

# challenger

October 25, 2018

## 1 Risk Analysis of the Space Shuttle: Pre-Challenger Prediction of Failure

In this document we reperform some of the analysis provided in *Risk Analysis of the Space Shuttle: Pre-Challenger Prediction of Failure* by Siddhartha R. Dalal, Edward B. Fowlkes, Bruce Hoadley published in *Journal of the American Statistical Association*, Vol. 84, No. 408 (Dec., 1989), pp. 945-957 and available at <http://www.jstor.org/stable/2290069>.

On the fourth page of this article, they indicate that the maximum likelihood estimates of the logistic regression using only temperature are:  $\hat{\alpha} = 5.085$  and  $\hat{\beta} = -0.1156$  and their asymptotic standard errors are  $s_{\hat{\alpha}} = 3.052$  and  $s_{\hat{\beta}} = 0.047$ . The Goodness of fit indicated for this model was  $G^2 = 18.086$  with 21 degrees of freedom. Our goal is to reproduce the computation behind these values and the Figure 4 of this article, possibly in a nicer looking way.

### 1.1 Technical information on the computer on which the analysis is run

We will be using the python3 language using the pandas, statsmodels, numpy, matplotlib and seaborn libraries.

```
In [1]: def print_imported_modules():
        import sys
        for name, val in sorted(sys.modules.items()):
            if(hasattr(val, '__version__')):
                print(val.__name__, val.__version__)
            #         else:
            #             print(val.__name__, "(unknown version)")
def print_sys_info():
    import sys
    import platform
    print(sys.version)
    print(platform.uname())

import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import statsmodels.api as sm
import seaborn as sns
```

```
print_sys_info()
print_imported_modules()
```

3.6.4 |Anaconda, Inc.| (default, Jan 16 2018, 18:10:19)

[GCC 7.2.0]

uname\_result(system='Linux', node='3a716011d2b6', release='4.4.0-116-generic', version='#140-U')

IPython 6.4.0

IPython.core.release 6.4.0

PIL 5.2.0

PIL.Image 5.2.0

PIL.\_version 5.2.0

\_csv 1.0

\_ctypes 1.1.0

\_curses b'2.2'

decimal 1.70

argparse 1.1

backcall 0.1.0

cfffi 1.11.5

csv 1.0

ctypes 1.1.0

cycler 0.10.0

dateutil 2.7.3

decimal 1.70

decorator 4.3.0

distutils 3.6.4

ipaddress 1.0

ipykernel 4.8.2

ipykernel.\_version 4.8.2

ipython\_genutils 0.2.0

ipython\_genutils.\_version 0.2.0

ipywidgets 7.2.1

ipywidgets.\_version 7.2.1

jedi 0.12.1

json 2.0.9

jupyter\_client 5.2.3

jupyter\_client.\_version 5.2.3

jupyter\_core 4.4.0

jupyter\_core.version 4.4.0

kiwisolver 1.0.1

logging 0.5.1.2

matplotlib 2.2.2

matplotlib.backends.backend\_agg 2.2.2

numpy 1.13.3

numpy.core 1.13.3

numpy.core.multiarray 3.1

numpy.core.umath b'0.4.0'

