General Monte Carlo Reliability Simulation Code Including Common Mode Failures and HARP Fault/Error-Handling

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1. Introduction

Variance reduction techniques have made feasible the use of the Monte Carlo method to simulate even large state space governing Markov processes such as those encountered here in modeling systems for reliability and/or availability evaluation. The present version of our Monte Carlo program for computing system unreliability effectively uses two variance reduction techniques: forced transitions and failure biasing [1,2]. The structure of the program differs from earlier versions as it was written to be consistent with the HARP code which employs behavioral decomposition [3,4,5]. This enables us to impartially demonstrate the capability of our Markov Monte Carlo method versus the Runge-Kutta method used in the HARP code to solve the Markov chain in the reliability analysis. The HARP provides several models for system fault/error-handling (called FEHM's or coverage models) which are accessible by our program (see Appendix A) In addition to these coverage models we separately incorporate into our program the handling of common mode failures and take into account their influence on the overall system unreliability. A listing of our program appears in Appendix C. In Appendix D is a copy of a previous paper [2] which provides more or less a summary of our work prior to the inclusion of common mode failures into the reliability simulation. What appears in Section 1.1 is a brief account of our work including the implementation scheme of our most general common mode failure model. The equations which appear here are more program-specific and indicative of the coding implications involved with programming the more general equations which appear in the paper of Appendix D.

1.1. Transition Rates and Probabilities Including Common Mode Failures

Each step in the simulation of a Monte Carlo trial requires the computation of the total transition rate $\gamma_k(t)$ out of the present system state $k$. This rate is given explicitly by

$$\gamma_k(t) = \gamma_{ck}(t) + \gamma_{nk}(t) + \gamma_{sk}(t) + \gamma_{cm}$$  \hspace{1cm} (1.1)

where

$$\gamma_{ck}(t) = \sum_{j=1}^{M_k} \mathcal{C}_{jk} \lambda_{jk}(t)$$
\[ \gamma_{nk}(t) = \sum_{j=1}^{M_k} N_{jk} \lambda_{jk}(t) \]

\[ \gamma_{sk}(t) = \sum_{j=1}^{M_k} S_{jk} \lambda_{jk}(t) \]

and

\[ \gamma_{cm} = \sum_{j=1}^{M} \nu_j \]

For computing \( \gamma_{ck}, \gamma_{nk}, \) and \( \gamma_{sk}, \) the summations include only the \( M_k \) number of operational components in state \( k \) with respective component failure rates \( \lambda_{jk}(t) \).

(We clarify that \( \lambda_{jk}(t) \) represents the failure rate of component \( j \) at simulation state \( k \) and time \( t \) in the Monte Carlo trial. It represents a more general transition rate in Appendix D.) The coefficients \( C_{jk}, N_{jk}, S_{jk}, \) and \( R_{jk} \) are computed using Harp fault/error-handling models as explained in Appendix A. \( R_{jk} \) does not appear in Eq (1.1) since this fraction of the failure rate does not contribute to the transition rate "out" of state \( k \). The rate \( \gamma_{cm} \) is the contribution of common mode failures, with event rates \( \nu_j \), to the total transition rate out of state \( k \). Since we consider the event rates \( \nu_j \) to be independent of time, \( \gamma_{cm} \) will have the same value for all states \( k \). For time-increasing failure rates we must also compute \( \gamma_k(T) \) where \( T \) is the simulation mission time corresponding to the design life of the system. This state-dependent, time-independent rate is greater than the actual transition rate \( \gamma_k(t) \) and must be used for sampling the distribution function of times to the next state transition in the Monte Carlo trial [6].

To determine the next system state \((k+1)\) in the simulation of the Monte Carlo trial, we must compute the following conditional probabilities

\[ P_c = \frac{\gamma_{ck}}{\gamma_k(T)} \]

\[ P_n = \frac{\gamma_{nk}}{\gamma_k(T)} \]

\[ P_s = \frac{\gamma_{sk}}{\gamma_k(T)} \]
\[ P_{cm} = \frac{\gamma_{cm}}{\gamma_k(T)} \]

and

\[ P_{st} = 1 - P_f \]  \hspace{1cm} (1.2)

where

\[ P_f = P_c + P_n + P_s + P_{cm} \]  \hspace{1cm} (1.3)

If only constant component failure rates are used, the self-transition probability \( P_{st} \) will be zero since \( \gamma_k(T) = \gamma_k(t) \). Otherwise for \( \gamma_k(T) > \gamma_k(t) \), the probability for self-transition inherently corrects for the biasing introduced by needing to use \( \gamma_k(T) \) to sample the time of the next state transition. If \( \gamma_k(T) \) is much larger that \( \gamma_k(t) \), then \( P_{st} \) will be large In this case, for the purpose of variance reduction, we failure bias the probabilities in Eq (1.2) in order to increase the total failure transition probability \( P_f \) in Eq (1.3) The biased probabilities are given by

\[ BP_c = P_c \left( X / P_f \right) \]

\[ BP_n = P_n \left( X / P_f \right) \]

\[ BP_s = P_s \left( X / P_f \right) \]

\[ BP_{cm} = P_{cm} \left( X / P_f \right) \]

and

\[ BP_{st} = 1 - X \]  \hspace{1cm} (1.4)

where the failure biasing factor \( X \) is input by the user and has a typical value of 0.5. We note that biasing is only used when \( P_f < X \), and otherwise the probabilities in Eq (1.2) are used

The type of transition (component failure, near coincident fault, single point failure, common mode failure, or self-transition) is determined by completely dividing the unit interval into disjoint subintervals of lengths proportional to the probabilities in Eq. (1.2) or Eq. (1.4), and then drawing a uniform random number between 0 and 1. The subinterval in which the random number lies corresponds to the type of transition For self-transitions there is no change in the system state and the Monte Carlo trial continues, while single point failure and near coincident fault transitions are system failure states which terminate the Monte
Carlo trial  For a component failure transition, the failed component is found by dividing the unit interval into subintervals proportional to the (operational) component failure rates $\lambda_{jk}(t)$ and again using a random value to pick an interval corresponding to the failed component. It is then determined whether the new system state defined by the failed component is a system failure state or not. This is discussed in Section 2.2. We next discuss in detail how we determine the next system state for a common mode failure transition.

If the type of transition corresponds to common mode failure, we first determine the event $i$ which caused the failure by dividing the unit interval into lengths proportional to the various event rates $v_i$, and then using a random value $\zeta$ to pick the event. Explicitly, event $i$ may be chosen by satisfying the condition

$$\left(\frac{v_1 + \ldots + v_{i-1}}{\gamma_{cm}}\right) \leq \zeta < \left(\frac{v_1 + \ldots + v_i}{\gamma_{cm}}\right)$$

over $i=1, \ldots, M$ with $v_0$ defined to be zero.

For each event $i$ there is defined a next state probability vector denoted

$$PV_i = (P_{1i}, \ldots, P_{yi}, \ldots, P_{li})$$

The $l_i$ next state probabilities for event $i$ are normalized to sum to one. Corresponding to each $P_j$ is an n-tuplet $K_j$ defining the number of components from each group which fail. (Component groups are discussed in Section 2.1.) The next state $(k+1)$ is defined by failing the number of components in $K_j$ corresponding to the probability $P_j$ picked using a random value per the usual interval sampling method. In the most general case the system modeler must specify $1_n$, $PV_i$, and the n-tuplets $K_j$ ($j=1, \ldots, l_i$), as well as the rates $v_i$, for each common mode failure event $i$. Other less general options are also available as discussed in Section 2.4.
2. System Modeling for Markov Monte Carlo Evaluation

This chapter describes in general the system modeling options and the required input to the Monte Carlo program. Upon first executing the Monte Carlo code, the user is presented with three options:

1) Input a new system model;
2) Edit the old input file;
3) Use the input file as is.

The program always reads the input from a file named INPMC.DAT. Caution should be exercised in selecting option 1) or 2) as these options will overwrite this input file. If you want to save the old contents of the file it should be copied to a different file name. Option 1) should be used in order to interactively create the input file for a new system model, while option 2) allows the user to respecify portions of the system model without having to recreate the whole file. The editing options available are:

1) Edit component group specifications;
2) Edit minimum cut set specifications;
3) Edit the near coincident fault model;
4) Edit the common mode failure model;
5) Change the design life (mission) time;
6) Change no. of time intervals for graphing;
7) Change number of Monte Carlo histories;
8) Change the non-analog default values;
9) Quit editing / Run Monte Carlo simulation.

The following sections discuss the various options and their association, if any, with the HARP program.

2.1. Component Group Specification

Component groups are sets of one or more identical components operating in active parallel. By identical we mean that components from the same group have the same constant failure rate, or have the same Weibull parameters if time-dependent rates are being used. In the HARP nomenclature component groups are referred to as component types or stages of redundant components. Unlike the HARP which allows the option of specifying component repair rates, we instead
allow the user to associate with each group a specified number of spare components which may be inserted into the system model in place of failed components. Insertion of spares is equivalent to instantaneous repair of failed components and is consistent with the method of behavioral decomposition which is particularly valid if repair rates are orders of magnitude greater than component failure rates. It is assumed that the spare component replaces the failed component in good-as-new condition. Thus, if time-dependent (increasing) Weibull rates are being used, the failure rate of the installed spare will be less than the rates of the other group components since it's been operational for less time. If constant failure rates are being used, then the spare simply resumes the failure rate of the original and there is no change in the total group failure rate. To complete the specification of component groups, the system modeler must give

1) The total number of component groups;
2) The number of components in each group;
3) The number of spares available for each group;
4) A distinct name for each component group;
5) The constant failure rate of components from each group;
6) The Weibull modulus for components from each group;
7) The Weibull scale parameter for components from each group;
8) The HARP fault/error-handling model file name for each group.

The HARP provides the option of choosing among several time-dependent distributions for component failure rates. We, however, implement only a Weibull rate of the form

\[ \lambda(t) = \left( \frac{m}{\theta} \right) \left( \frac{t}{\theta} \right)^{m-1} \]

where \( m \) is the Weibull modulus and \( \theta \) is the Weibull scale parameter. If only a constant failure rate is required, then both the Weibull modulus and scale parameter should be given as zero in 6) and 7). However, a Weibull component failure rate may be specified with a constant failure rate offset, and in this case the value given for 5) need not be zero. The time-dependent self-transition sampling method which we implement [6] allows for the use of only time increasing Weibull rates, so given moduli must be greater than one. If no fault handling is desired for a group, NONE should be entered in 8) as the fault/error-handling model file name.
2.2. Minimum Cut Sets

At any time during the model simulation individual components are classified as being operational or failed. A failed component replaced by a spare is considered to be operational, while components which are not replaced remain failed. At the beginning of the simulation time all components are assumed to be operational. All possible combinations of operational and failed components form the possible states the system may be in during a simulation run. Altogether a system with \( N \) components has \( 2^N \) system states. Of these, we are interested in only two categories: states for which the system is operational, and the system failure states. To determine the state of the system, we compare the set of all failed components with the specified minimum cut sets for the modeled system. Minimum cut sets identify groups of minimal number of components which must not all be failed if the system is to be operational [7]. Thus if we find that all components in a particular cut set are failed, then we know that the system has failed. To specify the minimum cut sets it is necessary to have the components uniquely ordered. It is the convention in this work to sequentially number all the components (but not spares) beginning with Component 1 in Group 1 through to the last component in the highest numbered group. See for example how the components are numbered in the 3-processor/2-memory/1-bus reliability block diagram shown in Fig. 2.1. With the components numbered as such, the system modeler must evaluate the minimum cut sets and input them to the Monte Carlo program. For the 3P2M1B example, the minimum cut sets are: (6), (4,5), (1,2,3).

![Reliability block diagram for 3P2M1B system model.](image)

Figure 2.1. Reliability block diagram for 3P2M1B system model.
2.3. Near Coincident Faults

A near coincident fault (NCF) is a system failure event which occurs when the failure of a component interferes with the fault recovery process of the component just previously failed. The HARP allows the system modeler to choose among four options for specifying the NCF behavior of the system:

1) All inclusive NCF's;
2) Same component NCF's;
3) User defined NCF's;
4) No NCF's allowed.

