

# Contents

<b>1. Introduction</b>	1
<b>PART I FOUNDATION</b>	<b>11</b>
<b>2. Mathematical Considerations</b>	<b>13</b>
2.1 Basic Probability Concepts	13
2.1.1 Classical Theory	14
2.1.2 Relative Frequency Theory	15
2.1.3 Properties and Theorems	19
2.2 Random Variables: Discrete	23
Definition of Random Variable, Distributions, Probability Function, Distribution Function	
2.2.1 The Binomial Distribution	25
2.2.2 The Poisson Distribution	29
2.3 Random Variables: Continuous	32
2.3.1 Density Functions	36
2.3.2 Gamma Distribution	39
2.3.3 Evaluation of Poisson from Incomplete Gamma Function	40
2.3.4 Sums of Gamma Variates	41
2.3.5 Beta Distribution	42
2.3.6 Normal Distribution (Stirling's Approximation, Derivation-Normal Function)	44
2.3.7 Log Normal Distribution	47
2.3.8 Central Limit Theorem	53
2.3.9 Normal Approximation of Binomial	54
2.3.10 Gamma Approximation of the Normal Distribution	55
2.4 Joint Distributions	56
2.5 Point Estimation	58

**x Contents**

2.6	Expected Values and Moments . . . . .	61
2.6.1	Averages . . . . .	63
2.6.2	Properties of the Mean Values . . . . .	64
2.6.3	Measure of Dispersion . . . . .	65
2.6.4	Extreme Value Probability . . . . .	68
2.7	Moments of Random Variables . . . . .	69
2.7.1	Moment Generating Function . . . . .	70
2.7.2	Multivariate Moments . . . . .	72
2.8	Distributions of Functions . . . . .	75
2.8.1	Simple Monotonic Types . . . . .	75
2.8.2	The Basic Distribution Transformation . . . . .	79
2.8.3	Density Function of Powers . . . . .	81
2.8.4	Method of Convolutions . . . . .	81
2.9	Moments of Functions of Random Variables . . . . .	88
2.9.1	Maximum Likelihood Estimators . . . . .	89
2.9.2	Partial Derivative Methods . . . . .	90
2.9.3	Moment Generating Function Methods . . . . .	93
	Problems . . . . .	102
<b>3.</b>	<b>Algebra of Normal Functions . . . . .</b>	<b>105</b>
3.1	Independent Binary Operations . . . . .	106
3.1.1	Sums (Maximum Likelihood Estimators) $Z = X + Y$	107
3.1.2	Differences (Maximum Likelihood Estimators) $Z = X - Y$ . . . . .	113
3.1.3	Products (Maximum Likelihood Estimators) $Z = XY$	116
3.1.4	Quotients (Maximum Likelihood Estimators) $Z = X/Y$	120
3.1.5	Summary: Binary Operations . . . . .	123
3.2	Moment Generating Functions . . . . .	123
3.2.1	Moments of the Sum $Z = X + Y$ . . . . .	124
3.2.2	Moments of the Difference $Z = X - Y$ . . . . .	124
3.2.3	Moments of the Product $Z = XY$ . . . . .	125
3.2.4	Moments of a Square, $Z = X^2$ . . . . .	126
3.2.5	Moments of a Root, $Z = X^{1/2}$ . . . . .	127
3.2.6	Moments of the Quadratic Form . . . . .	128
3.3	Method of Partial Derivatives . . . . .	129
3.3.1	Sums and Differences . . . . .	129
3.3.2	Products . . . . .	129
3.3.3	Quotients . . . . .	129

3.4	Special Correlated Combinations . . . . .	131
3.4.1	Binary Operations—Correlated Variates . . . . .	131
3.4.2	Sum, $Z = S + S$ . . . . .	131
3.4.3	Difference, $Z = S - S$ . . . . .	131
3.4.4	Quotient, $Z = S/S$ . . . . .	132
3.4.5	Product, $Z = SS$ . . . . .	132
3.4.6	Product of Variate ( $S$ ) and Its Inverse ( $1/S$ ), $Z = S(1/S)$	133
3.4.7	Summary (Nonindependent Combinations) Binary Operations . . . . .	133
3.4.8	Correlated Functions: General . . . . .	134
3.4.9	Constraints . . . . .	134
3.4.10	Coefficient of Variation . . . . .	135
3.5	Laws of Combination . . . . .	136
3.5.1	Characteristics . . . . .	136
3.5.2	Cummutative Law Addition and Multiplication . . . . .	137
3.5.3	Associative Law . . . . .	137
3.5.4	Existence of the Zero [(0, 0) is in the set $S$ ] . . . . .	138
3.5.5	Existence of the Unity [(1, 0) is in the set $S$ ] . . . . .	138
3.5.6	Closure . . . . .	138
3.5.7	Distributive Law . . . . .	139
3.6	Mathematical Structure . . . . .	139
3.6.1	Field . . . . .	139
3.6.2	Vector Space . . . . .	140
3.6.3	Abelian Group . . . . .	140
3.6.4	Limit of Convergence . . . . .	140
	Problems . . . . .	142
<b>4.</b>	<b>Determination of Reliability . . . . .</b>	<b>145</b>
4.1	Generally Distributed Allowable and Applied Stresses . . . . .	145
4.2	Determination of Reliability when Strength and Stress Distributions are Normal . . . . .	148
4.2.1	Derivation by Difference Function . . . . .	148
4.2.2	Derivation by Convolutions . . . . .	151
4.3	Nonnormal Distributions: Transform Method for Determining Reliability . . . . .	154
4.4	Normal Correlated Allowable and Applied Stress Random Variables . . . . .	156

