

2.882 System Design and Analysis

February 28

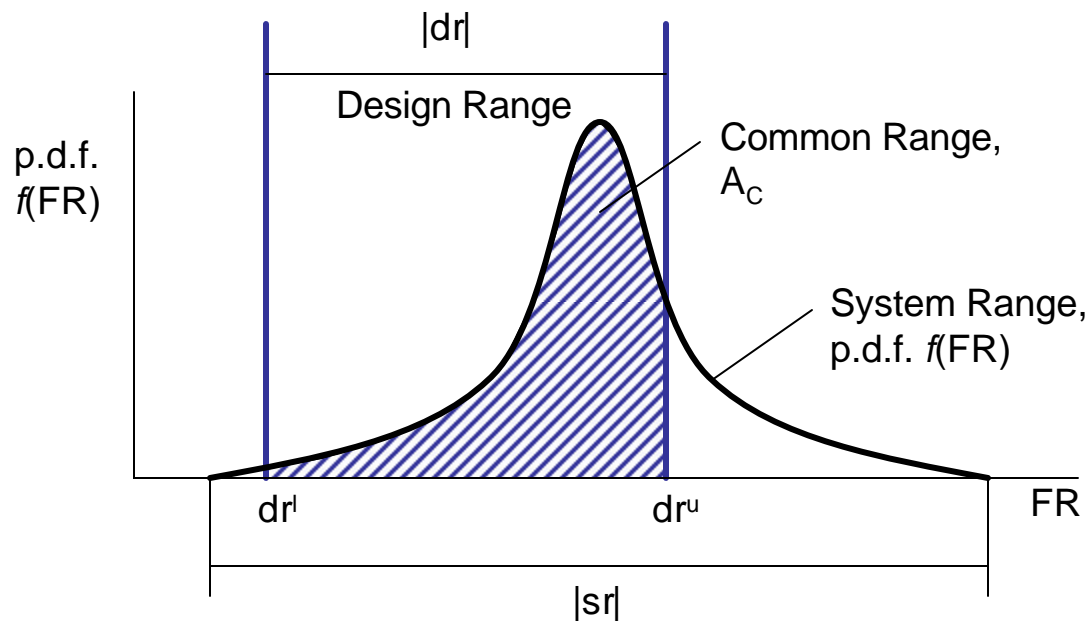
What we'll do today

- Information content for multi-FR
 - Basic statistics/probability
- Allowable tolerance (linear tolerancing) vs. statistical tolerancing

