

2021

MCTR 702_1

Master Advanced Mechatronics

Lecturers : Luc Marechal, Christine Barthod, Georges Habchi



**Mechatronics
common framework
Lecture 1**

Contents

Lecture 1

RELIABILITY

- Introduction to Dependability
- Reliability Functions & Estimators
- Predictive Reliability
- Reliability Modelling

Reliability Functions & Estimators

- Reliability functions
 - The failure function $F(t)$
 - The reliability function $R(t)$
 - Complementarity between $F(t)$ and $R(t)$
 - The failure rate $\lambda(t)$
 - The density function $f(t)$

- Reliability function estimators
 - Estimation of $F(t)$
 - Estimation of $R(t)$
 - Estimation of $\lambda(t)$
 - Estimation of $f(t)$
 - Estimation of the mean $E(t)$

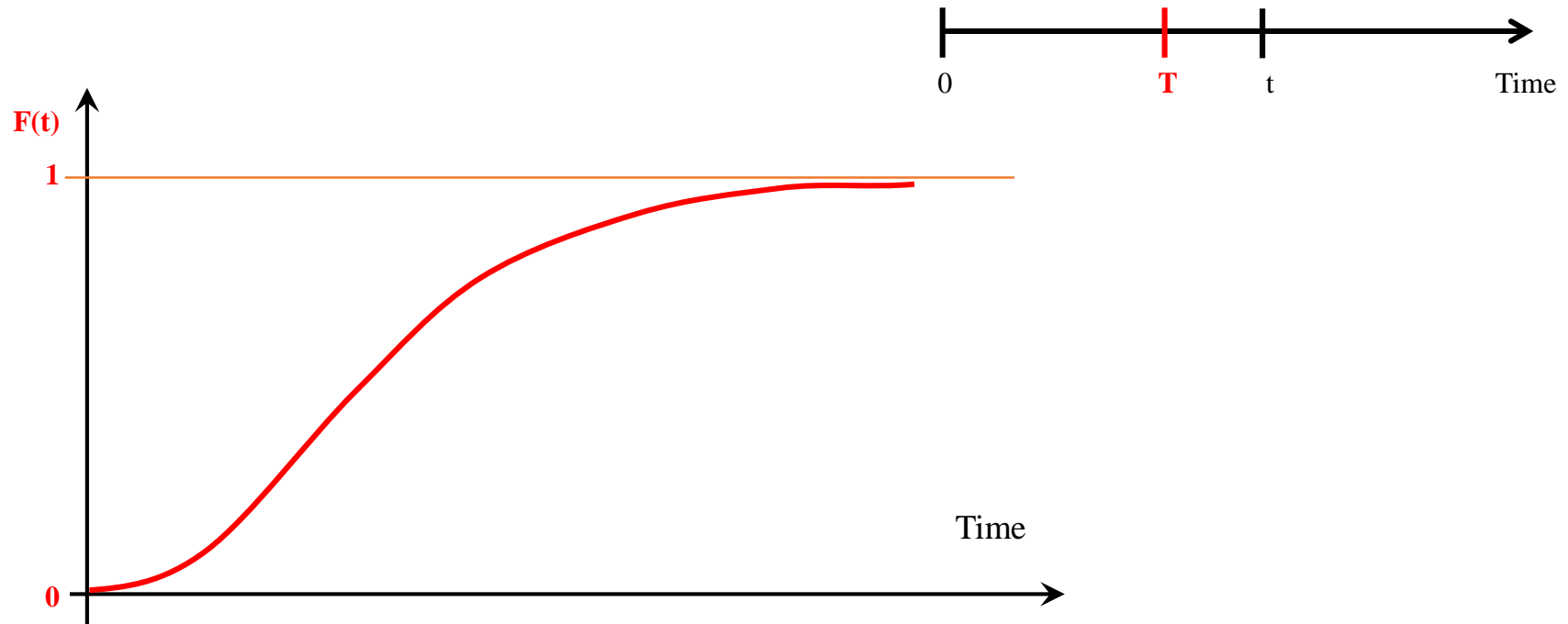
The failure function: $F(t)$

It is measured by the probability that an entity E fails over the time interval $[0, t]$:

$$F(t) = \Pr(E \text{ failing on } [0, t])$$

That is, if we assume that an entity is failing at a **date** T :