**xii Contents**

<b>5. Numerical Methods</b>	158
5.1 Numerical Integration	161
5.1.1 Simple Integration Formula (for Equidistant Ordinates)	162
5.1.2 Simpson's Rule	163
5.1.3 Errors in Simpson's Rule.	167
5.2 Double Numerical Integration	170
5.2.1 Two Way Differences	171
<b>6. Monte Carlo Methods</b>	178
6.1 Random Numbers	179
6.2 Nonrectangular Distribution Sampling	182
6.2.1 Direct Simulation	183
6.3 Monte Carlo General Principles	194
6.3.1 Crude Monte Carlo	194
6.3.2 Hit or Miss Monte Carlo.	195
<b>PART II—APPLICATIONS</b>	197
<b>7. Mechanical Elements</b>	199
7.1 Elements of Force Systems	199
7.2 Centroids	200
7.3 Moment of Inertia	201
7.4 Radius of Gyration	204
7.5 Methods of Analysis	204
7.5.1 Estimating Variance Problems	205
<b>8. Elements in Tension</b>	208
8.1 Design of a Tension Element	208
8.2 Analysis of Tension Elements	210
8.3 Consideration of Length	213
8.4 Generalization of Section Problems	214
<b>9. Simple Beams: Concentrated Loading</b>	217
9.1 Simple Beam: Single Load.	217

9.2	Stresses in Beams . . . . .	219
9.3	Multiforce Beam . . . . .	225
<b>10.</b>	<b>Simple Beams: Distributed Loads . . . . .</b>	<b>226</b>
10.1	Reactions . . . . .	228
10.2	Shear . . . . .	229
10.3	Moment . . . . .	229
	10.3.1 Bending Moment Signs . . . . .	229
	10.3.2 Shearing Force Signs . . . . .	230
10.4	Uniform Load on Part of Span . . . . .	234
10.5	Design Computation . . . . .	236
10.6	Deflection . . . . .	238
10.7	Beam: Both Ends Built-In . . . . .	241
<b>11.</b>	<b>Cantilever Beams . . . . .</b>	<b>244</b>
11.1	Uniformly Loaded Cantilever . . . . .	246
11.2	Propped Cantilever . . . . .	248
<b>12.</b>	<b>Column Design . . . . .</b>	<b>254</b>
12.1	The Compression Block . . . . .	255
12.2	The Short Column . . . . .	256
12.3	The Short Column, Eccentric Loading . . . . .	260
12.4	Intermediate Columns—Eccentric Compression . . . . .	262
12.5	Critical Load or Euler Load . . . . .	264
12.6	The Beam Column . . . . .	270
<b>13.</b>	<b>Torsion and Combined Torsion and Bending . . . . .</b>	<b>274</b>
13.1	Torsion . . . . .	274
13.2	Combined Stresses (Bending and Torsion in a Circular Member) . . . . .	279
<b>14.</b>	<b>Statistical Study of Distortion . . . . .</b>	<b>283</b>
14.1	Model and Initial Assumptions . . . . .	283
14.2	Statistical Nature of the Problem . . . . .	284
14.3	Mechanics of the Distortion . . . . .	286
14.4	Likelihood of Critical Distortion . . . . .	288
14.5	Most Severe Configuration . . . . .	291

<b>15. Electromechanical Devices</b>	293
15.1 Statistical Approach to Analysis	293
15.2 Electromechanical Switches	296
15.3 Statistical Considerations	297
15.4 Mechanical Circuit	298
15.5 Electrical Circuit	305
15.6 Magnetic Circuit	307
15.7 Reliability Estimation	311
15.8 Fatigue Considerations	311
15.9 Design to Specified Reliability	311
<b>References</b>	315
<b>Index</b>	317