

# Introduction to repairable systems

## STK4400 – Spring 2011

Bo Lindqvist

<http://www.math.ntnu.no/~bo/>  
bo@math.ntnu.no

# Definition of repairable system

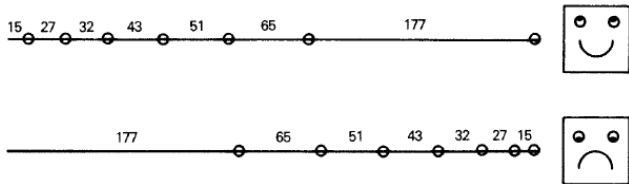
Ascher and Feingold (1984):

“A repairable system is a system which, after failing to perform one or more of its functions satisfactorily, can be restored to fully satisfactory performance by any method, other than replacement of the entire system” .



# Ascher and Feingold's mission in 1984

Ascher and Feingold presented the following example of a “happy” and “sad” system:

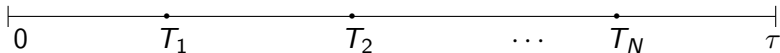


Their claim:

*Reliability engineers do not recognize the difference between these cases since they always treat times between failures as i.i.d. and fit probability models like Weibull.*

*Use nonstationary stochastic point process models to analyze repairable systems data!*

# Today: Recurrent events extensively studied

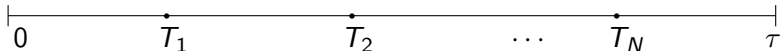


- Observe events occurring in time
- Applications: engineering and reliability studies, public health, clinical trials, politics, finance, insurance, sociology, etc.

Reliability applications:

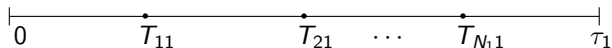
- breakdown or failure of a mechanical or electronic system
- discovery of a bug in an operating system software
- the occurrence of a crack in concrete structures
- the breakdown of a fiber in fibrous composites
- Warranty claims of manufactured products

# Important aspects for modelling and analysis



- Trend in times between events?
- Renewals at events?
- “Randomness” of events?
- Dependence on covariates?
- Unobserved heterogeneity (“frailty”, “random effects”) among individual processes?
- Dependence between event process and the censoring at  $\tau$ ?

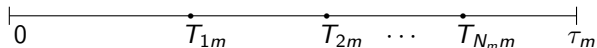
# Typical data format



$\vdots$



$\vdots$

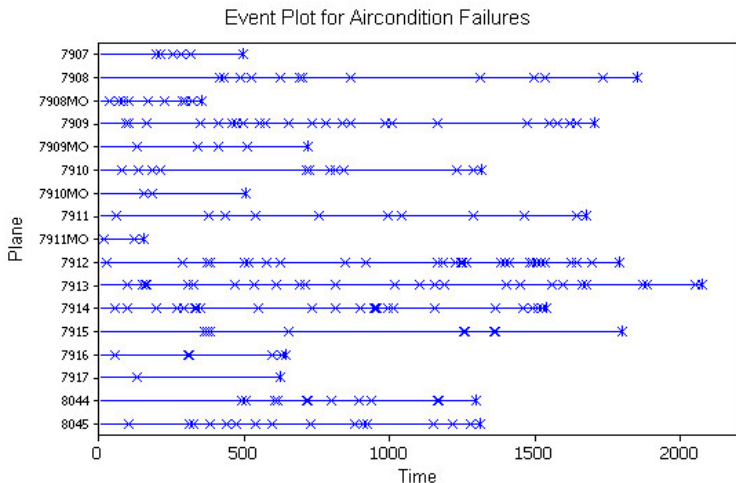


Covariates if available (fixed or time-varying):

$$X_j(t); j = 1, 2, \dots, m$$

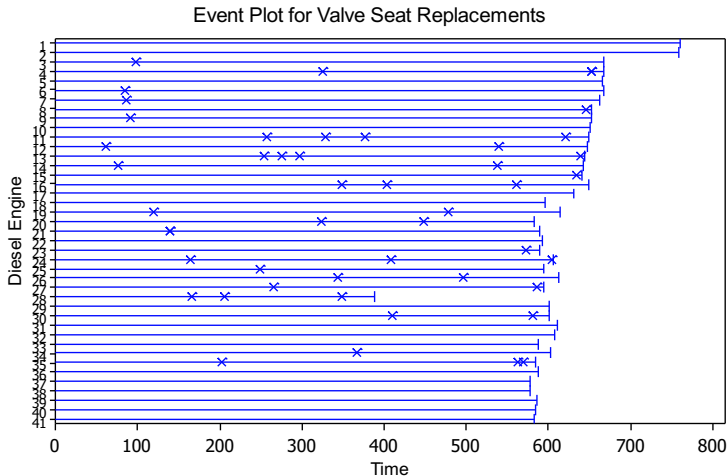
# Proschan (1963): The classical “aircondition data”

Times of failures of aircondition system in a fleet of Boeing 720 airplanes



# Nelson (1995): Valve seat data

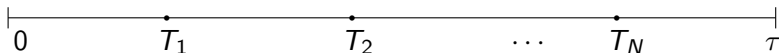
Times of valve-seat replacements in a fleet of 41 diesel engines







# Basic models for repairable systems



- RP( $F$ ): Renewal process with interarrival distribution  $F$ .

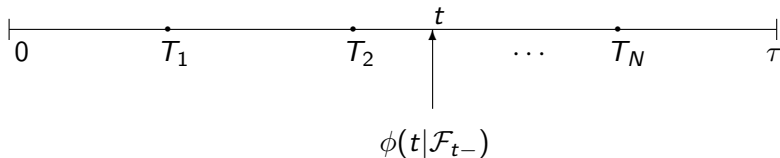
*Defining property:*

- Times between events are i.i.d. with distribution  $F$
- NHPP( $\lambda(\cdot)$ ): Nonhomogeneous Poisson process with intensity  $\lambda(t)$ .

*Defining property:*

- 1 Number of events in  $(0, t]$  is Poisson-distributed with expectation  $\int_0^t \lambda(u) du$
- 2 Number of events in disjoint time intervals are stochastically independent

# Point process modelling of recurrent event processes



- $\mathcal{F}_{t-}$  = history of events until time  $t$ .
- Conditional intensity at  $t$  given history until time  $t$ ,

$$\phi(t|\mathcal{F}_{t-}) = \lim_{\Delta t \downarrow 0} \frac{Pr(\text{failure in } [t, t + \Delta t) | \mathcal{F}_{t-})}{\Delta t}$$

- NHPP( $\lambda(\cdot)$ ):

$$\phi(t|\mathcal{F}_{t-}) = \lambda(t)$$

so conditional intensity is independent of history.

*Interpreted as "minimal repair" at failures*

- RP( $F$ ) (where  $F$  has hazard rate  $z(\cdot)$ ):

$$\phi(t|\mathcal{F}_{t-}) = z(t - T_{N(t-)})$$

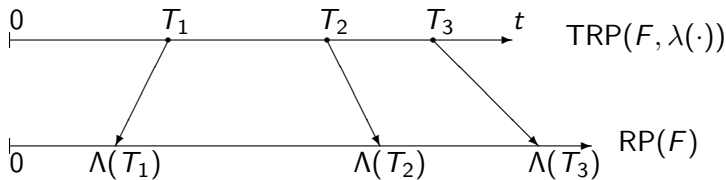
so conditional intensity depends (only) on time since last event.

*Interpreted as "perfect repair" at failures*

- Between minimal and perfect repair? *Imperfect repair* models.

# Trend Renewal Process – TRP (BL, Elvebakk and Heggland 2003)

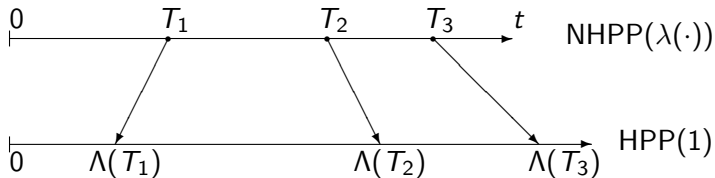
- Trend function:  $\lambda(t)$  (cumulative  $\Lambda(t) = \int_0^t \lambda(u)du$ )
- Renewal distribution:  $F$  with expected value 1 (for uniqueness)



## SPECIAL CASES:

- NHPP:  $F$  is standard exponential distribution
- RP:  $\lambda(t)$  is constant in  $t$

# Motivation for TRP: Well known property of NHPP



Conditional intensity of TRP( $F, \lambda(\cdot)$ ):

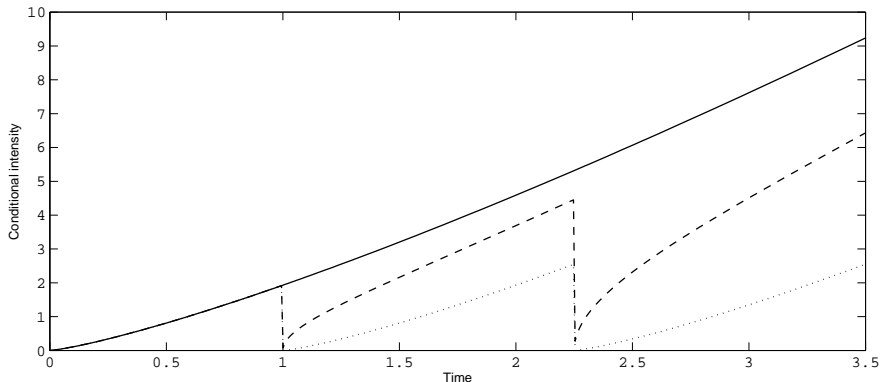
$$\phi(t|\mathcal{F}_{t-}) = z(\Lambda(t) - \Lambda(T_{N(t-)}))\lambda(t)$$

where  $z(\cdot)$  is hazard rate of  $F$

*Recall special cases:*

- NHPP:  $z(\cdot) \equiv 1$ , implies  $\phi(t|\mathcal{F}_{t-}) = \lambda(t)$
- RP:  $\lambda(\cdot) \equiv 1$ , implies  $\phi(t|\mathcal{F}_{t-}) = z(t - T_{N(t-)})$

# Comparison of NHPP, TRP and RP: Conditional intensities

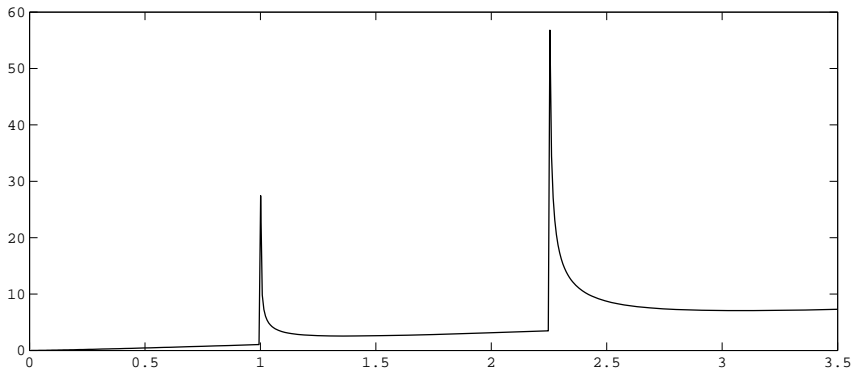


Example: Failures observed at times 1.0 and 2.25.

