

Chapter 21

Repeated Measures Degradation Analysis

Chapter 21

Repeated Measures Degradation Data, Models, and Data Analysis

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11h 8min

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Topics discussed in this chapter are:

- Repeated measures degradation models.
- Fitting repeated measures degradation reliability models.
- The relationship between degradation reliability models and failure-time reliability models.
- Accelerated repeated measures degradation tests, modeling and analysis and Device-B reliability assessment.
- Accelerated repeated measures degradation modeling and analysis with multiple accelerating variables and LED-A reliability assessment.

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Repeated Measures Degradation Models

- The structural form of the repeated measures degradation models is the same as that introduced in Chapter 20 for destructive degradation.
 - ▶ With no explanatory variables
$$Y = h_d[\mathcal{D}(t)] = \xi(t) + \epsilon.$$
 - ▶ With one or more explanatory variables
$$Y = h_d[\mathcal{D}(t)] = \xi(t, x) + \epsilon.$$
- As in Chapter 20, $\xi(t)$ [or $\xi(t, x)$] is a monotone function (either increasing or decreasing) of (possibly transformed) time $\tau = h_t(t)$ and will depend on parameters β_1, \dots, β_k .
- In repeated-measures degradation, it is possible to allow the model parameters in $\xi(t, x)$ to vary from unit-to-unit.

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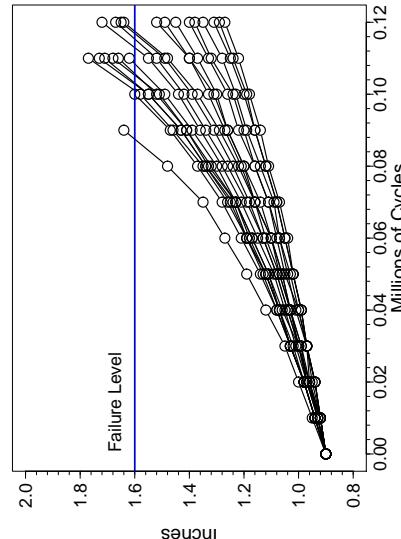
Repeated Measures Degradation Analysis

Segment 1

Repeated Measures Degradation Models

- Observed degradation path model: Observed path of unit i at time t_{ij} is
$$\mathcal{D}_{ij} = \mathcal{D}(t_{ij}, \beta_0, \dots, \beta_k, \epsilon_{ij}), i = 1, \dots, n, j = 1, \dots, m_i.$$
- Path parameters: β_0, \dots, β_k may be random from unit-to-unit or fixed in the population/process.
- Sample path model: Sample degradation path of unit i at time t_{ij} (the inspection time j for unit i) is
$$Y_{ij} = h_d(\mathcal{D}_{ij}) = \xi(t_{ij}, x_i) + \epsilon_{ij}, \epsilon_{ij} \sim \text{NORM}(0, \sigma_\epsilon),$$
 where the ϵ_{ij} are independent and independent of any random parameters in $\xi(t, x).$
- Can use transformations on the response, time, or the x variables to simplify the model structure, as suggested by physical/chemical theory, past experience, or the data.
- Note that the **real sample size** in repeated-measures degradation data is the number of units or specimens (and **not** the number of readings per specimen).

Model for Repeated-Measures Degradation Data

- 
- Observed degradation path model: Observed path of unit i at time t_{ij} is
$$\mathcal{D}_{ij} = \mathcal{D}(t_{ij}, \beta_0, \dots, \beta_k, \epsilon_{ij}), i = 1, \dots, n, j = 1, \dots, m_i.$$
 - Path parameters: β_0, \dots, β_k may be random from unit-to-unit or fixed in the population/process.
 - Sample path model: Sample degradation path of unit i at time t_{ij} (the inspection time j for unit i) is
$$Y_{ij} = h_d(\mathcal{D}_{ij}) = \xi(t_{ij}, x_i) + \epsilon_{ij}, \epsilon_{ij} \sim \text{NORM}(0, \sigma_\epsilon),$$
 where the ϵ_{ij} are independent and independent of any random parameters in $\xi(t, x).$
 - Can use transformations on the response, time, or the x variables to simplify the model structure, as suggested by physical/chemical theory, past experience, or the data.
 - Note that the **real sample size** in repeated-measures degradation data is the number of units or specimens (and **not** the number of readings per specimen).

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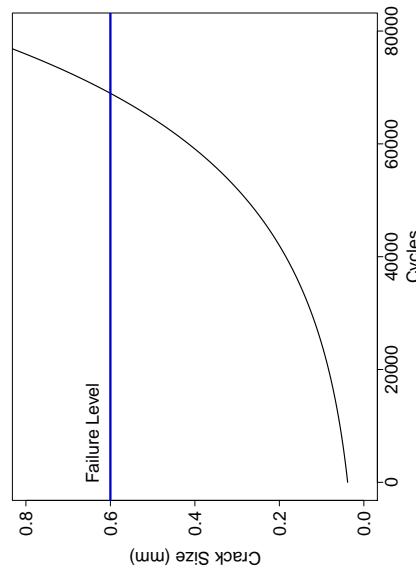
Alloy-A Fatigue Crack-Size Data

- 21 notched specimens were tested using cyclic stress loading.
- Fatigue cracks grow due to cyclic stress loading.
- Suppose investigators wanted to:
 - ▶ Estimate materials-related crack-growth parameters.
 - ▶ Estimate time (measured in millions of cycles) at which 50% of the cracks would reach 1.6 inches.
 - ▶ Assess adequacy of the **Paris** crack-growth model.
 - Data from **Hudak et al. (1978)** and **Bogdanoff and Kozin (1985)**, page 242).

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Paris Crack-Growth Model with no Variability

$$\frac{da(t)}{dt} = C \times [\Delta K(a)]^m$$



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Paris Crack-Growth Model

- The Paris crack-growth model is

$$\frac{da(t)}{dt} = C \times [\Delta K(a)]^m$$
- is a commonly used model to describe the growth of fatigue cracks over some range of size.
- $C > 0$ and $m > 0$ are materials properties
- $\Delta K(a)$, the range of the stress intensity factor and a function of a . Form of $K(a)$ depends on applied stress, part dimensions, and geometry.
- To model a two-dimensional edge-crack in a plate with a crack that is small relative to the width of the plate (say less than 3%), $K(a) = \text{Stress} \sqrt{\pi a}$ and the solution to the resulting differential equation is

$$a(t) = \begin{cases} [a(0)]^{1-\frac{m}{2}} + (1 - \frac{m}{2}) \times C \times (\text{Stress} \sqrt{\pi})^m \times t^{\frac{1}{m}}, & m \neq 2 \\ a(0) \times \exp[C \times (\text{Stress} \sqrt{\pi})^2 \times t]. & m = 2. \end{cases}$$

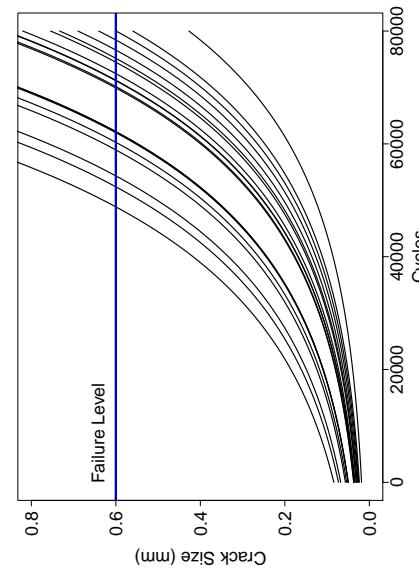
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Models for Variation in Degradation and Failure Time

- Need to **identify** and **model** important sources of variability in the degradation process.
 - If all manufactured units were identical, under exactly the same conditions, in exactly the same environment, and if every unit failed as it reached a particular **critical** level of degradation, then all units would fail after exactly the same amount of operating time.
 - Quantities that might be modeled as random include:
 - ▶ Initial conditions (flaw size, amount of material).
 - ▶ Material properties (related to **degradation rate**).
 - ▶ Level of degradation at which unit will fail.
 - Stochastic process variability (e.g., stress of other environmental variables changing over time).

