

مقارنة طرائق تقدير المعلمات والمعولية لانماذج الاختبارات المعجلة والنمو لبيانات المراقبة من النوع الثاني مع تطبيق عملي

الخلاصة

()

()

Abstract

Reliability has an important role in both the industrial and engineering applications. So the need for Reliability Tests appeared are series of tests a discover out of factors that appear through the test, knowledge limit of fit a specifics production addition for getting on goodness of production.

Therefore, the need for research to test for censor data from (Type II) for exponential distribution with one parameter and that test it's (Reliability Growth) includes three curves are Idealized Growth curve estimation parameters and reliability with maximum likelihood method, Duane Growth curve takes estimation parameters and reliability with least squares method, Exponential Reliability Growth Curve take estimation parameters and reliability by means of constraints for finding an optimal solution.

Finally, contains the more important findings and recommendations as well as the future visions which the research included. Also the research contains computer programs prepared by the researcher as well as another especial attaches.



المقدمة وهدف البحث

(Censored Type II)

()

() () (MTTF = θ)

()

(Reliability Testing)

(1988) : () [1][]

(1995) .

[3] [Aadp & Sampath Michael]
(Software)

(Software)

1. الجانب النظري

[2] Exponential Distribution 1-2

$$f_T(t) = \frac{1}{\theta} \exp\left[-\frac{t}{\theta}\right] \mathbf{I}_{(0,\infty)} , \theta > 0 \quad \dots(1-2)$$

(Scale Paramter) θ
() :t
:

$$F_T(t) = 1 - \exp\left[-\frac{t}{\theta}\right] , \theta > 0 \quad \dots(2-2)$$

