Learning Component Reliability with Reduced Information

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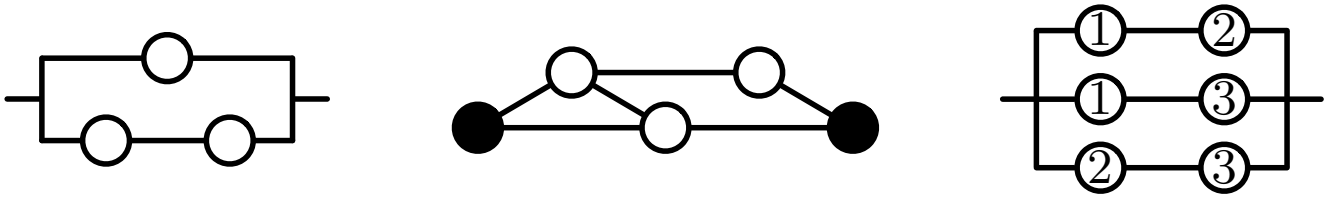
January 2013

Structural Reliability Theory

- Interest lies in the reliability of 'systems' composed of numerous 'components'.



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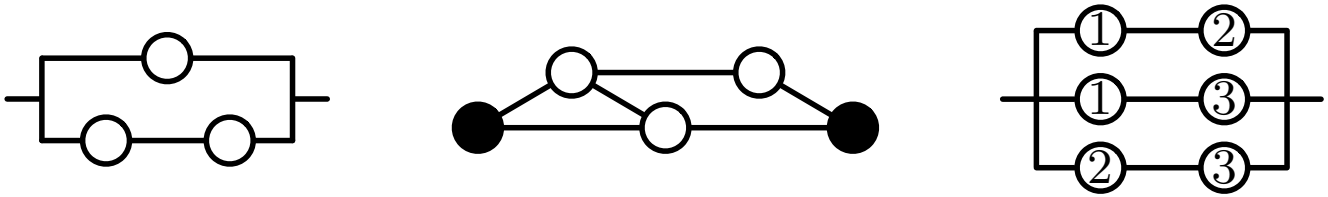

- Lifetime of the system, T, is determined by:
  - the lifetime of the components, $Y_i \sim F_Y(\,\cdot\,;\psi_i)$
  - the structure of the system.
  - the possible presence of a repair process.

  via either the *structure function* or *signature*.

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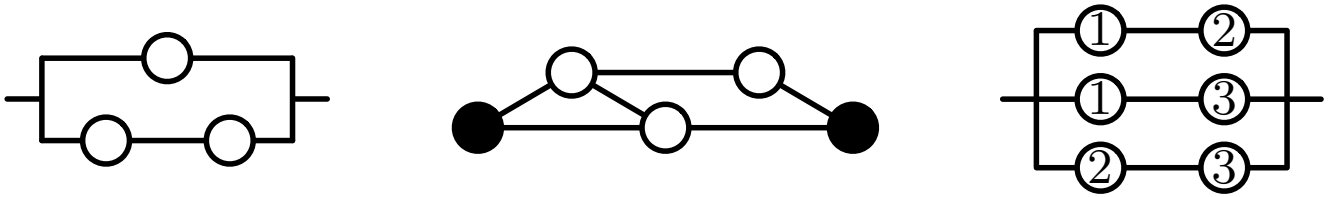

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Probabilistic Analysis ⟷ Statistical Inference

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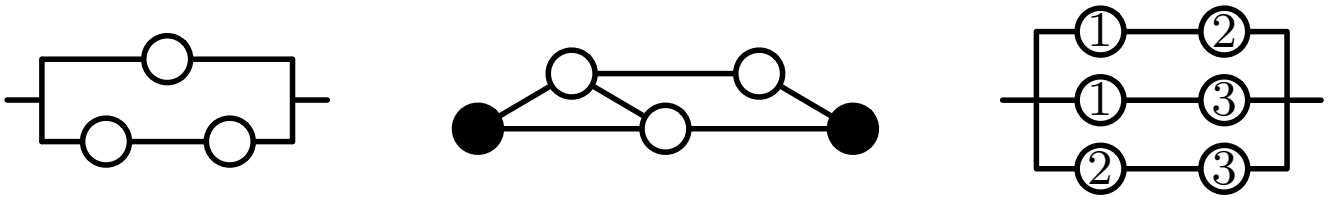

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Probabilistic Analysis ⇐ ⇒ Statistical Inference

Masked System Lifetime Data (No Repair)

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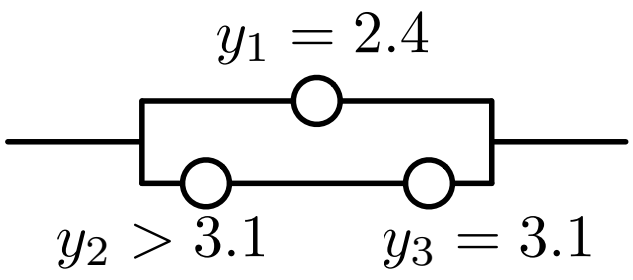

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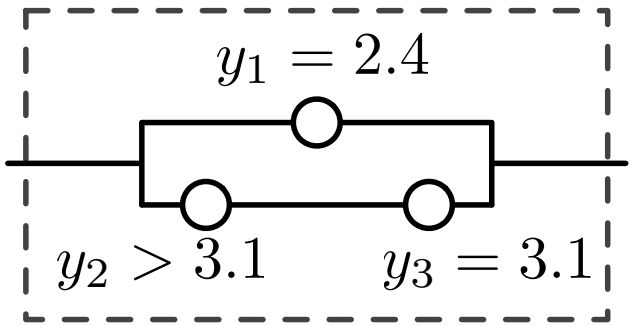

$$t = y_3 = y_{2:3} = 3.1$$

Inference a quite well understood problem here.

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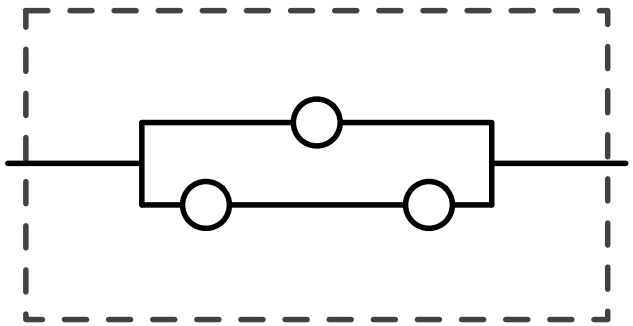
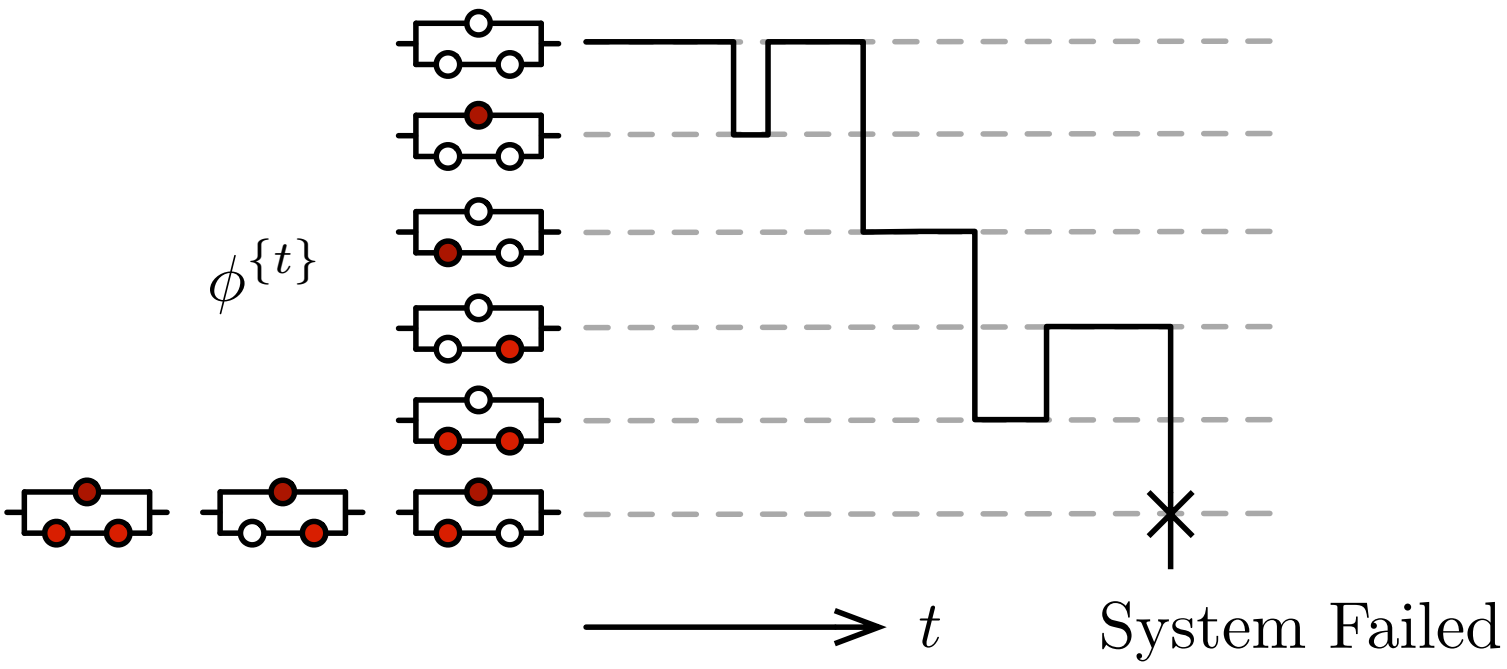


$$t = y_? = y_{?:3} = 3.1$$

Masked system lifetime data means only the failure time of the system as a whole is known, not the component failure times or indeed which components had failed.

