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## 3. Dependability Evaluation

- How good are all these redundancy techniques, really ??
- We need proper models for a statistical analysis

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## 3.1 Definitions

- Failure rate  
 expected number of failures of a type of system over a given period of time  
 – denoted:  $\lambda$   
 when a constant value can be assumed

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## Definitions

### Reliability $R(t)$

- Conditional probability that component operates through  $(t_0, t)$ , given it was operating correctly at  $t_0$
- Suppose we have  $N$  identical components, we run a test on them by putting all of them in operation at  $t_0$  and record the number of failed or working components at  $t$ .

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## 3.2 Dependability Evaluation

$N_f(t)$  := number of components that have failed at  $t$

$N_o(t)$  := number of components are operating correctly at  $t$

$$N = N_f(t) + N_o(t)$$

Assumption: once a component fails, it remains failed indefinitely

**Reliability** the probability that a component has survived time interval  $[t_0, t]$

$$R(t) = \frac{N_o(t)}{N} = \frac{N_o(t)}{N_o(t) + N_f(t)}$$

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## Dependability Evaluation

**Unreliability** the probability that a component has not survived time interval  $[t_0, t]$

$$Q(t) = \frac{N_f(t)}{N} = \frac{N_f(t)}{N_o(t) + N_f(t)}$$

At any time  $t$ :  $R(t) = 1.0 - Q(t)$

because  $R(t) + Q(t) = \frac{N_o(t) + N_f(t)}{N_o(t) + N_f(t)} = 1$

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## Dependability Evaluation

Rewrite reliability as a differentiation of  $R(t)$  over time

$$R(t) = 1.0 - \frac{N_f(t)}{N}$$

$$\frac{dR(t)}{dt} = -\frac{1}{N} \cdot \frac{dN_f(t)}{dt}$$

$$\underbrace{\frac{dN_f(t)}{dt}}_{\text{this is the instantaneous rate at which components are failing}} = -N \cdot \frac{dR(t)}{dt}$$

← this is the instantaneous rate at which components are failing

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## Dependability Evaluation

At time  $t$ , there are  $N_o(t)$  components operational

**Normalize** by dividing LHS by  $N_o(t)$ :

$$z(t) = \frac{1}{N_o(t)} \cdot \frac{dN_f(t)}{dt}$$

**Hazard function** or *failure rate* function  
“failures per unit of time”

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## Dependability Evaluation

**Failure rate**

$$z(t) = \frac{1}{N_o(t)} \cdot \frac{dN_f(t)}{dt} = \frac{1}{N_o(t)} \cdot \left(-N \frac{dR(t)}{dt}\right) = -\frac{\frac{dR(t)}{dt}}{R(t)}$$

$$z(t) = -\frac{\frac{dR(t)}{dt}}{R(t)} = \frac{\frac{dQ(t)}{dt}}{1 - Q(t)} \quad \left. \vphantom{z(t)} \right\} \leftarrow \text{failure density function}$$

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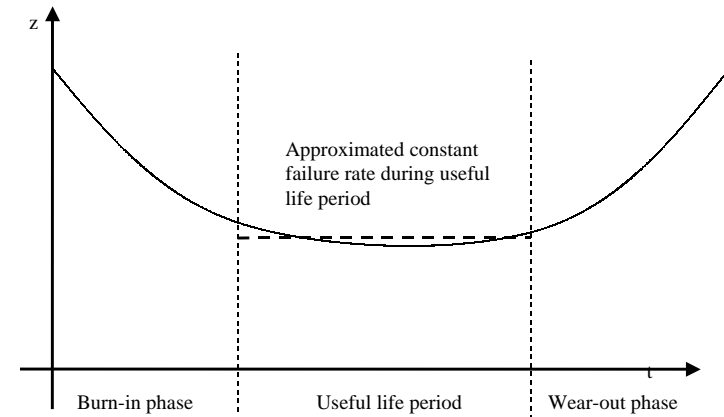
## Dependability Evaluation

- Failure rate depends on time
- Practical experiments for (electronic) components show “*bath tub*” curve