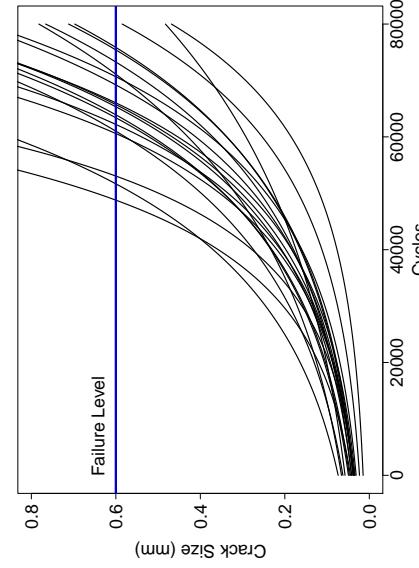
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Paris Crack-Growth Model with Simulated Unit-to-Unit Variability in Initial Crack Size but with Fixed Material Properties but Constant Stress



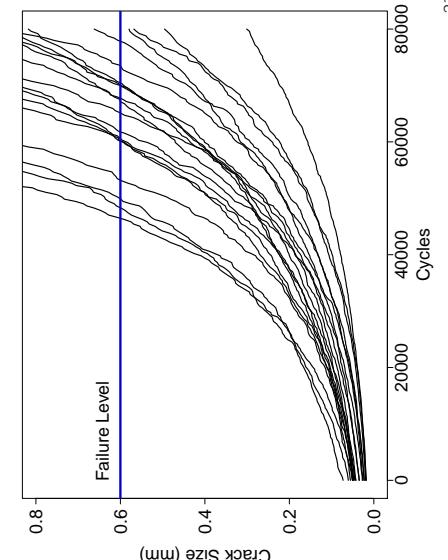
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Paris Crack-Growth Model with Simulated Unit-to-Unit Variability in Initial Crack Size and Material Properties but Constant Stress

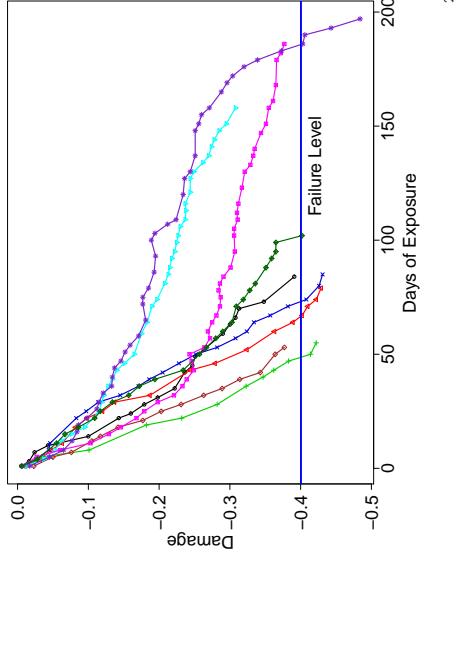


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Paris Model with Simulated Unit-to-Unit Variability in the Initial Crack Size and Material Properties and Stochastic Stress



Degradation of Units Exposed to UV in an Outdoor Experiment



- Chapter 21**
- Repeated Measures Degradation Analysis**
- Alloy-A Fatigue Crack-Growth Degradation Model**
- Segment 2
- Repeated Measures Degradation Estimation

The likelihood for the random-parameter degradation model is

$$L(\boldsymbol{\mu}_\beta, \Sigma_\beta, \sigma_\epsilon | \text{DATA}) = \prod_{i=1}^n \int_{-\infty}^{\infty} \cdots \int_{-\infty}^{\infty} \left[\prod_{j=1}^{m_i} \frac{1}{\sigma_\epsilon} \phi(\zeta_{ij}) \right] (1) \\ \times f_\beta(\beta_{1i}, \dots, \beta_{ki}; \boldsymbol{\mu}_\beta, \Sigma_\beta) d\beta_{1i}, \dots, d\beta_{ki},$$

- $\zeta_{ij} = [y_{ij} - \xi(t_{ij}, \beta_{1i}, \dots, \beta_{ki})]/\sigma_\epsilon$
- $f_\beta(\beta_{1i}, \dots, \beta_{ki}; \boldsymbol{\mu}_\beta, \Sigma_\beta)$ is the multivariate normal distribution density function with mean vector $\boldsymbol{\mu}_\beta$ and covariance matrix Σ_β .
- $L(\boldsymbol{\mu}_\beta, \Sigma_\beta, \sigma_\epsilon | \text{DATA})$ can be maximized with modern software (e.g., using the R packages `lme4` and `nlme`).
- Confidence intervals can be computed by using Wald, likelihood, or bootstrap methods.

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Likelihood for Random-Parameter Models

The likelihood for the random-parameter degradation model is

$$L(\boldsymbol{\mu}_\beta, \Sigma_\beta, \sigma_\epsilon | \text{DATA}) = \prod_{i=1}^n \int_{-\infty}^{\infty} \cdots \int_{-\infty}^{\infty} \left[\prod_{j=1}^{m_i} \frac{1}{\sigma_\epsilon} \phi(\zeta_{ij}) \right] (1) \\ \times f_\beta(\beta_{1i}, \dots, \beta_{ki}; \boldsymbol{\mu}_\beta, \Sigma_\beta) d\beta_{1i}, \dots, d\beta_{ki},$$

- $\zeta_{ij} = [y_{ij} - \xi(t_{ij}, \beta_{1i}, \dots, \beta_{ki})]/\sigma_\epsilon$
- $f_\beta(\beta_{1i}, \dots, \beta_{ki}; \boldsymbol{\mu}_\beta, \Sigma_\beta)$ is the multivariate normal distribution density function with mean vector $\boldsymbol{\mu}_\beta$ and covariance matrix Σ_β .
- $L(\boldsymbol{\mu}_\beta, \Sigma_\beta, \sigma_\epsilon | \text{DATA})$ can be maximized with modern software (e.g., using the R packages `lme4` and `nlme`).
- Confidence intervals can be computed by using Wald, likelihood, or bootstrap methods.

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Motivation for Using Bayesian Estimation

- Bayesian inference with weakly-informative prior distributions generally provide estimation results (point estimates and credible intervals) that are close to ML estimation results.
- When informative prior information is available (e.g., from knowledge of the physics of failure and/or previous experience with similar failure modes) it can be readily incorporated into the analysis.
- Available software for non-Bayesian methods for random parameter models based on an assumed multivariate normal distribution. Modern Bayesian analysis software is more flexible.
- Bayesian statistical methods are justified on probability theory instead of large-sample approximations.
- When there is limited information in the data about certain quantities of interest, Bayesian inferences can be sensitive to the manner in which a weakly-informative prior distribution is specified.

Bayesian Estimation of the (Random Parameter) Repeated-Measures Degradation Model Parameters

- Specify the statistical model for the data.
- Generally use weakly-informative prior distributions for the unknown model parameters, unless there is solid prior information about one or more parameters.
- Use an MCMC method to generate draws from the joint posterior distribution of
 - ▶ Random parameters.
 - ▶ Error term standard deviation.
 - ▶ Parameters for the individual units.
- Compute the marginal posterior distribution of the induced failure-time distribution, providing point estimates and credible (confidence) intervals.

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Alloy-A Repeated Measures Degradation Model

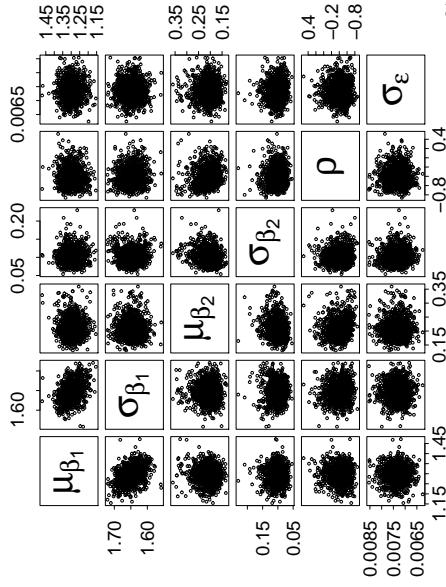
- The crack-growth degradation path model is

$$Y = \mathcal{D}(t) = \xi(t) + \epsilon \text{ where} \\ \xi(t) = \begin{cases} [(0.90)^{1-\frac{m}{2}} + (1 - \frac{m}{2}) \times C \times t]^{\frac{2}{2-m}}, & m \neq 2 \\ 0.90 \times \exp(C \times t), & m = 2, \end{cases}$$

is the solution to the Paris crack growth model differential equation.