Masked System Lifetime Data (Repair)

Traditionally, one may have full schedule of failure and repair time data on components and then infer the parameters ψ of the lifetime and repair time distributions.



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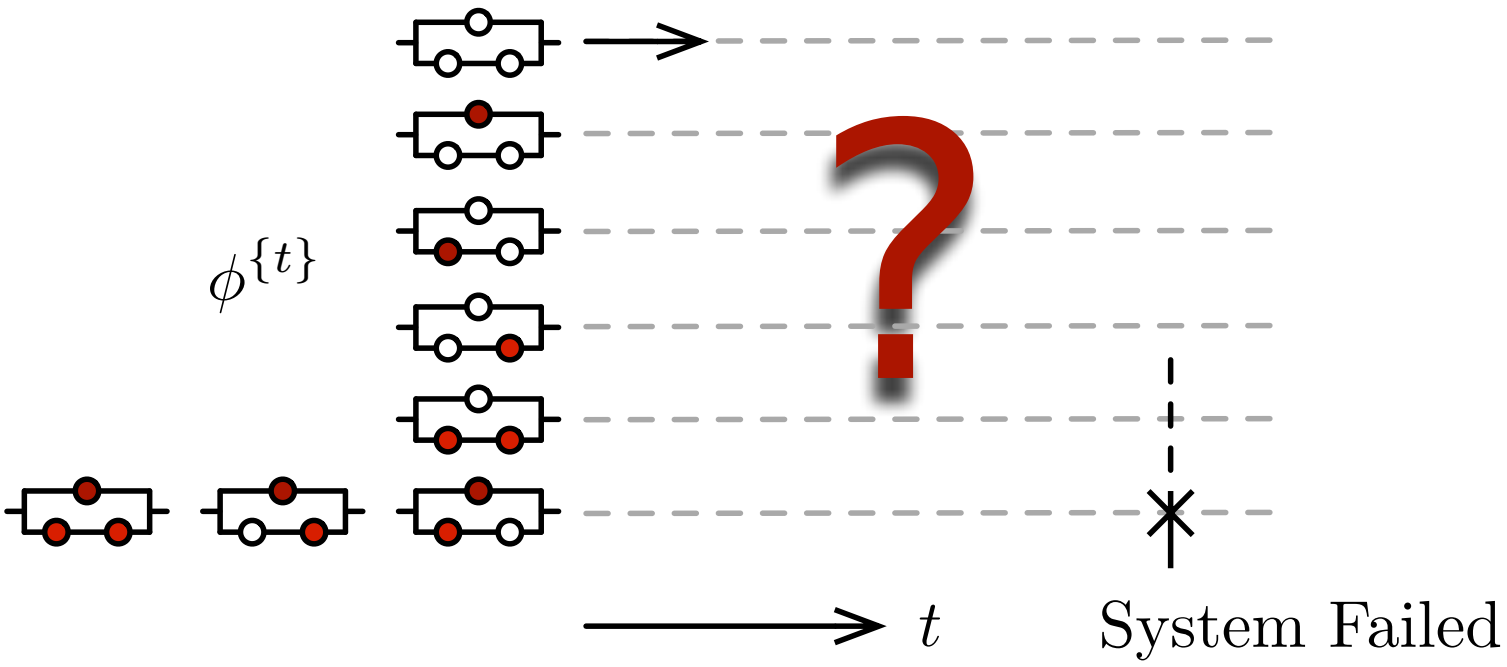
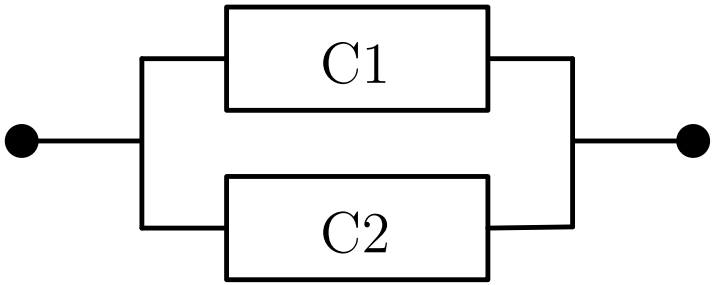


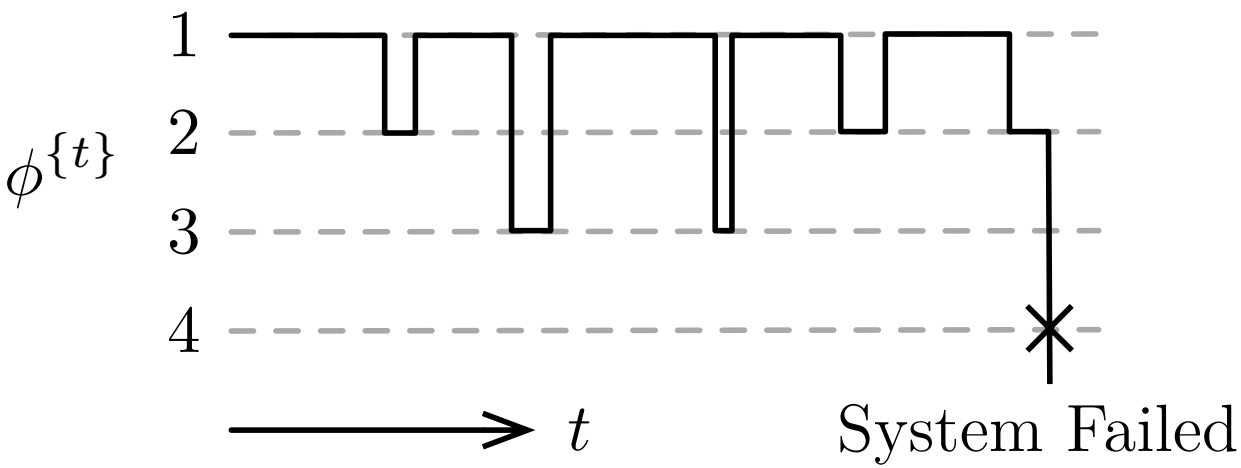
Masked system lifetime data means the schedule of failure and repair is unknown.

Toy Example : Redundant Repairable Components



State	Meaning
1	both C1 and C2 work
2	C1 failed, C2 working
3	C1 working, C2 failed
4	system failed

$\therefore$ a general stochastic process, e.g.



Continuous-time Markov Chain Model for

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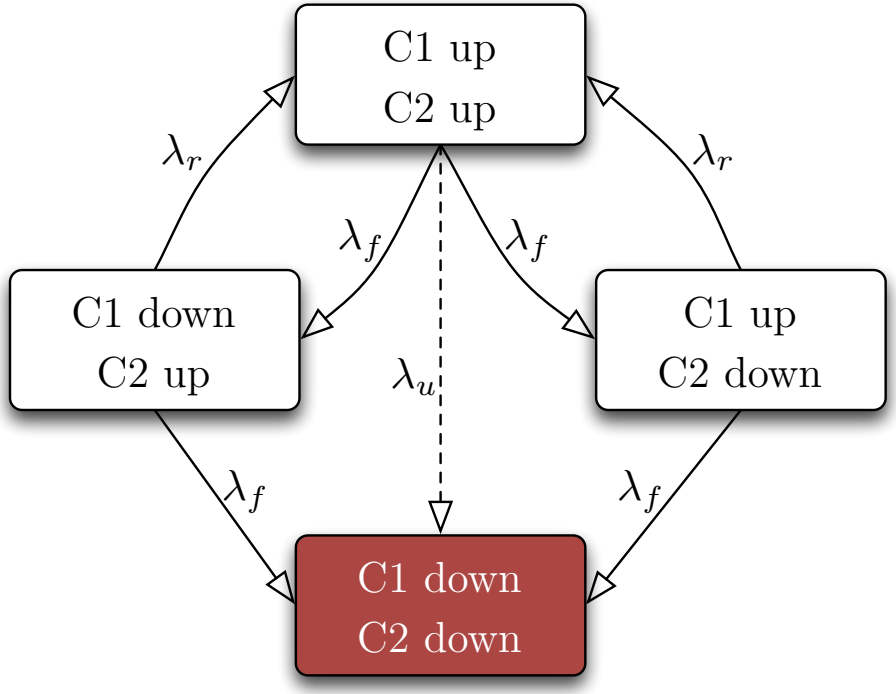


$$\Longrightarrow \boldsymbol{\pi} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \mathbf{T} = \begin{pmatrix} -2\lambda_\mathrm{f} & \lambda_\mathrm{f} & \lambda_\mathrm{f} & 0 \\ \lambda_\mathrm{r} & -\lambda_\mathrm{r} - \lambda_\mathrm{f} & 0 & \lambda_\mathrm{f} \\ \lambda_\mathrm{r} & 0 & -\lambda_\mathrm{r} - \lambda_\mathrm{f} & \lambda_\mathrm{f} \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

Definition of Phase-type Distributions

An absorbing continuous time Markov chain is one in which there is a state that, once entered, is never left. That is, the $n+1$ state generator matrix can be written:

$$\mathbf{T} = \begin{pmatrix} \mathbf{S} & \mathbf{s} \\ \mathbf{0} & 0 \end{pmatrix}$$

where $\mathbf{S}$ is $n \times n$, $\mathbf{s}$ is $n \times 1$ and $\mathbf{0}$ is $1 \times n$, with

