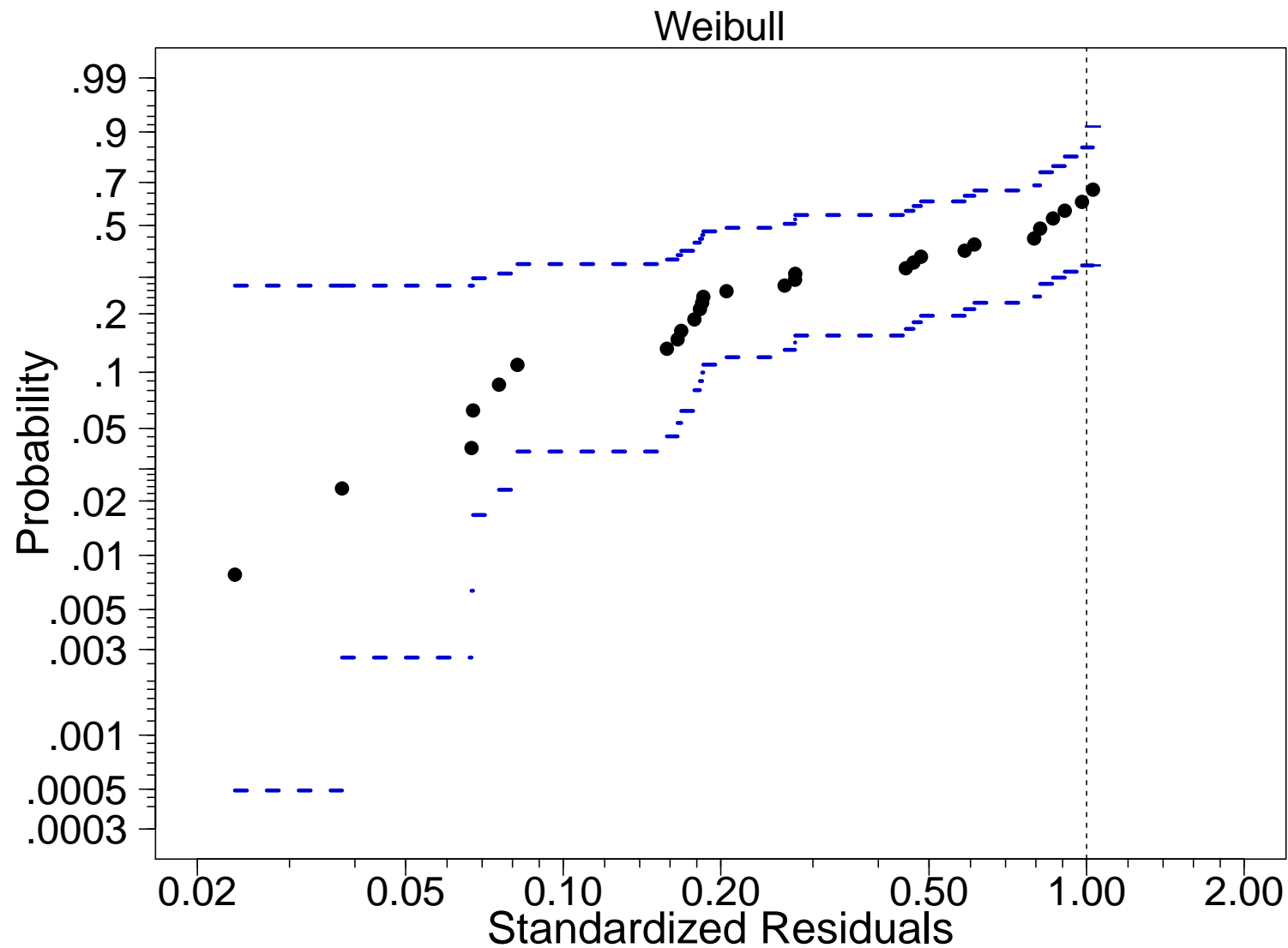
Model	−2LogLike	AIC	# Param
SepDists	463.3	495.3	16
EqualSig	476.3	494.3	9
RegrModel	488.5	496.5	4
Pooled	509.1	513.1	2

