

## Assignment 4, Problem 3 Sample Solution

3. (exercise 6.23, p 196, from DPV) A mission-critical production system has  $n$  stages that have to be performed sequentially; stage  $i$  is performed by machine  $M_i$ . Each machine  $M_i$  has a probability  $r_i$  of functioning reliably and a probability  $1 - r_i$  of failing (and the failures are independent). Therefore, if we implement each stage with a single machine, the probability that the whole system works is  $r_1 \cdot r_2 \cdots r_n$ . To improve this probability we add redundancy by having  $m_i$  copies of the machine  $M_i$  that performs stage  $i$ . The probability that all  $m_i$  copies fail simultaneously is only  $(1 - r_i)^{m_i}$ , so the probability that stage  $i$  is completed correctly is  $1 - (1 - r_i)^{m_i}$  and the probability that the whole system works is  $\prod_{i=1}^n [1 - (1 - r_i)^{m_i}]$ . Each machine  $M_i$  has a cost  $c_i$ , and there is a total budget  $B$  to buy machines. (Assume that  $B$  and the  $c_i$  are positive integers.)

Given the probabilities  $r_1, r_2, \dots, r_n$ , the costs  $c_1, c_2, \dots, c_n$ , and the budget  $B$ , find the maximum reliability that can be achieved within budget  $B$ .

**solution:**

This is a bit like the coin problem (and the 0-1 knapsack) without repetition. The subproblem will be denoted  $REL[i, b]$ , the most reliable configuration of machines  $1, 2, \dots, i$  (at least one of each machine) available within budget  $b$ . The desired answer will be  $REL[n, B]$ .

For the recurrence, if we are under budget, we return reliability 0 (which basically says “not possible”). Similarly, if we are out of budget ( $b = 0$ ), but still need to buy machines ( $i > 0$ ), we return 0 (assume all  $c_i > 0$ ). If  $i = 0$ , we have no machines that we have to buy, so reliability is 1 (if it were 0, then everything would get multiplied by 0, which is no good).

If there is budget left ( $b > 0$ ) and machines left to buy ( $i > 0$ ), we try all possibilities  $m$  of machines of type  $i$  to buy - we have to buy at least  $m \geq 1$ , and up to  $m \leq \lfloor \frac{b}{c_i} \rfloor \leq b \leq B$ , of them. In each case, the remaining budget will be  $b - m \cdot c_i$ . The best reliability for machines  $1, \dots, i - 1$  will be  $REL[i - 1, b - m \cdot c_i]$ , which needs to be multiplied by the contribution of the  $m$  copies of  $M_i$ ,  $(1 - (1 - r_i)^m)$ . Summarizing,

$$REL[i, b] = \begin{cases} 0 & \text{if } b < 0 \\ 0 & \text{if } b = 0, i > 0 \\ 1 & \text{if } b \geq 0, i = 0 \\ \max_{1 \leq m \leq \lfloor \frac{b}{c_i} \rfloor} [REL[i - 1, b - m \cdot c_i] \cdot (1 - (1 - r_i)^m)] & \text{otherwise.} \end{cases}$$