numpy.lib 1.13.3

```
numpy.linalg._umath_linalg b'0.1.5'  
numpy.matlib 1.13.3  
optparse 1.5.3  
pandas 0.22.0  
_libjson 1.33  
parso 0.3.0  
patsy 0.5.0  
patsy.version 0.5.0  
pexpect 4.6.0  
pickleshare 0.7.4  
platform 1.0.8  
prompt_toolkit 1.0.15  
ptyprocess 0.6.0  
pygments 2.2.0  
pyparsing 2.2.0  
pytz 2018.5  
re 2.2.1  
scipy 1.1.0  
scipy._lib.decorator 4.0.5  
scipy._lib.six 1.2.0  
scipy.fftpack._fftpack b'$Revision: $'  
scipy.fftpack.convolve b'$Revision: $'  
scipy.integrate._dop b'$Revision: $'  
scipy.integrate._ode $Id$  
scipy.integrate._odepack 1.9  
scipy.integrate._quadpack 1.13  
scipy.integrate.lsoda b'$Revision: $'  
scipy.integrate.vode b'$Revision: $'  
scipy.interpolate._fitpack 1.7  
scipy.interpolate.dfitpack b'$Revision: $'  
scipy.linalg 0.4.9  
scipy.linalg._fblas b'$Revision: $'  
scipy.linalg._flapack b'$Revision: $'  
scipy.linalg._flinalg b'$Revision: $'  
scipy.ndimage 2.0  
scipy.optimize._cobyla b'$Revision: $'  
scipy.optimize._lbfgsb b'$Revision: $'  
scipy.optimize._minpack 1.10  
scipy.optimize._nnls b'$Revision: $'  
scipy.optimize._slsqp b'$Revision: $'  
scipy.optimize.minpack2 b'$Revision: $'  
scipy.signal.spline 0.2  
scipy.sparse.linalg.eigen.arpack._arpack b'$Revision: $'  
scipy.sparse.linalg.isolve._iterative b'$Revision: $'  
scipy.special.specfun b'$Revision: $'  
scipy.stats.mvn b'$Revision: $'  
scipy.stats.statlib b'$Revision: $'  
seaborn 0.8.1
```

```
seaborn.external.husl 2.1.0
seaborn.external.six 1.10.0
six 1.11.0
statsmodels 0.9.0
statsmodels.__init__ 0.9.0
traitlets 4.3.2
traitlets._version 4.3.2
urllib.request 3.6
zlib 1.0
zmq 17.1.0
zmq.sugar 17.1.0
zmq.sugar.version 17.1.0
```

## 1.2 Loading and inspecting data

Let's start by reading data.

```
In [2]: data = pd.read_csv("https://app-learninglab.inria.fr/gitlab/mocrr-session1/mocrr-rep
data
```