$$R(t) = \exp\left[-\frac{t}{\theta}\right] , \theta > 0 \quad \dots(3-2)$$

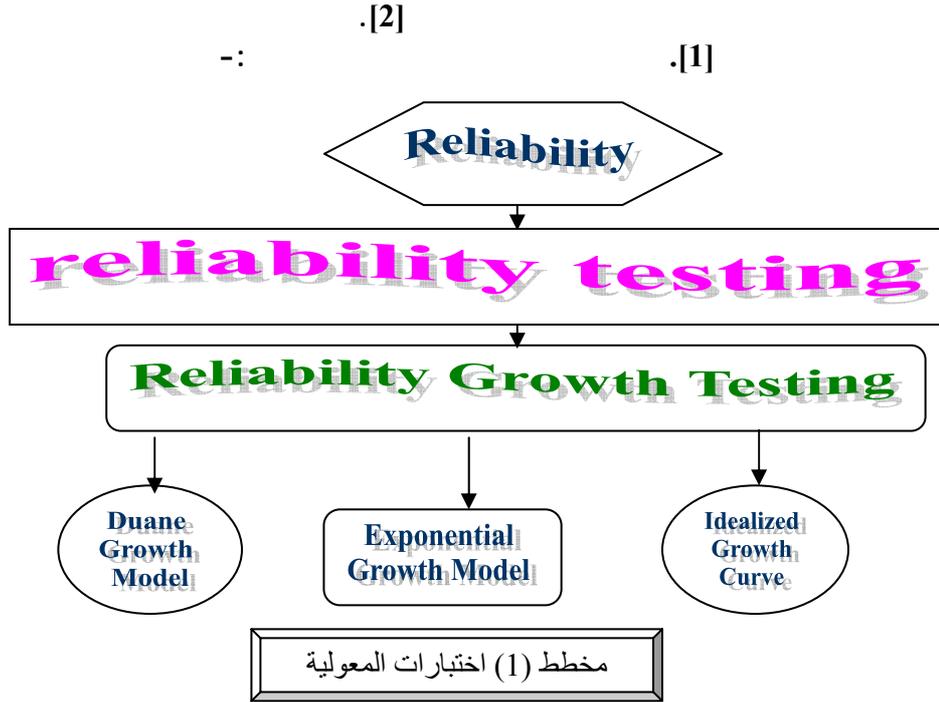


من النوع الثاني مع تطبيق عملي

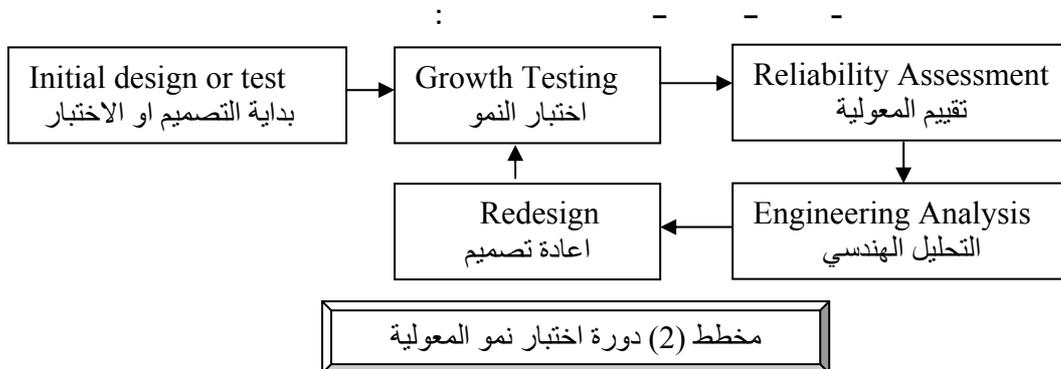
$$\lambda(t) = \frac{1}{\theta}, \quad \theta > 0 \quad \dots(4-2)$$

$$MTTF = E(T) = \theta \quad \dots(5-2)$$

4-2 اختبارات المعولية Reliability Tests



1-4-2 اختبار نمو المعولية [2] Reliability Growth Testing





(Software)

[2] Idealized Growth Curve **منحنى النمو المثالي** 2-4-2

$$\theta_{cu}(t) = \begin{cases} \theta_{cul} & 0 < t \leq t_1 \\ \frac{\theta_{cul}}{1 - \alpha} \left(\frac{t}{t_1} \right)^{\alpha_g} & t > t_1 \end{cases} \quad (2)$$

(1981)[Military]

[Reliability Growth Management]

$$\theta_{cu}(t) = \begin{cases} \theta_{cul} & 0 < t \leq t_1 \\ \frac{\theta_{cul}}{1 - \alpha} \left(\frac{t}{t_1} \right)^{\alpha_g} & t > t_1 \end{cases}$$

...(7-2)

$$\begin{aligned} \theta &= \theta_{cu}(t) \\ \theta &= \theta_{cu1} \\ &= t_1 \\ &= t \\ &= \alpha_g \\ &= \theta = \text{MTTF} \\ &= \theta_{cu1} \\ &: \\ \text{tc} &= \end{aligned}$$

$$\begin{aligned} \text{tc}_1(\text{start}) &= c_1 \\ c_1 + (\text{start} - 1)(\text{tc}_1 - \text{tc}_2) &= c_2 \\ : \\ c_r + (\text{start} - r)(\text{end} - \text{tc}_r) &= t_1 \end{aligned}$$



... (8-2)

: start
: end

$$\theta_{cu1} = \frac{t_1}{r}$$

... (9-2)



من النوع الثاني مع تطبيق عملي

$$\theta_{cu} (t)$$

$$\theta_m = \frac{t_i - t_{i-1}}{r(t_i) - r(t_{i-1})} \quad \dots (10-2)$$

$$\alpha_g = -\ln\left(\frac{T}{t_1}\right) - 1 + \left[\left(1 + \ln\left(\frac{T}{t_1}\right)\right)^2 + 2\ln\left(\frac{\theta_f}{\theta_{cu1}}\right)^{0.5} \right] \quad \dots (11-2)$$

$$r(t_i) - r(t_1) = \lambda(t_i - t_1) \quad \dots (12-2)$$

$$r(t) = \frac{t_1}{\theta_{cu1}} \left[\frac{t}{t_1} \right]^{1-\alpha_g} = \lambda_1 t_1 \left(\frac{t}{t_1} \right)^{1-\alpha_g} \quad \dots (13-2)$$

$$R_{cu}(t) = \exp\left[\frac{-t}{\theta_{cu}} \right] \quad \dots (14-2)$$

$$R_m(t) = \exp\left[\frac{-t}{\theta_m} \right] \quad \dots (15-2)$$

[2] Duane Growth Model [(1964) Duane] 3-4-2

$$\ln\left[\frac{T}{r(T)} \right] = a + b \ln T \quad \dots (16-2)$$

$$\theta_c = \frac{T}{r(T)} = \exp[a + b \ln T] = \exp(a) T^b = k T^b \quad \dots (17-2)$$



من النوع الثاني مع تطبيق عملي

$$\begin{aligned}
 &= T \\
 &= r(T) \\
 &= \left(\frac{r(T)}{T} \right) \\
 &= \theta c \\
 &= b \\
 &= a
 \end{aligned}$$

.T

$$\theta = \left(\frac{T}{r(T)} \right)$$

.θ

$$.y=mx+a$$

(b)