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## Bathtub Curve



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## Bathtub Curve

### burn-in phase

frequent failures due to substandard or weak components

### wear-out phase

after low period of operation increased failure rate due to physical wear of components

### useful-life phase

assume  $z(t) = \lambda$  (constant percentage for “failures per hour”)

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## Bathtub Curve

- Very common in electronics and mechanical systems: most failures show up very early or very late in the lifetime of a product
- E.g. brand new car  $\Leftrightarrow$  very old car  
brand new stereo  $\Leftrightarrow$  very old stereo
- Electronic components spend “burn-in phase” in factory, so customer receives more reliable components

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# Reliability

Previously: 
$$z(t) = \frac{1}{N_o(t)} \cdot \frac{dN_f(t)}{dt} = -\frac{N}{N_o(t)} \cdot \frac{dR(t)}{dt} = -\frac{\frac{dR(t)}{dt}}{R(t)}$$

Differential Equation: 
$$\frac{dR(t)}{dt} = -z(t) \cdot R(t)$$

Closed Solution: 
$$R(t) = e^{-\int z(t) dt}$$



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# Reliability

Assume we are within “useful life period”:

$$R(t) = e^{-\lambda t}$$

- “Exponential failure law” (constant failure rate  $\lambda$ )
- Reliability varies exponentially with time.



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# Reliability

## Caution

- A constant failure rate cannot always be assumed!
- E.g. software faults a time-varying!  
During use, design faults and software faults will be discovered and corrected
  - failure rate should **decrease** over time
  - reliability should **increase** over time



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# Reliability

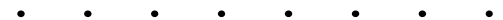
Modeling time-varying failures: Weibull Distribution

$$z(t) = \alpha \cdot \lambda \cdot (\lambda t)^{\alpha-1}$$

$\alpha < 1$  :  $z(t)$  decreases over time

$\alpha > 1$  :  $z(t)$  increases over time

$\alpha = 1$  :  $z(t) = \lambda$ , constant



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## Reliability

$$\longrightarrow \frac{dR(t)}{dt} = -z(t) \cdot R(t) = -\alpha\lambda(\lambda t)^{\alpha-1} R(t)$$

$$\longrightarrow R(t) = e^{-(\lambda t)^\alpha}$$

(can be verified by calculating derivative of  $R(t)$ )

$$\text{e.g. for } \alpha = -1 \Rightarrow R(t) = e^{-\frac{1}{\lambda t}}$$

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## 3.3 Mean Times

- Mean time to failure
- Mean time to repair
- Mean time between failure

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## Mean Time to Failure

$$MTTF = \sum_{i=1}^N \frac{t_i}{N}$$

- N identical systems are placed into operation at  $t = 0$
- We **measure** the time each system operates before failing
- MTTF is average time.

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## Mean Time to Failure

- MTTF can be **calculated** by finding the expected value of the time of failure.
- Expected value of a random variable  $x$  :

$$E[x] = \int_{-\infty}^{+\infty} x \cdot \underbrace{f(x)}_{\text{probability density function}} dx$$

- Apply to expected value of time of failure (= MTTF)

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# Mean Time to Failure

$$MTTF = \int_0^{+\infty} t \cdot f(t) dt$$

failure density function

↙ from 0, since failure density is undefined for t<0

From previous definition we know:  $f(t) = \frac{dQ(t)}{dt}$

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# Mean Time to Failure

$$MTTF = \int_0^{\infty} t \cdot \frac{dQ(t)}{dt} dt$$

$\left( \frac{dQ(t)}{dt} = -\frac{dR(t)}{dt} \right)$

$$= -\int_0^{\infty} t \cdot \frac{dR(t)}{dt} dt$$

*(integration by parts)*

$$= \left[ -tR(t) + \int R(t) dt \right]_0^{\infty}$$

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# Mean Time to Failure

$$= \underbrace{-\infty R(\infty)}_{=0} + \underbrace{0 \cdot R(0)}_{=0} + \int_0^{\infty} R(t) dt$$