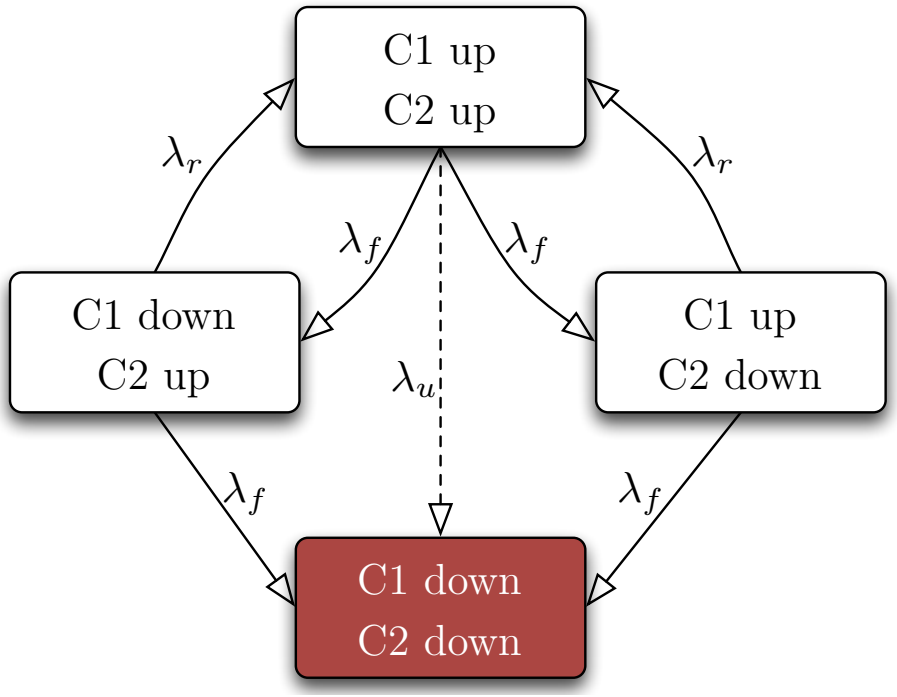
$$\mathbf{s} = -\mathbf{S}\mathbf{e}$$

Then, a *Phase-type distribution* (PHT) is defined to be the distribution of the time to entering the absorbing state.

$$Y \sim \mathrm{PHT}(\boldsymbol{\pi}, \mathbf{S}) \implies \begin{cases} F_Y(y) = 1 - \boldsymbol{\pi}^{\mathrm{T}} \exp\{y\mathbf{S}\}\mathbf{e} \\ f_Y(y) = \boldsymbol{\pi}^{\mathrm{T}} \exp\{y\mathbf{S}\}\mathbf{s} \end{cases}$$

Relating to the Toy Example

State	Meaning
1	both PS working
2	1 failed, 2 working
3	1 working, 2 failed
4	subsystem failed



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$$f_Y(y) = \boldsymbol{\pi}^{\mathrm{T}} \exp\{y\mathbf{S}\}\mathbf{s} \qquad F_Y(y) = 1 - \boldsymbol{\pi}^{\mathrm{T}} \exp\{y\mathbf{S}\}\mathbf{e}$$

Inferential Setting

Cano *et al.* (2010) provide Bayesian learning results in the context of analysing repairable systems when the stochastic process leading to absorption is observed.

Data

For each system failure time, one has:

- Starting state
- Length of time in each state
- Number of transitions between each state
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Reduced information scenario $\implies$ Bladt *et al.* (2003) provide a Bayesian MCMC algorithm, or Asmussen *et al.* (1996) provide a frequentist EM algorithm.

Slide for Statisticians!

Strategy is a top-level Gibbs step which achieves the goal of simulating from

$$p(\boldsymbol{\pi}, \mathbf{S} \,|\, \mathbf{y})$$

by sampling from

$$p(\boldsymbol{\pi}, \mathbf{S}, \text{paths } \cdot \,|\, \mathbf{y})$$

through the iterative process

$$\begin{tikzcd} p(\boldsymbol{\pi}, \mathbf{S} \,|\, \text{paths } \cdot, \mathbf{y}) \arrow[d, bend right] \\ p(\text{paths } \cdot \,|\, \boldsymbol{\pi}, \mathbf{S}, \mathbf{y}) \arrow[u, bend right] \end{tikzcd}$$

where $p(\text{paths } \cdot \,|\, \boldsymbol{\pi}, \mathbf{S}, \mathbf{y})$ is achieved by a rejection sampling within Metropolis-Hastings algorithm.

High-level Description of Bladt et al.

The following are key points to note about the MCMC scheme:

- fully dense rate matrix with separate parameters, e.g.

$$\mathbf{T} = \begin{pmatrix} \cdot & S_{12} & S_{13} & s_1 \\ S_{21} & \cdot & S_{23} & s_2 \\ S_{31} & S_{32} & \cdot & s_3 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

- no censored data
- slow computational speed in some common scenarios
- focused on 'distribution fitting'

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  $\rightarrow$ **we extend to allow structure to be imposed**

- no censored data
  $\rightarrow$ **we accommodate censoring**
- slow computational speed in some common scenarios
  $\rightarrow$ **we provide novel sampling scheme**
- focused on 'distribution fitting'
  $\rightarrow$ **all together shifts focus to stochastic modelling**

Statistical -vs- Stochastic

In other words, we adapt the MCMC algorithm to be fit for performing inference when Phase-types are used for stochastic rather than statistical modelling.

Stochastic Model $\longrightarrow$ Aslett & Wilson

"Stochastic models seek to represent an underlying physical phenomenon of interest, albeit often in a highly idealised way, and have parameters that are physically interpretable." — Isham

Statistical Model $\longrightarrow$ Bladt et al

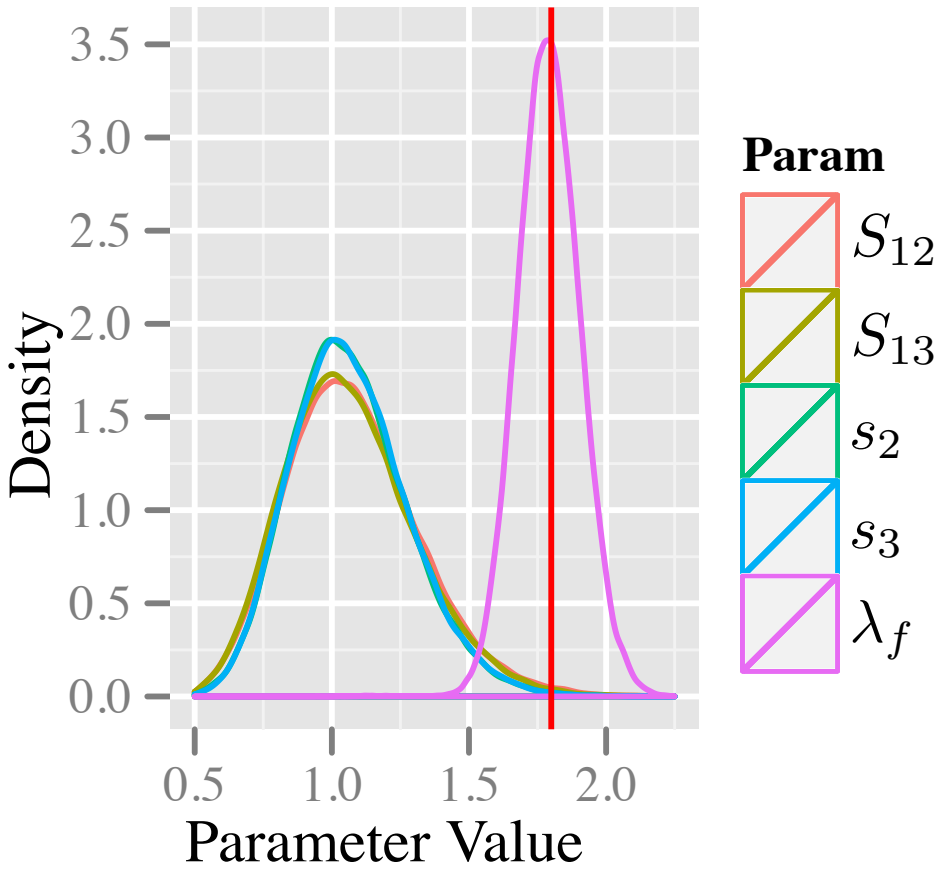
"In contrast, statistical models are descriptive, and represent the statistical properties of data and their dependence on covariates, without aiming to encapsulate the physical mechanisms involved." — Isham

Toy Example Results

100 uncensored observations simulated from PHT with

$$\mathbf{S} = \begin{pmatrix} -3.6 & 1.8 & 1.8 \\ 9.5 & -11.3 & 0 \\ 9.5 & 0 & -11.3 \end{pmatrix}$$