[2] 0.6 0.3

:(17-2)

$$r(T) = \frac{1}{k} T^{1-b} \quad \dots(18-2)$$

$$\frac{\partial r(T)}{\partial T} = \lambda(T) = \frac{1-b}{k} T^{-b} \quad \dots(19-2)$$

2) : (MTTF)

$$\theta_e = \frac{KT^b}{1-b} = \frac{\theta_c}{1-b} \quad \dots (20-2)$$

$$= \theta_e$$

$$R_c = \exp\left[\frac{-t}{\theta_c}\right] \quad \dots (21-2)$$

$$R_e(t) = \exp\left[\frac{-t}{\theta_e}\right] \quad \dots (22-2)$$

$$= b, a \quad k = \exp(\hat{a}) \quad k$$

$$\hat{b} = \frac{\sum_{i=1}^r x_i y_i - \bar{x} \sum_{i=1}^r y_i}{\sum_{i=1}^r x_i^2 - r \bar{x}^2} \quad \dots (23-2)$$

$$\hat{a} = \bar{y} - \hat{b} \bar{x} \quad \dots (24-2)$$

$$\bar{x} = \frac{\sum_{i=1}^r x_i}{r}, \quad \bar{y} = \frac{\sum_{i=1}^r y_i}{r}, \quad x_i = \ln t_i, \quad y_i = \ln \left[\frac{t_i}{r(t_i)} \right] \quad \dots(25-2)$$



من النوع الثاني مع تطبيق عملي

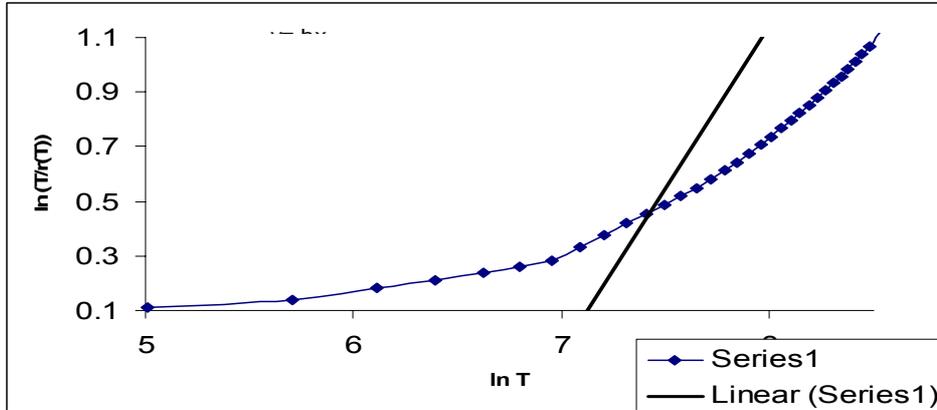
. y,x

= y_i , x_i

x=lnT

y=ln[$\frac{T}{r(T)}$]

. (3)



R² (Coefficient of Determination)

y , x

rr(1,0)

rr (index of fit)

:

rr

$$R^2 = \frac{b^2 \sum (x_i - \bar{x})^2}{\sum (y_i - \bar{y})^2} \Rightarrow \text{index of fit} = rr = \sqrt{\frac{b^2 \sum (x_i - \bar{x})^2}{\sum (y_i - \bar{y})^2}} \dots (26-2)$$

[3] Exponential Reliability growth model **أنموذج نمو المعولية الاسي** 4-4-2

(Optimal Solution)

(j λ_j)

.

(

:

t_j

λ_j = λ_{j0} exp[-u_j t_j]

... (27-2)

:

(

u_j (0)

)

= λ_{j0}

[3] Fixed Failure Rate Constraint **قيد معدل الفشل الثابت** 1-4-4-2

()

:

Minimize tp = $\sum \frac{1}{u_j} \ln(\frac{\lambda_{j0}}{\lambda_j})$



من النوع الثاني مع تطبيق عملي

:

$$\lambda_{p1} + \lambda_{p2} + \dots + \lambda_r \leq \delta \quad \dots (28-2)$$

:

$$F(\lambda_{p1}, \lambda_{p2}, \dots, \lambda_{pr}) = t_p + \varphi [(\lambda_{p1} + \lambda_{p2} + \dots + \lambda_{pr}) - \delta] \quad \dots (29-2)$$

:

 φ

$$\lambda_{p1} = \frac{\delta}{1 + \left(\frac{u_1}{u_2}\right) + \dots + \left(\frac{u_1}{u_r}\right)}$$

$$\lambda_{p2} = \left(\frac{u_1}{u_2}\right) \lambda_{p1}$$

... (30-2)

:

$$\lambda_{pr} = \left(\frac{u_1}{u_r}\right) \lambda_{p1}$$

:

[$t_{pr}, \dots, t_{p2}, t_{p1}$]

$$t_{p1} = \left(\frac{1}{u_1}\right) \ln\left(\frac{\lambda_{10}}{\lambda_{p1}}\right)$$

$$t_{p2} = \left(\frac{1}{u_2}\right) \ln\left(\frac{\lambda_{20}}{\lambda_{p1}}\right)$$

:

$$t_{pr} = \left(\frac{1}{u_r}\right) \ln\left(\frac{\lambda_{r0}}{\lambda_{p1}}\right)$$

.