**Glass Capacitor Life Test Results**  
**Weibull Distribution-Fitting Summary**

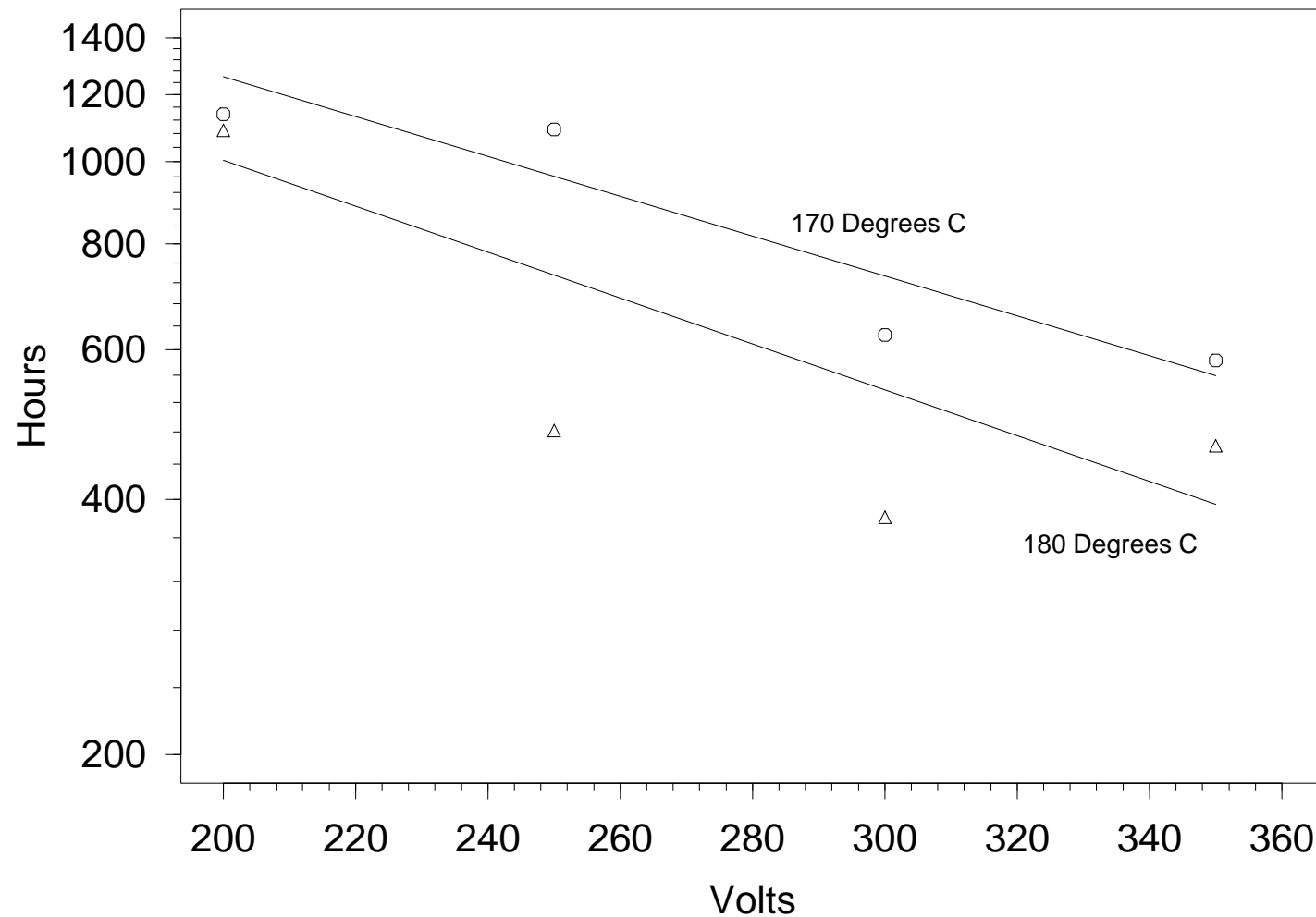
Comparison	LR Statistic	dof	<i>p</i> -value
SepDists vs EqualSig	12.96	7	0.073
EqualSig vs regrModel	12.19	5	0.032
RegrModel vs Pooled	20.57	2	< 0.001

# Weibull Probability Plot of the Interaction-Model Residuals

## Glass Capacitor Life Test Results



**Estimates of Weibull  $t_{0.5}$  Plotted for each Combination  
of the Glass Capacitor Test Conditions  
Model with Interaction  
Points are Regression-Model-Free Estimates**