- $\beta_1 = C(\sqrt{\pi})^m$ and $\beta_2 = m$ have a joint bivariate lognormal (BVLN) distribution with parameters.
- The BVLN parameters are $(\mu_{\log(\beta_1)}, \mu_{\log(\beta_2)}, \sigma_{\log(\beta_1)}, \sigma_{\log(\beta_2)}, \rho)$.
- The error term $\epsilon \sim \text{NORM}(0, \sigma_\epsilon)$ is independent of the random parameters.
- Weakly informative prior distributions were used.

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Alloy-A Fatigue Crack Size Bivariate Lognormal Distribution Paris Model Weakly Informative Prior Distribution Posterior Pairs Plot

- The crack-growth degradation path model is

$$\xi(t) = \begin{cases} [(0.90)^{1-\frac{m}{2}} + (1 - \frac{m}{2}) \times C \times t]^{\frac{2}{2-m}}, & m \neq 2 \\ 0.90 \times \exp(C \times t), & m = 2, \end{cases}$$

is the solution to the Paris crack growth model differential equation.

- $\beta_1 = C(\sqrt{\pi})^m$ and $\beta_2 = m$ have a joint bivariate lognormal (BVLN) distribution with parameters.
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- Weakly informative prior distributions were used.

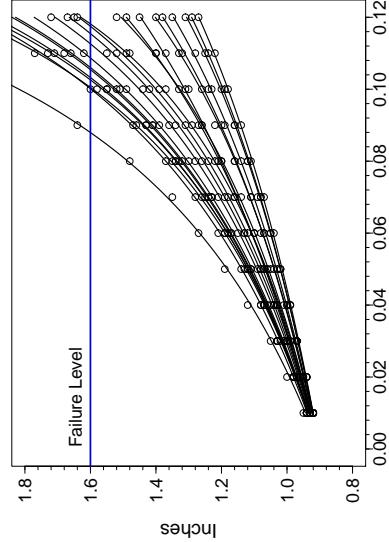
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Estimation Results for the Alloy-A Data BVLN Repeated Measures Degradation Model Medians of the Marginal Posterior Distributions

- Point estimates of the parameters are: $\hat{\mu}_{\log(\beta_1)} = 3.72$, $\hat{\mu}_{\log(\beta_2)} = 5.21$, $\hat{\sigma}_{\log(\beta_1)} = 0.75$, $\hat{\sigma}_{\log(\beta_2)} = 0.52$, $\hat{\rho} = -0.40$, and $\hat{\sigma}_\epsilon = 0.007$.
- Statistical uncertainty for the parameters can be assessed by inspection of the pairs plot of the MCMC draws and computation of corresponding credible intervals.
- Draws from the joint posterior distribution of $\mu_{\log(\beta_1)}, \mu_{\log(\beta_2)}, \sigma_{\log(\beta_1)}, \sigma_{\log(\beta_2)}, \rho$ and $\hat{\sigma}_\epsilon$ can be used to estimate the failure-time distribution.

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Models Relating Degradation and Failure

- Soft failures and specified degradation level

- In some products there is a gradual loss of performance (e.g., decreasing light output from a fluorescent light bulb or LEDs).
- Use fixed \mathcal{D}_f to denote the critical level for the degradation path.
- Soft failures can be defined in terms of either actual or observed degradation.

- Hard failures and correlation between failure and degradation level

- Immediate loss of functionality or other catastrophic failure.
- Random \mathcal{D}_f . Use a joint distribution of \mathcal{D}_f and other random parameters.

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Chapter 21

Repeated Measures Degradation Analysis

Segment 3

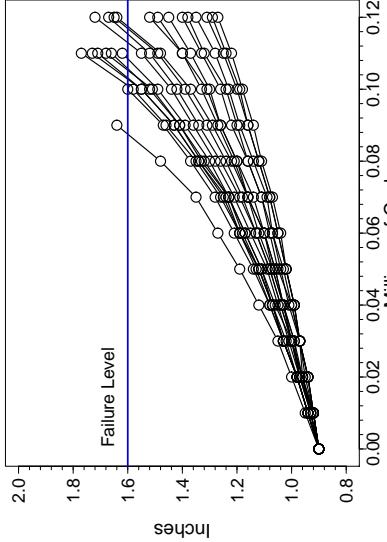
Relationship Between the Degradation and Failure-Time Models

Time to First Crossing Distribution

Estimating $F(t)$ for Alloy-A

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Fatigue Crack Size Observations for Alloy-A



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Evaluation of $F(t)$

$$F(t) = F(t; \mu_\beta, \Sigma_\beta) = \Pr(T \leq t) = \Pr[\xi(t, \beta_0, \dots, \beta_k) \geq \mathcal{D}_f].$$

- **Direct evaluation of $F(t)$:** Closed forms available for simple problems (e.g., a single random variable and other special case models).
- **Numerical integration:** Useful for a small number of random variables (e.g., 2 or 3).

- **Monte Carlo simulation:** General method. Needs much computer time to evaluate small probabilities. Can use **importance sampling**.
- Estimate failure probabilities and obtain credible (confidence) intervals by obtaining the marginal posterior distribution of $F(t)$ at selected values of time t .

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General Methods for Obtaining Induced Time-to-First-Crossing Distributions

$$F(t) = \Pr(T \leq t) \text{ from } Y = h_d[\mathcal{D}(t)] = \xi(t, x) + \epsilon$$

Criterion	Increasing path model	Decreasing path model
Observed degradation $Y = h_u(\mathcal{D})$	$\Pr(T \leq t) = \Pr[Y > h_u(\mathcal{D}_P)] = 1 - \Pr[Y \leq h_u(\mathcal{D}_P)] = 1 - G[h_u(\mathcal{D}_P)]$	$\Pr(T \leq t) = \Pr[Y \leq h_d(\mathcal{D}_P)] = G[h_d(\mathcal{D}_P)]$
Actual degradation $\xi(t, x)$	$\Pr(T \leq t) = \Pr[\xi(t, x) > h_d(\mathcal{D}_P)] = 1 - \Pr[\xi(t, x) \leq h_d(\mathcal{D}_P)] = 1 - H[h_d(\mathcal{D}_P)]$	$\Pr(T \leq t) = \Pr[\xi(t, x) \leq h_d(\mathcal{D}_P)] = H[h_d(\mathcal{D}_P)]$

- $G(x)$ is the cdf of **observed** degradation $Y = h_d(\mathcal{D}_P)$.
- $H(x)$ is the cdf of **actual** degradation $\xi(t, x)$.
- In many applications the difference between these failure-time definitions will be small because the random-parameters variability (e.g., σ_{β_1} and σ_{β_2}) will dominate $\sigma_\epsilon = 0$.
- Generally, evaluating $F(t)$ and corresponding quantiles with **actual** degradation is easier because there is one less source of variability in the failure-time model.

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When is Direct Evaluation of $F(t)$ Possible?

- Failure defined by **observed** degradation:
 - $Y = \xi(t, x) + \epsilon$ has a normal distribution (e.g., linear $\xi(t, x)$ and bivariate normal distribution for the random slope and intercept).
- Failure defined by **actual** degradation:
 - There is only one random parameter in $\xi(t, x)$.
 - $\xi(t, x)$ has a normal distribution (e.g., linear $\xi(t, x)$ and bivariate normal distribution for the random slope and intercept).

Otherwise numerical methods (numerical integration or Monte Carlo simulation) are required.