Conditional intensities for NHPP (solid); TRP (dashed); RP (dotted)



# Conditional intensities of TRP with DFR renewal distribution and increasing trend function

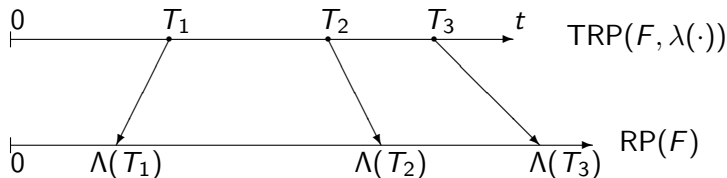


Failures observed at times 1.0 and 2.25.

*Renewal:*  $F \sim$  Weibull, shape 0.5

*Trend:*  $\lambda(t) = t^2$

# Interpretation of $\Lambda(t)$



By using results from renewal theory:

$$\lim_{t \rightarrow \infty} \frac{N(t)}{\Lambda(t)} = 1 \text{ (a.s.)}$$

$$\lim_{t \rightarrow \infty} \frac{E(N(t))}{\Lambda(t)} = 1$$

since  $F$  is assumed to have expected value 1.

- Cox (1972):

$$\phi(t|\mathcal{F}_{t-}) = z(t - T_{N(t-)})\lambda(t)$$

- Compare to TRP:

$$\phi(t|\mathcal{F}_{t-}) = z(\Lambda(t) - \Lambda(T_{N(t-)}))\lambda(t)$$

Lawless and Thiagarajah (1996):

$$\phi(t|\mathcal{F}_{t-}) = e^{\theta' h(t)}$$

where  $h(t)$  is a vector of observable functions, depending on  $t$  and possibly also on the history  $\mathcal{F}_{t-}$ , and  $\theta$  is a vector of parameters.

This model allows the use of various *dynamic covariates*, such as

- number of previous failures of the system,  $N(t-)$
- time since last event,  $t - T_{N(t-)}$

# Alternative models: The model by Pena and Hollander

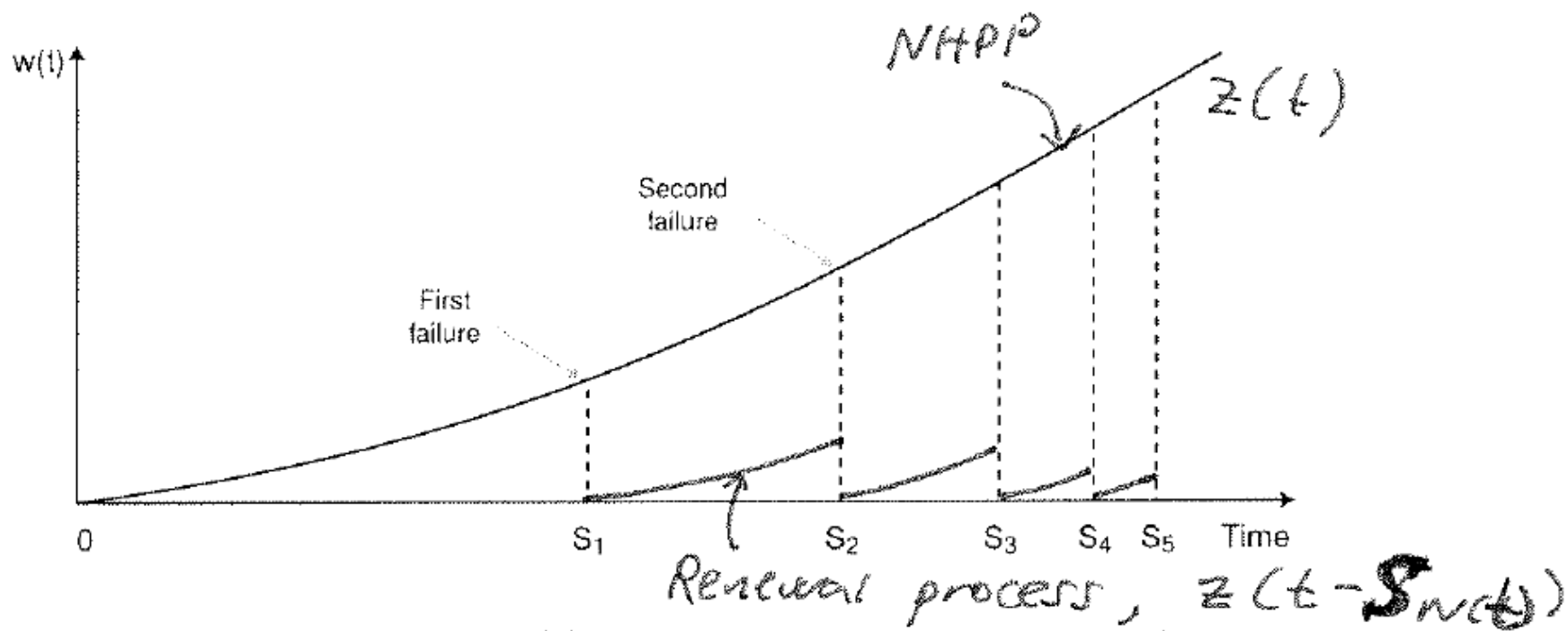
Pena and Hollander (2004):

$$\phi(t|\mathcal{F}_{t-}, a) = a \lambda_0(\mathcal{E}(t)) \rho(N(t-); \alpha) g(x(t), \beta)$$

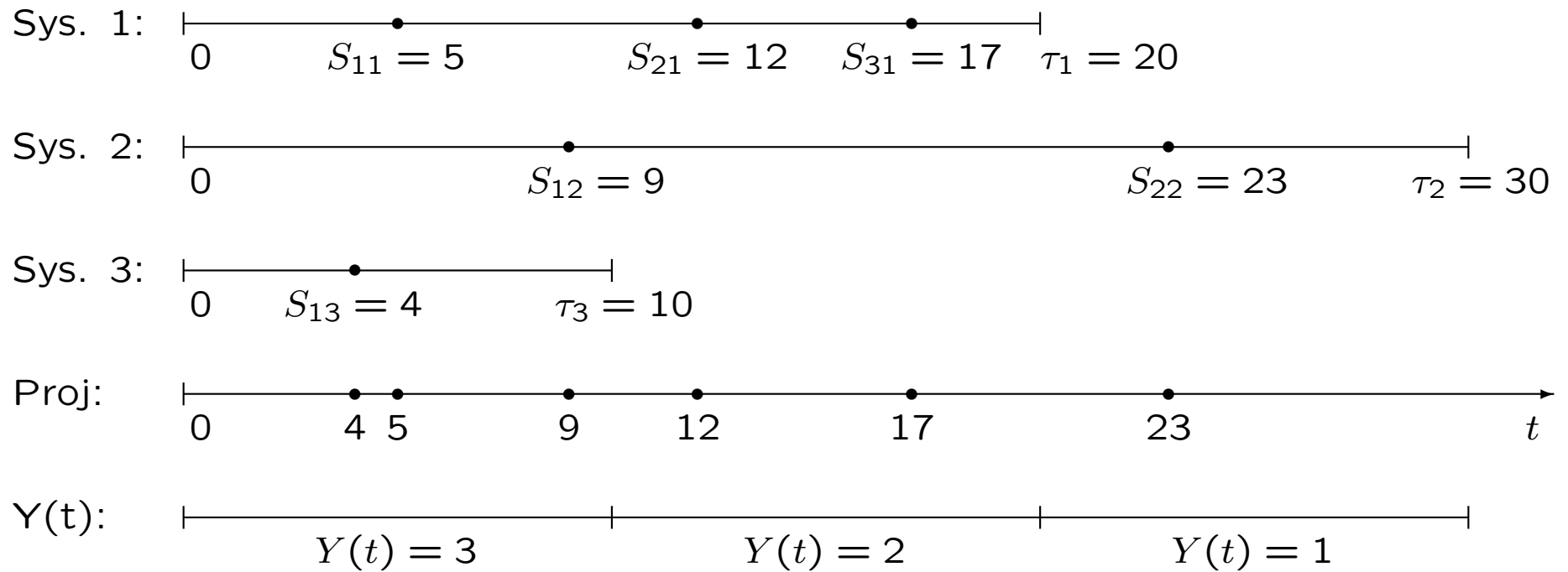
where

- $a$  is a positive unobserved random variable (frailty)
- $\lambda_0(\cdot)$  is a baseline hazard rate function
- $\mathcal{E}(t)$  is “effective age” process, a predictable process modeling impact of performed interventions after each event. Possible choices
  - Minimal intervention on repair:  $\mathcal{E}(t) = t$
  - Perfect intervention on repair:  $\mathcal{E}(t) = t - T_{N(t-)}$
  - Imperfect repair:  $\mathcal{E}(t) =$  time since last perfect repair
  - Age reduction models:  $\mathcal{E}(t)$  is reduced by a certain factor at each repair
- $\rho(\cdot; \cdot)$  can for example be on geometric form,  $\rho(k; \alpha) = \alpha^k$
- $g(x(t), \beta)$  models impact of covariates, for example on Cox-form