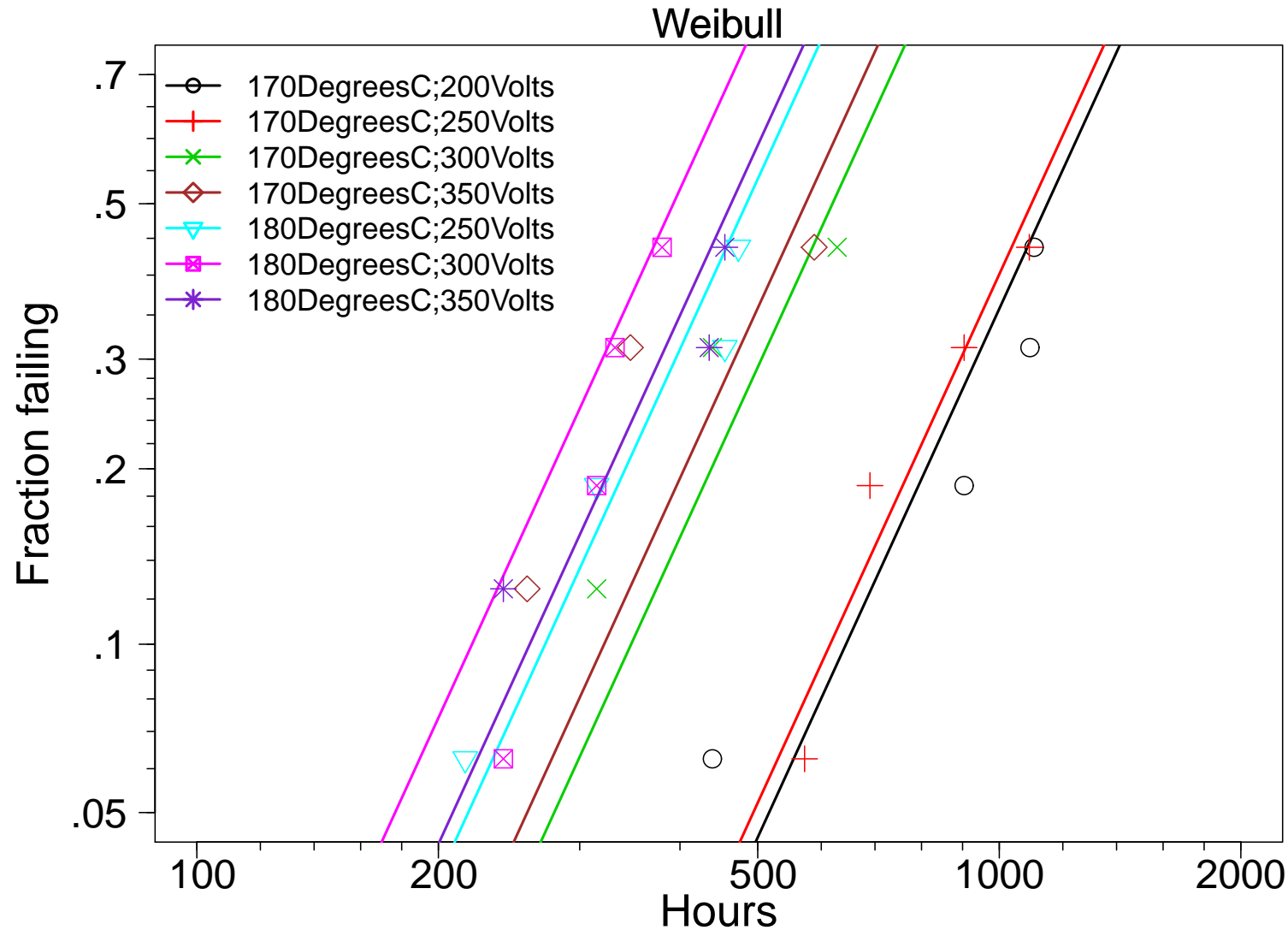
## **Glass Capacitor Failure Data Analysis Excluding Data at 180°C and 200 Voltage**

- Model fits indicate strong evidence of lack of fit due to data at 180°C and 200 Voltage.
- There is less spread in the data at that condition.
- Failure times at 180°C tend to be larger than those at 170°C. In particular, ML estimates suggest longer lifetime at the higher temperature.
- Refit the Weibull no-interaction regression with data at 180°C and 200 Voltage excluded.