($\lambda_{10} \leq \lambda_{p1}$)

:

 θ_p

$$\theta_p = \frac{1}{\lambda_{pi}}$$

 $i = 1, 2, \dots, r$

... (32-2)

:

 R_p

$$R_p = \exp\left[\frac{-t_{p(i)}}{\theta_p}\right]$$

... (33-2)

2-4-4-2 ميزانية الاختبار الثابتة [3] Fixed Testing Budget

:

$$\text{Minimize } \lambda_d = \lambda_{d1} + \lambda_{d2} + \dots + \lambda_{dr}$$

:

$$t_{d1} + t_{d2} + \dots + t_{dr} \leq tt$$

... (34-2)

:

$$F(t_{d1}, t_{d2}, \dots, t_{dr}) = \lambda_d + \varphi [(t_{d1} + t_{d2} + \dots + t_{dr}) - tt]$$

... (35-2)



من النوع الثاني مع تطبيق عملي

: [λ' s]

φ

$$\lambda_{d1} = \lambda_{10} \exp[-u_1 t_{d1}]$$

$$\lambda_{d2} = \lambda_{20} \exp[-u_2 t_{d2}]$$

... (36-2)

t_{d2}

:

$$\lambda_{dr} = \lambda_{r0} \exp[-u_r t_{dr}]$$

$$-u_1 \lambda_{d1} = -u_2 \lambda_{d2} = \dots = -u_r \lambda_{dr}$$

: [t's]

$$t_{d1} = \frac{tt - \left[\frac{1}{u_2} \ln \left(\frac{\lambda_{20} u_2}{\lambda_{10} u_1} \right) + \dots + \frac{1}{u_r} \ln \left(\frac{\lambda_{r0} u_r}{\lambda_{10} u_1} \right) \right]}{1 + \left(\frac{u_1}{u_2} \right) + \dots + \left(\frac{u_1}{u_r} \right)}$$

$$t_{d2} = \frac{1}{u_2} \ln \left(\frac{\lambda_{20} u_2}{\lambda_{10} u_1} \right) + \left(\frac{u_1}{u_2} \right) t_{d1}$$

...(37-2)

:

$$t_{dr} = \frac{1}{u_r} \ln \left(\frac{\lambda_{r0} u_r}{\lambda_{10} u_1} \right) + \left(\frac{u_1}{u_r} \right) t_{d1}$$

:

θ_a

$$\theta_a = \frac{1}{\lambda_{di}}$$

$i=1,2,\dots,r$

... (38-2)

:

R_d

$$R_d = \exp \left[\frac{-t_{d(i)}}{\theta_d} \right]$$

... (39-2)

2. الجانب التطبيقي

)

1

()

(

start

T

(t_s)

(2007)

.(1)



من النوع الثاني مع تطبيق عملي

(t)

(1)

T	start=42 end=200	(t _s)		
200	42	1		1
200	41	9		2
200	40	9		3
200	39	10		4
200	38	13		5
200	37	21		6
200	36	25		7
200	35	28		8
200	34	32		9
200	33	33	(4)	10
200	32	37		11
200	31	40		12
200	30	41		13
200	29	41		14
200	28	44		15
200	27	58		16
200	26	61		17
200	25	62		18
200	24	66		19
200	23	68		20
200	22	83		21
200	21	84		22
200	20	90		23
200	19	102		24
200	18	106		25
200	17	118		26
200	16	119		27
200	15	125		28
200	14	128		29
200	13	130		30
200	12	134		31
200	11	145		32
200	10	154		33
200	9	166		34
200	8	175		35



من النوع الثاني مع تطبيق عملي

1-3 اختبار حسن المطابقة [2] Goodness of fit test

(1) (t_s)

[(k-s) Kolmogorov-Smirnov , (χ^2) Chi_squar]
(θ)