Relying on values supplied by the HARP coverage models (see Appendix A), we have implemented these NCF options in our program in a manner consistent with that of the HARP. For type 1 NCF's, the failure of any component may fatally interfere with the fault recovery of any other component, whereas for type 2 NCF's, only a component failure within the same group could interfere with fault recovery of a component from that group. If neither of these types adequately characterizes the NCF behavior of the system, the user can explicitly define interfering component groups (option 3), or simply choose to ignore the occurrence of NCF's (option 4). Since the components in groups are identical, user defined NCF's can be specified in terms of group numbers with the understanding that the relationship given among groups applies actually to each of the individual components of the groups. Thus, for each component group, the system modeler can provide a listing of all the groups by number whose components can interfere with the fault recovery of a component from the particular group in question. For example, Fig. 2.2 shows user defined interfering groups for the 3P2M1B system model. In this case, a processor failure could interfere with fault recovery of another processor or with fault recovery from a memory error, while either another memory fault or a bus failure would interfere with memory fault recovery, but would not interfere with fault recovery of a processor failure.
2.4. Common Mode Failures

A common mode failure (CMF) event occurs when more than one system component fails due to a single common cause (such as lightening, fire, explosion, vibration, flood, power failure, or faulty maintenance). In this work, CMF's are considered to be random events and can therefore be characterized as having constant CMF event rates. We allow the system modeler the option of specifying none or up to several different CMF events. Each event may be modeled using one of the following options to be discussed presently:

1) Beta-factor;
2) Random generated;
3) User defined;
4) System failure.

Since the ability to obtain CMF data is fairly limited, the CMF models presented here are rather loosely constructed so that the input data required is minimal.

2.4.1. Beta-Factor Model for Common Mode Failure Events

The $\beta$-factor model [7] can be applied to any number of the component groups. To apply the model interactively, a component group number must first be selected. If the component failure rate for this group is constant, the value is displayed and then the system modeler is asked to estimate what fraction $\beta$ of the component failure rate is due to common cause. The component failure rate is then reduced by this fractional amount and a new CMF event rate is established to make up the difference. Now the failure rate of components in the group consists of the sum of

<table>
<thead>
<tr>
<th>Group Number</th>
<th>Group Name</th>
<th>Interfering Groups Listed By Number</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>processor</td>
<td>1</td>
</tr>
<tr>
<td>2</td>
<td>memory</td>
<td>1, 2, 3</td>
</tr>
<tr>
<td>3</td>
<td>bus</td>
<td>(none)</td>
</tr>
</tbody>
</table>
two parts: an independent part which acts in parallel and a common mode part which acts in series. The chance that only a single component fails is reduced by an amount now allotted to the chance that every component in the group could fail at once, thus causing immediate system failure. If the component failure rate for the group selected is a time dependent Weibull rate, then the β-factor model cannot be generally applied. In this case the user is asked to estimate a constant CMF event rate to act in series with the group components. At any time, the total component failure rate is the sum of the Weibull rate plus the CMF event rate.

2.4.2. Random Generated Common Mode Failure Events

For the β-factor model, a CMF event would fail all of the components in a group causing immediate system failure. This is a most severe type of CMF. To model the uncertainty in the severity of a particular CMF event, the system modeler has the option of letting the number of components which fail due to a CMF event be random. To do this the modeler must specify a CMF event rate and also give the maximum number of components from each group which could be failed by this event. If the event occurs during simulation, the number of components from each group which fail is selected randomly between one and the maximum number specified (if greater than zero). In this case it is possible that a CMF event may not cause immediate system failure. If the system survives the CMF event, the components failed by the event remain failed. No spares are used.

2.4.3. User Defined Common Mode Failure Events

If more data is available regarding the occurrence of a particular CMF event, the system modeler may wish to specify a more detailed model for the event. This is done interactively by first giving the CMF event rate. Then the user is asked the number of next state possibilities expected if the event should happen to occur, and must specify probabilities for the likelihood of entering each of these states. These next state probabilities are automatically normalized to sum to one and stored as entries in the next state probability vector for the event. Each of the next state possibilities must in turn be specified by giving the number of components from each group which would be failed by the event. If the event occurs during simulation of the model, the next system state is determined by summing in order the entries of the probability vector until the sum exceeds a generated random
value between 0 and 1. The latest entry position encountered while summing then corresponds to the next system state. It would be tedious to enter too many next state possibilities, and generally there is insufficient data available to do so. It may be appropriate to lump the many next state possibilities into just a few states. One state could perhaps be specified to guarantee with a certain probability that system failure will occur, and two or three more states which have a chance of not being system failure states.

2.4.4. System Failure Common Mode Failure Events

The last option for modeling a CMF event is to treat the event as if it were an all inclusive NCF resulting in immediate system failure. In this case, just a constant CMF rate for the event must be specified. System failure CMF events can also be used to model single point failures as an alternative to relying on the HARP coverage models. A single point failure (SPF) occurs when fault handling does not prevent a component failure from causing immediate failure of the system.

2.5. Other Modeling Parameters and Default Values

Before Monte Carlo simulation of the system model can begin, the user must specify the design life or mission time for the model. The units used for the design life should of course be consistent with the component failure rates and any CMF event rates. Also the user must choose an integer (between 1 and 300) for the number of time intervals within the design life for reporting the system unreliability in discrete time steps for graphing. The number of Monte Carlo histories (or trials) to run must also be specified. In addition, the user has the option of changing two default values internal to the program: the so called "analog switch" and the failure biasing factor. The first involves the case-splitting method we implement [1] for sampling the distribution function of times to the next state transition. If during simulation of the model the expected number of state transitions within the remaining life time is large, normal analog sampling is used. Otherwise non-analog sampling from a modified distribution function forces transitions to occur within the remaining mission time. If the expected number of transitions is very small, rare event non-analog sampling is used and could continue forcing transitions indefinitely (if there are repair rates) or until the system reaches a failed state. We note that forcing transitions causes more of
the Monte Carlo histories to end in system failure which helps to reduce the sampling variance, but has the potential of being computationally time consuming. To improve run-time of the program, we arbitrarily switch to analog sampling exclusively after 90 percent of the mission time per history has been simulated. On some trial problems we have observed that the program runs most efficiently (highest figure of merit) when about two-thirds of the Monte Carlo histories end in system failure. To aid the user in setting the switch, the fraction of histories ending in system failure is displayed at the terminal after each run of the program. If it is too low, better results may be obtained by rerunning the program with the analog switch set higher to perhaps 95 percent. The failure biasing factor, on the other hand, is less critical than the analog switch. Since our code employs behavioral decomposition with no repair rates, all state transitions are necessarily failure oriented so there is no need to bias the system toward failing. If time dependent rates are used however, failure biasing may be significant due to the fact that the self-transition probability [6] may become large. Even so the default value of 0.5 is likely to be sufficient in all cases where time dependent rates are being used. Further investigation is necessary regarding the optimal setting for these default values.
3. Example Models and Results

The Monte Carlo program writes the results of the unreliability calculations to a file named OUTMC.DAT. In addition to the overall mission time unreliability, the solution includes the unreliability attributed to each component group and for the total exhaustion of hardware including all groups, as well as the unreliability due to single point failures, near coincident faults, and common mode failures. To compute the SPF and NCF unreliabilities we rely on values supplied by the HARP coverage models (see Appendix A), whereas the unreliability due to CMF is computed directly by our program without using the HARP. File OUTGR.DAT provides data for graphing the overall system unreliability plus or minus the standard deviation (68 percent confidence) over the specified number of time intervals within the design life. To avoid overwriting these two output files, they should be copied to a different file name before the Monte Carlo program is rerun.

The examples which follow demonstrate the use and capability of the Monte Carlo program. Both of the system models presented here are benchmark (tutorial) problems appearing in the HARP literature [4,5]. The results we present were computed on a Sun SPARCstation 1. We found that our program runs about twice as fast on the Sun than on the VAX 11/785 where the program was previously installed.

3.1. 3-Processor/2-Memory/1-Bus System model

The reliability block diagram for this model is shown in Fig. 2.1. Let the failure rate of each processor be \(10^{-4}/hr\), each memory unit be \(10^{-5}/hr\), and that of the bus be \(10^{-6}/hr\) [4,5]. We wish first to consider some perfect-coverage (no HARP fault handling) examples which show the effect of using the various CMF event options. Suppose, for example, we model a processor CMF event using the \(\beta\)-factor model. Fig. 3.1 shows how this affects the overall system unreliability at 10 hours for values of \(\beta\) ranging from 0 to 20 percent. The analytic solution is trivial in this case and is also plotted in the figure to show the correctness of the Monte Carlo calculations. For higher values of \(\beta\), the chance of CMF of the processors and, hence, the probability of system failure is greater corresponding to the rise in system unreliability as seen in the figure. In Appendices B.1 and B.2 we provide listings of the Monte Carlo output files for the cases \(\beta=0\) (no CMF's) and \(\beta=20\) percent. Note that when using the \(\beta\)-factor model, the component failure rate is
Figure 3.1. Plot of 3P2M1B system unreliability (and 68% confidence interval) at 10 hours with processor CMFs as $\beta$ increases from 0 to 20 percent. The dotted line is the analytical solution.

reduced by $\beta$-percent and a new CMF event rate is established to make up the difference. Thus in Appendix B.2, we see that the processor failure rate has been reduced by 20 percent from $10^4$/hr to $8\times10^{-5}$/hr, and the difference of $2\times10^{-5}$/hr became the transition rate for CMF Event 1. When using the other options to model CMF events, no component failure rates are modified in this manner. Instead, the user specifies a CMF event rate which acts in addition to any of the component rates previously specified. The impact of CMF's on the overall unreliability of the system can be varied according to the option used to model the event. For example, Table 3.1 compares the 3P2M1B perfect-coverage system unreliability at 10 hours in the case where no CMF's were allowed, and three cases which included a CMF event modeled by different options. In each of the three
cases the CMF event rate was given as $10^4$/hr. For the random event case, the next state was specified as (3,2,0) which means that at most all three processors and both memory units could be failed if the event occurs. The random outcomes for the next state are then (1,1,0), (2,1,0), (3,1,0), (1,2,0), (2,2,0), and (3,2,0). Of these six, four are certain to be system failure states and thus the event has at least a two-thirds chance of causing system failure. On the other hand, the user defined event was arranged to have only a one-third chance or more of being the cause of system failure and so the unreliability in this case is less. The next state probability vector was given as (0.33, 0.27, 0.18, 0.22) and the corresponding next states as [(3,2,1), (2,0,0), (2,1,0), (1,1,0)]. The first state (3,2,1) guarantees a 33 percent chance of system failure, while the other states may or may not be system failure states depending on the state of individual components at the time the CMF event occurs. For the last case in Table 3.1, the CMF event had a 100 percent chance of causing system failure and so the unreliability in this case is the highest.

<table>
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<tr>
<th>Output File</th>
<th>CMF Event</th>
<th>Unreliability</th>
</tr>
</thead>
<tbody>
<tr>
<td>Appendix B.1</td>
<td>None</td>
<td>$(9.57 \pm 0.87) \times 10^{-6}$</td>
</tr>
<tr>
<td>Appendix B.3</td>
<td>Random Generated</td>
<td>$(1.69 \pm 0.12) \times 10^{-5}$</td>
</tr>
<tr>
<td>Appendix B.4</td>
<td>User Defined</td>
<td>$(1.26 \pm 0.10) \times 10^{-5}$</td>
</tr>
<tr>
<td>Appendix B.5</td>
<td>System Failure</td>
<td>$(2.03 \pm 0.13) \times 10^{-5}$</td>
</tr>
</tbody>
</table>

Table 3.1. Results showing the effects of using different CMF event options.

We next consider an imperfect-coverage 3P2M1B example utilizing the HARP fault/error-handling capabilities for modeling single point and near coincident faults. For handling processor faults, we use the ARIES model shown in Fig. 3.2, and for memory faults the Probabilities and Moments model shown in Fig. 3.3. For handling NCF's, user-defined interfering groups as shown in Fig. 2.2 are specified. Using the same component failure rates as before, Fig. 3.4 shows the overall system unreliability as a function of time for two cases. In the first case no
CMF's were allowed, and for the second case we included in the model specification a system failure CMF event with rate $10^{-6}$/hr. Including the CMF event increased the unreliability as seen in the figure. The detailed results for these two cases are provided in Appendices B.6 and B.7. In Appendix B.8 are imperfect-coverage results (without CMF's) for the 3P2M1B example using time-dependent rates rather than constant rates as before. A Weibull modulus of 2.5 was used for each of the components and the scale parameters were chosen so that the unreliability at 10 hours was comparable with the unreliability obtained when constant rates were used. The unreliability as a function of time for this case is plotted in Fig. 3.5. Using time-dependent rates increased the computational time by a factor of ten over the constant rate case.

