

Simulation Engines for Maintenance Events in Heterogeneous Machines

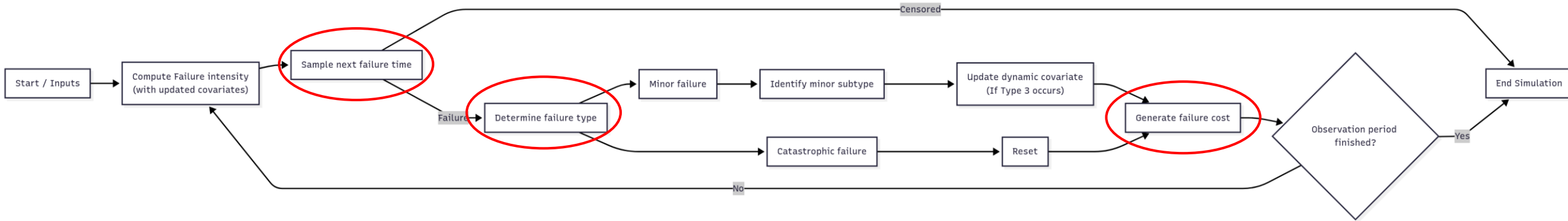
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A virtual laboratory for reliability research and practice

We have two versions of the simulation engine: maintenance can be time-based or condition-based

| | Time-based maintenance (TBM) | Condition-based maintenance (CBM) |
|--------------------|-----------------------------------------|-----------------------------------------------|
| Focus | Failure & maintenance events | Degradation process |
| Model basis | Failure intensity models (e.g., NHPP) | Stochastic degradation models |
| Feature dependency | Hazard intensity adjusted by covariates | Degradation increments affected by covariates |
| PM requirement | Time based PM interval | PM policy (threshold based/time based) |
| Outputs | Failure/maintenance time, type, cost | Degradation paths, event log |

Architecture of the Simulation Framework: The TBM simulation engine generates historical maintenance logs given periodic maintenance policy



Setup

Number of machines
Observation time & discretization



Maintenance policy

PM interval & effectiveness



Failure process models

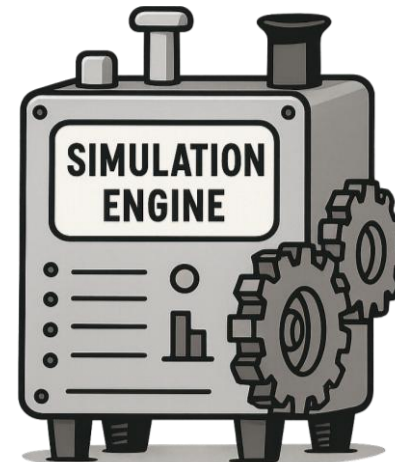
Failure intensity



Machine heterogeneity

$$X(t) = (x_1, x_2, \dots, x_n, x_{n+1}(t), x_{n+2}(t), \dots)$$

Fixed covariates Dynamic covariates



Event identification

Machine id
sensor status



Event time

Failure time
PM time



Event type

PM; Catastrophic failure;
Minor failure 1, 2, 3



Event cost



Cost structure

Failure cost + PM cost
(Parameters for gamma)

Configurable inputs of the TBM simulation engine

Setup

```
results_df, all_machines_dynamic_covs = simulate_all_machines([n_machines, t_obs, m, [n_dynamic_features], [delta_t],  
    #Preventive maintenance interval for each machine and PM effectiveness parameter ("push")  
    [T_machines, push,] Maintenance policy  
    #Failure process  
    [include_minor, model_type_minor, shape_minor, scale_minor, intercept_minor, with_covariates_minor,]  
    [include_catas, model_type_catas, shape_catas, scale_catas, intercept_catas, with_covariates_catas,]  
    # Machine heterogeneity  
    [fixed_covs, machines_dynamic_covs, beta_fixed, beta_dynamic, beta_multinom_fixed, beta_multinom_dynamic,  
    n_minor_types, cov_update_fn,]  
    # cost-related (lists for minor types)  
    [gamma_coeffs_cat_fixed, gamma_coeffs_cat_dynamic,  
    gamma_coeffs_minor_fixed_list, gamma_coeffs_minor_dynamic_list,  
    theta_copula,  
    shape_cat, scale_cat, loc_fixed_cat,  
    shape_minor_list, scale_minor_list, loc_fixed_minor_list,  
    use_covariates, minor_combo_map,  
    # PM cost  
    gamma_coeffs_pm_fixed, gamma_coeffs_pm_dynamic, shape_pm, scale_pm, loc_fixed_pm])
```

Failure process
models

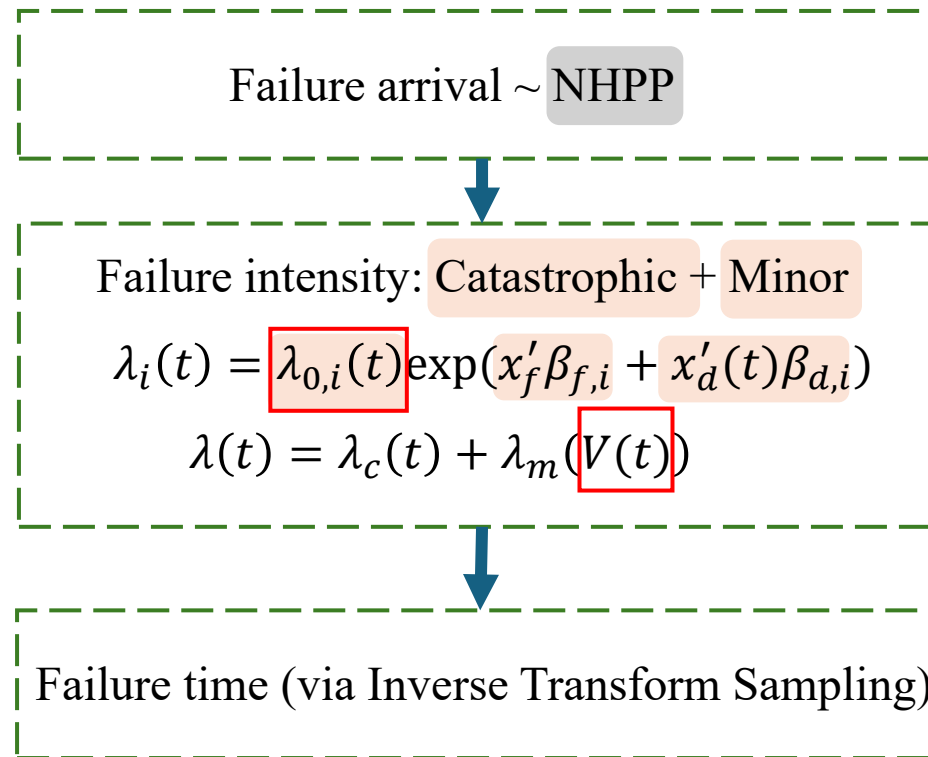
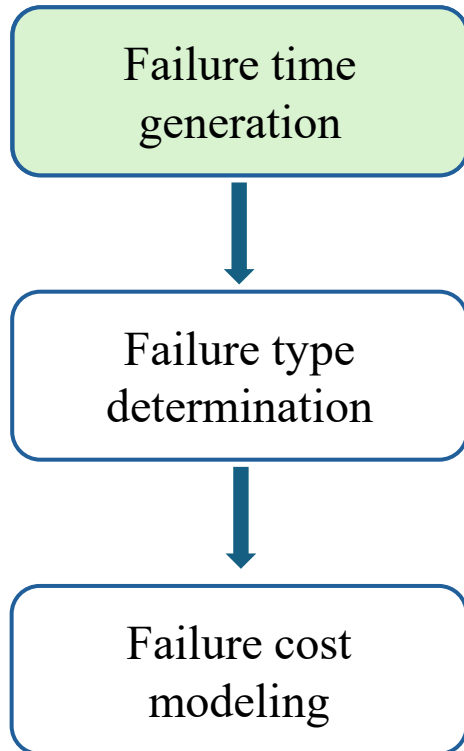
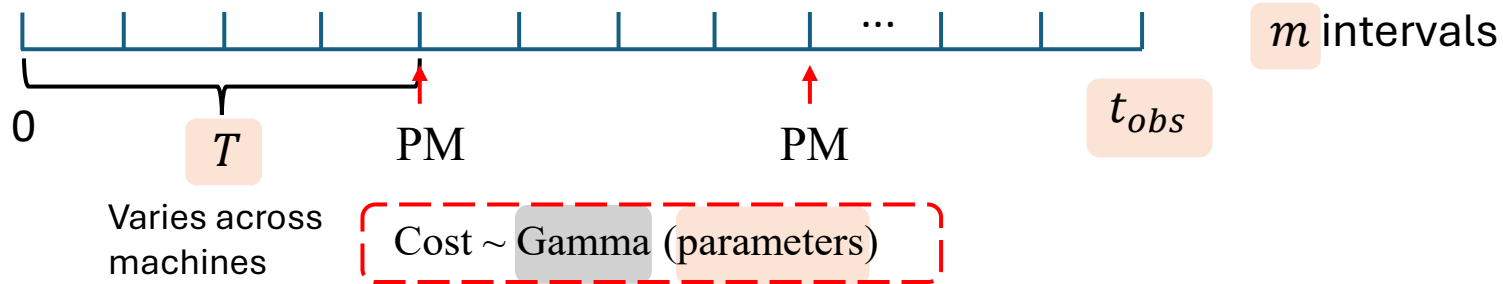
Machine heterogeneity