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Example of Direct Evaluation of $F(t)$ for a Single Normal Distribution Random Parameter

- Here $\xi(t) = \beta_0 + \beta_1 \tau$ and failure occurs when **actual** degradation $\xi(t) \geq h_d(\mathcal{D})$ where β_0 is fixed and $\beta_1 \sim \text{NORM}(\mu_{\beta_1}, \sigma_{\beta_1})$. It is required that $\mu_{\beta_1}/\sigma_{\beta_1}$ be large enough such that $\Pr(\beta_1 < 0) \approx 0$ (increasing degradation path). Then

$$F(t; \beta_0, \mu_{\beta_1}, \sigma_{\beta_1}) = \Pr[\beta_0 + \beta_1 \tau > h_d(\mathcal{D}_T)] = \Pr[\beta_1 > [h_d(\mathcal{D}_T) - \beta_0]/\tau]$$

$$= 1 - \Phi_{\text{norm}}\left[\frac{[h_d(\mathcal{D}_T) - \beta_0]/\tau - \mu_{\beta_1}}{\sigma_{\beta_1}}\right], \quad t > 0.$$
- This $F(t)$ has an atom at $t = \infty$ equal to $\Pr(\beta_1 < 0)$.
- Similarly, if $\xi(t) = \beta_0 - \beta_1 \tau$ (decreasing degradation path), failure occurs when $\xi(t) \leq h_d(\mathcal{D}_f)$, and requiring that $\mu_{\beta_1}/\sigma_{\beta_1}$ be large enough such that $\Pr(\beta_1 < 0) \approx 0$, it can be shown that

$$F(t; \beta_0, \mu_{\beta_1}, \sigma_{\beta_1}) = \Pr[\beta_0 - \beta_1 \tau < h_d(\mathcal{D}_f)] = \Pr[\beta_1 > [\beta_0 - h_d(\mathcal{D}_f)]/\tau]$$

$$= 1 - \Phi_{\text{norm}}\left[\frac{[\beta_0 - h_d(\mathcal{D}_f)]/\tau - \mu_{\beta_1}}{\sigma_{\beta_1}}\right], \quad t > 0.$$
- This $F(t)$ has an atom at $t = \infty$ equal to $\Pr(\beta_1 < 0)$.

- Similarly, if $\xi(t) = \beta_0 - \beta_1 \tau$ (**decreasing** degradation path) and failure occurs when $\xi(t) \leq h_d(\mathcal{D}_f)$, it can be shown that

$$F(t; \beta_0, \mu_{\log(\beta_1)}, \sigma_{\log(\beta_1)}) = \Phi_{\text{norm}}\left[\frac{\log(\beta_0) - \{\log[h_d(\mathcal{D}_f) - \beta_0] - \mu_{\log(\beta_1)}\}}{\sigma_{\log(\beta_1)}}\right], \quad t > 0.$$

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Induced Failure-Time Distribution Using Observed Degradation and an Increasing Degradation Path Model

- Using observed degradation, $T \leq t$ is equivalent to observed degradation exceeding $h_d(\mathcal{D}_f)$ [i.e., $h_d(\mathcal{D}(t)) > h_d(\mathcal{D}_f)$]. Then
- $$F(t, x) = 1 - \Phi \left[\frac{h_d(\mathcal{D}_f) - \mu_{\beta_0} - \mu_{\beta_1} AF\tau}{(\sigma_{\beta_0}^2 + \sigma_{\beta_1}^2)(AF)^2\tau^2 + 2\sigma_{\beta_0}\sigma_{\beta_1}\rho AF\tau + \sigma_\epsilon^2)^{1/2}} \right], \quad t \geq 0,$$
- where Φ stands for Φ_{norm} .

- For all x , this $F(t, x)$ has two probability atoms:

► At $t = 0$

$$\Pr(T = 0) = F(0) = \Pr[\beta_0 + \epsilon > h_d(\mathcal{D}_f)] = 1 - \Phi \left[\frac{h_d(\mathcal{D}_f) - \mu_{\beta_0}}{(\sigma_{\beta_0}^2 + \sigma_\epsilon^2)^{1/2}} \right].$$

► At $t = \infty$

$$\Pr(T = \infty) = \Pr(\beta_1 < 0) = 1 - F(\infty, x) = \Phi \left(-\frac{\mu_{\beta_1}}{\sigma_{\beta_1}} \right).$$

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Model 5 with Bivariate Normal Random Parameters Using Observed Degradation and an Increasing Degradation Path Model

- The p quantile t_p must satisfy the relationship $p = F(t_p, x)$. Using the expression for the cdf, the solutions for τ_p are
- $$\tau_p = \frac{1}{AF} \left\{ \frac{\sigma_{\beta_0}\sigma_{\beta_1}\rho z_{(1-p)}^2 + [h_d(\mathcal{D}_f) - \mu_{\beta_0}]\mu_{\beta_1}}{\mu_{\beta_1}^2 - \sigma_{\beta_1}^2 z_{(1-p)}^2} \right\}, \quad (2)$$
- where

$$W = \left\{ \sigma_{\beta_0}\sigma_{\beta_1}\rho z_{(1-p)}^2 + [h_d(\mathcal{D}_f) - \mu_{\beta_0}]\mu_{\beta_1} \right\}^2 - \left[\mu_{\beta_1}^2 - \sigma_{\beta_1}^2 z_{(1-p)}^2 \right] \left\{ [h_d(\mathcal{D}_f) - \mu_{\beta_0}]^2 - (\sigma_{\beta_0}^2 + \sigma_\epsilon^2)z_{(1-p)}^2 \right\},$$

and $F(0) \leq p < F(\infty)$.

- In (2), we use the term $-\sqrt{W}$ when $F(0) < p \leq 0.5$ and the term $+\sqrt{W}$ when $0.5 \leq p < F(\infty)$. When $p = 0.5$, $W = 0$.

- Then the p quantile for $F(t; x)$ is given by $t_p = h_t^{-1}(\tau_p)$.

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Failure-Time Quantiles Bivariate Normal Random Parameters Using Observed Degradation and an Increasing Degradation Path Model

- The p quantile t_p must satisfy the relationship $p = F(t_p, x)$. Using the expression for the cdf, the solutions for τ_p are

$$\tau_p = \frac{1}{AF} \left\{ \frac{-\sigma_{\beta_0}\sigma_{\beta_1}\rho z_p^2 + [h_d(\mathcal{D}_f) - \mu_{\beta_0}]\mu_{\beta_1}}{\mu_{\beta_1}^2 - \sigma_{\beta_1}^2 z_p^2} \right\}, \quad (3)$$

where

$$W = \left\{ \sigma_{\beta_0}\sigma_{\beta_1}\rho z_p^2 + [h_d(\mathcal{D}_f) - \mu_{\beta_0}]\mu_{\beta_1} \right\}^2 - \left[\mu_{\beta_1}^2 - \sigma_{\beta_1}^2 z_p^2 \right] \left\{ [h_d(\mathcal{D}_f) - \mu_{\beta_0}]^2 - (\sigma_{\beta_0}^2 + \sigma_\epsilon^2)z_p^2 \right\},$$

and $F(0) \leq p < F(\infty)$.

- In (3), we use the term $-\sqrt{W}$ when $F(0) < p \leq 0.5$ and the term $+\sqrt{W}$ when $0.5 \leq p < F(\infty)$. When $p = 0.5$, $W = 0$.

- Then the p quantile for $F(t; x)$ is given by $t_p = h_t^{-1}(\tau_p)$.

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Model 6 with Bivariate Normal Random Parameters Using Observed Degradation and a Decreasing Degradation Path Model

- The p quantile t_p must satisfy the relationship $p = F(t_p, x)$. Using the expression for the cdf, the solutions for τ_p are

$$\tau_p = \frac{1}{AF} \left\{ \frac{-\sigma_{\beta_0}\sigma_{\beta_1}\rho z_p^2 - [h_d(\mathcal{D}_f) - \mu_{\beta_0}]\mu_{\beta_1} \mp \sqrt{W}}{\mu_{\beta_1}^2 - \sigma_{\beta_1}^2 z_p^2} \right\}, \quad (3)$$

where

$$W = \left\{ \sigma_{\beta_0}\sigma_{\beta_1}\rho z_p^2 - [h_d(\mathcal{D}_f) - \mu_{\beta_0}]\mu_{\beta_1} \right\}^2 - \left[\mu_{\beta_1}^2 - \sigma_{\beta_1}^2 z_p^2 \right] \left\{ [h_d(\mathcal{D}_f) - \mu_{\beta_0}]^2 - (\sigma_{\beta_0}^2 + \sigma_\epsilon^2)z_p^2 \right\},$$

and $F(0) \leq p < F(\infty)$.

