## My plenary talk:

## THE ALMOST LACK OF MEMORY (ALM) DISTRIBUTIONS AND THEIR APPLICATIONS

## **Abstract**

Long ago baron **Augustin-Louis Cauchy (1789 – 1857)** proved in 1821that if the functional equation f(x+y) = f(x).f(y) holds for any non-negative arguments x and y, then the function f(x) exponential  $f(x)=e^{cx}$  function. When applied to the probability property of a random lifetime of a technical unit X it looks  $P\{X \ge x+y\} = P\{X \ge x\}.P\{X \ge y\}$  From Kaushy theorem and Probability it follows that the lifetime probability distribution function has the *form*  $F\{X \ge x\} = 1 - e^{-ax}$ . And it follows that if this unit still works (is alive at age y), the chances to stay alive some more time x, is the same as when just starts functioning:

$$P\{X \ge x + y \mid X \ge y\} = P\{X \ge x\}.$$

A conventional reading of this property is known as Lack-of-Memory (LM) property at any age y. It means that at any age y the units with exponentially distributed lifetimes lose the memory about their current age and behave as a just newborn. This is a characteristic property that helps in practice to recognize the lifetime distribution of technical items.

In a series of works with numerous colleagues (please, see the references) on similar properties that may be used in practice to recognize the lifetime distribution of technical items. And we found that if a lifetime shows the lack of memory at a given age *c* 

It will lose the memory at any age mc integer multiple to the constant c for infinitely many times m=2,3,4,... For this reason, we named these distributions ALM distributions. And we found the mathematical form of this class of probability distributions, established numerous mathematical presentations, physical properties, and found various practical applications.

My talk is focused on some published articles of these results about ALM distributions.

## **REFERENCES**

- 1. B. Dimitrov and P. Petrov, Controlled process with explicit or implicit breakdowns and repeat action, In "System Fault Diagnostics, Reliability and Related Knowledge Basic Approaches ", v. 1 (Edit. Sp. Tzafestas et al), D. Reidel Publ.Comp. 1987, pp. 415-428.
- 2. B.Dimitrov, N.Kolev and P.Petrov, Control of unreliable process with implicit breakdowns and mixed executive times. Math. Balkanica, New Series, v. 2, 1988, pp. 391-396.
- 3. Z. Khalil, B. Dimitrov, J.-P. Dion, A characterization of the geometric distribution related to random sums, Rapport de recherche N 76, Univ. de Quebec a Montreal, Dec. 1988, pp. 1-21.

- 4. B. Dimitrov, Z. Khalil, On a new characterization of the exponential distribution related to a queuing system with an unreliable server, J. Appl Probab. v. 27, 1990, pp. 221-226.
- 5. Z. Khalil, B. Dimitrov, J.-P. Dion, A characterization of the geometric distribution related to random sums, Commun. in Statist. Stochastic Models, v. 7, pp. 726-729.
- 6. B.Dimitrov and S.Chukova, On the bivariate distributions having the almost-lack-of-memory property, Technical Report of the Wurzburg Research Group on Quality Control, No. 33, June 1991, pp. 1-16.
- 7. B. Dimitrov and E. von Collani, A characterization of distributions having the multiplicative almost lack of memory property, Technical report of the Wurzburg Research Group on Quality Control No. 32, June 1991, pp. 1-16.
- 8. Khalil Z., Dimitrov B. and Petrov P., On the total execution time of a job on unreliable server, Technical report, 1/91, Concordia Univ., Math & Stat. Dept. July 1991.
- 9. Dimitrov, B., Chukova, S. and Khalil, Z., Characterization of probability distributions similar to the exponential, Tech. Report, Concordia Univ. # 2, 1992, pp. 1 29.
- Dimitrov, B. and Chukova, S. (1992), On the distributions having the almost lack-of-memory property, J. Appl. Prob. v. 429 No. 3, pp. 691 - 698.
- 11. Dimitrov, B. and Khalil, Z. (1992) A class of new probability distributions for modeling environmental evolution with periodic behavior, Environmetrics, v. 3(4), pp. 447-464.
- 12. Chukova, S., Dimitrov, B. and Garrido, J. (1993) Renewal processes generated by distributions with periodic failure rates, Proc. 26-th Annual Actuarial Research Conference, Univ. of Iowa, Aug. 1992, Editors: James Broffit and Elias S. Shiu, Actuarial Research Clearing House, 1993, Part 1, pp. 83 95.
- 13. Chukova, S., Dimitrov, B. and Garrido, J. (1993) Renewal and non-homogeneous Poisson processes generated by distributions with periodic failure rate, Statistics & Probability Letters, v. 17, pp. 19 25.
- 14. Chukova, S., Dimitrov, B. and Khalil, Z. (1993) A characterization of probability distributions similar to the exponential, The Canadian Jour. of Statistics, v. 21, No. 3, pp. 269 276.
- 15. Dimitrov, B., Khalil, Z., and Le Normand, L. (1993) A statistical study of periodic environmental processes, Proceedings of the International Congress on Modelling and Simulation, Dec. 6-10, 1993, The Univ. of Western Australia, Perth, v. 41, pp. 169 - 174.
- 16. Chukova, S., Dimitrov B., and Dion, J.-P. (1993) Relevation transforms characterize probability distributions, J. of Appl. Math. and Stochastic Analysis, v6, N0.4, pp. 345-358.
- 17. Dimitrov, B., and Khalil, Z. (1993) Some characterizations of the exponential distribution based on the service time properties of an unreliable server, Stability Problems for Stochastic Models (Editors V. V. Kalashnikov, and V. M. Zolotarev). Lecture Notes in Mathematics, 1546, Springer 1993, pp. 17 25.
- 18. Dimitrov, B., Chukova, S., and Green, D. (1994) Probability distributions in periodic random environment, ASA 1993 Proceedings of the Section on Quality and Productivity, pp. 251-256.
- 19. Dimitrov, B., Chukova, S., and Khalil, Z. (1994) Bivariate probability distributions similar to exponential, Approximation Probability and Related Fields, Edit. G. Anastassiou and S. Rachev, pp. 167 178.