# Weibull Probability Plot

## Glass Capacitor Subset Data Life Test Results

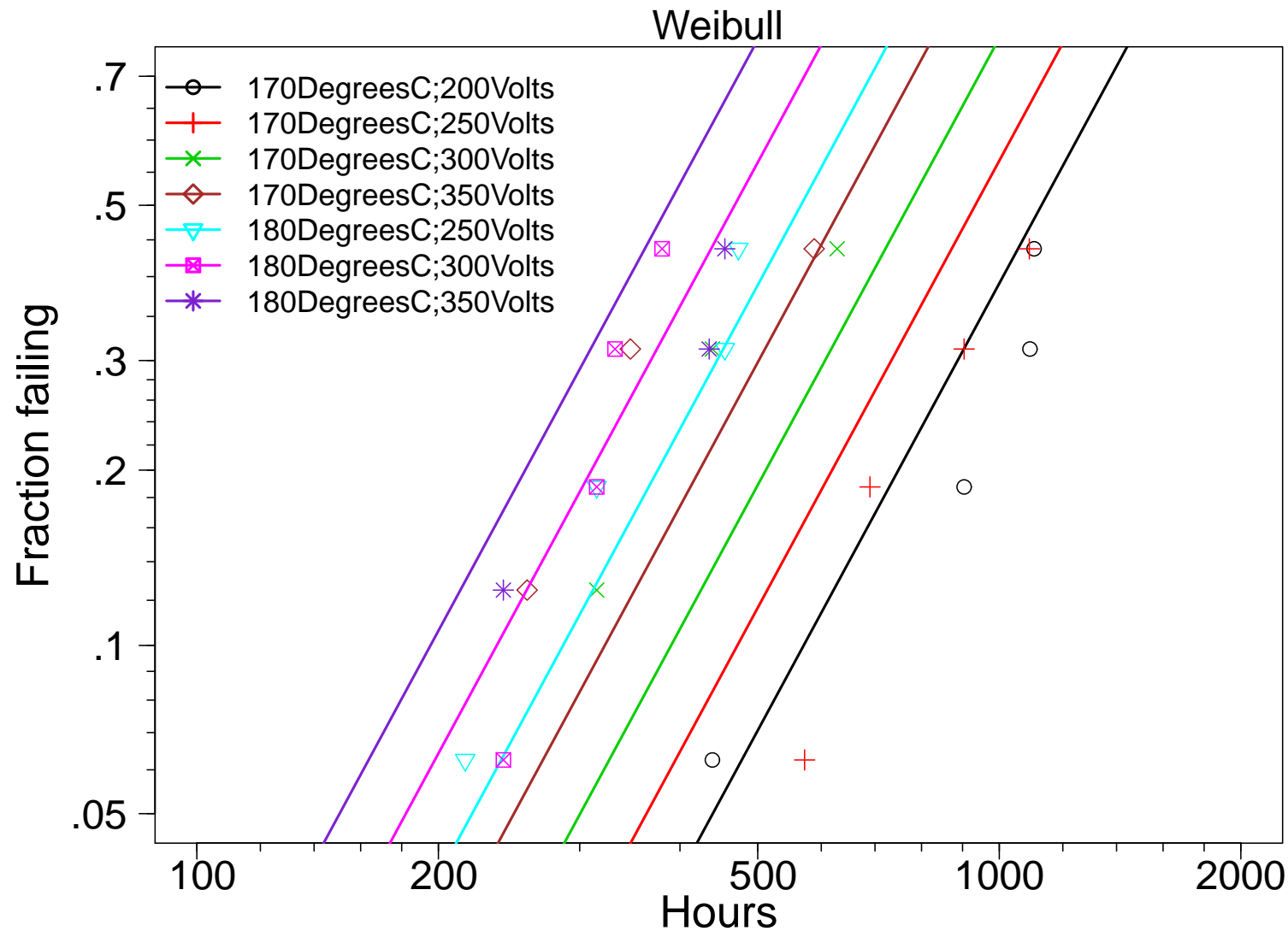
### Equal Shape Parameter



# Weibull Probability Plot

## Glass Capacitor Subset Data Life Test Results

### No-Interaction Model



# **Glass Capacitor Subset Data Life Test Results** **Weibull Distribution-Fitting Summary**

Model	−2LogLike	AIC	# Param
SepDists	414	442	14
EqualSig	416	432	8
RegrModel	422	430	4
Pooled	441	445	2