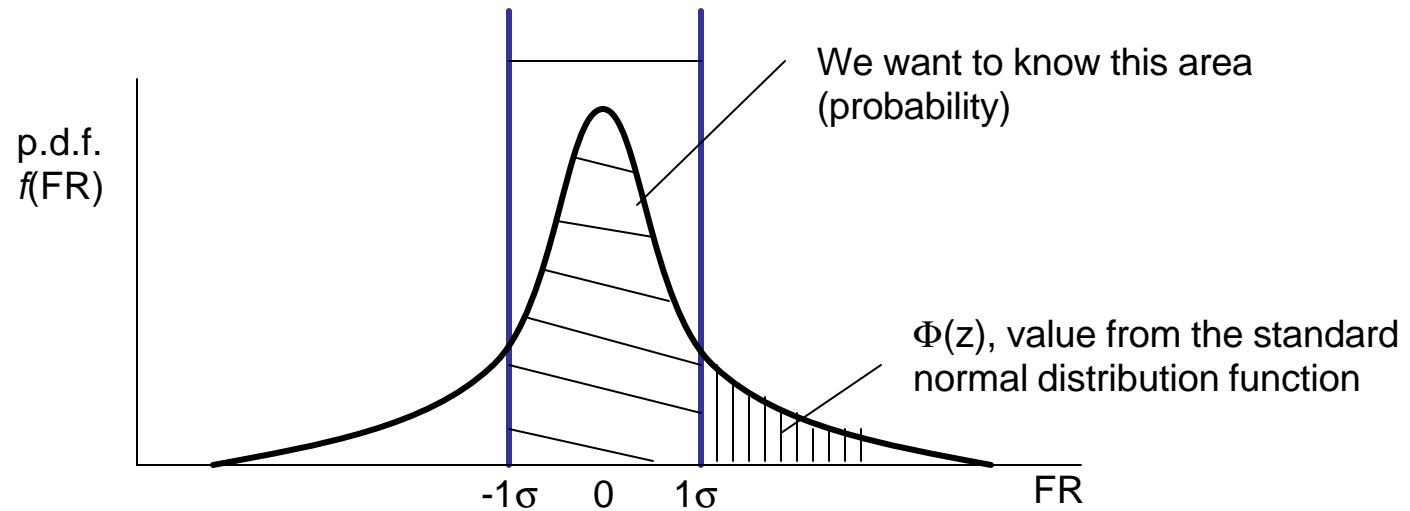
Information content

$$P(FR) = \int_{dr^l}^{dr^u} f(FR) dFR$$

$$I = -\log_2 P = -\log_2 P(FR) = -\log_2 \int_{dr^l}^{dr^u} f(FR) dFR$$



Normal Distribution



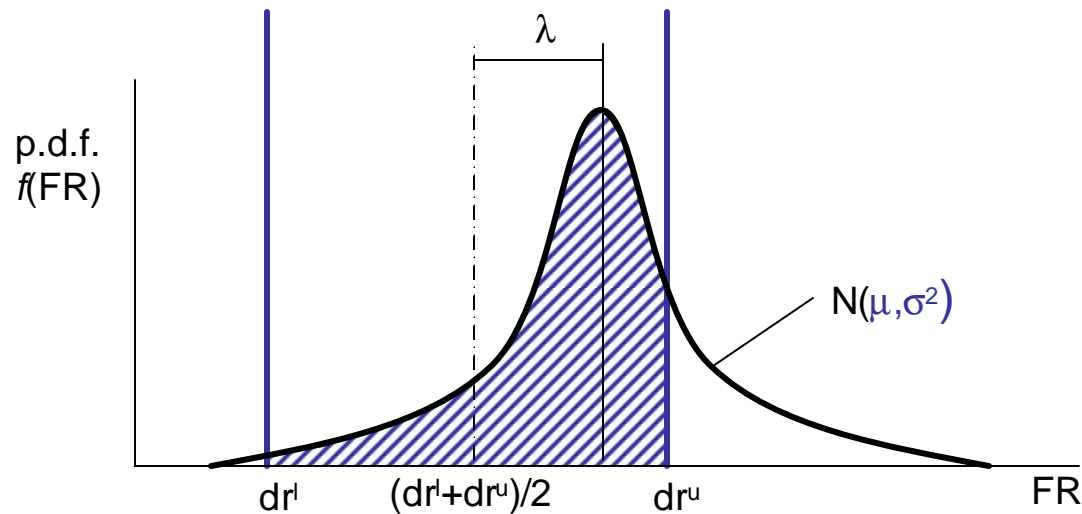
$$X \sim N(\mu, \sigma^2)$$

$$\text{Then, } Z = (X - \mu) / \sigma \sim N(0, 1)$$

z	phi(z)	1-phi(z)	prob between +z, -z	ppm	ppb
1	0.84134474	0.15865526	0.68268948	317310.5	
2	0.977249938	0.022750062	0.954499876	45500.12	
3	0.998650033	0.001349967	0.997300066	2699.934	
4	0.999968314	3.1686E-05	0.999936628	63.37207	
5	0.999999713	2.87105E-07	0.999999426	0.57421	574.21
6	0.999999999	9.90122E-10	0.999999998	0.00198	1.980244

HW1, #5

- System range, $FR1 \sim N(\mu, \sigma^2)$
- Design range $dr_l \leq FR1 \leq dr_u$ Q: Information Content ?
- $\lambda = (dr_u + dr_l)/2 - \mu$



$$dr^l - (dr^l+dr^u)/2 + \lambda \qquad dr^u - (dr^l+dr^u)/2 + \lambda$$

In terms of σ multiple: $\{dr^l - (dr^l+dr^u)/2 + \lambda\}/\sigma$ $\{dr^u - (dr^l+dr^u)/2 + \lambda\}/\sigma$