provided that  $R(\infty) = 0$

$$MTTF = \int_0^{\infty} R(t) dt$$

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# Mean Time to Failure

If “useful life period”:  $R(t) = e^{-\lambda t}$

$$\left[ -\frac{1}{\lambda} e^{-\lambda t} \right]_0^{\infty} = \frac{1}{\lambda} (-e^{-\lambda \infty} + e^{-\lambda \cdot 0}) = \frac{1}{\lambda} (0 + 1)$$

$$MTTF = \frac{1}{\lambda}$$

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## Mean Time to Repair

- MTTR average time to **repair** a system is very difficult to estimate
- If the  $i$ th of  $N$  faults needs  $t_i$  to repair, then:

$$MTTR = \frac{\sum_{i=1}^N t_i}{N}$$

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## Mean Time to Repair

usually assume repair rate  $\mu$  (number of repairs per hour)

$$MTTR = \frac{1}{\mu}$$

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## Mean Time Between Failure

- $N$  systems operating for some time  $T$
- Number of failures in system  $i$  is  $n_i$
- average number of failures:

$$n_{avg} = \sum_{i=1}^N \frac{n_i}{N}$$

$$MTBF = \frac{T}{n_{avg}}$$

- Also:  $MTBF = MTTF + MTTR$

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## 3.4 Reliability Modeling

- System model, concentrating on reliability aspect
- Models:
  - Combinatorial Models
  - Markov Models

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## Combinatorial Models

- Probabilistic techniques
- Express reliability of system as a function of reliability of its components
- Construction models:
  - series
  - parallel

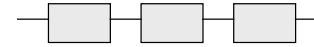
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## Combinatorial Models

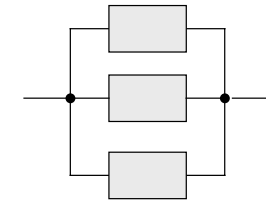
### Series

- All components must work correctly
- No redundancy



### Parallel

- Only one of the components must work correctly
- High redundancy



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## Combinatorial Models

- $N$  number of components
- $C_{i_w}(t)$  represents the event that component  $C_i$  is working properly at time  $t$
- $R_i(t)$  reliability of component  $C_i$  at time  $t$
- $R_{series}(t)$  reliability of series system
- $R_{parallel}(t)$  reliability of parallel system

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## Combinatorial Models

### SERIES

- Reliability at time  $t$  is probability that all  $N$  components are working properly

$$R_{series}(t) = P\{C_{1w}(t) \cap C_{2w}(t) \cap \dots \cap C_{Nw}(t)\}$$

- Assuming the events  $C_{i_w}(t)$  are **INDEPENDENT**

$$R_{series}(t) = R_1(t) \cdot R_2(t) \cdot \dots \cdot R_N(t)$$

$$= \prod_{i=1}^N R_i(t)$$

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## Combinatorial Models

### SERIES

- Now for the case of the “exponential failure law”:  
each  $C_i$  has constant failure rate  $\lambda_i$

$$R_{series}(t) = e^{-\lambda_1 t} \cdot e^{-\lambda_2 t} \cdot \dots \cdot e^{-\lambda_N t}$$

$$= e^{-\sum_{i=1}^N \lambda_i t}$$

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## Combinatorial Models

### PARALLEL

- Only one of N components must function
- Unreliability  $Q_{parallel}(t)$ , calculated based on event  $C_{if}(t)$  that component  $C_i$  has failed at time t

$$Q_{parallel}(t) = P\{C_{1f}(t) \cap C_{2f}(t) \cap \dots \cap C_{Nf}(t)\}$$

- Assuming  $C_{if}(t)$  are **INDEPENDENT**

$$Q_{parallel}(t) = Q_1(t) \cdot Q_2(t) \cdot \dots \cdot Q_N(t) = \prod_{i=1}^N Q_i(t)$$

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## Combinatorial Models

### PARALLEL

- $C_{iw}(t) + C_{if}(t) = 1.0$
- $R_{parallel}(t) = 1.0 - Q_{parallel}(t)$

$$= 1.0 - \prod_{i=1}^N Q_i(t)$$

$$= 1.0 - \prod_{i=1}^N (1.0 - R_i(t))$$

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## Combinatorial Models

### Independence of events

- Can be assumed for random hardware failure
- Cannot be assumed for failures e.g. due to external disturbance
- Therefore: combinational model is most often used for analyzing random failures

