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- A reparable system is obtained by *glueing individual non-repairable systems* each around a single failure
- To describe this gluing process we need to review the concept of *stochastic process*



Stochastic process

- Stochastic processes are classified by their
 - State Space the range of possible values
 - The index set of the state space
 - The dependence structure among random variables X_t that make up the whole stochastic process



Stochastic process





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Failure occurrences

- For each index i, there is a new random variable **Ti** representing the *Time of the i-th Failure*
- Each **Ti** has its own probability density function **fi**, cumulative distribution function **Fi** and hazard rate **hi**
- these are all functions defined on *local time (the time around the i-th failure)*



Failure occurrences

it can only be introduced in repairable systems!

• We introduce a new random variable which is the **Time Between Failures**

 $X_1 = T_1$ and $X_i = T_i - T_{i-1}$

• <u>Note:</u> giving Time of Failure variables you can easily derive the Time Between Failures ones and vice versa



Failure occurrences

- Each Time Between Failures X_i (or T_i) is a random variable for each state of the process
- These variables may be
 - Dependent or independent
 - Identically distributed or not identically distributed



Independent random variables

• Two random variables X and Y say, are said to be **independent** if and only if the value of X has no influence on the value of Y and vice versa



Independent random variables

• For **discrete independent random variables** X and Y, the mass function of the process described by X and Y is

$$P(X = x_i; Y = y_j) = P(X = x_i)*P(Y=y_j)$$

• for each pair (x_i, y_j) .



Independent random variables

• Same for density functions

f(x,y) = g(x)*h(y)

• where g(x) and h(y) are the marginal density functions of the random variables X and Y respectively, for all pairs (x,y).



Identically distributed random variables

• Two random variables X and Y are said identically distributed if they have the same cumulative distribution function F (or density function)



• The assumption of independent and identically distributed **times between failures** is usually invalid for software repairable systems

• Why?



- In classical hardware theory, we simply replace failed components with identical working new ones
 - We might have that **all density functions** to be **identical** and their cumulative distribution function as well



- Generally when you substitute a part of a car you do not expect that the car has better performance (density function) because you cannot intervene on its design!
- In few cases we may also replace a failed component with one of better quality



- Once a software fault is completely removed it will **not cause the same failure again**, but ...
- Dependency: Removing faults may cause new failures: the variable Times Between Failures X_i may be dependent



- By fixing a failure we may also **improve the design** to minimize the likelihood of recurrence of the faults that have caused the failure
- Fault **prevention:** in operation settings, software reliability can also be improved by **testing** whereas for hardware one has to use better material



- Altogether, we expect that the probability density function of X_i would be different than the one of X_{i-1}
 - For example, by improving design $E[X_{i-1}]$ tends to be less than the one of $E[X_i]$



Minimal/Perfect repair

- Minimal repair (as bad as old): the repair done on a system leaves the system in exactly the same condition as it was just before the failure
- Perfect repair (as good as new): the system is brought to a new state after the repair



• If every repair is a **perfect repair** then times between failures are *independent and identically distributed*



Reliability Growth

- Reliability Growth means:
 - PdF f_{i+1} of T_{i+1} is different from PdF f_i of T_i
 - $E[T_{i+1}] \ge E[T_i]$
- Expected Failure times tend to increase!
- Reliability Growth is not normally considered in hardware reliability
 - It is a goal of software maintenance!