Multiple FR system range

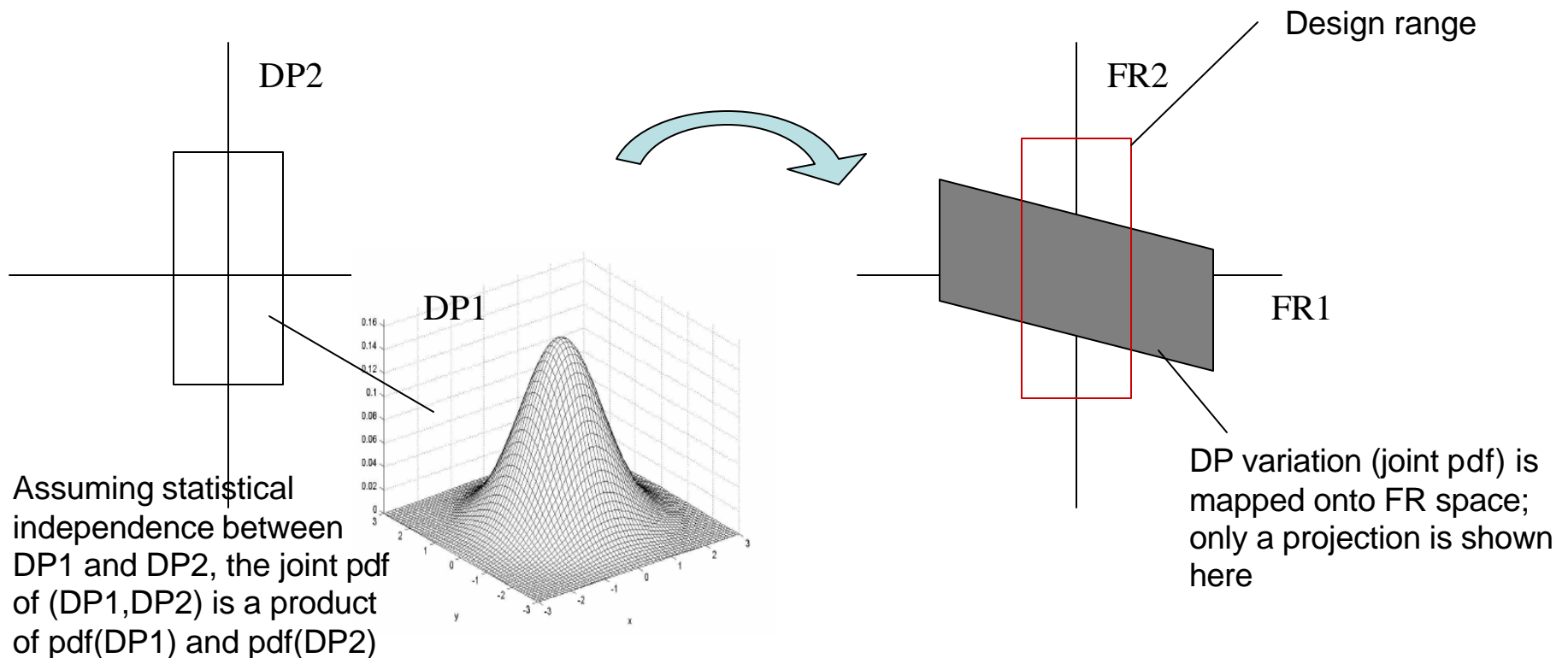
Example

$$\begin{Bmatrix} FR1 \\ FR2 \end{Bmatrix} = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \begin{Bmatrix} DP1 \\ DP2 \end{Bmatrix}$$

Design range

FR1: [-0.5 , 0.5]

FR2: [-2.0 , 2.0]



Detecting change in system range

“Monitoring marginal probability of each FR is not only inaccurate but potentially misleading”

Example

$$\begin{Bmatrix} FR1 \\ FR2 \end{Bmatrix} = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \begin{Bmatrix} DP1 \\ DP2 \end{Bmatrix}$$