$$\implies \lambda_f = 1.8, \ \lambda_r = 9.5$$



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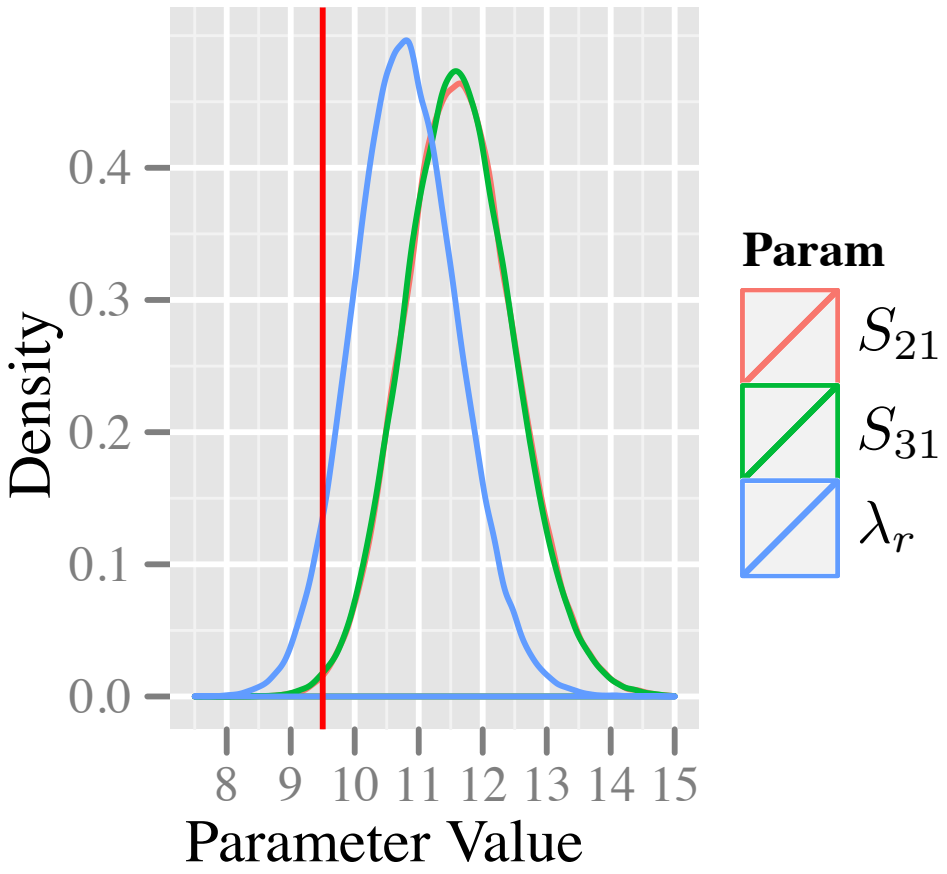

Reliability less sensitive to λ_r

Daneshkhah and Bedford (2008)

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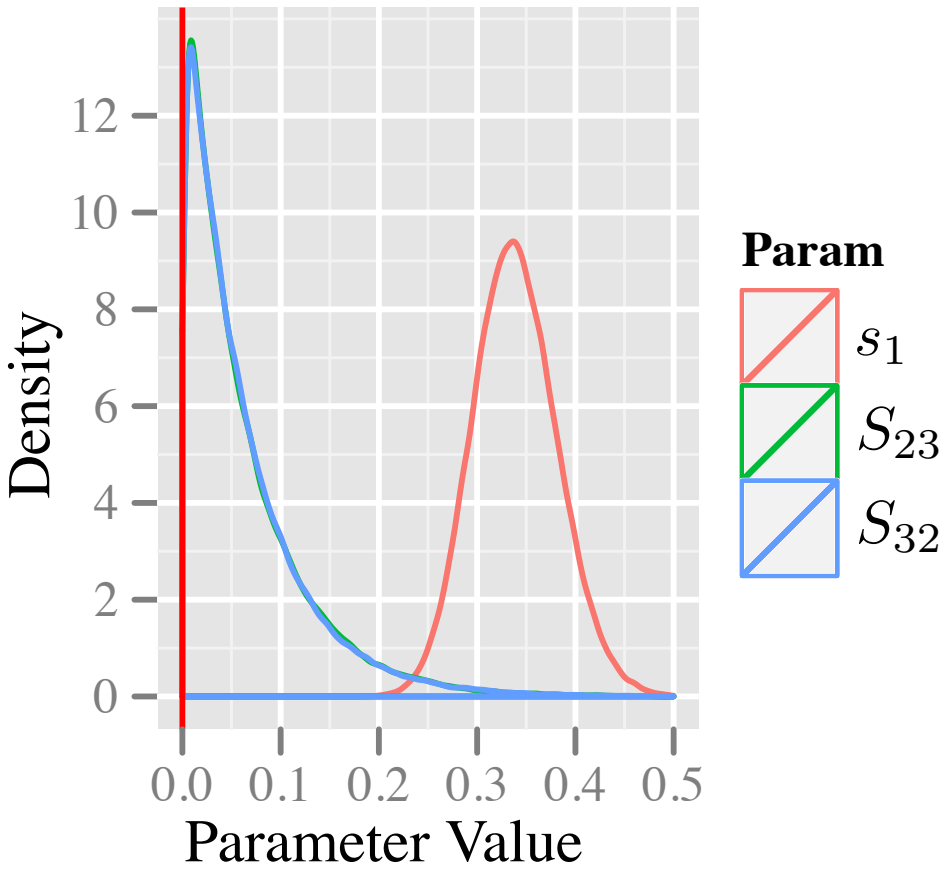
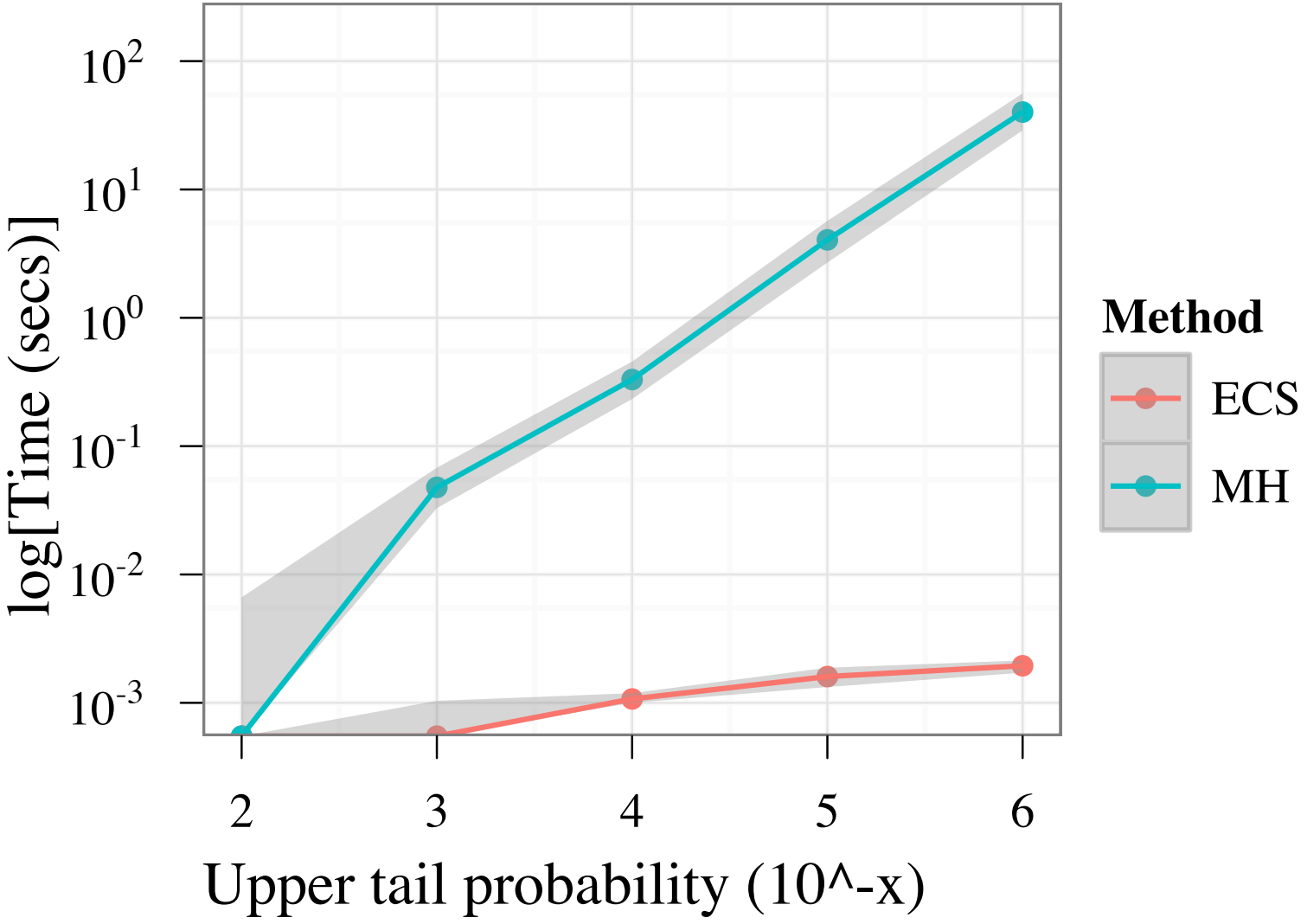


‘Tail Depth’ Performance Improvement



Overall Performance Improvement

This shows the new method keeping pace in 'nice' problems and significantly outperforming otherwise.

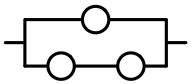
$$\mathbf{T} = \begin{pmatrix} -3 & 1 & 1 & 1 \\ 1 & -3 & 1 & 1 \\ 1 & 1 & -3 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix} \qquad \mathbf{T} = \begin{pmatrix} -2 & 0.01 & 1.99 & 0 \\ 1 & -300 & 0 & 299 \\ 299 & 0 & -300 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

	No problems i-iii		All problems i-iii	
	MH	ECS	MH	ECS
$\bar{t}$	1.6	7.2	10.2 hours	0.016 secs
s_t	104	19	9.4 hours	0.015 secs

2,300,000 $\times$ faster on average in hard problem

Missing Data

Again, the missing data is what makes the inference hard. Tanner and Wong (1987) is a classic solution to this in a Bayesian framework if the missing data can be simulated.