![Diagram of the ARIES transient-fault recovery model and parameterization for processors (5).](image)

**Values required by HARP as input -**

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<tr>
<th>Parameter</th>
<th>Value</th>
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<tr>
<td>Probability that fault is transient</td>
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</tr>
<tr>
<td>Mean duration of transient fault</td>
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</tr>
<tr>
<td>Probability that fault is catastrophic</td>
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<tr>
<td>Number of transient recovery phases</td>
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</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Phase</th>
<th>Duration</th>
<th>Effectiveness</th>
</tr>
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<tr>
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<tr>
<td>6</td>
<td>08</td>
<td>1</td>
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</tbody>
</table>

Coverage of permanent fault: 85

**Given that a fault occurs, the following parameters are derived from the above HARP input values -**

- CR: probability that fault is noncatastrophic
- PF: probability that system crashes
- PE: probability that system enters recovery state
- PR: probability that transient recovery is successful
PROBABILITIES AND MOMENTS

TRANSIENT RESTORATION EXIT
EXIT PROBABILITY 9800
FIRST MOMENT OF TIME TO EXIT 0
SECOND MOMENT OF TIME TO EXIT 0
THIRD MOMENT OF TIME TO EXIT 0

RECONFIGURATION COVERAGE EXIT
EXIT PROBABILITY 1615e-01
FIRST MOMENT OF TIME TO EXIT 0 4500
SECOND MOMENT OF TIME TO EXIT 0 2500
THIRD MOMENT OF TIME TO EXIT 0

SINGLE POINT FAILURE EXIT
EXIT PROBABILITY 3850e-02
FIRST MOMENT OF TIME TO EXIT 0
SECOND MOMENT OF TIME TO EXIT 0
THIRD MOMENT OF TIME TO EXIT 0

Figure 3.3. Description of the FEHM for Memory Subsystem [5].

Figure 3.4. Plot of system unreliability (and 68% confidence interval) as a function of time for the 3P2M1B model with HARP fault handling for two cases: a) No common mode failures and b) A system failure common mode failure event with rate $10^{-6}$. 
Figure 3.5. Plot of system unreliability (and 68% confidence interval) as a function of time for the 3P2M1B model using time-dependent component failure rates.

Figure 3.6. Fault tree representation of a fault tolerant jet engine control system. (If two basic event labels are the same, they represent the same component) [5].
3.2 Jet Engine Control System Model

To demonstrate the capability of the Monte Carlo method to simulate larger models, we consider next the jet engine control problem which has twenty components distributed among seven groups. The constant component failure rates are listed in Table 3.2. From the system fault tree shown in Fig. 3.6, we were able to determine 171 minimum cut sets. In the first example we use the HARP Markov version of the CARE III model shown in Fig. 3.7 for fault handling, with the error detectability for data collectors set at 0.97, and 0.99 for all other groups. The Monte Carlo solution is listed in Appendix B.9. It took just over 8 minutes to run 40,000 histories. The overall unreliability result of \((0.111 \pm 0.009) \times 10^{-4}\) compares well with the HARP result of \(0.11153 \times 10^{-4}\) [5]. In this example (which neglects NCF's), the single point failure probability contributes most significantly to the system unreliability. Rather than using the CARE III model, we also solved the problem using CMF's to equivalently model this single point failure probability. We used the \(\beta\)-factor model with \(\beta\) set at 0.02 for data collectors and 0.01 for all other groups. The results for this case, given in Appendix B.10, are comparable with the results in Appendix B.9. To conclude the jet engine control examples, the plot in Fig. 3.8 shows the effect of using spare components. The cases plotted are perfect-coverage unreliability results (without HARP fault handling or CMF's) in which no spares were used (Appendix B.11) as compared to a case in which two spare power supplies were available (Appendix B.12). Including the spare components increased the computational time by only 100 seconds over the no-spare case. The overall perfect-coverage unreliability at 10 hours with no spares was computed to be \((0.273 \pm 0.006) \times 10^{-6}\) in good agreement with the HARP result of \(0.27088 \times 10^{-6}\) [5].

<table>
<thead>
<tr>
<th>Stage</th>
<th>Basic events</th>
<th>Failure rate</th>
</tr>
</thead>
<tbody>
<tr>
<td>Power supplies</td>
<td>1, 2, 3</td>
<td>(3.00 \times 10^{-5})</td>
</tr>
<tr>
<td>Input controllers</td>
<td>4, 5, 6</td>
<td>(1.50 \times 10^{-5})</td>
</tr>
<tr>
<td>Data collectors</td>
<td>7, 8</td>
<td>(7.00 \times 10^{-6})</td>
</tr>
<tr>
<td>CPU's</td>
<td>9, 10, 11</td>
<td>(3.26 \times 10^{-5})</td>
</tr>
<tr>
<td>1553 buses</td>
<td>12, 13, 14</td>
<td>(1.00 \times 10^{-5})</td>
</tr>
<tr>
<td>Output drivers</td>
<td>15, 16, 17</td>
<td>(3.00 \times 10^{-6})</td>
</tr>
<tr>
<td>Cross channel data link receivers</td>
<td>18, 19, 20</td>
<td>(4.26 \times 10^{-6})</td>
</tr>
</tbody>
</table>

Table 3.2 Description of Stages [groups] and Basic Events [components] for the Jet Engine Control System [5].
Parameters, assuming all faults are permanent (those not listed are 0 0)

Fault Detection Rate $\delta = 360$ per hr
Error Propagation Rate $\epsilon = 3600$ per hr
Error Production Rate $\rho = 180$ per hr
Reconfiguration Probability $P_A = 1.0$
Error Detectability $q = 0.97$ or 0.99

1/α transient or intermittent active duration time, given transition only to state B or BE

1/β intermittent benign duration time

Figure 3.7. Markov version of the CARE III single-fault model [5].

Figure 3.8 Plot of perfect-coverage system unreliability (and 68% confidence interval) as a function of time for the jet engine control model for two cases: a) No spare components and b) Two spare power supplies available.
References


Appendix A: Interfacing with the HARP

The HARP provides several coverage models (FEHM's) of varying complexity and applicability for handling transient, intermittent, and permanent faults [3]. The system modeler may apply an appropriate FEHM for handling component faults within a particular group. For each FEHM specified, our Monte Carlo program relies on the HARP for computing the (exit) probability $R_o$ (transient restoration) that the system will recover from a transient fault, $C_o$ (permanent coverage) that the system will be successfully reconfigured to eliminate a permanent (or intermittent or transient) fault, and $S_o$ (single point failure) that the fault will cause system failure. These values (called exit probabilities) must then be adjusted to account for the state-dependent probability $N$ that the system may fail due to a near coincident fault. For this purpose, the HARP also provides the first three moments in time ($RM_1$, $RM_2$, $RM_3$, $CM_1$, $CM_2$, $CM_3$, $SM_1$, $SM_2$, $SM_3$) required to reach each exit ($R$, $C$, $S$) in the fault handling process. These moments are applied in a Taylor series expansion in order to get the state-dependent fault handling exit probability

$$ R = R_o \left( 1 - (\gamma_f)(RM_1) + \frac{1}{2} (\gamma_f^2 - 2 \dot{\gamma}_f)(RM_2) - \frac{1}{6} (\gamma_f^3 - 6 \gamma_f \dot{\gamma}_f + 3 \ddot{\gamma}_f)(RM_3) \right) $$

Likewise, $C$ and $S$ are computed. The NCF probability $N$ is then equal to $1-R-C-S$. For each component, the NCF rate $\gamma_f$ is the sum of the failure rates (at the time of the fault) of all other (operational) components whose failure could interfere with the fault recovery process of that particular component. If only constant failure rates are used, the derivatives $\dot{\gamma}_f$ and $\ddot{\gamma}_f$ are zero which greatly simplifies the computation. The following is a listing of the Sun command file (called a makefile) used to compile and link our Monte Carlo source code file (mccode.f) to the appropriate HARP FEHM source files to form the executable file mcHARP.out.

```
mCHARP.out :
    f77 -dalign -o mCHARP.out \ 
      cfhmmc.f ari.f aries.f ariesinp.f \ 
      car.f care.f careinp.f cformat.f covfac.f devgen.f \ 
      dis.f distinf.f dists.f emp.f empir.f empirinp.f \ 
      espn.f espinp.f harpsim.f mom.f moments.f \ 
      mominp.f simdrv.f states.f mccode.f
```

The "$f$" indicates Sun FORTRAN 77 source code. The HARP main program CFEHM in file cfhmmc.f was altered to allow users to only create or edit FEHM's
and to run our Monte Carlo code as a subroutine of CFEHM. The HARP subroutine COVNOM in file covfac.f is called by our code to get the exit probabilities and moments for each user-specified FEHM. The values returned by COVNOM are saved on a file named VALUES.DAT. Alternatively, our program can be run without interfacing with the HARP using the executable file mcpro.out compiled from the source code mcpro.f. In this case FEHM values can be read from the VALUES.DAT file or perfect-coverage values (C=1, R=S=N=0) can be used. In either version of the program, we separately implement the handling of common mode failures without using the HARP.
Appendix B

Monte Carlo Output Files
for Example Problems
## MONTE CARLO UNRELIABILITY CALCULATION

<table>
<thead>
<tr>
<th>Component Group</th>
<th>Number of Components</th>
<th>Number of Spares</th>
<th>Failure Rate</th>
<th>Weibull Modulus</th>
<th>Scale Parameter</th>
<th>Failure Handling Model</th>
</tr>
</thead>
<tbody>
<tr>
<td>Processor</td>
<td>3</td>
<td>3</td>
<td>0.1000D-03</td>
<td>0.0000D+00</td>
<td>0.0000D+00</td>
<td>NONE</td>
</tr>
<tr>
<td>Memory</td>
<td>2</td>
<td>0</td>
<td>0.1000D-04</td>
<td>0.0000D+00</td>
<td>0.0000D+00</td>
<td>NONE</td>
</tr>
<tr>
<td>Bus</td>
<td>1</td>
<td>0</td>
<td>0.1000D-05</td>
<td>0.0000D+00</td>
<td>0.0000D+00</td>
<td>NONE</td>
</tr>
</tbody>
</table>

### Mission Time for This Model:
10.00

### Number of Monte Carlo Histories:
40000

### Near Coincident Fault Model:
4

**Unreliability Due to Exhaustion of Component Group 1**

Unreliability = 0.9986245D-09 +/- 0.7795827D-11
Sample Variance = 0.2430997D-17
Coefficient of Variation = 0.7806565D-02

**Unreliability Due to Exhaustion of Component Group 2**

Unreliability = 0.8598134D-08 +/- 0.1171477D-08
Sample Variance = 0.5489432D-13
Coefficient of Variation = 0.1362478D+00

**Unreliability Due to Exhaustion of Component Group 3**

Unreliability = 0.9564956D-05 +/- 0.8741179D-06
Sample Variance = 0.3056328D-07
Coefficient of Variation = 0.9138755D-01
OVERALL UNRELIABILITY DUE TO EXHAUSTION OF HARDWARE

UNRELIABILITY = 0.9574552D-05 +/- 0.8741160D-06
SAMPLE VARIANCE = 0.3056315D-07
COEFFICIENT OF VARIATION = 0.9129576D-01

UNRELIABILITY DUE TO SINGLE POINT FAILURE

UNRELIABILITY = 0.0000000D+00 +/- 0.0000000D+00
SAMPLE VARIANCE = 0.0000000D+00
COEFFICIENT OF VARIATION = 0.0000000D+00

UNRELIABILITY DUE TO NEAR COINCIDENT FAULT

UNRELIABILITY = 0.0000000D+00 +/- 0.0000000D+00
SAMPLE VARIANCE = 0.0000000D+00
COEFFICIENT OF VARIATION = 0.0000000D+00

UNRELIABILITY DUE TO COMMON MODE FAILURE

UNRELIABILITY = 0.0000000D+00 +/- 0.0000000D+00
SAMPLE VARIANCE = 0.0000000D+00
COEFFICIENT OF VARIATION = 0.0000000D+00

OVERALL SYSTEM CALCULATION:

*******************************************************************************
* UNRELIABILITY = 0.9574552D-05 +/- 0.8741160D-06*
* SAMPLE VARIANCE = 0.3056315D-07 *
* COEFFICIENT OF VARIATION= 0.9129576D-01 *
* FIGURE OF MERIT = 0.1350635D+11 *
* TIME PER HISTORY = 0.2422500D-02 *
*******************************************************************************

CPU CALCULATION TIME: 0.9690E+02 SECONDS
MONTE CARLO UNRELIABILITY CALCULATION

NUMBER OF COMPONENT GROUPS: 3

- **NUMBER OF COMPONENTS IN GROUP** processor: 3
- **NUMBER OF SPARES FOR GROUP** processor: 0
- **FAILURE RATE OF COMPONENT** processor: 0.8000D-04
- **WEIBULL MODULUS OF COMPONENT** processor: 0.0000D+00
- **SCALE PARAMETER OF COMPONENT** processor: 0.0000D+00
- **FAILURE HANDLING MODEL FOR GROUP** processor: NONE

- **NUMBER OF COMPONENTS IN GROUP** memory: 2
- **NUMBER OF SPARES FOR GROUP** memory: 0
- **FAILURE RATE OF COMPONENT** memory: 0.1000D-04
- **WEIBULL MODULUS OF COMPONENT** memory: 0.0000D+00
- **SCALE PARAMETER OF COMPONENT** memory: 0.0000D+00
- **FAILURE HANDLING MODEL FOR GROUP** memory: NONE

- **NUMBER OF COMPONENTS IN GROUP** bus: 1
- **NUMBER OF SPARES FOR GROUP** bus: 0
- **FAILURE RATE OF COMPONENT** bus: 0.1000D-05
- **WEIBULL MODULUS OF COMPONENT** bus: 0.0000D+00
- **SCALE PARAMETER OF COMPONENT** bus: 0.0000D+00
- **FAILURE HANDLING MODEL FOR GROUP** bus: NONE

**TRANSITION RATE FOR CMF EVENT 1:** 0.2000D-04
**MISSION TIME FOR THIS MODEL:** 10.00
**NUMBER OF MONTE CARLO HISTORIES:** 40000
**NEAR COINCIDENT FAULT MODEL:** 4

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 1

UNRELIABILITY = 0.5066846D-09 +/- 0.5305886D-11
SAMPLE VARIANCE = 0.1126097D-17
COEFFICIENT OF VARIATION = 0.1047177D-01

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 2

UNRELIABILITY = 0.1171366D-07 +/- 0.1249942D-08
SAMPLE VARIANCE = 0.6249418D-13
COEFFICIENT OF VARIATION = 0.1067080D+00

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 3

UNRELIABILITY = 0.1048077D-04 +/- 0.8559085D-06
SAMPLE VARIANCE = 0.2930318D-07
COEFFICIENT OF VARIATION = 0.8166465D-01
OVERALL UNRELIABILITY DUE TO EXHAUSTION OF HARDWARE
-----------------------------------------------
UNRELIABILITY = 0.1049299D-04 +/- 0.8559057D-06
SAMPLE VARIANCE = 0.2930298D-07
COEFFICIENT OF VARIATION = 0.8156927D-01

UNRELIABILITY DUE TO SINGLE POINT FAILURE
--------------------------------------------
UNRELIABILITY = 0.0000000D+00 +/- 0.0000000D+00
SAMPLE VARIANCE = 0.0000000D+00
COEFFICIENT OF VARIATION = 0.0000000D+00

UNRELIABILITY DUE TO NEAR COINCIDENT FAULT
----------------------------------------------
UNRELIABILITY = 0.0000000D+00 +/- 0.0000000D+00
SAMPLE VARIANCE = 0.0000000D+00
COEFFICIENT OF VARIATION = 0.0000000D+00

UNRELIABILITY DUE TO COMMON MODE FAILURE
--------------------------------------------
UNRELIABILITY = 0.1992120D-03 +/- 0.3603330D-05
SAMPLE VARIANCE = 0.5193595D-06
COEFFICIENT OF VARIATION = 0.1808791D-01

OVERALL SYSTEM CALCULATION:
=============================

***********************************************************************
* UNRELIABILITY = 0.2097050D-03 +/- 0.3689451D-05 *
* SAMPLE VARIANCE = 0.5444818D-06 *
* COEFFICIENT OF VARIATION= 0.1759353D-01 *
* FIGURE OF MERIT = 0.8079223D+09 *
* TIME PER HISTORY = 0.2273249D-02 *
***********************************************************************

CPU CALCULATION TIME: 0.9093E+02 SECONDS
MONTE CARLO UNRELIABILITY CALCULATION

NUMBER OF COMPONENT GROUPS: 3

NUMBER OF COMPONENTS IN GROUP processor : 3
NUMBER OF SPARES FOR GROUP processor : 0
FAILURE RATE FOR COMPONENT processor : 0.1000D-03
WEIBULL MODULUS FOR COMPONENT processor : 0.0000D+00
SCALE PARAMETER FOR COMPONENT processor : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP processor : NONE

NUMBER OF COMPONENTS IN GROUP memory : 2
NUMBER OF SPARES FOR GROUP memory : 0
FAILURE RATE FOR COMPONENT memory : 0.1000D-04
WEIBULL MODULUS FOR COMPONENT memory : 0.0000D+00
SCALE PARAMETER FOR COMPONENT memory : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP memory : NONE

NUMBER OF COMPONENTS IN GROUP bus : 1
NUMBER OF SPARES FOR GROUP bus : 0
FAILURE RATE FOR COMPONENT bus : 0.1000D-05
WEIBULL MODULUS FOR COMPONENT bus : 0.0000D+00
SCALE PARAMETER FOR COMPONENT bus : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP bus : NONE

TRANSITION RATE FOR CMF EVENT 1: 0.1000D-05
MISSION TIME FOR THIS MODEL: 10.00
NUMBER OF MONTE CARLO HISTORIES: 40000
NEAR COINCIDENT FAULT MODEL: 4

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 1

UNRELIABILITY = 0.1779548D-08 +/- 0.1950970D-09
SAMPLE VARIANCE = 0.1522514D-14
COEFFICIENT OF VARIATION = 0.1096329D+00

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 2

UNRELIABILITY = 0.1124485D-07 +/- 0.1382043D-08
SAMPLE VARIANCE = 0.7640171D-13
COEFFICIENT OF VARIATION = 0.1229045D+00

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 3

UNRELIABILITY = 0.9595793D-05 +/- 0.8768407D-06
SAMPLE VARIANCE = 0.3075399D-07
COEFFICIENT OF VARIATION = 0.9137762D-01
OVERALL UNRELIABILITY DUE TO EXHAUSTION OF HARDWARE

UNRELIABILITY = 0.9608817D-05 +/- 0.8768383D-06
SAMPLE VARIANCE = 0.3075382D-07
COEFFICIENT OF VARIATION = 0.9125351D-01

UNRELIABILITY DUE TO SINGLE POINT FAILURE

UNRELIABILITY = 0.0000000D+00 +/- 0.0000000D+00
SAMPLE VARIANCE = 0.0000000D+00
COEFFICIENT OF VARIATION = 0.0000000D+00

UNRELIABILITY DUE TO NEAR COINCIDENT FAULT

UNRELIABILITY = 0.0000000D+00 +/- 0.0000000D+00
SAMPLE VARIANCE = 0.0000000D+00
COEFFICIENT OF VARIATION = 0.0000000D+00

UNRELIABILITY DUE TO COMMON MODE FAILURE

UNRELIABILITY = 0.7337463D-05 +/- 0.7670451D-06
SAMPLE VARIANCE = 0.2353433D-07
COEFFICIENT OF VARIATION = 0.1045382D+00

OVERALL SYSTEM CALCULATION:

****************************************************
* UNRELIABILITY = 0.1694628D-04 +/- 0.1163477D-05*
* SAMPLE VARIANCE = 0.5414713D-07 *
* COEFFICIENT OF VARIATION= 0.6865677D-01 *
* FIGURE OF MERIT = 0.7623612D+10 *
* TIME PER HISTORY = 0.2422500D-02 *
****************************************************

CPU CALCULATION TIME: 0.9690E+02 SECONDS
NUMBER OF COMPONENT GROUPS:  3

NUMBER OF COMPONENTS IN GROUP processor : 3
NUMBER OF SPARES FOR GROUP processor : 0
FAILURE RATE FOR COMPONENT processor : 0.1000D-03
WEIBULL MODULUS FOR COMPONENT processor : 0.0000D+00
SCALE PARAMETER FOR COMPONENT processor : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP processor : NONE

NUMBER OF COMPONENTS IN GROUP memory : 2
NUMBER OF SPARES FOR GROUP memory : 0
FAILURE RATE FOR COMPONENT memory : 0.1000D-04
WEIBULL MODULUS FOR COMPONENT memory : 0.0000D+00
SCALE PARAMETER FOR COMPONENT memory : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP memory : NONE

NUMBER OF COMPONENTS IN GROUP bus : 1
NUMBER OF SPARES FOR GROUP bus : 0
FAILURE RATE FOR COMPONENT bus : 0.1000D-05
WEIBULL MODULUS FOR COMPONENT bus : 0.0000D+00
SCALE PARAMETER FOR COMPONENT bus : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP bus : NONE

TRANSITION RATE FOR CMF EVENT 1:  0.1000D-05
MISSION TIME FOR THIS MODEL:  10.00
NUMBER OF MONTE CARLO HISTORIES:  40000
NEAR COINCIDENT FAULT MODEL:  4

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 1

UNRELIABILITY = 0.2965665D-08 +/- 0.3393513D-09
SAMPLE VARIANCE = 0.4606371D-14
COEFFICIENT OF VARIATION = 0.1144267D+00

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 2

UNRELIABILITY = 0.1129167D-07 +/- 0.1351843D-08
SAMPLE VARIANCE = 0.7309915D-13
COEFFICIENT OF VARIATION = 0.1197203D+00

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 3

UNRELIABILITY = 0.8870040D-05 +/- 0.8431265D-06
SAMPLE VARIANCE = 0.2843449D-07
COEFFICIENT OF VARIATION = 0.9505330D-01
OVERALL UNRELIABILITY DUE TO EXHAUSTION OF HARDWARE

UNRELIABILITY = 0.8884297D-05 +/- 0.8431239D-06
SAMPLE VARIANCE = 0.2843432D-07
COEFFICIENT OF VARIATION = 0.9490047D-01

UNRELIABILITY DUE TO SINGLE POINT FAILURE

UNRELIABILITY = 0.00000000D+00 +/- 0.00000000D+00
SAMPLE VARIANCE = 0.00000000D+00
COEFFICIENT OF VARIATION = 0.00000000D+00

UNRELIABILITY DUE TO NEAR COINCIDENT FAULT

UNRELIABILITY = 0.00000000D+00 +/- 0.00000000D+00
SAMPLE VARIANCE = 0.00000000D+00
COEFFICIENT OF VARIATION = 0.00000000D+00

UNRELIABILITY DUE TO COMMON MODE FAILURE

UNRELIABILITY = 0.3716620D-05 +/- 0.5456628D-06
SAMPLE VARIANCE = 0.1190992D-07
COEFFICIENT OF VARIATION = 0.1468170D+00

OVERALL SYSTEM CALCULATION:

**********************
* UNRELIABILITY = 0.1260092D-04 +/- 0.1003471D-05*
* SAMPLE VARIANCE = 0.4027820D-07 *
* COEFFICIENT OF VARIATION= 0.7963479D-01 *
* FIGURE OF MERIT = 0.1024547D+11 *
* TIME PER HISTORY = 0.2423250D-02 *
**********************

CPU CALCULATION TIME: 0.9693E+02 SECONDS
MONTE CARLO UNRELIABILITY CALCULATION

NUMBER OF COMPONENT GROUPS: 3

NUMBER OF COMPONENTS IN GROUP processor : 3
NUMBER OF SPARES FOR GROUP processor : 0
FAILURE RATE FOR COMPONENT processor : 0.1000D-03
WEIBULL MODULUS FOR COMPONENT processor : 0.0000D+00
SCALE PARAMETER FOR COMPONENT processor : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP processor : NONE

