

CONFIDENCE BAND CONSTRUCTION FOR "SUDDEN DEATH" POPULATION PLOTS ON PROBABILITY PAPER

INTRODUCTION

The following question is often asked :

"How can a confidence band be constructed for a "Sudden Death" population Weibull plot ?"

It is in answer to this particular question that this short bulletin has been prepared .

"S UDDEN DEATH" POPULATION PLOT

(ORDER NUMBERS FOR DETERMINING MEDIAN RANKS)
 (K = GROUP SIZE) (r = NO. OF FAILURES)

FAILURE NO.	ORDER NUMBER IN N = r K
1	$O_1 = 1$
2	$O_2 = 1 + \frac{N}{1 + N - K}$
3	$O_3 = 1 + \frac{N}{1 + N - K} + \frac{N(N - K)}{(1 + N - K)(1 + N - 2K)}$
4	$O_4 = 1 + \frac{N}{1 + N - K} + \frac{N(N - K)}{(1 + N - K)(1 + N - 2K)} + \frac{N(N - K)(N - 2K)}{(1 + N - K)(1 + N - 2K)(1 + N - 3K)}$
ETC .	ETC.

Median Ranks of the failures are calculated by using a sample size $N = rK$, together with the order number O_j for failure number j .

EXAMPLE : (N = 40) (K = 8 = Group Size) (r = 5 Failures)

<u>FAILURE NO.</u>	<u>ORDER NO. IN 40</u>	<u>MEDIAK RANK (BENARD'S FORMULA)</u>
1	1	.0173
2	$1 + \frac{40}{30} = 1 + 1.21212 = 2.21212$.0473
3	$2.21212 + \frac{(40)(32)}{(33)(25)} = 3.76364$.0857
4	$3.76364 + \frac{(40)(32)(24)}{(33)(25)(17)} = 5.95401$.1400
5	$5.95401 + \frac{(40)(32)(24)(16)}{(33)(25)(17)(9)} = 9.84801$.2363

ORDER NUMBERS AND SAMPLE SIZES FOR THE CONFIDENCE BAND OF A "SUDDEN DEATH" POPULATION PLOT

<u>FAILURE NO.</u>	<u>SAMPLE SIZE</u>	<u>ORDER NO. FOR 5% AND 95% RANKS</u>
1	N	1
2	N - K	$.3 + (O_2 - .3) \left(\frac{N - K + .4}{N + .4} \right)$
3	N - 2K	$.3 + (O_3 - .3) \left(\frac{N - 2K + .4}{N + .4} \right)$
4	N - 3K	$.3 + (O_4 - .3) \left(\frac{N - 3K + .4}{N + .4} \right)$
.	.	.
.	.	.
.	.	.
r	N - (r - 1) K	$.3 + (O_r - .3) \left(\frac{N - (r - 1)K + .4}{N + .4} \right)$

To construct the 90% Confidence Band , use the order numbers in Column 3 together with the Sample Sizes in Column 2 to determine the 5% Rank and the 95 % Rank at each failure abscissa .

CONFIDENCE BAND DATA FOR THE EXAMPLE IN WHICH $N = 40$ IS
BROKEN UP INTO 5 GROUPS OF 8 EACH , I.E., $r = 5$ AND $K = 8$

<u>FAILURE NO.</u>	<u>SAMPLE SIZE</u>	<u>ORDER NUMBER FOR 5% AND 95% RANKS</u>
1	40	1
2	32	$.3 + (2.21212 - .3)\left(\frac{32.4}{40.4}\right) = 1.83348$
3	24	$.3 + (3.76364 - .3)\left(\frac{24.4}{40.4}\right) = 2.39190$
4	16	$.3 + (5.95401 - .3)\left(\frac{16.4}{40.4}\right) = 2.59519$
5	8	$.3 + (9.84801 - .3)\left(\frac{8.4}{40.4}\right) = 2.28523$

Now to construct the 90 % Confidence Band for this population plot , we
determine the

5% and 95% Ranks of #1 in 40 for Failure No. 1 ,

5% and 95% Ranks of #1.83348 in 32 for Failure No. 2 ,

5% and 95% Ranks of #2.39190 in 24 for Failure No. 3 ,

5% and 95% Ranks of #2.59519 in 16 for Failure No. 4 ,

5% and 95% Ranks of #2.28523 in 8 for Failure No. 5 ,

BY LINEAR INTERPOLATION IN 5% AND 95% RANK TABLES , WE FIND THE PROPER PLOTTING POSITIONS FOR THE FIVE FAILURES IN THE EXAMPLE WITH $K = 8$ AND $r = 5$ ($N = 40$) TO BE AS FOLLOWS :

<u>FAILURE NO.</u>	<u>5 % RANK</u>	<u>95 % RANK</u>
1	.00128	.07216
2	.00993	.13144
3	.02282	.20519
4	.04082	.31150
5	.06485	.50748

USING THESE CALCULATED 5% RANKS AND 95% RANKS , WE CONSTRUCT THE CORRECT CONFIDENCE BAND FOR A "SUDDEN DEATH" POPULATION LINE FOR ANY CASE IN WHICH $K = 8$, $r = 5$, AND $N = 40$.