Consider the system  from the introduction, with observed system failure times:

$$\mathbf{t} = \{1.1, 4.2\}$$

Need realisations concordant with each observation:

$$\psi = \psi_1$$

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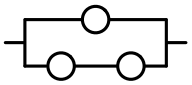
Consider the system  from the introduction, with observed system failure times:

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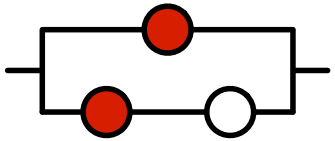
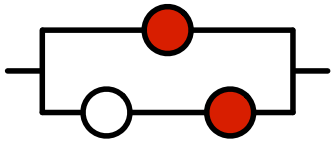
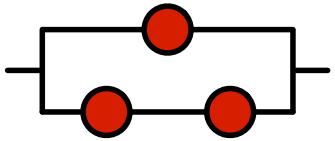


$\psi = \psi_1 \longrightarrow$ 



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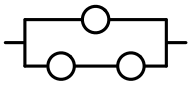
Consider the system  from the introduction, with observed system failure times:

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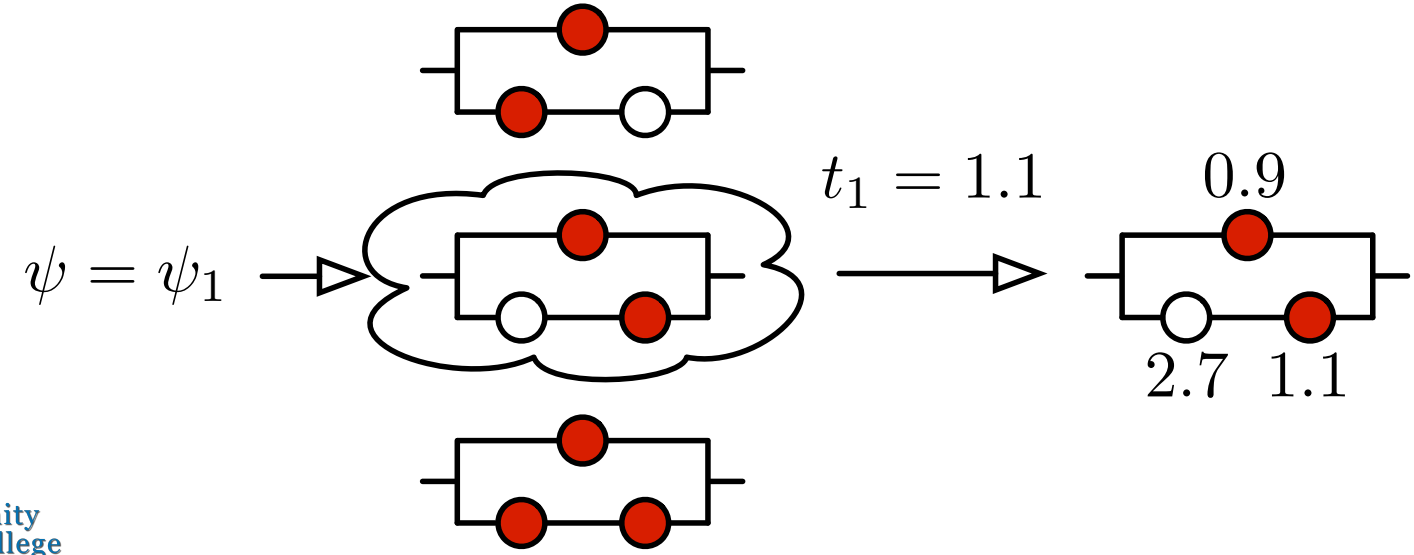

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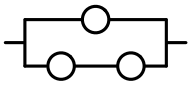
Consider the system  from the introduction, with observed system failure times:

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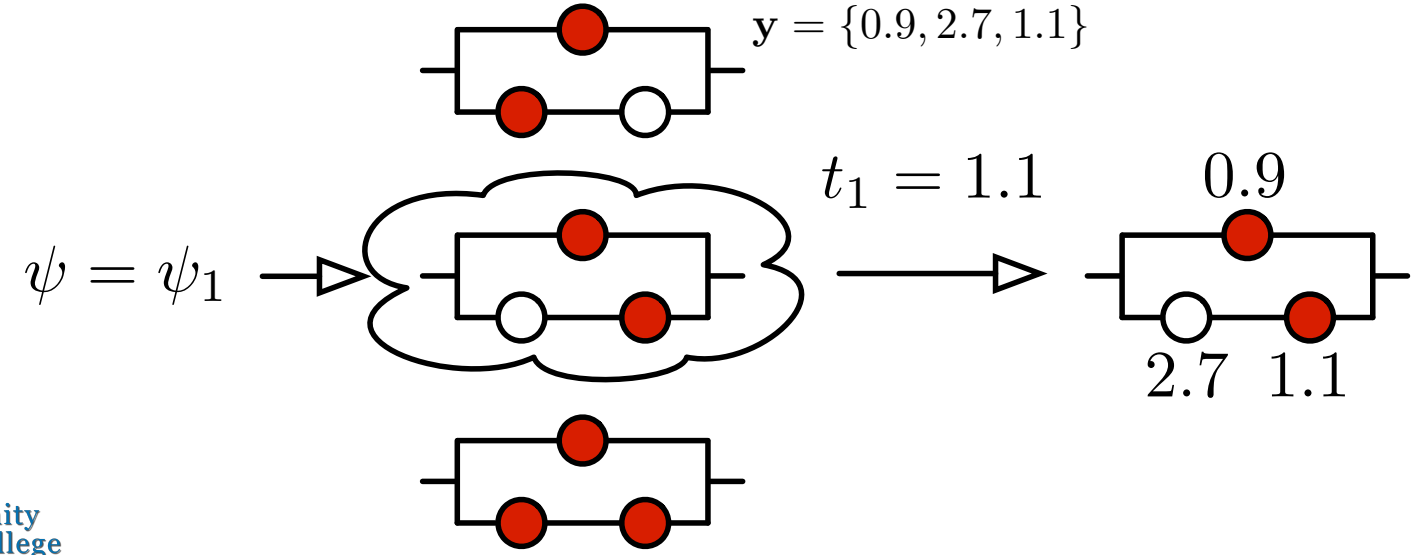

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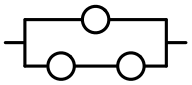
Consider the system  from the introduction, with observed system failure times:

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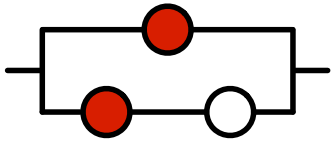

$\mathbf{y} = \{0.9, 2.7, 1.1\}$

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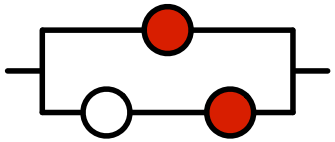

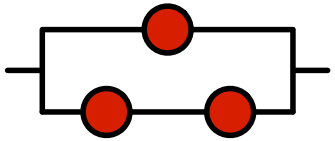

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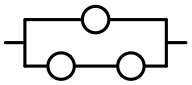
Consider the system  from the introduction, with observed system failure times:

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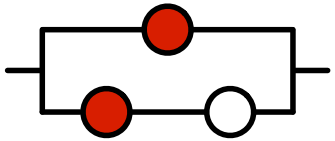

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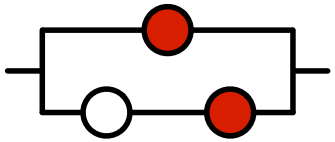
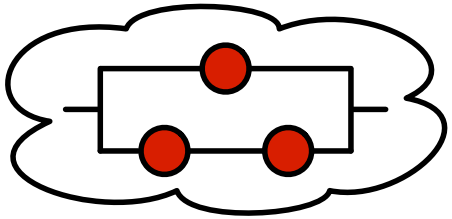
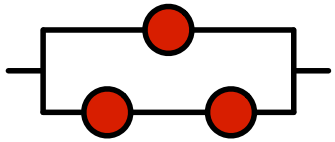




$t_2 = 4.2$



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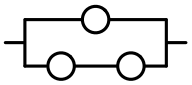
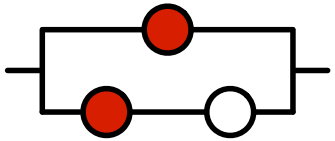
Consider the system  from the introduction, with observed system failure times:

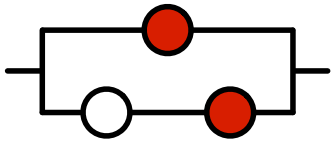
$$\mathbf{t} = \{1.1, 4.2\}$$

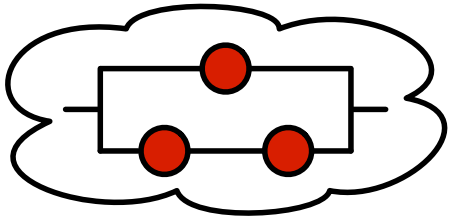
Need realisations concordant with each observation:



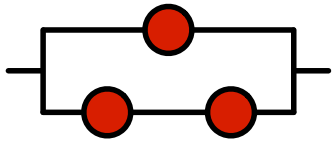
$\mathbf{y} = \{0.9, 2.7, 1.1, 3.2, 4.2, 1.3\}$

$\psi = \psi_1$





$t_2 = 4.2$



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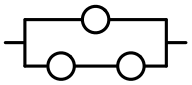
Consider the system  from the introduction, with observed system failure times:

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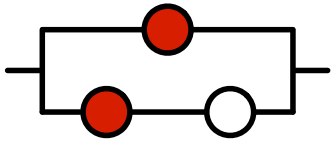

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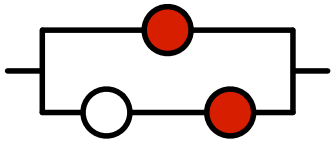
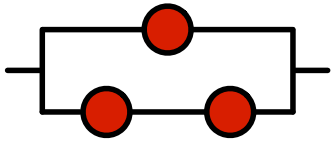
$\psi = \psi_1 \longrightarrow$ 