- 20. Khalil, Z., and Dimitrov, B. (1994) The service time properties of an unreliable server characterize the exponential distribution, Adv. Appl. Prob., 26, 172-182.
- 21. Dimitrov, B., Chukova, S. and Khalil, Z. (1995) Definitions, characterizations and structural properties of probability distributions similar to the exponential, J. of Statistical Planning and Inference, pp. 271 287.
- 22. Dimitrov, B., and von Collani, E. (1995) Contorted uniform and Pareto distributions, Statistics & Probability Letters, 23, No.1, pp. 157-164.
- 23. Chukova, S., and Dimitrov, B. (1996) Execution time on an unreliable server with latent breakdowns. Matrix-Analytics Methods in Stochastic Models, Edt. S. Chakravarthy and A. Alfa, Marcel Dekker, Inc., New York Basel Hong Kong, pp. 225 239.
- 24. Dimitrov, B. (1996) Periodic random environment generates compound counting processes with amazing properties. Applications. 7-th Annual GMI Industry Symposium. Proceedings: Technology & The Quality Revolution, pp. 148-163.
- 25. El-Saidi, M. A., Dimitrov, B., and Chukova, S. (1996) Some moment properties and limit theorems of the Reversed Generalized Logistic Distribution with applications. Communications in Statistics: Theory and Methods, 25, No. 3 pp. 609-630.
- 26. Dimitrov, B., Khalil, Z., and El-Saidi, M. A. (1996) On probability distributions with accumulating failure rates in periodic random environment. Environmetrics, 7, pp. 17-26.\*
- 27. j. Garrido, B. Dimitrov, and S. Chukova (1996) Ruin Modeling for Compound Non-Stationary Process with Periodic Claim Intensity Rate, Technical Report No. 2/96, May, Concordia University, Dept. of Mathematics and Statistics, Montreal, Canada.
- 28. Dimitrov, B., Chukova, S., and Green, D. (1997) Probability distributions in periodic random environment and their applications, SIAM J. Appl. Math., Vol.57, No. 2, pp. 501-517.
- 29. S. Chukova, M. A. El-Saidi, and B. Dimitrov (1998) Extended Logistic Distribution. Properties and Possible Applications, Statistical Data Analysis, Edt. D. Vandev, Bulg. Acad. Sci., and St. Kl. Ohridski Univ. of Sofia, pp. 10 - 22.
- Dimitrov, B. (1998) Uncertainty in periodic random environment, Applications of Mathematics Engineering '23, Heron Press, Sofia, pp. 15 - 26.
- 31. Dimitrov, B., M. A. El-Saidi, and Z. Khalil (1988) Overall Population Growth in Periodic Environment, Environmetrics, Vol. 9, pp. 317 328
- 32. Dimitrov, B., and Chukova, S.(1999) (1999) Environmental Modeling in Driving Periodic Conditions, Applications of Mathematics in Engineering'24, Heron Press, Sofia, pp. 21 30.
- 33. Dimitrov, B., Chukova, S., and Green, D. (1999) The Bivariate Probability Distributions with Periodic Failure Rate Via a Hyperbolic Differential Equation, Dynamics of Continuous, Discrete and Impulsive Systems, Vol. 5, pp. 81 92.
- 34. Dimitrov, B., Chukova, S., and El-Saidi, M. A. (1999) Modeling Uncertainty in Periodic Random Environment: Applications to Environmental Studies, Environmetrics, Vol. 10, pp. 467 485.
- 35. B.Dimitrov, S.Chukova, and Z.Khalil (1999) Warranty Cost Analysis of an Age Dependent Failure Model for Repairable and Non-Repairable Products, Tech. Rep. No.2/99, July 1999Dept. of Math. and Statistics, Concordia University, Montreal, pp. 1 16.