# CONDITIONAL ROCOF BY MINIMAL REPAIR (NHPP) AND PERFECT REPAIR (RENEWAL PROCESS)



## SIMPLE EXAMPLE WITH THREE SYSTEMS

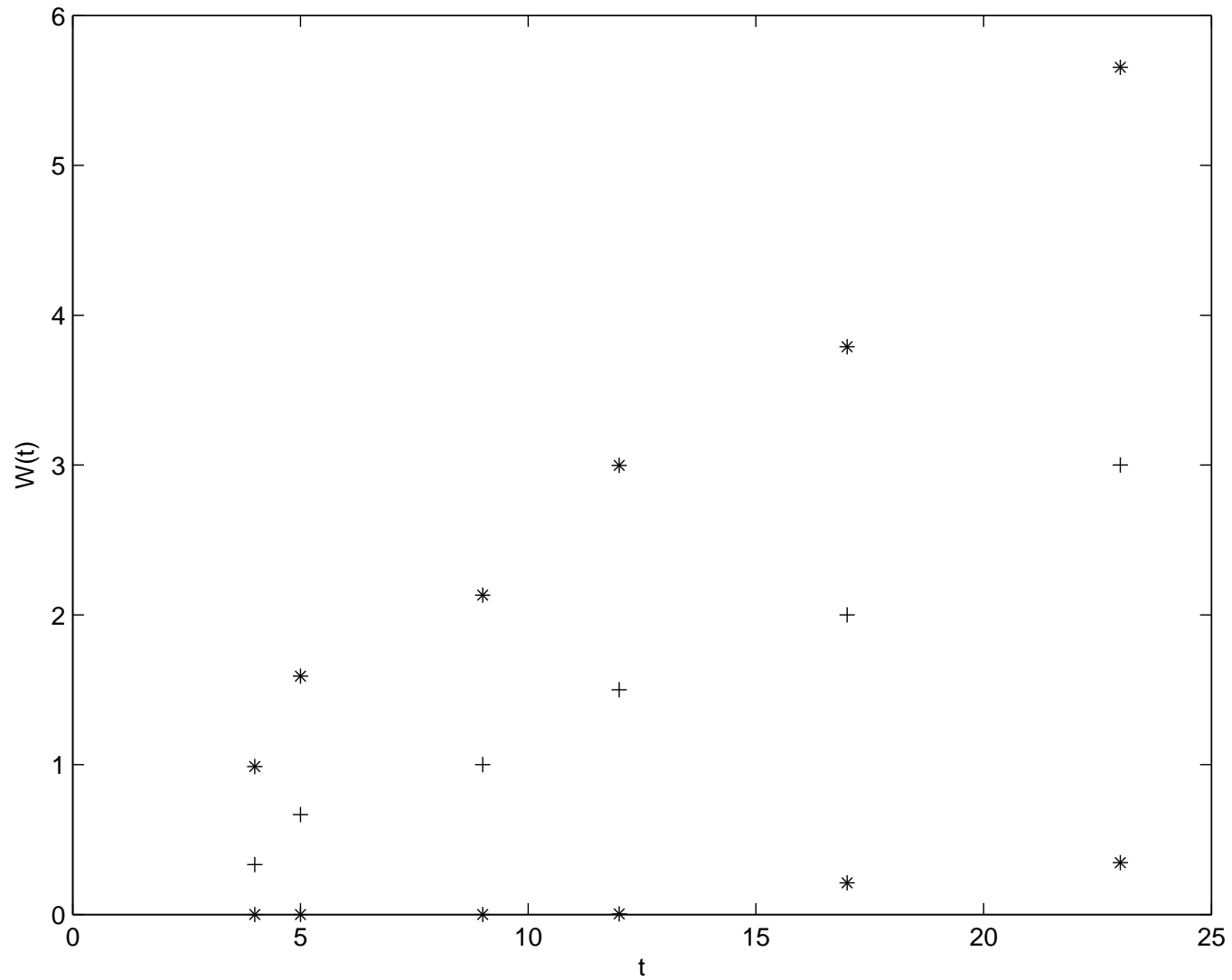


COMPUTATIONS FOR THE NELSON-AALEN ESTIMATOR

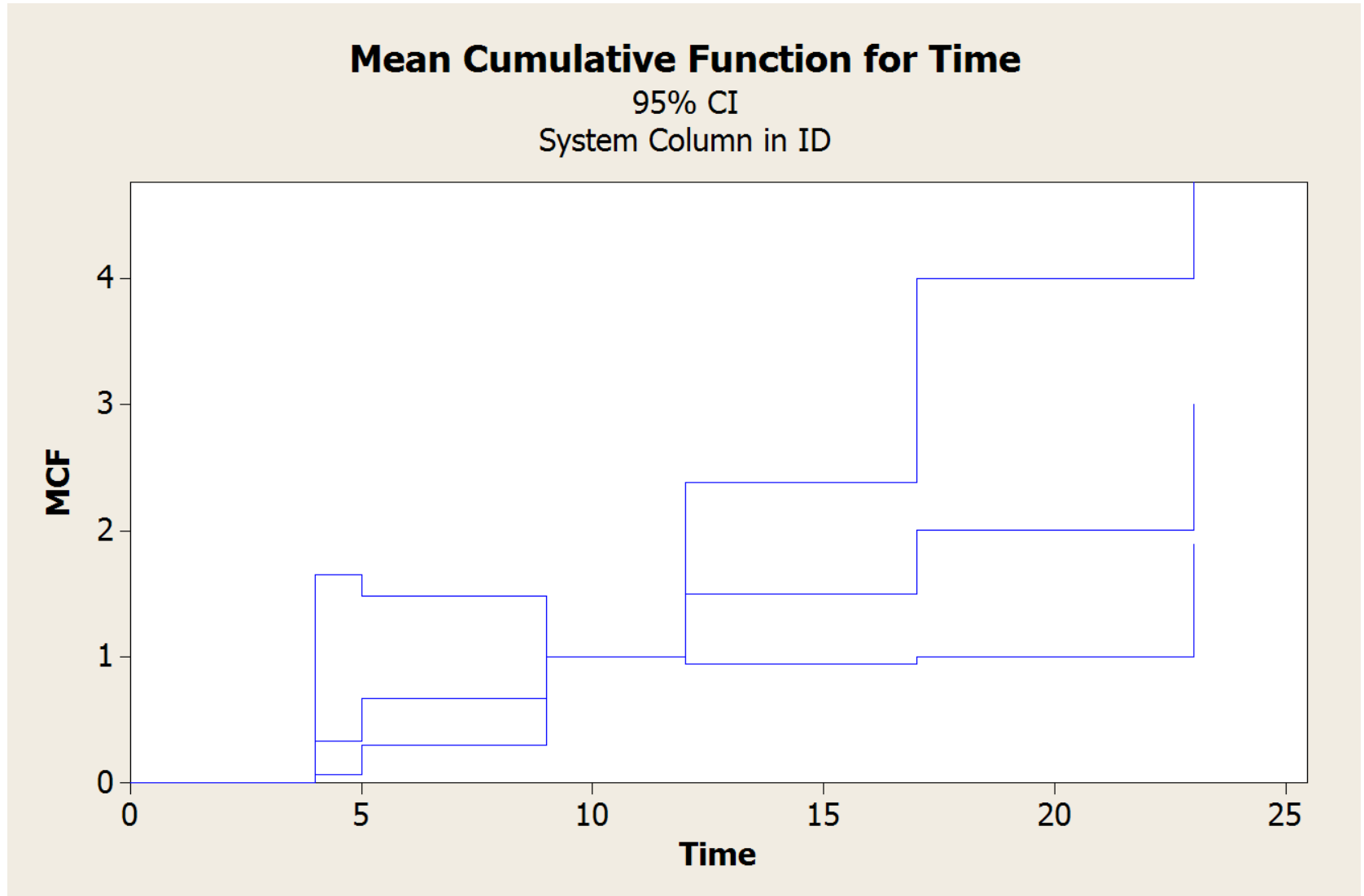
$t$	$1/Y(t)$	$1/Y(t)^2$	$\widehat{W}(t)$	$Var\widehat{W}(t)$	$SD\widehat{W}(t)$
4	1/3	1/9	1/3	1/9	0.3333
5	1/3	1/9	2/3	2/9	0.4714
9	1/3	1/9	1	1/3	0.5774
12	1/2	1/4	3/2	7/12	0.7638
17	1/2	1/4	2	5/6	0.9129
23	1	1	3	11/6	1.3540



# ESTIMATED $W(t)$ with 95% confidence limits (Nelson-Aalen)



# Simple Example With 3 Systems



## Nelson-Aalen estimator for Cumulative ROCOF $W(t)$

1. Order all failure times as  $t_1 < t_2 < \dots < t_n$ .
2. Let  $d_j(t_i) = \#$  events in system  $j$  at  $t_i$ .
3. Let  $d(t_i) = \sum_{j=1}^m d_j(t_i) = \#$  events in all systems at  $t_i$ .
4. Let  $Y_j(t) = \begin{cases} 1 & \text{if system } j \text{ is under observation at time } t \\ 0 & \text{otherwise} \end{cases}$
5. Let  $Y(t) = \sum_{j=1}^m Y_j(t) = \#$  systems under observation at time  $t$ .

Then

$$\text{Under general assumptions: } \widehat{W}(t) = \sum_{t_i \leq t} \frac{d(t_i)}{Y(t_i)}.$$

$$\text{Assuming NHPP: } \text{Var } \widehat{W}(t) = \sum_{t_i \leq t} \frac{d(t_i)}{\{Y(t_i)\}^2}$$

$$\text{Under general assumptions (MINITAB): } \text{Var } \widehat{W}(t) = \sum_{j=1}^m \left\{ \sum_{t_i \leq t} \frac{Y_j(t_i)}{Y(t_i)} \left[ d_j(t_i) - \frac{d(t_i)}{Y(t_i)} \right] \right\}^2$$