Design range

FR1: [-0.5,0.5]

FR2: [-2,2]

Design parameter variation

Initial

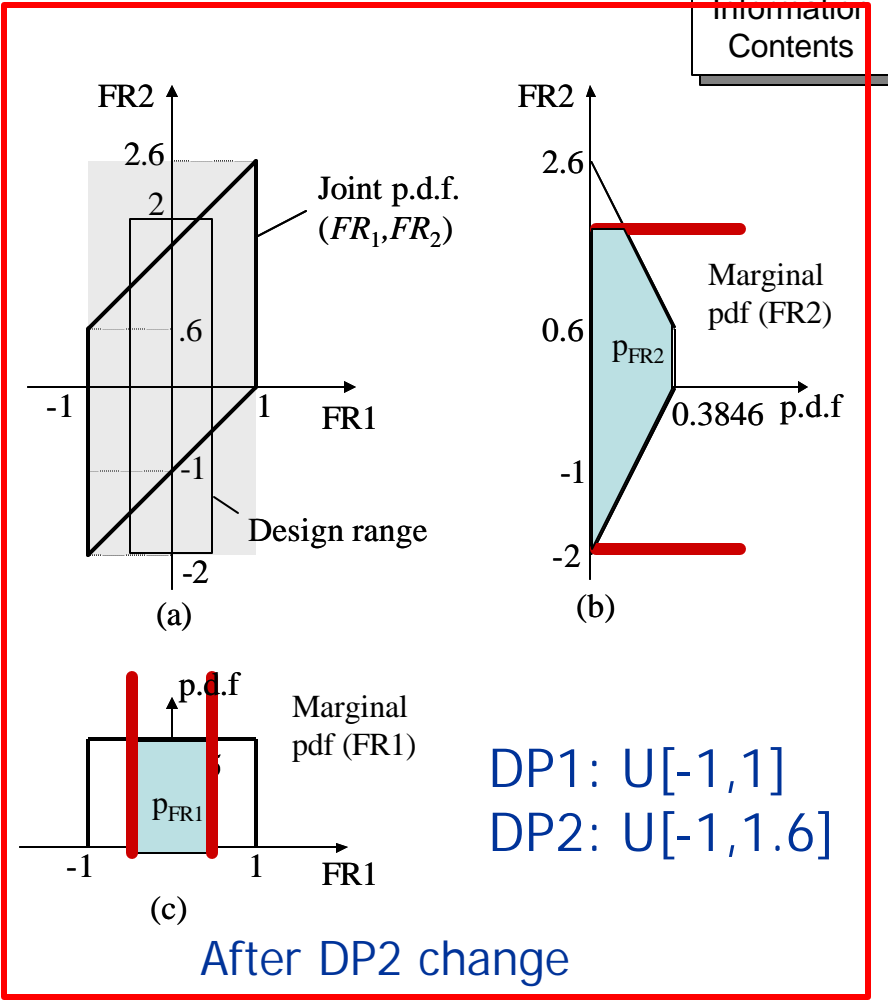
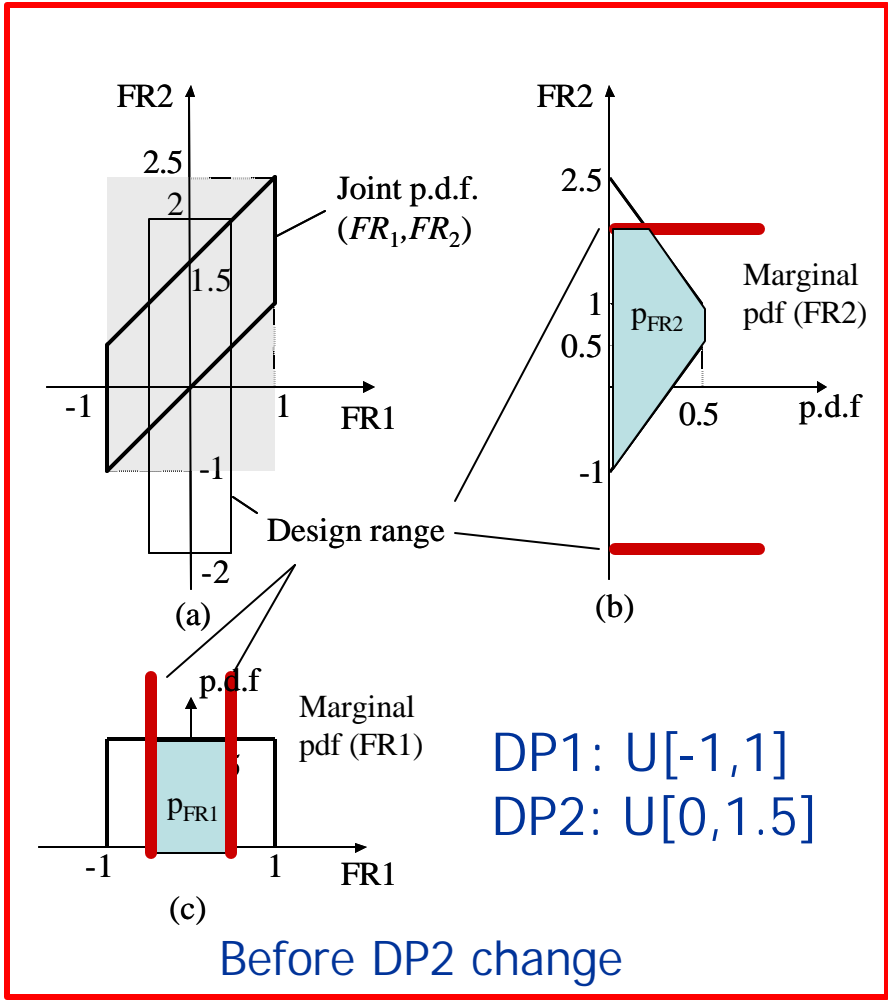
DP1: U[-1,1]