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# Combinatorial Models

## M-of-N system

- M of N components required to work
- Can tolerate N-M models failure
- Generalization of several models
  - parallel system: 1-of-N system
  - serial system: N-of-N system
  - TMR: 2-of-3 system

$$R_{\text{MofN}}(t) = \sum_{i=0}^{N-M} \binom{N}{i} \cdot [R^{N-i}(t) \cdot (1.0 - R(t))^i]$$

$$\binom{N}{i} = \frac{N!}{(N-i)! \cdot i!}$$



# Combinatorial Models

$R_{\text{MofN}}$  formula covers all possibilities:

- Probability of 0 components failing
- Probability of 1 component failing
- Probability of 2 components failing
- ...
- Probability of N-M components failing



# Markov Models

- Many complex problems cannot be modeled easily in combinational fashion
- Repair is very difficult to model combinatorially

→ Use Markov models (aka Markov chains)



# Markov Models

## STATE

- Represents all that must be known to describe system at a given instant in time
- E.g. for reliability: Each state represents a distinct combination of faulty and fault-free modules

## TRANSITION

- Changes of state that happen in system
- Over time as failures (reconf.) occur, system goes from one state to another
- State changes are given **probabilities** (e.g. prob. of failure, etc.)



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# Markov Models

## Example Markov model of TMR

### States:

- all possible combinations of operational and failed components
- each state contains bit-string representing component state (e.g. 101, 1 = OK, 0 = fault)

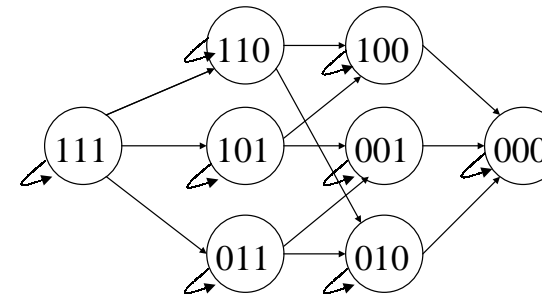
### Transitions:

- here only occurrence of fault, no repair

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# Markov Models



Start state 111

Next state 110, 101 or 011 depending which PE fails

Next state 100, 001 or 010 depending which PE fails

Final state 000

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# Markov Models

## Transition probabilities

(for TMR with exp. failure law: constant failure rate  $\lambda$ )

- Probability of module failed at time  $t+\Delta t$ , given that module was operational at time  $t$ :

$$P = 1 - \frac{R(t + \Delta t)}{R(t)} = 1 - \frac{e^{-\lambda(t+\Delta t)}}{e^{-\lambda t}}$$

$$= 1 - e^{-\lambda\Delta t} \approx \lambda\Delta t \quad \text{for } \lambda\Delta t < 1$$

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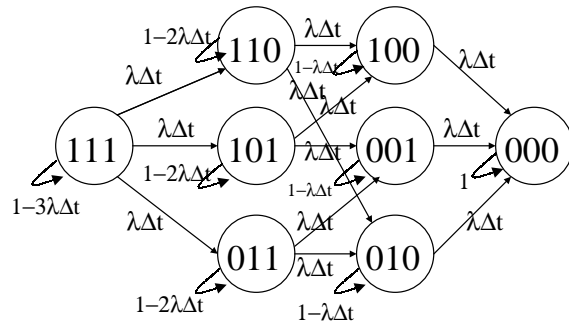
# Markov Models

## Approximation in more detail:

$$1 - e^{-\lambda\Delta t} = 1 - \left( 1 + (-\lambda\Delta t) + \frac{(-\lambda\Delta t)^2}{2!} + \dots \right) = \underbrace{+\lambda\Delta t - \frac{(-\lambda\Delta t)^2}{2!}}_{\text{dominant term}} - \dots$$