$$F(t) = \Pr(T \leq t)$$



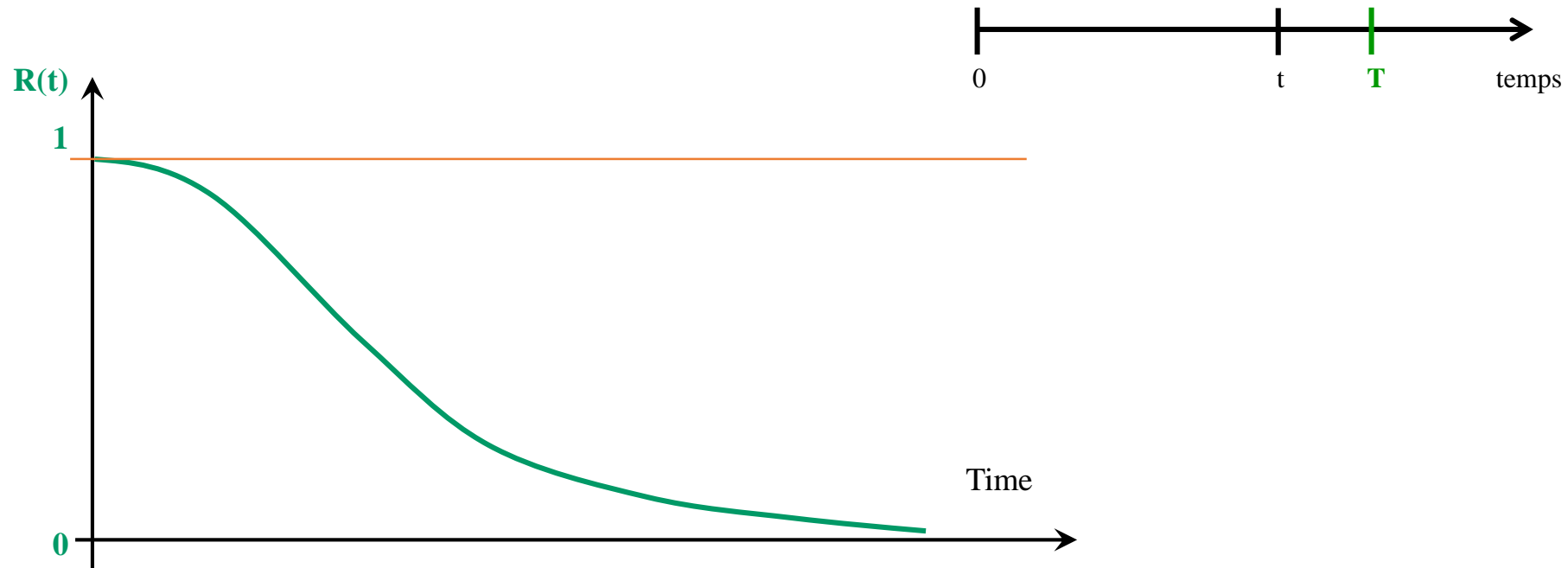
The reliability function: $R(t)$

It is measured by the probability that an entity E is non-faulty over the time interval $[0, t]$:

$$R(t) = \Pr(E \text{ not failing on } [0, t])$$

That is, if we assume that an entity is failing at a **date** T :