Cost structure

Refer to

run_tbm_example.py

The TBM engine generates failure times for machines with individual PM intervals



Linear, log-linear, Weibull

PM resets virtual age

$$V(t) = (t \bmod T) + (1 - k_{\lambda_0}) \cdot T \cdot \lfloor t/T \rfloor$$



Code for failure time generation under machine-specific PM policies

Failure arrival ~ NHPP

Failure intensity: Catastrophic + Minor

$$\lambda_i(t) = \lambda_{0,i}(t) \exp(x'_f \beta_{f,i} + x'_d(t) \beta_{d,i})$$

$$\lambda(t) = \lambda_c(t) + \lambda_m(V(t))$$

Failure time (via Inverse Transform Sampling)

```
1 """
2 Hazard function implementations for failure intensity modeling.
3
4 This module contains:
5 - lambda_f: Unified hazard function for both minor and catastrophic failures
6 - integrated_lambda_closed: Closed-form cumulative hazard
7 - integrated_lambda_numeric: Numerical integration of hazard
8 - compute_cumulative_integrals: Update cumulative integrals
9 """
10
11 import numpy as np
12 from scipy.integrate import quad
13
14
15 def lambda_f(
16     machine_id, t, pm_affects=True, T=None, push=0.0, scale=None, intercept=None, shape=None,
17     fixed_covs=None, dynamic_cov_t=None, beta_fixed=None, beta_dynamic=None,
18     model_type="weibull", with_covariates=True
19 ):
20     """
21     Failure time generation module.
22
23     This module contains the getFailureTime function that determines when
24     failures occur based on cumulative hazard functions.
25     """
26
27     import numpy as np
28     from .hazard import compute_cumulative_integrals
29
30
31     def getFailureTime(
32         s, cumulative_integrals_minor, cumulative_integrals_catas, cumulative_integrals,
33         dynamic_covs_changed, machine_id, valid_indices, m, delta_t,
34         # Minor failure parameters
35         include_minor=True,
36         model_type_minor="linear", shape_minor=None, scale_minor=None, intercept_minor=None,
37         fixed_covs=None, dynamic_covs=None, beta_fixed=None, beta_dynamic=None,
38         with_covariates_minor=True, T=None, push=0.0,
39         # Catastrophic failure parameters
40         include_catas=True,
41         model_type_catas="linear", shape_catas=None, scale_catas=None, intercept_catas=None,
42         with_covariates_catas=False
43     ):
44         """
45         """
```

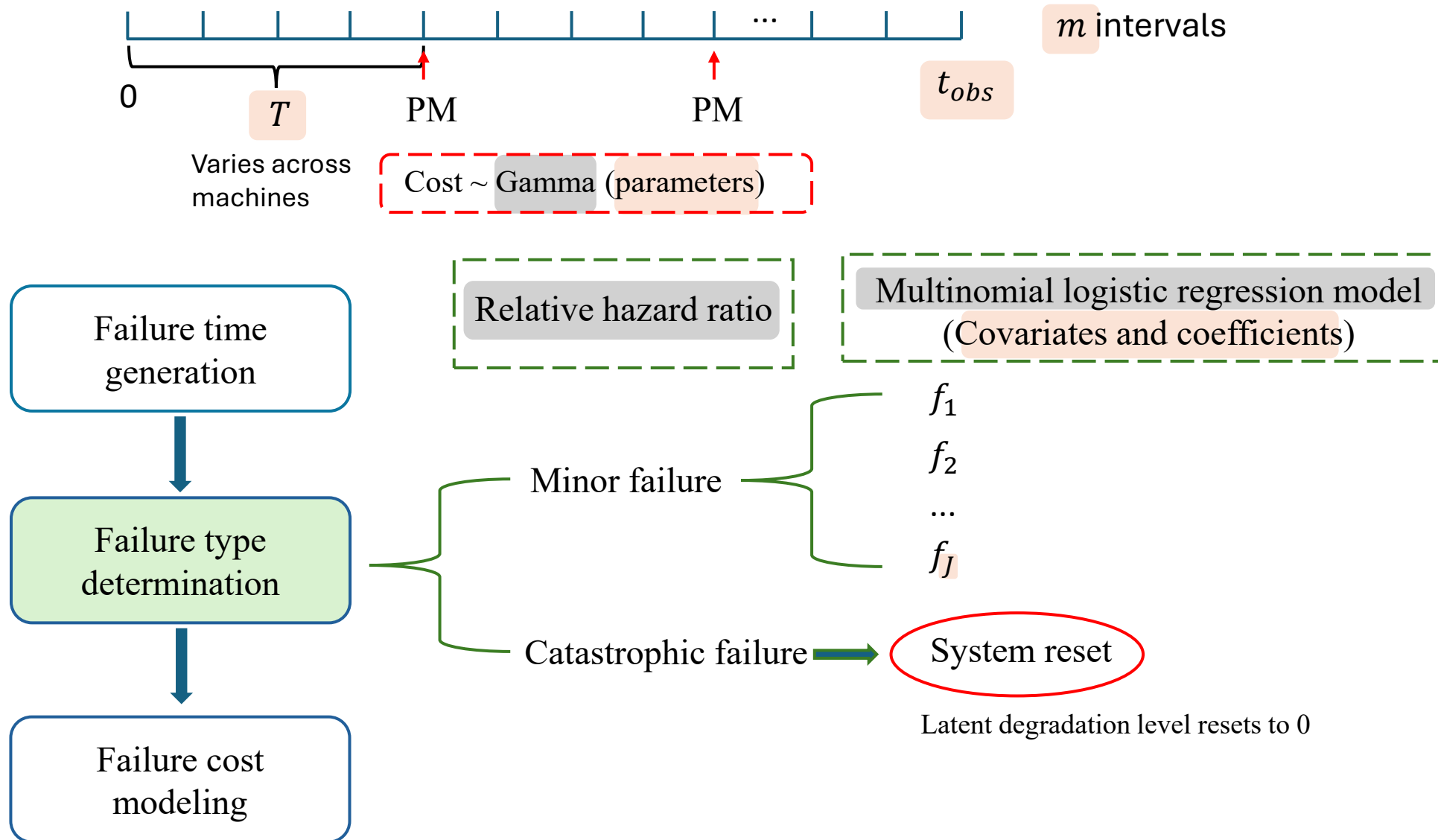
Refer to

time_based/hazard.py

Refer to

time_based/failure_time.py

The TBM engine determines the failure type using covariate-driven competing risks and multinomial logistic models



Code for failure type determination

Refer to

time_based/failure_type.py

Relative hazard ratio

Multinomial logistic regression model
(Covariates and coefficients)

Minor failure

Catastrophic failure

f_1

f_2

...