- In (3), we use the term $-\sqrt{W}$ when $F(0) < p \leq 0.5$ and the term $+\sqrt{W}$ when $0.5 \leq p < F(\infty)$. When $p = 0.5$, $W = 0$.

- Then the p quantile for $F(t; x)$ is given by $t_p = h_t^{-1}(\tau_p)$.

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Failure-Time Quantiles Bivariate Normal Random Parameters Using Observed Degradation and a Decreasing Degradation Path Model

- The p quantile t_p must satisfy the relationship $p = F(t_p, x)$. Using the expression for the cdf, the solutions for τ_p are

$$\tau_p = \frac{1}{AF} \left\{ \frac{-\sigma_{\beta_0}\sigma_{\beta_1}\rho z_p^2 + [h_d(\mathcal{D}_f) - \mu_{\beta_0}]\mu_{\beta_1}}{\mu_{\beta_1}^2 - \sigma_{\beta_1}^2 z_p^2} \right\}, \quad (3)$$

where

$$W = \left\{ \sigma_{\beta_0}\sigma_{\beta_1}\rho z_p^2 + [h_d(\mathcal{D}_f) - \mu_{\beta_0}]\mu_{\beta_1} \right\}^2 - \left[\mu_{\beta_1}^2 - \sigma_{\beta_1}^2 z_p^2 \right] \left\{ [h_d(\mathcal{D}_f) - \mu_{\beta_0}]^2 - (\sigma_{\beta_0}^2 + \sigma_\epsilon^2)z_p^2 \right\},$$

and $F(0) \leq p < F(\infty)$.

- In (3), we use the term $-\sqrt{W}$ when $F(0) < p \leq 0.5$ and the term $+\sqrt{W}$ when $0.5 \leq p < F(\infty)$. When $p = 0.5$, $W = 0$.

- Then the p quantile for $F(t; x)$ is given by $t_p = h_t^{-1}(\tau_p)$.

21 - 34

Evaluation of $F(t)$ by Numerical Integration

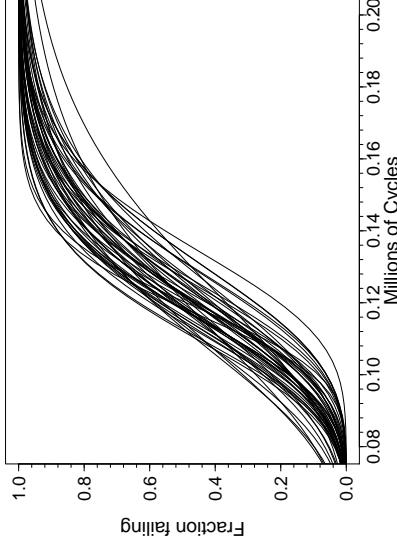
- The failure (crossing probability) can be expressed as
- $$\Pr(T \leq t) = F(t) = F(t; \theta_\beta) = \Pr[\xi(t, \beta_1, \dots, \beta_k) > h_d(\mathcal{D}_f)].$$
- If (β_1, β_2) follows a bivariate normal distribution with parameters $\mu_{\beta_1}, \mu_{\beta_2}, \sigma_{\beta_1}, \sigma_{\beta_2}, \rho$, then
- $$\Pr(T \leq t) = \int_{-\infty}^{\infty} \Phi_{\text{norm}} \left[-g[h_d(\mathcal{D}_f), t, \beta_1] - \mu_{\beta_1} \right] \frac{1}{\sigma_{\beta_1} \phi_{\text{norm}} \left(\frac{\beta_1 - \mu_{\beta_1}}{\sigma_{\beta_1}} \right)} d\beta_1$$
- where $g[h_d(\mathcal{D}_f), t, \beta_1]$ is the value of β_2 for given β_1 , that gives $\xi(t) = h_d(\mathcal{D}_f)$ and where
- $$\mu_{\beta_2|\beta_1} = \mu_{\beta_2} + \rho \sigma_{\beta_2} \left(\frac{\beta_1 - \mu_{\beta_1}}{\sigma_{\beta_1}} \right),$$
- $$\sigma_{\beta_2|\beta_1} = \sigma_{\beta_2} (1 - \rho^2)^{1/2}.$$
- This method generalizes to bivariate lognormal and multivariate normal/ignormal distributions.
- For non-Bayesian inference
 - Point estimates are obtained by evaluating $F(t) = F(t; \mu_\beta, \Sigma_\beta) = \Pr(T \leq t) = \Pr[\xi(t, \beta_0, \dots, \beta_k) \geq \mathcal{D}_f]$ at the ML estimates of the model parameters.
 - Confidence intervals can be obtained by using Wald, likelihood, or bootstrap methods.
 - For Bayesian inference
 - Use draws from the joint posterior distribution of $(\mu_\beta, \Sigma_\beta)$ to compute draws from the marginal posterior distribution of $F(t)$.
 - Compute credible intervals in the usual way.

21 - 35

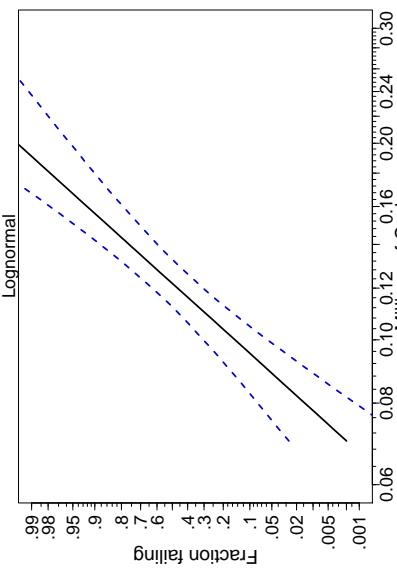
21 - 36

Posterior Distribution Estimates of $F(t)$ for Alloy A Bivariate Lognormal Model for β_1 and β_2

Lognormal Probability Plot of the Alloy-A Estimated cdf and 95% Two-Sided Credible Intervals under the Bivariate Lognormal Model for β_1 and β_2 .

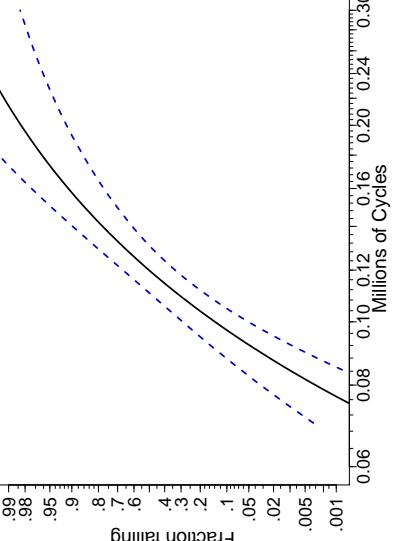


21 - 38



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Lognormal



21 - 38

Chapter 21

Repeated Measures Degradation Analysis

Device-B Reliability Assessment

Modeling and Analysis

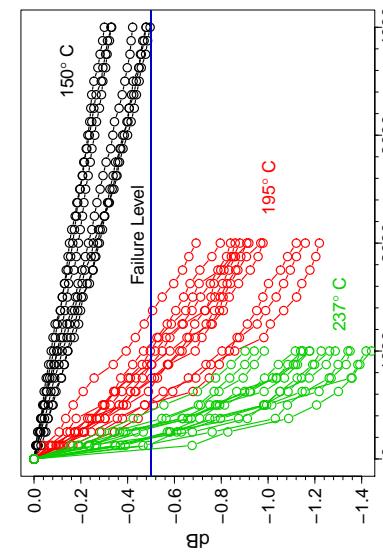
21 - 40

**Device-B Power Drop
Accelerated Degradation Test Data
at 150°C, 195°C, and 237°C**

- Device-B was to be used in a communications satellite.
 - Device-B is said to have failed if the power output drops by more than 0.50 dB.
 - The manufacturer of the satellite would make a profit if the satellite remains operational for ten years.
 - An accelerated life test was conducted to decide how much redundancy to build into the satellite.
 - Units were tested at 150, 195, and 237°C junction temperature.
 - No failures at 150°C.
 - The use condition is 80°C junction temperature.