NUMBER OF COMPONENTS IN GROUP memory : 2
NUMBER OF SPARES FOR GROUP memory : 0
FAILURE RATE FOR COMPONENT memory : 0.1000D-04
WEIBULL MODULUS FOR COMPONENT memory : 0.0000D+00
SCALE PARAMETER FOR COMPONENT memory : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP memory : NONE

NUMBER OF COMPONENTS IN GROUP bus : 1
NUMBER OF SPARES FOR GROUP bus : 0
FAILURE RATE FOR COMPONENT bus : 0.1000D-05
WEIBULL MODULUS FOR COMPONENT bus : 0.0000D+00
SCALE PARAMETER FOR COMPONENT bus : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP bus : NONE

TRANSITION RATE FOR CMF EVENT 1: 0.1000D-05
MISSION TIME FOR THIS MODEL: 10.00
NUMBER OF MONTE CARLO HISTORIES: 40000
NEAR COINCIDENT FAULT MODEL: 4

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 1

UNRELIABILITY = 0.1002237D-08 +/- 0.7883135D-11
SAMPLE VARIANCE = 0.2485753D-17
COEFFICIENT OF VARIATION = 0.7865542D-02

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 2

UNRELIABILITY = 0.1053510D-07 +/- 0.1334953D-08
SAMPLE VARIANCE = 0.7128395D-13
COEFFICIENT OF VARIATION = 0.1267147D+00

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 3

UNRELIABILITY = 0.9998374D-05 +/- 0.8950161D-06
SAMPLE VARIANCE = 0.3204215D-07
COEFFICIENT OF VARIATION = 0.8951617D-01
OVERALL UNRELIABILITY DUE TO EXHAUSTION OF HARDWARE
-----------------------------------------------

UNRELIABILITY = 0.1000991D-04 +/- 0.8950139D-06
SAMPLE VARIANCE = 0.3204200D-07
COEFFICIENT OF VARIATION = 0.8941277D-01

UNRELIABILITY DUE TO SINGLE POINT FAILURE
------------------------------------------

UNRELIABILITY = 0.0000000D+00 +/- 0.0000000D+00
SAMPLE VARIANCE = 0.0000000D+00
COEFFICIENT OF VARIATION = 0.0000000D+00

UNRELIABILITY DUE TO NEAR COINCIDENT FAULT
------------------------------------------

UNRELIABILITY = 0.0000000D+00 +/- 0.0000000D+00
SAMPLE VARIANCE = 0.0000000D+00
COEFFICIENT OF VARIATION = 0.0000000D+00

UNRELIABILITY DUE TO COMMON MODE FAILURE
------------------------------------------

UNRELIABILITY = 0.1024021D-04 +/- 0.9057440D-06
SAMPLE VARIANCE = 0.3281489D-07
COEFFICIENT OF VARIATION = 0.8844977D-01

OVERALL SYSTEM CALCULATION:
===============================

**************************************************************************
* UNRELIABILITY = 0.2025012D-04 +/- 0.1271337D-05 *
* SAMPLE VARIANCE = 0.6465188D-07 *
* COEFFICIENT OF VARIATION= 0.6278169D-01 *
* FIGURE OF MERIT = 0.6398120D+10 *
* TIME PER HISTORY = 0.2417500D-02 *
**************************************************************************

CPU CALCULATION TIME: 0.9670E+02 SECONDS
NUMBER OF COMPONENT GROUPS: 3

NUMBER OF COMPONENTS IN GROUP processor: 3
NUMBER OF SPARES FOR GROUP processor: 0
FAILURE RATE FOR COMPONENT processor: 0.1000D-03
WEIBULL MODULUS FOR COMPONENT processor: 0.0000D+00
SCALE PARAMETER FOR COMPONENT processor: 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP processor: CFEHM.ARI

NUMBER OF COMPONENTS IN GROUP memory: 2
NUMBER OF SPARES FOR GROUP memory: 0
FAILURE RATE FOR COMPONENT memory: 0.1000D-04
WEIBULL MODULUS FOR COMPONENT memory: 0.0000D+00
SCALE PARAMETER FOR COMPONENT memory: 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP memory: FEHM.MOM

NUMBER OF COMPONENTS IN GROUP bus: 1
NUMBER OF SPARES FOR GROUP bus: 0
FAILURE RATE FOR COMPONENT bus: 0.1000D-05
WEIBULL MODULUS FOR COMPONENT bus: 0.0000D+00
SCALE PARAMETER FOR COMPONENT bus: 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP bus: NONE

MISSION TIME FOR THIS MODEL: 10.00
NUMBER OF MONTE CARLO HISTORIES: 80000
NEAR COINCIDENT FAULT MODEL: 3

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 1

UNRELIABILITY = 0.6795463D-10 +/- 0.3831140D-12
SAMPLE VARIANCE = 0.1174211D-19
COEFFICIENT OF VARIATION = 0.5637790D-02

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 2

UNRELIABILITY = 0.2249129D-09 +/- 0.4334561D-10
SAMPLE VARIANCE = 0.1503074D-15
COEFFICIENT OF VARIATION = 0.1927218D+00

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 3

UNRELIABILITY = 0.9926839D-05 +/- 0.3395517D-06
SAMPLE VARIANCE = 0.9223627D-08
COEFFICIENT OF VARIATION = 0.3420542D-01
OVERALL UNRELIABILITY DUE TO EXHAUSTION OF HARDWARE
-----------------------------------------------
UNRELIABILITY = 0.9927132D-05 +/- 0.3395516D-06
SAMPLE VARIANCE = 0.9223621D-08
COEFFICIENT OF VARIATION = 0.3420440D-01

UNRELIABILITY DUE TO SINGLE POINT FAILURE
-------------------------------------------
UNRELIABILITY = 0.1414603D-03 +/- 0.1187693D-05
SAMPLE VARIANCE = 0.1128492D-06
COEFFICIENT OF VARIATION = 0.8395945D-02

UNRELIABILITY DUE TO NEAR COINCIDENT FAULT
--------------------------------------------
UNRELIABILITY = 0.2349318D-07 +/- 0.1660713D-07
SAMPLE VARIANCE = 0.2206375D-10
COEFFICIENT OF VARIATION = 0.7068916D+00

UNRELIABILITY DUE TO COMMON MODE FAILURE
-------------------------------------------
UNRELIABILITY = 0.0000000D+00 +/- 0.0000000D+00
SAMPLE VARIANCE = 0.0000000D+00
COEFFICIENT OF VARIATION = 0.0000000D+00

OVERALL SYSTEM CALCULATION:
-------------------------------
*****************************************************************************
* UNRELIABILITY = 0.1514109D-03 +/- 0.1221061D-05 *
* SAMPLE VARIANCE = 0.1192792D-06 *
* COEFFICIENT OF VARIATION= 0.8064548D-02 *
* FIGURE OF MERIT = 0.2481392D+10 *
* TIME PER HISTORY = 0.3378625D-02 *
*****************************************************************************

CPU CALCULATION TIME: 0.2703E+03 SECONDS
MONTE CARLO UNRELIABILITY CALCULATION

NUMBER OF COMPONENT GROUPS: 3

NUMBER OF COMPONENTS IN GROUP processor : 3
NUMBER OF SPARES FOR GROUP processor : 0
FAILURE RATE FOR COMPONENT processor : 0.1000D-03
WEIBULL MODULUS FOR COMPONENT processor : 0.0000D+00
SCALE PARAMETER FOR COMPONENT processor : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP processor : CFEHM.ARI

NUMBER OF COMPONENTS IN GROUP memory : 2
NUMBER OF SPARES FOR GROUP memory : 0
FAILURE RATE FOR COMPONENT memory : 0.1000D-04
WEIBULL MODULUS FOR COMPONENT memory : 0.0000D+00
SCALE PARAMETER FOR COMPONENT memory : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP memory : FEHM.MOM

NUMBER OF COMPONENTS IN GROUP bus : 1
NUMBER OF SPARES FOR GROUP bus : 0
FAILURE RATE FOR COMPONENT bus : 0.1000D-05
WEIBULL MODULUS FOR COMPONENT bus : 0.0000D+00
SCALE PARAMETER FOR COMPONENT bus : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP bus : NONE

TRANSITION RATE FOR CMF EVENT 1: 0.1000D-05
MISSION TIME FOR THIS MODEL: 10.00
NUMBER OF MONTE CARLO HISTORIES: 80000
NEAR COINCIDENT FAULT MODEL: 3

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 1

UNRELIABILITY = 0.6840191D-10 +/- 0.3939940D-12
SAMPLE VARIANCE = 0.1241850D-19
COEFFICIENT OF VARIATION = 0.5759985D-02

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 2

UNRELIABILITY = 0.1009069D-09 +/- 0.2959416D-10
SAMPLE VARIANCE = 0.7006514D-16
COEFFICIENT OF VARIATION = 0.2932818D+00

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 3

UNRELIABILITY = 0.1032902D-04 +/- 0.3481505D-06
SAMPLE VARIANCE = 0.9696702D-08
COEFFICIENT OF VARIATION = 0.3370606D-01
OVERALL UNRELIABILITY DUE TO EXHAUSTION OF HARDWARE
-----------------------------------------------
UNRELIABILITY = 0.1032919D-04 +/- 0.3481505D-06
SAMPLE VARIANCE = 0.9696699D-08
COEFFICIENT OF VARIATION = 0.3370550D-01

UNRELIABILITY DUE TO SINGLE POINT FAILURE
------------------------------------------
UNRELIABILITY = 0.1402953D-03 +/- 0.1191037D-05
SAMPLE VARIANCE = 0.1134856D-06
COEFFICIENT OF VARIATION = 0.8489499D-02

UNRELIABILITY DUE TO NEAR COINCIDENT FAULT
------------------------------------------
UNRELIABILITY = 0.3561280D-07 +/- 0.2055588D-07
SAMPLE VARIANCE = 0.3380353D-10
COEFFICIENT OF VARIATION = 0.5772047D+00

UNRELIABILITY DUE TO COMMON MODE FAILURE
------------------------------------------
UNRELIABILITY = 0.9925506D-05 +/- 0.3413531D-06
SAMPLE VARIANCE = 0.9321754D-08
COEFFICIENT OF VARIATION = 0.3439150D-01

OVERALL SYSTEM CALCULATION:
-------------------------------

****************************************************
* UNRELIABILITY = 0.1605857D-03 +/- 0.1258164D-05 *
* SAMPLE VARIANCE = 0.1266381D-06 *
* COEFFICIENT OF VARIATION = 0.7834845D-02 *
* FIGURE OF MERIT = 0.2317904D+10 *
* TIME PER HISTORY = 0.3406750D-02 *
****************************************************

CPU CALCULATION TIME: 0.2725E+03 SECONDS
MONTE CARLO UNRELIABILITY CALCULATION

NUMBER OF COMPONENT GROUPS: 3

NUMBER OF COMPONENTS IN GROUP PROCESSOR : 3
NUMBER OF SPARES FOR GROUP PROCESSOR : 0
FAILURE RATE FOR COMPONENT PROCESSOR : 0.0000D+00
WEIBULL MODULUS FOR COMPONENT PROCESSOR : 0.2500D+01
SCALE PARAMETER FOR COMPONENT PROCESSOR : 0.1585D+03
FAILURE HANDLING MODEL FOR GROUP PROCESSOR : CFEHM.ARI

NUMBER OF COMPONENTS IN GROUP MEMORY : 2
NUMBER OF SPARES FOR GROUP MEMORY : 0
FAILURE RATE FOR COMPONENT MEMORY : 0.0000D+00
WEIBULL MODULUS FOR COMPONENT MEMORY : 0.2500D+01
SCALE PARAMETER FOR COMPONENT MEMORY : 0.3981D+03
FAILURE HANDLING MODEL FOR GROUP MEMORY : FEHM.MOM

NUMBER OF COMPONENTS IN GROUP BUS : 1
NUMBER OF SPARES FOR GROUP BUS : 0
FAILURE RATE FOR COMPONENT BUS : 0.0000D+00
WEIBULL MODULUS FOR COMPONENT BUS : 0.2500D+01
SCALE PARAMETER FOR COMPONENT BUS : 0.1000D+04
FAILURE HANDLING MODEL FOR GROUP BUS : NONE