H_0 : Failure times are exponential with θ

H_1 : Failure times are not exponential with θ

$\chi^2_{table}=13.3$ (1) t_s χ^2 $[\chi^2=2.685<$
 (χ^2_{table}) (χ^2)
 t_s (k-s) (H_0) $[D_n=0.049 < D_{table} =0.174]$ (1) (D_n)
 (D_{table}) (H_0) (2)
 $(\alpha=0.01)$ (2)

t	Chi-square (χ^2)			Kolmogorov-Smirnov (k-s)		
	χ^2	χ^2_{table}	Accept Test	D_n	D_{table}	Accept Test
t_s	2.0186	9.49	Accept H_0	0.0492	0.1742	Accept H_0

2-3 اختبار نمو المعدية Reliability Growth Test

(1)

$(MTTF=\theta)$ (1)
 $(start,end)$ (t_s)
 θ_m (θ_f)
 θ_f
 (θ_{cut}) (θ_m)
 α_g [(9-2) , (8-2)] $(0 < t < t_1)$ (11-2)
 (θ_c) (17-2) (θ_c) (20-2)
 T (rr) index
 $[(26-2)... (23-2)]$

$D_1 = \text{Max} [f(t_i) - (i-1/n)]$, $D_2 = \text{Max} [i/n - f(t_i)]$ $D_n = \text{Max}[D_1, D_2]$	$\chi^2 = \sum [(O_i - E_i)^2 / E_i]$
---	---------------------------------------



من النوع الثاني مع تطبيق عملي

$$(3) \quad \begin{aligned} & (\theta_{cu1}=113) & (\theta_f=300) \\ & (t_f=11000) & \alpha_g = 0.43 \\ \text{index} & (\theta_e=3.1223) & (\theta_c=2.2687) \\ & & (rr=0.913) \end{aligned}$$

θ_c	θ_e	t_f	θ_{cu1}	θ_f
2.2687	3.1223	11000	113	300
$rr=0.913$		$\alpha_g=0.43$		

1-2-3 منحنى النمو المثالي Idealized Growth Curve

$$(1) \quad \begin{aligned} & (t_1) & (t_s) \\ & (t_1=4000) & (t_1=3958) \\ & [2] \theta_f & t_f & 1000 \\ & & (3) & \\ & & & [(15-2) \quad (7-2) \end{aligned}$$

t_s	Cumulative test time	t_s	Cumulative test time
1	42	66	2149
9	370	68	2195
9	370	83	2525
10	409	84	2546
13	523	90	2666
21	819	102	2894
25	963	106	2966
28	1068	118	3170
32	1204	119	3186
33	1237	125	3276
37	1365	128	3318
40	1458	130	3344
41	1488	134	3392
41	1488	145	3513
44	1572	154	3603
58	1950	166	3711
61	2028	175	3783
62	2053	200	3958



من النوع الثاني مع تطبيق عملي

$$(T(i)= 11000) \quad () \quad (5)$$

$$(\theta_{cu1}=306.278)$$

$$(r(t_i)=63.008)$$

$$(\theta_m=300.142)$$

$$(R_{cu}=2.525 \times 10^{-16}) \quad 11000$$

$$(R_m=1.211 \times 10^{-16})$$

()

(5)

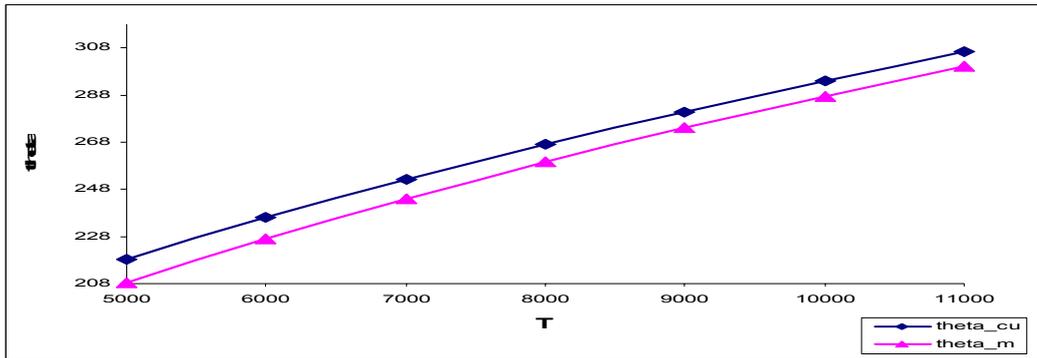
(1)

(5)

