
Contents

Introduction	ix
Chapter 1. Basic Notions	1
1.1. Introduction.	1
1.2. Logical notions.	2
1.2.1. Axioms	3
1.2.2. Elementary laws	5
1.3. Probabilistic notions.	5
1.3.1. Probability $D(t)$ and probability density $\rho(t)$	5
1.3.2. Failure occurrence rate $\lambda(t)$	6
1.3.3. Independent random events	7
1.4. System functional description	8
1.5. Binary system and basic model	10
1.6. The availability of binary systems	11
1.7. The sojourn probabilities	15
1.7.1. Reliability model	15
1.7.2. Maintainability	17
1.8. Failure, repair and stochastic processes	19
1.8.1. Renewable stochastic processes	20
1.8.2. Conditionally renewable stochastic processes	22
1.9. Multistate system	24
Chapter 2. Modeling of Multistate Systems	27
2.1. Systems with analytical representation.	28
2.2. Critical transitions	32
2.3. Binarization of multistate systems	32

2.4. Failure-to-start probability	37
2.5. Forbidden transitions	37
2.6. Boolean models and state graphs equivalence	39
2.7. Systems with systemic structure representation	41
2.8. The Markov graph.	43
Chapter 3. Matrix-like System.	47
3.1. Introduction.	47
3.2. Modeling the functional state of the system.	48
3.2.1. Modeling a line of elementary components	49
3.2.2. System functional space modeling.	49
3.2.3. The subspaces of sets	56
3.2.4. Transitions between sets.	57
3.2.5. Modeling of equivalent rates of transitions.	58
3.2.6. Dynamic modeling of operating states	61
3.3. Homogeneous matrix-like system	62
3.4. Academic case	64
3.4.1. Case specifications	64
3.4.2. Determine system performance.	65
3.4.3. Results	65
3.5. Conclusion	65
Chapter 4. Modeling of Systems with Redundancy	69
4.1. Introduction.	69
4.2. Combinatorial analysis of the n/N system	70
4.3. Determining the availability/unavailability	71
4.3.1. Analysis by the binary structure function.	71
4.3.2. Analysis by Boolean expressions	72
4.3.3. Example of analysis using Boolean expressions.	75
4.4. The equivalent failure and repair rates	77
4.5. Homogeneous system.	79
4.5.1. Characterization of the homogeneous system	79
4.6. Numerical application (1)	80
4.7. Numerical application (2)	82
4.7.1. Mission success criteria and system data	82
4.7.2. Functional modeling by state graph	82
4.7.3. System availability modeling	83
4.7.4. Modeling system unavailability	85

4.7.5. Modeling the equivalent failure rate of the system	86
4.7.6. The mean time before detection	87
4.7.7. Redundancy effectiveness assessment.	88
Chapter 5. System Reliability – Application	91
5.1. Description of the system	92
5.2. System missions	93
5.3. Basic data	93
5.4. System unavailability modeling.	94
5.5. System unavailability assessment.	96
5.6. System availability modeling	98
5.7. System availability assessment	99
5.8. Reliability modeling.	100
5.9. System reliability assessment	104
5.10. Analysis of the relative importance of components	105
5.10.1. The predictive importance index	105
5.10.2. The operational importance index	107
5.11. Conclusion	111
Chapter 6. Sequential Events – Modeling and Analysis	113
6.1. Introduction.	113
6.2. Sequential analysis with variable time intervals	116
6.3. Sequential analysis with fixed time intervals	122
6.4. Conclusion	124
Chapter 7. The Monte Carlo Simulation Method	125
7.1. Generation of random variables.	125
7.2. Sampling	127
7.3. Analytical bijective sampling	127
7.4. Generic Monte Carlo simulation approach	130
7.5. Simulation of transitions in a multistate system	132
7.5.1. The transition simulation approach	134
7.5.2. Transitions simulation algorithm.	135
7.5.3. Transition histogram simulation results.	136
7.5.4. The number of sojourns by state	139
7.5.5. Sojourn time by state.	140
7.5.6. The failure probability	141

7.6. Simulation of the operation of a redundant system.	143
7.6.1. System description	144
7.6.2. Operation histogram generation algorithm	144
7.6.3. Operation histogram	146
7.6.4. The mean time to fail.	147
7.6.5. Algorithm for determining system reliability	149
7.6.6. System reliability estimation	150
7.7. Conclusion	151
Chapter 8. Physical Tests used in Reliability	153
8.1. Introduction.	153
8.2. Accelerated tests.	155
8.2.1. The different acceleration laws.	156
8.3. Simple mechanical fatigue, Wöhler model	159
8.3.1. Empirical laws of fatigue	161
8.4. Aggravated tests	162
8.4.1. The main aggravated tests.	163
8.5. Bayesian tests	172
8.6. Fatigue damage analysis	173
8.6.1. Formulations and development.	173
8.6.2. Fatigue damage	176
8.7. Methodology of improvement using physical tests	178
8.7.1. Optimization of the physical tests to be carried out.	178
8.8. Conclusion	182
Appendix: Common Reliability Modeling Laws	185
References	191
Index	195