- 36. Chukova S., and Dimitrov, B. (2000) Rate Models in Environmental Studies, Research Report 2000:1, Division of Quality Technology & Statistics, Luleo Univ. of Technoogy, SE-971 87, Luleo, SWEDEN, pp. 1 6.
- 37. Dimitrov B., Khalil Z., and Christozov D. (2001) Reliability Maintenance Under Age Proportional Repairs, ESRL 2001 Towards a Safer World, Ed. E.Zio, M.Demichela, N.Piccinini, Politecnico di Torino, Proceedings of the European Safety and Reliability Meeting, v. 2, pp. 1147-1154.
- 38. Dimitrov B., Khalil Z., Rykov V. and Ghitany M. (2001) Likelihood Ratio Test for Almost-Lack-of-Memory Distributions, Technical Report # 1/2001, Concordia University, Montreal, Canada. v. 2, pp. 669 687.
- 39. Dimitrov B., Chukova S., and Chakravarthy S. (2001) A simple unreliable service model characterizes exponential distribution. Kuwait Journal of Sciences v. 28, No. 2, pp. 203 212.
- 40. Dimitrov B., Chukova S., and Vogt H. (2002) A Class of Symmetric Probability Distributions Similar to the Double Exponential, Engineering Simulations, v. 24, No. 5, pp. 25-37.
- 41. B.Dimitrov, V.Rykov, Z Krougly and M. Ghitany (2003) On properties and statistical estimation of ALM distributions. Proceedings of Hawaii International Conference on Statistics and Related fields, Honolulu, June 5-8, 2003.
- 42. Dimitrov B., Rykov V., Krougly Z. and Green D. (2003) Periodic nonstationary arrival process in queueing networks and their characterization. Proceedings of Workshop DCCN-2003, June 29-July 5, 2003, Moscow.
- 43. B. Dimitrov, V. Rykov, Z. Krougly (2004) Periodic Poisson Processes and Almost-lack-of-memory Distributions. Automation and Remote Control, v. 65, No 10, pp. 1597-1610. (Translated from Russian)
- 44. B. Dimitrov (2007) Lifetime Distributions and Equivalent Ages. Applications in Insurance, Risk, and More, Proceedings of the Third Brazilian Conference on Statistical Modelling in Insurance and Finance, March 25 30, 2007, Maresias, Brazil, pp. 21 40.
- 45. B.Dimitrov and Sahib Esa (2009) Reliability Modeling of Political Processes, VI International Conf. MMR'2009, Proceedings, Moscow, pp. 268-272.
- 46. B.Dimitrov (2010) Ages in Reliability and Bio Systems, Interpretations, Control, and Applications, Edtrs V. Rykov and N. Balakrishnan: "Mathematical and Statistical Models and Methods in Reliability", Chapter 25, Springer Verlag.
- 47. S. Esa, and B. Dimitrov (2011) Survival Models of Some Political Processes, Proceedings of The 7-th Internatiional Conference on "Mathematical Methods in Reliability": Theory, Methods, Applications. Survival Models of Some Political Processes, (MMR2011). Edited by Lirong Cui & Xian Zhao. Beijing Institute of Technology Press, Paper id: 068, Beijing, pp. 801-808.
- 48. B. Dimitrov (2011) Distributions with Periodic Failure Rats In Reliability, Proceedings of The 7-th Internatiional Conference on "Mathematical Methods in Reliability": Theory. Methds. Applications. (MMR2011). Edited by Lirong Cui & Xian Zhao. Beijing Institute of Technology Press, Paper id: 031, Beijing, pp. 721-726.
- 49. B. Dimitrov (2012) Do the Live Time Distributions with Periodic Failure Ratess Exist in Reliability, International Conference PROBABILITY THEORY and its APPLICATION S (Moscow, June 26-30, 2012),
- 50. B. Dimitrov and Z. Khalil (2012) On the characterizations of probability distrivutions via properties of Reliability or queuing

- processes, v Internatiional Conference PROBABILITY THEORY and its APPLICATION S (Moscow, June 26-30, 2012),
- 51. B. Dimitrov, N. Kolev (2013) "The BALM Copula", International Journal of Stochastic Analysis, Vol. 2013, Article ID 652364, 6 pages, Hindawi Publishing Corporation 2013 (online journal). B. Dimitrov (2017) Why We Need Probability Distributions with Periodic Failure Rates In Reliability And Risk, RT&A, No 2 (45) Volume 12, June 2017, pp. 10 20.