Device-B Power Di

Accelerated Degradation Test Data
at 150°C, 195°C, and 237°C
(Use Conditions is 80°C)



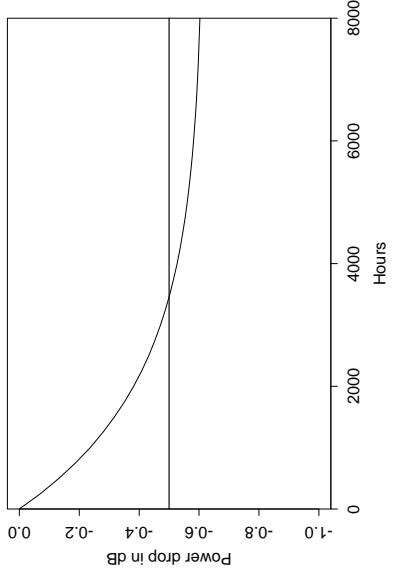
21 = 40

21 = 42

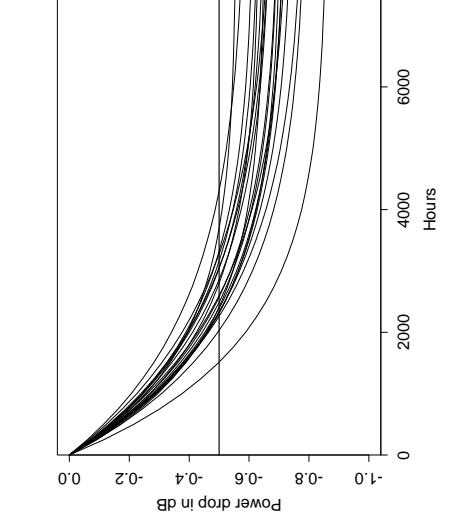
21 = 41

Simulated Device-B Power Drop

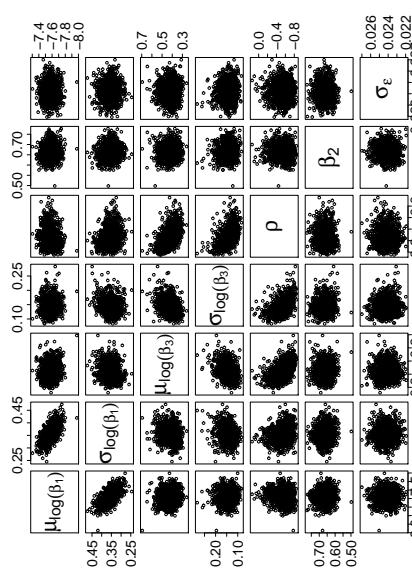
Model 8 $\xi(t) = \xi_\infty[1 - \exp(-\mathcal{R}t)]$
Fixed ξ_∞ and Rate \mathcal{R}



Simulated Device-B Power Drop
Model 8 $\xi(t) = \xi_\infty[1 - \exp(-\mathcal{R}t)]$
Variability in Asymptote ξ_∞ and Rate \mathcal{R}

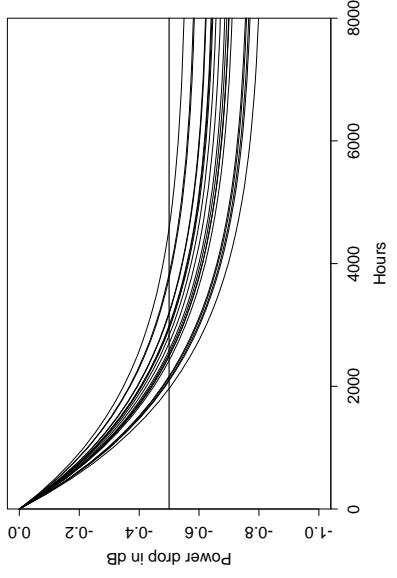


Device-B Power Drop ARM-DT
Asymptotic Path Model
Bivariate Lognormal Distribution Random Parameters
Weakly Informative Prior Distribution
Posterior Pairs Plot



Simulated Device-B Power Drop

Model 8 $\xi(t) = \xi_\infty[1 - \exp(-\mathcal{R}t)]$
Fixed ξ_∞ and Rate \mathcal{R}



Simulated Device-B Power Drop
Model 8 $\xi(t) = \xi_\infty[1 - \exp(-\mathcal{R}t)]$
Variability in Asymptote ξ_∞ and Rate \mathcal{R}

- The degradation path model is

$$Y = \xi(t) + \epsilon = -\beta_3(1 - \exp\{-\beta_1 \exp[-\beta_2(x - x_0)t]\}) + \epsilon$$

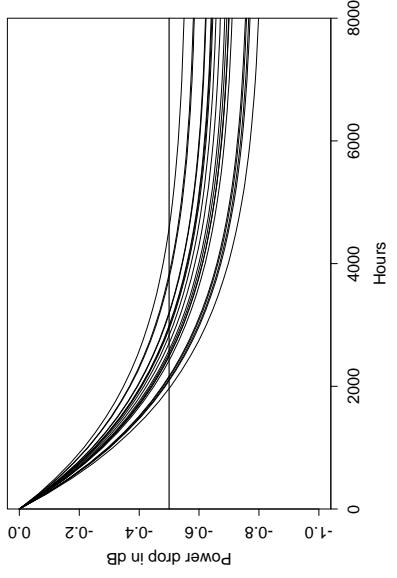
Note that $\xi(0) = 0$.

- $x = 11604.52 / (\text{Temp } ^\circ\text{C} + 273.15)$ and $x_0 = 25.433$ is the sample mean of all of the x values (Arrhenius transformation of temperatures).
- β_1 and β_3 are random parameters with a joint bivariate lognormal (BVLN) distribution.
- The BVLN parameters are $(\mu_{\log(\beta_1)}, \mu_{\log(\beta_3)}, \sigma_{\log(\beta_1)}, \sigma_{\log(\beta_3)}, \rho)$.
- β_2 , the effective activation energy, is fixed but unknown.
- The error term $\epsilon \sim \text{NORM}(0, \sigma_\epsilon)$ is independent of the random parameters.
- Weakly informative prior distributions were used.

21 - 46

Simulated Device-B Power Drop

Model 8 $\xi(t) = \xi_\infty[1 - \exp(-\mathcal{R}t)]$
Variability in Asymptote ξ_∞ and Rate \mathcal{R}



Simulated Device-B Power Drop
Model 8 $\xi(t) = \xi_\infty[1 - \exp(-\mathcal{R}t)]$
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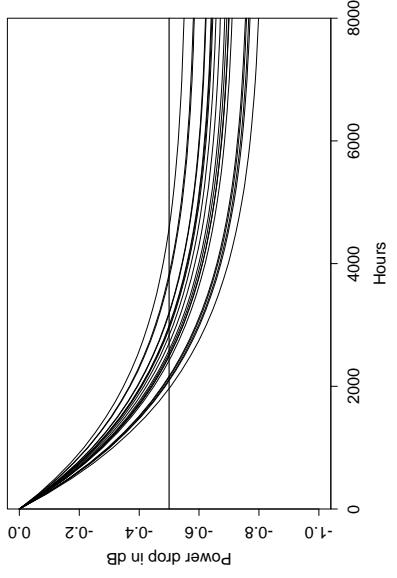
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Simulated Device-B Power Drop

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Variability in Asymptote ξ_∞ and Rate \mathcal{R}



Simulated Device-B Power Drop
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- The BVLN parameters are $(\mu_{\log(\beta_1)}, \mu_{\log(\beta_3)}, \sigma_{\log(\beta_1)}, \sigma_{\log(\beta_3)}, \rho)$.
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21 - 46

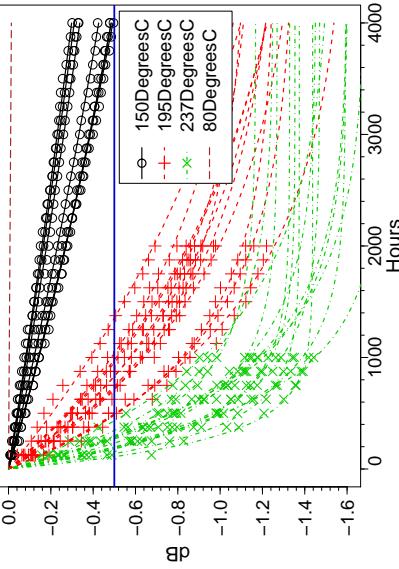
Device-B Power Drop
Repeated Measures Degradation Model
Medians of the Marginal Posterior Distributions

- Point estimates for the parameters are: $\hat{\mu}_{\log(\beta_1)} = -7.6$, $\hat{\mu}_{\log(\beta_3)} = 0.36$, $\hat{\sigma}_{\log(\beta_1)} = 0.41$, $\hat{\sigma}_{\log(\beta_3)} = 0.14$, $\hat{\rho} = -0.51$, $\hat{\beta}_2 = 0.66$, and $\hat{\sigma}_\epsilon = 0.024$.