f_J

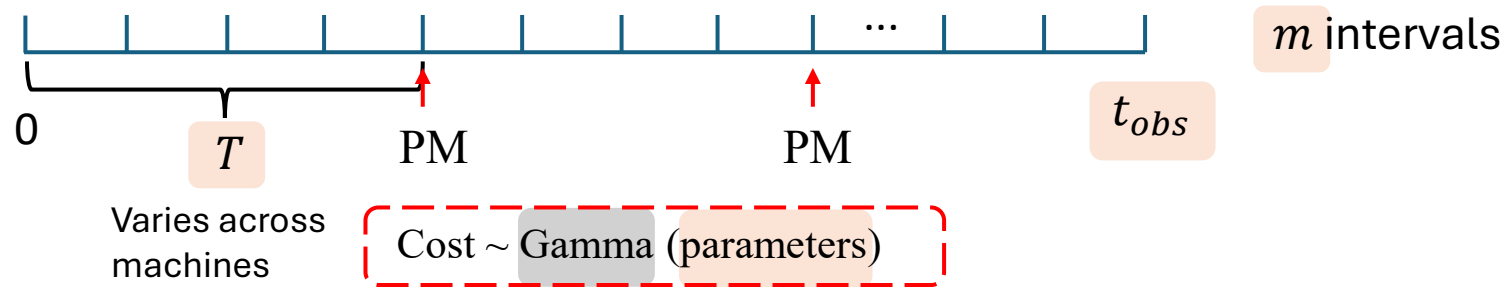
```
def get_minor_failure_type(
    machine_id, beta_multinom_fixed, beta_multinom_dynamic,
    fixed_covs, dynamic_cov_t, n_minor_types
):
    """
    Sample minor failure subtype using multinomial logistic regression with covariates

    Parameters:
    -----
    machine_id : int
        Machine identifier
    beta_multinom_fixed : array-like
        Fixed covariate coefficients, shape (n_fixed_features, n_minor_types-1)
    beta_multinom_dynamic : array-like
        Dynamic covariate coefficients, shape (n_dynamic_features, n_minor_types-1)
    fixed_covs : array-like
        Fixed covariates for all machines, shape (n_machines, n_fixed_features)
    dynamic_cov_t : array-like
        Dynamic covariates at current time, shape (n_dynamic_features,)
    n_minor_types : int
        Number of minor failure types

    Returns:
    -----
    int : Minor failure subtype (1 to n_minor_types)
    """
```

```
def get_failure_type(
    machine_id, ft, T, push, scale, intercept, shape, with_covariates_minor, model_type_m,
    fixed_covs, dynamic_cov_t, beta_fixed, beta_dynamic,
    scale_c, shape_c, intercept_c, model_type_catas, with_covariates_catas
):
    """
    Determine whether failure at time ft is minor or catastrophic
    """
```

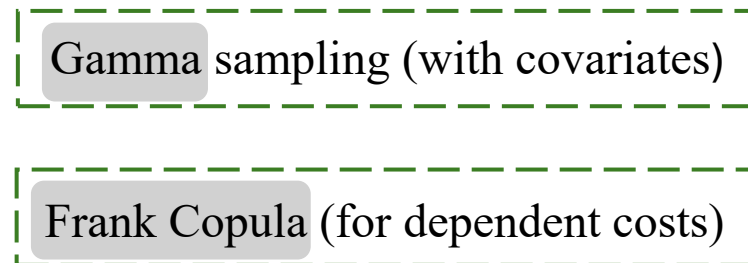

The TBM Engine models failure costs using covariate-dependent gamma



Failure time generation

Failure type determination

Failure cost modeling



Gamma sampling (with covariates)

Frank Copula (for dependent costs)

Parameters

Code for failure costs modelling

Gamma sampling (with covariates)

```
def generate_gamma_cost(fixed_covs, dynamic_cov_t, gamma_coeffs_fixed, gamma_coeffs_dynamic,
                        machine_id, a, b, loc_fixed, use_covariates):
    """
    Generate cost from Gamma distribution with optional covariate effects
```

Frank Copula (for dependent costs)

```
# Correlated cost generation using Frank Copula
```

```
def get_failure_costs_with_frank_copula(machine_id, dynamic_cov_t, fixed_covs,
    gamma_coeffs_y1_fixed, gamma_coeffs_y1_dynamic,
    gamma_coeffs_y2_fixed, gamma_coeffs_y2_dynamic,
    theta, a1=2.0, a2=2.0, b1=1.0, b2=1.0,
    loc_fixed1=0.0, loc_fixed2=0.0, use_covariates=True):
    """
    Generate two correlated failure costs using Frank Copula
    Supports both fixed and dynamic covariates
```

Refer to

time_based/failure_cost.py

```
"""
Cost simulation module.

This module handles:
- Gamma distribution cost generation with covariates
- Frank Copula for correlated costs
- Cost simulation for all failure types
- PM cost generation
"""
```

Flow of multi-machine simulation in the TBM engine

"""

Main simulation orchestration module.

This module contains the high-level simulation functions:

- `simulate_single_cycle`: Simulate from AGAN state to failure or observation end
- `simulation_complete_observed_period`: Handle catastrophic resets
- `simulate_machine_full_observed_period`: Complete machine simulation with costs
- `simulate_all_machines`: Multi-machine simulation

"""

```
def simulate_all_machines(n_machines, t_obs, m, n_dynamic_features, delta_t, T_machines, push,
                          include_minor, model_type_minor, shape_minor, scale_minor, intercept_minor, with_covariates_minor,
                          include_catas, model_type_catas, shape_catas, scale_catas, intercept_catas, with_covariates_catas,
                          fixed_covs, machines_dynamic_covs, beta_fixed, beta_dynamic, beta_multinom_fixed, beta_multinom_dynamic,
                          n_minor_types, cov_update_fn,
                          # cost-related (lists for minor types)
                          gamma_coeffs_cat_fixed, gamma_coeffs_cat_dynamic,
```

```
for machine_id in range(1, n_machines + 1):
```

Loop over machines

```
    T = T_machines[machine_id]
```

```
    # Get the per-machine initial dynamic covariates
```

```
    dynamic_covs = machines_dynamic_covs.get(machine_id) if machines_dynamic_covs else None #initial dynamic covs
```

```
    # Run single-machine simulation
```

Simulate one machine

```
    df_failures, machine_dynamic_covs, pm_index, pm_times, pm_costs = simulate_machine_full_observed_period(
        t_obs, machine_id, m, n_dynamic_features, delta_t, T, push,
```

```
    # Aggregate all machines
```

Aggregate results

```
    final_df = pd.concat(all_results, ignore_index=True)
```