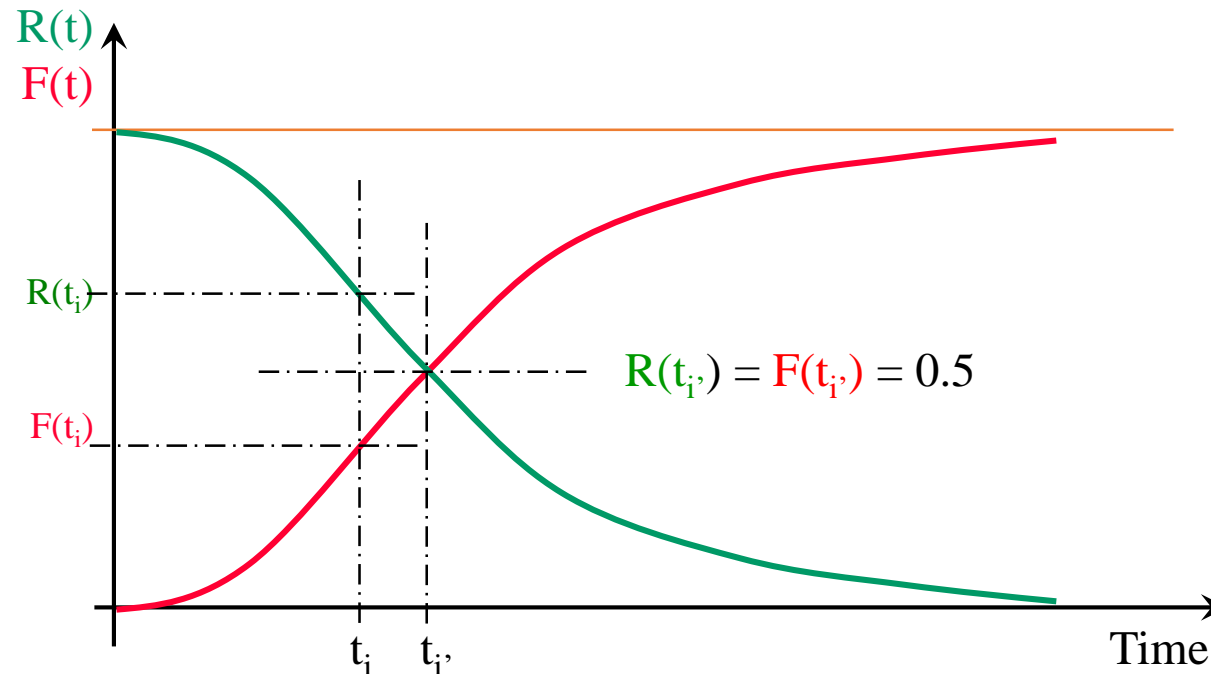
$$R(t) = \Pr(T > t)$$



Complementarity between $F(t)$ and $R(t)$

For a given system, $\forall t = t_i$: we have

$$R(t_i) + F(t_i) = 1$$



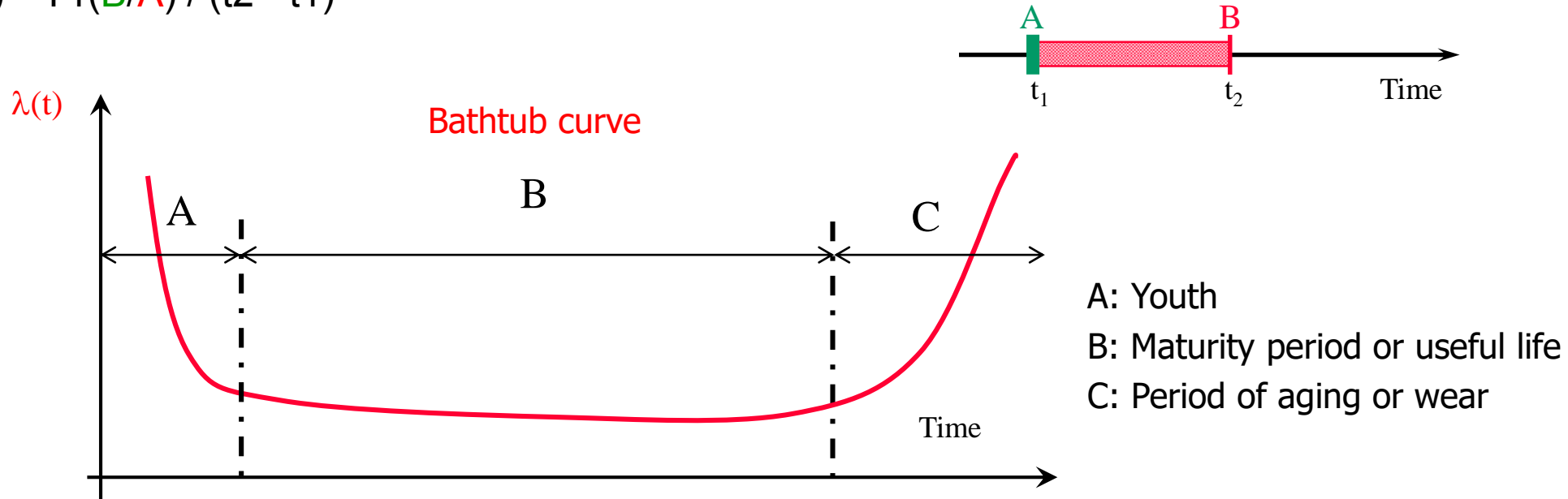
The failure rate: $\lambda(t)$

It expresses the **speed of arrival of failures** at time t , or
The **evolution of the conditional probability of failure** during the life of the material (failure/product and unit of time)

A: Event "product **runs** at t_1 "

