



80 -120

:

;

;

;

;

;

;

40

60

[2].

[3].

$\xi$  -

$F(t)$  -

( . . )  $\xi$ ,

[4]

$$P(t) = P\{\xi \geq t\} = 1 - F(t). \tag{1}$$

$t$

$$T = M\xi = \int_0^{\infty} t dF(t) \tag{2}$$

( $M\xi$  -

. .  $\xi$ ).

$T_1$ ,

2 . .

1, 2, ...

(2)

$t$

$$\Lambda(t) = \lim_{h \rightarrow 0} \frac{F(t+h) - F(t)}{P(t)h} = -\frac{1}{P(t)} \frac{dP(t)}{dt} = -\frac{d \ln P(t)}{dt} = \frac{f(t)}{P(t)} \tag{3}$$

$$f(t) = F'(t)$$

$\xi$ .

[5].

$\Lambda(t)$  -

$\xi_i$

( $i - 1$ )-

,  $\eta_j$  -

$t$ .

$$\Lambda(t) = \lim_{h \rightarrow 0} \sum_{k=0}^{\infty} P \left\{ t \leq \sum_{i=0}^k (\xi_i + \eta_i) + \xi_{k+1} \leq t+h < \sum_{i=0}^{k+1} (\xi_i + \eta_i) \right\} \tag{4}$$

(3)

(4),

( $\omega$ ),

$\omega$

$q$

$x$

$q$ ,

$q_0 -$

( )  $v(t)$

( ),