MISSION TIME FOR THIS MODEL: 10.00
NUMBER OF MONTE CARLO HISTORIES: 40000
NEAR COINCIDENT FAULT MODEL: 3

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 1

UNRELIABILITY = 0.6865636D-10 +/- 0.9973916D-12
SAMPLE VARIANCE = 0.3979160D-19
COEFFICIENT OF VARIATION = 0.1452730D-01

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 2

UNRELIABILITY = 0.1048874D-09 +/- 0.5640234D-10
SAMPLE VARIANCE = 0.1272490D-15
COEFFICIENT OF VARIATION = 0.5377417D+00

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 3

UNRELIABILITY = 0.1062913D-04 +/- 0.7428625D-06
SAMPLE VARIANCE = 0.2207379D-07
COEFFICIENT OF VARIATION = 0.6988928D-01
OVERALL UNRELIABILITY DUE TO EXHAUSTION OF HARDWARE
----------------------------------------------------
UNRELIABILITY = 0.1062931D-04 +/- 0.7428625D-06
SAMPLE VARIANCE = 0.2207379D-07
COEFFICIENT OF VARIATION = 0.6988814D-01

UNRELIABILITY DUE TO SINGLE POINT FAILURE
-------------------------------------------
UNRELIABILITY = 0.1482236D-03 +/- 0.2674119D-05
SAMPLE VARIANCE = 0.2860364D-06
COEFFICIENT OF VARIATION = 0.1804111D-01

UNRELIABILITY DUE TO NEAR COINCIDENT FAULT
------------------------------------------
UNRELIABILITY = 0.6597022D-10 +/- 0.3892732D-10
SAMPLE VARIANCE = 0.6061346D-16
COEFFICIENT OF VARIATION = 0.5900741D+00

UNRELIABILITY DUE TO COMMON MODE FAILURE
-------------------------------------------
UNRELIABILITY = 0.0000000D+00 +/- 0.0000000D+00
SAMPLE VARIANCE = 0.0000000D+00
COEFFICIENT OF VARIATION = 0.0000000D+00

OVERALL SYSTEM CALCULATION:
-------------------------------
*************************************************
* UNRELIABILITY = 0.1588530D-03 +/- 0.2761155D-05*
* SAMPLE VARIANCE = 0.3049592D-06              *
* COEFFICIENT OF VARIATION= 0.1738183D-01      *
* FIGURE OF MERIT = 0.9725659D+08               *
* TIME PER HISTORY = 0.3371625D-01             *
*************************************************

CPU CALCULATION TIME: 0.1349E+04 SECONDS
MONTE CARLO UNRELIABILITY CALCULATION

NUMBER OF COMPONENT GROUPS: 7

NUMBER OF COMPONENTS IN GROUP POWER_SUPPLY : 3
NUMBER OF SPARES FOR GROUP POWER_SUPPLY : 0
FAILURE RATE FOR COMPONENT POWER_SUPPLY : 0.3000D-04
WEIBULL MODULUS FOR COMPONENT POWER_SUPPLY : 0.0000D+00
SCALE PARAMETER FOR COMPONENT POWER_SUPPLY : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP POWER_SUPPLY : FEHM.CAR

NUMBER OF COMPONENTS IN GROUP INPUT_CONT : 3
NUMBER OF SPARES FOR GROUP INPUT_CONT : 0
FAILURE RATE FOR COMPONENT INPUT_CONT : 0.1500D-04
WEIBULL MODULUS FOR COMPONENT INPUT_CONT : 0.0000D+00
SCALE PARAMETER FOR COMPONENT INPUT_CONT : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP INPUT_CONT : FEHM.CAR

NUMBER OF COMPONENTS IN GROUP DATA_COLL : 2
NUMBER OF SPARES FOR GROUP DATA_COLL : 0
FAILURE RATE FOR COMPONENT DATA_COLL : 0.7000D-05
WEIBULL MODULUS FOR COMPONENT DATA_COLL : 0.0000D+00
SCALE PARAMETER FOR COMPONENT DATA_COLL : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP DATA_COLL : FEHMDC.CAR

NUMBER OF COMPONENTS IN GROUP CPUs : 3
NUMBER OF SPARES FOR GROUP CPUs : 0
FAILURE RATE FOR COMPONENT CPUs : 0.3260D-04
WEIBULL MODULUS FOR COMPONENT CPUs : 0.0000D+00
SCALE PARAMETER FOR COMPONENT CPUs : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP CPUs : FEHM.CAR

NUMBER OF COMPONENTS IN GROUP BUSSES : 3
NUMBER OF SPARES FOR GROUP BUSSES : 0
FAILURE RATE FOR COMPONENT BUSSES : 0.1000D-04
WEIBULL MODULUS FOR COMPONENT BUSSES : 0.0000D+00
SCALE PARAMETER FOR COMPONENT BUSSES : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP BUSSES : FEHM.CAR

NUMBER OF COMPONENTS IN GROUP OUT_DRIVE : 3
NUMBER OF SPARES FOR GROUP OUT_DRIVE : 0
FAILURE RATE FOR COMPONENT OUT_DRIVE : 0.3000D-05
WEIBULL MODULUS FOR COMPONENT OUT_DRIVE : 0.0000D+00
SCALE PARAMETER FOR COMPONENT OUT_DRIVE : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP OUT_DRIVE : FEHM.CAR

NUMBER OF COMPONENTS IN GROUP DATA_RECVR : 3
NUMBER OF SPARES FOR GROUP DATA_RECVR : 0
FAILURE RATE FOR COMPONENT DATA_RECVR : 0.4260D-05
WEIBULL MODULUS FOR COMPONENT DATA_RECVR : 0.0000D+00
SCALE PARAMETER FOR COMPONENT DATA_RECVR : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP DATA_RECVR : FEHM.CAR
MISSION TIME FOR THIS MODEL: 10.00
NUMBER OF MONTE CARLO HISTORIES: 40000
NEAR COINCIDENT FAULT MODEL: 4

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 1
-----------------------------------------------
UNRELIABILITY = 0.1575319D-06 +/- 0.4568704D-08
SAMPLE VARIANCE = 0.8349223D-12
COEFFICIENT OF VARIATION = 0.2900177D-01

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 2
-----------------------------------------------
UNRELIABILITY = 0.7653835D-07 +/- 0.3226820D-08
SAMPLE VARIANCE = 0.4164947D-12
COEFFICIENT OF VARIATION = 0.4215952D-01

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 3
-----------------------------------------------
UNRELIABILITY = 0.3168055D-07 +/- 0.2044750D-08
SAMPLE VARIANCE = 0.1672402D-12
COEFFICIENT OF VARIATION = 0.6454277D-01

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 4
-----------------------------------------------
UNRELIABILITY = 0.2512772D-09 +/- 0.7100021D-11
SAMPLE VARIANCE = 0.2016412D-17
COEFFICIENT OF VARIATION = 0.2825573D-01

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 5
-----------------------------------------------
UNRELIABILITY = 0.6682166D-10 +/- 0.3600505D-11
SAMPLE VARIANCE = 0.5185454D-18
COEFFICIENT OF VARIATION = 0.5388230D-01

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 6
-----------------------------------------------
UNRELIABILITY = 0.1771411D-10 +/- 0.1908958D-11
SAMPLE VARIANCE = 0.1457648D-18
COEFFICIENT OF VARIATION = 0.1077648D+00

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 7
UNRELIABILITY = 0.2519411D-10 +/- 0.2090592D-11
SAMPLE VARIANCE = 0.1748229D-18
COEFFICIENT OF VARIATION = 0.8297939D-01

OVERALL UNRELIABILITY DUE TO EXHAUSTION OF HARDWARE
-----------------------------------------------
UNRELIABILITY = 0.2661118D-06 +/- 0.5872654D-08
SAMPLE VARIANCE = 0.1379523D-11
COEFFICIENT OF VARIATION = 0.2206837D-01

UNRELIABILITY DUE TO SINGLE POINT FAILURE
-----------------------------------------------
UNRELIABILITY = 0.1083749D-04 +/- 0.8972111D-06
SAMPLE VARIANCE = 0.3219951D-07
COEFFICIENT OF VARIATION = 0.8278773D-01

UNRELIABILITY DUE TO NEAR COINCIDENT FAULT
-----------------------------------------------
UNRELIABILITY = 0.0000000D+00 +/- 0.0000000D+00
SAMPLE VARIANCE = 0.0000000D+00
COEFFICIENT OF VARIATION = 0.0000000D+00

UNRELIABILITY DUE TO COMMON MODE FAILURE
-----------------------------------------------
UNRELIABILITY = 0.0000000D+00 +/- 0.0000000D+00
SAMPLE VARIANCE = 0.0000000D+00
COEFFICIENT OF VARIATION = 0.0000000D+00

OVERALL SYSTEM CALCULATION:
================================

********************************************************************
* UNRELIABILITY = 0.1110360D-04 +/- 0.8971499D-06*  
* SAMPLE VARIANCE = 0.3219512D-07  
* COEFFICIENT OF VARIATION= 0.8079811D-01  
* FIGURE OF MERIT = 0.2576735D+10  
* TIME PER HISTORY = 0.1205425D-01  
********************************************************************

CPU CALCULATION TIME: 0.4822E+03 SECONDS
NUMBER OF COMPONENT GROUPS: 7

NUMBER OF COMPONENTS IN GROUP POWER_SUPPLY : 3
NUMBER OF SPARES FOR GROUP POWER_SUPPLY : 0
FAILURE RATE FOR COMPONENT POWER_SUPPLY : 0.2970D-04
WEIBULL MODULUS FOR COMPONENT POWER_SUPPLY : 0.0000D+00
SCALE PARAMETER FOR COMPONENT POWER_SUPPLY : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP POWER_SUPPLY : NONE

NUMBER OF COMPONENTS IN GROUP INPUT_CONT : 3
NUMBER OF SPARES FOR GROUP INPUT_CONT : 0
FAILURE RATE FOR COMPONENT INPUT_CONT : 0.1485D-04
WEIBULL MODULUS FOR COMPONENT INPUT_CONT : 0.0000D+00
SCALE PARAMETER FOR COMPONENT INPUT_CONT : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP INPUT_CONT : NONE

NUMBER OF COMPONENTS IN GROUP DATA_COLL : 2
NUMBER OF SPARES FOR GROUP DATA_COLL : 0
FAILURE RATE FOR COMPONENT DATA_COLL : 0.6860D-05
WEIBULL MODULUS FOR COMPONENT DATA_COLL : 0.0000D+00
SCALE PARAMETER FOR COMPONENT DATA_COLL : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP DATA_COLL : NONE

NUMBER OF COMPONENTS IN GROUP CPUs : 3
NUMBER OF SPARES FOR GROUP CPUs : 0
FAILURE RATE FOR COMPONENT CPUs : 0.3227D-04
WEIBULL MODULUS FOR COMPONENT CPUs : 0.0000D+00
SCALE PARAMETER FOR COMPONENT CPUs : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP CPUs : NONE

NUMBER OF COMPONENTS IN GROUP BUSSES : 3
NUMBER OF SPARES FOR GROUP BUSSES : 0
FAILURE RATE FOR COMPONENT BUSSES : 0.9900D-05
WEIBULL MODULUS FOR COMPONENT BUSSES : 0.0000D+00
SCALE PARAMETER FOR COMPONENT BUSSES : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP BUSSES : NONE

NUMBER OF COMPONENTS IN GROUP OUT_DRIVE : 3
NUMBER OF SPARES FOR GROUP OUT_DRIVE : 0
FAILURE RATE FOR COMPONENT OUT_DRIVE : 0.2970D-05
WEIBULL MODULUS FOR COMPONENT OUT_DRIVE : 0.0000D+00
SCALE PARAMETER FOR COMPONENT OUT_DRIVE : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP OUT_DRIVE : NONE