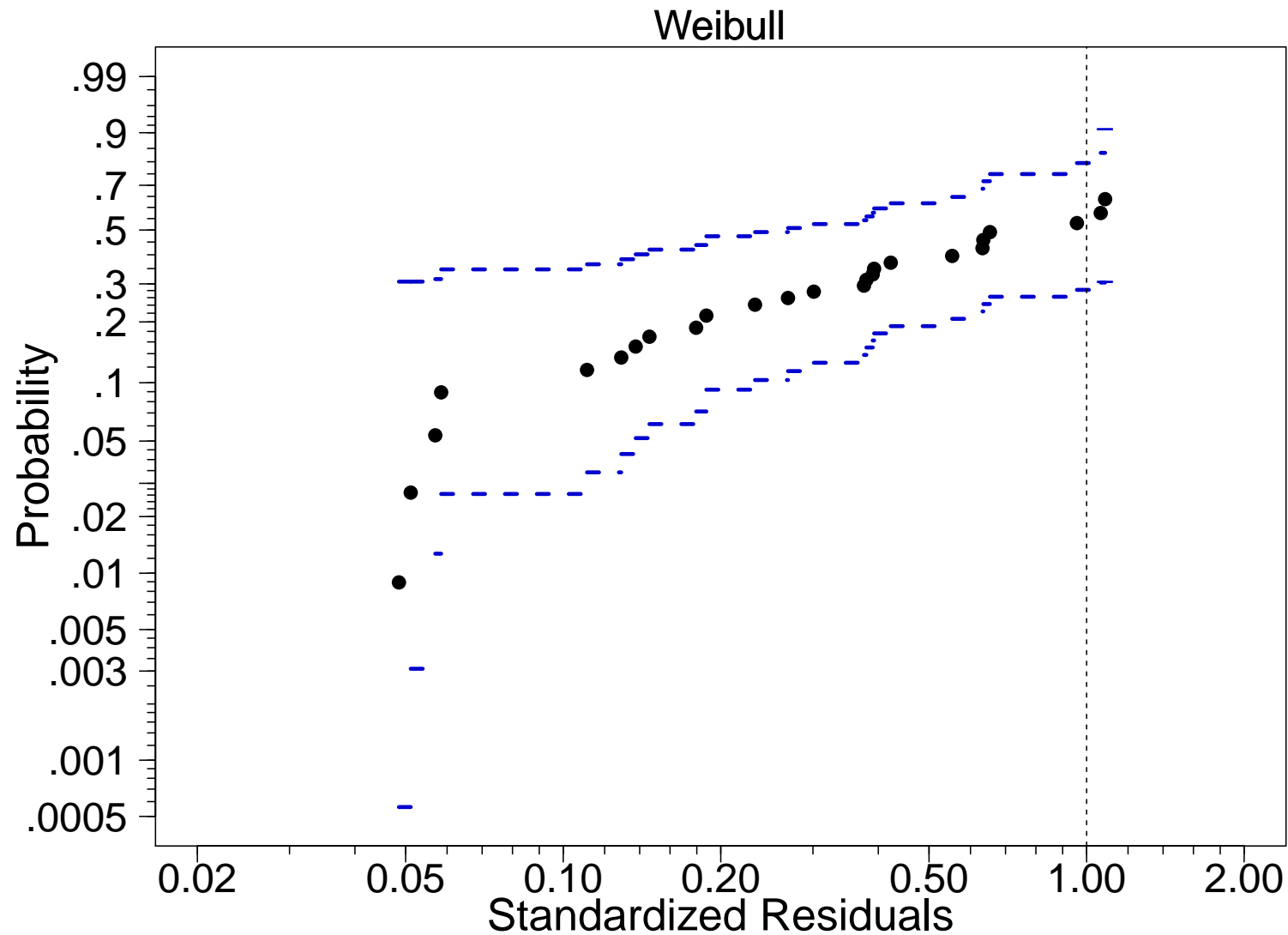
# **Glass Capacitor Subset Data Life Test Results** **Weibull Distribution-Fitting Summary**

Comparison	LR Statistic	dof	<i>p</i> -value
SepDists versus EqualSig	2.75	6	0.840
EqualSig versus RegrModel	5.96	4	0.201
RegrModel versus Pooled	18.30	2	< 0.001