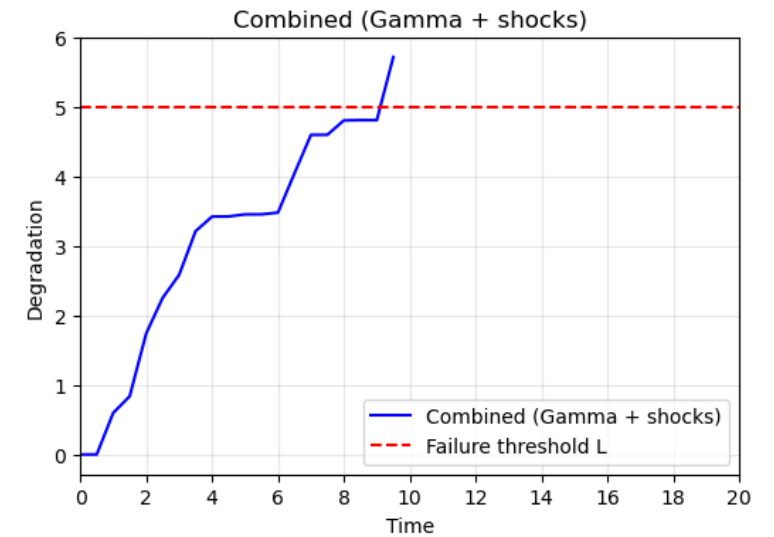
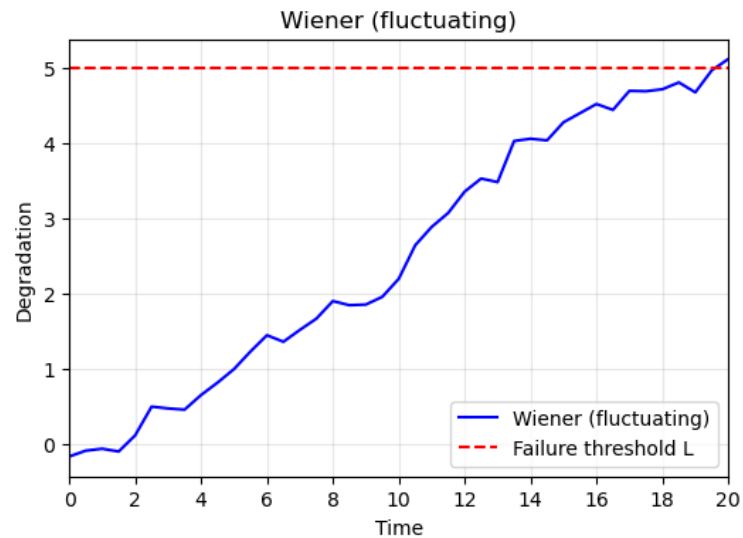
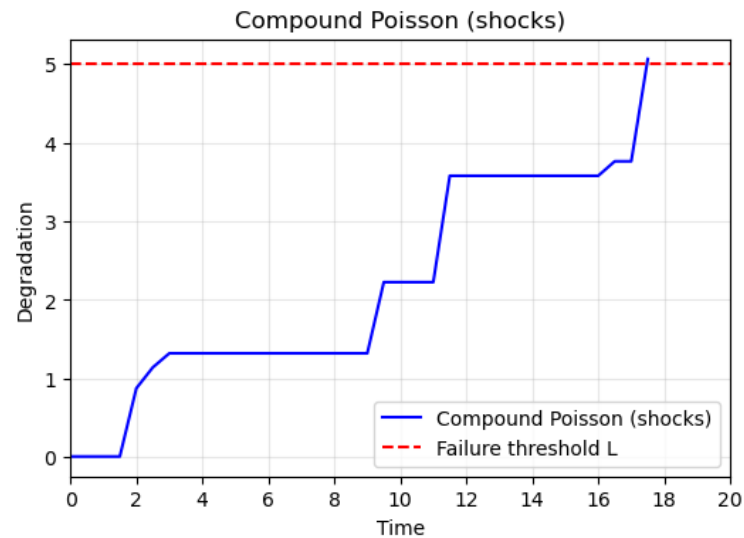
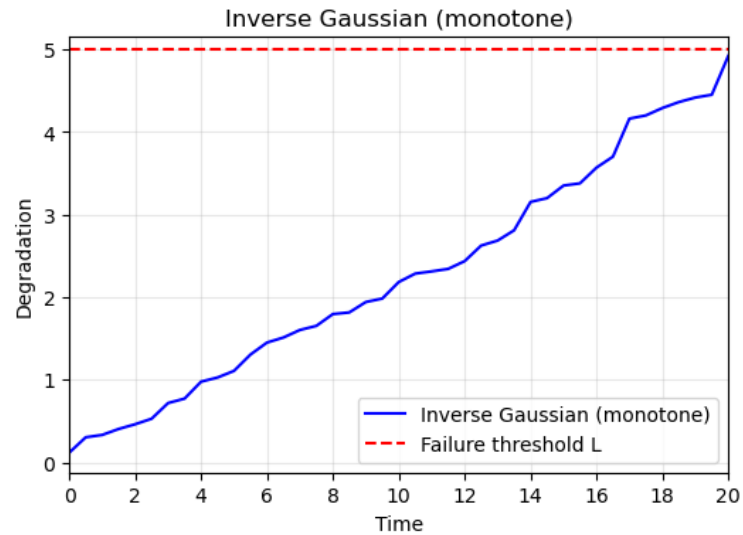
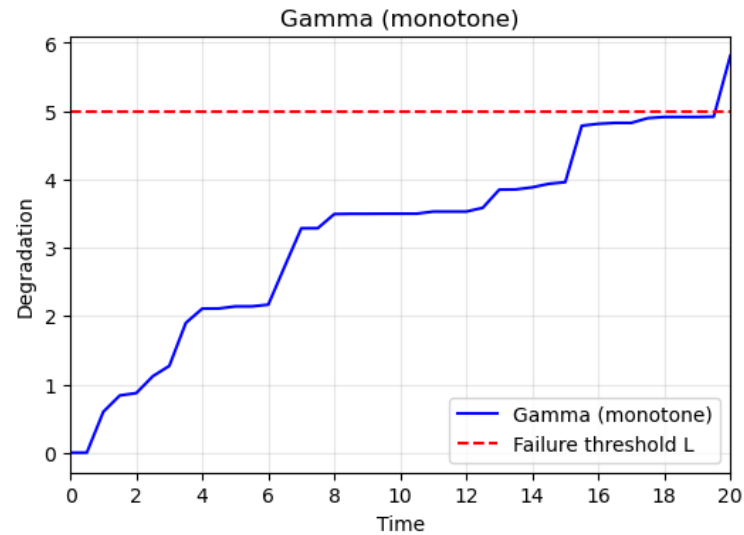
Refer to

time_based/simulation.py

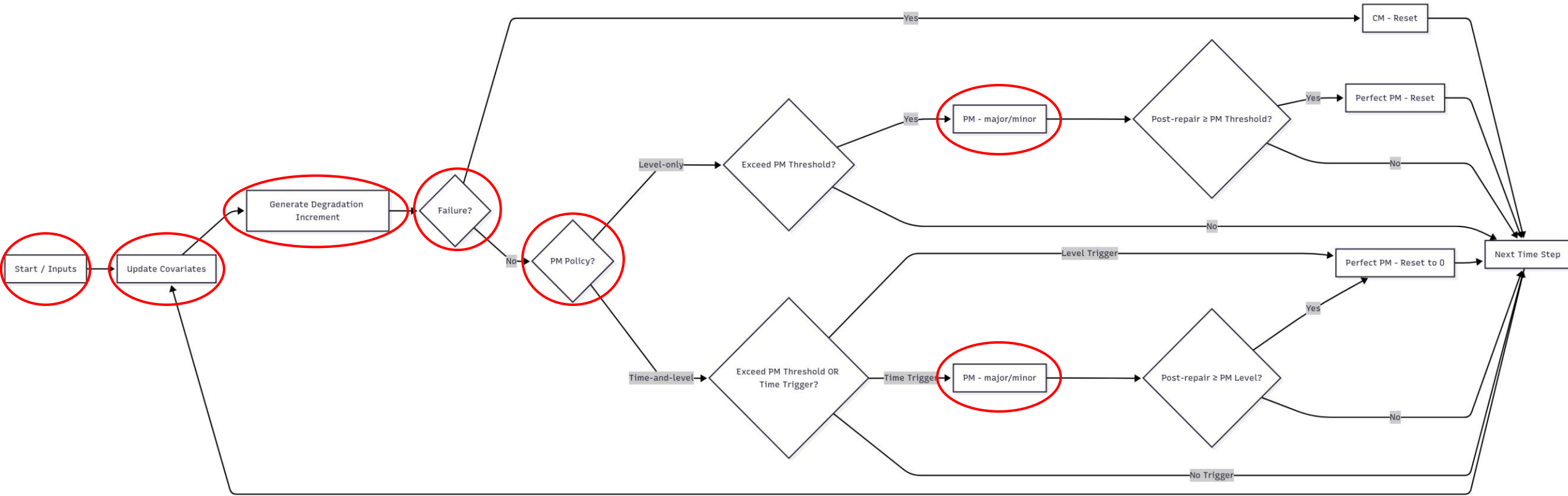
The result is a log table with maintenance event data and its feature values

| | machine_id | event_time | event_type | censor_status | event_cost | fixed_cov_1 | fixed_cov_2 | fixed_cov_3 | fixed_cov_4 | dynamic_cov_1_at_event |
|----|------------|------------|------------|---------------|------------|-------------|-------------|-------------|-------------|------------------------|
| 0 | 1 | 0.910 | f_2 | 1 | 68.763955 | 1.0 | 1.0 | 0.0 | 1.0 | 0.0 |
| 1 | 1 | 1.000 | pm | 1 | 60.465617 | 1.0 | 1.0 | 0.0 | 1.0 | 0.0 |
| 2 | 1 | 1.105 | f_2 | 1 | 124.086685 | 1.0 | 1.0 | 0.0 | 1.0 | 0.0 |
| 3 | 1 | 2.000 | pm | 1 | 59.990668 | 1.0 | 1.0 | 0.0 | 1.0 | 0.0 |
| 4 | 1 | 3.000 | pm | 1 | 45.915114 | 1.0 | 1.0 | 0.0 | 1.0 | 0.0 |
| 5 | 1 | 4.000 | pm | 1 | 54.933842 | 1.0 | 1.0 | 0.0 | 1.0 | 0.0 |
| 6 | 1 | 4.300 | c | 1 | 410.878490 | 1.0 | 1.0 | 0.0 | 1.0 | 0.0 |
| 7 | 1 | 5.000 | pm | 0 | 165.807104 | 1.0 | 1.0 | 0.0 | 1.0 | 0.0 |
| 8 | 2 | 0.525 | f_1 | 1 | 150.726853 | 0.0 | 0.0 | 1.0 | 0.0 | 0.0 |
| 9 | 2 | 1.000 | pm | 1 | 45.336625 | 0.0 | 0.0 | 1.0 | 0.0 | 0.0 |
| 10 | 2 | 2.000 | pm | 1 | 33.130589 | 0.0 | 0.0 | 1.0 | 0.0 | 0.0 |
| 11 | 2 | 2.865 | f_2 | 1 | 88.565947 | 0.0 | 0.0 | 1.0 | 0.0 | 0.0 |
| 12 | 2 | 3.000 | pm | 1 | 48.741522 | 0.0 | 0.0 | 1.0 | 0.0 | 0.0 |
| 13 | 2 | 3.665 | f_3 | 1 | 91.236713 | 0.0 | 0.0 | 1.0 | 0.0 | 1.0 |
| 14 | 2 | 3.750 | f_1 | 1 | 314.555790 | 0.0 | 0.0 | 1.0 | 0.0 | 1.0 |
| 15 | 2 | 4.000 | pm | 1 | 80.021697 | 0.0 | 0.0 | 1.0 | 0.0 | 1.0 |
| 16 | 2 | 4.360 | f_1 | 1 | 204.948800 | 0.0 | 0.0 | 1.0 | 0.0 | 1.0 |
| 17 | 2 | 4.385 | f_1 | 1 | 346.866142 | 0.0 | 0.0 | 1.0 | 0.0 | 1.0 |
| 18 | 2 | 4.440 | f_2 | 1 | 90.656132 | 0.0 | 0.0 | 1.0 | 0.0 | 1.0 |
| 19 | 2 | 4.585 | f_2 | 1 | 80.993307 | 0.0 | 0.0 | 1.0 | 0.0 | 1.0 |
| 20 | 2 | 4.935 | f_1 | 1 | 133.096948 | 0.0 | 0.0 | 1.0 | 0.0 | 1.0 |
| 21 | 2 | 5.000 | pm | 0 | 56.546781 | 0.0 | 0.0 | 1.0 | 0.0 | 1.0 |