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# Markov Models



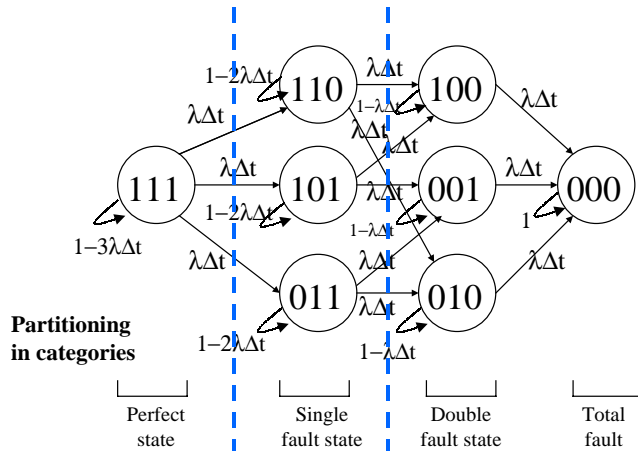
# Markov Models

- We could now label all transitions with  $\lambda\Delta t$  or the appropriate fraction thereof
- However for practical purposes it doesn't matter which module fails, but it is more important how many fail.

→ Collapse states into meaningful categories

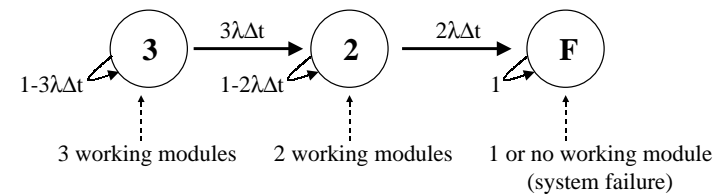
→ Add individual transition probabilities and divide by number of states to get transition prob. for collapsed states

# Markov Models



Partitioning in categories

# Reduced Markov Model



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## Reduced Markov Model

### Extract state transition matrix from chain

from example:

$$P_3(t + \Delta t) = P_3(t) \cdot P_3(1 - 3\lambda\Delta t) \quad \text{probability of being in state 3}$$

$$P_2(t + \Delta t) = P_3(t) \cdot 3\lambda\Delta t + P_2(t) \cdot (1 - 2\lambda\Delta t) \quad \text{p. of being in state 2}$$

$$P_F(t + \Delta t) = P_2(t) \cdot 2\lambda\Delta t + P_F(t) \quad \text{probability of being in state F}$$

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## Reduced Markov Model

### • Rewrite as Transition Matrix

$$\begin{bmatrix} P_3(t + \Delta t) \\ P_2(t + \Delta t) \\ P_F(t + \Delta t) \end{bmatrix} = \begin{bmatrix} 1 - 3\lambda\Delta t & 0 & 0 \\ 3\lambda\Delta t & 1 - 2\lambda\Delta t & 0 \\ 0 & 2\lambda\Delta t & 1 \end{bmatrix} \begin{bmatrix} P_3(t) \\ P_2(t) \\ P_F(t) \end{bmatrix}$$

### • $P(t + \Delta t) = A \cdot P(t)$

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## Reduced Markov Model

Equation can be viewed as difference equation:

$$P(0) \longleftarrow \text{given (e.g. state 3)}$$

$$P(\Delta t) = A \cdot P(0)$$

$$P(2\Delta t) = A \cdot P(\Delta t) = A^2 \cdot P(0)$$

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$$P(n \cdot \Delta t) = A^n \cdot P(0)$$

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## Reduced Markov Model

It is possible to get closed form solutions for Markov models

$$\begin{aligned} \frac{dP_3(t)}{dt} &= \frac{P_3(t + \Delta t) - P_3(t)}{\Delta t} = \frac{(1 - 3\lambda\Delta t)P_3(t) - P_3(t)}{\Delta t} \\ &= -\frac{3\lambda\Delta t P_3(t)}{\Delta t} \\ &= -3\lambda P_3(t) \end{aligned}$$

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## Reduced Markov Model

$$\frac{dP_2(t)}{dt} = \frac{P_2(t + \Delta t) - P_2(t)}{\Delta t} = 3\lambda P_3(t) - 2\lambda P_2(t)$$

$$\frac{dP_F(t)}{dt} = \frac{P(t + \Delta t) - P_F(t)}{\Delta t} = 2\lambda P_2(t)$$

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## Reduced Markov Model

Closed solutions to differential equations:

$$P_3(t) = e^{-3\lambda t}$$

$$P_2(t) = 3e^{-2\lambda t} - 3e^{-3\lambda t}$$

$$P_F(t) = 1 - 3e^{-2\lambda t} + 2e^{-3\lambda t}$$

Note: Reliability of TMR system is probability of being in states 3 and 2 (this equals  $1 - P_F$ )

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## 3.5 Safety Modeling

- Use Markov chains for dependability modeling especially to handle **coverage** in systematic fashion
- Coverage (C) is probability that fault will be handled correctly, given that fault has occurred
- Incorporate coverage in Markov chain → model system safety

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## Safety Modeling

- Previously: only systems with perfect coverage,  $C = 1.0$
- Now:  $0.0 \leq C \leq 1.0$
- In Markov chain: every un-failed state has 2 transition paths:
  - correct state
  - uncovered state
- Previously: n states (fully covered)
- Now :  $2n-1$  states (-1 because failed state only once)

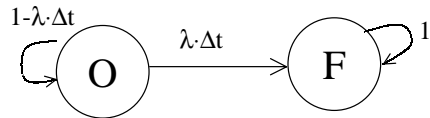
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# Safety Modeling

Example: Simplex-system (only one component)

- No safety modeling: 2 states:
  - O operational
  - F failed



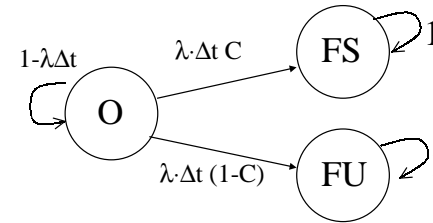
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# Safety Modeling

Example: Simplex-system (only one component)

- With safety modeling: 3 states
  - O fully operational
  - FS failed-safe state
  - FU failed-unsafe state



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# Safety Modeling

Corresponding transition matrix

$$\begin{bmatrix} P_O(t + \Delta t) \\ P_{FS}(t + \Delta t) \\ P_{FU}(t + \Delta t) \end{bmatrix} = \begin{bmatrix} 1 - \lambda \Delta t & 0 & 0 \\ \lambda \Delta t C & 1 & 0 \\ \lambda \Delta t (1 - C) & 0 & 1 \end{bmatrix} \begin{bmatrix} P_O(t) \\ P_{FS}(t) \\ P_{FU}(t) \end{bmatrix}$$

## System safety

$$S(t) = P_O(t) + P_{FS}(t)$$

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# Safety Modeling

$$p_{FS}(t) = C - C e^{-\lambda t}$$

$$p_{FU}(t) = (1 - C) - (1 - C) e^{-\lambda t}$$

$$p_O(t) = e^{-\lambda t}$$

$$\longrightarrow S(t) = p_O(t) + p_{FS}(t) = C + (1 - C) e^{-\lambda t}$$

time 0 :  $S(0) = 1.0$

time  $\rightarrow \infty$  :  $S(\infty) = C$

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## 3.6 Availability Modeling

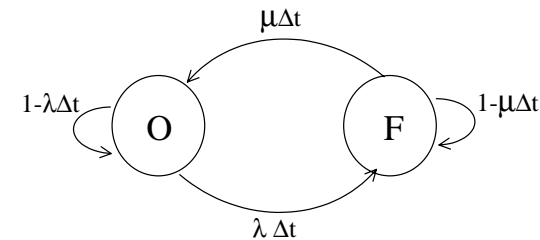
- Previous: failed system stages failed  
Markov models = **acyclic**
- Now: consider system with repair  
return to partial/fully operational status
- Repair Rate (number of repairs within time interval)  
 $\mu \cdot \Delta t$  ← probability of repair occurring in time interval  $\Delta t$   
(system has failed or is inoperable before)

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## Availability Modeling

Markov chain



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## Availability Modeling

Corresponding equations

$$\begin{bmatrix} P_O(t + \Delta t) \\ P_F(t + \Delta t) \end{bmatrix} = \begin{bmatrix} 1 - \lambda \Delta t & \mu \Delta t \\ \lambda \Delta t & 1 - \mu \Delta t \end{bmatrix} \begin{bmatrix} P_O(t) \\ P_F(t) \end{bmatrix}$$

- Availability calculation is similar to reliability
- However: repair → cyclic Markov chain

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## Availability Modeling

Availability for simplex example:

$$A(t) = P_O(t)$$

Differential equations:

$$\frac{dP_F(t)}{dt} = \lambda P_O(t) - \mu P_F(t)$$

$$\frac{dP_O(t)}{dt} = -\lambda P_O(t) + \mu P_F(t)$$

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## Availability Modeling

Assume starting state O (operational):

$$P_o(t) = \frac{\mu}{\lambda + \mu} + \frac{\lambda}{\lambda + \mu} e^{-(\lambda + \mu)t}$$

$$P_F(t) = \frac{\lambda}{\lambda + \mu} - \frac{\lambda}{\lambda + \mu} e^{-(\lambda + \mu)t}$$

with time  $t \rightarrow \infty$   $P_o(\infty) = \frac{\mu}{\lambda + \mu} = \frac{1}{1 + \frac{\lambda}{\mu}}$  *Steady State Availability*

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## Availability Modeling

- Remember:  $A(t)$  is “availability” probability that a system will be able to perform its task at time  $t$
- Intuitively:  $A(t) = \frac{\text{total operational time}}{\text{total elapsed time}}$
- Availability = percentage of time during which system is operational

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## Availability Modeling

- $t_{op}$  total operating time up to  $t$  current
- $t_{repair}$  total down/repair time up to  $t$  current

$$A(t_{current}) = \frac{t_{op}}{t_{op} + t_{repair}}$$

- If system experiences  $N$  failures during its lifetime
  - total operational time =  $N \cdot \text{MTTF}$
  - total down/repair time =  $N \cdot \text{MTTR}$

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## Availability Modeling

Steady state availability

$$A_{ss} = \frac{N \cdot \text{MTTF}}{N \cdot \text{MTTF} + N \cdot \text{MTTR}}$$

also:  $\text{MTTF} = \frac{1}{\lambda}$   $\text{MTTR} = \frac{1}{\mu}$

$$A_{ss} = \frac{\frac{1}{\lambda}}{\frac{1}{\lambda} + \frac{1}{\mu}} = \frac{1}{1 + \frac{\lambda}{\mu}}$$

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## Steady State Availability

- e.g.  $MTTR \rightarrow 0$       very fast repair  
 $\Rightarrow A_{ss} \rightarrow 1$
- e.g.  $\lambda \rightarrow 0$       very low failure rate  
 $\Rightarrow A_{ss} \rightarrow 1$

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## 3.7 Maintenance Modeling

- Maintainability  $M(t)$  = probability that a failed system will be restored to working order within specified time
- $M(t)$  = probability that system will be repaired in time  $\leq t$
- Repair rate  $\mu$
- $MTTR = \frac{1}{\mu}$

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## Maintenance Modeling

Expression for maintainability  
(similar to exponential failure law)

- Start with  $N$  systems with a unique fault in each at time  $t=0$
- Later, at time  $t$  determine  $N_r(t), N_{nr}(t)$  [repaired / not repaired]

$$M(t) = \frac{N_r(t)}{N} = \frac{N_r(t)}{N_r(t) + N_{nr}(t)}$$

• • • • • • • •

⋮

## Maintenance Modeling

Differentiation

$$\frac{dM(t)}{dt} = \frac{1}{N} \frac{dN_r(t)}{dt}$$

$$\frac{dN_r(t)}{dt} = N \frac{dM(t)}{dt}$$

*Rate at which components are repaired*

divide LHS by  $N_{nr}(t)$

$$\frac{1}{N_{nr}(t)} \cdot \frac{dN_r(t)}{dt}$$

*Repair rate function*

*(we assume constant repair rate  $\mu$ )*

• • • • • • • •

⋮

## Maintenance Modeling

$$\mu = \left( \frac{1}{N_{nr}(t)} \cdot \frac{dN_r(t)}{dt} \right) = \frac{N}{N_{nr}(t)} \cdot \frac{dM(t)}{dt}$$

