PROBABILISTIC ANALYSIS OF REPAIRABLE REDUNDANT SYSTEMS

M. A. E. Muller

PROBALISTIC ANALYSIS OF REPAIRABLE REDUNDANT SYSTEMS

by

MARIA ANNA ELIZABETH MULLER

submitted in accordance with the requirements

for the degree of

DOCTOR OF PHILOSOPHY

in

Systems Engineering,

Faculty of Engineering, Built Environment and Information Technology,

UNIVERSITY OF PRETORIA

PRETORIA

PROMOTER: PROF. V. S. S. YADAVALLI

July 2005

ACKNOWLEDGEMENTS

My sincere gratitude goes to my promoter, Professor Yadavalli, for his excellent guidance and patience.

My gratitude also to all the members of the Department of Industrial and Systems Engineering who gave their support, guidance and friendship in abundance.

A word of thanks to the Department of Statistics, University of Namibia, who granted me leave to complete the degree.

Without the help of friends, like Dr. Mauritz van Schalkwyk, Anna and Emil Boshoff, this thesis would not have been possible. I particularly thank them.

I also appreciate the interest and support of my children and my family.

My sincere gratitude goes especially to my husband, Gert, who granted me leave of absence from home for such a long period to complete the final product.

Soli Deo Gloria

CONTENTS

SUMMARY

CHAPTER 1: INTRODUCTION

1.1 INTRODUCTION		2
1.2 FAILURE		6
1.3 REPAIRABLE SYSTEMS		6
1.4 REDUNE	ANCY AND DIFFERENT TYPES OF REDUNDANT SYSTEMS	8
1.4.1	Parallel systems	9
1.4.2	k-out-of-n: F system	9
1.4.3	k-out-of-n: G-system	9
1.4.4	n-out-of-n: G system	10
1.4.5	Standby redundancy	10
1.4.6	Priority redundant systems	11
	1.4.6.1 Pre-emptive priority	11
	1.4.6.2 Non-pre-emptive priority	12
1.5 INTERM	ITTENTLY USED SYSTEMS	12
1.6 MEASUR	RES OF SYSTEM PERFORMANCE	13
	1.6.1 Reliability	13
	1.6.1.1 The reliability function	14
	1.6.1.2 Interval reliability	14
	1.6.1.3 Limiting interval reliability	15

1.6.1.4 Mean time to system failure	15
1.6.2 Availability	
1.6.2.1 Instantaneous or pointwise availability	16
1.6.2.2 Interval availability	16
1.6.2.3 Average availability	16
1.6.2.4 Asymptotic or steady-state or limiting availability	17
1.6.3 Time to first disappointment	17
1.6.4 Mean number of events in $(0, t]$	17
1.6.5 Confidence limits for the steady state availability	18
1.7 STOCHASTIC PROCESSES USED IN THE ANALYSIS OF	
REDUNDANT SYSTEMS	18
1.7.1 Renewal theory	18
1.7.1.1 Ordinary renewal process: instantaneous renewal	20
1.7.1.2 Random renewal time	21
1.7.1.3 Alternating renewal processes	22
1.7.1.4 The age and remaining lifetime of a unit	23
1.7.2 Semi-Markov and Markov renewal processes	24
1.7.3 Regenerative processes	27
1.7.4 Stochastic point processes	28
1.7.4.1 Multivariate point processes	29
1.7.4.2 Product densities	30
1.8 SCOPE OF THE WORK	
1.9 GENERAL NOTATION	

University of Pretoria etd – Muller, M A E (2006)

CHAPTER 2: CONFIDENCE LIMITS FOR THE STEADY-STATE AVAILABILITY OF A STOCHASTIC MODEL OF UREA DECOMPOSITION SYSTEM IN THE FERTILIZER INDUSTRY

2.1 INTRODUCTION	36
2.2 SYSTEM DESCRIPTION AND NOTATION	41
2.3 AVAILABILITY ANALYSIS OF THE SYSTEM	44
2.4. INTERVAL ESTIMATION FOR A_{∞}	45
2.5 NUMERICAL ILLUSTRATION	47
2.6 CONCLUSION	53

CHAPTER 3: TWO-UNIT PRIORITY REDUNDANT SYSTEM WITH

'DEADTIME' FOR THE OPERATOR	
3.1 INTRODUCTION	55
3.2. SYSTEM DESCRIPTION AND NOTATION	56
3.3 AUXILLIARY FUNCTIONS (TRANSITION PROBABILITIES AND SOJOURN	
TIMES)	61
3.4 RELIABILITY ANALYSIS	62
3.5 SYSTEM MEASURES	64
3.5.1 Mean up time in (0, t]	64
3.5.2. Mean down time during (0, t]	66
3.5.3 Busy period analysis	67

3.5.4 Expected number of visits by the repairman in $(0, t]$	69
3.6 COST BENEFIT ANALYSIS	70
3.7 SPECIAL CASES	71
3.8 NUMERICAL ANALYSIS	72
3.9 CONCLUSION	77