NUMBER OF COMPONENTS IN GROUP DATA_RECVR : 3
NUMBER OF SPARES FOR GROUP DATA_RECVR : 0
FAILURE RATE FOR COMPONENT DATA_RECVR : 0.4217D-05
WEIBULL MODULUS FOR COMPONENT DATA_RECVR : 0.0000D+00
SCALE PARAMETER FOR COMPONENT DATA_RECVR : 0.0000D+00
FAILURE HANDLING MODEL FOR GROUP DATA_RECVR : NONE
TRANSITION RATE FOR CMF EVENT 1: 0.3000D-06
TRANSITION RATE FOR CMF EVENT 2: 0.1500D-06
TRANSITION RATE FOR CMF EVENT 3: 0.1400D-06
TRANSITION RATE FOR CMF EVENT 4: 0.3260D-06
TRANSITION RATE FOR CMF EVENT 5: 0.1000D-06
TRANSITION RATE FOR CMF EVENT 6: 0.3000D-07
TRANSITION RATE FOR CMF EVENT 7: 0.4260D-07
MISSION TIME FOR THIS MODEL: 10.00
NUMBER OF MONTE CARLO HISTORIES: 40000
NEAR COINCIDENT FAULT MODEL: 4

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 1
--------------------------------------------------------
UNRELIABILITY = 0.1460247D-06 +/- 0.4345605D-08
SAMPLE VARIANCE = 0.7553712D-12
COEFFICIENT OF VARIATION = 0.2975938D-01

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 2
--------------------------------------------------------
UNRELIABILITY = 0.7965129D-07 +/- 0.3273486D-08
SAMPLE VARIANCE = 0.4286284D-12
COEFFICIENT OF VARIATION = 0.4109771D-01

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 3
--------------------------------------------------------
UNRELIABILITY = 0.3591877D-07 +/- 0.2193508D-08
SAMPLE VARIANCE = 0.1924591D-12
COEFFICIENT OF VARIATION = 0.6106858D-01

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 4
--------------------------------------------------------
UNRELIABILITY = 0.2520444D-09 +/- 0.7033642D-11
SAMPLE VARIANCE = 0.1978885D-17
COEFFICIENT OF VARIATION = 0.2790636D-01

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 5
--------------------------------------------------------
UNRELIABILITY = 0.6588514D-10 +/- 0.3593959D-11
SAMPLE VARIANCE = 0.5166615D-18
COEFFICIENT OF VARIATION = 0.5454885D-01

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 6
--------------------------------------------------------
UNRELIABILITY = 0.2131856D-10 +/- 0.2046893D-11
SAMPLE VARIANCE = 0.1675909D-18
COEFFICIENT OF VARIATION = 0.9601459D-01

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 7
-------------------------------------------------------
UNRELIABILITY = 0.2578768D-10 +/- 0.2109633D-11
SAMPLE VARIANCE = 0.1780220D-18
COEFFICIENT OF VARIATION = 0.8180776D-01

OVERALL UNRELIABILITY DUE TO EXHAUSTION OF HARDWARE
-------------------------------------------------------
UNRELIABILITY = 0.2619598D-06 +/- 0.5780995D-08
SAMPLE VARIANCE = 0.1336796D-11
COEFFICIENT OF VARIATION = 0.2206826D-01

UNRELIABILITY DUE TO SINGLE POINT FAILURE
------------------------------------------
UNRELIABILITY = 0.0000000D+00 +/- 0.0000000D+00
SAMPLE VARIANCE = 0.0000000D+00
COEFFICIENT OF VARIATION = 0.0000000D+00

UNRELIABILITY DUE TO NEAR COINCIDENT FAULT
------------------------------------------
UNRELIABILITY = 0.0000000D+00 +/- 0.0000000D+00
SAMPLE VARIANCE = 0.0000000D+00
COEFFICIENT OF VARIATION = 0.0000000D+00

UNRELIABILITY DUE TO COMMON MODE FAILURE
------------------------------------------
UNRELIABILITY = 0.1128292D-04 +/- 0.9122647D-06
SAMPLE VARIANCE = 0.3328907D-07
COEFFICIENT OF VARIATION = 0.8085363D-01

OVERALL SYSTEM CALCULATION:
===============================

**********************************************************************
* UNRELIABILITY = 0.1154488D-04 +/- 0.9122020D-06*
* SAMPLE VARIANCE = 0.3328450D-07  *
* COEFFICIENT OF VARIATION= 0.7901359D-01  *
* FIGURE OF MERIT = 0.2309790D+10  *

**********************************************************************
* TIME PER HISTORY = 0.1300725D-01 *

*************************************************************************

CPU CALCULATION TIME: 0.5203E+03 SECONDS
### MONTE CARLO UNRELIABILITY CALCULATION

#### APPENDIX B.11

**NUMBER OF COMPONENT GROUPS:** 7

<table>
<thead>
<tr>
<th>Group</th>
<th>Number of Components</th>
<th>Number of Spares</th>
<th>Failure Rate</th>
<th>Weibull Modulus</th>
<th>Scale Parameter</th>
<th>Failure Handling Model</th>
</tr>
</thead>
<tbody>
<tr>
<td>POWER_SUPPLY</td>
<td>3</td>
<td>0</td>
<td>0.3000D-04</td>
<td>0.00000D+00</td>
<td>0.00000D+00</td>
<td>NONE</td>
</tr>
<tr>
<td>INPUT_CONT</td>
<td>3</td>
<td>0</td>
<td>0.1500D-04</td>
<td>0.00000D+00</td>
<td>0.00000D+00</td>
<td>NONE</td>
</tr>
<tr>
<td>DATA_COLL</td>
<td>2</td>
<td>0</td>
<td>0.7000D-05</td>
<td>0.00000D+00</td>
<td>0.00000D+00</td>
<td>NONE</td>
</tr>
<tr>
<td>CPUS</td>
<td>3</td>
<td>0</td>
<td>0.3260D-04</td>
<td>0.00000D+00</td>
<td>0.00000D+00</td>
<td>NONE</td>
</tr>
<tr>
<td>BUSSSES</td>
<td>3</td>
<td>0</td>
<td>0.1000D-04</td>
<td>0.00000D+00</td>
<td>0.00000D+00</td>
<td>NONE</td>
</tr>
<tr>
<td>OUT_DRIVE</td>
<td>3</td>
<td>0</td>
<td>0.3000D-05</td>
<td>0.00000D+00</td>
<td>0.00000D+00</td>
<td>NONE</td>
</tr>
<tr>
<td>DATA_RECVR</td>
<td>3</td>
<td>0</td>
<td>0.4260D-05</td>
<td>0.00000D+00</td>
<td>0.00000D+00</td>
<td>NONE</td>
</tr>
</tbody>
</table>
MISSION TIME FOR THIS MODEL: 10.00
NUMBER OF MONTE CARLO HISTORIES: 40000
NEAR COINCIDENT FAULT MODEL: 4

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 1

<table>
<thead>
<tr>
<th>Unreliability</th>
<th>Sample Variance</th>
<th>Coefficient of Variation</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.1607696D-06 +/- 0.4634166D-08</td>
<td>0.8590198D-12</td>
<td>0.2882489D-01</td>
</tr>
</tbody>
</table>

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 2

<table>
<thead>
<tr>
<th>Unreliability</th>
<th>Sample Variance</th>
<th>Coefficient of Variation</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.7551111D-07 +/- 0.3207294D-08</td>
<td>0.4114694D-12</td>
<td>0.4247446D-01</td>
</tr>
</tbody>
</table>

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 3

<table>
<thead>
<tr>
<th>Unreliability</th>
<th>Sample Variance</th>
<th>Coefficient of Variation</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.3678941D-07 +/- 0.2235804D-08</td>
<td>0.1999528D-12</td>
<td>0.6077303D-01</td>
</tr>
</tbody>
</table>

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 4

<table>
<thead>
<tr>
<th>Unreliability</th>
<th>Sample Variance</th>
<th>Coefficient of Variation</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.2673268D-09 +/- 0.7314072D-11</td>
<td>0.2139826D-17</td>
<td>0.2736004D-01</td>
</tr>
</tbody>
</table>

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 5

<table>
<thead>
<tr>
<th>Unreliability</th>
<th>Sample Variance</th>
<th>Coefficient of Variation</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.7679503D-10 +/- 0.4012188D-11</td>
<td>0.6439060D-18</td>
<td>0.5224541D-01</td>
</tr>
</tbody>
</table>

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 6

<table>
<thead>
<tr>
<th>Unreliability</th>
<th>Sample Variance</th>
<th>Coefficient of Variation</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.2136010D-10 +/- 0.2097490D-11</td>
<td>0.1759786D-18</td>
<td>0.9819667D-01</td>
</tr>
</tbody>
</table>

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 7
UNRELIABILITY = 0.2481696D-10 +/- 0.2095993D-11
SAMPLE VARIANCE = 0.1757275D-18
COEFFICIENT OF VARIATION = 0.8445809D-01

OVERALL UNRELIABILITY DUE TO EXHAUSTION OF HARDWARE
-----------------------------------------------
UNRELIABILITY = 0.2734604D-06 +/- 0.5976133D-08
SAMPLE VARIANCE = 0.1428567D-11
COEFFICIENT OF VARIATION = 0.2185374D-01

UNRELIABILITY DUE TO SINGLE POINT FAILURE
-----------------------------------------------
UNRELIABILITY = 0.0000000D+00 +/- 0.0000000D+00
SAMPLE VARIANCE = 0.0000000D+00
COEFFICIENT OF VARIATION = 0.0000000D+00

UNRELIABILITY DUE TO NEAR COINCIDENT FAULT
-----------------------------------------------
UNRELIABILITY = 0.0000000D+00 +/- 0.0000000D+00
SAMPLE VARIANCE = 0.0000000D+00
COEFFICIENT OF VARIATION = 0.0000000D+00

UNRELIABILITY DUE TO COMMON MODE FAILURE
-----------------------------------------------
UNRELIABILITY = 0.0000000D+00 +/- 0.0000000D+00
SAMPLE VARIANCE = 0.0000000D+00
COEFFICIENT OF VARIATION = 0.0000000D+00

OVERALL SYSTEM CALCULATION:
==================================

****************************************************
* UNRELIABILITY = 0.2734604D-06 +/- 0.5976133D-08*
* SAMPLE VARIANCE = 0.1428567D-11 *
* COEFFICIENT OF VARIATION = 0.2185374D-01 *
* FIGURE OF MERIT = 0.5417450D+14 *
* TIME PER HISTORY = 0.1292125D-01 *
****************************************************

CPU CALCULATION TIME:  0.5168E+03 SECONDS
### Number of Component Groups: 7

<table>
<thead>
<tr>
<th>Group Name</th>
<th>Number of Components</th>
<th>Number of Spares</th>
<th>Failure Rate</th>
<th>Weibull Modulus</th>
<th>Scale Parameter</th>
<th>Failure Handling Model</th>
</tr>
</thead>
<tbody>
<tr>
<td>Power Supply</td>
<td>7</td>
<td>3</td>
<td>0.3000D-04</td>
<td>0.00000D+00</td>
<td>0.00000D+00</td>
<td>None</td>
</tr>
<tr>
<td>Input Cont</td>
<td>2</td>
<td>3</td>
<td>0.1500D-04</td>
<td>0.00000D+00</td>
<td>0.00000D+00</td>
<td>None</td>
</tr>
<tr>
<td>Data Coll</td>
<td>2</td>
<td>2</td>
<td>0.7000D-05</td>
<td>0.00000D+00</td>
<td>0.00000D+00</td>
<td>None</td>
</tr>
<tr>
<td>CPUs</td>
<td>3</td>
<td>3</td>
<td>0.3260D-04</td>
<td>0.00000D+00</td>
<td>0.00000D+00</td>
<td>None</td>
</tr>
<tr>
<td>Busse</td>
<td>3</td>
<td>3</td>
<td>0.1000D-04</td>
<td>0.00000D+00</td>
<td>0.00000D+00</td>
<td>None</td>
</tr>
<tr>
<td>Out Drive</td>
<td>3</td>
<td>3</td>
<td>0.3000D-05</td>
<td>0.00000D+00</td>
<td>0.00000D+00</td>
<td>None</td>
</tr>
<tr>
<td>Data Recvr</td>
<td>3</td>
<td>3</td>
<td>0.4260D-05</td>
<td>0.00000D+00</td>
<td>0.00000D+00</td>
<td>None</td>
</tr>
</tbody>
</table>
MISSION TIME FOR THIS MODEL: 10.00
NUMBER OF MONTE CARLO HISTORIES: 40000
NEAR COINCIDENT FAULT MODEL: 4

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 1
----------------------------------------------
UNRELIABILITY = 0.1851200D-13 +/- 0.2509484D-14
SAMPLE VARIANCE = 0.2519004D-24
COEFFICIENT OF VARIATION = 0.1355599D+00