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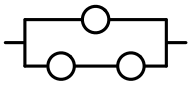
Consider the system  from the introduction, with observed system failure times:

$$\mathbf{t} = \{1.1, 4.2\}$$

Need realisations concordant with each observation:

$$\mathbf{y} = \{0.9, 2.7, 1.1, 3.2, 4.2, 1.3\}$$

$$\psi = \psi_2$$

Missing Data

For any statisticians, that is:

$$f_{Y \mid \Psi, T}(\mathbf{y}_{1\cdot}, \ldots, \mathbf{y}_{m\cdot} \mid \psi, \mathbf{t})$$

$$f_{\Psi \mid Y, T}(\psi \mid \mathbf{y}_{1\cdot}, \ldots, \mathbf{y}_{m\cdot}, \mathbf{t})$$

Missing Data

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Missing Data

For any statisticians, that is:

$$f_{Y\,|\,\Psi,T}(\mathbf{y}_{1\cdot},\ldots,\mathbf{y}_{m\cdot}\,|\,\psi,\mathbf{t})$$

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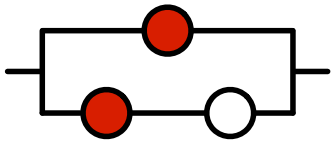
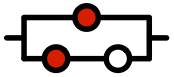
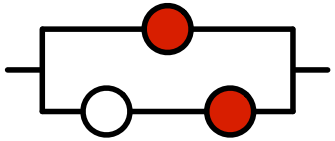
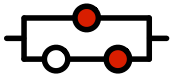
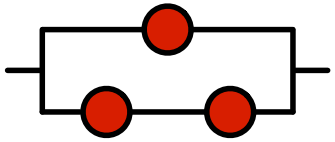
What is the challenge?

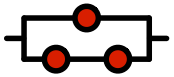


$\mathbb{P}($  $|\,\psi_1, t_1) = ?$

$\psi = \psi_1 \longrightarrow$ 

$\mathbb{P}($  $|\,\psi_1, t_1) = ?$



$\mathbb{P}($  $|\,\psi_1, t_1) = ?$

System Signatures

The signature (Samaniego, 1985) is less widely used than the structure function, but in some ways more elegant.

Definition (Signature)

The *signature* of a system is the n-dimensional probability vector $\mathbf{s} = (s_1, \ldots, s_n)$ with elements:

$$s_i = \mathbb{P}(T = Y_{i:n})$$

where T is the failure time of the system and $Y_{i:n}$ is the ith order statistic of the n component failure times.

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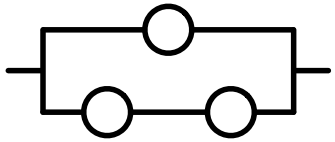
e.g.



$$\implies \mathbf{s} = \left(0, \tfrac{2}{3}, \tfrac{1}{3}\right)$$

Sampling Latent Failure Times

It can be shown:

$$
\begin{aligned}
&f_{Y|\,T}(y_{i1}, \ldots, y_{in}; \psi \mid t) \\
&\quad \propto \sum_{j=1}^{n} \Bigg[f_{Y|\,Y<t}(y_{i(1)}, \ldots, y_{i(j-1)}; \psi) \\
&\qquad\qquad \times f_{Y|\,Y>t}(y_{i(j+1)}, \ldots, y_{i(n)}; \psi) \\
&\qquad\qquad \times \mathbb{I}_{\{t\}}(y_{i(j)}) \\
&\qquad\qquad \times \binom{n-1}{j-1} F_Y(t; \psi)^{j}\, \bar{F}_Y(t; \psi)^{n-j+1}\, s_j \Bigg]
\end{aligned}
$$

Signature based data augmentation

1. With probability

$$\mathbb{P}(j) \propto \binom{n-1}{j-1} F_Y(t_i;\psi)^j \, \bar{F}_Y(t_i;\psi)^{n-j+1} \, s_j$$

   it was the jth failure that caused system failure.

2. Having drawn a random j, sample
   - $j-1$ values, $y_{i1}, \ldots, y_{i(j-1)}$, from $F_{Y|\,Y<t_i}(\,\cdot\,;\psi)$, the distribution of the component lifetime conditional on failure before t_i
   - $n-j$ values, $y_{i(j+1)}, \ldots, y_{in}$, from $F_{Y|\,Y>t_i}(\,\cdot\,;\psi)$, the distribution of the component lifetime conditional on failure after t_i

   and set $y_{ij} = t_i$.

Prerequisites

This is a very general method. The prerequisites for use are,

1. The signature of the system;
2. The ability to perform standard Bayesian inference with the full data;
3. The ability to sample from $F_{Y|\,Y<t_i}(\,\cdot\,;\psi)$ and $F_{Y|\,Y>t_i}(\,\cdot\,;\psi)$.

Prerequisites

This is a very general method. The prerequisites for use are,

1. The signature of the system;

   Easy for systems that are not huge

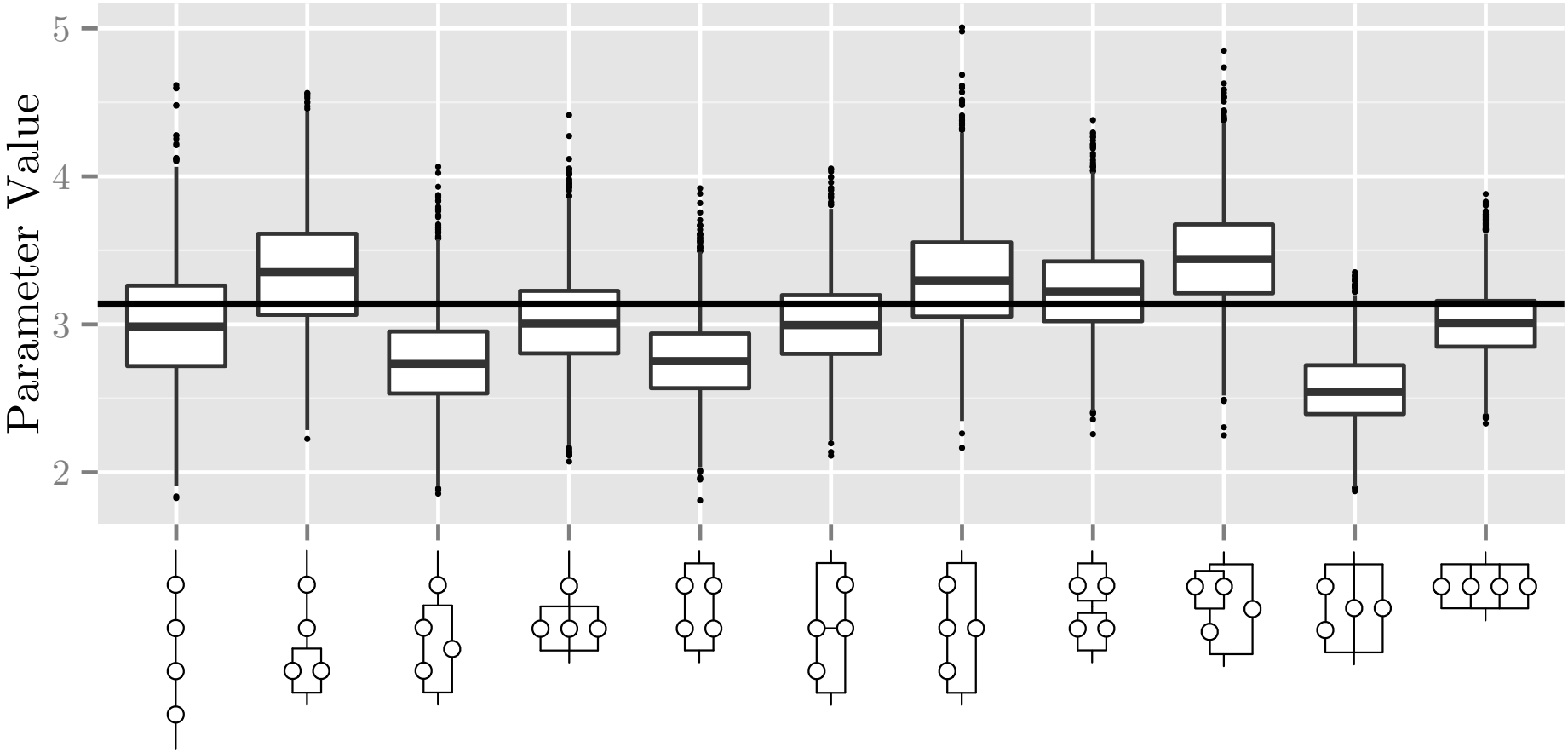
2. The ability to perform standard Bayesian inference with the full data;

   Easy for common lifetime distributions

3. The ability to sample from $F_{Y|\,Y<t_i}(\,\cdot\,;\psi)$ and $F_{Y|\,Y>t_i}(\,\cdot\,;\psi)$.

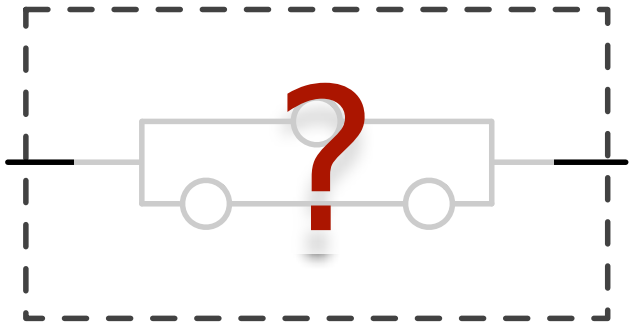
   Depends!