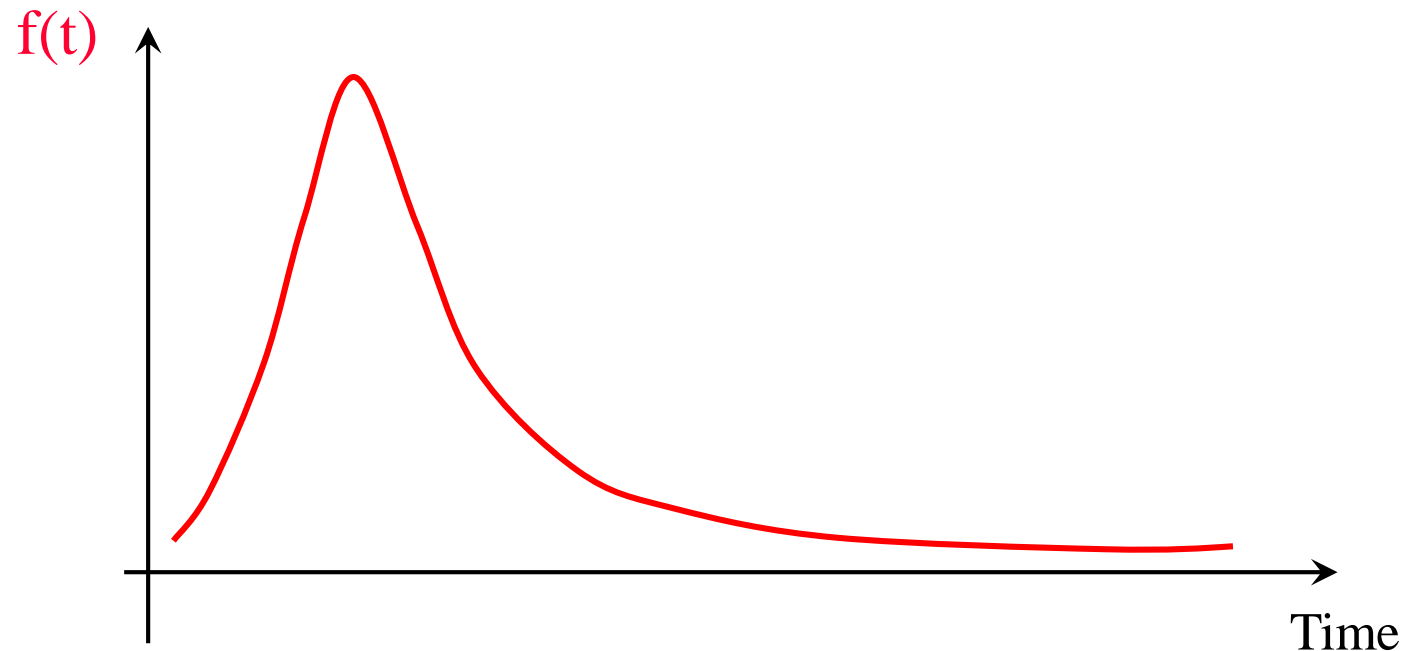
B: Event "product **fails** between t_1 and t_2 "

$$\lambda(t) = \Pr(\mathbf{B}/\mathbf{A}) / (t_2 - t_1)$$

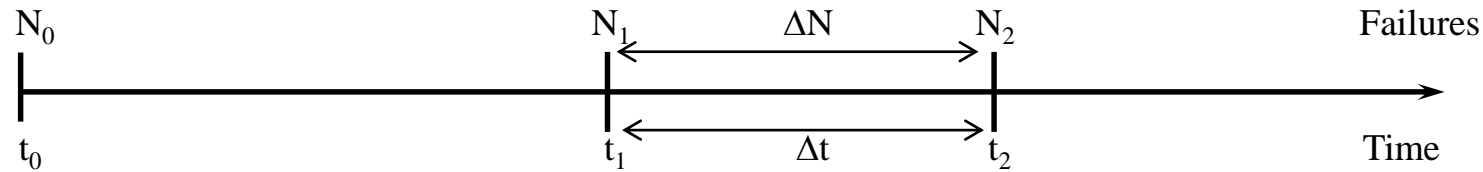


The density function: $f(t)$

It represents the **histogram of the relative failures** as a function of time or the probability frequency of the relative failures relative to the unit of time.



Estimation of the reliability functions



N : total number of products put into operation at time t_0 (sample size)

N_0 : number of failures at t_0 (generally equal to 0)

N_1 : number of failures at t_1

N_2 : number of failures at t_2

ΔN : number of failures on the interval $[t_1, t_2]$

Δt : time interval $[t_1, t_2]$

Reliability function estimators depend on the value of N (number of products put into operation)

N	$1 < N \leq 20$	$20 < N \leq 50$	$N > 50$
Estimator	Median Ranks	Average Ranks	Cumulative Frequencies

