

# Recent Advances in System Reliability Theory Using Signatures

**Jorge NAVARRO**

Facultad de Matematicas, Universidad de Murcia, 30100 Murcia, Spain  
jorgenav@um.es

## **Abstract**

The purpose of the paper is to show the recent advances in the representations of system reliability functions based on mixtures and signatures. The first representation obtained by Samaniego in 1985 holds only for coherent systems with independent and identically continuously distributed components. Under some symmetry assumptions we show that these representations can be extended to systems with dependent components. They can also be extended to systems with different number of components and to mixed systems, that is, to mixtures of coherent systems. To obtain these new representations, we need to do some changes in the definitions of signature vectors.

**Keywords:** Coherent systems, signatures, reliability, mixtures, stochastic orders.

## **References:**

- [1] P.J. Boland, and F.J. Samaniego, The signature of a coherent system and its applications in reliability, in: *Mathematical Reliability: An Expository Perspective* (Eds., R. Soyer, T. Mazzuchi and N.D. Singpurwalla), Kluwer Publishers, Boston, 2004, pp. 1-29.
- [2] X. Li, and Z. Zhang, Some stochastic comparisons of conditional coherent systems, *Appl. Stoch. Models Bus. Industry*, 24, 2008, pp. 541-549.
- [3] J. Navarro, N. Balakrishnan, and F.J. Samaniego, Mixture representations of residual lifetimes of used systems, *J. Appl. Probab.* 45 (4), 2008, pp. 1097-1112.
- [4] J. Navarro, A. Guillamon and M.C. Ruiz, Generalized mixtures in reliability modelling: Applications to the construction of bathtub shaped hazard models and the study of systems, *Appl Stoch Models Bus Industry* 25(3), 2009, pp. 323-337.
- [5] J. Navarro, and P.J. Hernandez, Mean residual life functions of finite mixtures and systems, *Metrika* 67, 2008, pp. 277-298.
- [6] J. Navarro, and R. Rubio, Computation of signatures of coherent systems with five components, To appear in *Comm Statist Simulation and Computation*, 2009.
- [7] J. Navarro, J. M. Ruiz, and C.J. Sandoval, Properties of coherent systems with dependent components, *Comm. Statist. Theory Methods* 36(1), 2007, pp. 175-191.
- [8] J. Navarro, and T. Rychlik, Reliability and expectation bounds for coherent systems with exchangeable components, *J. Multivariate Anal.* 98, 2007, pp. 102-113.
- [9] J. Navarro, F.J. Samaniego, N. Balakrishnan, and D. Bhattacharya, On the application and extension of system signatures to problems in engineering reliability, *Naval Res. Logist.* 55, pp. 313-327.
- [10] F.J. Samaniego, On closure of the IFR class under formation of coherent systems, *IEEE Trans. Reliab.* R-34, 1985, pp. 69-72.

- [11] F.J. Samaniego, System Signatures and their Applications in Engineering Reliability, International Series in Operations Research & Management Science, Vol. 110, Springer, New-York, 2007.
- [12] F.J. Samaniego, N. Balakrishnan, and J. Navarro, Dynamic Signatures and their Use in Comparing the Reliability of New and Used Systems, To appear in Naval Research Logistics.
- [13] M. Shaked and J.G. Shanthikumar, Stochastic Orders, Springer, New York, 2007.