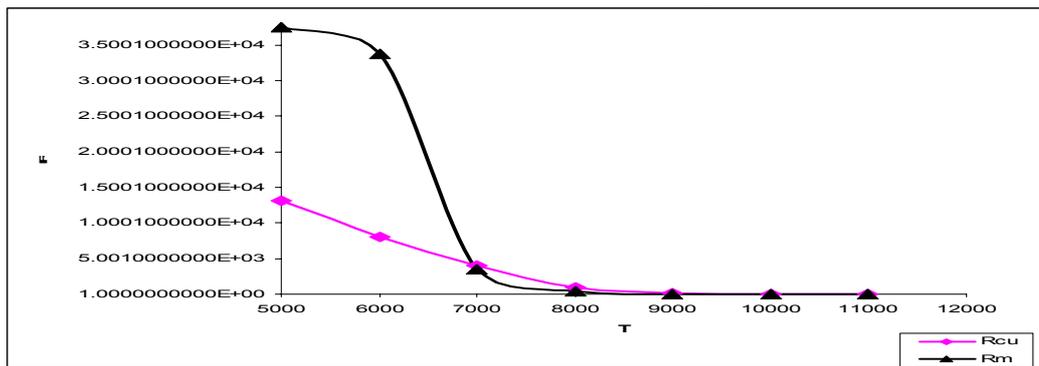
(2)

(5)

$T(i)$	θ_{cu}	$r(t_i)$	θ_m	R_{cu}	R_m
5000	218.2101226	40.1994633	208.27982079	1.118×10^{-10}	3.751×10^{-11}
6000	236.0058831	44.60192114	227.14584530	9.096×10^{-12}	3.374×10^{-12}
7000	252.1795983	48.69823662	244.12182210	8.807×10^{-13}	3.523×10^{-13}
8000	267.0831476	52.54950692	259.65458726	9.805×10^{-14}	4.162×10^{-14}
9000	280.9584320	56.19861118	274.03985415	1.225×10^{-14}	5.456×10^{-15}
10000	293.980004	59.67705084	287.48522274	1.686×10^{-15}	7.822×10^{-16}
11000	306.2785949	63.0087963	300.14297390	2.525×10^{-15}	1.211×10^{-16}



(1)



(2)



من النوع الثاني مع تطبيق عملي

2-2-3 أنموذج النمو داييني Duane Growth Model

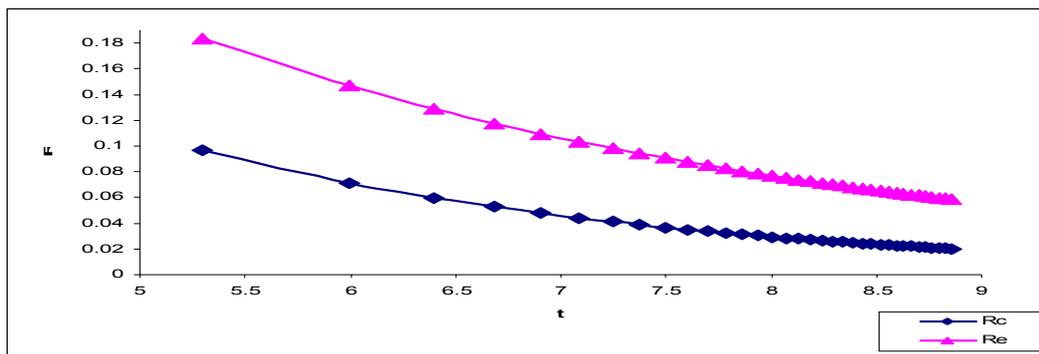
$$\begin{aligned}
 & t_s \quad (1) \\
 & c(t_s) = 175 \quad (6) \\
 & T = 200 \quad (6) \\
 & (\theta_e = 3.1223) \quad (3) \quad (\theta_c = 2.2687) \\
 & (6) \quad [(26-2) \quad (16-2)] \\
 & (R_c = 0.0967) \quad (R_e = 0.1832) \\
 & (6) \quad (3) \\
 & (6) \quad (4)
 \end{aligned}$$



من النوع الثاني مع تطبيق عملي

(6)