$$\frac{dM(t)}{dt} = \mu \frac{N_{nr}(t)}{N} \quad \left[ \text{use: } \frac{N_{nr}(t)}{N} = 1 - M(t) \right]$$

$$\frac{dM(t)}{dt} = \mu(1 - M(t))$$

$$M(t) = 1 - e^{-\mu t} \quad \text{Closed form (solving differential equation)}$$

• • • • • • • •

⋮

## Maintenance Modeling

- If repair rate  $\mu \rightarrow 0 \Rightarrow M(t) = 0$   
OK, because then systems cannot be repaired
- If repair rate  $\mu \rightarrow \infty \Rightarrow M(t) = 1$   
OK, because then we have “instant” repair

• • • • • • • •

⋮

## Maintenance Modeling

### In Practice

Usually 3 level of repair:

1. Organizational level *(short time)*  
e.g. faults in circuit boards which can be replaced **on site**
2. Intermediate level *(medium time)*  
repairs can be performed in the rear vicinity  
e.g. in EE lab (better than returning product to manufacturer)
3. Factory level (depot level) *(longtime)*  
equipment has to be returned to manufacturer for repair

• • • • • • • •

⋮

## 3.8 Review and Examples

### MTTF

- Mean time to failure
- If no repair: expected life time of a component or system
- Expected time value is integral over reliability function

$$E[X] = \int_0^{\infty} R(t) dt$$

- During useful life period:  $R(t) = e^{-\lambda t}$   
 $MTTF = \frac{1}{\lambda}$

• • • • • • • •

⋮

## Review and Examples

- Serial case

$$R(t) = \prod R_i(t)$$

$$MTTF_{Series} = \frac{1}{\sum \lambda_i}$$

- Parallel case

$$R(t) = 1 - \prod (1 - R_i(t))$$

$$MTTF = \int_0^{\infty} (1 - (1 - e^{-\lambda t})^n) dt \quad (\text{for identical comp.})$$

• • • • • • • •

⋮

## Review and Examples

Parallel case – different approach:

- Parallel system fails when **all** components fail
- X system life
- X<sub>i</sub> component life
- X = max {X<sub>1</sub> . . . . , X<sub>n</sub>}

$$E[X] \approx \frac{1}{\lambda} \sum_{i=1}^n \frac{1}{i} \approx \frac{1}{\lambda} \ln(n)$$

• • • • • • • •

⋮

## Review and Examples

### Cold Standby

$$X = \sum_{i=1}^n X_i$$

expected life span is sum of component life spans

$$E[X] = \frac{n}{\lambda} = MTTF$$

(much larger than in parallel case)

• • • • • • • •

⋮

## Review and Examples

### TMR

$$P_3(t) = e^{-3\lambda t}$$

$$P_2(t) = 3e^{-2\lambda t} - 3e^{-3\lambda t}$$

$$P_F(t) = 1 - 3e^{-2\lambda t} + 2e^{-3\lambda t}$$

$$\begin{aligned} \Rightarrow R(t) &= P_3 + P_2 = 1 - P_F(t) \\ &= 3e^{-2\lambda t} - 2e^{-3\lambda t} \end{aligned}$$

$$E[X] = \int R(t) dt = \frac{5}{6\lambda} = MTTF_{TMR} \quad \text{anything unusual?}$$

• • • • • • • •

⋮

## Review and Examples

$$E[X] = \int R(t)dt = \frac{5}{6\lambda} = MTTF_{TMR} \quad \text{anything unusual?}$$

$$MTTF_{TMR} < MTTF_{component}$$

*very surprising!*

- Where does this come from ??
- Paradox comes from looking only at mean value!
- Reliability is much higher in the beginning for TMR and becomes less later