Sci. J. Fac. Menoufia Univ. Vol. IV (1990). 285 - 296

RELIABILITY MODEL FOR A LOGIC SYSTEM OF NON-IDENTICAL COMPONENTS

Abdel-Mohsen M. Metwally *, M.O. Shaker **, A.E.A. Dessoky **, and M.A. El-Damcese **.

* Nuclear Engineering Department, Faculty of Engineering, Alexandria University.

** Mathematics Department, Faculty of Science, Tanta University.

ABSTRACT

The present study discusses the reliability of m-out-of-n unidentical component logic system. A mathematical model is developed to be applied for m=1 up to n-1. The model is validated through its coincidence with the binomial distribution when all components are identical. An illustrative example is provided for the case of m=4 and n=6.

1. INTRODUCTION

In many designs, the criteria must be set to fulfill that at least mout-of n parallel components are good for the system to operate successfully. If all components are identical, the probability of exactly m successes-out-of-n components can be shown to obey a binomial distribution [1] with a probability density function (Pdf):

$$P = {n \choose m} p^m (1-p)^{n-m}, \qquad (m = 0,1,2,, n)$$
 (1)

where p is the success probability of any component (component reliability). Assuming constant failure rate model, the component reliability can be expressed in terms of component failure rate (λ) as [2]:

$$p = \exp[-\lambda t] \tag{2}$$

The probability of at least m successes-out-of-n parallel components (system reliability) is given by:

$$R_p(t) = \sum_{k=m}^{n} {n \choose k} p^k (1-p)^{n-k}$$
 (3)

Practically, the degradation of components may occur with different rates. This can be attributed to different operating conditions and/ or different operational history. The present study treats this problem and considers the components to be unidentical. Under the assumption of identical components, Equation (3) will be a special case of the general model when putting all failure rates are equal.

2. MATHEMATICAL MODEL

In a parallel redundant configuration [2,3], all the n components are allowed to operate simultaneously. The system states will be denoted by 0, 1, 2,, n; where the 0-state expresses all components are good while the n-state expresses all components are bad. The transition probability matrix of n-unidentical component system is given by:

$$P = \begin{bmatrix} 0 & 1 & 2 & 3 & -n-1 & n \\ 1 - \sum_{i=1}^{n} \lambda_{i} & \sum_{i=1}^{n} \lambda_{i} & 0 & 0 & -n-1 & n \\ 0 & 1 - (\sum_{i=1}^{n} \lambda_{i} - \lambda_{2}) & \sum_{i=1}^{n} \lambda_{i} - \lambda_{2} & 0 & 0 & 0 \\ 1 & 0 & 0 & 1 - (\sum_{i=1}^{n} \lambda_{i} - \lambda_{2} - \lambda_{3}) & \sum_{i=1}^{n} \lambda_{i} - \lambda_{2} - \lambda_{3} & \cdots & 0 & 0 \\ 0 & 0 & 0 & 1 - (\sum_{i=1}^{n} \lambda_{i} - \lambda_{2} - \lambda_{3} - \lambda_{4}) & \cdots & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & 0 & 0 & \cdots & 0 & 1 \\ 1 & 0 & 0 & 0 & 0 & \cdots & 0 & 1 \end{bmatrix}$$

Abdel-Mohsen M. Metwally et. al.,

In constructing the above matrix, the components are assumed to be non-repairable and only one failure is allowed in one transition.

If $p_o(t)$, $p_1(t)$ and $p_j(t)$ are the probability of nofailures, exactly one failure, exactly j failures respectively to occur at time t, and $p_o(t)$, $p_1(t)$ and $p_j(t)$ are the corresponding first derivatives, the following set of differential equations can be obtained:

o-failure:

$$p_{o}(t) = (-\sum_{i=1}^{n} \lambda_{i}) p_{o}(t),$$
 (4.a)

