

Series in modern applied mathematics — volume 5

STOCHASTIC SYSTEM RELIABILITY MODELING

Shunji Osaki

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Stochastic System Reliability Modeling

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Stochastic System Reliability Modeling:

Stochastic System Reliability Modeling, 1985 **Stochastic System Reliability Modeling** Shunji Osaki, 1985
Probability theory Stochastic processes Markov renewal processes Stochastic models for one unit systems Stochastic models for two unit redundant systems Stochastic models for fault tolerant computing systems Laplace stieltjes transforms Signal flow graphs *Stochastic System Reliability Modelling* Shunji Osaki, 1985-10-01 This book aims to present an overview of stochastic system reliability modeling for undergraduate and graduate students engineers and researchers It is ideal as a one semester undergraduate or graduate level text in reliability applied stochastic processes stochastic operations research and systems engineering The topics are divided into two parts The first part deals with probability theory and stochastic processes which provide the basic ideas of applied stochastic processes and the second part treats their applications to system reliability modelling Throughout the later half Markov renewal processes are applied to formulating stochastic models for system reliability Since a fairly intermediate level of mathematics is assumed two appendices on Laplace Stieltjes transforms and signal flow graphs provide much background material The text is pedagogically sound **Stochastic Reliability Modeling, Optimization and Applications** Syouji Nakamura, Toshio Nakagawa, 2010 1 Multistate coherent systems Fumio Ohi 2 Cumulative damage models Takashi Satow 3 Extended inspection models Satoshi Mizutani 4 Stochastic analyses for hybrid state saving and its experimental validation Mamoru Ohara Masayuki Arai and Satoshi Fukumoto 5 Reliability analysis of a system connected with networks Mitsuhiro Imaizumi 6 Reliability analysis of communication systems Mitsutaka Kimura 7 Backup policies for a database system Cun Hua Qian 8 Optimal checkpoint intervals for computer systems Kenichiro Naruse and Sayori Maeji 9 Maintenance models of miscellaneous systems Kodo Ito 10 Management policies for stochastic models with monetary facilities Syouji Nakamura *Stochastic Models in Reliability Engineering* Lirong Cui, Ilia Frenkel, Anatoly Lisnianski, 2020-07-29 This book is a collective work by many leading scientists analysts mathematicians and engineers who have been working at the front end of reliability science and engineering The book covers conventional and contemporary topics in reliability science all of which have seen extended research activities in recent years The methods presented in this book are real world examples that demonstrate improvements in essential reliability and availability for industrial equipment such as medical magnetic resonance imaging power systems traction drives for a search and rescue helicopter and air conditioning systems The book presents real case studies of redundant multi state air conditioning systems for chemical laboratories and covers assessments of reliability and fault tolerance and availability calculations Conventional and contemporary topics in reliability engineering are discussed including degradation networks dynamic reliability resilience and multi state systems all of which are relatively new topics to the field The book is aimed at engineers and scientists as well as postgraduate students involved in reliability design analysis experiments and applied probability and statistics **Applied Stochastic System Modeling** Shunji Osaki, 2012-12-06 This book was written for an

introductory one semester or two quarter course in stochastic processes and their applications The reader is assumed to have a basic knowledge of analysis and linear algebra at an undergraduate level Stochastic models are applied in many fields such as engineering systems physics biology operations research business economics psychology and linguistics Stochastic modeling is one of the promising kinds of modeling in applied probability theory This book is intended to introduce basic stochastic processes Poisson processes renewal processes discrete time Markov chains continuous time Markov chains and Markov renewal processes These basic processes are introduced from the viewpoint of elementary mathematics without going into rigorous treatments This book also introduces applied stochastic system modeling such as reliability and queueing modeling Chapters 1 and 2 deal with probability theory which is basic and prerequisite to the following chapters Many important concepts of probabilities random variables and probability distributions are introduced Chapter 3 develops the Poisson process which is one of the basic and important stochastic processes Chapter 4 presents the renewal process Renewal theoretic arguments are then used to analyze applied stochastic models Chapter 5 develops discrete time Markov chains Following Chapter 5 Chapter 6 deals with continuous time Markov chains Continuous time Markov chains have important applications to queueing models as seen in Chapter 9 A one semester course or two quarter course consists of a brief review of Chapters 1 and 2 followed in order by Chapters 3 through 6