DP2: U[0,1.5]

After change

DP1: U[-1,1]

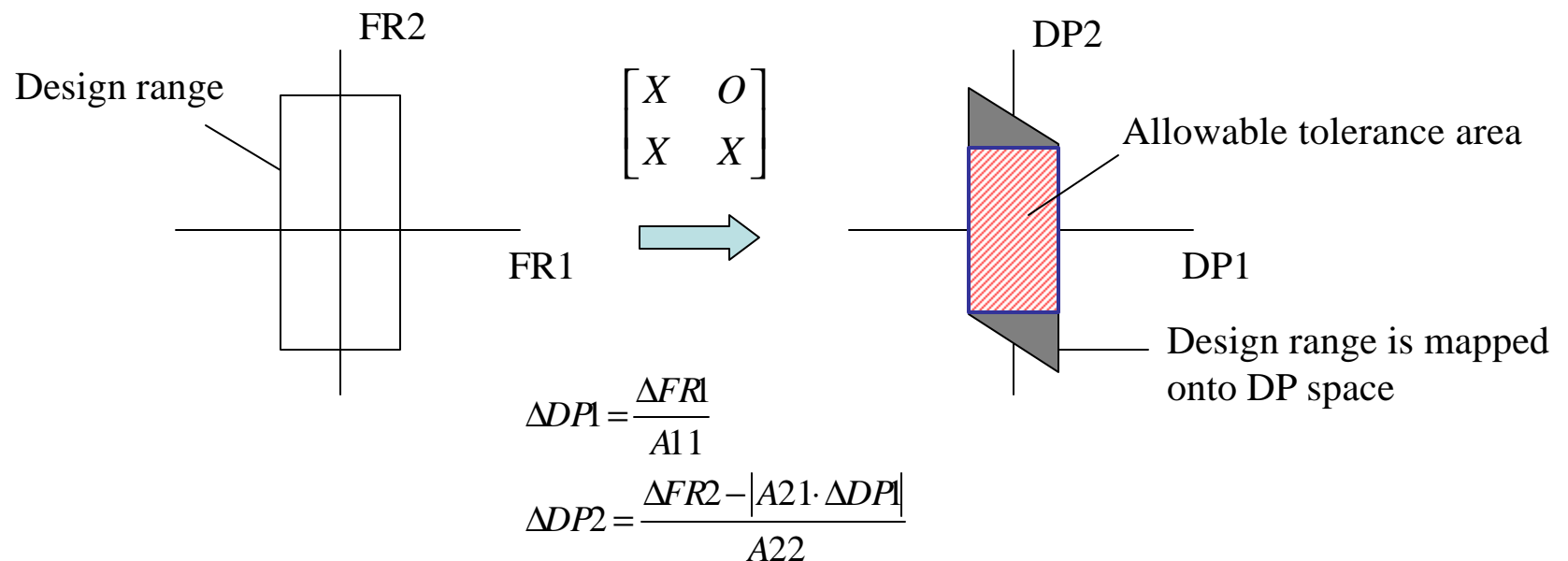
DP2: U[-1,1.6]