Illustration of last formula for Simple NHPP Example  
(Compare with MINITAB Output):

$$\begin{aligned}\text{Var } \widehat{W}(4) &= \left\{ \frac{1}{3} \left[ 0 - \frac{1}{3} \right] \right\}^2 + \left\{ \frac{1}{3} \left[ 0 - \frac{1}{3} \right] \right\}^2 + \left\{ \frac{1}{3} \left[ 1 - \frac{1}{3} \right] \right\}^2 \\ &= \frac{6}{81} = 0.2722^2\end{aligned}$$

$$\begin{aligned}\text{Var } \widehat{W}(5) &= \left\{ \frac{1}{3} \left[ 0 - \frac{1}{3} \right] + \frac{1}{3} \left[ 1 - \frac{1}{3} \right] \right\}^2 \\ &+ \left\{ \frac{1}{3} \left[ 0 - \frac{1}{3} \right] + \frac{1}{3} \left[ 0 - \frac{1}{3} \right] \right\}^2 \\ &+ \left\{ \frac{1}{3} \left[ 1 - \frac{1}{3} \right] + \frac{1}{3} \left[ 0 - \frac{1}{3} \right] \right\}^2 \\ &= \frac{6}{81} = 0.2722^2\end{aligned}$$

$$\begin{aligned}
\text{Var } \widehat{W}(9) &= \left\{ \frac{1}{3} \left[ 0 - \frac{1}{3} \right] + \frac{1}{3} \left[ 1 - \frac{1}{3} \right] + \frac{1}{3} \left[ 0 - \frac{1}{3} \right] \right\}^2 \\
&+ \left\{ \frac{1}{3} \left[ 0 - \frac{1}{3} \right] + \frac{1}{3} \left[ 0 - \frac{1}{3} \right] + \frac{1}{3} \left[ 1 - \frac{1}{3} \right] \right\}^2 \\
&+ \left\{ \frac{1}{3} \left[ 1 - \frac{1}{3} \right] + \frac{1}{3} \left[ 0 - \frac{1}{3} \right] + \frac{1}{3} \left[ 0 - \frac{1}{3} \right] \right\}^2 \\
&= 0
\end{aligned}$$

$$\begin{aligned}
\text{Var } \widehat{W}(12) &= \left\{ \frac{1}{3} \left[ 0 - \frac{1}{3} \right] + \frac{1}{3} \left[ 1 - \frac{1}{3} \right] + \frac{1}{3} \left[ 0 - \frac{1}{3} \right] + \frac{1}{2} \left[ 1 - \frac{1}{2} \right] \right\}^2 \\
&+ \left\{ \frac{1}{3} \left[ 0 - \frac{1}{3} \right] + \frac{1}{3} \left[ 0 - \frac{1}{3} \right] + \frac{1}{3} \left[ 1 - \frac{1}{3} \right] + \frac{1}{2} \left[ 0 - \frac{1}{2} \right] \right\}^2 \\
&+ \left\{ \frac{1}{3} \left[ 1 - \frac{1}{3} \right] + \frac{1}{3} \left[ 0 - \frac{1}{3} \right] + \frac{1}{3} \left[ 0 - \frac{1}{3} \right] \right\}^2 \\
&= \frac{1}{8} = 0.3536^2
\end{aligned}$$

## Simple Example With 3 Systems

Power Law NHPP Model:  $W(t; \alpha, \theta) = (t/\theta)^\alpha$

### Results for: SimpleNHPP.MTW

#### Parametric Growth Curve: Time

System: ID

Model: Power-Law Process

Estimation Method: Maximum Likelihood

#### Parameter Estimates

Parameter	Estimate	Standard Error	95% Normal CI	
			Lower	Upper
Shape	1,19423	0,445	0,323015	2,06545
Scale	11,3803	4,840	1,89335	20,8672

#### Test for Equal Shape Parameters

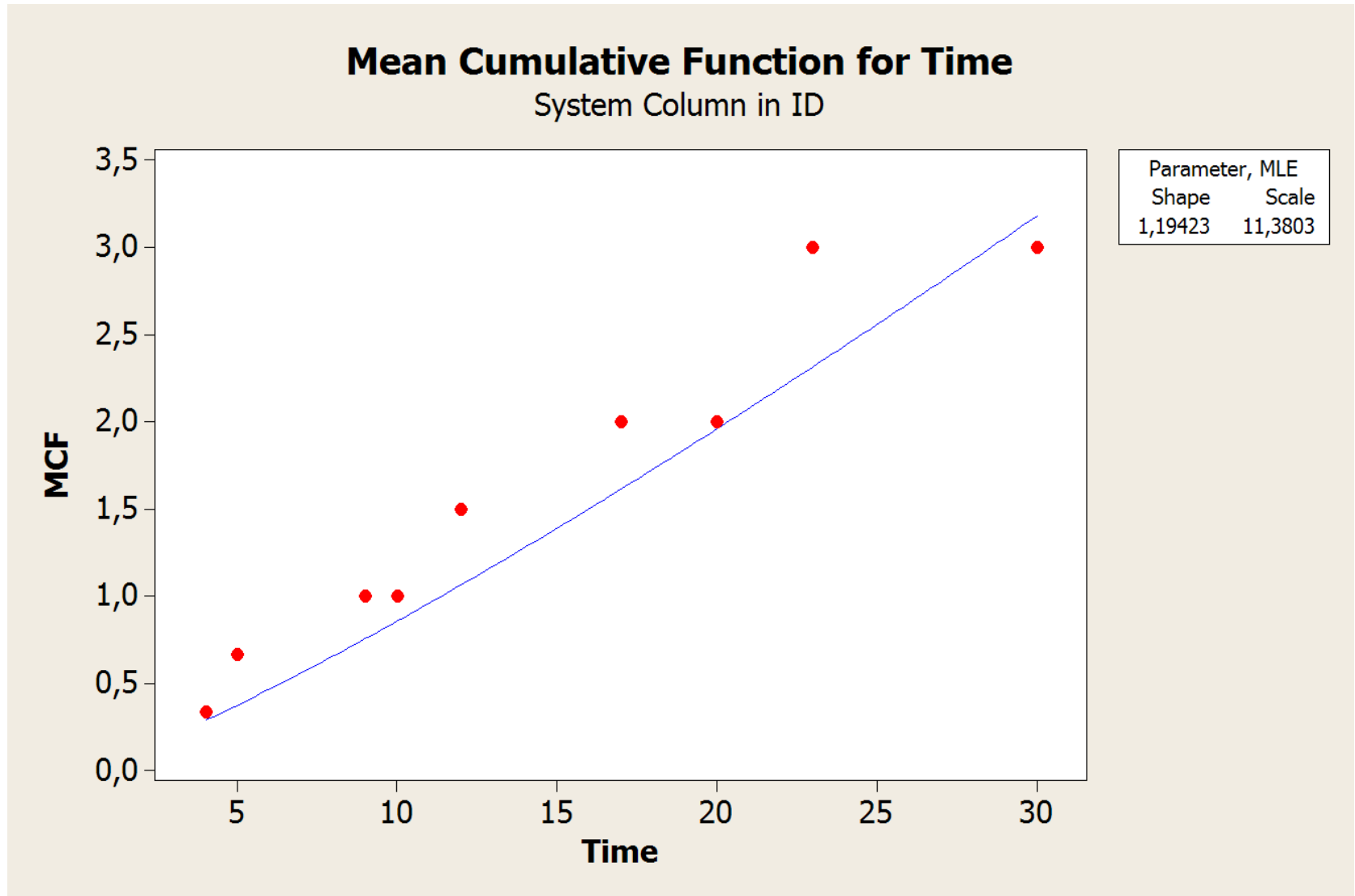
Bartlett's Modified Likelihood Ratio Chi-Square

Test Statistic	0,06
P-Value	0,972
DF	2

#### Trend Tests

Test Statistic	MIL-Hdbk-189		Laplace's		Anderson-Darling
	TTT-based	Pooled	TTT-based	Pooled	
Test Statistic	9,03	8,89	0,28	0,31	0,28
P-Value	0,599	0,576	0,781	0,756	0,954
DF	12	12			

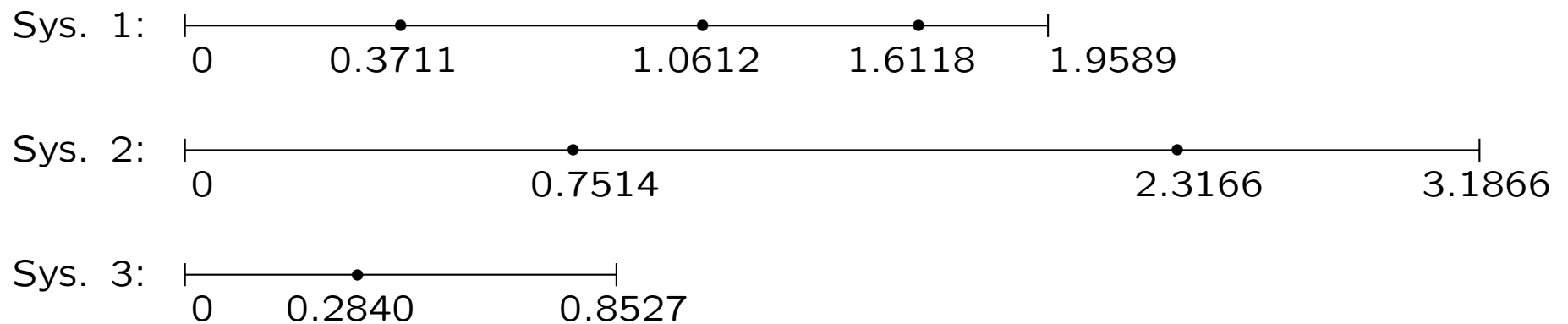
## Simple Example With 3 Systems



## RESIDUAL PROCESS: "SIMPLE EXAMPLE".

Data points (and endpoints on axes) are transformed with the estimated cumulative ROCOF,

$$\hat{W}(t) = 0.0538 \cdot t^{1.20}$$



Times between events, plus censored times at the end of each axis, are on the next slide analysed by MINITAB as a set of censored exponential variables.