Stochastic Models in Reliability and Maintenance Shunji Osaki, 2012-11-02 Our daily lives can be maintained by the high technology systems Computer systems are typical examples of such systems We can enjoy our modern lives by using many computer systems Much more importantly we have to maintain such systems without failure but cannot predict when such systems will fail and how to fix such systems without delay A stochastic process is a set of outcomes of a random experiment indexed by time and is one of the key tools needed to analyze the future behavior quantitatively Reliability and maintainability technologies are of great interest and importance to the maintenance of such systems Many mathematical models have been and will be proposed to describe reliability and maintainability systems by using the stochastic processes The theme of this book is Stochastic Models in Reliability and Maintainability This book consists of 12 chapters on the theme above from the different viewpoints of stochastic modeling Chapter 1 is devoted to Renewal Processes under which classical renewal theory is surveyed and computational methods are described Chapter 2 discusses Stochastic Orders and in it some definitions and concepts on stochastic orders are described and aging properties can be characterized by stochastic orders Chapter 3 is devoted to Classical Maintenance Models under which the so called age block and other replacement models are surveyed Chapter 4 discusses Modeling Plant Maintenance describing how maintenance practice can be carried out for plant maintenance

Stochastic Models in Reliability Terje Aven, Uwe Jensen, 2013-08-04 This book provides a comprehensive up to date presentation of some of the classical areas of reliability based on a more advanced probabilistic framework using the modern theory of stochastic processes This framework allows analysts to formulate general failure models establish formulae for computing various performance

measures as well as determine how to identify optimal replacement policies in complex situations In this second edition of the book two major topics have been added to the original version copula models which are used to study the effect of structural dependencies on the system reliability and maintenance optimization which highlights delay time models under safety constraints Terje Aven is Professor of Reliability and Risk Analysis at University of Stavanger Norway Uwe Jensen is working as a Professor at the Institute of Applied Mathematics and Statistics of the University of Hohenheim in Stuttgart Germany Review of first edition This is an excellent book on mathematical statistical and stochastic models in reliability The authors have done an excellent job of unifying some of the stochastic models in reliability The book is a good reference book but may not be suitable as a textbook for students in professional fields such as engineering This book may be used for graduate level seminar courses for students who have had at least the first course in stochastic processes and some knowledge of reliability mathematics It should be a good reference book for researchers in reliability mathematics

Mathematical Reviews 2000 **Stochastic Processes** Toshio Nakagawa,2011-05-27 Reliability theory is of fundamental importance for engineers and managers involved in the manufacture of high quality products and the design of reliable systems In order to make sense of the theory however and to apply it to real systems an understanding of the basic stochastic processes is indispensable As well as providing readers with useful reliability studies and applications Stochastic Processes also gives a basic treatment of such stochastic processes as the Poisson process the renewal process the Markov chain the Markov process and the Markov renewal process Many examples are cited from reliability models to show the reader how to apply stochastic processes Furthermore Stochastic Processes gives a simple introduction to other stochastic processes such as the cumulative process the Wiener process the Brownian motion and reliability applications Stochastic Processes is suitable for use as a reliability textbook by advanced undergraduate and graduate students It is also of interest to researchers engineers and managers who study or practise reliability and maintenance

Stochastic Reliability Modelling for Complex Systems Awelani Malada,2013 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 exactly There are two major types of redundancy parallel and standby In this thesis we confine to both these redundant systems A series system is also studied Some of the typical assumptions made in the analysis of redundant systems are i the repair times are assumed to be exponential ii the system measures are modeled but not estimated iii the system is available continuously iv environmental factors not affecting the system v the failures take place only in one stage vi the switching device is perfect vii system reliability for given chance constraints viii the time required to transfer a unit from the standby state to the operating stage is negligible instantaneous switchover ix the failures and repairs are independent However we frequently come across systems where one or more of these assumptions 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 rest period for the operator non instantaneous switchover imperfect switch intermittent use and series system optimization 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 a two unit system with Erlangian repair time is studied by relaxing the assumptions i and ii The difference differential equations are formulated for the state probabilities and the system measures like reliability and the availability are obtained over a long run The asymptotic interval estimation is studied for these system measures The model has been illustrated numerically In chapter 3 an n unit system operating intermittently and in a random environment is studied by relaxing the assumptions iii and iv In an intermittently used system the mean number of disappointments is one of the important measures which has been obtained for this system in the steady state In chapter 4 the assumption v and vi are relaxed In most of the models studied earlier in reliability analysis is the study of system measures like reliability and availability In this chapter profit analysis of a single unit system with three possible modes of the failure of the unit is studied This chapter consists of two models in model 1 the unit goes under repair if a repairman is available the moment it fails partially whereas in model 2 the unit goes under repair at complete failure The repairman appears in and disappears from the system randomly A comparison between these two models has been studied after calculating numerically the profit and the MTSF Contrary to the previous chapters stochastic optimization is studied using the Branch and Bound technique in chapter 5 relaxing the assumption vii In this chapter an n unit system operating in a random environment is considered The environment determines the number of units required for the satisfactory performance of the system Assuming that a unit in standby can fail and that the environment is described by a Markov process we obtained expressions for the distribution and the moments of the time to the first disappointment and the expected number of disappointments over an arbitrary interval $0 \leq t$ In chapter 6 the assumption viii is relaxed The reliability availability and the busy period analysis is studied with the assumption of the non instantaneous switchover the time taken from standby state to the operating state is non negligible random variable It is also assumed that the unit has three possible failure modes normal partial and total failure Numerical example illustrated the results obtained The assumption ix is relaxed in chapter 7 and a two unit cold standby system with the provision of rest for the operating unit is studied Also the failure and repair times of each unit assumed to be correlated by taking their joint density as bivariate exponential The system is observed at suitable regenerative epochs to obtain various reliability characteristics of interest such as the distribution of time to system failure and its mean and the steady state probabilities of the system being in up or down states or under repair Earlier results are verified as particular cases Numerical example illustrated the results obtained