	Wrong			Correct
	p_{FR1}	p_{FR2}	$p_{FR1} \times p_{FR2}$	$p_{FR1, FR2}$
Before	0.5	0.9583	0.4792	0.5
After	0.5	0.9654	0.4827	0.499

Allowable tolerance

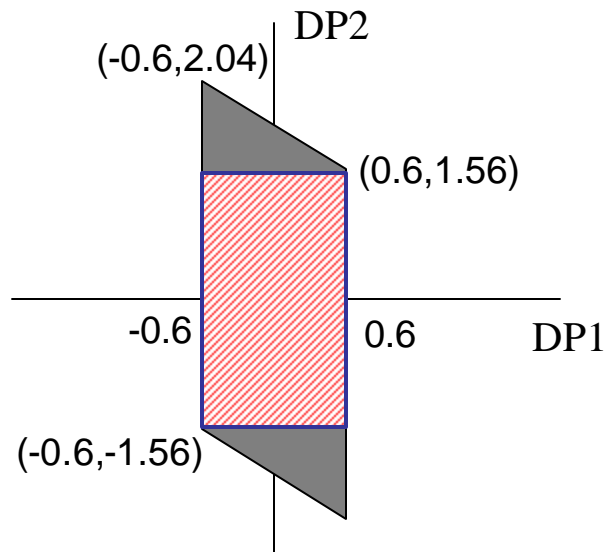
- Defined for DP
- Tolerances that DPs can take while FRs still remaining completely inside design ranges
- Unconditional tolerance
- Conservative tolerancing



Linear tolerancing vs. Statistical tolerancing

$$\begin{Bmatrix} FR1 \\ FR2 \end{Bmatrix} = \begin{bmatrix} 1 & 0 \\ 0.4 & 1 \end{bmatrix} \begin{Bmatrix} DP1 \\ DP2 \end{Bmatrix}$$

Linear tolerancing



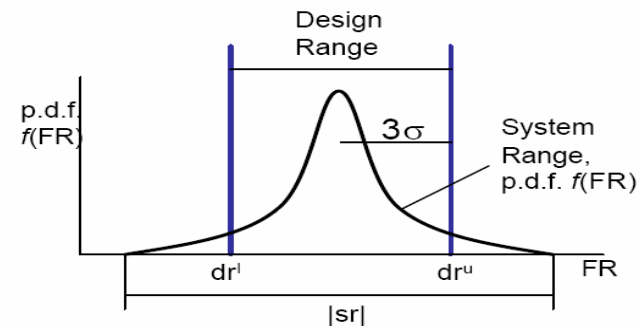
Allowable tolerance

DP1: [-0.6,0.6]

DP2: [-1.56,1.56]

Design range FR1: [-0.6,0.6]
FR2: [-1.8,1.8]

Statistical tolerancing



$$3\sigma_{FR1} = 0.6 \rightarrow \sigma_{FR1} = 0.2$$

Therefore, $\sigma_{DP1} = 0.2$

$$\text{Var}(FR2) = 0.4^2 \text{Var}(DP1) + 1^2 \text{Var}(DP2)$$

Thus, $\sigma_{DP2} = 0.5946$

$$3\sigma_{DP1} = 0.6$$

$$3\sigma_{DP2} = 1.784$$