t_s	$r(t_s)$	T	x_i	y_i	R_c	R_e
175	175	200	5.2983	0.1335	0.0967	0.1832
166	341	400	5.9914	0.1595	0.0712	0.1467
154	495	600	6.3969	0.1923	0.0596	0.1288
145	640	800	6.6846	0.2231	0.0525	0.1175
134	774	1000	6.9077	0.2561	0.0476	0.1094
130	904	1200	7.09	0.2832	0.0439	0.1032
128	1032	1400	7.2442	0.3049	0.041	0.0982
125	1157	1600	7.3777	0.3241	0.0386	0.0941
119	1276	1800	7.4955	0.344	0.0367	0.0906
118	1394	2000	7.6009	0.3609	0.035	0.0876
106	1500	2200	7.6962	0.3829	0.0336	0.085
102	1602	2400	7.7832	0.4042	0.0323	0.0826
90	1692	2600	7.8632	0.4296	0.0312	0.0805
84	1776	2800	7.9373	0.4552	0.0302	0.0786
83	1859	3000	8.0063	0.4785	0.0293	0.0769
68	1927	3200	8.0709	0.5071	0.0285	0.0754
66	1993	3400	8.1315	0.5341	0.0277	0.0739
62	2055	3600	8.1886	0.5606	0.027	0.0726
61	2116	3800	8.2427	0.5854	0.0264	0.0713
58	2174	4000	8.294	0.6097	0.0258	0.0702
44	2218	4200	8.3428	0.6384	0.0252	0.0691
41	2259	4400	8.3893	0.6666	0.0247	0.068
41	2300	4600	8.4338	0.6931	0.0242	0.0671
40	2340	4800	8.4763	0.7184	0.0238	0.0662
37	2377	5000	8.5171	0.7435	0.0234	0.0653
33	2410	5200	8.5564	0.769	0.023	0.0645
32	2442	5400	8.5941	0.7935	0.0226	0.0637
28	2470	5600	8.6305	0.8185	0.0222	0.063
25	2495	5800	8.6656	0.8435	0.0219	0.0623
21	2516	6000	8.6995	0.869	0.0216	0.0616
13	2529	6200	8.7323	0.8967	0.0213	0.061
10	2539	6400	8.764	0.9245	0.021	0.0603
9	2548	6600	8.7948	0.9517	0.0207	0.0598
9	2557	6800	8.8246	0.978	0.0204	0.0592
1	2558	7000	8.8536	1.0066	0.0201	0.0586



(4)



من النوع الثاني مع تطبيق عملي

3-2-3 أنموذج منحني النمو الاسي

- :
 : (33-2)...(28-2) (Fixed Failure Rate) (a)
 $(\lambda_{p1} + \lambda_{p2} + \dots + \lambda_{pr} \leq \delta)$ (δ) (1)
 . (Minimize $\sum t_p$) (2)
 . (39-2)...(34-2) (Fixed Testing Budget) (b)
 . (Minimize $\sum \lambda_d$) (1)
 $t_{d1} + t_{d2} + \dots + t_{dr} \leq tt$ (tt) (2)

() (w) λ_{j0} u

δ	tt	λ_{j0}	u
9	3	5	1
		5	1
			2
			3
			4
			5
			6
		5	1
			6
			7
			8
			9
	10		
	3	5	1
		6	2
		7	3
		8	4
		9	5
10		6	

(7)

- : (w) λ_{j0} (1)
 $(\sum t_p = 7.2238)$ ($\sum \lambda_p = 9 \leq \delta$) ($\delta = 9$)
 (R_p) (θ_p)
 $(tt = 3)$ ($\sum \lambda_d = 18.1959$) ($\sum t_d = 3$)
 (θ_d) (R_d)



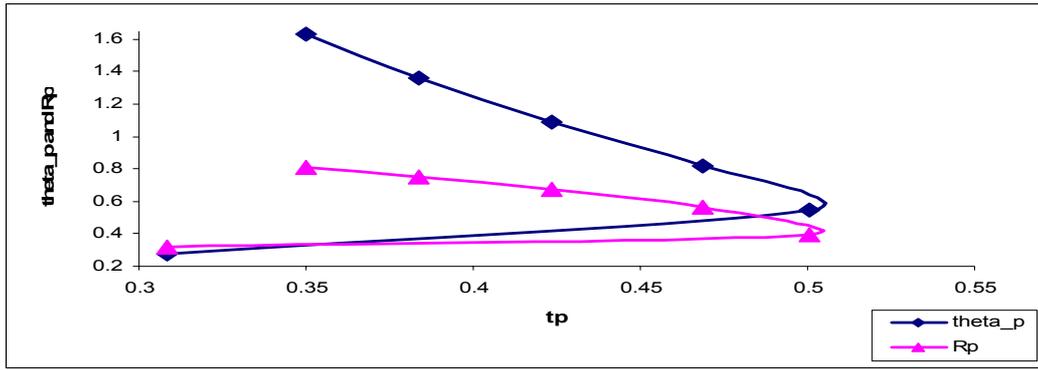
من النوع الثاني مع تطبيق عملي

(7)