Failure estimators: $F(t)$

Point estimator at time t

Median ranks if $1 < N \leq 20$

$$F(t) = \frac{N_t - 0.3}{N + 0.4}$$

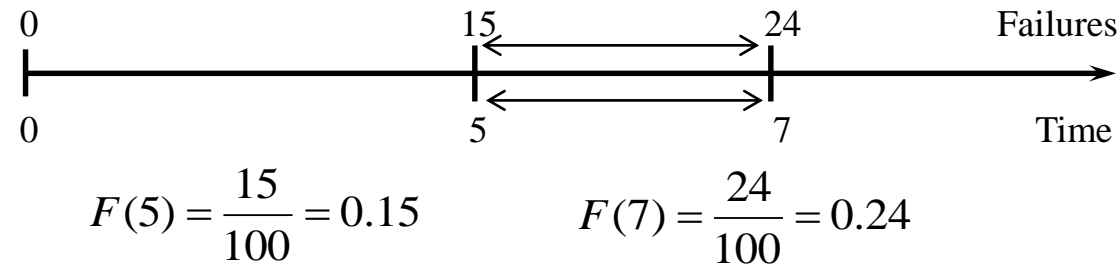
Average ranks if $20 < N \leq 50$

$$F(t) = \frac{N_t}{N + 1}$$

Cumulative frequencies if $N > 50$

$$F(t) = \frac{N_t}{N}$$

Example ($N = 100$) → Cumulative frequencies



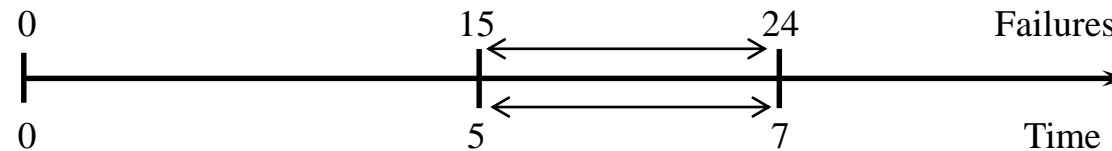
Reliability estimators: $R(t)$

Point estimator at time t

Whatever the value of N , first compute the estimator of F and then apply the complementarity relation

$$R(t) = 1 - F(t)$$

Example ($N = 100$)



$$R(5) = 1 - 0.15 = 0.85$$

$$R(5) = \frac{100 - 15}{100} = 0.85$$

$$R(7) = 1 - 0.24 = 0.76$$

$$R(7) = \frac{100 - 24}{100} = 0.76$$

Density estimators: $f(t)$

Interval estimator (failure/product and unit of time)

Median ranks if $1 < N \leq 20$

$$f_{[t1;t2[} = \frac{\Delta N}{(N + 0.4) \times \Delta t}$$

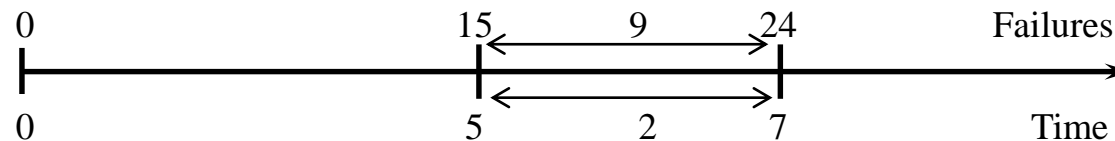
Average ranks if $20 < N \leq 50$

$$f_{[t1;t2[} = \frac{\Delta N}{(N + 1) \times \Delta t}$$

Cumulative frequencies if $N > 50$

$$f_{[t1;t2[} = \frac{\Delta N}{N \times \Delta t}$$

Example ($N = 100$)



$$f_{[5;7[} = \frac{9}{100 \times 2} = 0.045 \text{ failures/product \& t.u.}$$

Failure rate estimators: $\lambda(t)$

Estimator on **interval** (failure/product and unit of time) (f/R)

Median ranks if $1 < N \leq 20$

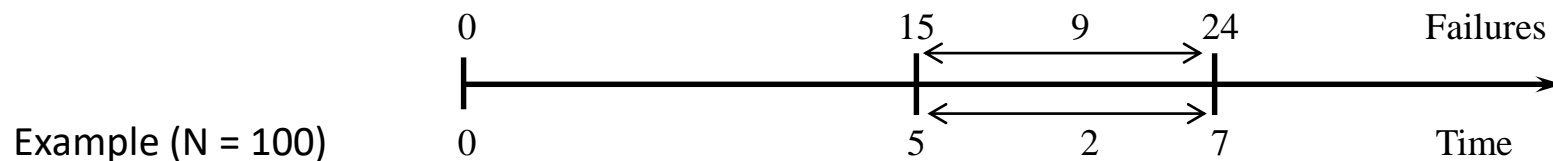
$$\lambda_{[t_1; t_2[} = \frac{\Delta N}{(N + 0.7 - N_1) \times \Delta t}$$