1-failure:

$$p_1(t) = (\sum_{i=1}^n \lambda_i) p_0(t) - (\sum_{i=1}^n \lambda_i - \lambda_2) p_1(t),
 (4.b)$$

j-failures, 2≤ j≤n-1:

$$\dot{p}(t) = (\sum_{i=1}^{n} \lambda_{i} - \sum_{i=2}^{j} \lambda_{i}) p_{j-1}(t) - (\sum_{i=1}^{n} \lambda_{i} - \sum_{i=2}^{j+1} \lambda_{i}) p_{j}(t).$$
 (4.c)

n-failures:

$$p'_{n}(t) = \lambda_{1} \quad p_{n-1}(t).$$
 (4.d)

Using Laplace transform technique and applying the initial conditions $p_0(0) = 1$, and $p_j(0) = 0$ for j > 0 [4], the solution of that set of equations can be shown to be given as:

0-failure:

$$p_{o}(t) = \exp \left[-\left(\sum_{i=1}^{n} \lambda_{i}\right) t\right],$$
 (5.a)

1-failure:

$$p_{1}(t) = \frac{\sum_{i=1}^{n} \lambda_{i}}{\lambda_{2}} \left[\exp \left[-\left(\sum_{i=1}^{n} \lambda_{i} - \lambda_{2} \right) t \right] - \exp \left[-\left(\sum_{i=1}^{n} \lambda_{i} \right) t \right] \right], \quad (5.b)$$

2- failures:

$$p_{2}(t) = (\sum_{i=1}^{n} \lambda_{i}) \left(\sum_{i=1}^{n} \lambda_{i} \lambda_{2} \right) \left\{ \frac{\exp[-(\sum_{i=1}^{n} \lambda_{i} - \lambda_{2} - \lambda_{3}) t]}{\lambda_{3} (\lambda_{2} + \lambda_{3})} - \frac{\exp[-(\sum_{i=1}^{n} \lambda_{i} - \lambda_{2}) t]}{\lambda_{2} \lambda_{3}} + \frac{\exp[-(\sum_{i=1}^{n} \lambda_{i}) t]}{\lambda_{2} (\lambda_{2} + \lambda_{3})} \right\}$$
(5.c)

3- failures :

$$p_{3}(t) = (\sum_{i=1}^{n} \lambda_{i}) \left[\prod_{k=1}^{n} (\sum_{i=1}^{n} \lambda_{i} - \sum_{i=2}^{k+1} \lambda_{i}) \right] \left\{ \begin{array}{l} \exp\left[-(\sum_{i=1}^{n} \lambda_{i} - \sum_{i=2}^{4} \lambda_{i}) t\right] \\ \frac{\lambda_{4} (\lambda_{3} + \lambda_{4}) (\lambda_{2} + \lambda_{3} + \lambda_{4})}{\lambda_{4} (\lambda_{3} + \lambda_{4}) (\lambda_{2} + \lambda_{3} + \lambda_{4})} + \\ \frac{\exp\left[-(\sum_{i=1}^{n} \lambda_{i} - \lambda_{2}) t\right]}{\lambda_{3} \lambda_{4} (\lambda_{2} + \lambda_{3})} - \frac{\exp\left[-(\sum_{i=1}^{n} \lambda_{i} - \lambda_{2}) t\right]}{\lambda_{2} \lambda_{3} (\lambda_{3} + \lambda_{4})} - \\ \frac{\exp\left[-(\sum_{i=1}^{n} \lambda_{i}) t\right]}{\lambda_{2} (\lambda_{2} + \lambda_{2}) (\lambda_{2} + \lambda_{2} + \lambda_{4})} \right\}, \quad (5.d)$$

4- failures:

$$p_{4}(t) = (\sum_{i=1}^{n} \lambda_{i}) \left[\prod_{k=1}^{n} (\sum_{i=1}^{n} \lambda_{i} - \sum_{i=2}^{k+1} \lambda_{i}) \right] \left\{ \begin{array}{c} \exp\left[-(\sum_{i=1}^{n} \lambda_{i} - \sum_{i=2}^{5} \lambda_{i}) t\right] \\ \frac{4}{k-1} \prod_{i=0}^{k-1} (\sum_{i=0}^{k-1} \lambda_{5-i}) \end{array} \right.$$