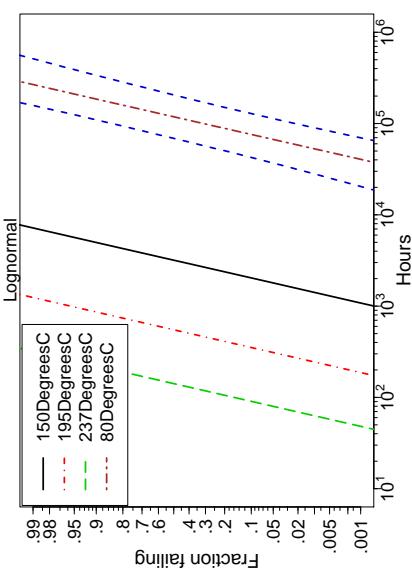
- Statistical uncertainty for the parameters can be assessed by inspection of the pairs plot of the MCMC draws and computation of corresponding credible intervals.
- Draws from the joint posterior distribution of $\mu_{\log(\beta_1)}$, $\mu_{\log(\beta_3)}$, β_2 , ρ , and σ_ϵ can be used to estimate the failure-time distribution.

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Device-B Power Drop Observations and Fitted Degradation Model for the $i = 1, \dots, 34$ Sample Paths



**Device-B Degradation Model Estimates
of the Failure-Time Distributions
on Lognormal Probability Paper
95% Credible Intervals Given for 80°C**

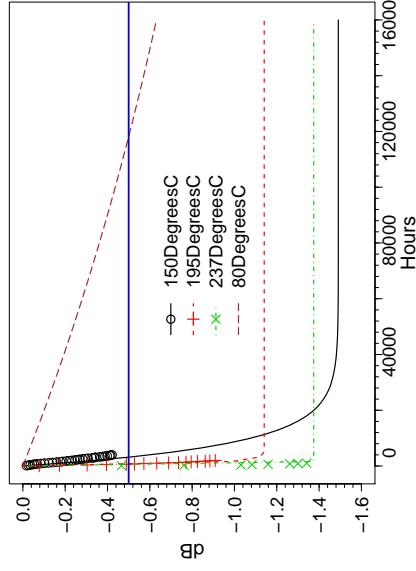


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Device-B Power Drop Observations and Fitted Degradation Model Showing Extrapolation in Time and Temperature



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21 - 52

Device-B Power Drop Observations and Fitted Degradation Model

Showing Extrapolation in Time and Temperature

Chapter 21

Repeated Measures Degradation Analysis

Segment 5

Accelerated Repeated Measures Degradation Modeling and Analysis with Multiple Accelerating Variables

Modeling the LED-A

Repeated-Measures Degradation Data

Accelerated Repeated Measures Degradation Test for LED-A

- Test was conducted to evaluate whether a certain kind of LED would be suitable for use in a high-performance flashlight.
- Accelerated tests run with 30 LEDs at each of six combinations of junction temperature and current (two accelerating variables).
- Measured light output on each unit periodically until 900 hours.
- Failure was defined as the time when light output fell below 60% of an LEDs initial output.
- Engineers wanted to estimate the LED failure-time distribution at the use conditions of 40°C junction temperature and 20 mA of current.

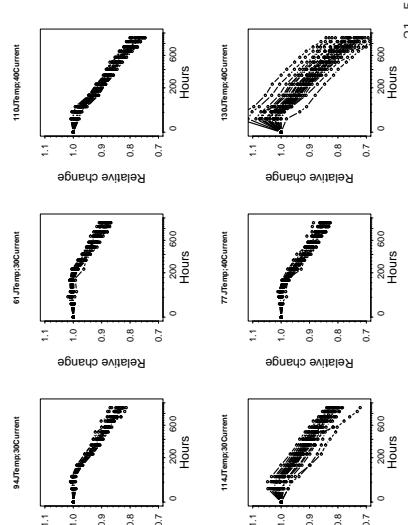
LED-A Data Pre-Processing and Cleaning

- The data were messy and required pre-processing and cleaning before analysis.
- In the first 138 hours of the test, light output actually increased.
- Data before 138 hours were discarded and the output for all units were re-normalized to be equal to one at that time (divide all readings for an LED by the light output at 138 hours).
- The data at 130°C junction temperature and 40 mA current resulted in a different of failure mode (thought to be due to thermal runaway) and had to be discarded.

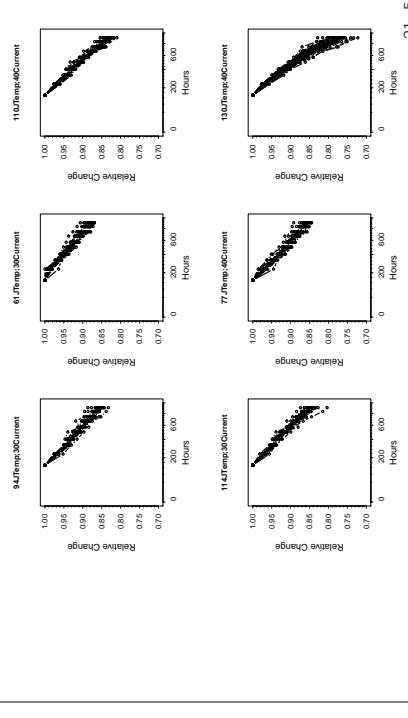
21 - 53

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LED-A Plot of Relative Light Output at Six Conditions on Square Root-Linear Axes Before Cleaning



LED-A Plot of Relative Light Output at Six Conditions on Square Root-Linear Axes After Cleaning



LED-A ARMDT Light Output Model Repeated Measures Degradation Model

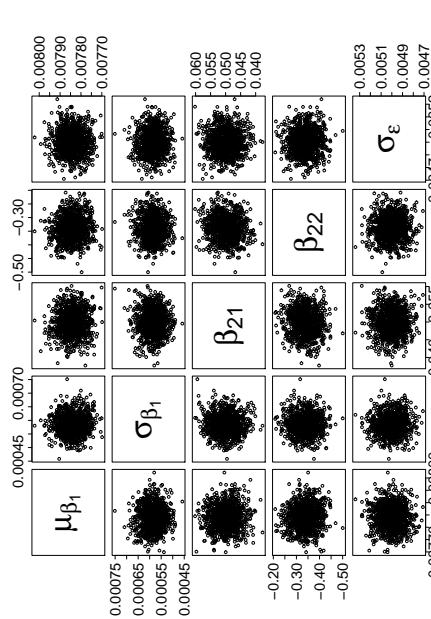
- The degradation model is

$$Y = 1 - \beta_1 \exp\{-[\beta_{21}(x_1 - x_{0,1}) + \beta_{22}(x_2 - x_{0,2})]\}\tau + \epsilon$$

- The intercept at 138 hours was fixed at 1, corresponding to the data.
- $\tau = \sqrt{\text{Hours}} - \sqrt{138}$.
- The random slope is $\beta_1 \sim \text{TNORM}(\mu_{\beta_1}, \sigma_{\beta_1})$.
- $x_1 = 11604.52 / (\text{Temp}^\circ\text{C} + 273.15)$, $x_2 = \log(\text{Current})$, $x_{0,1} = 31.949$ and $x_{0,2} = 3.5163$ are the sample means of the corresponding x variables.
- The error term $\epsilon \sim \text{NORM}(0, \sigma_\epsilon)$ is independent of the random parameters.
- Weakly informative prior distributions were used.