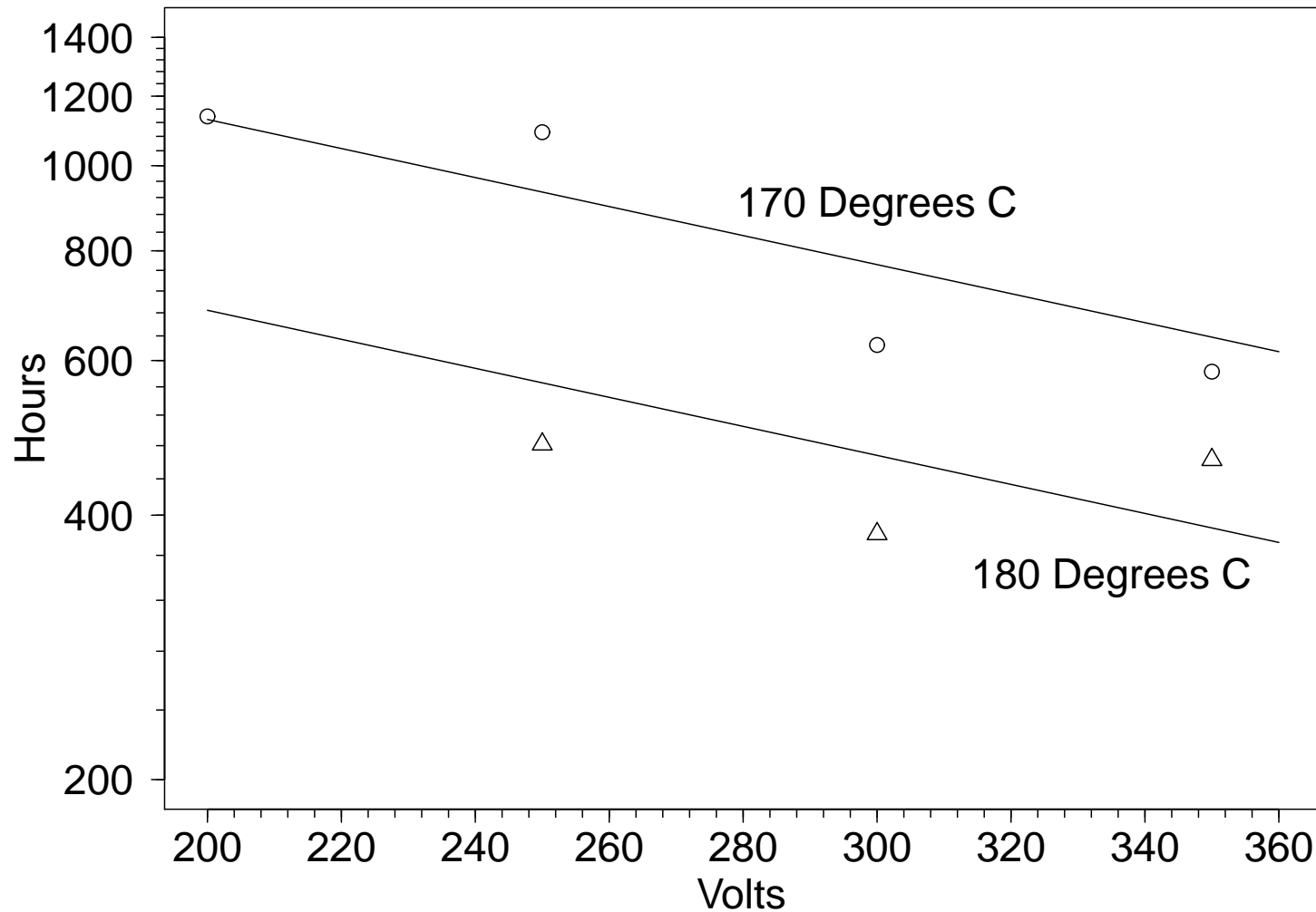


# Weibull Probability Plot of the No-Interaction Model Residuals

## Glass Capacitor Subset Data Life Test Results



**Estimates of Weibull  $t_{0.5}$  Plotted for each Combination  
of the Glass Capacitor Subset Data Test Conditions  
Model with No Interaction  
Points are Regression-Model-Free Estimates**



## References

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- Nelson, W. B. (1984). Fitting of fatigue curves with non-constant standard deviation to data with runouts. *Journal of Testing and Evaluation* 12, 69–77. []
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- Shimokawa, T. and Y. Hamaguchi (1987). Statistical evaluation of fatigue life and fatigue strength in circular- hole notched specimens of a carbon eight-harness-satin/epoxy laminate. In T. Tanaka, S. Nishijima, and M. Ichikawa (Editors), *Statistical Research on Fatigue and Fracture*, 159–176. Elsevier Science. []
- Zelen, M. (1959). Factorial experiments in life testing. *Technometrics* 1, 269–288. []