

Contents

Preface	vii
1 System Reliability as a Function of Component Reliability	1
1.1 The System and Its Components	1
1.2 Independent Components: System Reliability and Stationary Availability	5
1.3 Lifetime Distribution of a System without Component Renewal .	10
1.4 Exercises	14
2 Parametric Lifetime Distributions	17
2.1 Poisson Process – Exponential and Gamma Distributions	17
2.2 Aging and Failure Rate	24
2.3 Normal, Lognormal and Weibull Families	29
2.3.1 Normal and Lognormal Distributions	29
2.3.2 The Weibull distribution	32
2.4 Exercises	38
3 Statistical Inference from Incomplete Data	41
3.1 Kaplan–Meier Estimator of the Reliability Function	41
3.2 Probability Paper	44
3.3 Parameter Estimation for Censored and Grouped Data	50
3.3.1 The Maximum Likelihood Method	50
3.3.2 Maximum Likelihood Function for Censored and Grouped Data	51
3.3.3 Finding Maximum Likelihood Estimates for a Censored Sample: Weibull and lognormal Distribution	54
3.3.4 Point and Confidence Estimation of Location and Scale Parameters Based on Linear Combination of Order Statistics	57
3.3.5 Large-Sample Maximum Likelihood Confidence Intervals	62
3.4 Exercises	63

4	Preventive Maintenance Models Based on the Lifetime Distribution	67
4.1	Basic Facts from Renewal Theory and Reward Processes	67
4.1.1	Renewal Process	67
4.1.2	Renewal Reward Process	72
4.1.3	Alternating Renewal Process. Component Stationary Importance Measure for a Renewable System	74
4.2	Principal Models of Preventive Maintenance	77
4.2.1	Periodic (Block) Replacement – Cost-type Criterion . . .	77
4.2.2	Block Replacement: Availability Criterion	78
4.2.3	Periodic Group Repair – Operation Time Based Criterion	79
4.2.4	Periodic Preventive Maintenance with Minimal Repair .	81
4.2.5	Age Replacement – Cost-type Criterion	84
4.2.6	Age Replacement – Availability-type Criterion	85
4.3	Qualitative Investigation of Age and Block Preventive Maintenance	86
4.3.1	The Principal Behavior of $\eta(T)$	86
4.3.2	Which is Better: Age or Block Replacement?	88
4.3.3	Finding the Optimal Maintenance Period (Age) T^*	88
4.3.4	Contamination of $F(t)$ by Early Failures	89
4.3.5	Treating Uncertainty in Data	89
4.3.6	Age Replacement for the IFR Family	91
4.3.7	Age Replacement with Cost Discounting	92
4.3.8	Random Choice of Preventive Maintenance Periods	94
4.4	Optimal Opportunistic Preventive Maintenance of a Multielement System	96
4.4.1	Introduction	96
4.4.2	System Description – Coordination of Maintenance Actions – Cost Structure	97
4.4.3	Optimization Algorithm. Basic Sequence	99
4.4.4	Discussion – Possible Generalizations	101
4.5	Exercises	102
5	Preventive Maintenance Based on Parameter Control	107
5.1	Introduction – System Parameter Control	107
5.2	Optimal Maintenance of a Multiline System	109
5.3	Preventive Maintenance in a Two-Stage Failure Model	111
5.3.1	The Failure Model	111
5.3.2	Preventive Maintenance. Costs	112
5.3.3	Some Facts about the Nonhomogeneous Poisson Process .	112
5.3.4	Finding the Optimal Location of the PM Points	114
5.4	Markov-Type Processes with Rewards (Costs)	116
5.4.1	Markov Chain	116
5.4.2	Semi-Markov Process	117
5.4.3	SMP with Rewards (Costs)	119
5.4.4	Continuous-Time Markov Process	120

5.5	Opportunistic Replacement of a Two-Component System	122
5.5.1	General Description	122
5.5.2	Formal Setting of the Problem	123
5.5.3	Numerical Example	124
5.6	Discovering a Malfunction in an Automatic Machine	127
5.6.1	Problem Description	127
5.6.2	Problem Formalization	127
5.6.3	Numerical Example	129
5.7	Preventive Maintenance of Objects with Multidimensional State Description	130
5.7.1	General Description	130
5.7.2	The Best Scalarization	132
5.7.3	Preventive maintenance: multidimensional state description	135
6	Best Time Scale for Age Replacement	139
6.1	Introduction	139
6.2	Finding the Optimal Time Scale	141
6.3	Optimal Time Scale for Age Replacement: Fatigue Data	142
6.4	Algorithm for Finding the Optimal \mathcal{T}_a	145
6.4.1	Complete Samples	145
6.4.2	Right-Censored Samples	146
6.4.3	Quantal-Type Data: Parametric Approach	146
6.5	Optimal Age Replacement for Fatigue Test Data	147
7	Preventive Maintenance with Learning	151
7.1	Information Update: Learning from New Data	151
7.2	Maintenance-Inspection Model with No Information Update	154
7.3	Rolling Horizon and Information Update	155
7.4	Actual and "Ideal" Rewards	156
7.5	Numerical Example	156
7.6	Exercises to Chapters 5-7	158
	Solutions to Exercises	161
	Appendix A: Nonhomogeneous Poisson Process	187
A.1	Definition and Basic Properties	187
A.2	Parametric estimation of the intensity function	190
	Appendix B: Covariances and Means of Order Statistics	195
	Appendix C: The Laplace Transform	199
	Appendix D: Probability Paper	201
	Appendix E: Renewal Function	205

References	207
Glossary of Notation	213
Index	215