The CBM engine makes use of degradation paths



Architecture of the Simulation Framework: Condition-based maintenance events are generated based on the degradation paths



The simulation engine generates historical degradation paths and maintenance logs based on user-specified inputs



Setup

Number of machines
Observation time & discretization



Degradation process

Parameter adjustment

- Compound Poisson

$$\lambda(t) = \lambda_0 \exp(x_f' \beta_f + x_d'(t) \beta_d)$$

- Gamma
- IG
- Wiener

$$\theta(t) = \theta_0 \exp(x_f' \beta_f + x_d'(t) \beta_d)$$



Maintenance policy

PM threshold (and PM time)
(level or time-and-level)
Repair strategy (major: p / minor: $(1 - p)$)

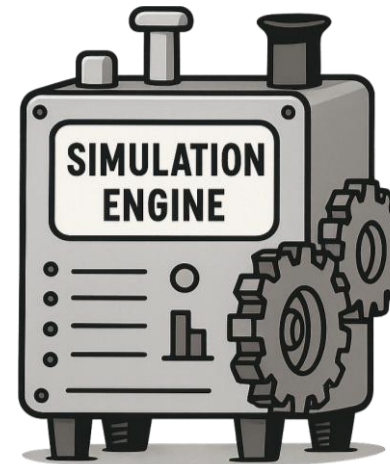


Machine heterogeneity

$$X(t) = (x_1, x_2, \dots, x_n, x_{n+1}(t), x_{n+2}(t), \dots)$$

Fixed covariates

Dynamic covariates



Degradation path



Event identification

Machine id
sensor status



Event time

Failure time
PM time



Event type

PM; CM

Configurable inputs of the CBM simulation engine

```
fleet_results['Scenario2_Gamma'] = simulate_multiple_machines(  
    n_machines=N_MACHINES,  
    degradation_type=scenario2_degradation_type,  
    degradation_params=scenario2_degradation_params,  
    covariate_specs=scenario2_covariates,  
    covariate_effects=scenario2_covariate_effects,  
    dt=DT,  
    PM_level=scenario2_pm_level,  
    PM_interval=scenario2_pm_interval,  
    L=L,  
    x0=X0,  
    repair_func=sample_post_repair_mixed,  
    repair_params=repair_params_shared,  
    obs_time=OBS_TIME,  
    random_seed_base=RANDOM_SEED_BASE + 1000,  
    noise = noise_params_shared,  
    cost_params=cost_params_shared,  
    cost_covariate_specs=cost_covariates_shared,  
    cost_covariate_effects=scenario2_cost_covariate_effects  
)
```

Setup

Degradation process

Machine heterogeneity

Maintenance policy

Cost structure

Refer to

[run_cbm_example.py](#)

Modeling degradation with PHM intensity and covariate-dependent increments

Refer to

[condition_based/degradation.py](#)

Degradation process

Parameter adjustment

- Compound Poisson

$$\lambda(t) = \lambda_0 \exp(x'_f \beta_f + x'_d(t) \beta_d)$$

- Gamma
- IG
- Wiener

$$\theta(t) = \theta_0 \exp(x'_f \beta_f + x'_d(t) \beta_d)$$

Machine heterogeneity

$$X(t) = (x_1, x_2, \dots, x_n, x_{n+1}(t), x_{n+2}(t), \dots)$$

Fixed covariates

Dynamic covariates

```
✓ def compute_phm_intensity(
    base_intensity: float,
    covariates: np.ndarray,
    beta_coeffs: np.ndarray,
    t: float = None
) -> float:
    """
    Compute Proportional Hazards Model (PHM) intensity function.

    Formula:  $\lambda(t|Z(t)) = \lambda_0(t) \times \exp(\beta'Z(t))$ 
```

```
def generate_degradation_increment_with_covariates(
    degradation_type: str,
    dt: float,
    params: Dict[str, Any],
    covariates: np.ndarray = None,
    covariate_effects: Dict[str, np.ndarray] = None
) -> float:
    """
    Generate degradation increment with covariate effects.

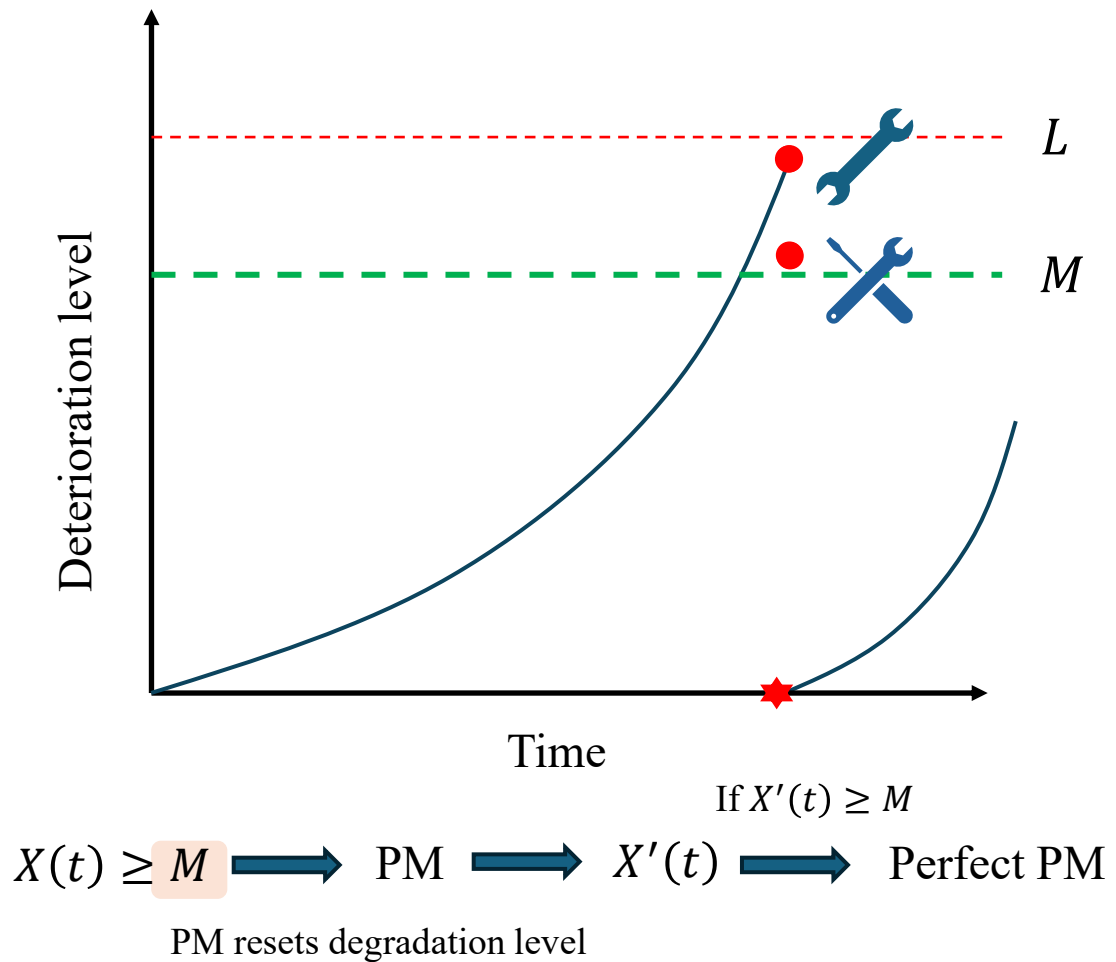
    Supports multiple stochastic processes:
    - gamma: Gamma process
    - inverse_gaussian: Inverse Gaussian process
    - wiener: Wiener process (Brownian motion with drift)
    - compound_poisson: Compound Poisson process with PHM for shock arrival
    - combined: Combination of base process and compound Poisson shocks

def add_observation_noise(
    x: float,
    dt: float,
    noise: Optional[Dict[str, Any]]
) -> float:
    """
    Add observation noise to a scalar degradation level.

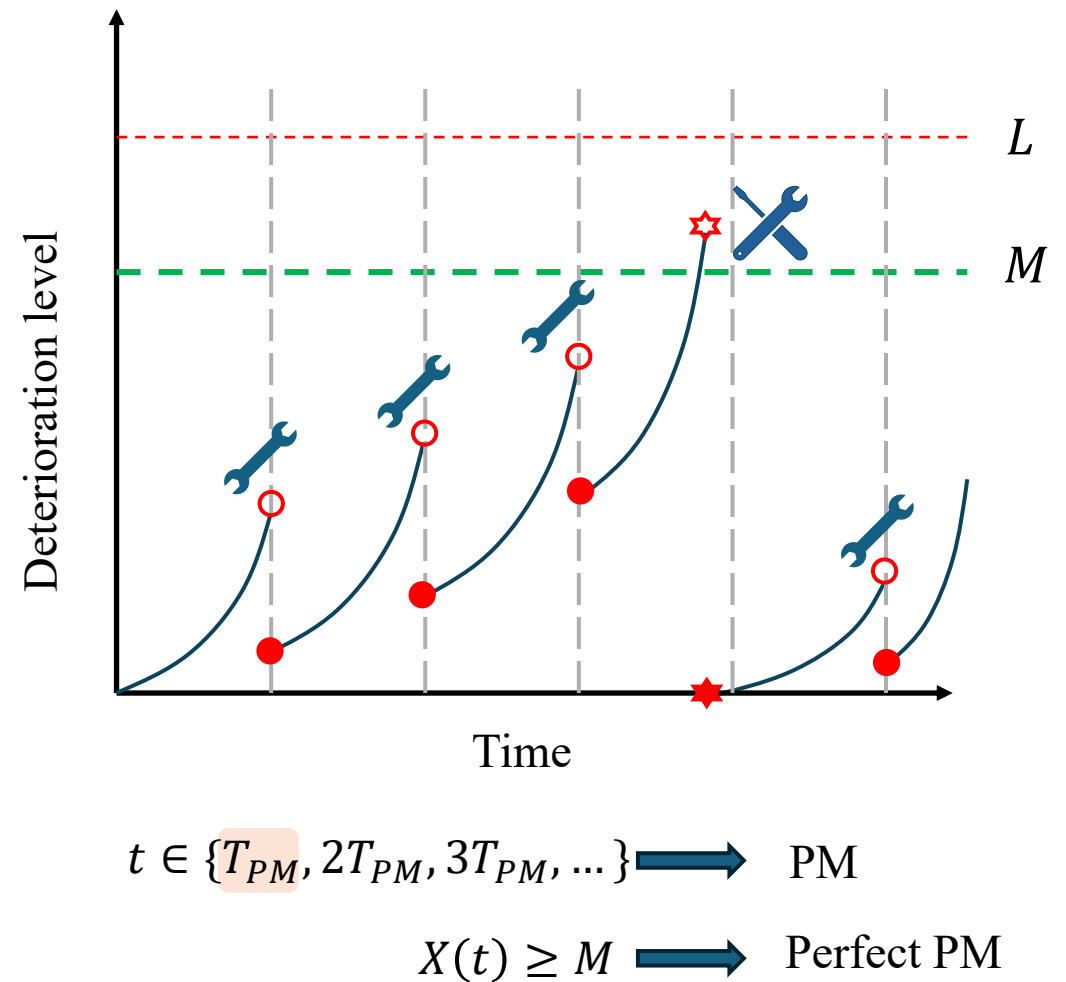
    Supports two types of noise:
    - additive_normal:  $x_{\text{obs}} = x + N(0, \sigma^2)$ 
    - brownian_increment:  $x_{\text{obs}} = x + N(0, \sigma^2 \times dt)$ 
```