Average ranks if $20 < N \leq 50$

$$\lambda_{[t_1; t_2[} = \frac{\Delta N}{(N + 1 - N_1) \times \Delta t}$$

Cumulative frequencies if $N > 50$

$$\lambda_{[t_1; t_2[} = \frac{\Delta N}{(N - N_1) \times \Delta t}$$



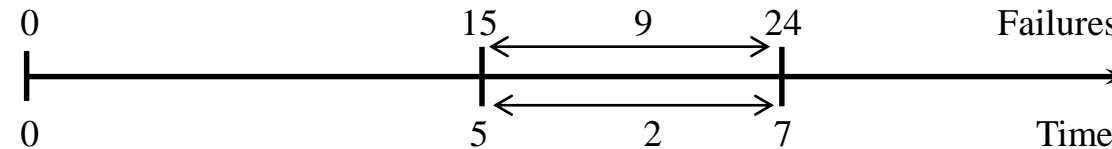
$$\lambda_{[5; 7[} = \frac{9}{85 \times 2} = 0.053 \text{ failures/product \& t.u.}$$

Average estimators: $E(t)$

Interval Estimator

Whatever the value of N , first calculate the estimator of λ and then apply the inverse relation $E(t) = 1/\lambda(t)$

Example ($N = 100$)



$$E(t)_{[5;7[} = \frac{1}{0.053} = \frac{85 \times 2}{9} = 18.89 \text{ u.t.}$$

Predictive Reliability

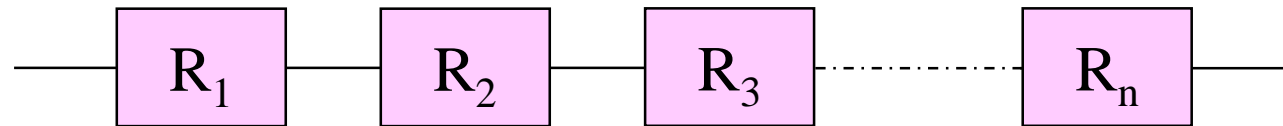
- Definition

- **Predictive reliability** (predicted or theoretical) is calculated on the basis of a mathematical model defined from the functional decomposition of the system into subsets, components, etc. and the estimated or predicted reliability of its components

- Analysis and calculation procedure

- **Decompose** the system into components (parts, subsystems ...) and **establish the functional links** between the components
- **Identify** component reliability models or collect reliability at a given time
- Search for a **model** of the system and **calculate** its reliability

Reliability of the serial system (S)



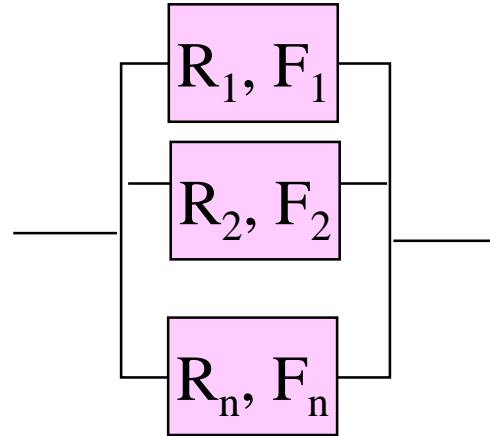
$$R(S) = R_1 \times R_2 \times R_3 \times \dots \times R_n$$

$$R(S) = \prod_{i=1}^n R_i$$

- $R_1, R_2, R_3, \dots, R_n$ are the elementary reliabilities of the system components at a given time

Reliability of the parallel system (P)

- 1 only component on "n" must operate (system 1/n by default)



$$F(P) = F_1 \times F_2 \times F_3 \times \dots \times F_n$$

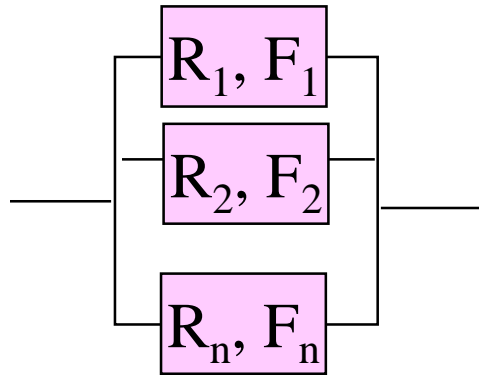
$$F(P) = \prod_1^n F_i$$

$$R(P) = 1 - \prod_1^n F_i = 1 - \prod_1^n (1 - R_i)$$

- R_1, R_2, \dots, R_n and F_1, F_2, \dots, F_n are respectively the elementary reliabilities and failures of the components of the system at a given time

Reliability of the parallel system (k/n)