Reliability Wallace R. Blischke, D. N. Prabhakar Murthy, 2000-03-27 Bringing together business and engineering to reliability analysis With manufactured products exploding in numbers and complexity reliability

studies play an increasingly critical role throughout a product's entire life cycle from design to post sale support Reliability Modeling Prediction and Optimization presents a remarkably broad framework for the analysis of the technical and commercial aspects of product reliability integrating concepts and methodologies from such diverse areas as engineering materials science statistics probability operations research and management Written in plain language by two highly respected experts in the field this practical work provides engineers operations managers and applied statisticians with both qualitative and quantitative tools for solving a variety of complex real world reliability problems A wealth of examples and case studies accompanies Comprehensive coverage of assessment prediction and improvement at each stage of a product's life cycle Clear explanations of modeling and analysis for hardware ranging from a single part to whole systems Thorough coverage of test design and statistical analysis of reliability data A special chapter on software reliability Coverage of effective management of reliability product support testing pricing and related topics Lists of sources for technical information data and computer programs Hundreds of graphs charts and tables as well as over 500 references

Optimal Reliability Modeling Way Kuo, Ming J. Zuo, 2003 Promotes better ways to diagnose maintain and improve existing systems Existing reliability evaluation models are examined with respect to today's complicated engineering systems that have hundreds of thousands of integrated component designs

On the Use of Stochastic Processes in Modeling Reliability Problems Alessandro Birolini, 2012-12-06 Stochastic processes are powerful tools for the investigation of reliability and availability of repairable equipment and systems Because of the involved models and in order to be mathematically tractable these processes are generally confined to the class of regenerative stochastic processes with a finite state space to which belong renewal processes Markov processes semi Markov processes and more general regenerative processes with only one or a few regeneration states The object of this monograph is to review these processes and to use them in solving some reliability problems encountered in practical applications Emphasis is given to a comprehensive exposition of the analytical procedures to the limitations involved and to the unification and extension of the models known in the literature The models investigated here assume that systems have only one repair crew and that no further failure can occur at system down Repair and failure rates are generalized step by step up to the case in which the involved process is regenerative with only one or a few regeneration states Investigations deal with different kinds of reliabilities and availabilities for series parallel structures Preventive maintenance and imperfect switching are considered in some examples

Theory and Practice of Uncertain Programming Baoding Liu, 2009-03-17 This book provides comprehensive coverage of uncertain programming theory including numerous modeling ideas hybrid intelligent algorithms and applications in system reliability design vehicle routing problem and machine scheduling problem

Engineering Risk in Natural Resources Management L. Duckstein, E. Parent, 2013-11-11 The purpose of this paper is to present a methodology for estimating space time stochastic properties of local climatic factors reflecting global climate change Specifically daily precipitation amount and daily mean temperature are

considered and illustrated with application to the state of Nebraska U S A Furthermore a drought index with and without global climate change is examined The magnitude and consequences of regional response to anticipated climatic changes are uncertain Houghton et al 1990 Typical questions to be answered are can time series of hydrological events or 10cal climatic variables such as daily temperature be conditioned in scenarios of future climate change and if so how can this be utilized Can extreme historical drought events be reproduced by a stochastic hydroclimatological model Can such a model be used with General Circulation Model GCM outputs to evaluate the regional local effects of climate change scenarios The approach presented in this paper is an extension of the usual analysis of regional hydrometeorological impacts of climate change we propose to examine time series of GCM produced daily atmospheric circulation patterns CP thought to be relatively accurate GCM output to estimate local climatic factors The paper is organized as follows First daily CPs are classified and analyzed statistically first for historical and then for GCM produced data Next the height of the 500 hPa pressure field is introduced as an additional physically relevant variable influencing local climatic factors within each CP type

