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## AN APPLICATION OF PHASE-TYPE DISTRIBUTIONS IN A RELIABILITY SHOCK MODEL

MUSTAFA TEKİN AND SERKAN ERYILMAZ

ABSTRACT. Phase-type distributions have been found to be very useful in reliability, queueing theory, and some other operational research applications. In this work, we define a new mixed shock model and study lifetime properties of the corresponding system using phase-type distributions. The system under concern fails upon the occurrence of  $k$  consecutive shocks of size at least  $d_1$  or a single large shock of size at least  $d_2$ ,  $d_1 < d_2$ . In particular, using closure properties of phase-type distributions, we obtain survival function and mean time to failure of the system. Optimal replacement time is also studied.

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(Mustafa TEKİN) GAZI UNIVERSITY, 06500, ANKARA, TURKEY

*Current address:* Gazi university, Graduate School Of Natural And Applied Sciences, 06500, Yenimahalle/ Ankara, Turkey

*E-mail address, author one:* `mustafa.tekin@gazi.edu.tr`

(Serkan ERYILMAZ) ATILIM UNIVERSITY, DEPARTMENT OF INDUSTRIAL ENGINEERING, 06836, ANKARA, TURKEY

*E-mail address, author two:* `serkan.eryilmaz@atilim.edu.tr`

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