

Mathematical definition of reliability

The life of a device under reliability study follows a sequence that results in an observable time to failure. A new device is put into service, it functions acceptably for a period of time and then it fails to function satisfactorily. The observed time to failure is a value of the random variable T , which represents the lifetime of the device. T takes its values in an interval of the real numbers, $\mathbb{R}$, most often in the interval $[0, \infty)$. Since the lifetime of a device is represented by a random variable T , there is a probability distribution function (cdf) of T .

$$F_T(t) = P(T \leq t), \quad 0 < t.$$

$F_T(t)$ is usually called the unreliability at time t . It represents the probability of failure in the interval $[0, t]$. The probability of failure in the interval $(t_1, t_2]$ equals $F(t_2) - F(t_1)$.

Reliability Mathematics

DJ Losen



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