Computing System Reliability: Models and Analysis Min Xie, Yuan-Shun Dai, Kim-Leng Poh, 2004-04-30 Computing systems are of growing importance because of their wide use in many areas including those in safety critical systems This book describes the basic models and approaches to the reliability analysis of such systems An extensive review is provided and models are categorized into different types Some Markov models are extended to the analysis of some specific computing systems such as combined software and hardware imperfect debugging processes failure correlation multi state systems heterogeneous subsystems etc One of the aims of the presentation is that based on the sound analysis and simplicity of the approaches the use of Markov models can be better implemented in the computing system reliability

Safety and Risk Modeling and Its Applications Hoang Pham, 2011-09-08 Safety and Risk Modeling presents the latest theories and methods of safety and risk with an emphasis on safety and risk in modeling It covers applications in several areas including transportations and security risk assessments as well as applications related to current topics in safety and risk Safety and Risk Modeling is a valuable resource for understanding the latest developments in both qualitative and quantitative methods of safety and risk analysis and their applications in operating environments Each chapter has been written by active researchers or experienced practitioners to bridge the gap between theory and practice and to trigger new research challenges in safety and risk Topics include safety engineering system maintenance safety in design failure analysis and risk concept and modelling Postgraduate students researchers and practitioners in many fields of engineering operations research management and statistics will find Safety and Risk Modeling a state of the art survey of reliability and quality in design and practice

Innovations in Computational Intelligence and Computer Vision Satyabrata Roy, Deepak Sinwar, Nilanjan Dey, Thinagaran Perumal, João Manuel R. S. Tavares, 2023-10-12 This book presents high quality peer reviewed papers from the International Conference on Innovations in Computational Intelligence and Computer Vision ICICV 2022 hosted by Manipal University Jaipur Rajasthan

India on 24 25 November 2022 The book includes a collection of innovative ideas from researchers scientists academics industry professionals and students The book covers a variety of topics such as artificial intelligence and computer vision image processing and video analysis applications and services of artificial intelligence and computer vision interdisciplinary areas combining artificial intelligence and computer vision and other innovative practices Fault Detection, Supervision and Safety of Technical Processes 2006 Hong-Yue Zhang,2007-03-01 The safe and reliable operation of technical systems is of great significance for the protection of human life and health the environment and of the vested economic value The correct functioning of those systems has a profound impact also on production cost and product quality The early detection of faults is critical in avoiding performance degradation and damage to the machinery or human life Accurate diagnosis then helps to make the right decisions on emergency actions and repairs Fault detection and diagnosis FDD has developed into a major area of research at the intersection of systems and control engineering artificial intelligence applied mathematics and statistics and such application fields as chemical electrical mechanical and aerospace engineering IFAC has recognized the significance of FDD by launching a triennial symposium series dedicated to the subject The SAFEPROCESS Symposium is organized every three years since the first symposium held in Baden Baden in 1991 SAFEPROCESS 2006 the 6th IFAC Symposium on Fault Detection Supervision and Safety of Technical Processes was held in Beijing PR China The program included three plenary papers two semi plenary papers two industrial talks by internationally recognized experts and 258 regular papers which have been selected out of a total of 387 regular and invited papers submitted Discusses the developments and future challenges in all aspects of fault diagnosis and fault tolerant control 8 invited and 36 contributed sessions included with a special session on the demonstration of process monitoring and diagnostic software tools

Software Reliability Modeling Shigeru Yamada,2013-10-24 Software reliability is one of the most important characteristics of software product quality Its measurement and management technologies during the software product life cycle are essential to produce and maintain quality reliable software systems Part 1 of this book introduces several aspects of software reliability modeling and its applications Hazard rate and nonhomogeneous Poisson process NHPP models are investigated particularly for quantitative software reliability assessment Further imperfect debugging and software availability models are discussed with reference to incorporating practical factors of dynamic software behavior Three software management problems are presented as application technologies of software reliability models the optimal software release problem the statistical testing progress control and the optimal testing effort allocation problem Part 2 of the book describes several recent developments in software reliability modeling and their applications as quantitative techniques for software quality reliability measurement and assessment The discussion includes a quality engineering analysis of human factors affecting software reliability during the design review phase which is the upper stream of software development as well as software reliability growth models based on stochastic differential equations and discrete calculus during the testing

phase which is the lower stream The final part of the book provides an illustration of quality oriented software management analysis by applying the multivariate analysis method and the existing software reliability growth models to actual process monitoring data

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