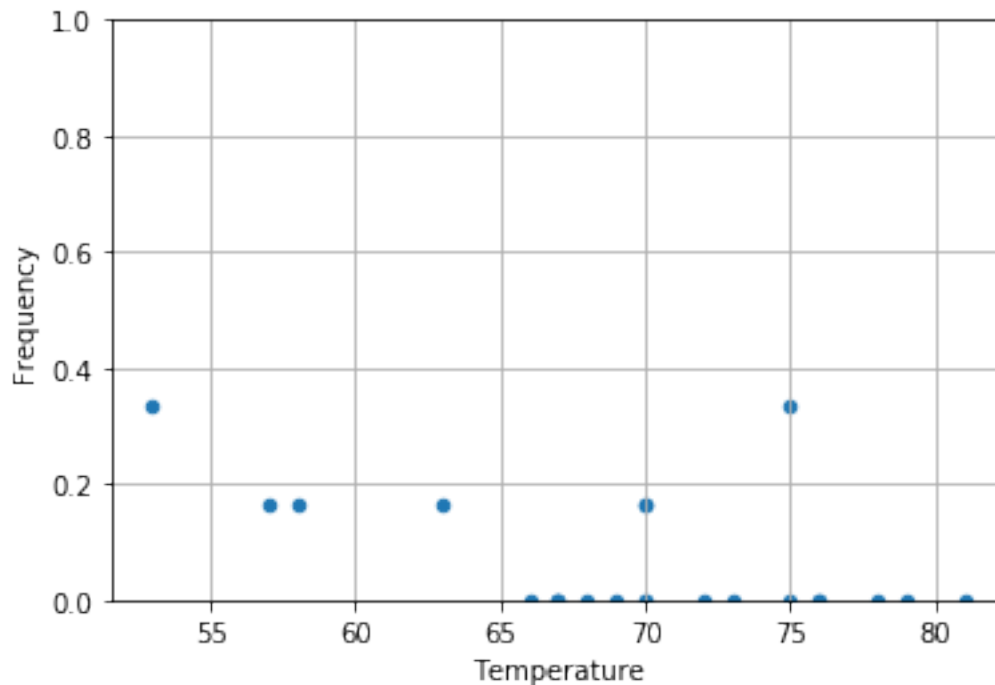
```
Out [2]:
```

	Date	Count	Temperature	Pressure	Malfunction
0	4/12/81	6	66	50	0
1	11/12/81	6	70	50	1
2	3/22/82	6	69	50	0
3	11/11/82	6	68	50	0
4	4/04/83	6	67	50	0
5	6/18/82	6	72	50	0
6	8/30/83	6	73	100	0
7	11/28/83	6	70	100	0
8	2/03/84	6	57	200	1
9	4/06/84	6	63	200	1
10	8/30/84	6	70	200	1
11	10/05/84	6	78	200	0
12	11/08/84	6	67	200	0
13	1/24/85	6	53	200	2
14	4/12/85	6	67	200	0
15	4/29/85	6	75	200	0
16	6/17/85	6	70	200	0
17	7/29/85	6	81	200	0
18	8/27/85	6	76	200	0
19	10/03/85	6	79	200	0
20	10/30/85	6	75	200	2
21	11/26/85	6	76	200	0
22	1/12/86	6	58	200	1

We know from our previous experience on this data set that filtering data is a really bad idea. We will therefore process it as such.

```
In [3]: %matplotlib inline
pd.set_option('mode.chained_assignment',None) # this removes a useless warning from pandas
import matplotlib.pyplot as plt

data["Frequency"]=data.Malfunction/data.Count
data.plot(x="Temperature",y="Frequency",kind="scatter",ylim=[0,1])
plt.grid(True)
```



### 1.3 Logistic regression

Let's assume O-rings independently fail with the same probability which solely depends on temperature. A logistic regression should allow us to estimate the influence of temperature.

```
In [4]: import statsmodels.api as sm

data["Success"]=data.Count-data.Malfunction
data["Intercept"]=1

logmodel=sm.GLM(data['Frequency'], data[['Intercept','Temperature']],
                family=sm.families.Binomial(sm.families.links.logit)).fit()

logmodel.summary()
```

```
Out[4]: <class 'statsmodels.iolib.summary.Summary'>
''''
```

Generalized Linear Model Regression Results

```

=====
Dep. Variable:          Frequency    No. Observations:          23
Model:                  GLM         Df Residuals:              21
Model Family:          Binomial     Df Model:                  1
Link Function:         logit        Scale:                     1.0000
Method:                IRLS        Log-Likelihood:           -3.9210
Date:                  Wed, 24 Oct 2018     Deviance:                  3.0144
Time:                  11:05:55     Pearson chi2:              5.00
No. Iterations:        6          Covariance Type:          nonrobust
=====

```

	coef	std err	z	P> z	[0.025	0.975]
Intercept	5.0850	7.477	0.680	0.496	-9.570	19.740
Temperature	-0.1156	0.115	-1.004	0.316	-0.341	0.110

```

=====
"""

```

The maximum likelihood estimator of the intercept and of Temperature are thus  $\hat{\alpha} = 5.0849$  and  $\hat{\beta} = -0.1156$ . This **corresponds** to the values from the article of Dalal *et al.* The standard errors are  $s_{\hat{\alpha}} = 7.477$  and  $s_{\hat{\beta}} = 0.115$ , which is **different** from the 3.052 and 0.04702 reported by Dallal *et al.* The deviance is 3.01444 with 21 degrees of freedom. I cannot find any value similar to the Goodness of fit ( $G^2 = 18.086$ ) reported by Dalal *et al.* There seems to be something wrong. Oh I know, I haven't indicated that my observations are actually the result of 6 observations for each rocket launch. Let's indicate these weights (since the weights are always the same throughout all experiments, it does not change the estimates of the fit but it does influence the variance estimates).

```

In [5]: logmodel=sm.GLM(data['Frequency'], data[['Intercept','Temperature']],
                    family=sm.families.Binomial(sm.families.links.logit),
                    var_weights=data['Count']).fit()

logmodel.summary()