Canonical Exponential Component Lifetime Example



Unknown Topologies

A little ‘blue skies’ academic thinking …



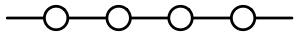
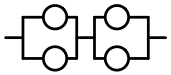
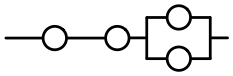
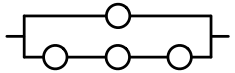
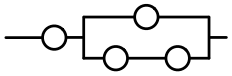
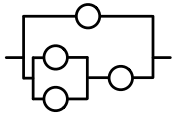
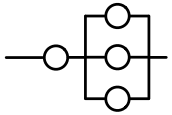
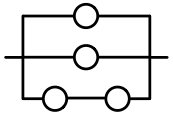
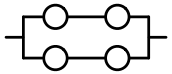
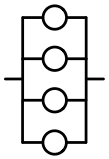
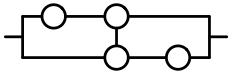
$$t = y_? = y_{?:3} = 3.1$$

Uniqueness of the Signature

Type	Order	Signature repetition							Total
		Unique	2	3	4	5	6	7	
Coherent systems	2	2	0	0	0	0	0	0	2
	3	5	0	0	0	0	0	0	5
	4	14	3	0	0	0	0	0	20
	5	43	15	2	6	2	10	1	180
Coherent systems /w graph	2	2	0	0	0	0	0	0	2
	3	4	0	0	0	0	0	0	4
	4	11	0	0	0	0	0	0	11
	5	27	4	0	0	0	0	0	35

Signature & Topology

Order 4 coherent systems with graph representation.

System Topology	Signature	System Topology	Signature
	$(1, 0, 0, 0)$		$\left(0, \frac{1}{3}, \frac{2}{3}, 0\right)$
	$\left(\frac{1}{2}, \frac{1}{2}, 0, 0\right)$		$\left(0, \frac{1}{2}, \frac{1}{4}, \frac{1}{4}\right)$
	$\left(\frac{1}{4}, \frac{7}{12}, \frac{1}{6}, 0\right)$		$\left(0, \frac{1}{6}, \frac{7}{12}, \frac{1}{4}\right)$
	$\left(\frac{1}{4}, \frac{1}{4}, \frac{1}{2}, 0\right)$		$\left(0, 0, \frac{1}{2}, \frac{1}{2}\right)$
	$\left(0, \frac{2}{3}, \frac{1}{3}, 0\right)$		$(0, 0, 0, 1)$
	$\left(0, \frac{1}{2}, \frac{1}{2}, 0\right)$		

Jointly Inferring the Topology

$$f_{Y \mid \Psi, T}(\mathbf{y}_{1\cdot}, \ldots, \mathbf{y}_{m\cdot} \mid \psi, \mathbf{t})$$

$$f_{\Psi \mid Y, T}(\psi \mid \mathbf{y}_{1\cdot}, \ldots, \mathbf{y}_{m\cdot}, \mathbf{t})$$

Jointly Inferring the Topology

$$f_{Y \mid \Psi, T}(\mathbf{y}_{1\cdot}, \ldots, \mathbf{y}_{m\cdot} \mid \psi, \mathbf{t}, \mathbf{s})$$

$$f_{\Psi \mid Y, T}(\psi \mid \mathbf{y}_{1\cdot}, \ldots, \mathbf{y}_{m\cdot}, \mathbf{t}, \cancel{\mathbf{s}})$$

Jointly Inferring the Topology

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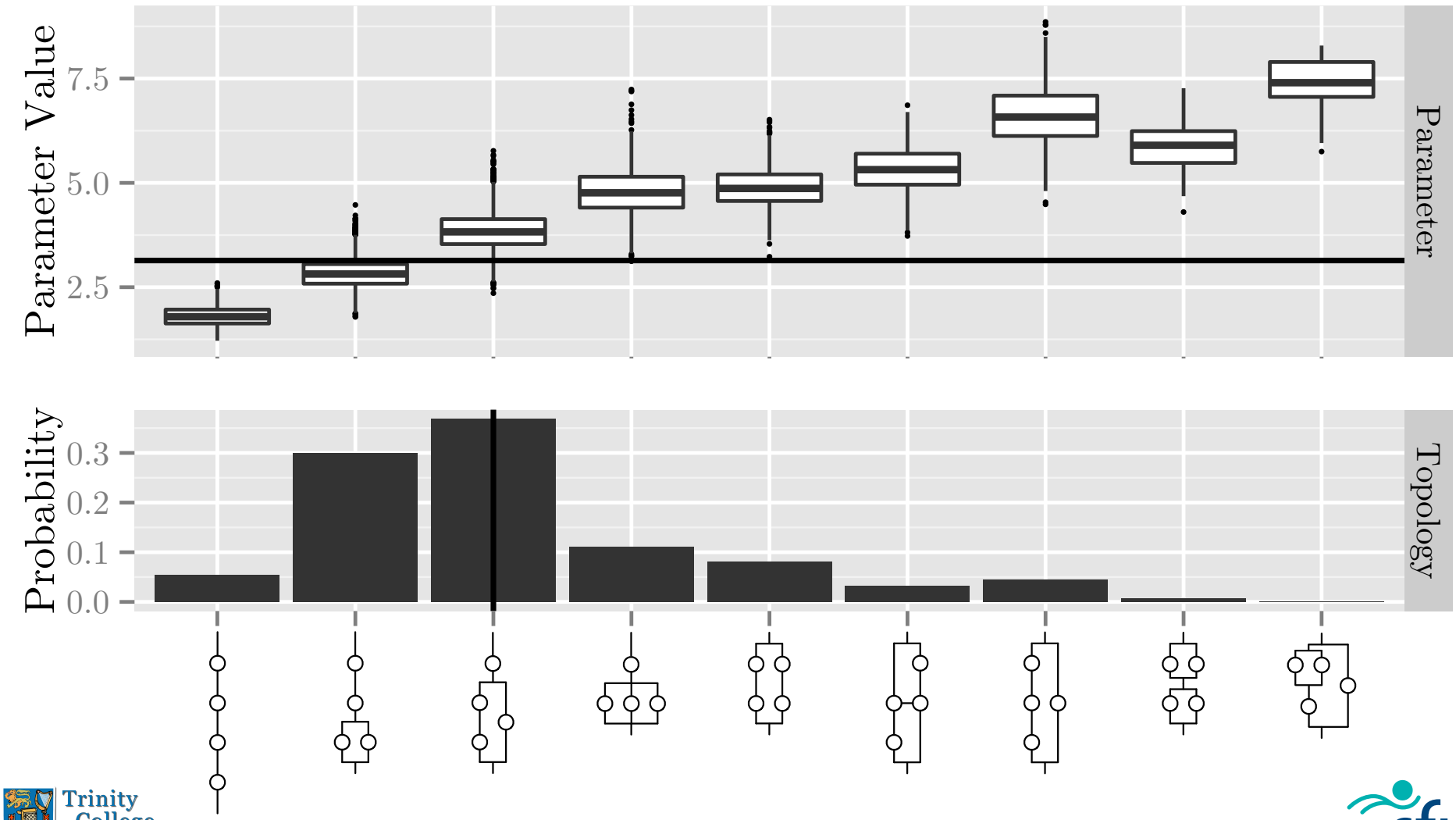
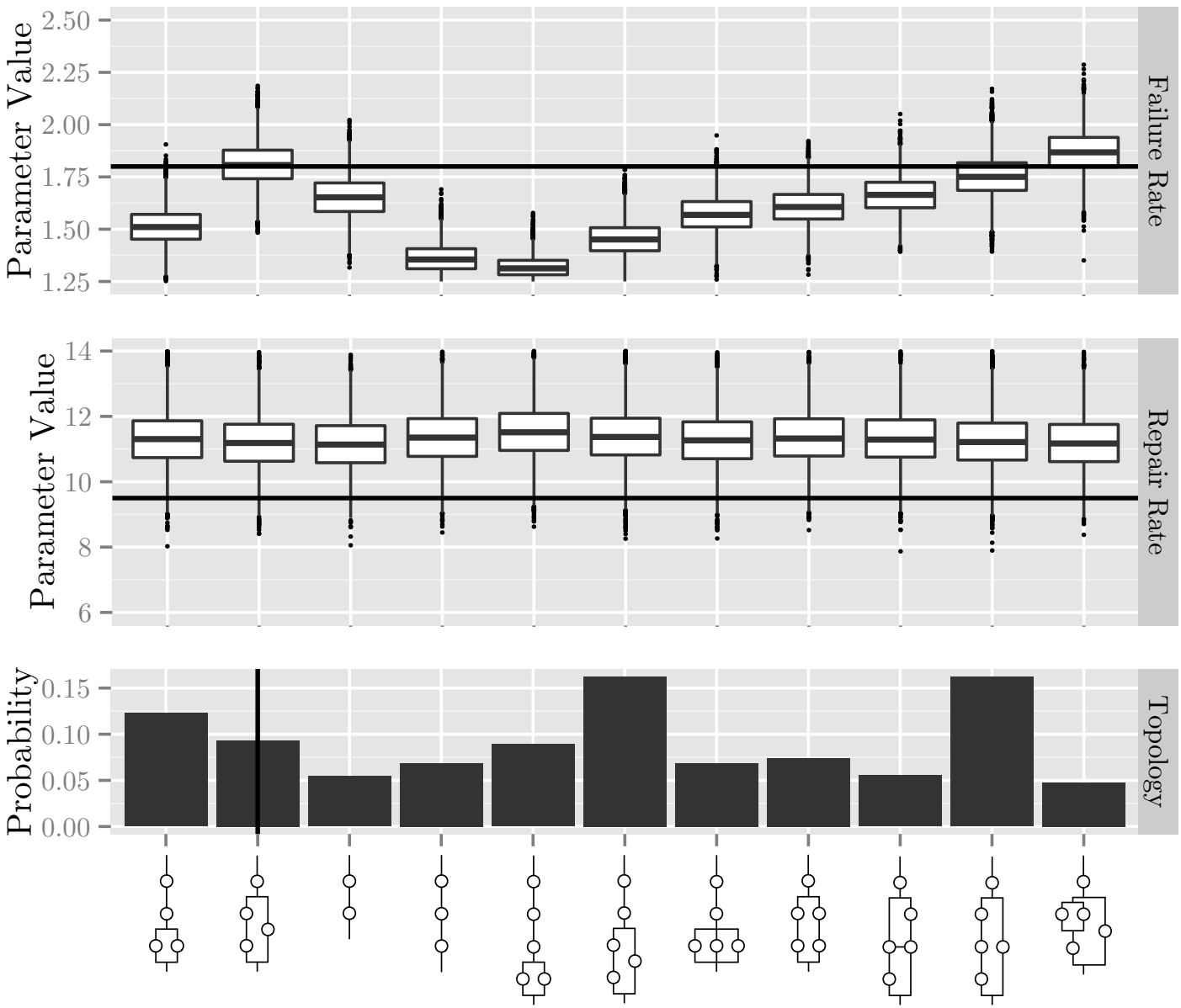
There are technical subtleties in implementation regarding positivity and Harris ergodicity which can be satisfied with some work.