"k" components on "n" must operate simultaneously (system k/n notation required)



$$B(p, k, n) = C_n^k p^k (1-p)^{n-k} \text{ binomial}$$

$$\text{with : } C_n^k = \frac{n!}{k!(n-k)!}$$

$$R(P) = B(p, k, n) + B(p, k+1, n) + B(p, k+2, n) + \dots + B(p, n, n)$$

$$R(P) = \sum_{i=k}^n C_n^i p^i (1-p)^{n-i}$$

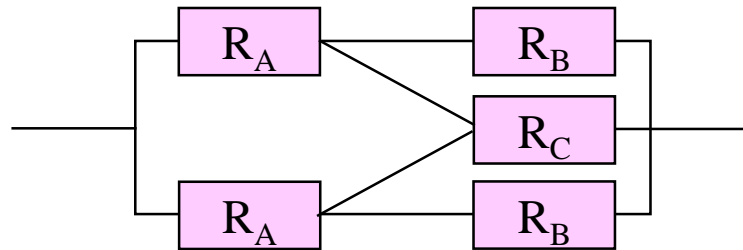
$n \rightarrow$ total number of components

$p \rightarrow$ probability of success (reliability of a component)

$k \rightarrow$ number of components to operate simultaneously

R_1, R_2, \dots, R_n and F_1, F_2, \dots, F_n are respectively the elementary reliabilities and failures of the components of the system at a given time (binomial law applicable only if the R are identical, otherwise, application of the truth table)

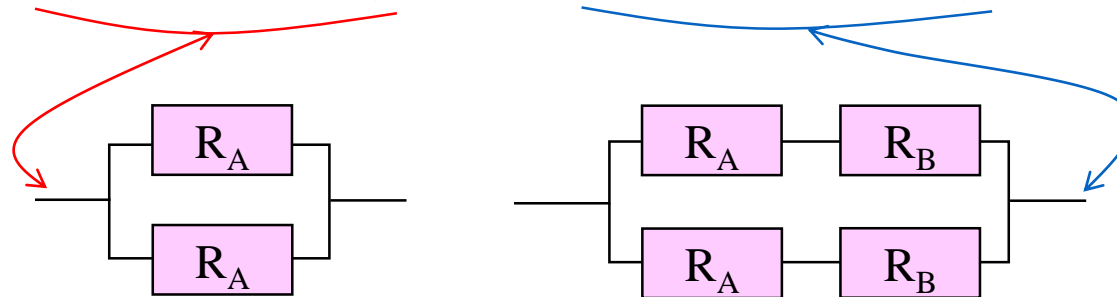
Reliability of a complex system



- Baye's theorem

$$\Pr(S) = \Pr(S / C) \times \Pr(C) + \Pr(S / \bar{C}) \times \Pr(\bar{C})$$

$$R(S) = \left(1 - (1 - R_A)^2\right) \times R_C + \left(1 - (1 - R_A R_B)^2\right) \times (1 - R_C)$$



Reliability

Application to exponential model

$$R(t) = e^{-\lambda t} \quad \text{and} \quad F(t) = 1 - e^{-\lambda t}$$

with: $\lambda = 1/E(t)$ (failure rate)

The serial system

$$R(t) = e^{(-t \sum_{i=1}^n \lambda_i)} = e^{(-t \lambda_s)}$$

The parallel system (n components)

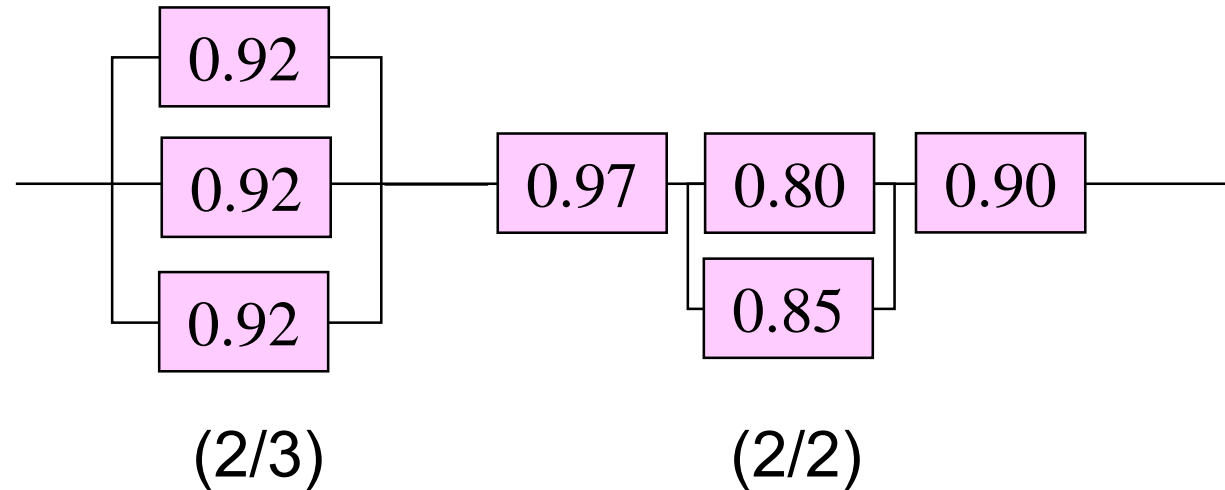
$$R(t) = 1 - \prod_{i=1}^n (1 - e^{(-\lambda_i t)})$$