Abdel-Mohsen M. Metwally et. al.,

$$\frac{\exp\left[-(\sum_{i=1}^{n} \lambda_{i} - \sum_{i=2}^{4} \lambda_{i}) t\right]}{\lambda_{4} \lambda_{5} (\lambda_{3} + \lambda_{4}) (\lambda_{2} + \lambda_{3} + \lambda_{4})} - \frac{\exp\left[-(\sum_{i=1}^{n} \lambda_{i} - \lambda_{2}) t\right]}{\lambda_{2} \lambda_{3} (\lambda_{3} + \lambda_{4}) (\lambda_{3} + \lambda_{4} + \lambda_{5})} + \frac{\exp\left[-(\sum_{i=1}^{n} \lambda_{i} - \lambda_{2} - \lambda_{3}) t\right]}{\lambda_{3} \lambda_{4} (\lambda_{2} + \lambda_{3}) (\lambda_{4} + \lambda_{5})} + \frac{\exp\left[-(\sum_{i=1}^{n} \lambda_{i}) t\right]}{\frac{4}{4} k} , (5.e)$$

$$\frac{\prod_{i=1}^{n} (\sum_{i=1}^{n} \lambda_{i+1})}{k=1 i=1} k=1$$

j-failures, j> 4, odd:

$$\begin{split} p_{j}^{-}(t) &= (A_{n})^{-}(H_{j})^{-}\left\{ \begin{array}{c} & \exp\left[-B_{j}^{-}t\right] \\ & (j-1)/2 \end{array} \right. + \\ & + \sum_{k=1}^{(j-1)/2} \left[\begin{array}{c} & \exp\left[-C_{j,k}^{-}B_{j}\right)(D_{k}^{-}B_{j}) \right] \\ & = 1 \end{array} \right. + \\ & + \sum_{k=1}^{(j-1)/2} \left[\begin{array}{c} & \exp\left[-C_{j,k}^{-}t\right] \\ & (D_{e}^{-}C_{j,k}) \right] (E_{j,k}^{-}C_{j,k}) (B_{j}^{-}C_{j,k}) (A_{n}^{-}C_{j,k})^{*} \\ & = 1 \end{array} \right. + \\ & + \frac{\exp\left[-D_{k}^{-}t\right]}{(j-1)/2} \\ & \prod_{e=1}^{(C_{j,e}^{-}D_{k})} (C_{j,e}^{-}D_{k}) \left[F_{j,k}^{-}D_{k} \right] (B_{j}^{-}D_{k}) (A_{n}^{-}D_{k}) \\ & + \frac{\exp\left[A_{n}^{-}t\right]}{(j-1)/2} \\ & \prod_{k=1}^{(C_{j,e}^{-}A_{n})} (C_{j,e}^{-}A_{n}) (D_{k}^{-}A_{n}) \right] (B_{j}^{-}A_{n}) \\ & = 1 \end{split}$$

j - failures, j>4, even :

$$p_{j}(t) = (A_{n}) (H_{j}) \left\{ \begin{array}{c} \exp \left[-B_{j} \ t\right] \\ \hline (j-1)/2 \\ \prod_{k=2} (C_{j,k} - B_{j}) (D_{k} - B_{j}) \right] (A_{n} - B_{j}) (G_{j} - B_{j}) \end{array} \right.$$

$$\begin{split} &+ \sum_{k=1}^{(j-2)/2} \left[\frac{\exp\left[-C_{j,k}\,t\right]}{(j\!-\!2)/2} \\ &= \left[\prod_{e=1}^{(D_e-C_{j,k})} \left(E_{j,k}-C_{j,k}\right)\left(B_j-C_{j,k}\right)\left(A_n-C_{j,k}\right)\left(G_j-C_{j,k}\right) \right. \\ &+ \frac{\exp\left[-D_k\,t\right]}{(j\!-\!2)/2} \\ &= \prod_{e=1}^{(J-2)/2} \left(C_{j,e}-D_k\right)\left[\left(F_{j,k}-D_k\right)\left(B_j-D_k\right)\left(A_n-D_k\right)\left(G_j-D_k\right) \right. \\ &+ \frac{\exp\left[-G_j\,t\right]}{(j\!-\!2)/2} \\ &= \prod_{e=1}^{(J-2)/2} \left(C_{j,e}-G_j\right)\left(D_e-G_j\right)\left[\left(A_n-G_j\right)\left(B_j-G_j\right) \right. \\ &+ \frac{\exp\left[A_n\,t\right]}{(j\!-\!2)/2} \right] \\ &= \prod_{e=1}^{(J-2)/2} \left(C_{j,e}-A_n\right)\left(D_e-A_n\right)\left[\left(G_j-A_n\right)\left(B_j-A_n\right) \right. \\ &= \left. \left(C_{j,e}-A_n\right)\left(D_e-A_n\right)\right] \left(G_j-A_n\right)\left(B_j-A_n\right) \\ &= \left. \left(C_{j,e}-A_n\right)\left(D_e-A_n\right)\right] \left(C_{j,e}-A_n\right)\left(C_{j,e}-A_n\right) \left(C_{j,e}-A_n\right) \left(C_{j,e}-$$

<u>n-failures</u>:

$$p_n(t) = 1 - \sum_{i=0}^{n-1} p_i(t)$$
 (5.h)

where

$$A_{n} = \sum_{i=1}^{n} \lambda_{i} , \qquad H_{j} = \prod_{k=1}^{j-1} (\sum_{i=1}^{n} \lambda_{i} - \sum_{i=2}^{k+1} \lambda_{i})$$

$$B_{j} = (\sum_{i=1}^{n} \lambda_{i} - \sum_{i=2}^{j+1} \lambda_{i}) , \qquad C_{j,k} = (\sum_{i=1}^{n} \lambda_{i} - \sum_{i=2}^{j+1-k} \lambda_{i})$$

$$D_{k} = (\sum_{i=1}^{n} \lambda_{i} - \sum_{i=2}^{k+1} \lambda_{i}) , \qquad E_{j,k} = (\sum_{i=1}^{n} \lambda_{i} - \sum_{i=2}^{[(j-s)/2]+k+1} \lambda_{i})$$

Abdel-Mohsen M. Metwally et. al.,

$$F_{j,k} = (\sum_{i=1}^{n} \lambda_i - \sum_{i=2}^{((j+s)/2]+1-k} \lambda_i)$$
 for $s = \{\begin{array}{cc} 1 & j \text{ odd} \\ 2 & j \text{ even} \end{array}$

$$G_j = (\sum_{i=1}^n \lambda_i - \sum_{i=2}^{(j/2)+1} \lambda_i).$$

Thus, we can find the reliability function of a system with n-unidentical components in parallel redundant configuration for each component has a different failure rate as

$$R_{p}(t) = \sum_{i=0}^{n-1} p_{i}(t)$$
 (6)

If we let $P_a = \exp\left[-\lambda_a\,t\right]$ for a=1,2,...., n, Equation (6) becomes

$$R_{p}(t) = 1 - \prod_{a=1}^{n} (1 - P_{a})$$
 (7)

Equation (7) can be recognized as a binomial process. It is therefore intuitively clear that when at least m-out-of-n components are required for the system to be in an operable state we have

$$R_{p}(t) = \sum_{k=m}^{n-1} \sum_{b=1}^{\binom{n}{k}} k \qquad n-k \qquad n$$

$$R_{p}(t) = \sum_{k=m}^{n} \sum_{b=1}^{n} \left\{ \left[\prod_{a=1}^{n} P_{a,b} \right] \left[\prod_{a=1}^{n} (1 - P_{a,b}) \right] \right\} + \prod_{a=1}^{n} P_{a} \qquad (8)$$

where

$$\binom{n}{k}$$
 is the combinational formula $\frac{n!}{(n-k)! k!}$.

It should be noticed the evaluation of P_a , the failure probability of "a" components, depends on which components that have been bad. The suffix b is used to assign certain set of those probabilities. Shortly we can define $P_{a,b}$ as the failure probability of the b^{th} set of "a" components.

In Equation (8), if one replaces $P_{a,b}$ by P_a and $\sum_{b=1}^{n}$ by $\binom{n}{k}$, one gets

$$R_{p}(t) = \sum_{k=m}^{n-1} {n \choose k} \left\{ \begin{bmatrix} \Pi & P_{a} \end{bmatrix} \begin{bmatrix} \Pi & (1-P_{a}) \end{bmatrix} \right\} + \Pi P_{a}$$
(9)

if $\lambda_1 = \lambda_2 = \dots = \lambda_n = \lambda$, then $P_1 = P_2 = \dots = P_n = P$ in Equation (9), and equation (9) will be reduced to the same form as Equation (3) for identical components.

3. ILLUSTRATIVE EXAMPLE:

4-out-of-6 unidentical components:

Equations (4.a), (4.b) and (4.c) become:

0-failure:

$$p_{o}(t) = -(\sum_{i=1}^{6} \lambda_{i}) p_{o}(t).$$
 (10.a)

1- failure:

$$P_{1}(t) = -(\sum_{i=1}^{6} \lambda_{i}) P_{0}(t) - (\sum_{i=1}^{6} \lambda_{i}) P_{j}(t)$$
(10.b)

j-failures, 2≤ j≤ 5:

$$P(t) = -(\sum_{i=1}^{6} \lambda_i - \sum_{i=2}^{j} \lambda_i) P_{j-1}(t) - (\sum_{i=1}^{6} \lambda_i - \sum_{i=2}^{j+1} \lambda_i) P_j(t)$$
 (10.c)

with the initial conditions

$$P_0(0) = 1$$
, $P_1(0) = 0$ for $0 < j \le 5$

Taking Laplace transforms
$$P_j$$
 (s) = $\int_0^\infty p_j(t) e^{-st} dt$, we have

$$P_{o}(s) = \frac{1}{(s + \sum_{i=1}^{6} \lambda_{i})}$$
 (11.a)

$$P_{1}(s) = \frac{(\sum_{i=1}^{6} \lambda_{i})}{(s + \sum_{i=1}^{6} \lambda_{i}) [s + (\sum_{i=1}^{6} \lambda_{i} - \lambda_{2})]}$$
(11.b)

and

$$P_{j}(s) = \frac{(\sum_{i=1}^{6} \lambda_{i})[\prod_{k=1}^{6} (\sum_{i=1}^{k+1} \lambda_{i} - \sum_{i=2}^{k+1} \lambda_{i})]}{(s + \sum_{i=1}^{6} \lambda_{i})[\prod_{k=1}^{6} [s + (\sum_{i=1}^{k+1} \lambda_{i} - \sum_{i=2}^{k+1} \lambda_{i})]]}, \text{ for } 2 \le j \le 5$$
 (11.c)

To find $P_o(t)$, $P_1(t)$, and $P_j(t)$ we must take the inverse transform of the $P_o(s)$, $P_1(s)$, and $P_j(s)$.

The failure probabilities P_i (t) for $0 \le i \le 4$ can be easily found from Equations (5.a) - (5.e) when n=6, and the failure probabilities P_5 (t), and P_6 (t) whose salution is

5- failures:

$$P_{5}(t) = (\sum_{i=1}^{6} \lambda_{i}) \begin{bmatrix} \frac{4}{1} & (\sum_{i=1}^{6} \lambda_{i} - \sum_{i=2}^{k+1} \lambda_{i}) \end{bmatrix} = \begin{cases} \frac{\exp[-\lambda_{1} t]}{5} & -1 \\ \prod_{k=1}^{k+1} & (\sum_{i=0}^{k+1} \lambda_{6-i}) \end{cases}$$

$$-\frac{\exp[-(\lambda_{1}+\lambda_{6})t]}{4} + \frac{\exp[-(\sum_{i=1}^{6}\lambda_{i}-\lambda_{2})t]}{6} + \frac{\exp[-(\sum_{i=1}^{6}\lambda_{i}-\lambda_{2})t]}{6} + \frac{\exp[-(\sum_{i=1}^{6}\lambda_{i}-\lambda_{2}-\lambda_{3})t]}{8} + \frac{\exp[-(\lambda_{1}+\lambda_{5}+\lambda_{6})t]}{3 \cdot 4} - \frac{\exp[-(\sum_{i=1}^{6}\lambda_{i}-\lambda_{2}-\lambda_{3})t]}{6} + \frac{\exp[-(\sum_{i=1}^{6}\lambda_{i}-\lambda_{2}-\lambda_{3})t]}{6} + \frac{\exp[-(\sum_{i=1}^{6}\lambda_{i}-\lambda_{2}-\lambda_{3})t]}{8} + \frac{\exp[-(\sum_{i=1}^{6}\lambda_{i})t]}{8} +$$

6 - failures:

$$P_{6}(t) = 1 - \sum_{i=1}^{5} P_{i}(t)$$
 (12.b)

$$\begin{array}{c} 2 \\ + \left[\prod_{j=1}^{n} P_{j} \right] P_{4} P_{6} (1-P_{3}) (1-P_{5}) + \left[\prod_{j=3}^{n} P_{j} \right] P_{1} (1-P_{2}) (1-P_{6}) + \\ 5 \\ \left[\prod_{j=2}^{n} P_{j} \right] (1-P_{1}) (1-P_{6}) + P_{1} P_{3} P_{4} P_{6} (1-P_{2}) (1-P_{5}) \\ j=2 \\ 4 \\ 2 \\ 6 \\ + \left[\prod_{j=2}^{n} P_{j} \right] P_{6} (1-P_{1}) (1-P_{5}) + \left[\prod_{j=1}^{n} P_{j} \right] \left[\prod_{j=5}^{n} P_{j} \right] (1-P_{3}) (1-P_{4}) + \\ j=2 \\ 6 \\ 3 \\ 6 \\ + \left[\prod_{j=2}^{n} P_{j} \right] P_{1} P_{3} (1-P_{4}) (1-P_{2}) + \left[\prod_{j=2}^{n} P_{j} \right] \left[\prod_{j=5}^{n} P_{j} \right] (1-P_{1}) \\ j=5 \\ 6 \\ (1-P_{4}) + \left[\prod_{j=4}^{n} P_{j} \right] (1-P_{2}) (1-P_{3}) \left[\prod_{j=4}^{n} P_{j} \right] P_{2} (1-P_{1}) (1-P_{3}) + \\ 6 \\ + \left[\prod_{j=4}^{n} P_{j} \right] (1-P_{1}) (1-P_{2}). \end{array}$$

REFERANCES

- [1] Nancy R. Mann et al.; "Methods for statistical Analysis of Reliability and Life Data", John Wiley & Sons, 1974.
- [2] K.C. Kapur, L.R. Lamberson; "Reliability in Engineering Design", John Wiley & Sons, 1977.
- [3] A.N. Philippou, F.S. Makri; "Ciosed Formulas for the Failure Probability of a Strict-Consecutive-k-out-of-n: F System", IEEE Trans. Reliability, vol R. 36, No. 1, 1987 APRIL, pp 80-82.
- [4] D.J. Smith; "Reliability and Maintainability in Perspective", Macmillan Publishers LTD, 1985.

نموذج لعول تظام متطقى لمكونات غير متطابقة

يتضمن هذا البحث دراسة تصف عول m مكونه من مجموع n مكونه غير متظابقه (نظام منطقی) . وقد تم إظهار غوذج رياضی طبق عندما m=n-1 حتى m=n-1 وهذا النموذج محقق من خلال التظابق مع توزيع ذات الحدين عندما تكون كل المكونات متظابقة . n=6 , m=4