Algorithm for calculating imprecise signatures

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1 Notation

- \bullet number of components N
- \bullet number of types K
- number of components of type k in the system M_k
- state space $\Omega = \{0,1\}^N$
- Type State mapping : $L: \Omega \to \mathbb{N}^K$; maps the state to number of functioning components of each type
- Survivors $\mathbb{S}: \{0,1\} \times \mathbb{N}^K \to \mathbb{N}$, (number of unique states)

$$\mathbb{S}_i(l) := \#\{x \in \Omega : \varphi(x) = i \land L(x) = l\} \tag{1}$$

• The Survival signature

$$\Phi(l) := \frac{\mathbb{S}_1(l)}{\mathbb{S}_0(l) + \mathbb{S}_1(l)},\tag{2}$$

2 the algorithm

2.1 Overall scheme

We will branch. At each step, the position in the branching scheme is tracked by two arrays:

- 'ones': a set which tracks which components are certainly functional,
- 'zeros': a set which tracks which components are certainly failed.

The accumulated 'survivors' (counts) will be held in structures 'sig0' and 'sig1', and converge to:

$$sig0 \to \mathbb{S}_0$$
, $sig1 \to \mathbb{S}_1$.

For each branch, we:

- 1. Find a minimal path, MP, in the subgraph G, the original RBD, without the nodes in 'zeros'.
- 2. Account for all the states in Ω which will result in certain functionality of the system, those for which 'ones' \cup MP are functional. I.e. increase the counters held in 'sig1' (sec. 2.2).
- 3. Check, for each $p \in \mathbb{MP}$ 'ones', whether G 'zeros' p can be functional (if the subgraph is connected). If not, increase the counter of 'sig0' (sec. 2.2).
- 4. Update the 'ones' with all the $p \in MP$, which result into a cut set (so that we won't waste resources again in later branches).
- 5. For each $p \in \mathbb{MP}$, which did not result into a cut set and are not in 'ones', create a new branch, s.t. for arbitrary fixed indexing(ordering) i of (all) $p \in \mathbb{MP}$:
 - 'ones'_i = 'ones' $\bigcup_{j < i} p_j$,
 - 'zeros'_i = 'zeros' $\cup p_i$.
- 6. Iterate for newly created branches.

Proposition 1 Found minimal path (step 1) is an unique element of the RBD's minimal path set.

Proposition 2 If G - zeros - p is not connected (step 3), then $zeros \cup p$ is a cut set (but not necessarily minimal). Additional computation would be needed if we would need the **minimal** cut set.

Proposition 3 The decomposition according to the found minimal path (step 5) is total and disjoint. It will decompose the space like '0xxxxxx', '10xxxxx', '110xxxxx',..., where x denotes 'arbitrary'.

Proposition 4 Similar branching could be done (not tested) by finding the minimal cut instead of the minimal path. This would result into a direct construction of the minimal cut set.

2.2 Increase counters

(This is the same routine that Sean Reed uses in his BDD paper.)

- We have the 'ones' and 'zeros' sets, which represent components for which the state is already certain.
- Let M'(k) = M(k) amount of components of type k in 'ones' and 'zeros' vectors. I.e. how many components of type k can still obtain arbitrary state at the current position in the branching.
- For each vector $0 \le x \le M'$:
 - 1. y := L(`ones') + x ... a bit cryptic, but this simply computes the l vector s.t. all components in 'ones' are functional + increased by x_k in each k.
 - 2. 'sig0/1'(y)+ = $\prod_{k=1}^{K} \binom{M'(k)}{x(k)}$. Which adds how many states there are for which 'ones' are functional, so are another x, and 'zeros' are not.

3 Output

Whereever we stop in the branching process,

$$\frac{\text{`}sig1'(l)}{\prod_{k}\binom{M(k)}{l(k)}} \leq \Phi(l) \leq \frac{\prod_{k}\binom{M(k)}{l(k)} - \text{`}sig0'(l)}{\prod_{k}\binom{M(k)}{l(k)}},$$

with equalities, if we let the algorithm finish.

4 Test

Just to test, how fast it runs. Pedge corresponds to the random graph generator, where each edge is added with probability Pedge.