Preventive Maintenance Policies: Threshold-based and scheduled triggering

Level-only PM



Time-and-level PM



Code for implementation of level-only and time-and-level PM policies

```
def simulate_path_with_covariates(  
    degradation_type: str = "compound_poisson",  
    degradation_params: Dict[str, Any] = None,  
    covariate_specs: List[CovariateSpec] = None,  
    covariate_effects: Dict[str, np.ndarray] = None,  
    dt: float = 0.01,  
    PM_level: float = 2.0,  
    PM_interval: float = None,  
    L: float = 5.0,  
    x0: float = 0.0,  
    repair_func: Callable = None,  
    repair_params: Dict = None,  
    obs_time: float = 100.0,  
    random_seed: int = None,  
    noise: Optional[Dict[str, Any]] = None,  
    cost_params: CostParams = None,  
    cost_covariate_specs: List[CovariateSpec] = None,  
    cost_covariate_effects: Dict[str, np.ndarray] = None  
) -> Dict[str, Any]:  
    """
```

Simulate degradation path with covariates, distinguishing latent true wear (X_latent)
and noisy observations (X_obs), and compute maintenance costs.

Decision Logic:

- CM (Corrective Maintenance): Triggered when $x_{\text{latent}} \geq L$ (true failure)
- PM (Preventive Maintenance): Triggered when $x_{\text{observed}} \geq \text{PM_level}$ (decision based on observable info)

Maintenance Strategies:

- Level-only: PM triggered when observed degradation reaches PM_level
- Time-and-level: PM triggered by either time (PM_interval) or level (PM_level)

Level-only PM

```
# --- PM Logic (based on observed degradation level) ---  
if not has_scheduled_pm:  
    # Level-only strategy (based on observed level)  
    if x_obs >= PM_level:  
        z_lat = x_lat  
        y_lat = repair_func(last_repair_post_lat, z_lat, params=repair_params)
```

Time-and-level PM

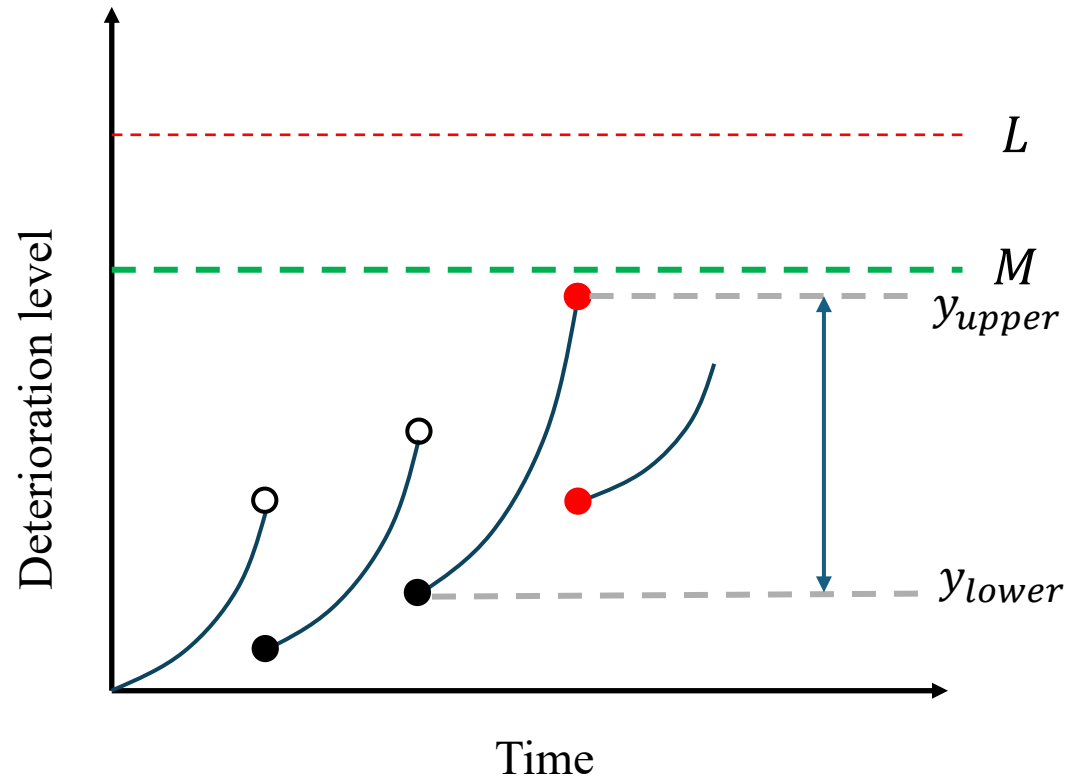
```
else:  
    # Time-and-level strategy (based on observed level)  
    level_triggered = (x_obs >= PM_level)  
    time_triggered = (t - last_pm_time >= PM_interval)
```