CHAPTER 4: CONFIDENCE LIMITS FOR A TWO-UNIT COLD STANDBY PRIORITY SYSTEM WITH VARYING PHYSICAL CONDITIONS OF THE REPAIR FACILITY

4.1 INTRODUCTION	79
4.2 NOTATION	80
4.3 AUXILIARY FUNCTIONS	82
4.4 RELIABILITY ANALYSIS	87
4.5 AVAILABILITY ANALYSIS	88
4.6 BUSY PERIOD ANALYSIS	91
4.7 COST ANALYSIS	92
4.8 CONFIDENCE LIMITS	93
4.8.1 Confidence limits for A_{∞}	93
4.8.2 Confidence limits for B_{∞}	95
4.9 NUMERICAL ILLUSTRATION	96
4.10 CONCLUSION	99

CHAPTER 5: GENERAL MEASURES OF A THREE-UNIT COLD STANDBY

REDUNDANT SYSTEM

5.1 INTRODUCTION	
5.2 ASSUMPTIONS AND NOTATION	
5.2.1 Assumptions	102
5.2.2 Notation	103
5.3 ANALYSIS	
5.3.1 Auxilliary functions	104
5.3.2 Reliability analysis	106
5.3.3 Availability analysis	106
5.3.4 Measures of system performance	107
5.3.4.1 Expected number of transitions from state 0 to state 1 in $(0, t]$	107
5.3.4.2 Expected number of repairs commenced in (0, t]	108
5.3.4.3 Expected number of repairs completed in (0, t]	108
5.3.4.4 Expected number of system breakdowns in (0, t]	109
5.3.4.5 Expected number of system recoveries in (0, t]	109
5.4 SPECIAL CASES	110
5.4.1 Model 1	110
5.4.2 Model 2	112
5.5 COST ANALYSIS	113
5.6 NUMERICAL RESULTS	113

127

5.7 CONCLUSION

CHAPTER 6: A STOCHASTIC MODEL OF A RELIABILITY SYSTEM

WITH A HUMAN OPERATOR

BIBLIOGRAPHY	149
6.8 CONCLUSION	148
6.7 NUMERICAL ILLUSTRATION	145
6.6 EXPECTED NUMBER OF VISITS TO A STATE AND EXPECTED PROFIT	143
6.5 AVAILABILITY ANALYSIS	141
6.4 RELIABILITY ANALYSIS	137
6.3 TRANSITION PROBABILITIES AND SOJOURN TIMES	132
6.2 SYSTEM DESCIPTION AND NOTATION	130
6.1 INTRODUCTION	129

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 actually required. There are two major types of redundancy – parallel and standby.

Some of the typical assumptions made in the study of standby redundant systems are:

- (a) the repair facility can take up a failed unit for repair at any time, if no other unit is undergoing repair
- (b) the state of the standby unit is either cold or warm throughout
- (c) the random variables like failure times and repair times are independent
- (d) the failures can be in one mode
- (e) estimation of operating characteristics.

In this testis, an attempt is made to study a few complex and novel models of standby redundant repairable systems by relaxing one or more of these assumptions.

A number of interesting and important characteristics useful for reliability practioners and system designers are obtained for several models. Further, emphasis is also laid on the construction of comprehensive cost functions and their numerical optimization. We give below the conclusions and the possible extensions for future work. These conclusions are drawn from a limited but reasonably exhaustive numerical work carried out.

University of Pretoria etd – Muller, M A E (2006)

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

In Chapter 2, a stochastic model of an urea decomposition system in the fertilizer industry is studied. A set of difference-differential equations for the state probabilities are formulated under suitable conditions. The state probabilities are obtained explicitly and the steady state availability of the system is obtained analytically as well as illustrated numerically. Confidence limits for the steady state availability are also obtained.

A two dissimilar unit system with different modes of failure is studied in Chapter 3. The system is a priority system in which one of the units is a priority unit and the one other unit is an ordinary unit. The concept of 'dead time' is introduced with the assumption that the 'dead time' is an arbitrarily distributed random variable. The operating characteristics like MTSF, Expected up time, Expected down time, and the busy period analysis, as well as the cost benefit analysis is studied. These characteristics have been demonstrated numerically.

Chapter 4 is a study of a two unit cold standby system with varying physical conditions of the repair facility. The system measures like MTSF, Availability, Busy period of the repairman, etc. are studied. Confidence limits, the steady state availability and the busy period of the repairman in the steady state are also obtained.

In most of the available literature on n-unit standby systems, many of the associated

University of Pretoria etd – Muller, M A E (2006)

distributions are taken to be exponential, one of the main reasons for this assumption is the number of built-in difficulties otherwise faced while analysing such systems. In Chapter 5, this exponential nature of the distributions is relaxed and a general model of a three unit cold standby redundant system, where the failure and repair time distributions are arbitrary, is studied.

In Chapter 6, a stochastic model of a reliability system which is operated by a human operator is studied. The system fails due to the failure of the human operator. Once again, it is assumed that the human operator can be in any one of the three states; namely, normal stress, moderate stress or extreme stress. Different operating characteristics like availability, mean number of visits to a particular state and the expected profit are obtained. The results are illustrated numerically.