

# Contents

## Part I Fundamentals of Simulation in Reliability and Availability Issues

<b>1 Reliability Estimation by Advanced Monte Carlo Simulation . . . . .</b>	<b>3</b>
E. Zio and N. Pedroni	
1.1 Introduction . . . . .	4
1.2 Simulation Methods Implemented in this Study . . . . .	6
1.2.1 The Subset Simulation Method . . . . .	6
1.2.2 The Line Sampling Method . . . . .	10
1.3 Simulation Methods Considered for Comparison . . . . .	13
1.3.1 The Importance Sampling Method . . . . .	14
1.3.2 The Dimensionality Reduction Method . . . . .	15
1.3.3 The Orthogonal Axis Method . . . . .	16
1.4 Application 1: the Cracked-plate Model . . . . .	17
1.4.1 The Mechanical Model . . . . .	18
1.4.2 The Structural Reliability Model . . . . .	18
1.4.3 Case Studies . . . . .	19
1.4.4 Results . . . . .	19
1.5 Application 2: Thermal-fatigue Crack Growth Model . . . . .	23
1.5.1 The Mechanical Model . . . . .	24
1.5.2 The Structural Reliability Model . . . . .	25
1.5.3 Case Studies . . . . .	26
1.5.4 Results . . . . .	26
1.6 Summary and Critical Discussion of the Techniques . . . . .	29
1 Markov Chain Monte Carlo Simulation . . . . .	34
2 The Line Sampling Algorithm . . . . .	35
References . . . . .	38
<b>2 Dynamic Fault Tree Analysis: Simulation Approach . . . . .</b>	<b>41</b>
K. Durga Rao, V.V.S. Sanyasi Rao, A.K. Verma, and A. Srividya	
2.1 Fault Tree Analysis: Static Versus Dynamic . . . . .	41
2.2 Dynamic Fault Tree Gates . . . . .	42

2.3	Effect of Static Gate Representation in Place of Dynamic Gates ..	45
2.4	Solving Dynamic Fault Trees .....	46
2.5	Modular Solution for Dynamic Fault Trees .....	46
2.6	Numerical Method .....	48
2.6.1	PAND Gate .....	48
2.6.2	SEQ Gate .....	49
2.6.3	SPARE Gate .....	49
2.7	Monte Carlo Simulation Approach for Solving Dynamic Fault Trees .....	50
2.7.1	PAND Gate .....	51
2.7.2	SPARE Gate .....	52
2.7.3	FDEP Gate .....	53
2.7.4	SEQ Gate .....	53
2.8	Example 1: Simplified Electrical (AC) Power Supply System of Typical Nuclear Power Plant .....	55
2.8.1	Solution with Analytical Approach .....	56
2.8.2	Solution with Monte Carlo Simulation .....	57
2.9	Example 2: Reactor Regulation System of a Nuclear Power Plant	60
2.9.1	Dynamic Fault Tree Modeling .....	61
2.10	Summary .....	61
	References .....	63
<b>3</b>	<b>Analysis and Improvements of Path-based Methods for Monte Carlo Reliability Evaluation of Static Models .....</b>	<b>65</b>
	H. Cancela, P. L'Ecuyer, M. Lee, G. Rubino, and B. Tuffin	
3.1	Introduction .....	66
3.2	Standard Monte Carlo Reliability Evaluation .....	68
3.3	A Path-based Approach .....	69
3.4	Robustness Analysis of the Algorithm .....	71
3.5	Improvement .....	74
3.6	Acceleration by Randomized Quasi-Monte Carlo .....	76
3.6.1	Quasi-Monte Carlo Methods .....	77
3.6.2	Randomized Quasi-Monte Carlo Methods .....	78
3.6.3	Application to Our Static Reliability Problem .....	79
3.6.4	Numerical Results .....	81
3.7	Conclusions .....	83
	References .....	83
<b>4</b>	<b>Variate Generation in Reliability .....</b>	<b>85</b>
	L.M. Leemis	
4.1	Generating Random Lifetimes .....	85
4.1.1	Density-based Methods .....	87
4.1.2	Hazard-based Methods .....	89
4.2	Generating Stochastic Processes .....	91
4.2.1	Counting Processes .....	91
4.2.2	Poisson Processes .....	92

4.2.3	Renewal Processes .....	93
4.2.4	Alternating Renewal Processes .....	94
4.2.5	Nonhomogeneous Poisson Processes .....	94
4.2.6	Markov Models .....	95
4.2.7	Other Variants .....	95
4.2.8	Random Process Generation .....	96
4.3	Survival Models Involving Covariates .....	99
4.3.1	Accelerated Life Model .....	100
4.3.2	Proportional Hazards Model .....	100
4.3.3	Random Lifetime Generation .....	100
4.4	Conclusions and Further Reading .....	102
	References .....	102