Refer to

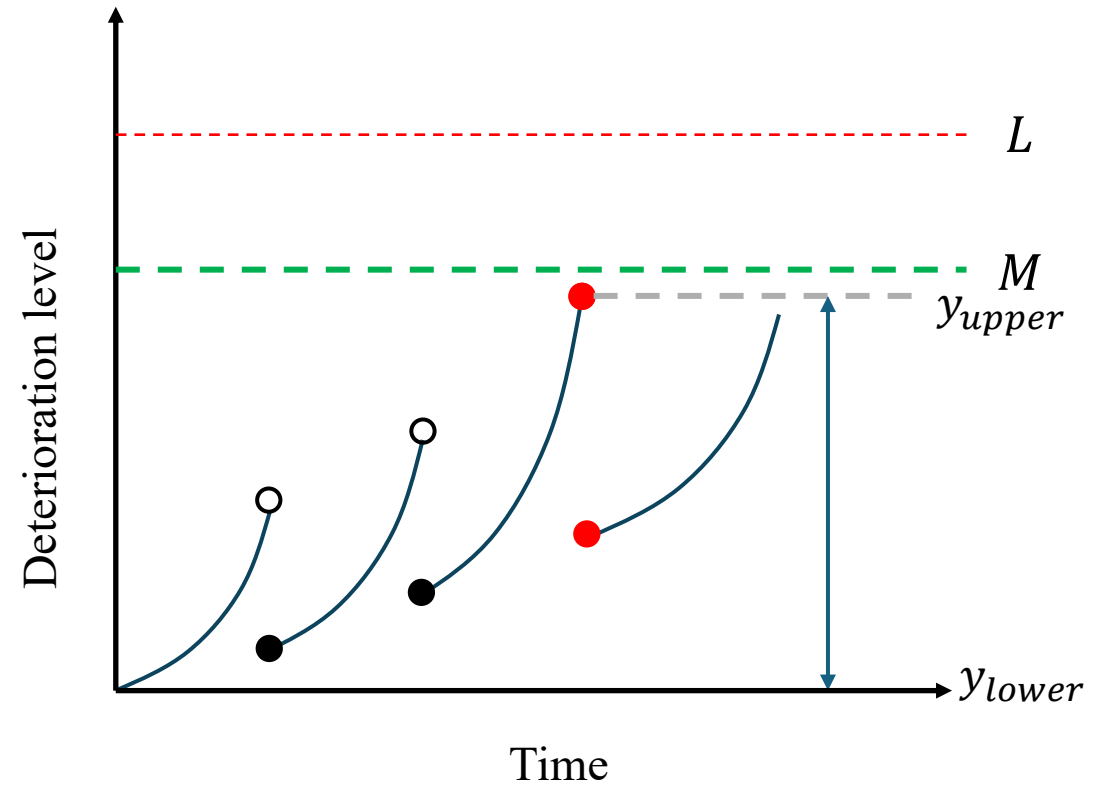
condition_based/single_machine_sim.py

Imperfect Repair Model: major and minor repairs

Minor PM



Major PM



Post-repair degradation level $\sim U(y_{lower}, y_{upper})$

$$y_{lower} + (y_{upper} - y_{lower})B(a, b)$$

$$y_{upper} - (1 - \rho)(y_{upper} - y_{lower})$$

Code for major and minor repairs

```
def sample_post_repair_mixed(
    y_lower: float,
    y_upper: float,
    params: Optional[Dict[str, Any]] = None
) -> float:
    """
    Mixed/relaxed version of post-repair sampling for imperfect maintenance.

    This function models the degradation level after an imperfect repair.
    With probability p_major, performs major repair supporting [0, y_upper].
    With probability 1-p_major, performs minor repair supporting [y_lower, y_upper].
```

Special Case Handling:

- If $y_{upper} \leq y_{lower}$: degradation level after last repair is still above PM threshold, execute perfect preventive maintenance (complete restoration to 0).
- If $y_{upper} \leq 0$: already at perfect condition, return 0.

Args:

`y_lower`: Lower bound (typically degradation level after last repair)
`y_upper`: Upper bound (typically current degradation level before repair)
`params`: Dictionary containing repair parameters:

- `p_major`: Probability of major repair (default: 0.2)
- `dist_minor`: Distribution for minor repair ('uniform'/'beta'/'proportional')
- `dist_major`: Distribution for major repair ('uniform'/'beta'/'proportional')
- `a_minor`, `b_minor`: Beta distribution parameters for minor repair
- `a_major`, `b_major`: Beta distribution parameters for major repair
- `rho_minor`: Proportional parameter for minor repair (reduction ratio)
- `rho_major`: Proportional parameter for major repair (reduction ratio)

Returns:

Post-repair degradation level

Refer to

condition_based/repair.py

Cost modeling in the CBM simulation engine

Perfect PM & CM Cost

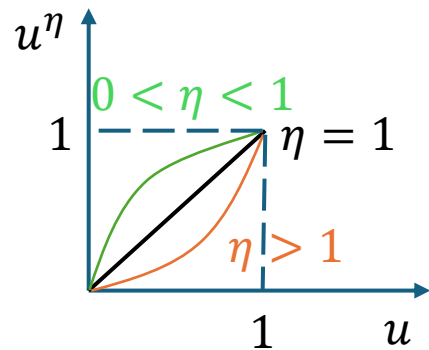
$$C_r(t)|W(t) \sim \text{Gamma}(k_r, \theta_r, l_r(t))$$

- $l_r(t)$: covariate-dependent location parameter
- $W(t)$: cost-related operational factors (operating environment + logistic factors)
- $r \in \{\text{PM}, \text{CM}\}$; k_r : shape parameter; θ_r : scale parameter

Imperfect PM Cost

$$u = \frac{X_{\text{before}} - X_{\text{after}}}{X_{\text{before}}} \in [0,1]$$

$$C_{IPM}(t) = c_{fix}(t) + c_0 u^\eta + \varepsilon$$



- $c_{fix}(t)$: fixed cost affected by operational covariates $W(t)$; fixed value if no covariates
- c_0 : largest possible variable cost (maintenance cost)
- η : controls the curvature of the cost-maintenance effect relationship
 - $\eta = 1$: Linear
 - $\eta > 1$: Increasing marginal cost
 - $0 < \eta < 1$: Diminishing returns
- ε : Noise
- Implemented with: $C_{IPM} = \max(0, C_{IPM})$

Code for cost modeling in the CBM simulation engine

```
def compute_maintenance_cost(
    maintenance_type: str,
    cost_params: CostParams,
    cost_covariates: np.ndarray = None,
    cost_covariate_effects: Dict[str, np.ndarray] = None,
    repair_effectiveness: float = None
) -> float:

    if maintenance_type == 'perfect_pm':
        # Perfect PM cost follows 3-parameter gamma distribution
        shape = cost_params.pm_shape
        scale = cost_params.pm_scale

        # Compute location parameter from covariates (linear effect)
        location = 0.0
        if cost_covariates is not None and cost_covariate_effects is not None:
            if 'pm_location' in cost_covariate_effects:
                beta = cost_covariate_effects['pm_location']
                location = np.dot(beta, cost_covariates)

        # Generate from 3-parameter gamma: shape, scale, location
        cost = gamma_dist.rvs(a=shape, scale=scale, loc=location)
        return cost

    elif maintenance_type == 'cm':
        # CM cost follows 3-parameter gamma distribution (higher than PM)
        shape = cost_params.cm_shape
        scale = cost_params.cm_scale

        # Compute location parameter from covariates (linear effect)
        location = 0.0
        if cost_covariates is not None and cost_covariate_effects is not None:
            if 'cm_location' in cost_covariate_effects:
                beta = cost_covariate_effects['cm_location']
                location = np.dot(beta, cost_covariates)

        # Generate from 3-parameter gamma: shape, scale, location
        cost = gamma_dist.rvs(a=shape, scale=scale, loc=location)
        return cost

    elif maintenance_type == 'imperfect_pm':
        # Imperfect PM:  $C_{IPM} = c_{fix} + c_u \theta u + \epsilon$ 
        if repair_effectiveness is None:
            raise ValueError("repair_effectiveness must be provided for imperfect_pm")
```

Refer to

condition_based/cost.py

Flow of multi-machine simulation in the CBM engine

Simulate multiple machines with the same or different maintenance policies.