MINITAB - Untitled

File Edit Manip Calc Stat Graph Editor Window Help

Session

### Distribution Analysis: C1

Variable: C1

Censoring Information	Count
Uncensored value	6
Right censored value	3
Censoring value: C2 = 0	

Estimation Method: Maximum Likelihood  
Distribution: Exponential

Parameter Estimates	Standard Error	95.0% Normal CI
Parameter	Estimate	Lower Upper
Shape	1,00000	
Scale	0,9999	0,4492 2,2257

Log-Likelihood = -5,999

Goodness-of-Fit  
Anderson-Darling (adjusted) = 4,2319

#### ProbPlot for C1

Probability Plot for C1  
Exponential Distribution - ML Estimates - 95.0% CI  
Censoring Column in C2

Statistic	Value
Shape	1,000
Scale	0,9999
MTTF	0,9999
StDev	0,9999
Median	0,6931
IQR	1,0985
Failure	6
Censor	3
AD*	4,2319

Worksheet 1 \*\*\*

	C1	C2	C3	C4	C5	C6
1	0,3711	1				
2	0,6901	1				
3	0,5518	1				
4	0,3471	0				
5	0,7514	1				
6	1,5652	1				
7	0,8700	0				
8	0,2840	1				
9	0,5687	0				
10						
11						
12						

Current Worksheet: Worksheet 1

View 19:34

Start | 2 Intern... | 3 matlab | WinEdt 5... | abel.math... | Foiler | Yap 0.99a... | Message C... | 2 Corel... | MINITA... | 19:34

## **Valve Seat Replacement Times (Nelson and Doganaksoy 1989)**

Data collected from valve seats from a fleet of 41 diesel engines (days of operation)

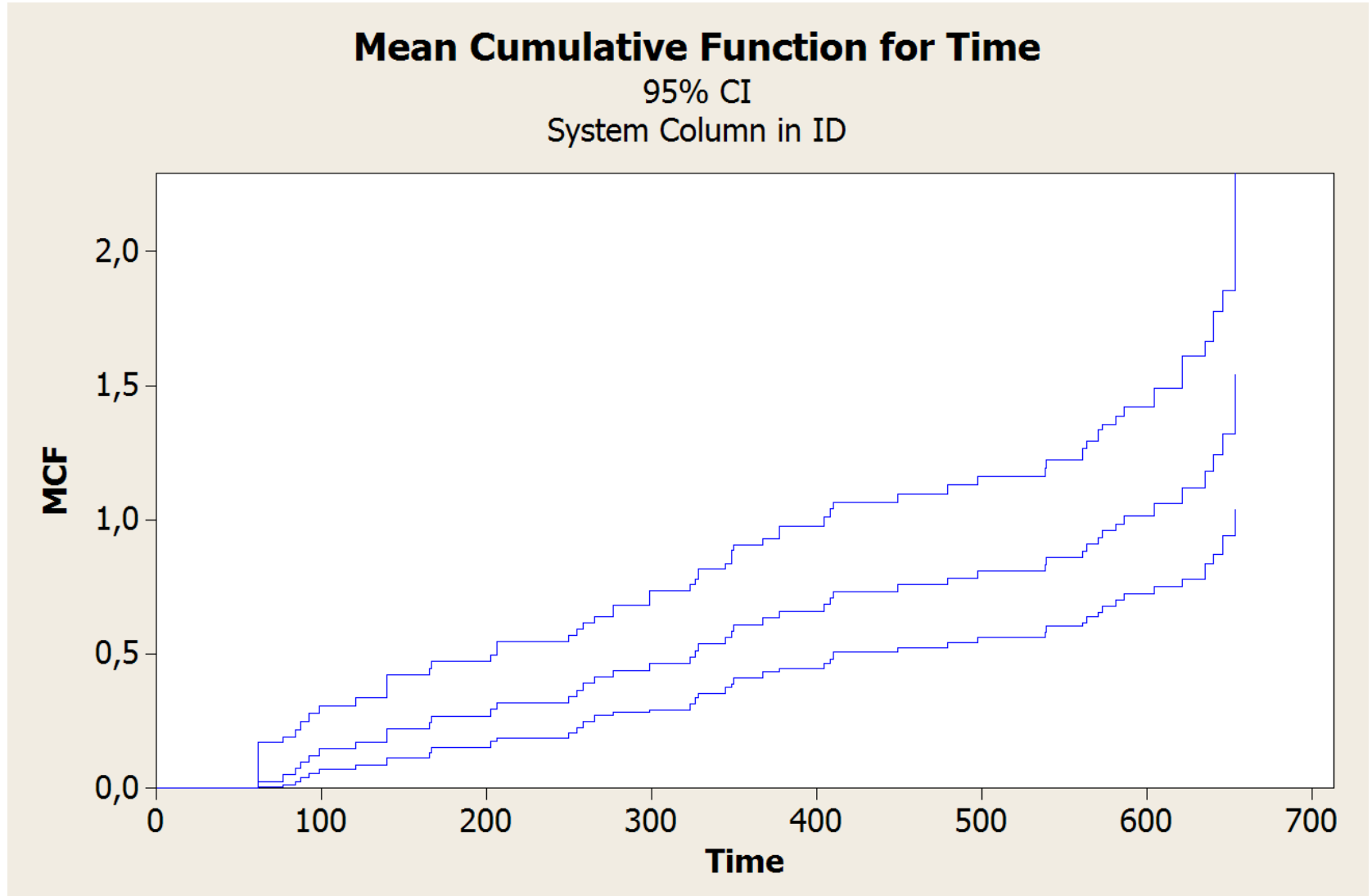
- Each engine has 16 valves
- Does the replacement rate increase with age?
- How many replacement valves will be needed in the future?
- Can valve life in these systems be modeled as a renewal process?

# VALVESEAT DATA

	C1	C2	C3	C4	C5	C6	C7	C8	C
↓	ID	Time							
1	1	761							
2	2	759							
3	3	98							
4	3	667							
5	4	326							
6	4	653							
7	4	653							
8	4	667							
9	5	665							
10	6	84							
11	6	667							
12	7	87							
13	7	663							
14	8	646							
15	8	653							
16	9	92							
17	9	653							
18	10	651							
19	11	258							
20	11	328							
21	11	377							
22	11	621							
23	11	650							
24	12	61							
25	12	539							
26	12	648							



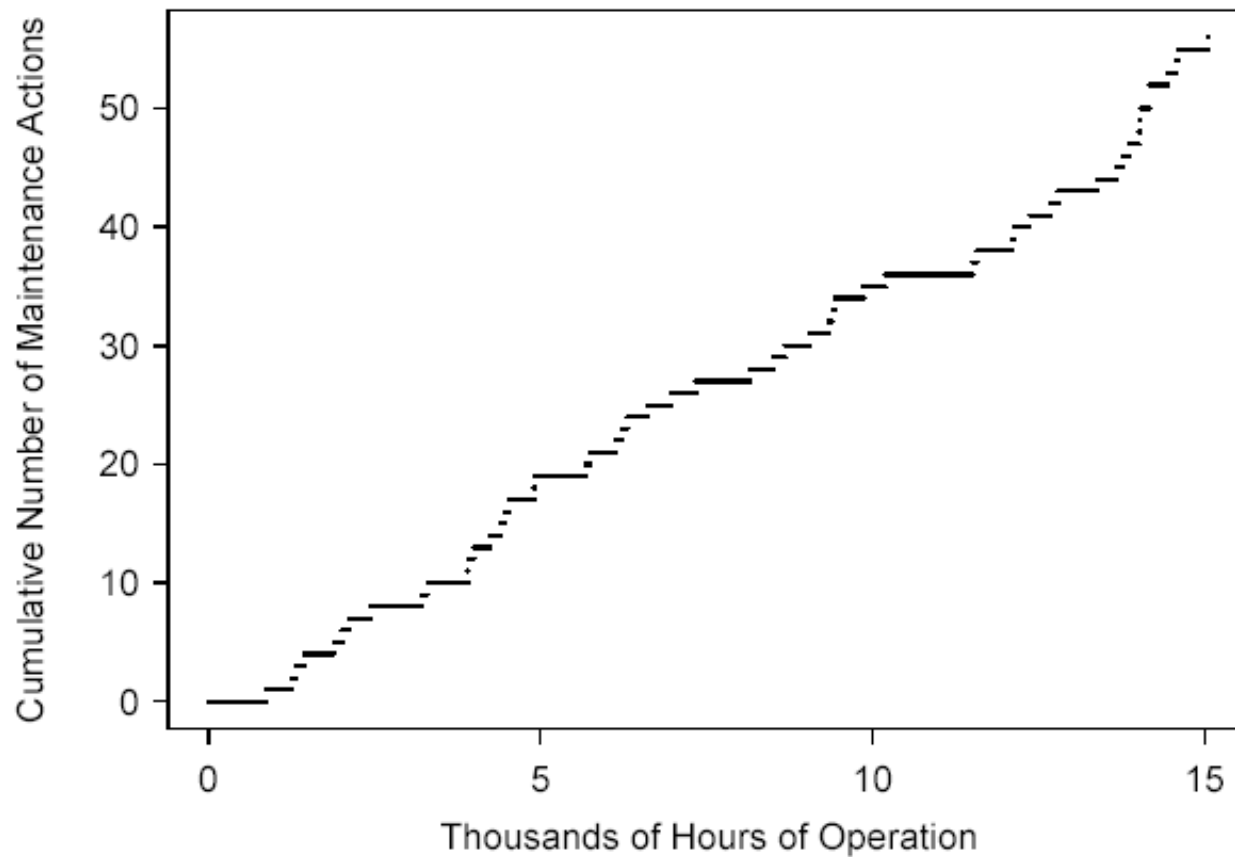
# VALVESEAT DATA



## Times of Unscheduled Maintenance Actions for a USS Grampus Diesel Engine

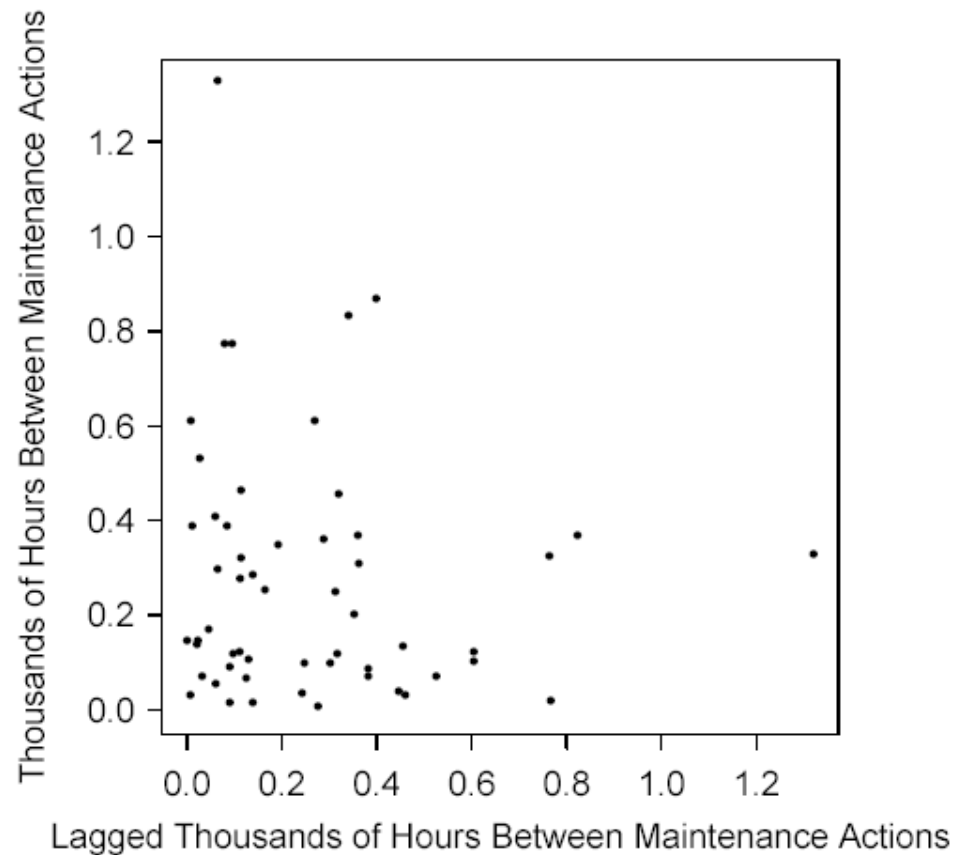
- Unscheduled maintenance actions caused by failure of imminent failure.
- Unscheduled maintenance actions are inconvenient and expensive.
- Data available for 16,000 operating hours.
- Data from Lee (1980).
- Is the system deteriorating (i.e., are failures occurring more rapidly as the system ages)?
- Can the occurrence of unscheduled maintenance actions be modeled by an HPP?