```

```

Out [5]: <class 'statsmodels.iolib.summary.Summary'>
"""

```

Generalized Linear Model Regression Results

```

=====
Dep. Variable:          Frequency    No. Observations:          23
Model:                  GLM         Df Residuals:              21
Model Family:          Binomial     Df Model:                  1
Link Function:         logit        Scale:                     1.0000
Method:                IRLS        Log-Likelihood:           -23.526
Date:                  Wed, 24 Oct 2018     Deviance:                  18.086
Time:                  11:05:55     Pearson chi2:              30.0
No. Iterations:        6          Covariance Type:          nonrobust
=====

```

	coef	std err	z	P> z	[0.025	0.975]
Intercept	5.0850	7.477	0.680	0.496	-9.570	19.740
Temperature	-0.1156	0.115	-1.004	0.316	-0.341	0.110

```

=====
"""

```

Intercept	5.0850	3.052	1.666	0.096	-0.898	11.068
Temperature	-0.1156	0.047	-2.458	0.014	-0.208	-0.023

=====

"""

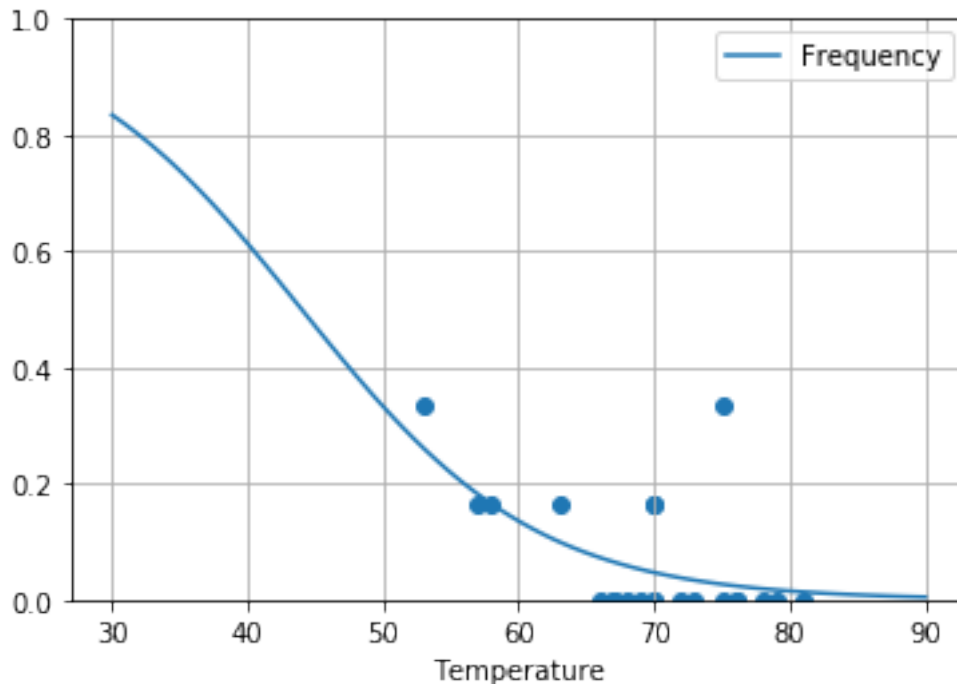
Good, now I have recovered the asymptotic standard errors  $s_{\hat{\alpha}} = 3.052$  and  $s_{\hat{\beta}} = 0.047$ . The Goodness of fit (Deviance) indicated for this model is  $G^2 = 18.086$  with 21 degrees of freedom (Df Residuals).