21 - 57

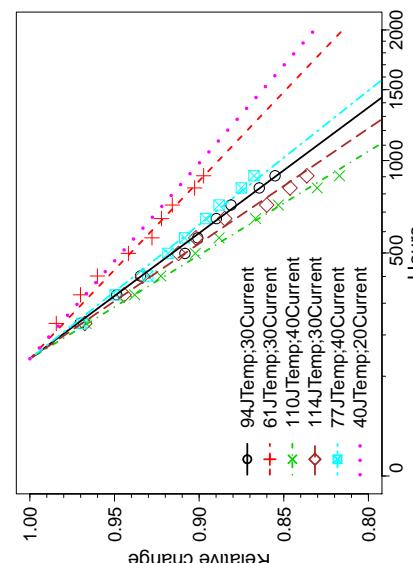
LED-A ARMDT Light Output Model Repeated Measures Degradation Model Posterior Pairs Plot



Estimation Results for the LED-A ARMDT Light Output Data Random Slope Repeated Measures Degradation Model Medians of the Marginal Posterior Distributions

- The parameter point estimates are $\hat{\mu}_{\beta_1} = 0.0078$, $\hat{\sigma}_{\beta_1} = 0.0006$, $\hat{\beta}_{21} = 0.050$, $\hat{\beta}_{22} = -0.33$, and $\hat{\sigma}_\epsilon = 0.0050$.
- Statistical uncertainty for the parameters can be assessed by inspection of the pairs plot of the MCMC draws and computation of corresponding credible intervals.
- Draws from the joint posterior distribution of μ_{β_1} , σ_{β_1} , β_{21} , β_{22} , and σ_ϵ can be used to estimate the failure-time distribution.

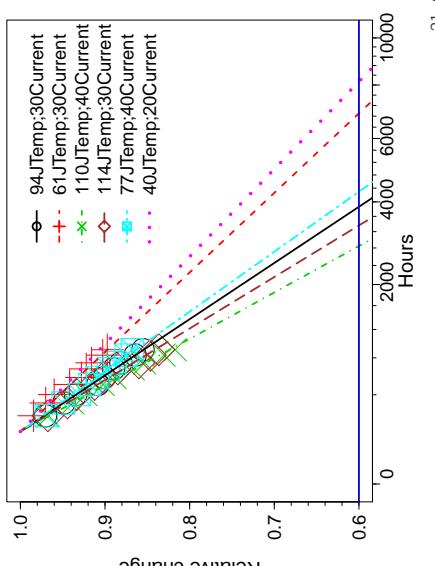
LED-A ARMDT Decrease in Light Output and Fitted Degradation Model (for the First Path in Each Group)



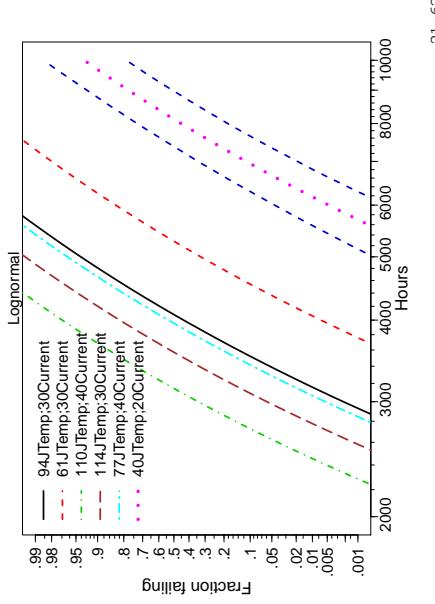
21 - 59

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LED-A ARMDT Decrease in Light Output and Fitted Degradation Model (for the First Path in Each Group) Showing Extrapolation in Time



LED-A Degradation Model Estimates of the Failure-Time Distributions on Lognormal Probability Paper 95% Credible Intervals Given for 40°C and 20mA

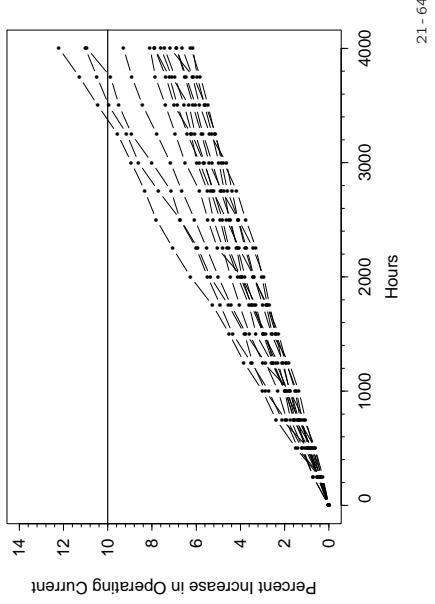


Chapter 21

Repeated Measures Degradation Analysis

- Segment 6**
 - Accelerated Repeated Measures Degradation Data
 - Other Examples
- 21 - 63

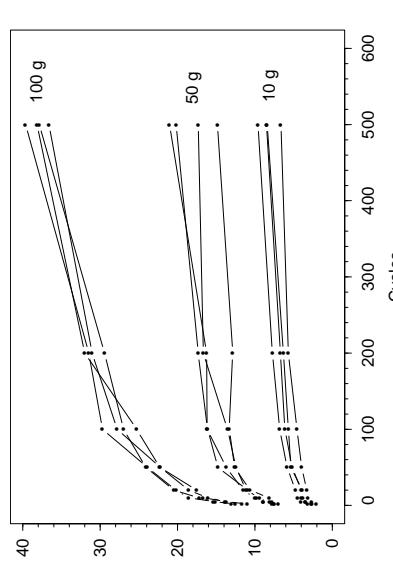
Plot of Laser Operating Current
as a Function of Time



Laser Life Data

- Percentage increase in operating current for GaAs lasers tested at 80°C.
 - Fifteen (15) devices each measured every 250 hours up to 4000 hours of operation.
 - For these devices and the corresponding application, a $\mathcal{D}_f = 10\%$ increase in current was the specified **failure criterion**.
- 21 - 65

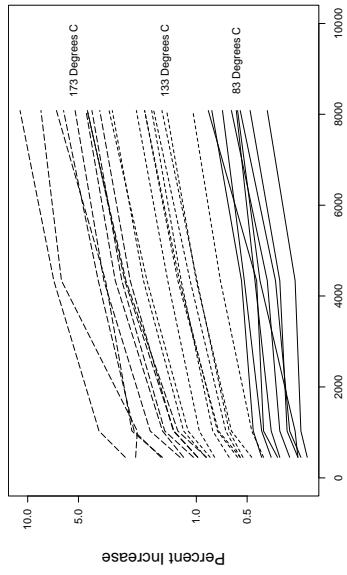
Scar Width Resulting from a Metal-to-Metal Sliding Test for Different Applied Weights



Percent Increase in Resistance Over Time for Carbon-Film Resistors

Sliding Metal Wear Data Analysis

- An experiment was conducted to test the wear resistance of a particular metal alloy.
- The sliding test was conducted over a range of different applied weights in order to study the effect of weight and to gain a better understanding of the wear mechanism.
- The predicted pseudo failure times were obtained by using ordinary least squares to fit a line through each sample path on the log-log scale and extrapolating to the time at which the scar width would be 50 microns.



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Percent Increase in Resistance Over Time for Carbon-Film Resistors

- Carbon-film resistors are components in electronic circuits.
- Carbon is an organic compound that will chemically degrade with time.
- The chemical degradation tends to increase resistance over time.
- The need to evaluate the rate of degradation and the failure-time distribution quickly required an accelerated test.

21 - 69

References

- Bogdanoff, J. L. and F. Kozin (1985). *Probabilistic Models of Cumulative Damage*. Wiley. [\[1\]](#)
- Hudak, Jr., S. J., A. Saxena, R. J. Bucci, and R. C. Malcolm (1978). Development of standard methods of testing and analyzing fatigue crack growth rate data. Technical report, AFML-TR-78-40. Westinghouse R & D Center, Westinghouse Electric Corporation, Pittsburgh, PA 15235. [\[2\]](#)
- Meeker, W. Q., L. A. Escobar, and F. G. Pascual (2021). *Statistical Methods for Reliability Data* (Second Edition). Wiley. [\[3\]](#)

21 - 68