**Cumulative Number of Unscheduled Maintenance  
Actions Versus Operating Hours  
for a USS Grampus Diesel Engine  
Lee (1980)**



Grampus- data: Plot of  $(T_i, T_{i+1})$  to investigate whether times between failures can be assumed independent. The figure does not indicate a correlation between successive times.

**USS Grampus Diesel Engine  
Plot of Times Between Unscheduled Maintenance  
Actions Versus Lagged Times Between Unscheduled  
Maintenance Actions**





## The Likelihood for the NHPP - Single Unit

- With **interval** recurrence data.

Suppose that the unit has been observed for a period  $(0, t_a]$  and the data are the number of recurrences  $d_1, \dots, d_m$  in the nonoverlapping intervals  $(t_0, t_1], (t_1, t_2], \dots, (t_{m-1}, t_m]$  (with  $t_0 = 0, t_m = t_a$ ).

$$\begin{aligned} L(\boldsymbol{\theta}) &= \Pr [N(t_0, t_1) = d_1, \dots, N(t_{m-1}, t_m) = d_m] \\ &= \prod_{j=1}^m \Pr [N(t_{j-1}, t_j) = d_j] \\ &= \prod_{j=1}^m \frac{[\mu(t_{j-1}, t_j; \boldsymbol{\theta})]^{d_j}}{d_j!} \exp [-\mu(t_{j-1}, t_j; \boldsymbol{\theta})] \\ &= \prod_{j=1}^m \frac{[\mu(t_{j-1}, t_j; \boldsymbol{\theta})]^{d_j}}{d_j!} \times \exp [-\mu(t_0, t_a; \boldsymbol{\theta})] \end{aligned}$$

## The Likelihood for the NHPP (Continued)

- If the number of intervals  $m$  increases and there are **exact** recurrences at  $t_1 \leq \dots \leq t_r$  (here  $r = \sum_{j=1}^m d_j$ ,  $t_0 \leq t_1$ ,  $t_r \leq t_a$ ), then using a limiting argument it follows that the likelihood in terms of the density approximation is

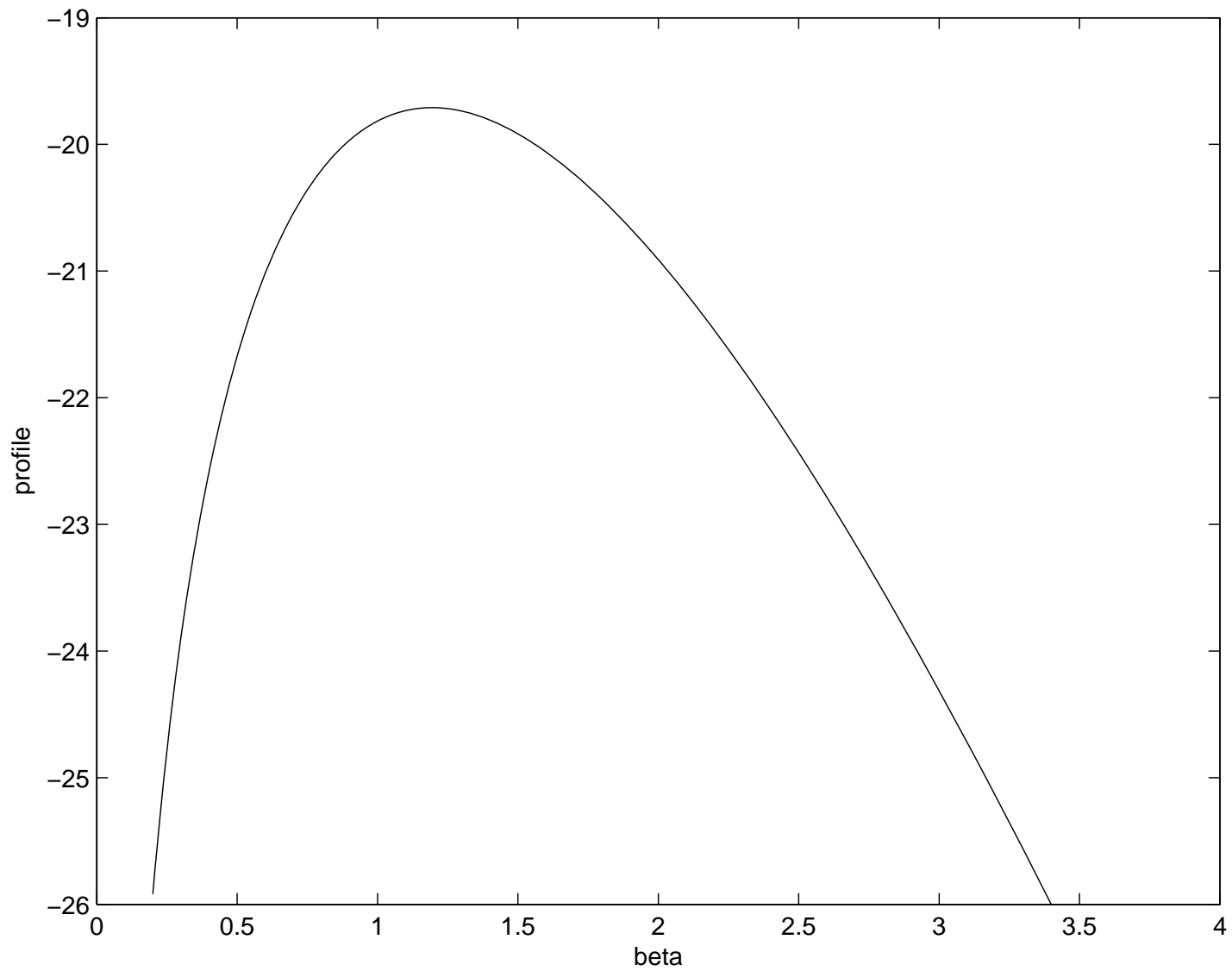
$$L(\boldsymbol{\theta}) = \prod_{j=1}^r \nu(t_j; \boldsymbol{\theta}) \times \exp[-\mu(0, t_a; \boldsymbol{\theta})]$$

- For simplicity, above we assumed that the intervals are contiguous. Obvious changes to the formula above give the likelihood when there are gaps among the intervals.
- In both cases (the interval data or exact recurrences data) the same methods used in Chapters 7, 8 can be used to obtain the ML estimate  $\hat{\boldsymbol{\theta}}$  and confidence regions for  $\boldsymbol{\theta}$  or functions of  $\boldsymbol{\theta}$ .

# PROFILE LIKELIHOOD FOR BETA

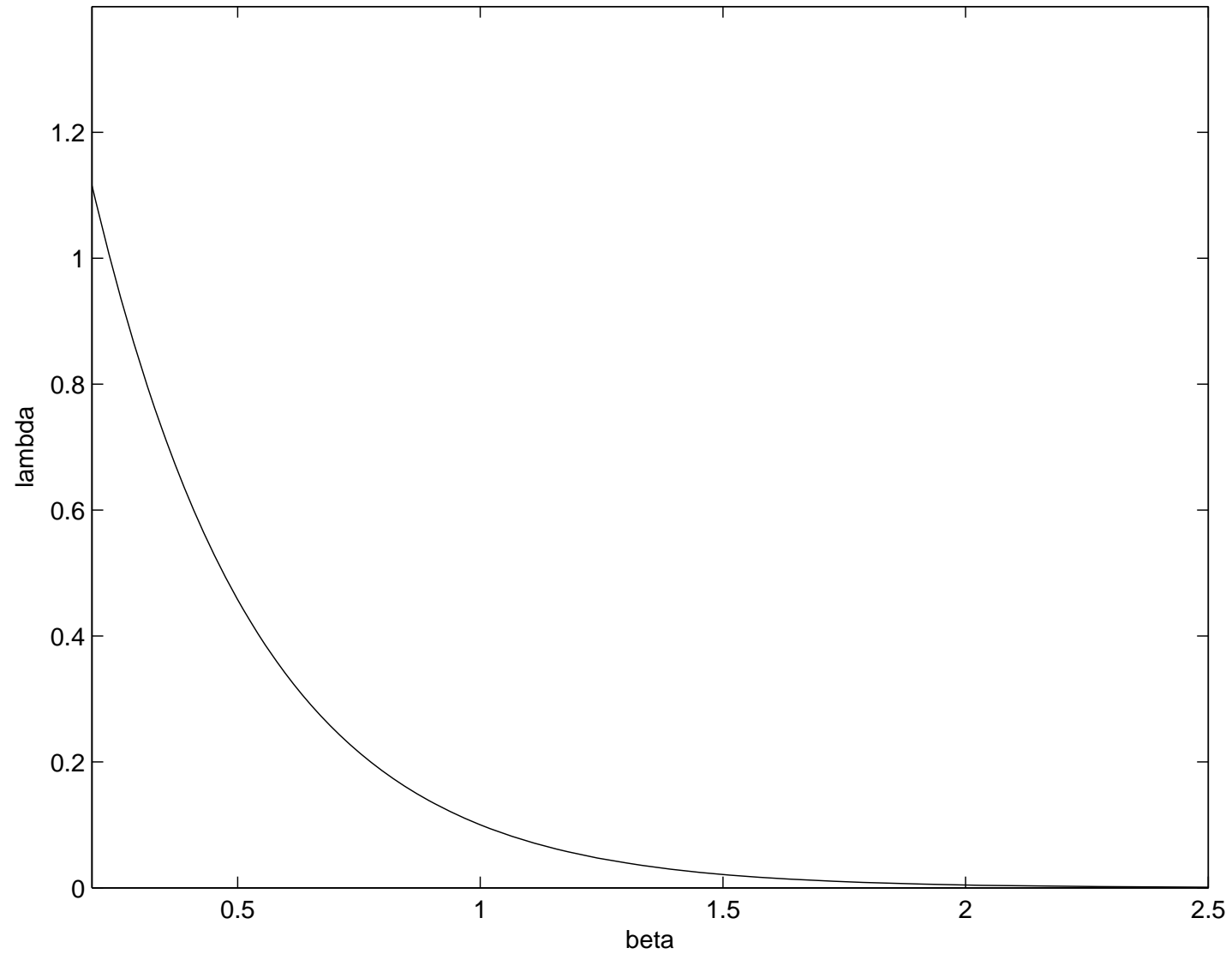
("SIMPLE EXAMPLE")