**I have therefore managed to fully replicate the results of the Dalal *et al.* article.**

## 1.4 Predicting failure probability

The temperature when launching the shuttle was 31°F. Let's try to estimate the failure probability for such temperature using our model.:

```
In [6]: %matplotlib inline
data_pred = pd.DataFrame({'Temperature': np.linspace(start=30, stop=90, num=121), 'Intercept': 5.085, 'Temperature': 30, 'Frequency': 0.845})
data_pred['Frequency'] = logmodel.predict(data_pred)
data_pred.plot(x="Temperature",y="Frequency",kind="line",ylim=[0,1])
plt.scatter(x=data["Temperature"],y=data["Frequency"])
plt.grid(True)
```

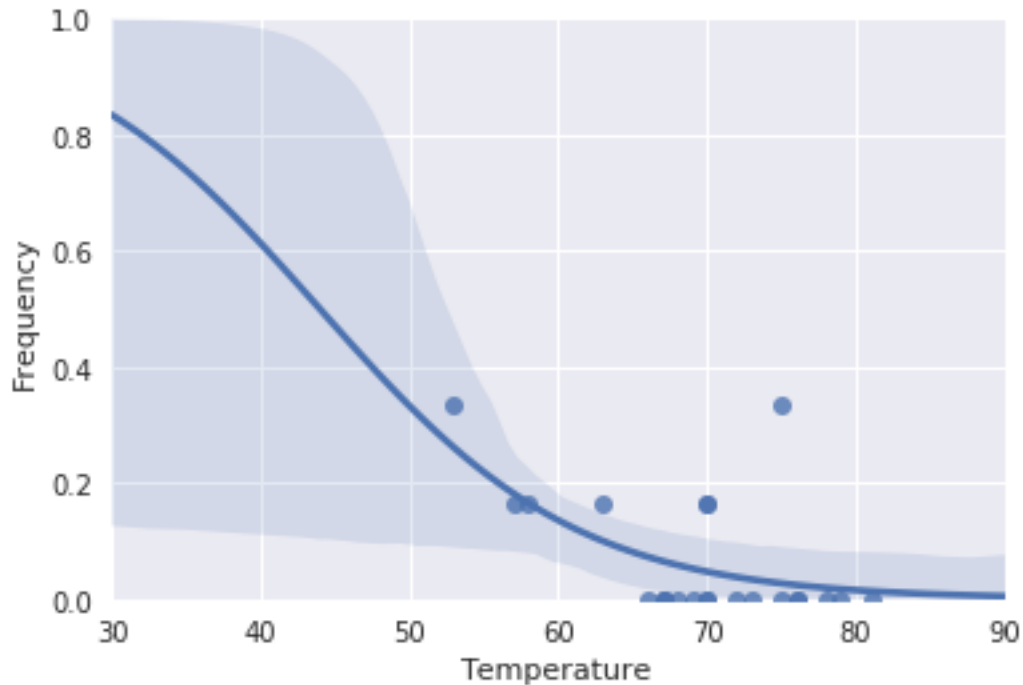


This figure is very similar to the Figure 4 of Dalal *et al.* **I have managed to replicate the Figure 4 of the Dalal *et al.* article.**

## 1.5 Computing and plotting uncertainty

Following the documentation of [Seaborn](#), I use regplot.

```
In [7]: sns.set(color_codes=True)
plt.xlim(30,90)
plt.ylim(0,1)
sns.regplot(x='Temperature', y='Frequency', data=data, logistic=True)
plt.show()
```



**I think I have managed to correctly compute and plot the uncertainty of my prediction.** Although the shaded area seems very similar to [the one obtained by with R](#), I can spot a few differences (e.g., the blue point for temperature 63 is outside)... Could this be a numerical error? Or a difference in the statistical method? It is not clear which one is "right".