This function simulates a fleet of machines operating under the same degradation parameters but potentially different maintenance policies, with independent random realizations.

IMPORTANT:

- Fixed covariates (type='fixed') are independently sampled for each machine
- PM_level and PM_interval can be specified per machine or shared across fleet

```
def simulate_multiple_machines(
    n_machines: int,
    degradation_type: str = "compound_poisson",
    degradation_params: Dict[str, Any] = None,
    covariate_specs: List[CovariateSpec] = None,
    covariate_effects: Dict[str, np.ndarray] = None,
    dt: float = 0.01,
    PM_level: Union[float, List[float], Dict[int, float]] = 2.0,
    PM_interval: Union[float, List[float], Dict[int, float], None] = None,
    L: float = 5.0,
    x0: float = 0.0,
    repair_func: Any = None,
    repair_params: Dict = None,
    obs_time: float = 100.0,
    random_seed_base: int = None,
    noise: Optional[Dict[str, Any]] = None,
    cost_params: CostParams = None,
    cost_covariate_specs: List[CovariateSpec] = None,
    cost_covariate_effects: Dict[str, np.ndarray] = None
):
```

```
for i in range(n_machines):
    # Set random seed for this machine
    seed = random_seed_base + i if random_seed_base is not None else None
```

Loop over machines

```
# Get machine-specific maintenance policy
machine_pm_level = pm_levels[i]
machine_pm_interval = pm_intervals[i]

# Deep copy covariate specs so each machine can have independent fixed values
machine_covariate_specs = copy.deepcopy(covariate_specs) if covariate_specs else None
machine_cost_covariate_specs = copy.deepcopy(cost_covariate_specs) if cost_covariate_specs else None
```

PM policy varies across machines

```
# Run simulation for this machine
result = simulate_path_with_covariates(
    degradation_type=degradation_type,
    degradation_params=degradation_params,
    covariate_specs=machine_covariate_specs,
    covariate_effects=covariate_effects,
    dt=dt,
    PM_level=machine_pm_level,
    PM_interval=machine_pm_interval,
    L=L,
    x0=x0,
    repair_func=repair_func,
```

Simulate one machine

```
# Compute fleet-level cost analysis
fleet_costs = compute_fleet_costs(machine_results)
```

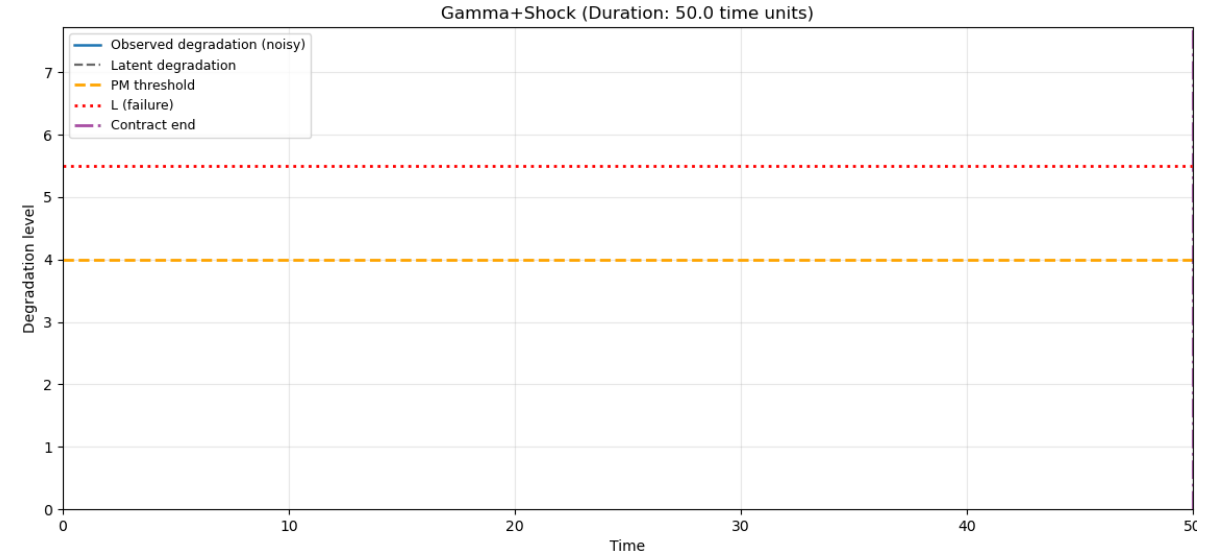
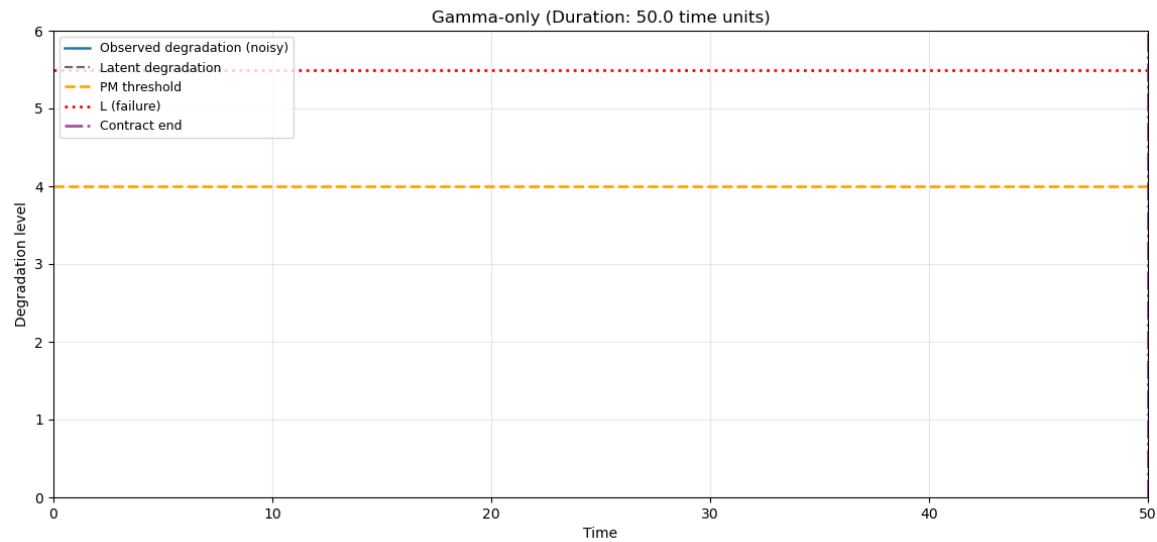
Aggregate results

```
# Record events of multiple machines
event_logs = export_event_level_df(machine_results)
```

```
# Record events of multiple machines
machine_logs = export_machine_level_df(machine_results)
```

Refer to `condition_based/multi_machine_sim.py`

CBM Outputs: Degradation paths and maintenance logs



| | machine_id | PM_level | PM_interval | time | | type | trigger_reason | level_before_latent | level_before_observed | level_after_latent | level_at |
|---|------------|----------|-------------|------|----------------------------------|--------------------------|----------------|---------------------|-----------------------|--------------------|----------|
| 0 | 0 | 4.0 | 15.0 | 10.4 | perfect_preventive_maintenance | level_threshold_observed | 4.751474 | 4.796827 | 0.000000 | | |
| 1 | 0 | 4.0 | 15.0 | 15.1 | imperfect_repair | scheduled_time | 1.176669 | 1.301039 | 0.995994 | | |
| 2 | 0 | 4.0 | 15.0 | 30.1 | imperfect_repair | scheduled_time | 2.613625 | 2.405190 | 1.804810 | | |
| 3 | 0 | 4.0 | 15.0 | 42.5 | perfect_preventive_maintenance | level_threshold_observed | 4.364901 | 4.432757 | 0.000000 | | |
| 4 | 0 | 4.0 | 15.0 | 45.1 | imperfect_repair | scheduled_time | 0.134978 | 0.163415 | 0.067489 | | |
| 5 | 1 | 3.5 | 12.0 | 10.5 | perfect_preventive_maintenance | level_threshold_observed | 3.541137 | 3.563063 | 0.000000 | | |
| 6 | 1 | 3.5 | 12.0 | 12.1 | imperfect_repair | scheduled_time | 0.000000 | 0.000000 | 0.000000 | | |
| 7 | 1 | 3.5 | 12.0 | 24.1 | imperfect_repair | scheduled_time | 1.779304 | 1.641513 | 0.889652 | | |
| 8 | 1 | 3.5 | 12.0 | 30.9 | catastrophic_failure_replacement | N/A | 5.509543 | 5.465794 | 0.000000 | | |

Access the simulation engine repository

Scan the QR code below to access the GitHub repository for the TBM and CBM simulation engines:

