University of Pretoria etd – Mwanga, A Y (2006)

RELIABILITY MODELLING OF COMPLEX SYSTEMS

by

ALIFAS YEKO MWANGA

Submitted in accordance with the requirements for the degree of

DOCTOR OF PHILOSOPHY

 \mathbf{in}

Industrial Systems,

Faculty of Engineering, Built Environment and Information Technology,

UNIVERSITY OF PRETORIA PRETORIA

PROMOTER: PROF. V.S.S. YADAVALLI

MAY 2006

ACKNOWLEDGEMENT

I sincerely thank my promoter, Professor V.S.S. Yadavalli for his excellent guidance and patience.

My gratitude also goes to Mr. Johan Joubert and all the members of staff of the Department of Industrial and Systems Engineering for their support and guidance.

A word of thanks to Makerere University and more particularly the Institute of Statistics and Applied Economics for giving me financial support which enabled me to complete the degree.

I have enjoyed continued support from my parents Mr. William Chemutai and Mrs. Mary Chemutai from the time I started school. Their inspiration is what kept me yearning for more knowledge.

My sincere gratitude goes especially to my wife, Betty and my children, for their prayers and words of encouragement.

CONTENTS

1	INTRODUCTION 1		
	1.1	INTRODUCTION	2
	1.2	FAILURE	6
	1.3	REPAIRABLE SYSTEMS	7
	1.4	REDUNDANCY AND DIFFERENT TYPES OF REDUN-	
		DANT SYSTEMS	9
		1.4.1 PARALLEL SYSTEMS	9
		1.4.2 STANDBY REDUNDANCY	11
	1.5	MEASURES OF SYSTEM PERFORMANCE	12
		1.5.1 RELIABILITY	13
		1.5.2 AVAILABILITY	15
	1.6	COST FUNCTION	17
		1.6.1 MEAN NUMBER OF EVENTS IN $(0,t]$	17

		1.6.2	CONFIDENCE LIMITS FOR THE STEADY STATE		
			AVAILABILITY	18	
	1.7	STOC	HASTIC PROCESSES USED IN THE ANALYSIS OF		
		REDU	UNDANT SYSTEMS	18	
		1.7.1	RENEWAL THEORY	19	
		1.7.2	SEMI-MARKOV AND MARKOV RENEWAL PROCES	SES	26
		1.7.3	REGENERATIVE PROCESSES	28	
		1.7.4	STOCHASTIC POINT PROCESS	29	
2	AP	LLICA	TIONS OF BIVARIATE EXPONENTIAL DIS-		
	TR	IBUTI	ON IN RELIABILITY THEORY	34	
	2.1	INTRO	ODUCTION	35	
	2.2	SYST	EM DESCRIPTION AND ASSUMPTIONS	36	
	2.3	OPER	ATING CHARACTERISTICS OF THE SYSTEM	37	
	2.4	CONF	TIDENCE INTERVAL FOR STEADY STATE AVAIL-		
		ABILITY OF THE SYSTEM			
		2.4.1	AN ESTIMATOR OF STEADY STATE AVAILABIL-		
			ITY BASED ON MOMENTS	40	
		2.4.2	APPLICATION OF MULTIVARIATE CENTRAL LIMI	Г	
			THEOREM	41	
		2.4.3	CAN ESTIMATOR	41	
	2.5	CONF	TIDENCE INTERVAL FOR THE STEADY STATE AVAIL		
		ABILI	TY OF THE SYSTEM	42	
	2.6	6 SYSTEM DESCRIPTION AND ASSUMPTIONS 43			
	2.7	2.7 ANALYSIS OF THE SYSTEM			
		2.7.1	SYSTEM RELIABILITY	45	

		2.7.2	MEAN TIME BETWEEN FAILURES (MTBF)	46
		2.7.3	PARTICULAR CASE	46
	2.8	AN E	STIMATOR OF SYSTEM RELIABILITY BASED ON	
		MOM	ENTS	46
3	RE	LIABI	LITY ANALYSIS OF A COMPLEX TWO UNIT	
	STA	ANDB	Y SYSTEM WITH VARYING REPAIR RATE	48
	3.1	INTR	ODUCTION	49
	3.2	THE	MODEL AND ASSUMPTIONS	50
	3.3	ANAI	YSIS OF THE SYSTEM	51
	3.4	RELL	ABILITY	52
	3.5	MEAD	N TIME BEFORE FAILURE (MTBF)	54
	3.6	STEA	DY STATE AVAILABILITY	54
	3.7	CONE	FIDENCE INTERVAL FOR STEADY STATE AVAIL-	
		ABIL	TY OF THE SYSTEM	56
		3.7.1	APPLICATION OF MULTIVARIATE CENTRAL LIMI	Γ
			THEOREM	57
		3.7.2	CAN ESTIMATOR	58
		3.7.3	CONFIDENCE INTERVAL FOR THE STEADY STATE	2
			AVAILABILITY	59
		3.7.4	AN ESTIMATOR OF SYSTEM RELIABILITY BASED	
			ON MOMENTS	59
4	AS	YMPT	OTIC CONFIDENCE LIMITS FOR A TWO-UNIT	Г
	CO	LD SI	CANDBY SYSTEM WITH ONE REGULAR RE-	
	PAIRMAN AND EXPERT REPAIRMAN 63			61