Canonical Exponential Component Lifetime Example

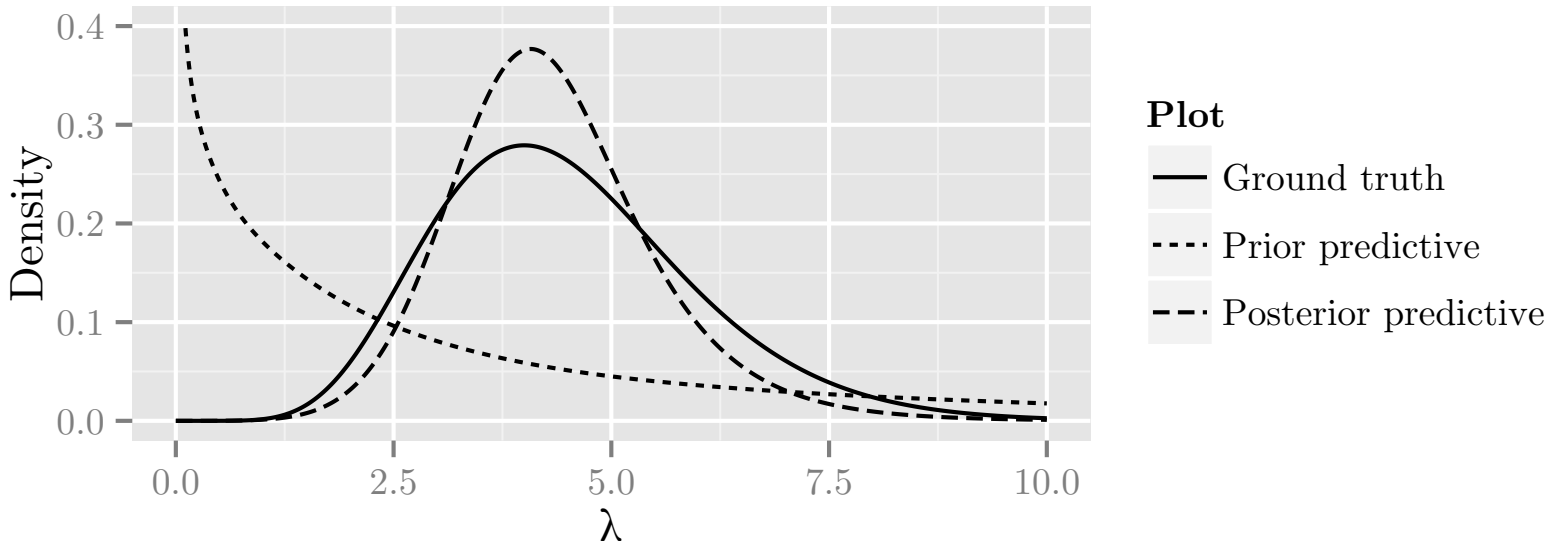


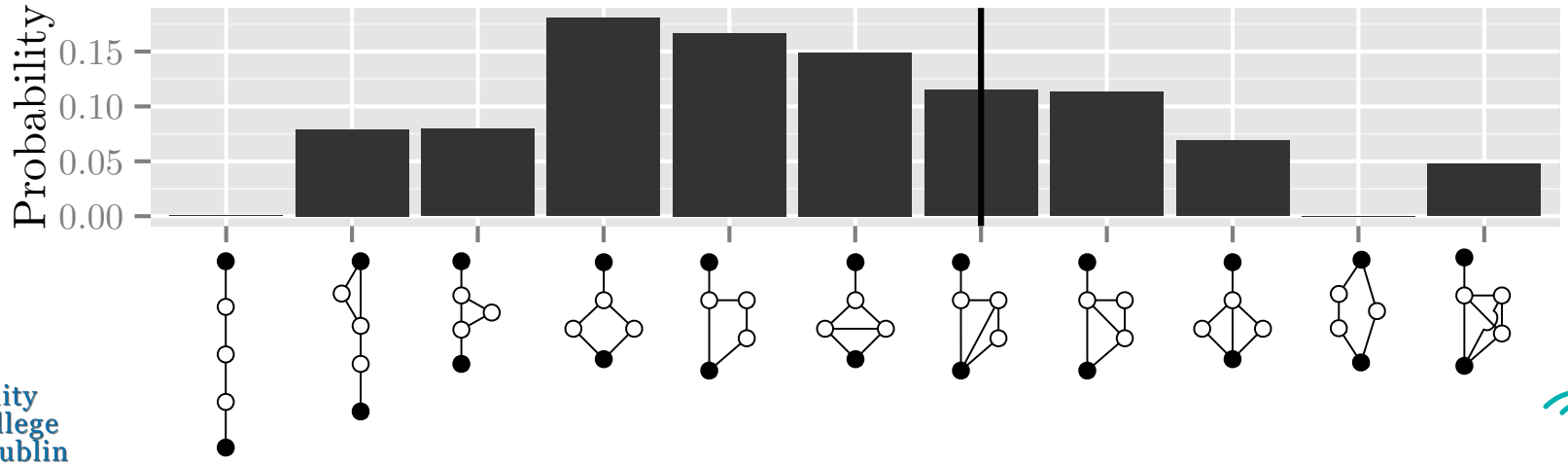
Phase-type Component Lifetime Example



Exchangeable Systems

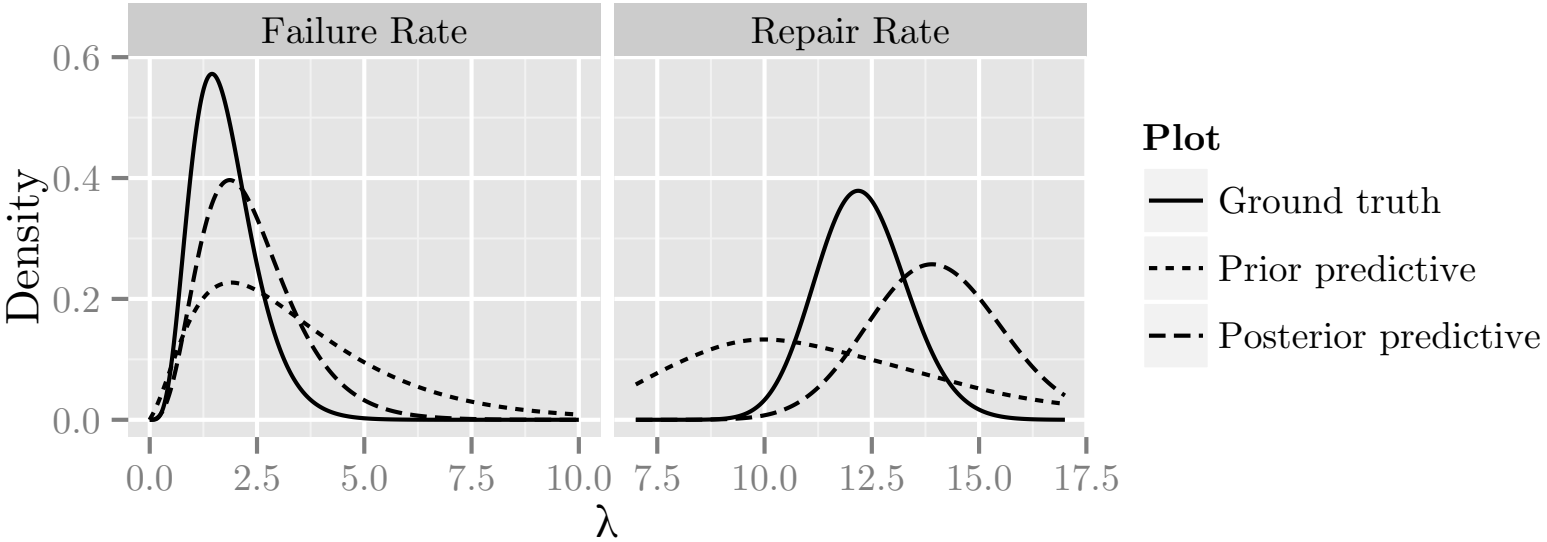
The i.i.d. systems assumption easily relaxed to exchangeability.





Phase-type Component Lifetimes

Extreme generality of the solution allows wide variety of component lifetime distributions. Solutions to the prerequisites have been derived for Phase-type distributed components.



May interpret as:

- Repairable redundant subsystems;
- Theoretically dense in function space of all positively supported continuous distributions.

Future Work

A few of the many important avenues to be pursued:

- Many partial information scenarios between full information and the extreme presented here.
- Repairable case can have different components, but of same lifetime form (Exponential) — can the lifetime take a different form?
- No repair case can have many lifetime forms, but with the restrictive assumption of identical components — work already in progress on relaxing this assumption.

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