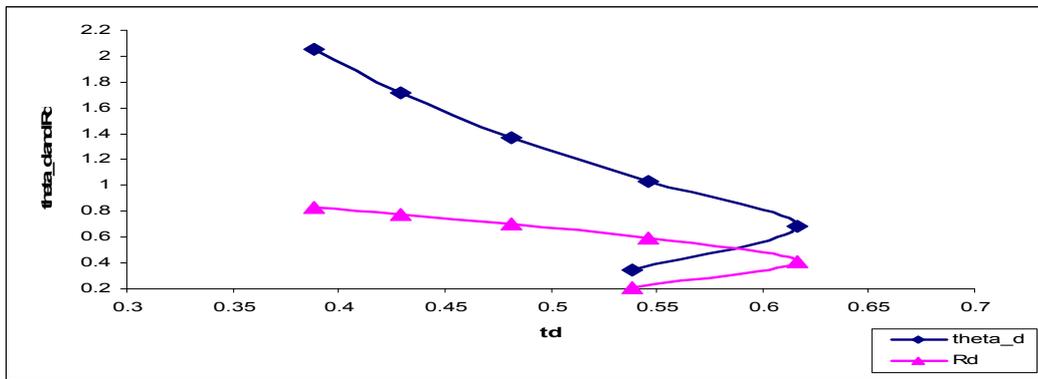
		Fixed failare rate					Fixed testing budget				
λ_{j0}	u	δ	λ_p	t_p	θ_p	R_p	tt	λ_d	td	θ_d	R_d
5	1	9	1.5	1.20397	0.66666	0.16431	3	3.03265	0.5	0.32974	0.21951
5	1		1.5	1.20397	0.66666	0.16431		3.03265	0.5	0.32974	0.21951
5	1		1.5	1.20397	0.66666	0.16431		3.03265	0.5	0.32974	0.21951
5	1		1.5	1.20397	0.66666	0.16431		3.03265	0.5	0.32974	0.21951
5	1		1.5	1.20397	0.66666	0.16431		3.03265	0.5	0.32974	0.21951
5	1		1.5	1.20397	0.66666	0.16431		3.03265	0.5	0.32974	0.21951
			9	7.22382				18.1959	3		
5	1	9	1.5	1.20397	0.66666	0.16431	3	4.42701	0.12171	0.22588	0.58343
6	1		1.5	1.38629	0.66666	0.125		4.42701	0.30403	0.22588	0.26028
7	1		1.5	1.54044	0.66666	0.09919		4.42701	0.45818	0.22588	0.13154
8	1		1.5	1.67397	0.66666	0.08118		4.42701	0.59171	0.22588	0.07283
9	1		1.5	1.79175	0.66666	0.06804		4.42701	0.70949	0.22588	0.04324
10	1		1.5	1.89711	0.66666	0.05809		4.42701	0.81485	0.22588	0.02712
			9	9.49353				26.5620	2.99997		
5	1	9	3.67346	0.3083	0.27222	0.32221	3	2.91715	0.53883	0.3428	0.20766
5	2		1.83673	0.50072	0.54444	0.39863		1.45857	0.61598	0.6856	0.40719
5	3		1.22448	0.46897	0.81666	0.56312		0.97238	0.54581	1.0284	0.58816
5	4		0.91836	0.42364	1.08888	0.67768		0.72928	0.48128	1.3712	0.70398
5	5		0.73469	0.38354	1.36111	0.75443		0.58343	0.42965	1.714	0.77827
5	6		0.61224	0.35001	1.63333	0.80711		0.48619	0.38843	2.0568	0.8279
			8.99996	2.43518				7.147	2.99997		
5	1	9	3.67346	0.3083	0.27222	0.32221	3	3.65716	0.31274	0.27343	0.31861
6	2		1.83673	0.59188	0.54444	0.33718		1.82858	0.5941	0.54687	0.33743
7	3		1.22448	0.58112	0.81666	0.49086		1.21905	0.58261	0.8203	0.49152
8	4		0.91836	0.54114	1.08888	0.60836		0.91429	0.54226	1.09374	0.60909
9	5		0.73469	0.5011	1.36111	0.692		0.73143	0.50199	1.36717	0.69268
10	6		0.61224	0.46553	1.63333	0.75199		0.60952	0.46627	1.64061	0.7526
			8.99996	2.98907				8.96003	2.99997		



من النوع الثاني مع تطبيق عملي



($\sum t_p = 2.43518, \delta = 9$) (p) (5)



($\sum \lambda_d = 7.147, t_t = 3$) (d) (6)



من النوع الثاني مع تطبيق عملي

3. الاستنتاجات Conclusions

- :
- 1.
 - 2.

4. التوصيات Recommendations

- :
- 1.
 - 2.

References

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