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comparing graphical method and a modified method to fit weibull distribution

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**COMPARING GRAPHICAL METHOD AND A MODIFIED
METHOD TO FIT WEIBULL DISTRIBUTION**

by

Zhen Xu

A Thesis

Presented to the Graduate and Research Committee

of Lehigh University

in Candidacy for the Degree of

Master of Science

in

Mechanical Engineering and Mechanics

Lehigh University

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This thesis is accepted and approved in partial fulfillment of the requirements for the Master of Science.

Date

Thesis Advisor

Chairperson of Department

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ABSTRACT

This thesis concerns the Weibull distribution for lifetime data analysis, studies the statistical properties of the distribution, and emphasizes parameters estimation methods. It has been known for more than four decades that the mixed Weibull distribution is a proper distribution to use in modeling the lifetimes. Parameter estimation is critical for a statistical model to be used and is a challenging problem, especially for a Weibull distribution with more than two parameters.

In the thesis, both graphical estimation methods and analytical methods are studied in detail. Using Weibull probability paper, a typical graphical estimation method, has been accepted and used for a long time. An analytical method proposed by Dimitri B, Kececioglu is also implemented and tested. Three case studies are conducted and compared with the two methods by using the Kolmogorov-Smirnov goodness of fit test. The result shows that the two methods in general give good estimations when they are applied for fitting a Weibull distribution to the failure times in the cases. The Weibull probability paper method is a quick approach but will produce a crude estimate. Kececioglu's estimation method is able to provide high accuracy and is easy to use by following the computation given in the thesis. An extension of Kececioglu's estimation method for 3-subpopulation Weibull distributions is made. An example is also conducted in order to verify its feasibility. The result shows that the Kececioglu estimation method can also provide a high accuracy for 3-subpopulation Weibull distributions parameter estimation.

Chapter 1 Introduction

The Weibull distribution has attracted the attention of statisticians for half a century. It is named for Waloddi Weibull (1887-1979). Thousands of papers have been written on this distribution and it is still drawing broad attention. It is of importance to statisticians because of its ability to fit to data from various areas, ranging from life data to observations made in economics, biology or materials reliability studied in the thesis.

In the early 1920s, there were three groups of scientists working on the derivation of the distribution independently with different purposes. Waloddi Weibull was one of them. The distribution bears his name because he promoted this distribution both internationally and interdisciplinarily. His discoveries lead the distribution to be productive in engineering practice, statistical modeling and probability theory.^{1,2}

The aim of this chapter is to review the properties of the distribution. Then the interpretation of the parameters and their physical meaning will be introduced. The parameter estimation will be primarily explained in the following chapters.

1.1 Two parameter Weibull distribution

1.1.1 Two parameter Weibull distribution function

The Two parameter Weibull distribution has a density function (PDF)^{3,4}

$$f(x|\alpha, \beta) = \frac{\alpha}{\beta} \left(\frac{x}{\beta}\right)^{\alpha-1} \exp\left\{-\left(\frac{x}{\beta}\right)^\alpha\right\}; \alpha, \beta \in (0, \infty) \quad (1.1)$$

Cumulative distribution function (CDF)

$$F(x|\alpha, \beta) = \int_0^x f(u|\alpha, \beta) du = 1 - \exp\left\{-\left(\frac{x}{\beta}\right)^\alpha\right\} \quad (1.2)$$

And hazard rate (HR)

$$h(x|\alpha, \beta) = \frac{f(x|\alpha, \beta)}{1 - F(x|\alpha, \beta)} = \frac{\alpha}{\beta} \left(\frac{x}{\beta}\right)^{\alpha-1} \quad (1.3)$$

α is the shape parameter, also known as the Weibull slope.

β is the scale parameter.

1.1.2 Weibull distribution shape parameter, α

The value of α is equal to the slope of the line in a probability plot on Weibull probability paper. The value of shape parameter has remarkable effect on the behavior of Weibull distribution^{5,6}. The following plot shows the effect of different values of the shape parameter, α .

Table 1 Weibull distribution shape parameter α properties

| Shape Parameter | PDF |
|------------------------|---|
| $0 < \alpha < 1$ | Exponentially decay from infinity |
| $\alpha = 1$ | Exponentially decay from 1/mean |
| $1 < \alpha < 2$ | Rises to peak and then decreases |
| $\alpha = 2$ | Rayleigh distribution |
| $3 \leq \alpha \leq 4$ | Has normal bell shape appearance |
| $\alpha > 10$ | Has shape very similar to type 1 extreme value distribution |

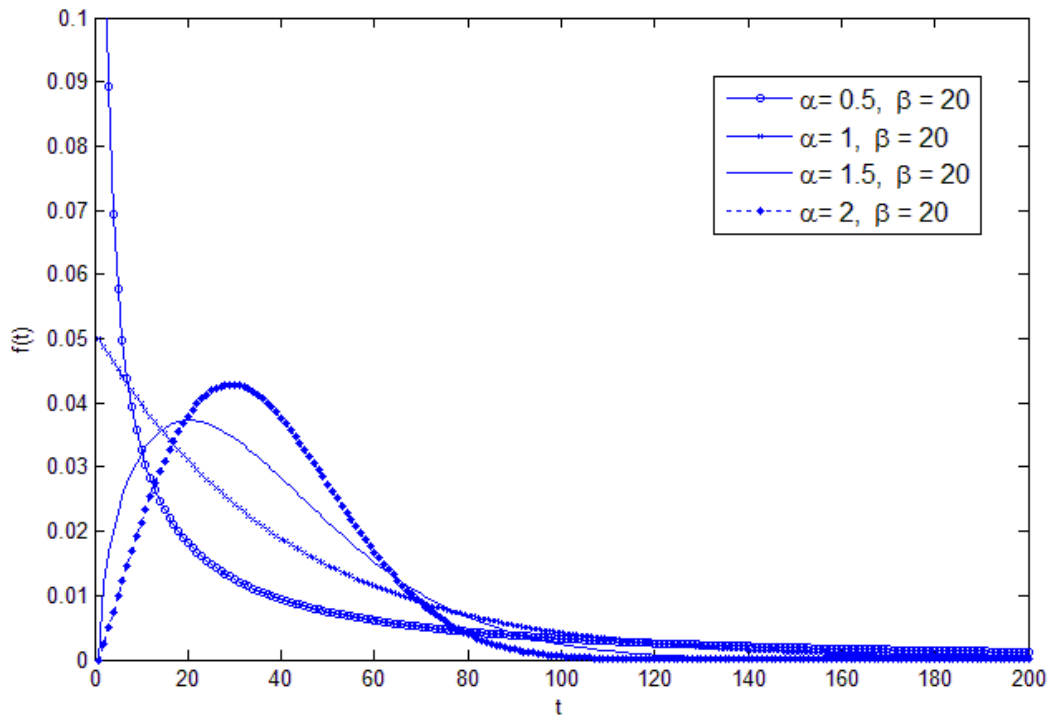


Figure 1 Weibull distribution profile at various α

1.1.3 Weibull distribution scale parameter, β

The value of scale parameter β has a different effect on the Weibull distribution. It is related to the location of the central portion along the abscissa scale.

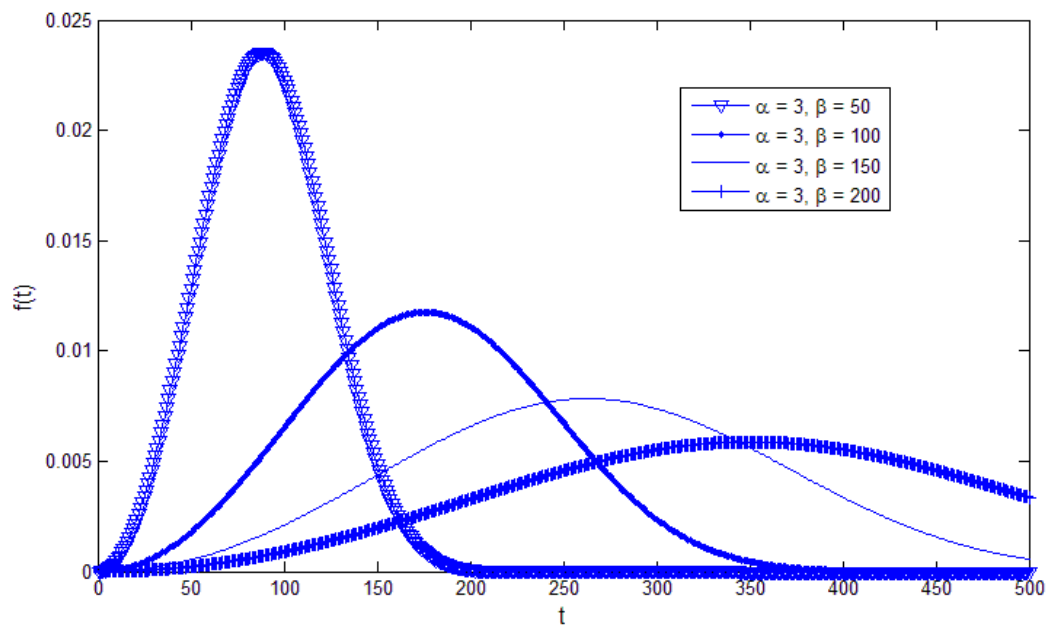


Figure 2 Weibull distribution profile at various β

From Figure 2, the conclusions are

- If β is increased, while α is constant, the Weibull distribution gets stretched out to the right and its height lowers.
- If β is decreased, while α is constant, the Weibull distribution gets pushed in towards the left, and its height increases.

This is because the area under the density must be unity.

1.2 Mixed Weibull distribution

The Mixed Weibull probability density function is defined as^{7,8}

$$f(x) = \sum_{i=1}^k P_i f_i(x); \quad \sum_{i=1}^k P_i = 1 \quad (1.5)$$

where

$f_i(x)$ is for the i th subpopulation

P_i is the proportion of subpopulation i known as the mixture parameter

The bimodal (five-parameter) Weibull distribution is

$$f(x) = P_1 f_1(x) + P_2 f_2(x); \quad P_1 + P_2 = 1 \quad (1.6)$$

$$f(x) = P f_1(x) + (1-P) f_2(x) \quad (1.7)$$

$$f(x) = P \frac{\alpha_1}{\beta_1} \left(\frac{x}{\beta_1}\right)^{\alpha_1-1} \exp\left[-\left(\frac{x}{\beta_1}\right)^{\alpha_1}\right] + (1-P) \frac{\alpha_2}{\beta_2} \left(\frac{x}{\beta_2}\right)^{\alpha_2-1} \exp\left[-\left(\frac{x}{\beta_2}\right)^{\alpha_2}\right] \quad (1.8)$$

Where $\alpha_1, \beta_1, \alpha_2, \beta_2, p > 0$.

This Mixed Weibull distribution is known as a bimodal mixtures model. Its CDF is defined as

$$F(x) = P F_1(x) + (1-P) F_2(x)$$

The Figure 3 shows how subpopulation distributions effect the Mixed Weibull distribution.

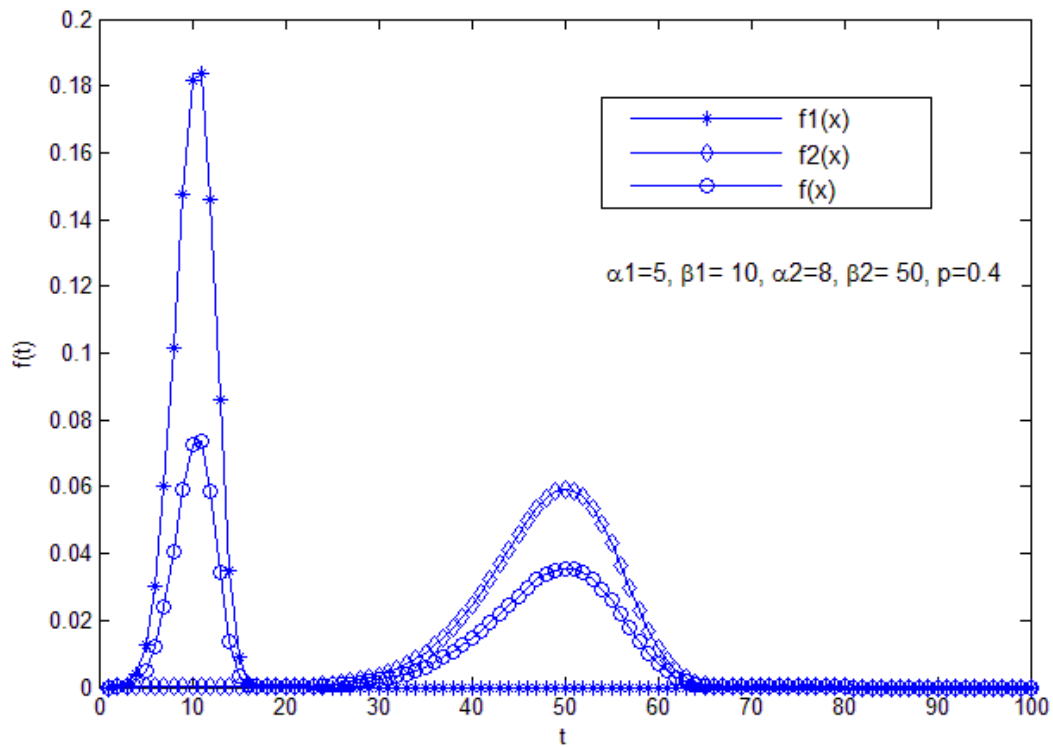


Figure 3 Mixed Weibull distribution plot with subpopulations

1.3 Current parameter estimation methods

Now, the parameter estimation methods considered here can be classified into two categories: 1) the graphical estimation method and 2) An analytical estimation method.⁹

1.3.1 Graphical Methods

The graphical methods have been used for some time because of their simplicity; however, they generate a bias because of the need of plotting points.