## Part II Simulation Applications in Reliability

<b>5</b>	<b>Simulation-based Methods for Studying Reliability and Preventive Maintenance of Public Infrastructure .....</b>	107
	A. Gosavi and S. Murray	
5.1	Introduction .....	107
5.2	The Power of Simulation .....	108
5.3	Case Studies .....	109
5.3.1	Emergency Response .....	110
5.3.2	Preventive Maintenance of Bridges .....	114
5.4	Conclusions .....	119
	References .....	120
<b>6</b>	<b>Reliability Models for Data Integration Systems .....</b>	123
	A. Marotta, H. Cancela, V. Peralta, and R. Ruggia	
6.1	Introduction .....	123
6.2	Data Quality Concepts .....	126
6.2.1	Freshness and Accuracy Definitions .....	126
6.2.2	Data Integration System .....	127
6.2.3	Data Integration Systems Quality Evaluation .....	129
6.3	Reliability Models for Quality Management in Data Integration Systems .....	131
6.3.1	Single State Quality Evaluation in Data Integration Systems .....	132
6.3.2	Reliability-based Quality Behavior Models .....	133
6.4	Monte Carlo Simulation for Evaluating Data Integration Systems Reliability .....	138
6.5	Conclusions .....	142
	References .....	143

<b>7</b>	<b>Power Distribution System Reliability Evaluation Using Both Analytical Reliability Network Equivalent Technique and Time-sequential Simulation Approach . . . . .</b>	145
	P. Wang and L. Goel	
7.1	Introduction . . . . .	145
7.2	Basic Distribution System Reliability Indices . . . . .	147
7.2.1	Basic Load Point Indices . . . . .	147
7.2.2	Basic System Indices . . . . .	148
7.3	Analytical Reliability Network Equivalent Technique . . . . .	149
7.3.1	Definition of a General Feeder . . . . .	150
7.3.2	Basic Formulas for a General Feeder . . . . .	150
7.3.3	Network Reliability Equivalent . . . . .	153
7.3.4	Evaluation Procedure . . . . .	154
7.3.5	Example . . . . .	155
7.4	Time-sequential Simulation Technique . . . . .	158
7.4.1	Element Models and Parameters . . . . .	158
7.4.2	Probability Distributions of the Element Parameters . . . . .	159
7.4.3	Exponential Distribution . . . . .	160
7.4.4	Generation of Random Numbers . . . . .	161
7.4.5	Determination of Failed Load Point . . . . .	161
7.4.6	Consideration of Overlapping Times . . . . .	163
7.4.7	Reliability Indices and Their Distributions . . . . .	163
7.4.8	Simulation Procedure . . . . .	164
7.4.9	Stopping Rules . . . . .	165
7.4.10	Example . . . . .	165
7.4.11	Load Point and System Indices . . . . .	165
7.4.12	Probability Distributions of the Load Point Indices . . . . .	166
7.5	Summary . . . . .	170
	References . . . . .	171
<b>8</b>	<b>Application of Reliability, Availability, and Maintainability Simulation to Process Industries: a Case Study . . . . .</b>	173
	A. Shaikh and A. Mettas	
8.1	Introduction . . . . .	173
8.2	Reliability, Availability, and Maintainability Analysis . . . . .	174
8.3	Reliability Engineering in the Process Industry . . . . .	174
8.4	Applicability of RAM Analysis to the Process Industry . . . . .	175
8.5	Features of the Present Work . . . . .	176
8.5.1	Software Used . . . . .	177
8.6	Case Study . . . . .	177
8.6.1	Natural-gas Processing Plant Reliability Block Diagram Modeling . . . . .	178
8.6.2	Failure and Repair Data . . . . .	184
8.6.3	Phase Diagram and Variable Throughput . . . . .	185
8.6.4	Hidden and Degraded Failures Modeling . . . . .	186

8.6.5	Maintenance Modeling .....	187
8.6.6	Crews and Spares Resources .....	190
8.6.7	Results .....	191
8.6.8	Bad Actors Identification .....	192
8.6.9	Cost Analysis .....	193
8.6.10	Sensitivity Analysis.....	194
8.7	Conclusion.....	195
	References .....	196
<b>9</b>	<b>Potential Applications of Discrete-event Simulation and Fuzzy Rule-based Systems to Structural Reliability and Availability .....</b>	<b>199</b>
	A. Juan, A. Ferrer, C. Serrat, J. Faulin, G. Beliakov, and J. Hester	
9.1	Introduction .....	200
9.2	Basic Concepts on Structural Reliability .....	200
9.3	Component-level Versus Structural-level Reliability .....	201
9.4	Contribution of Probabilistic-based Approaches .....	202
9.5	Analytical Versus Simulation-based Approaches .....	202
9.6	Use of Simulation in Structural Reliability .....	203
9.7	Our Approach to the Structural Reliability Problem.....	204
9.8	Numerical Example 1: Structural Reliability .....	206
9.9	Numerical Example 2: Structural Availability .....	209
9.10	Future Work: Adding Fuzzy Rule-based Systems .....	211
9.11	Conclusions .....	212
	References .....	213
<b>Part III Simulation Applications in Availability and Maintenance</b>		
<b>10</b>	<b>Maintenance Manpower Modeling: A Tool for Human Systems Integration Practitioners to Estimate Manpower, Personnel, and Training Requirements .....</b>	<b>217</b>
	M. Gosakan and S. Murray	
10.1	Introduction .....	217
10.2	IMPRINT – an Human Systems Integration and MANPRINT Tool .....	218
10.3	Understanding the Maintenance Module .....	219
	10.3.1 System Data .....	220
	10.3.2 Scenario Data.....	222
10.4	Maintenance Modeling Architecture .....	223
	10.4.1 The Static Model – the Brain Behind It All .....	224
	10.4.2 A Simple Example – Putting It All Together .....	227
10.5	Results .....	228
10.6	Additional Powerful Features .....	229
	10.6.1 System Data Importing Capabilities .....	229
	10.6.2 Performance Moderator Effects on Repair Times .....	229
	10.6.3 Visualization .....	230
10.7	Summary .....	230

References .....	231
<b>11 Application of Monte Carlo Simulation for the Estimation of Production Availability in Offshore Installations .....</b>	233
K.P. Chang, D. Chang, and E. Zio	
11.1 Introduction .....	233
11.1.1 Offshore Installations .....	233
11.1.2 Reliability Engineering Features of Offshore Installations .....	234
11.1.3 Production Availability for Offshore Installations .....	235
11.2 Availability Estimation by Monte Carlo Simulation .....	236
11.3 A Pilot Case Study: Production Availability Estimation .....	241
11.3.1 System Functional Description .....	242
11.3.2 Component Failures and Repair Rates .....	243
11.3.3 Production Reconfiguration .....	244
11.3.4 Maintenance Strategies .....	244
11.3.5 Operational Information .....	247
11.3.6 Monte Carlo Simulation Model .....	247
11.4 Commercial Tools .....	250
11.5 Conclusions .....	251
References .....	252
<b>12 Simulation of Maintained Multicomponent Systems for Dependability Assessment .....</b>	253
V. Zille, C. Bérenguer, A. Grall and A. Despujols	
12.1 Maintenance Modeling for Availability Assessment .....	253
12.2 A Generic Approach to Model Complex Maintained Systems .....	255
12.3 Use of Petri Nets for Maintained System Modeling .....	257
12.3.1 Petri Nets Basics .....	257
12.3.2 Component Modeling .....	258
12.3.3 System Modeling .....	262
12.4 Model Simulation and Dependability Performance Assessment .....	264
12.5 Performance Assessment of a Turbo-lubricating System .....	265
12.5.1 Presentation of the Case Study .....	265
12.5.2 Assessment of the Maintained System Unavailability .....	268
12.5.3 Other Dependability Analysis .....	269
12.6 Conclusion .....	270
References .....	271
<b>13 Availability Estimation via Simulation for Optical Wireless Communication .....</b>	273
F. Nadeem and E. Leitgeb	
13.1 Introduction .....	273
13.2 Availability .....	274
13.3 Availability Estimation .....	275
13.3.1 Fog Models .....	275

13.3.2 Rain Model .....	277
13.3.3 Snow Model .....	278
13.3.4 Link Budget Consideration .....	278
13.3.5 Measurement Setup and Availability Estimation via Simulation for Fog Events .....	279
13.3.6 Measurement Setup and Availability Estimation via Simulation for Rain Events .....	286
13.3.7 Availability Estimation via Simulation for Snow Events	288
13.3.8 Availability Estimation of Hybrid Networks: an Attempt to Improve Availability .....	290
13.3.9 Simulation Effects on Analysis .....	292
13.4 Conclusion .....	294
References .....	294
<b>Index .....</b>	<b>311</b>