$$\hat{\beta} = 1.20, \hat{\lambda} = 0.0538.$$

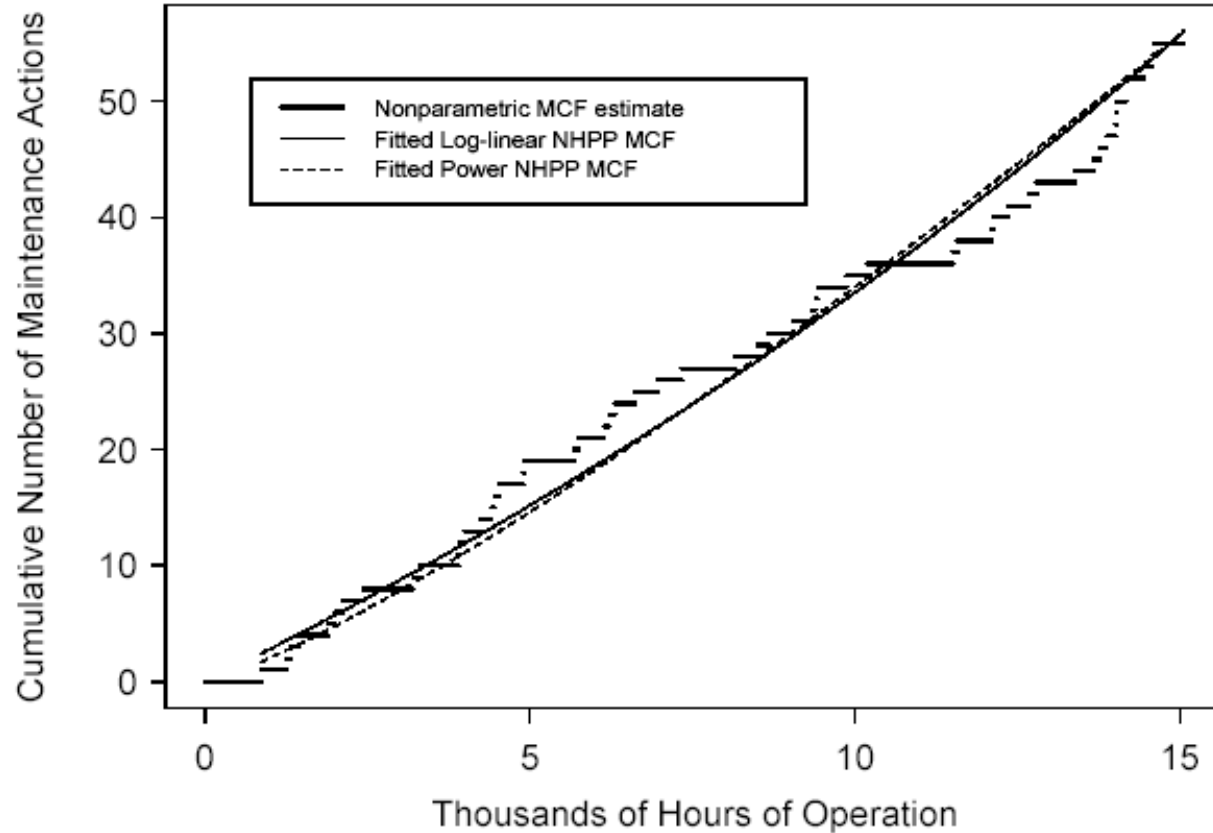


# CONNECTION BETWEEN LAMBDA OG BETA ("SIMPLE EXAMPLE")

$$\hat{\beta} = 1.20, \hat{\lambda} = 0.0538.$$



## Cumulative Number of Unscheduled Maintenance Actions Versus Operating Hours with Power and Loglinear NHPP Models for a USS Grampus Diesel Engine



## Results of Fitting NHPP Models to the USS Grampus Diesel Engine Data

- Both models seem to fit the data very well.
- For the power recurrence rate model,  $\hat{\beta}=1.22$  and  $\hat{\eta}=0.553$ .
- For the loglinear recurrence rate model,  $\hat{\gamma}_0=1.01$  and  $\hat{\gamma}_1=.0377$ .
- Times between recurrences are consistent with a HPP:
  - ▶ the Lewis-Robinson test gave  $Z_{LR} = 1.02$  with  $p$ -value  $p = .21$ .
  - ▶ the MIL-HDBk-189 test gave  $X_{MHB}^2 = 92$  with  $p$ -value  $p = .08$ .



## Comparison of trend tests

[main topic](#)

Minitab provides five trend tests for data with multiple systems: MIL-hdbk-189 (TTT-based), MIL-hdbk-189 (Pooled), Laplace's (TTT-based), Laplace's (Pooled), and Anderson-Darling. The pooled Laplace and military handbook tests reduce to their respective TTT-based tests when there is only one system. These tests behave differently under the following two circumstances:

- 1 the data follow a non-monotonic trend
- 2 the data are from heterogeneous systems

### Monotonic and non-monotonic trends

There is a trend in the pattern of times between failure if the times change in a systematic way. Trends can be:

- monotonic - times between failures are getting either consistently longer (decreasing trend) or consistently shorter (increasing trend)
- non-monotonic - times between failures alternate between increasing and decreasing trend (cyclic) or have a decreasing trend, no trend, and then increasing trend (bathtub)

The Anderson-Darling test will reject the null hypothesis in the presence of both monotonic and non-monotonic trends. The other tests will generally only detect monotonic trends. While the Anderson-Darling test is useful if you suspect the existence of a cyclic or other non-monotonic trend, the other tests are more powerful in the case of a monotonic trend.

### Homogeneous and heterogeneous systems

The null hypothesis of no trend differs slightly for the different tests:

- The null hypothesis for the pooled tests (MIL-hdbk-189 and Laplace's) is that the data come from a homogeneous Poisson processes (HPP) with a possibly different [MTBF](#) for each system. Thus, rejecting the null hypothesis means that you can definitely conclude there is a trend in your data.
- The null hypothesis for the TTT-based tests (MIL-hdbk-189, Laplace's, and Anderson-Darling) is that the data come from a homogeneous Poisson process (HPP) with the same [MTBF](#) for each system. Thus, rejecting the null hypothesis could mean that either there is a trend in your data or your data come from heterogeneous systems. Therefore, you should use TTT-based tests only when you are confident that your systems are homogeneous.

The table below summarizes the different null hypotheses associated with the trend tests.

	MIL-hdbk-189 (Pooled)	MIL-hdbk-189 (TTT-based)	Laplace's (Pooled)	Laplace's (TTT-based)	Anderson- Darling
<b>Null Hypothesis</b>	HPP (possibly different MTBFs)	HPP (equal MTBFs)	HPP (possibly different MTBFs)	HPP (equal MTBFs)	HPP (possibly different MTBFs)
<b>Rejecting <math>H_0</math> means...</b>	monotonic trend	monotonic trend or systems are heterogeneous	monotonic trend	monotonic trend or systems are heterogeneous	monotonic trend or non-monotonic trend or systems are heterogeneous

See [\[12\]](#) for more information concerning these tests.



# TTT-based tests for trend in repairable systems data

**Jan Terje Kvaløy & Bo Henry Lindqvist**

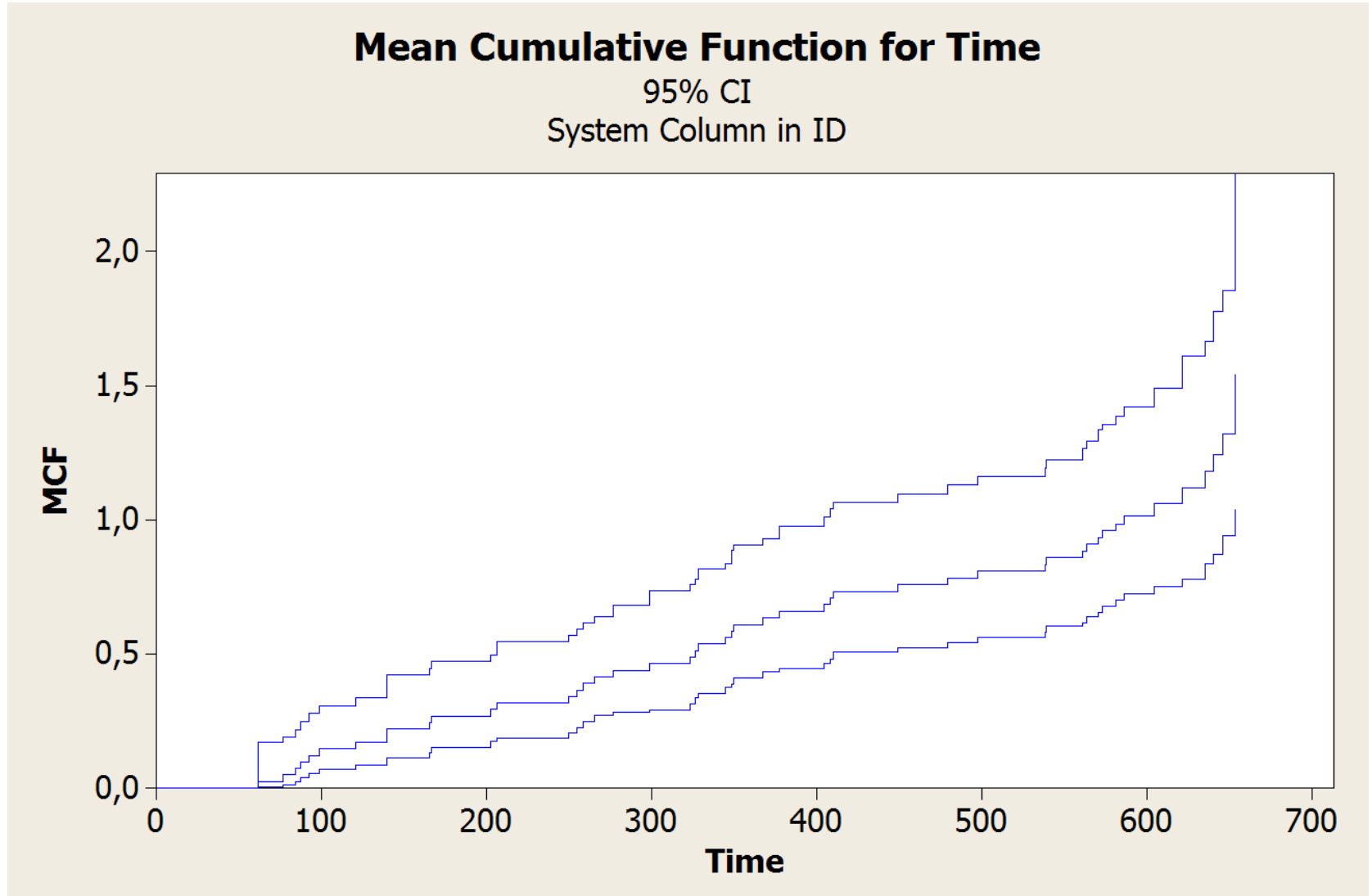
*Department of Mathematical Sciences, Norwegian University of Science and Technology, N-7034 Trondheim, Norway*

(Received 25 September 1996; revised 24 January 1997; accepted 15 July 1997)

A major aspect of analysis of failure data for repairable systems is the testing for a possible trend in interfailure times. This paper reviews some important and popular graphical methods and tests for the nonhomogeneous Poisson process model. In particular, the total time on test (TTT) plot is considered, and trend tests based on the TTT-statistic are motivated and derived. In particular, a test based on the Anderson–Darling statistic is suggested. The tests are evaluated and compared in a simulation study, both with respect to the achievement of correct significance level and rejection power. The considered alternatives to ‘no trend’ are the log-linear, power law and a class of bathtub-shaped intensity functions. The simulation study involves single systems, as well as the case where several independent systems of the same kind are observed. © 1998 Elsevier Science Limited.



# Valveseat Data



## Valveseat Data

### Trend Tests

	MIL-Hdbk-189		Laplace's		Anderson-Darling
	TTT-based	Pooled	TTT-based	Pooled	
Test Statistic	80,28	66,15	0,46	2,38	0,80
P-Value	0,249	0,017	0,645	0,017	0,478
DF	96	96			

## TTT-analysis Simple Example

Row	STTT	ID	Scaled
1	12	1	0,20000
2	15	1	0,25000
3	27	1	0,45000
4	34	1	0,56667
5	44	1	0,73333
6	53	1	0,88333
7	60	1	1,00000

### Parameter Estimates

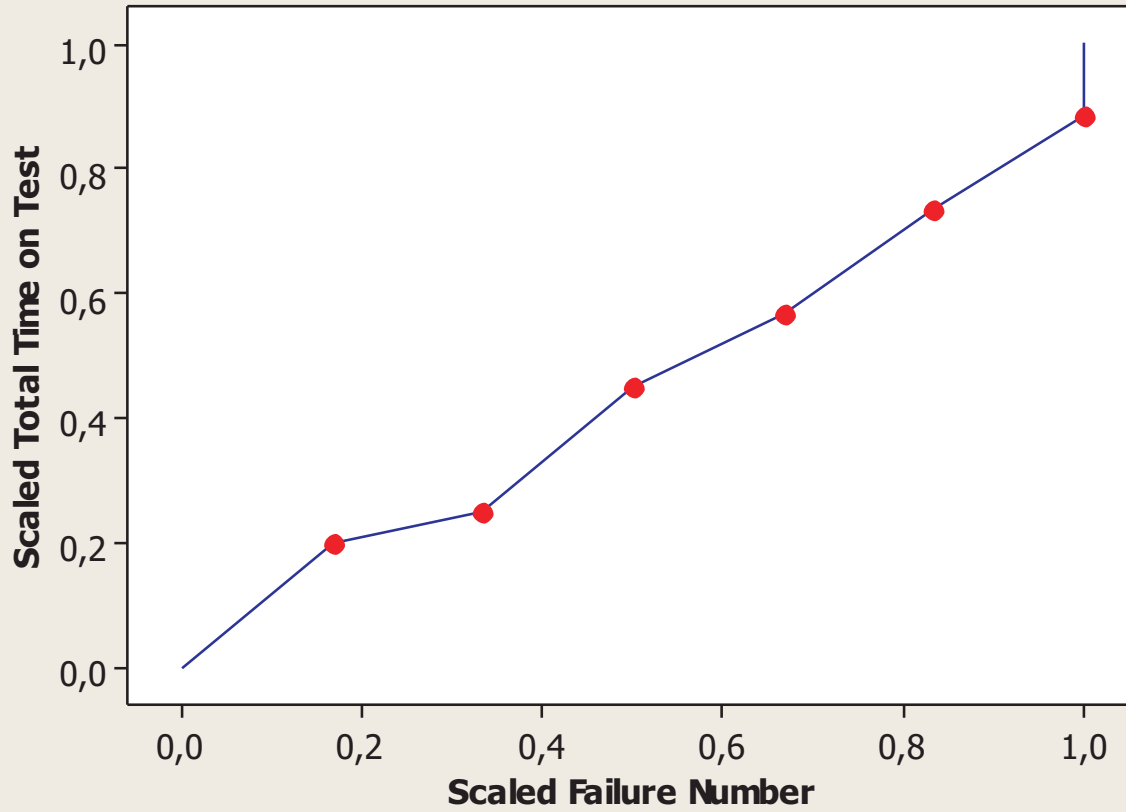
Parameter	Estimate	Standard Error	95% Normal CI	
			Lower	Upper
Shape	1,25093	0,511	0,249996	2,25186
Scale	0,238749	0,160	-0,0746105	0,552109

### Trend Tests

	MIL-Hdbk-189	Laplace's	Anderson-Darling
Test Statistic	9,59	0,12	0,24
P-Value	0,697	0,906	0,977
DF	12		

### Total Time on Test Plot for Simple Example

System Column in ID



Parameter, MLE	
Shape	Scale
1,25093	0,238749

## TTT-analysis of Valve Seat Data

Parametric Growth Curve: C1

Model: Power-Law Process

Estimation Method: Maximum Likelihood

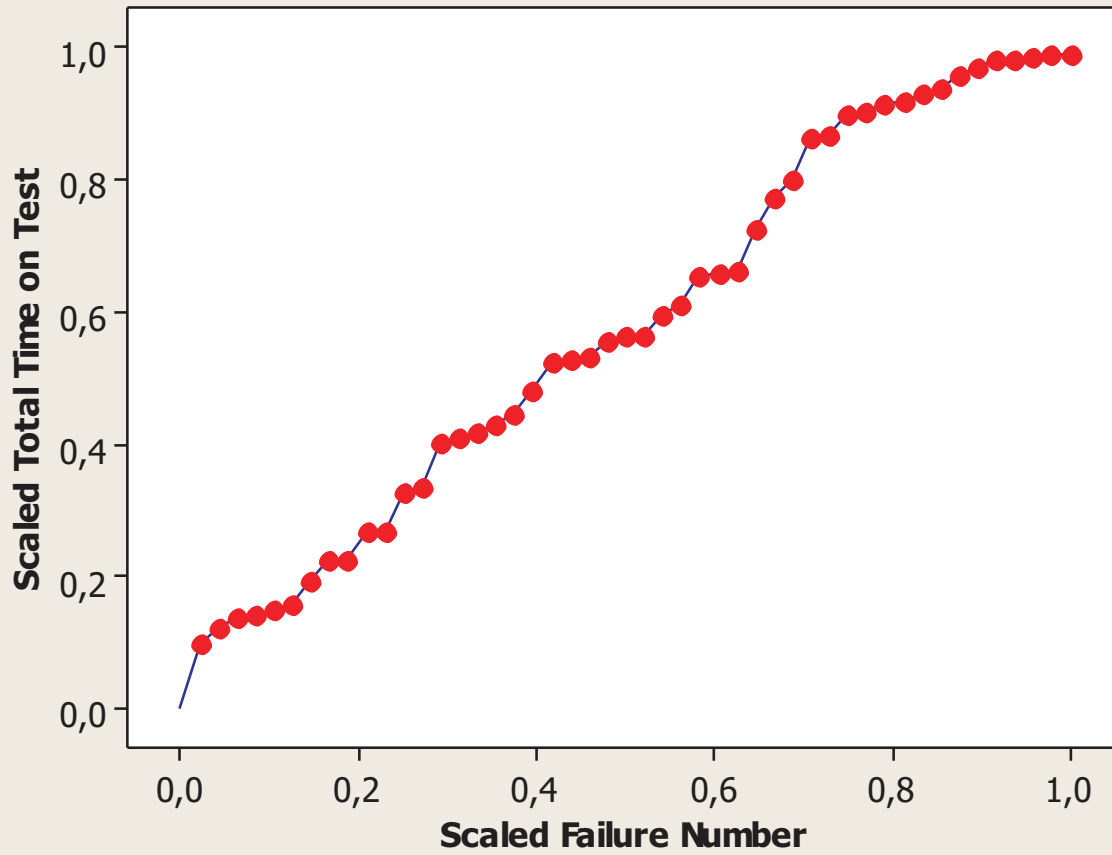
### Parameter Estimates

Parameter	Estimate	Standard Error	95% Normal CI	
			Lower	Upper
Shape	1,39706	0,202	1,00184	1,79229
Scale	0,0626023	0,026	0,0119179	0,113287

### Trend Tests

	MIL-Hdbk-189	Laplace's	Anderson-Darling
Test Statistic	68,72	2,03	3,17
P-Value	0,032	0,043	0,022
DF	96		

**Total Time on Test Plot for Valve Seat Data**



Parameter, MLE	
Shape	Scale
1,39706	0,0626023