	4.1	INTRODUCTION	
	4.2	SYSTEM DESCRIPTION	
5	CONFIDENCE LIMITS FOR A COMPLEX THREE-UNIT		
	PARALLEL SYSTEM WITH "PREPARATION TIME" FOR		
	THE REPAIR FACILITY 69		
	5.1	INTRODUCTION	
	5.2	SYSTEM DESCRIPTION AND NOTATION	
	5.3	AVALABILITY ANALYSIS	
		5.3.1 n-UNIT PARALLEL SYSTEM	
	5.4	ESTIMATES FOR STEADY-STATE PROBABILITIES AND	
		SYSTEM PERFORMANCE MEASURES	
	5.5	CONFIDENCE LIMITS FOR AVAILABILITY 78	
	5.6	NUMERICAL ILLUSTRATION	
6	AN	INTERMITTENTLY USED k OUT OF n : F SYSTEM 85	
	6.1	INTRODUCTION 86	
	6.2	SYSTEM DESCRIPTION AND NOTATION	
	6.3	AUXILIARY FUNCTIONS	
	6.4	OPERATING CHARACTERISTICS OF THE SYSTEM 100	
		6.4.1 TIME TO FIRST DISAPPOINTMENT 100	
		6.4.2 EXPECTED NUMBER OF DISAPPOINTMENTS101	
		6.4.3 EXPECTED NUMBER OF DISAPPOINTMENTS102	
7	AP	LLICATIONS OF TIME SERIES IN RELIABILITY MOD-	
	ELI	LING 105	
	7.1	INTRODUCTION	

7.2	DEVELOPED MODELS IN RELIABILITY USING TIME		
	SERIE	ES	
	7.2.1	TIME SERIES MODELS	
	7.2.2	SUMS AND PRODUCTS OF ARMA PROCESSES 109	
	7.2.3	SUM OF TWO OR MORE INDEPENDENT ARMA	
		MODELS	
	7.2.4	PRODUCT OF TWO OR MORE INDEPENDENT	
		ARMA PROCESSES	
	7.2.5	SUM OF SUMS AND PRODUCTS OF ARMA PROCESSES115	
7.3	SOME	E DEFINITIONS AND FAILURE LAWS	
	7.3.1	EXPONENTIAL LAW	
	7.3.2	WEIBULL FAILURE	
7.4	ESTIN	MATION OF RELIABILITY	
	7.4.1	DISTRIBUTION OF THE FAILURE TIMES	
		UNKNOWN	
7.5	STOC	ASTIC MODELLING OF THE ESTIMATED RELIA-	
	BILIT	Y OF SYSTEMS	
	7.5.1	A SERIES SYSTEM	
	7.5.2	A PARALLEL SYSTEM	
	7.5.3	A BRIDGE SYSTEM	

SUMMARY

Two well-known methods of improving the reliability of a system are

(i) provision of redundant units, and

(ii) repair maintenance.

In a redundant system more units are made available for performing the system function when fewer are required actually. There are two major of types of redundancy - parallel and standby. In this thesis we are concerned with both these types.

Some of the typical assumptions made in the analysis of redundant systems are

- 1. the life time and the repair time distributions are assumed to be exponential
- 2. the repair rate is assumed to be constant
- 3. the repairman is assumed to be perfect, and hence go with only one repairman
- 4. the repair facility can take up a failed unit for repair at any time, if no other unit is undergoing repair
- 5. the system under consideration is needed all the time
- 6. usage of only conventional methods for the analysis of the estimated reliability of systems.

However, we frequently come across systems where one or more of these assuptions have to be dropped. This is the motivation for the detailed study of the models presented in this thesis.

In this thesis we present several models of redundant systems relaxing one or more of these assumptions simultaneously. More specifically it is a study of stochastic models of redundant repairable systems with non-exponential life time and repair times, varying repair rate, different types of repairmen, intermittent use and the use of time series in reliability modelling.

The thesis contains seven chapters. Chapter 1 is introductory in nature and contains a brief description of the mathematical techniques used in the analysis of redundant systems.

In chapter 2 assumption (1) is relaxed while studying two models with the assumption of life times and repair times to follow bivariate exponential distributions. Various operating characteristics have been obtained and the confidence limits have been established analytically for the system measure, availability for both the models.

Reliability analysis of a two unit standby system with varying repair rate is studied in chapter 3, by relaxing the assumption (2). In this chapter a similar study of chapter 2 is studied with assumption that the repair time distribution is generalised Erlangian.

Assumption (3) is relaxed in chapter 4, and we introduced two repairman (one regular repairman and the other expert repairman) to so that the system will be more efficient. The asymptotic confidence limits are obtained for the study state availability of such a system.

A three-unit system in which the "preparation time" is introduced, and hence

the assumption (4) is relaxed in this chapter 5. The difference-differential equations for the state probabilities are derived. The confidence limits for the steady state availability are obtained analytically and illustrated numerically.

In chapter 6, assumption (5) is relaxed. An intermittently used k our of n:F system with a single repair facility is condered with the assumption that failures will not be detected during a noneed period. Identyfying regeneration points expressions are derived for the survivor function of the time to the first disappointment and the mean number of disappointments and the system recoveries in an interval. Expressions are also deduced for the stationary rate of occurrence of these events.

Chapter 7 presents an unconventional but powerful method for the analysis of the estimated reliability of systems constituted of subsystems (components) operating in series and/or in parallel under varying operational and environmental conditions. In this chapter assumption (vi) is relaxed. The proposed method construes the estimated reliability data as time series which are analysed using the well-known time series techniques.