The parallel system (2 components)

$$R(t) = e^{-\lambda_1 t} + e^{-\lambda_2 t} - e^{-(\lambda_1 + \lambda_2)t}$$

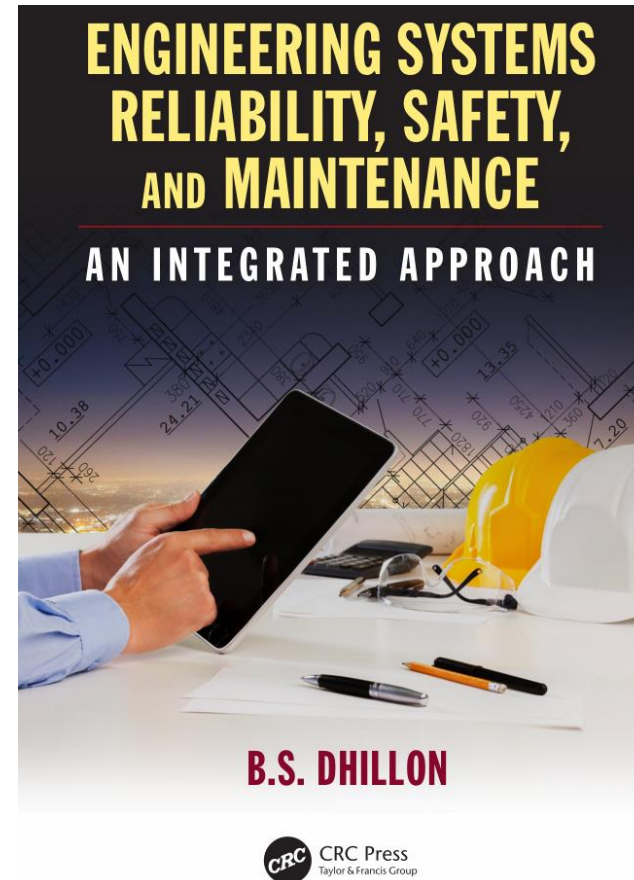
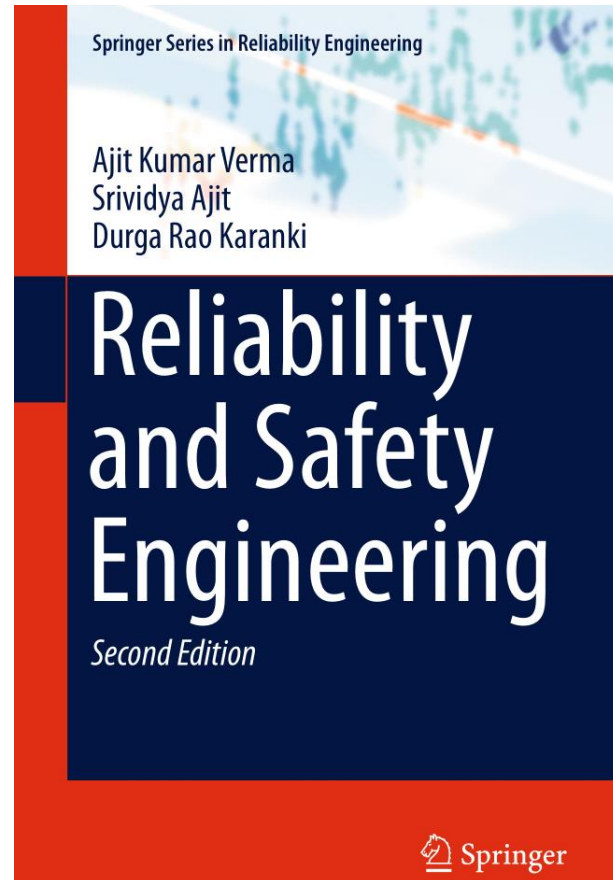
Example

The given values correspond to the reliability of the components at a given time



Calculate the predictive reliability of this system

Relevant books



Contact Information

Université Savoie Mont Blanc

Polytech' Annecy Chambéry
Chemin de Bellevue
74940 Annecy
France

<https://www.polytech.univ-savoie.fr>

Lecturer

Dr Luc Marechal (luc.marechal@univ-smb.fr)
SYMME Lab (Systems and Materials for Mechatronics)



SYMME

Acknowledgement

Pr Georges Habchi
Pr Christine Barthod
SYMME Lab (Systems and Materials for Mechatronics)
for the original writing of this lecture