1.3.1.1 Hazard Plotting Technique

The hazard plotting technique is an estimation approach for the Weibull parameters by plotting the cumulative hazard function $H(x)$ against failure times on hazard paper.

The hazard rate is expressed by^{10,11}:

$$h(x) = \frac{\alpha}{\beta} \left(\frac{x}{\beta}\right)^{\alpha-1} \quad (1.9)$$

The cumulative hazard function is

$$H(x) = \int h(x) = \left(\frac{x}{\beta}\right)^{\alpha} \quad (1.10)$$

Taking the logarithm yields

$$\ln H(x) = \alpha \{\ln x - \ln \beta\} \quad (1.11)$$

$$\ln x = \frac{1}{\alpha} \ln H(x) + \ln \beta \quad (1.12)$$

From the equations above, we can plot the cumulative hazard function by following procedure.

- 1) Rank the failure times
- 2) Calculate $\Delta H_i = \frac{1}{(n+1)-1}$ for each failure
- 3) Calculate $H = \Delta H_1 + \Delta H_2 + \dots \Delta H_i$
- 4) Plot $\ln H$ vs. $\ln x$
- 5) Obtain curve by fitting points

The estimated parameters will be as follows

$$\alpha = \frac{1}{\text{slope}} \quad (1.13)$$

$$\beta = x, \text{ at } H = 1 \quad (1.14)$$

1.3.1.2 Weibull Probability Plotting

Weibull Probability Plotting will be thoroughly explained and used in the following chapter.

1.3.2 Analytical Methods

Due to bias in using graphical method, analytical methods have been used more generally. In the following, I will introduce some of the analytical methods used in estimating Weibull distribution parameters.

1.3.2.1 Maximum Likelihood Estimator (MLE)

Generally speaking, the likelihood of a set of data is the probability of obtaining that particular set of data, given the chosen probability distribution model. This expression comprises the unknown model parameters. The values of these parameters can be estimated by maximizing the sample likelihood; this method is known as the Maximum Likelihood Estimator (MLE).^{12,13}

The cdf is

$$F(t) = 1 - e^{-\left(\frac{t}{\beta}\right)^\alpha} \quad (1.15)$$

The pdf is

$$f(t) = \frac{\alpha}{\beta} \left(\frac{t}{\beta}\right)^{\alpha-1} e^{-\left(\frac{t}{\beta}\right)^\alpha} \quad (1.16)$$

And the likelihood function is

$$\Lambda = \sum_{i=1}^N \ln f(t_i; \alpha, \beta) \quad (1.17)$$

For a complete sample of size N.

Using Maximum Likelihood Estimation (MLE) to calculate the Parameters (α, β) of the Weibull Distribution^{14,15}

$$\frac{\partial \Lambda}{\partial \alpha} = \frac{N}{\alpha} + \sum_{i=1}^N \ln\left(\frac{t_i}{\eta}\right) - \sum_{i=1}^N \left(\frac{t_i}{\eta}\right)^\alpha \ln\left(\frac{t_i}{\eta}\right) = 0 \quad (1.18)$$

$$\frac{\partial \Lambda}{\partial \beta} = \frac{-\alpha}{\beta} \cdot N + \frac{\alpha}{\beta} \sum_{i=1}^N \ln\left(\frac{t_i}{\beta}\right)^\alpha = 0 \quad (1.19)$$

1.3.2.2 Least Squares Method

The least square method is widely used in estimating the parameters of a Weibull distribution. We assume that two variables (α, β) have a linear relation^{16,17,18}. From the Weibull distribution, it can be seen that

$$\ln \ln \left[\frac{1}{1 - F(x)} \right] = \alpha (\ln x - \ln \beta) \quad (1.20)$$

Because the equation above is linear in $\ln \ln \left[\frac{1}{1 - F(x)} \right]$ versus $\ln x$, it can be

rewritten as

$$\bar{x} = \frac{1}{n} \sum_{i=1}^n \ln \left\{ \ln \left[\frac{1}{\left(1 - \frac{i}{n+1}\right)} \right] \right\} \quad (1.21)$$

$$\bar{y} = \frac{1}{n} \sum_{i=1}^n \ln x_i \quad (1.22)$$

$$\hat{\alpha} = \frac{\left\{ n \cdot \sum_{i=1}^n (\ln x_i) \cdot \left(\ln \left(\ln \left[\frac{1}{1 - \frac{i}{n+1}} \right] \right) \right) \right\} - \left\{ \sum_{i=1}^n \ln \left(\ln \left[\frac{1}{1 - \frac{i}{n+1}} \right] \right) \cdot \sum_{i=1}^n \ln x_i \right\}}{\left\{ n \cdot \sum_{i=1}^n (\ln x_i)^2 \right\} - \left\{ \sum_{i=1}^n (\ln x_i) \right\}^2} \quad (1.23)$$

$$\hat{\beta} = e^{(\bar{y} - \bar{x} \hat{\alpha})} \quad (1.24)$$

From equations above, we can obtain parameters α, β . Where the nonparametric estimate for F(x) is the plotting point $P_i = \frac{i}{n+1}$; i is the rank of the data and n is the sample size.

1.3.2.3 Method of Moments

The method of moments is another technique broadly used in estimating parameters. Suppose that *the* numbers x_1, x_2, \dots, x_n , represent a set of data^{19,20}, the unbiased estimator for the k^{th} moment about the origin is

$$s_k = \frac{1}{n} \sum_{i=1}^n x_i^k \quad (1.25)$$

In the Weibull distribution, the k^{th} moment can be expressed as

$$m_k = \beta^k \Gamma\left(1 + \frac{k}{\alpha}\right) \quad (1.26)$$

where $\Gamma = \int_0^{\infty} x^{j-1} e^{-x} dx$

Specifically the first and second moments are²¹

$$s_1 = m_1 = \beta \Gamma\left(1 + \frac{1}{\alpha}\right) \quad (1.27)$$

The variance is

$$s_2 = u_k^2 + \sigma_k^2 = \beta^2 \left\{ \Gamma\left(1 + \frac{2}{\alpha}\right) - \left(\Gamma\left(1 + \frac{1}{\alpha}\right) \right)^2 \right\} \quad (1.28)$$

Introduce the coefficient of variation

$$CV = \frac{\sqrt{\Gamma\left(1 + \frac{2}{\alpha}\right) - \Gamma^2\left(1 + \frac{1}{\alpha}\right)}}{\Gamma\left(1 + \frac{1}{\alpha}\right)} \quad (1.29)$$

By maximizing the coefficient of variation, we can determine α , then β can be expressed as:

$$\beta = \left(\frac{\bar{x}}{\Gamma\left(1 + \frac{1}{\alpha}\right)} \right)^\alpha \quad (1.30)$$

In general, we have two major methods to estimate Weibull distribution parameters. In the thesis, I will mainly use the graphical method using Weibull probability paper and Kececioglu's Method proposed in "Parameter Estimation for mixed-Weibull Distribution". Furthermore I will compare results of their application in estimating the parameters of a 2-subpopulation Mixed-Weibull Distribution. Finally, I will extend the Kececioglu's method into 3-subpopulation Mixed-Weibull Distributions.

Chapter 2 Graphical estimation method

The mixed Weibull distribution parameters can be estimated by fitting the curve on Weibull probability paper. The following steps provide a method for separating the Mixed Weibull distribution and estimating the parameters for each subpopulation.^{22,23}

Step1: Calculate the median rank (MR): the MR is given by

$$MR = \frac{N_F - 0.3}{N + 0.4} \quad (2.1)$$

where N_F total number of components failed at the time t_i .

N total number of components in the test

This is a nonparametric estimate for the distribution function.

Step2: plot the ordered data and median ranks on Weibull probability paper.

Step3: determine points that fall into distinct subpopulations by visual judgment and obtain the value of p.

Step4: draw the best fit straight line representing each subpopulation and note the number of points belonging to each subpopulation, N_i .

Step5: plot each subpopulation in another Weibull distribution by the following equation, estimate parameters for each subpopulation.

$$MR = \frac{N_F(T) - 0.3}{N_i + 0.4} \quad (2.2)$$

where $N_F(T)$ total number of components failed at the time t_i in each subpopulation

N_i = total number of items belonging to each subpopulation.

By following the above process, we can get the Weibull distribution parameters for each subpopulation.

Chapter 3 Kececioglu's estimation method

In the paper "Parameter Estimation For Mixed-Weibull Distribution", Dimitri B. Kececioglu proposed his method which combines Bayes' theorem and the Least-Square Method. In this chapter, I will explain it and indicate how to program it in Matlab.

A Mixed Weibull distribution has two failure modes, the time-to-failure sample $\{t_i, i=1,2,3,\dots,N\}$ is present. Suppose that the data are ordered $t_1 < t_2 < \dots < t_N$. At time t_i , the failure can be split by two failure modes called the j th subpopulation ($j=1,2$).^{24,25}

The equation is

$$P_j(t_i) = P\left\{T \in f_j(t) \left| t_i - \frac{1}{2}\Delta t < T < t_i + \frac{1}{2}\Delta t \right.\right\} \quad (3.1)$$

where $j=1,2; i=1,2,\dots,N$

Applying Bayes' Theorem, Eq. (1.1) can be written:

$$P_j = \frac{P\left\{t_i - \frac{1}{2}\Delta t < T < t_i + \frac{1}{2}\Delta t \mid T \in f_j(t)\right\} \cdot P\{T \in f_j(t)\}}{\sum_j P\left\{t_i - \frac{1}{2}\Delta t < T < t_i + \frac{1}{2}\Delta t \mid T \in f_j(t)\right\} \cdot P\{T \in f_j(t)\}} \quad (3.2)$$

The probabilities of failure occurred at the time t_i that belong to subpopulation 1 and subpopulation 2 are

$$P_1(t_i) = \frac{pf_1(t_i)}{pf_1(t_i) + (1-p)f_2(t_i)} = \frac{pf_1(t_i)}{f(t_i)} \quad (3.3)$$

$$P_2(t_i) = \frac{(1-p)f_2(t_i)}{pf_1(t_i) + (1-p)f_2(t_i)} = \frac{(1-p)f_2(t_i)}{f(t_i)} \quad (3.4)$$

where $i=1,2,3,\dots,N$. p is the proportion of subpopulation 1.

For each point at time t_i , the sum of probabilities belonging to two subpopulations must be equal to 1,

$$P_1(t_i) + P_2(t_i) = 1 \quad (3.5)$$

So the failure occurring at time t_i can be divided into two portions: $P_1(t_i)$ of failure can fall in subpopulation 1 and $P_2(t_i)$ of failure belong to subpopulation 2. The size of subpopulation 1 is $N \cdot p$ and the size of subpopulation 2 is $N \cdot (1-p)$. So the Mixed Weibull distribution yields the following two subsamples:

Subsample1: $\{(t_1, P_1(t_1)), (t_2, P_1(t_2)), \dots, (t_N, P_1(t_N))\}$;

Subsample2: $\{(t_1, P_2(t_1)), (t_2, P_2(t_2)), \dots, (t_N, P_2(t_N))\}$;

For each subpopulation, its corresponding subsample can be solved by the conventional estimation method- the Rank Regression method. So the Mean Order Number (MON) of the i th failure in the j th subpopulation will be

$$MON_1(t_i) = \sum_{k=1}^i P_1(t_k), i = 1, 2, \dots, N \quad (3.6)$$

$$MON_2(t_i) = \sum_{k=1}^i P_2(t_k), i = 1, 2, \dots, N \quad (3.7)$$

The corresponding Median Ranks $MR_j(t_i)$ is:

$$\text{Subpopulation 1} \quad MR_1(t_i) = \frac{MON_1(t_i)}{MON_1(t_N) + 0.4} \quad (3.8)$$

$$\text{Subpopulation 2} \quad MR_2(t_i) = \frac{MON_2(t_i)}{MON_2(t_N) + 0.4} \quad (3.9)$$

So the subsamples could be written as

Subpopulation 1 $\{(t_1, MR_1(t_1)), (t_2, MR_1(t_2)), \dots, (t_N, MR_1(t_N))\}$

Subpopulation 2 $\{(t_1, MR_2(t_1)), (t_2, MR_2(t_2)), \dots, (t_N, MR_2(t_N))\}$

The CDF of Weibull distribution can be given in the form of

$$\log_e \left\{ \log_e \frac{1}{1 - MR_j(t_i)} \right\} = \alpha_j (\log_e t_i - \log_e \beta_j) \quad (3.10)$$

The linearized form of

$$Y_j(i) = \alpha_j X(i) + b_j \quad (3.11)$$

where $Y_j(i) = \log_e \{-\log_e [1 - MR_j(t_i)]\}$,

$$X(i) = \log_e t_i,$$

$$b_j = -\alpha_j \log_e \beta_j.$$

Applying the least-square method, the distribution parameter are determined by

$$\alpha_j = \frac{\sum_{i=1}^N X(i)Y_j(i) - \frac{1}{N} \left[\sum_{i=1}^N X(i) \cdot \sum_{i=1}^N Y_j(i) \right]}{\sum_{i=1}^N X^2(i) - \frac{1}{N} \left[\sum_{i=1}^N X(i) \right]^2}, j = 1, 2 \quad (3.12)$$

$$b_j = \frac{1}{N} \sum_{i=1}^N Y_j(i) - \alpha_j \frac{1}{N} \sum_{i=1}^N X(i), j = 1, 2 \quad (3.13)$$

$$\beta_j = \exp\left(-\frac{b_j}{\alpha_j}\right), j = 1, 2 \quad (3.14)$$

The mixing portion is found to be

$$p = \frac{MON_1(t_N)}{N} = \frac{1}{N} \sum_{i=1}^N P_1(t_i) = 1 - \frac{MON_2(t_N)}{N} = 1 - \frac{1}{N} \sum_{i=1}^N P_2(t_i) \quad (3.15)$$

The least-square method aims at finding the 'best' fit. The best fit is to minimize the residual variation around the line that is defined by correlation coefficient ρ .

The larger the absolute value of ρ is, the better the fitted line is. Therefore, the five parameters can be obtained by applying the least square method to iterate on the $\alpha_1, \alpha_2, \beta_1, \beta_2, p$ values to minimize the deviations from the points to the line or maximize the correlation coefficient. The correlation coefficient can be given by^{26,27}

$$\rho_j = \frac{\sum_{i=1}^N X(i)Y_j(i) - \frac{1}{N} \left[\sum_{i=1}^N X(i) \cdot \sum_{i=1}^N Y_j(i) \right]}{\left[\sum_{i=1}^N X^2(i) - \frac{1}{N} \left[\sum_{i=1}^N X(i) \right]^2 \right] \cdot \left[\sum_{i=1}^N Y_j^2(i) - \frac{1}{N} \left[\sum_{i=1}^N Y_j(i) \right]^2 \right]}, j = 1, 2 \quad (3.16)$$

The two subpopulation correlation coefficients can be attained from the above equation. Every parameter has an effect on both correlation coefficients. The sum of two subpopulation correlation coefficients can be best measure for the degree of fitting. The coefficient is positive, $0 < \rho_j < 1, j = 1, 2$. The target correlation coefficient

is:

$$\rho = \rho_1 + \rho_2 \quad (3.17)$$

So, applying the iterative procedure, the estimation of $\alpha_1, \alpha_2, \beta_1, \beta_2, p$ can be attained by maximizing the value of ρ . The iteration starts with a proper initial point $(\alpha_1^0, \alpha_2^0, \beta_1^0, \beta_2^0, p^0)$. The program flow chart in Matlab is given in Figure 4.

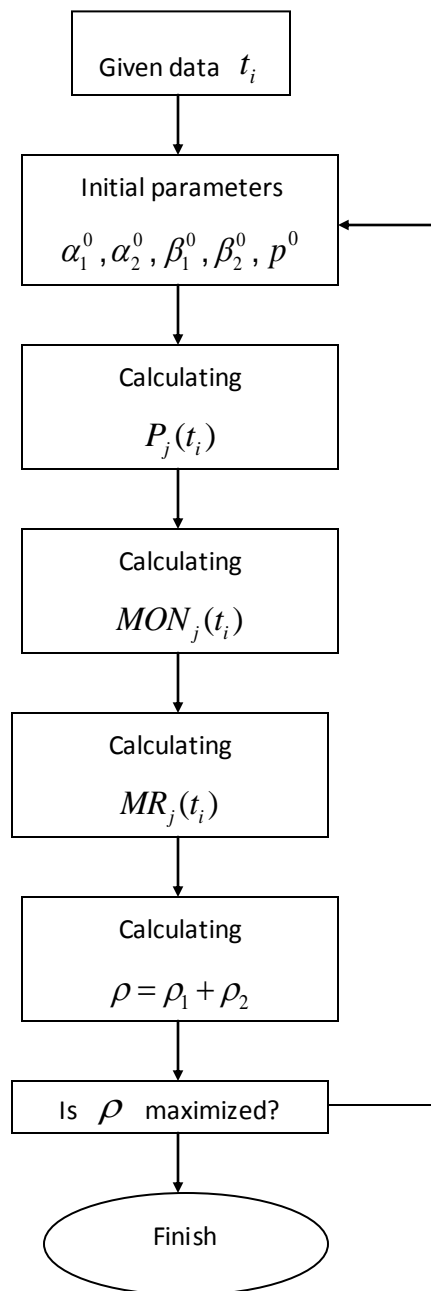


Figure 4 Kececioglu's Method's computing flow chart

Chapter 4 Case studies

In this chapter, I will use the both of graphical estimation method and Kececioglu's method to analyze three sets of data and correspondingly get the five Mixed Weibull distribution parameters. Three sets of data are shown below.

Table 2 Testing data

| Case No. | Case 1 | | Case 2 | Case 3 |
|----------|--------------------|---------|----------------------------------|----------------------------------|
| | Burst Stress (MPa) | | BMG pressure 400 MPa (cycles) | BMG pressure 600 MPa (cycles) |
| | 3197.10 | 4230.18 | 9800 | 620 |
| | 3751.83 | 4230.18 | 11800 | 710 |
| | 3904.95 | 4272.69 | 12000 | 1040 |
| | 3904.95 | 4272.69 | 12100 | 1250 |
| | 4023.87 | 4272.69 | 13600 | 1430 |
| | 4105.16 | 4315.64 | 13400 | 2220 |
| | 4105.16 | 4315.64 | 14500 | 3030 |
| | 4105.16 | 4315.64 | 20100 | 3510 |
| | 4146.42 | 4359.01 | 29700 | 3810 |
| | 4146.42 | 4359.01 | | |
| | 4188.09 | 4402.82 | | |
| | 4188.09 | 4402.82 | | |
| | 4188.09 | 4402.82 | | |
| | 4188.09 | 4402.82 | | |
| | 4188.09 | 4447.07 | | |
| | 4230.18 | 4447.07 | | |
| | 4230.18 | 4491.76 | | |

4.1 Graphical estimation method

I follow steps mentioned in the chapter 2, compute the median rank for entire data at first, then plot all data on Weibull probability paper, eventually separate data into two subpopulations and then determine value of parameters α , β for each subpopulation.

Case 1

Table 3 Grouped failure data in Case 1 and the associated median ranks

| Group Number | Time To Failure | Failures in each Group N_F | Cumulative failures by end of group $\sum N_F$ | Median Rank, MR, % |
|--------------|-----------------|---------------------------------|---|--------------------|
| 1 | 3197.1 | 1 | 1 | 2.0 |
| 2 | 3751.83 | 1 | 2 | 4.9 |
| 3 | 3904.95 | 2 | 4 | 10.8 |
| 4 | 4023.87 | 1 | 5 | 13.7 |
| 5 | 4105.16 | 3 | 8 | 22.4 |
| 6 | 4146.42 | 2 | 10 | 28.2 |
| 7 | 4188.09 | 5 | 15 | 42.7 |
| 8 | 4230.18 | 4 | 19 | 54.4 |
| 9 | 4272.69 | 3 | 22 | 63.1 |
| 10 | 4315.64 | 3 | 25 | 71.8 |
| 11 | 4359.01 | 2 | 27 | 77.6 |
| 12 | 4402.82 | 4 | 31 | 89.2 |
| 13 | 4447.07 | 2 | 33 | 95.1 |
| 14 | 4491.76 | 1 | 34 | 98.0 |

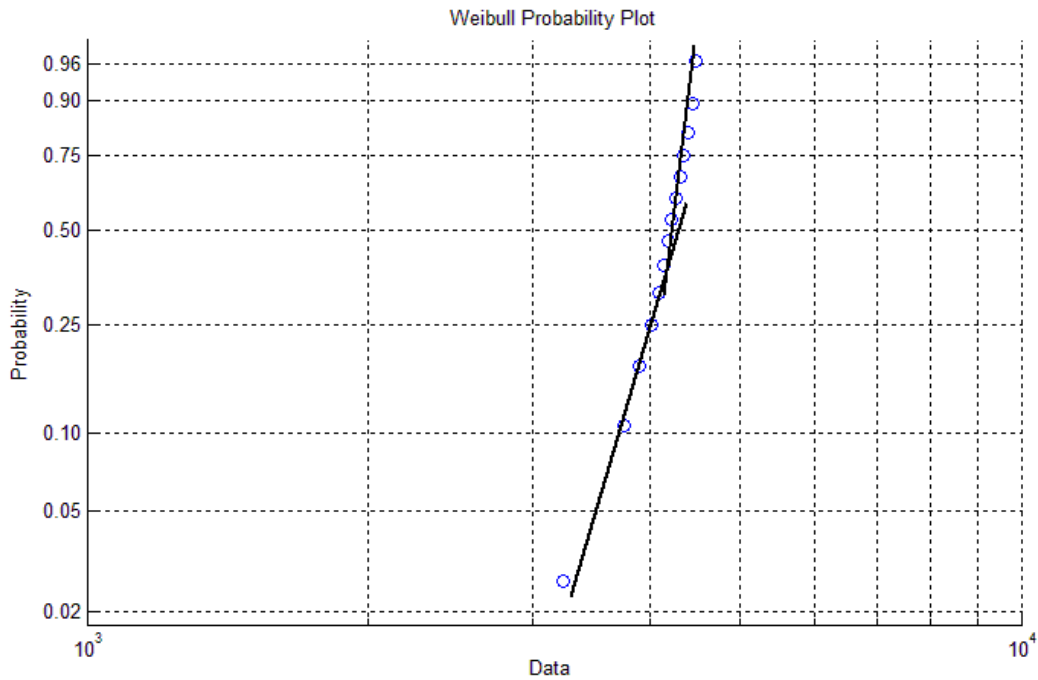


Figure 5 Plot of data in Table 3 to identify the two subpopulations in the data

After trying to fit those data into two straight lines, I put two subpopulation data on Weibull Probability paper to estimate parameters for each subpopulation.

Table 4 Failure data in case 1 grouped into two subpopulations to determine their parameters

| Subpopulation | Subpopulation size | Point Number | Time To Failure | Cumulative failures by end of group $\sum N_F$ | Median Rank, MR, % |
|---------------|--------------------|--------------|-----------------|---|--------------------|
| 1 | $N_1=10$ | 1 | 3197.19 | 1 | 6.731 |
| | | 2 | 3751.83 | 2 | 16.346 |
| | | 3 | 3904.95 | 4 | 35.576 |
| | | 4 | 4023.87 | 5 | 45.192 |
| | | 5 | 4105.16 | 8 | 74.038 |
| | | 6 | 4146.42 | 10 | 93.269 |
| 2 | $N_2=24$ | 7 | 4188.09 | 5 | 19.262 |
| | | 8 | 4230.18 | 9 | 35.656 |

| | | | | | |
|--|--|----|---------|----|--------|
| | | 9 | 4272.69 | 12 | 47.951 |
| | | 10 | 4315.64 | 15 | 60.246 |
| | | 11 | 4359.01 | 17 | 68.443 |
| | | 12 | 4402.82 | 21 | 84.836 |
| | | 13 | 4447.07 | 23 | 93.033 |
| | | 14 | 4491.76 | 24 | 97.131 |

These Median Ranks are plotted versus the time to failure on Weibull probability paper, as shown in Figure 6, separately for two subpopulations, yielding the following parameters

$$p = 0.43, \alpha_1 = 28.5, \beta_1 = 4095.3, \alpha_2 = 29.5, \beta_2 = 4321.3$$

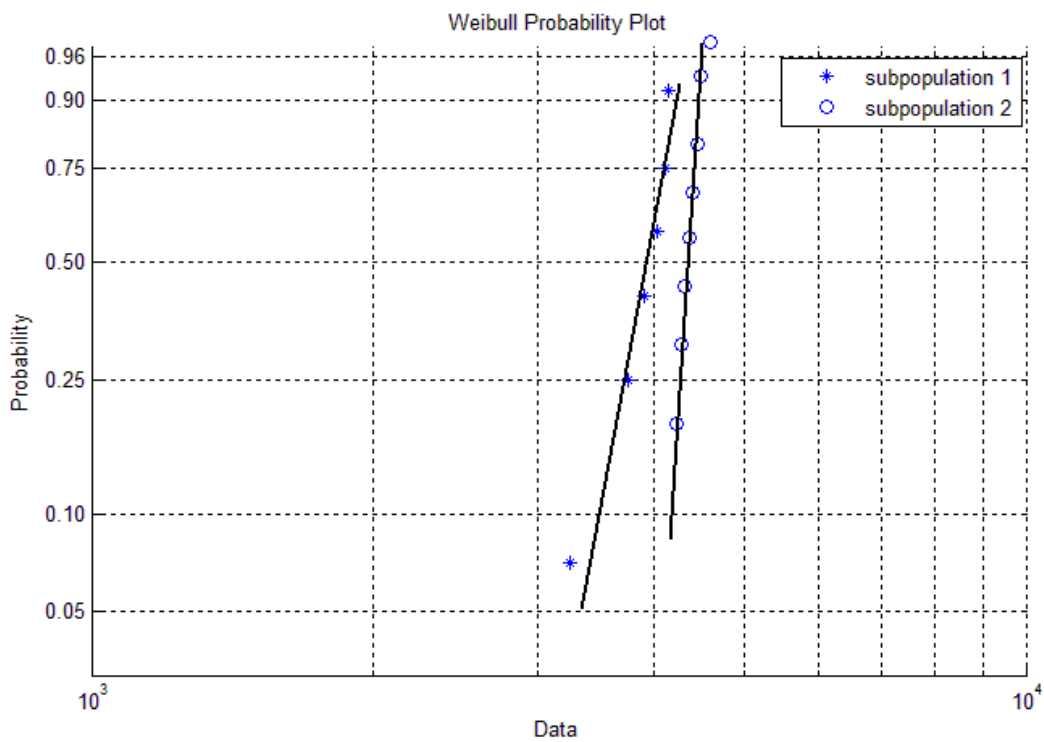


Figure 6 Two subpopulations drawn separately to determine Weibull distribution parameters in Case 1

Case 2

Table 5 Grouped failure data in Case 2 and the associated median ranks

| Group Number | Time To Failure | Failures in each Group N_F | Cumulative failures by end of group $\sum N_F$ | Median Rank, MR, % |
|--------------|-----------------|---------------------------------|---|--------------------|
| 1 | 9800 | 1 | 1 | 7.4 |
| 2 | 11800 | 1 | 2 | 18.1 |
| 3 | 12000 | 1 | 3 | 28.7 |
| 4 | 12100 | 1 | 4 | 39.4 |
| 5 | 13400 | 1 | 5 | 50.0 |
| 6 | 13600 | 1 | 6 | 60.6 |
| 7 | 14500 | 1 | 7 | 71.3 |
| 8 | 20100 | 1 | 8 | 81.9 |
| 9 | 29700 | 1 | 9 | 92.6 |

Table 6 Failure data in case 2 grouped into two subpopulations to determine their parameters

| Subpopulation | Subpopulation size | Point Number | Time To Failure | Cumulative failures by end of group $\sum N_F$ | Median Rank, MR, % |
|---------------|--------------------|--------------|-----------------|---|--------------------|
| 1 | $N_1=6$ | 1 | 9800 | 1 | 10.9 |
| | | 2 | 11800 | 2 | 26.6 |
| | | 3 | 12000 | 3 | 42.2 |
| | | 4 | 12100 | 4 | 57.8 |
| | | 5 | 13400 | 5 | 73.4 |
| | | 6 | 13600 | 6 | 89.1 |
| 2 | $N_2=3$ | 7 | 14500 | 1 | 20.6 |
| | | 8 | 20100 | 2 | 50.0 |
| | | 9 | 29700 | 3 | 79.4 |

The mixed Weibull parameters in Case 2 are:

$$p = 0.67, \alpha_1 = 9.1, \beta_1 = 12012.5, \alpha_2 = 2.9, \beta_2 = 27476$$

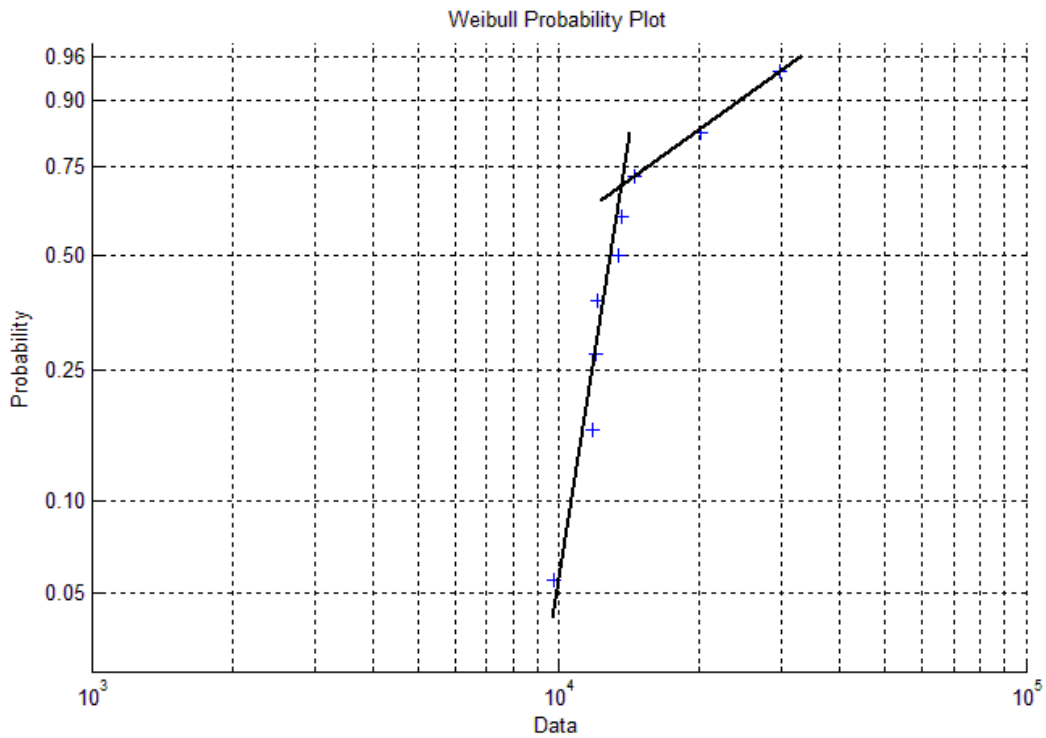


Figure 7 Plot of data in Table 4.4 to identify the two subpopulations in the data

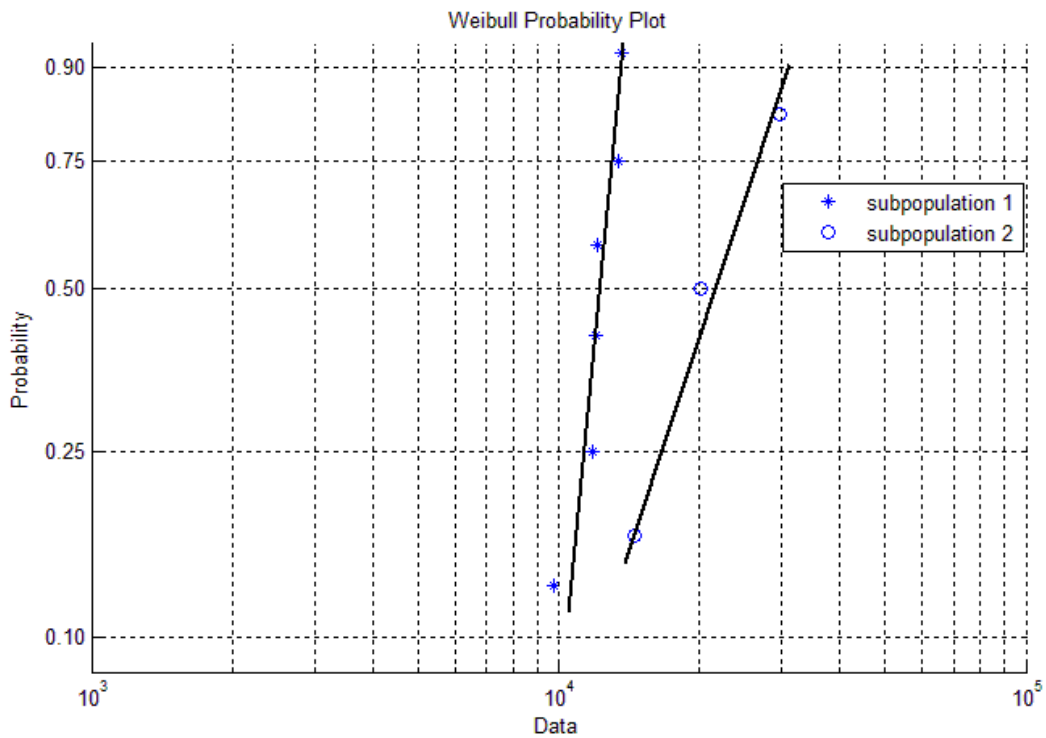


Figure 8 Two subpopulations drawn separately to determine Weibull distribution parameters in Case 2

Case 3

Table 7 Grouped failure data in Case 3 and the associated median ranks

| Group Number | Time To Failure | Failures in each Group N_F | Cumulative failures by end of group $\sum N_F$ | Median Rank, MR, % |
|--------------|-----------------|---------------------------------|---|--------------------|
| 1 | 620 | 1 | 1 | 7.4 |
| 2 | 710 | 1 | 2 | 18.1 |
| 3 | 1040 | 1 | 3 | 28.7 |
| 4 | 1250 | 1 | 4 | 39.4 |
| 5 | 1430 | 1 | 5 | 50.0 |
| 6 | 2220 | 1 | 6 | 60.6 |
| 7 | 3030 | 1 | 7 | 71.3 |
| 8 | 3510 | 1 | 8 | 81.9 |
| 9 | 3810 | 1 | 9 | 92.6 |

Table 8 Failure data in Case 3 grouped into two subpopulations to determine their parameters

| Subpopulation | Subpopulation size | Point Number | Time To Failure | Cumulative failures by end of group $\sum N_F$ | Median Rank, MR, % |
|---------------|--------------------|--------------|-----------------|---|--------------------|
| 1 | $N_1=5$ | 1 | 620 | 1 | 12.963 |
| | | 2 | 710 | 2 | 31.481 |
| | | 3 | 1040 | 3 | 50.0 |
| | | 4 | 1250 | 4 | 68.516 |
| | | 5 | 1430 | 5 | 87.037 |
| 2 | $N_2=4$ | 6 | 2220 | 1 | 15.909 |
| | | 7 | 3030 | 2 | 38.636 |
| | | 8 | 3510 | 3 | 61.363 |
| | | 9 | 3810 | 4 | 84.091 |

The mixed Weibull parameters in Case 3 are:

$$p = 0.56, \alpha_1 = 3.56, \beta_1 = 1205.4, \alpha_2 = 6.2, \beta_2 = 3589.7$$

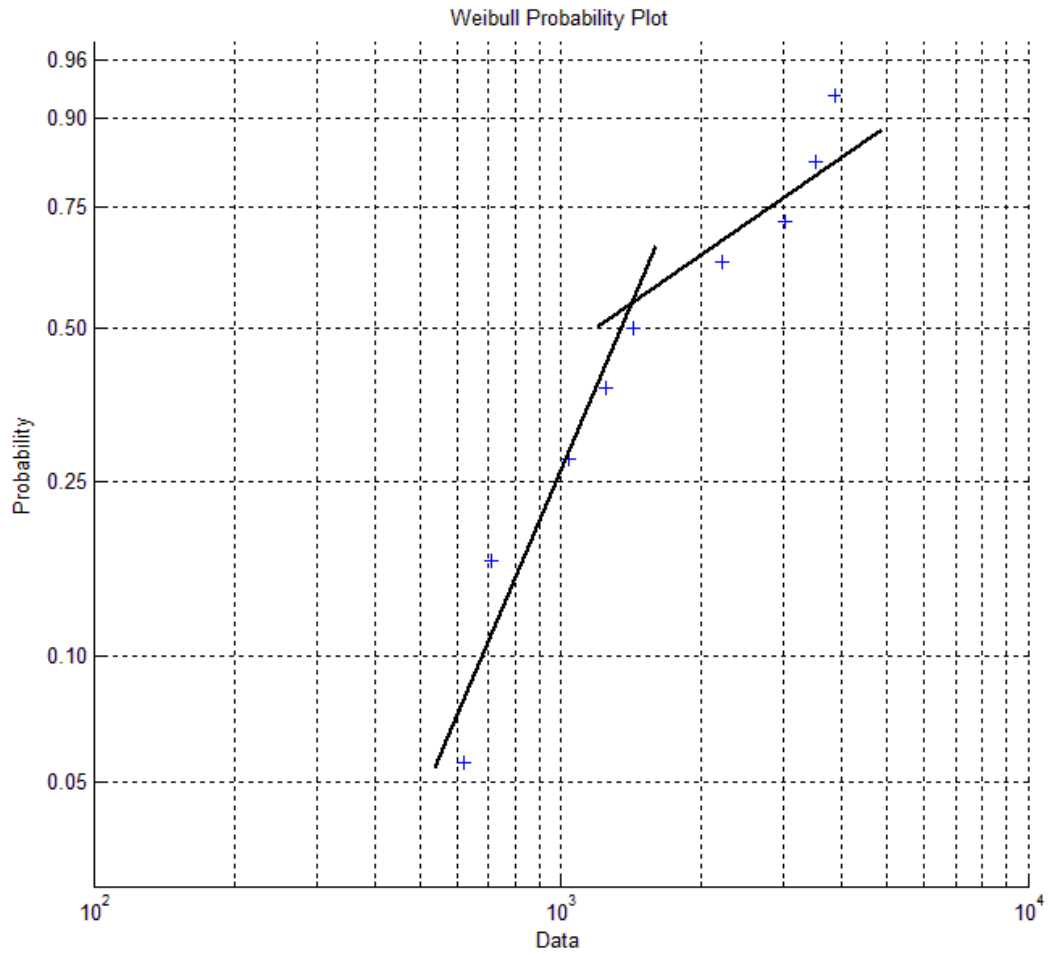


Figure 9 Plot of data in Table 8 to identify the two subpopulations in the data

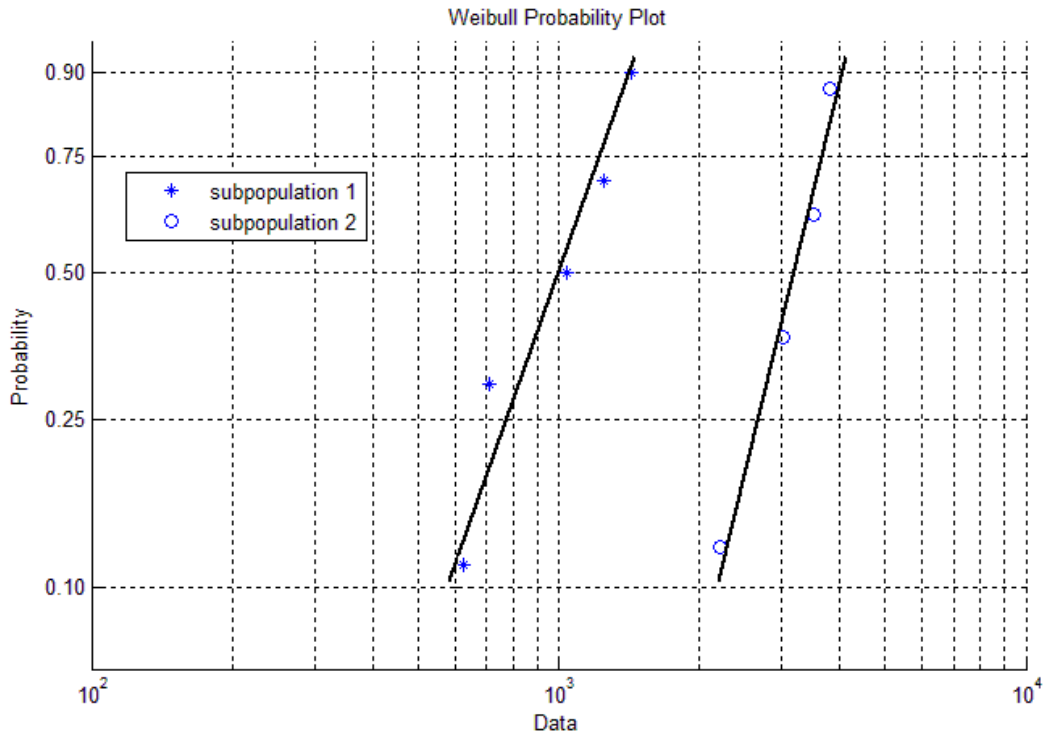


Figure 10 Two subpopulations drawn separately to determine Weibull distribution parameters in Case 3

4.2 Kececioglu's method

Kececioglu's method is used below. In this project, I will use Matlab to aid the computation. The Mixed Weibull distribution will be plotted on the specific coordinates, which is Weibull probability paper with transformed coordinates. Specifically the coordinate for the X axis represents $\ln t_{[i]}$ and the Y axis stands for $\ln[-\ln(1-P_i)]$, where $t_{[i]}$ is the ordered time to failure and P_i is cumulative probability estimated by MR. The linear least squares is applied for fitting the curve, and the slope b and intercept m can be expressed by

$$b = -\alpha \ln \beta \tag{4.1}$$

$$m = \alpha \tag{4.2}$$

$$\beta = e^{\left(\frac{-b}{m}\right)} \tag{4.3}$$

Case 1

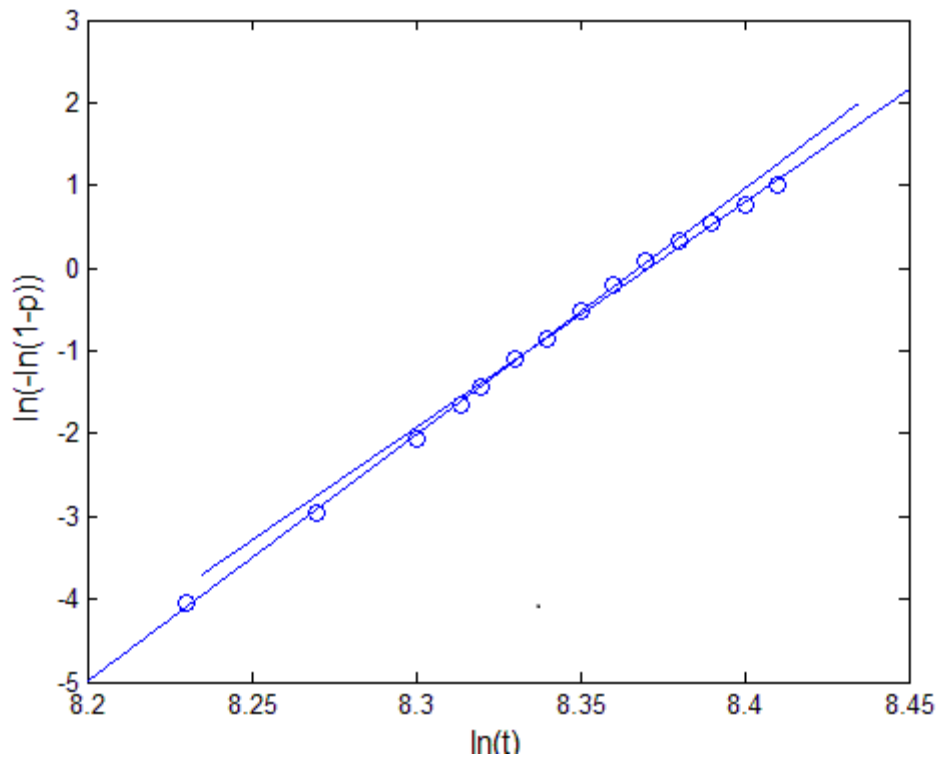


Figure 11 Case 1 Weibull distribution Plot

$$F(T) = \begin{cases} 1 - e^{-\left(\frac{T}{4235.4}\right)^{39.9}}, & \ln T \leq 8.353 \\ 1 - e^{-\left(\frac{T}{4327.5}\right)^{26.2}}, & \ln T \geq 8.353 \end{cases} \quad (4.4)$$

The mixed Weibull distribution parameters are

$$p = 0.43, \alpha_1 = 39.9, \beta_1 = 4235.4, \alpha_2 = 26.2, \beta_2 = 4327.5$$

Case 2

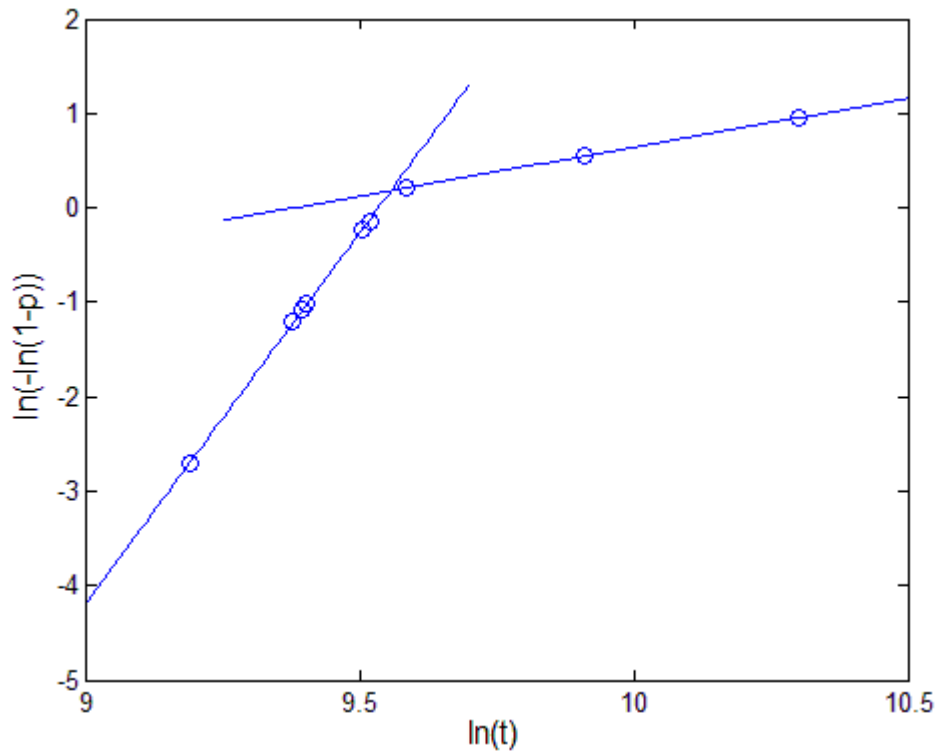


Figure 12 Case2 Weibull distribution Plot

$$F(T) = \begin{cases} 1 - e^{-\left(\frac{T}{13127.4}\right)^{8.9}}, & \ln T \leq 9.55 \\ 1 - e^{-\left(\frac{T}{28516.2}\right)^{3.1}}, & \ln T \geq 9.55 \end{cases} \quad (4.5)$$

The mixed Weibull distribution parameters are

$$p = 0.67, \alpha_1 = 8.9, \beta_1 = 13127.4, \alpha_2 = 3.1, \beta_2 = 28516.2$$

Case 3

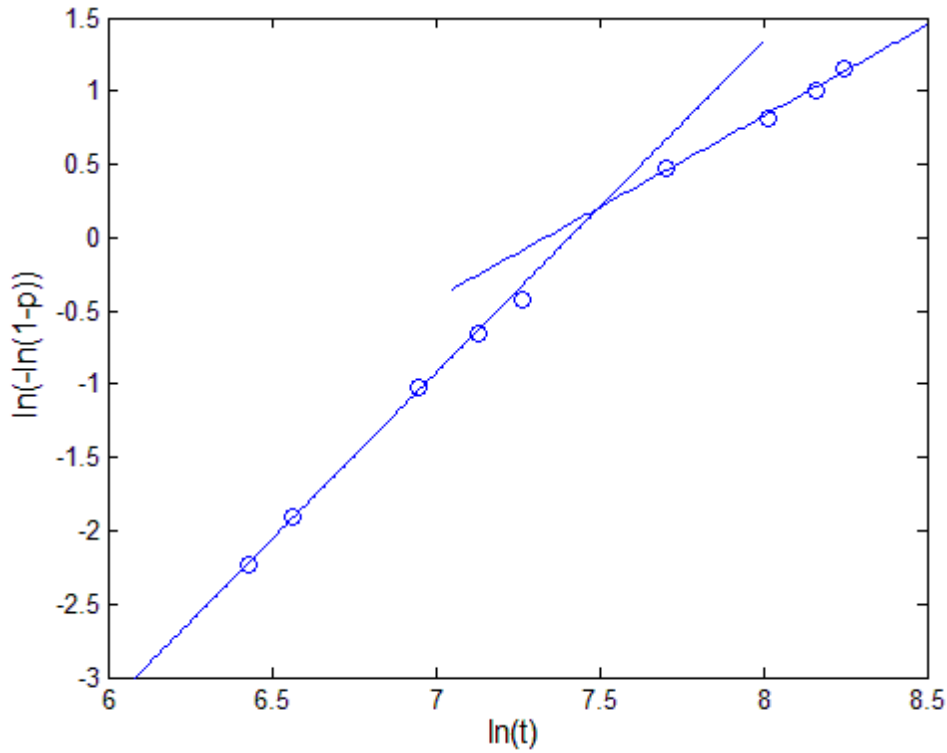


Figure 13 Case 3 Weibull distribution Plot

$$F(T) = \begin{cases} 1 - e^{-\left(\frac{T}{1034.4}\right)^{2.6}}, & \ln T \leq 7.51 \\ 1 - e^{-\left(\frac{T}{3719.7}\right)^{7.5}}, & \ln T \geq 7.51 \end{cases} \quad (4.6)$$

The Mixed Weibull distribution parameters are

$$p = 0.56, \alpha_1 = 2.6, \beta_1 = 1034.4, \alpha_2 = 7.5, \beta_2 = 3719.7$$

4.3 Comparison and conclusion

Two methods indicated above assume Mixed Weibull distribution by derivation of their results. Now, the Kolmogorov-Smirnov(K-S) Goodness of Fit (GoF) Test is applied in this section to assess those two methods' feasibility and accuracy. This test is based on the empirical distribution function (ECDF). Given N ordered data points H_1, H_2, \dots, H_N the empirical distribution function is defined by

$$E_N = n(i) / N \quad (4.7)$$

where $n(i)$ is the number of data smaller than H_i , and the H_i are ordered from the smallest to largest. The test is a step function that increases by $1/N$.

The feature of the test is that the distribution of the test itself does not rely on the underlying cumulative distribution being tested. Another advantage is that it is an accurate test compared with chi-square goodness of fit test which requires a sufficient size in order to make valid approximations. The GoF tests are mainly based on either of two distributions: the probability density function (PDF) and cumulative distribution function (CDF) which is used in this section. To implement the K-S test, we usually analyze at the data, the absolute difference between the ECDF and the estimated distribution we are trying to assess, so the K-S GoF test can also be considered as distance test. The distance D_n can be defined as

$$D_n = \max_{1 \leq i \leq n} \left| \frac{i}{n} - \hat{F}(x_{[i]}) \right| \quad (4.8)$$

$$\hat{F}(x_{[i]}) = P(X \leq X_i) = CDF(X_i) \quad (4.9)$$

where n is the amount of data.

$\hat{F}(x_{[i]})$ is the cumulative distribution function being tested.

Three Comparisons are made by conducting the K-S GoF test. The results are shown below.

Table 9 K-S goodness –of-fit test on the parameter estimates for case 1

| Times to Failure, t_i | Graphical estimation method D^g | Kececioglu's method D^p |
|-------------------------|--------------------------------------|---------------------------|
| 3197.1 | 0.0302 | 0.0128 |
| 3751.83 | 0.0741 | 0.0475 |
| 3904.95 | 0.0687 | 0.0375 |
| 4023.87 | 0.0249 | 0.0141 |
| 4105.16 | 0.0382 | 0.0389 |
| 4146.42 | 0.0438 | 0.0206 |
| 4188.09 | 0.0521 | 0.0120 |

| | | |
|---------|--------|--------|
| 4230.18 | 0.0595 | 0.0137 |
| 4272.79 | 0.0637 | 0.0342 |
| 4315.64 | 0.0629 | 0.0227 |
| 4359.01 | 0.0566 | 0.0392 |
| 4402.82 | 0.0422 | 0.0125 |
| 4447.07 | 0.0162 | 0.0287 |
| 4491.76 | 0.0249 | 0.0256 |

Table 10 K-S GoF test on the parameter estimates for case 2

| Times to Failure, t_i | Graphical estimation method D^g | Kececioglu's method D^p |
|-------------------------|--------------------------------------|---------------------------|
| 9800 | 0.0141 | 0.0374 |
| 11800 | 0.0566 | 0.0203 |
| 12000 | 0.0698 | 0.0350 |
| 12100 | 0.0147 | 0.0141 |
| 13400 | 0.0497 | 0.0276 |
| 13600 | 0.0017 | 0.0206 |
| 14500 | 0.0375 | 0.0407 |
| 20100 | 0.0655 | 0.0368 |
| 29700 | 0.0565 | 0.0371 |

Table 11 K-S GoF test on the parameter estimates for case 3

| Times to Failure, t_i | Graphical estimation method D^g | Kececioglu's method D^p |
|-------------------------|--------------------------------------|---------------------------|
| 620 | 0.0293 | 0.0382 |
| 710 | 0.0724 | 0.0363 |
| 1040 | 0.0399 | 0.0349 |
| 1250 | 0.0304 | 0.0188 |
| 1430 | 0.0401 | 0.0221 |

| | | |
|------|--------|--------|
| 2220 | 0.0408 | 0.0183 |
| 3030 | 0.0422 | 0.0102 |
| 3510 | 0.0351 | 0.0287 |
| 3810 | 0.0497 | 0.0136 |

$$D^g = |D_o(t_i) - D_E(t_i)|$$

where $D_o(t_i)$ is observed probability of failure or unreliability

$D_E(t_i)$ is expected probability of failure or unreliability

From the Table 12 below, it can be seen that Kececioglu's method yields a value of D_{\max} smaller than value obtained from the graphical method.

Table 12 Comparison of D_{\max} in two methods

| Case No. | $D^g(\max)$ | $D^p(\max)$ |
|----------|-------------|-------------|
| Case 1 | 0.0741 | 0.0475 |
| Case2 | 0.0698 | 0.0407 |
| Case3 | 0.0724 | 0.0382 |

The Kececioglu's method, which combines the Bayesian method with the least-square method, can yield smaller distance difference than graphical estimation method. Therefore, this method is more accurate than graphical estimation method and also is easy to program.

Chapter 5 Extension of Kececioglu's method in 3-subpopulation mixed Weibull distribution

Though the application of Kececioglu's method for parameter estimation of Mixed Weibull distribution has been shown in the above chapters, its feasibility for a three-subpopulation Weibull distribution is not validated yet. In this chapter, I will extend its application for three subpopulation Weibull distribution parameter estimation.^{28,29}

Assume that the three subpopulation Weibull distribution's time-to-failure sample is $\{t_i, i=1,2,3,\dots,N\}$. Suppose that the data are ordered $t_1 < t_2 < \dots < t_N$. At time t_i , the failure at j th subpopulation ($j=1,2,3$) is

$$P_j(t_i) = P\{T \in f_j(t) \mid t_i - \frac{1}{2}\Delta t < T < t_i + \frac{1}{2}\Delta t\} \quad (5.1)$$

where $j=1,2,3; i=1,2,\dots,N$

The probabilities of failure occurred at the time t_i belongs to subpopulation 1, subpopulation 2 and subpopulation 3, respectively, are

$$P_1(t_i) = \frac{pf_1(t_i)}{pf_1(t_i) + qf_2(t_i) + (1-p-q)f_3(t_i)} = \frac{pf_1(t_i)}{f(t_i)} \quad (5.2)$$

$$P_2(t_i) = \frac{qf_2(t_i)}{pf_1(t_i) + qf_2(t_i) + (1-p-q)f_3(t_i)} = \frac{qf_2(t_i)}{f(t_i)} \quad (5.3)$$

$$P_3(t_i) = \frac{(1-p-q)f_3(t_i)}{pf_1(t_i) + qf_2(t_i) + (1-p-q)f_3(t_i)} = \frac{(1-p-q)f_3(t_i)}{f(t_i)} \quad (5.4)$$

For each failure point, three equations should conform to equation below

$$P_1(t_i) + P_2(t_i) + P_3(t_i) = 1 \quad (5.5)$$

So the failure point occurring at time t_i can be divided into three possibilities: $P_1(t_i)$

of failure can fall in subpopulation 1, $P_2(t_i)$ of failure belong to subpopulation 2 and $P_3(t_i)$ of failure belong to subpopulation 3. The size of subpopulation 1 is $N \cdot p$, the size of subpopulation 2 is $N \cdot q$ and the size of subpopulation 3 is $N(1-p-q)$. So the Weibull distribution yields the following three subsamples:

Subsample1: $\{(t_1, P_1(t_1)), (t_2, P_1(t_2)), \dots, (t_N, P_1(t_N))\}$;

Subsample2: $\{(t_1, P_2(t_1)), (t_2, P_2(t_2)), \dots, (t_N, P_2(t_N))\}$;

Subsample3: $\{(t_1, P_3(t_1)), (t_2, P_3(t_2)), \dots, (t_N, P_3(t_N))\}$

For each subpopulation, its corresponding subsample can be solved by the Rank Regression method. So the Mean Order Number (MON) of the i th failure in the j th subpopulation will be

$$MON_1(t_i) = \sum_{k=1}^i P_1(t_k), i = 1, 2, \dots, N \quad (5.6)$$

$$MON_2(t_i) = \sum_{k=1}^i P_2(t_k), i = 1, 2, \dots, N \quad (5.7)$$

$$MON_3(t_i) = \sum_{k=1}^i P_3(t_k), i = 1, 2, \dots, N \quad (5.8)$$

The corresponding Median Ranks $MR_j(t_i)$ is:

$$\text{Subpopulation 1} \quad MR_1(t_i) = \frac{MON_1(t_i)}{MON_1(t_N) + 0.4} \quad (5.9)$$

$$\text{Subpopulation 2} \quad MR_2(t_i) = \frac{MON_2(t_i)}{MON_2(t_N) + 0.4} \quad (5.10)$$

$$\text{Subpopulation 3} \quad MR_3(t_i) = \frac{MON_3(t_i)}{MON_3(t_N) + 0.4} \quad (5.11)$$

So the subsamples could be written as

Subpopulation 1 $\{(t_1, MR_1(t_1)), (t_2, MR_1(t_2)), \dots, (t_N, MR_1(t_N))\}$

Subpopulation 2 $\{(t_1, MR_2(t_1)), (t_2, MR_2(t_2)), \dots, (t_N, MR_2(t_N))\}$

Subpopulation 3 $\{(t_1, MR_3(t_1)), (t_2, MR_3(t_2)), \dots, (t_N, MR_3(t_N))\}$

The CDF of Weibull distribution can be given in the form of

$$\log_e \left\{ \log_e \frac{1}{1 - MR_j(t_i)} \right\} = \alpha_j (\log_e t_i - \log_e \beta_j) \quad (5.12)$$

The linearized form of

$$Y_j(i) = \alpha_j X(i) + b_j \quad (5.13)$$

where $Y_j(i) = \log_e \{-\log_e [1 - MR_j(t_i)]\}$,

$$X(i) = \log_e t_i,$$

$$b_j = -\alpha_j \log_e \beta_j.$$

The Weibull distribution parameters can be expressed by

$$p = \frac{MON_1(t_N)}{N} = \frac{1}{N} \sum_{i=1}^N P_1(t_i) \quad (5.14)$$

$$q = \frac{MON_2(t_N)}{N} = \frac{1}{N} \sum_{i=1}^N P_2(t_i) \quad (5.15)$$

$$\alpha_j = \frac{\sum_{i=1}^N X(i)Y_j(i) - \frac{1}{N} \left[\sum_{i=1}^N X(i) \cdot \sum_{i=1}^N Y_j(i) \right]}{\sum_{i=1}^N X^2(i) - \frac{1}{N} \left[\sum_{i=1}^N X(i) \right]^2}, j = 1, 2, 3 \quad (5.16)$$

$$b_j = \frac{1}{N} \sum_{i=1}^N Y_j(i) - \alpha_j \frac{1}{N} \sum_{i=1}^N X(i), j = 1, 2, 3 \quad (5.17)$$

$$\beta_j = \exp\left(-\frac{b_j}{\alpha_j}\right), j = 1, 2, 3 \quad (5.18)$$

Use these parameters estimation to maximize the correlation coefficient ρ . The correlation coefficient can be given by

$$\rho_j = \frac{\sum_{i=1}^N X(i)Y_j(i) - \frac{1}{N} \left[\sum_{i=1}^N X(i) \cdot \sum_{i=1}^N Y_j(i) \right]}{\left[\sum_{i=1}^N X^2(i) - \frac{1}{N} \left[\sum_{i=1}^N X(i) \right]^2 \right] \cdot \left[\sum_{i=1}^N Y_j^2(i) - \frac{1}{N} \left[\sum_{i=1}^N Y_j(i) \right]^2 \right]}, j = 1, 2, 3 \quad (5.19)$$

Every parameter has an influence on correlation coefficients. The sum of three

subpopulation correlation coefficients can be obtained for the degree of fitting. The coefficient is positive, $0 < \rho_j < 1, j = 1, 2, 3$. The target correlation coefficient is:

$$\rho = \rho_1 + \rho_2 + \rho_3 \quad (5.20)$$

The APPENDIX contains life test data. After applying the method above, the parameters are found to be

$$p = 0.25, \quad q = 0.48, \quad \alpha_1 = 2.93, \quad \beta_1 = 2.89, \quad \alpha_2 = 1.86, \quad \beta_2 = 6.61, \quad \alpha_3 = 1.42,$$

$$\beta_3 = 18.2$$

Figure 14 is each subpopulation plot. The function is

$$F(T) = \begin{cases} 1 - e^{-\left(\frac{T}{2.89}\right)^{2.93}}, & \ln T \leq 1.15 \\ 1 - e^{-\left(\frac{T}{6.61}\right)^{1.86}}, & 1.15 \leq \ln T \leq 2.18 \\ 1 - e^{-\left(\frac{T}{18.2}\right)^{1.42}}, & 2.18 \leq \ln T \leq 5.14 \end{cases} \quad (5.21)$$

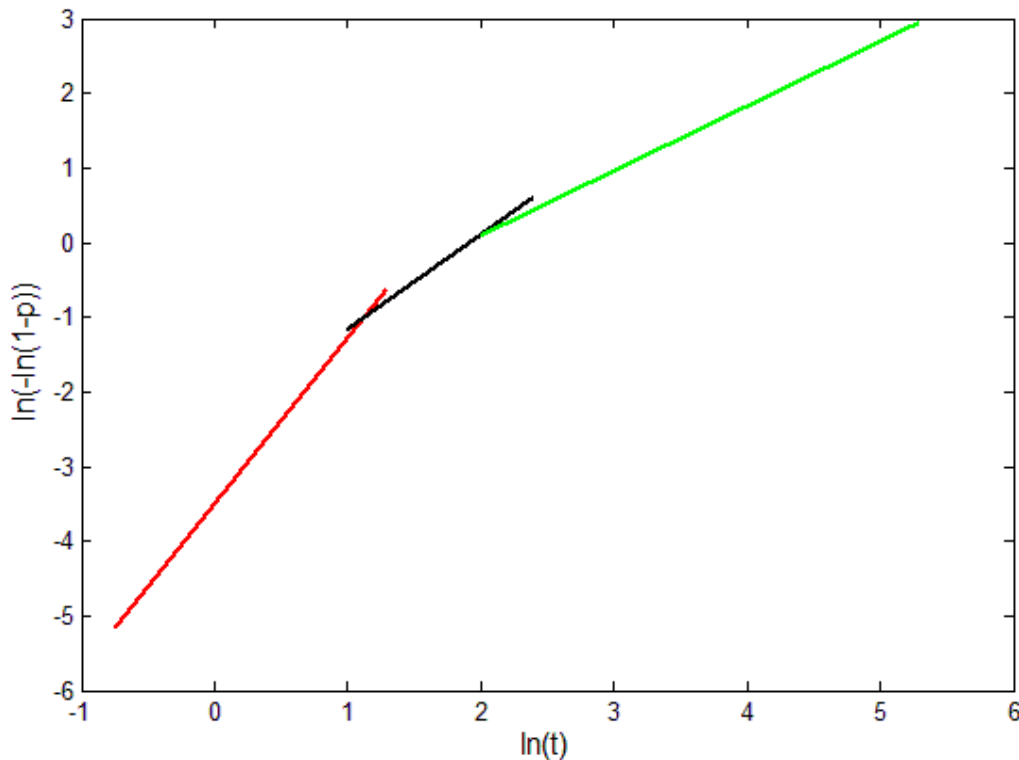


Figure 14 3-subpopulation Weibull distributions plot

Conclusion

The Figure 15 is the 3 subpopulation Weibull distribution plot with the data (circle). We can find the plot closely fit the data. Due to high volume of data, ten random data were selected and conducted by the K-S GoF test, shown in the Table 13. We can see the error is acceptable, so the Kececioglu's method can also be extended to 3-subpopulation Weibull distributions.

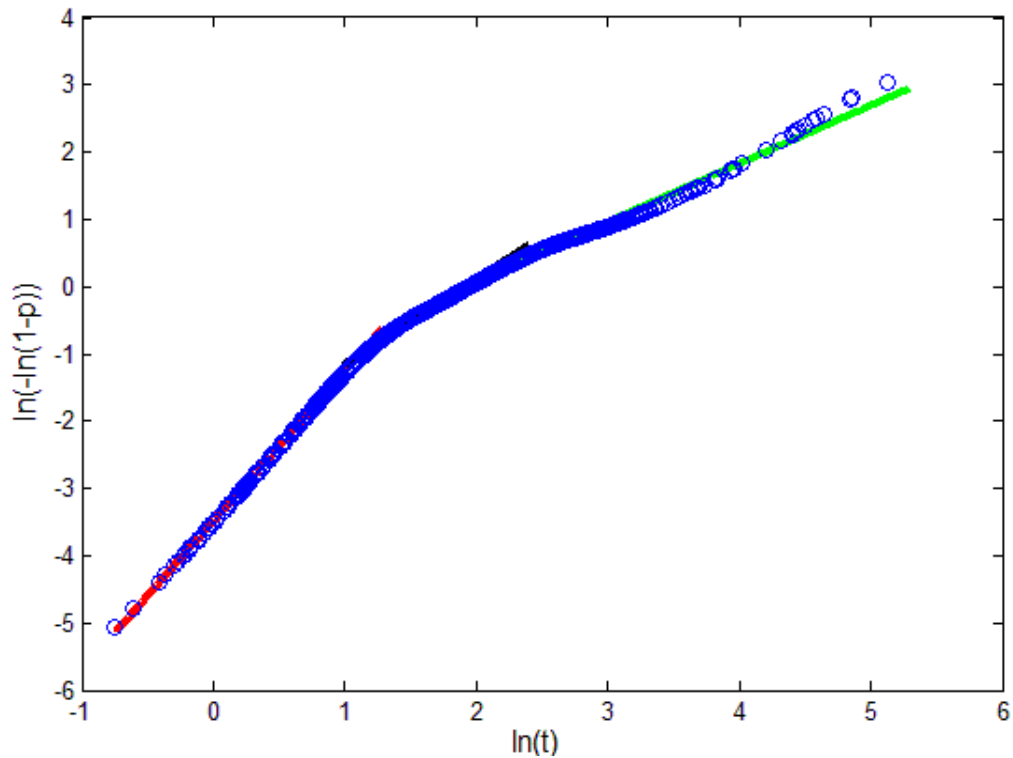


Figure 15 3-subpopulation Weibull distribution plot with data

Table 13 K-S goodness –of-fit test on the parameter estimates

| Times to Failure, t_i | Proposed method D^p |
|-------------------------|-----------------------|
| 0.9283 | 0.0349 |
| 1.1816 | 0.0385 |
| 1.246 | 0.0157 |
| 1.8822 | 0.0412 |
| 2.084 | 0.0245 |
| 2.3983 | 0.0329 |
| 2.634 | 0.0187 |

| | |
|--------|--------|
| 2.7821 | 0.0305 |
| 2.9787 | 0.0281 |

Chapter 6 Conclusion

The main focus of the work presented in the thesis is to study Weibull distribution parameter estimation methods which have been widely used in lifetime analysis. This chapter summarizes the results of research work in the thesis and their implications.

In the thesis, detailed descriptions of graphical estimation method using Weibull probability paper and Kececioglu's method are presented. Graphical estimation methods are straightforward and convenient; however, Kececioglu's estimation method which combines Bayes' Theorem and the Least-Squares Method can produce less error. The mixed Weibull distribution consists of several subpopulations, each characterized by a Weibull distribution. At first, Kececioglu's method splits the data into distinct subpopulations by taking the posterior probability of each observation belonging to each subpopulation. Then Kececioglu's method uses Fracture Failure and Mean Order Number to estimate the parameters of each subpopulation.

In Chapter 4, three case studies have been carried out by comparing the accuracy of the two estimation methods. By using the Kolmogorov-Smirnov Goodness of Fit Test, it was found that generally Kececioglu's method provides a more accurate parameter estimation for the Mixed Weibull distribution in both small sample size data and median sample size data. It is therefore concluded with a recommendation of using Kececioglu's method for Mixed Weibull distributions.

Furthermore, an extension of Kececioglu's method into a 3 subpopulation Weibull distribution also has been attempted and verified. An example was conducted and the result shows that the error is in the acceptable range.

Concerning these conclusions, it is of importance to point out the following considerations in the future work:

In the thesis, Kececioglu's method has been proved by small size sample data, so

this method is also need to be tested by large size sample data.

An extension of Kececioglu's method into 3 subpopulation Weibull distribution is made, so an extension into n-subpopulation Weibull distribution can be tested in the future research.

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Appendix

200% Fatigue Life Expended 7075-T6 Aluminum LS surface; high stress double circular hole test

| | | | | | | | | | |
|--------|--------|--------|--------|--------|--------|--------|--------|---------|---------|
| 0.4734 | 1.7225 | 2.4619 | 3.0901 | 3.8427 | 4.8785 | 6.3909 | 8.2286 | 10.9835 | 17.077 |
| 0.5413 | 1.7225 | 2.4744 | 3.1043 | 3.849 | 4.967 | 6.3924 | 8.272 | 10.9835 | 17.1157 |
| 0.6625 | 1.7792 | 2.486 | 3.1066 | 3.8901 | 5.0073 | 6.4045 | 8.3139 | 11.0262 | 17.1723 |
| 0.6947 | 1.7888 | 2.492 | 3.1106 | 3.8901 | 5.0189 | 6.415 | 8.3218 | 11.0513 | 17.4127 |
| 0.7482 | 1.8061 | 2.4979 | 3.1221 | 3.8901 | 5.0189 | 6.4285 | 8.3463 | 11.0522 | 17.5926 |
| 0.7666 | 1.8061 | 2.4979 | 3.1459 | 3.8926 | 5.0213 | 6.445 | 8.3648 | 11.1536 | 18.02 |
| 0.7951 | 1.8098 | 2.5 | 3.1495 | 3.8926 | 5.0218 | 6.445 | 8.3701 | 11.227 | 18.4194 |
| 0.8115 | 1.8238 | 2.5008 | 3.1618 | 3.8926 | 5.0269 | 6.445 | 8.4339 | 11.2904 | 18.4324 |
| 0.8303 | 1.8274 | 2.5008 | 3.1647 | 3.9124 | 5.028 | 6.4596 | 8.4749 | 11.2954 | 18.5775 |
| 0.837 | 1.8419 | 2.5008 | 3.1754 | 3.9507 | 5.0496 | 6.4596 | 8.482 | 11.3227 | 18.5938 |
| 0.837 | 1.8453 | 2.5008 | 3.1767 | 3.9516 | 5.0572 | 6.4672 | 8.4931 | 11.3855 | 18.6706 |
| 0.838 | 1.8536 | 2.5162 | 3.191 | 3.9541 | 5.0789 | 6.4685 | 8.4976 | 11.4213 | 18.9903 |
| 0.8473 | 1.8597 | 2.5162 | 3.1954 | 3.975 | 5.0929 | 6.5195 | 8.5305 | 11.4229 | 19.1066 |
| 0.8873 | 1.8597 | 2.5292 | 3.1968 | 3.9784 | 5.1026 | 6.5431 | 8.5305 | 11.4676 | 19.2635 |
| 0.8888 | 1.8797 | 2.5314 | 3.1985 | 3.9898 | 5.132 | 6.5667 | 8.5345 | 11.5389 | 19.2855 |
| 0.8944 | 1.8822 | 2.5353 | 3.2044 | 3.9929 | 5.1573 | 6.5864 | 8.5426 | 11.6669 | 19.3544 |
| 0.9283 | 1.9115 | 2.5503 | 3.2075 | 4.0002 | 5.1675 | 6.5872 | 8.5587 | 11.6777 | 19.3898 |
| 0.9632 | 1.9301 | 2.559 | 3.2225 | 4.0099 | 5.1692 | 6.6061 | 8.586 | 11.7353 | 19.8133 |
| 0.9725 | 1.945 | 2.5618 | 3.2225 | 4.0164 | 5.1704 | 6.7048 | 8.6438 | 11.7574 | 20.1452 |
| 0.9725 | 1.945 | 2.5618 | 3.2523 | 4.0281 | 5.1909 | 6.7226 | 8.654 | 11.8125 | 20.2263 |
| 0.9918 | 1.945 | 2.5618 | 3.2587 | 4.029 | 5.2211 | 6.7478 | 8.686 | 11.8405 | 20.2309 |
| 1.0115 | 1.95 | 2.5793 | 3.2619 | 4.0314 | 5.2267 | 6.7548 | 8.6958 | 11.8526 | 20.552 |
| 1.0349 | 1.9641 | 2.5955 | 3.2701 | 4.0314 | 5.2525 | 6.7548 | 8.7001 | 11.8691 | 20.8225 |

| | | | | | | | | | |
|--------|--------|--------|--------|--------|--------|--------|--------|---------|---------|
| 1.0826 | 1.9836 | 2.6096 | 3.2847 | 4.0386 | 5.2794 | 6.7575 | 8.7703 | 11.9514 | 20.8351 |
| 1.1115 | 1.9867 | 2.6099 | 3.2926 | 4.0458 | 5.2794 | 6.7646 | 8.7802 | 11.9514 | 20.9558 |
| 1.1115 | 1.9892 | 2.6209 | 3.2926 | 4.0572 | 5.2813 | 6.7825 | 8.7889 | 11.974 | 20.9723 |
| 1.1201 | 1.9892 | 2.6257 | 3.2926 | 4.0885 | 5.2867 | 6.8054 | 8.8105 | 11.9817 | 21.0247 |
| 1.1201 | 2.0037 | 2.634 | 3.3024 | 4.1485 | 5.3353 | 6.8091 | 8.8186 | 12.003 | 21.1291 |
| 1.1428 | 2.0229 | 2.634 | 3.3057 | 4.168 | 5.368 | 6.8798 | 8.8402 | 12.0943 | 21.2662 |
| 1.1816 | 2.0229 | 2.6361 | 3.3057 | 4.1703 | 5.3765 | 6.9292 | 8.8927 | 12.1054 | 21.5363 |
| 1.1816 | 2.0443 | 2.6397 | 3.308 | 4.1703 | 5.3806 | 6.9415 | 8.909 | 12.267 | 21.7734 |
| 1.1987 | 2.0483 | 2.6397 | 3.3152 | 4.1772 | 5.384 | 6.9425 | 8.9188 | 12.3157 | 21.834 |
| 1.2104 | 2.0483 | 2.6397 | 3.3152 | 4.2144 | 5.3904 | 6.948 | 8.9317 | 12.4148 | 21.9956 |
| 1.2216 | 2.0822 | 2.6397 | 3.3348 | 4.2183 | 5.4201 | 6.9483 | 8.944 | 12.5039 | 22.1116 |
| 1.2384 | 2.084 | 2.6434 | 3.3402 | 4.2255 | 5.4255 | 6.9591 | 8.9791 | 12.6428 | 22.1686 |
| 1.2384 | 2.0856 | 2.6434 | 3.3459 | 4.2505 | 5.4294 | 6.9779 | 9.0402 | 12.6436 | 22.4598 |
| 1.2384 | 2.0886 | 2.6434 | 3.3479 | 4.2677 | 5.4344 | 6.989 | 9.0402 | 12.6459 | 22.5108 |
| 1.2427 | 2.0886 | 2.6467 | 3.3574 | 4.2743 | 5.4821 | 6.9943 | 9.0813 | 12.6596 | 22.5281 |
| 1.246 | 2.1162 | 2.6533 | 3.3603 | 4.2744 | 5.5038 | 7.0161 | 9.177 | 12.6954 | 22.7633 |
| 1.2525 | 2.1207 | 2.6583 | 3.3611 | 4.3008 | 5.5056 | 7.0174 | 9.2231 | 12.758 | 22.9023 |
| 1.2584 | 2.1241 | 2.6688 | 3.3804 | 4.3008 | 5.5275 | 7.0344 | 9.3095 | 12.7783 | 22.9133 |
| 1.2626 | 2.1241 | 2.6724 | 3.3804 | 4.3159 | 5.5313 | 7.0855 | 9.3178 | 12.7938 | 23.0778 |
| 1.2704 | 2.1253 | 2.6724 | 3.3804 | 4.327 | 5.5389 | 7.0974 | 9.3343 | 12.7958 | 23.1988 |
| 1.2809 | 2.1253 | 2.6831 | 3.4034 | 4.3905 | 5.5467 | 7.155 | 9.3565 | 12.8214 | 23.2615 |
| 1.2809 | 2.1568 | 2.6953 | 3.406 | 4.4053 | 5.5573 | 7.166 | 9.3921 | 12.9458 | 23.283 |
| 1.293 | 2.1673 | 2.6957 | 3.4063 | 4.4458 | 5.5642 | 7.2084 | 9.4637 | 12.9604 | 23.3244 |
| 1.305 | 2.1732 | 2.6976 | 3.4066 | 4.4489 | 5.5642 | 7.2205 | 9.497 | 12.981 | 23.3335 |
| 1.3194 | 2.1756 | 2.6976 | 3.4134 | 4.4545 | 5.5792 | 7.2272 | 9.5731 | 13.0745 | 23.348 |
| 1.325 | 2.189 | 2.7065 | 3.4497 | 4.4545 | 5.5902 | 7.2272 | 9.5873 | 13.2111 | 23.3932 |
| 1.3707 | 2.1967 | 2.7217 | 3.4646 | 4.4545 | 5.6005 | 7.2578 | 9.5954 | 13.344 | 23.9196 |
| 1.3893 | 2.1967 | 2.7554 | 3.465 | 4.4653 | 5.6391 | 7.2939 | 9.6024 | 13.3453 | 24.2792 |

| | | | | | | | | | |
|--------|--------|--------|--------|--------|--------|--------|---------|---------|---------|
| 1.3893 | 2.1995 | 2.7667 | 3.4844 | 4.4698 | 5.6431 | 7.2939 | 9.6357 | 13.3497 | 24.3702 |
| 1.3893 | 2.2058 | 2.7682 | 3.5079 | 4.4737 | 5.6691 | 7.3169 | 9.6474 | 13.3621 | 24.6079 |
| 1.3893 | 2.2132 | 2.7819 | 3.5175 | 4.5537 | 5.6745 | 7.3647 | 9.6854 | 13.4016 | 24.6474 |
| 1.4029 | 2.2229 | 2.7821 | 3.5349 | 4.5869 | 5.6979 | 7.3843 | 9.7342 | 13.5412 | 25.497 |
| 1.4099 | 2.2273 | 2.7821 | 3.5421 | 4.5869 | 5.6979 | 7.394 | 9.75 | 13.6414 | 25.9896 |
| 1.4168 | 2.2273 | 2.7825 | 3.5449 | 4.5932 | 5.703 | 7.4274 | 9.7693 | 13.7462 | 26.1492 |
| 1.4168 | 2.2273 | 2.7836 | 3.5503 | 4.6025 | 5.7307 | 7.432 | 9.7833 | 13.755 | 26.3125 |
| 1.4168 | 2.2318 | 2.7908 | 3.552 | 4.6118 | 5.7569 | 7.4353 | 9.8246 | 13.7718 | 26.3244 |
| 1.4168 | 2.2357 | 2.8132 | 3.5534 | 4.6183 | 5.7807 | 7.462 | 9.8263 | 13.9106 | 26.5724 |
| 1.4168 | 2.2357 | 2.8337 | 3.5534 | 4.6371 | 5.7807 | 7.5023 | 9.8446 | 14.0409 | 26.8229 |
| 1.4168 | 2.2447 | 2.834 | 3.5719 | 4.6375 | 5.7822 | 7.5036 | 9.8652 | 14.0517 | 27.7963 |
| 1.4168 | 2.2472 | 2.8369 | 3.5775 | 4.6599 | 5.8052 | 7.5036 | 9.8681 | 14.0658 | 28.4966 |
| 1.4441 | 2.2525 | 2.8372 | 3.5881 | 4.6599 | 5.809 | 7.5106 | 9.9108 | 14.0724 | 28.9534 |
| 1.45 | 2.2617 | 2.8608 | 3.6069 | 4.6599 | 5.8245 | 7.5139 | 9.912 | 14.0761 | 29.0592 |
| 1.4587 | 2.2863 | 2.8642 | 3.6149 | 4.6636 | 5.8245 | 7.5229 | 9.9431 | 14.2549 | 29.1269 |
| 1.4635 | 2.2913 | 2.9136 | 3.6229 | 4.6636 | 5.8931 | 7.5344 | 9.984 | 14.3127 | 29.8862 |
| 1.4647 | 2.2913 | 2.915 | 3.6362 | 4.6777 | 5.8944 | 7.5744 | 10.0185 | 14.3128 | 30.3076 |
| 1.4678 | 2.3064 | 2.9439 | 3.6362 | 4.6777 | 5.8977 | 7.5744 | 10.0925 | 14.3161 | 31.3986 |
| 1.5283 | 2.3065 | 2.9472 | 3.6431 | 4.6803 | 5.9156 | 7.5943 | 10.2012 | 14.4581 | 33.5746 |
| 1.5283 | 2.3289 | 2.9495 | 3.6477 | 4.7105 | 5.9166 | 7.5943 | 10.2169 | 14.4857 | 34.3232 |
| 1.531 | 2.3289 | 2.9495 | 3.656 | 4.7105 | 5.9352 | 7.6092 | 10.2231 | 14.8716 | 35.3696 |
| 1.5332 | 2.3289 | 2.9495 | 3.6587 | 4.7176 | 5.9805 | 7.6526 | 10.2939 | 14.9072 | 36.4302 |
| 1.5384 | 2.3391 | 2.9498 | 3.6784 | 4.7237 | 6.0111 | 7.6728 | 10.3206 | 15.1205 | 37.6547 |
| 1.5503 | 2.3391 | 2.9498 | 3.7082 | 4.7257 | 6.032 | 7.7814 | 10.338 | 15.2099 | 37.7602 |
| 1.5533 | 2.3455 | 2.9639 | 3.7124 | 4.7286 | 6.032 | 7.7814 | 10.3744 | 15.2825 | 39.0461 |
| 1.5685 | 2.3619 | 2.9787 | 3.7312 | 4.7289 | 6.0384 | 7.7926 | 10.3744 | 15.4199 | 39.7174 |
| 1.5754 | 2.3631 | 2.9893 | 3.7409 | 4.7291 | 6.0576 | 7.8111 | 10.3938 | 15.4615 | 40.3767 |
| 1.5841 | 2.3659 | 3.0051 | 3.743 | 4.7319 | 6.0702 | 7.843 | 10.4212 | 15.6013 | 41.8206 |

| | | | | | | | | | |
|--------|--------|--------|--------|--------|--------|--------|---------|---------|---------|
| 1.5841 | 2.3659 | 3.0056 | 3.7537 | 4.7319 | 6.094 | 7.9033 | 10.4582 | 15.635 | 45.0913 |
| 1.5841 | 2.3668 | 3.0056 | 3.7557 | 4.7421 | 6.101 | 7.9203 | 10.5221 | 15.6993 | 45.373 |
| 1.5971 | 2.3891 | 3.0056 | 3.7614 | 4.7522 | 6.1146 | 7.924 | 10.5429 | 15.7248 | 46.236 |
| 1.5996 | 2.3983 | 3.0271 | 3.7614 | 4.7563 | 6.1899 | 7.95 | 10.5588 | 15.9433 | 46.4933 |
| 1.6672 | 2.3983 | 3.0504 | 3.7614 | 4.7563 | 6.1927 | 8.0078 | 10.5598 | 16.0409 | 51.1547 |
| 1.673 | 2.4086 | 3.0649 | 3.7614 | 4.7967 | 6.2023 | 8.1132 | 10.7059 | 16.2486 | 52.0917 |
| 1.673 | 2.4086 | 3.0733 | 3.7743 | 4.8237 | 6.2742 | 8.1144 | 10.7365 | 16.2574 | 52.3051 |
| 1.673 | 2.4128 | 3.0754 | 3.7905 | 4.8467 | 6.2766 | 8.126 | 10.7876 | 16.2992 | 55.8502 |
| 1.6902 | 2.4128 | 3.0754 | 3.8117 | 4.8626 | 6.3144 | 8.1473 | 10.8099 | 16.4416 | 67.1228 |
| 1.7067 | 2.4252 | 3.0754 | 3.8255 | 4.8626 | 6.3363 | 8.2076 | 10.975 | 16.9073 | 75.1628 |
| 1.7185 | 2.441 | 3.0865 | 3.8303 | 4.8706 | 6.3758 | 8.2264 | 10.9792 | 17.0609 | 81.2206 |

Vita

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