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 2
----------------------------------------------
UNRELIABILITY = 0.3767722D-07 +/- 0.2326881D-08
SAMPLE VARIANCE = 0.2165750D-12
COEFFICIENT OF VARIATION = 0.6175829D-01

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 3
----------------------------------------------
UNRELIABILITY = 0.1691256D-07 +/- 0.1530143D-08
SAMPLE VARIANCE = 0.9365352D-13
COEFFICIENT OF VARIATION = 0.9047379D-01

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 4
----------------------------------------------
UNRELIABILITY = 0.1280122D-09 +/- 0.5206921D-11
SAMPLE VARIANCE = 0.1084481D-17
COEFFICIENT OF VARIATION = 0.4067520D-01

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 5
----------------------------------------------
UNRELIABILITY = 0.3241568D-10 +/- 0.2544685D-11
SAMPLE VARIANCE = 0.2590168D-18
COEFFICIENT OF VARIATION = 0.7850165D-01

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 6
----------------------------------------------
UNRELIABILITY = 0.6442319D-11 +/- 0.1077866D-11
SAMPLE VARIANCE = 0.4647177D-19
COEFFICIENT OF VARIATION = 0.1673102D+00

UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP 7
----------------------------------------------
UNRELIABILITY = 0.1157005D-10 +/- 0.1513996D-11
SAMPLE VARIANCE = 0.9168740D-19
COEFFICIENT OF VARIATION = 0.1308547D+00

OVERALL UNRELIABILITY DUE TO EXHAUSTION OF HARDWARE
-----------------------------------------------
UNRELIABILITY = 0.5476824D-07 +/- 0.2779101D-08
SAMPLE VARIANCE = 0.3089361D-12
COEFFICIENT OF VARIATION = 0.5074293D-01

UNRELIABILITY DUE TO SINGLE POINT FAILURE
---------------------------------------------
UNRELIABILITY = 0.0000000D+00 +/- 0.0000000D+00
SAMPLE VARIANCE = 0.0000000D+00
COEFFICIENT OF VARIATION = 0.0000000D+00

UNRELIABILITY DUE TO NEAR COINCIDENT FAULT
---------------------------------------------
UNRELIABILITY = 0.0000000D+00 +/- 0.0000000D+00
SAMPLE VARIANCE = 0.0000000D+00
COEFFICIENT OF VARIATION = 0.0000000D+00

UNRELIABILITY DUE TO COMMON MODE FAILURE
---------------------------------------------
UNRELIABILITY = 0.0000000D+00 +/- 0.0000000D+00
SAMPLE VARIANCE = 0.0000000D+00
COEFFICIENT OF VARIATION = 0.0000000D+00

OVERALL SYSTEM CALCULATION:
==============================
****************************************************
* UNRELIABILITY = 0.5476824D-07 +/- 0.2779101D-08*
* SAMPLE VARIANCE = 0.3089361D-12 *
* COEFFICIENT OF VARIATION= 0.5074293D-01 *
* FIGURE OF MERIT = 0.2099916D+15 *
* TIME PER HISTORY = 0.1541450D-01 *
****************************************************

CPU CALCULATION TIME: 0.6166E+03 SECONDS
Appendix C

Listing of Monte Carlo Unreliability Program
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Subroutine MAINMC

Abstract:
This subroutine is called from CFEHM whenever the user wants to perform a Monte Carlo calculation.

Calling sequence:
CALL MAINMC

Subroutines called:

INPUT
NAMCC
OUTPUT

Functions called:
None called.

SUBROUTINE MAINMC

REAL TIMSET,TIMSTP,TARRY(2)

PARAMETER (MD=20, IMD=300)

CHARACTER*13 FHMNAM(MD), GRPNAM(MD)

DOUBLE PRECISION FR,RM,ALPHA,ZETA,ETA,ANSW,
X,TALCC,TALSP,RTCMF,PV,
TALNC,TALCM,DL,TTAL

DIMENSION NUMPV(MD), RTCMF(MD), TALCC(2, IMD), TALSP(2, IMD),
FR(MD), RM(3, MD), ALPHA(3, MD), TALNC(2, IMD),
MCSNUM(MD), MCSET(3*IMD), NIG(IMD),
INCG(MD), TTAL(2, MD), TALCM(2, IMD),
ISPAR0(MD), INCLSV(MD), PV(IMD), NXSTAT(IMD*MD)
DATA ZETA, ETA/1D-2,3D0/

OPEN (1, FILE='INPMC.DAT', STATUS='UNKNOWN')
OPEN (2, FILE='OUTMC.DAT', STATUS='UNKNOWN')
REWIND 1
REWIND 2

CALL INPUT(MD, IMD, NOCG, INCG, NOC, FR, RM, ALPHA,
* DL, NOH, NOTI, MCSNUM, MCSET, LMCS, IDIM,
* NEAR, NIG, ID, INCLSV, FHNMAM, ANSW, X,
* NCMF, NUMPV, RTCMF, IC, PV, NXSTAT,
* GRPNAM, ISPARO)

Set CPU time
TIMSET=DTIME(TARRY)

CALL NAMCC(NOH, NOCG, INCG, NOC, NOTI, NEAR, ZETA, ETA,
* ANSW, X, DL, LMCS, IDIM, MCSNUM, MCSET, NIG, ID,
* INCLSV, FHNMAM, FR, RM, ALPHA, ISPARO,
* NCMF, NUMPV, RTCMF, IC, PV, NXSTAT,
* TALCC, TALSP, TALNC, TALCM, TTLAL)

Get CPU time
TIMSTP=DTIME(TARRY)

CALL OUTPUT(NOCG, INCG, FR, RM, ALPHA, RTCMF, DL, NOH,
* NCMF, NEAR, TALCC, TALSP, TALNC, TALCM, TTLAL,
* TIMSTP, NOTI, ISPARO, FHNMAM, GRPNAM)

WRITE(2, 200) ' CPU CALCULATION TIME:', TIMSTP, ' SECONDS'
FORMAT(1X//A, E13.4, A)

CLOSE (1)
CLOSE (2)
RETURN
END

Subroutine NAMCC():
Subroutine NAMCC performs the non-analog Monte Carlo
unreliability simulation. The code allows for constant
or time dependent (Weibull) component failure rates.
In addition to the HARP coverage models, we implement
the handling of common mode failures. Component repair
rates are not used, however spare components can be
specified for each component group. Insertion of spares
is equivalent to instantaneous repair and is consistent
with the method of behavioral decomposition employed.
MCCODE.F

Tuesday, October 16, 1990 1:17 pm

C* Input Parameters:
C*      NOH ... Number of Monte Carlo histories.       *C
C*      NOCG .. Number of component groups.            *C
C*      INCG .. Number of components in each group (initially). *C
C*      NOC ... Total number of components in the system model. *C
C*      NOTI .. Number of time intervals for graphing.   *C
C*      NEAR .. Identifies the near coincident fault model. *C
C*      ZETA .. Lower parameter for case splitting.      *C
C*      ETA  .. Upper parameter for case splitting.      *C
C*      ANSW .. Value for the "analog switch."          *C
C*      X ..... Parameter for failure biasing.           *C
C*      DL .... Design life (mission time) for the system. *C
C*      LMCS .. Number of components in largest minimum cut set. *C
C*      IDIM .. Working dimension of array MCSET.        *C
C*      MCSNUM. Number of singlets, doublets, ..., (LMCS)-lets. *C
C*      MCSET.. Array containing the minimum cut sets.   *C
C*      NIG ... Array for NCF user-defined interfering groups. *C
C*      ID .... Working dimension of array NIG.           *C
C*      INCLSV. Set to 1 (from 0) for self-interfering groups. *C
C*      FHMNAM. Fault/error-handling model name for each group. *C
C*      FR .... Constant failure rate of group components. *C
C*      ALPHA .. Weibull failure rate coefs. (0th-2nd derivatives). *C
C*      RM .... Exp. power for Weibull rate (0th-2nd derivatives). *C
C*      ISPAR0. Number of spare components for each group. *C
C*      NCMF .. Number of specified common mode failure events. *C
C*      RTCMF.. Array of common mode failure rates.       *C
C*      IC .... Working dimension of array PV.            *C
C*      PV .... Array of next state probabilities for CMF events. *C
C*      NXSTAT. Array specifying next states for CMF events. *C
C*      TALCC .. Unreliability tally for exhaustion of hardware. *C
C*      TALSP .. Unreliability tally for single point failure. *C
C*      TALNC .. Unreliability tally for near coincident faults. *C
C*      TALCM .. Unreliability tally for common mode failures. *C
C*      TTAL .. Unreliability tally for each component group. *C
C* Output Parameters:
C*      TF,TALCC,TALSP,TALNC,TALCM,TTAL)

C*---------------------------------------------*C

SUBROUTINE NAMCC( NOH, NOCG, INCG, NOC, NOTI, NEAR, ZETA, ETA, 
  ANSW, X, DL, LMCS, IDIM, MCSNUM, MCSET, NIG, ID, 
  INCLSV, FHMNAM, FR, RM, ALPHA, ISPAR0, 
  NCMF, NUMPV, RTCMF, IC, PV, NXSTAT, 
  TALCC, TALSP, TALNC, TALCM, TTAL)

C* PARAMETER (MD=20, IMD=300)

C* CHARACTER*13 FHMNAM(NOOG)
LOGICAL YES,NO
CHARACTER*3 CH

C* DOUBLE PRECISION FR, RM, ALPHA, ZETA, ETA, ANSW, X, 
  TF, TALCC, TALSP, TALNC, TALCM, 
  TTAL, TIME, DL, TI, TIO
C* DOUBLE PRECISION TL, DT, W, NFRATE, WGAM0,
    * NFRAT2, NFRAT3, R, S, N, C, GAM0,
    * RN, TT, W1, SUMC, SUMN, SUMS,
    * SUMNFR, PC, PN, PS, PST, PF, W2F,
    * W2R, BPC, BPS, BPN, BPST, PCM, BPCM

DOUBLE PRECISION SUM, FRT0, RTCMF, PV, SUMCMF,
    * FRFUNC, RAN1, CD, SD, RD, CC,
    * R1, R2, R3, C1, C2, C3, SM1,
    * SM2, SM3, RMOM, CMOM, SMOM

C* DIMENSION MCSNUM(LMCS), MCSET(IDIM), FR(NOOG),
    * RM(3, NOCG), ALPHA(3, NOCG), INC(3, NOCG),
    * TF(IMD), TI(IMD), NXSTAT(IC*NOCG), PV(IC),
    * TI0(IMD), NIG(ID), ISOIC(IMD), NCIG(MD),
    * CD(MD), SD(MD), RD(MD), CC(MD)

DIMENSION RMOM(3, MD), CMOM(3, MD), SMOM(3, MD), SUMNFR(3, MD),
    * RTCMF(NCMF), TTAL(2, NOCG), TALCC(2, NOTI),
    * TALSP(2, NOTI), TALNC(2, NOTI), TALCM(2, NOTI),
    * NUMPV(NCMF), ISPAR(MD), ISPAR0(NOOG), INCLSV(NOG)

C* OPEN (7, FILE='VALUES.DAT', STATUS='UNKNOWN')
REWIND 7

C* Initialize the calculation.
C* Compute the unreliability at time intervals DT:

C* DT=DL/DBLE(NOTI)
DO 8 I=1, NOTI
   TALCC(1, I)=0D0
   TALCC(2, I)=0D0
   TALSP(1, I)=0D0
   TALSP(2, I)=0D0
   TALNC(1, I)=0D0
   TALNC(2, I)=0D0
   TALCM(1, I)=0D0
   TALCM(2, I)=0D0
8  CONTINUE
DO 13 I=1, NOCG
   TTAL(1, I)=0D0
   TTAL(2, I)=0D0
13  CONTINUE

C* Get the state independent values for the first three
C* moments to exit (RMOM, CMOM, SMOM) as well as the state
C* independent FEHM exit probabilities (RD, CD, SD):
PRINT*, ' DO YOU WANT TO USE FEHM EXIT'
PRINT*, ' PROBABILITIES AND MOMENTS FROM'
PRINT*, ' FILE VALUES.DAT (Y/N) ?'
READ*, CH
YES=(CH(1:1).EQ.'Y').OR.(CH(1:1).EQ.'y')
NO=(CH(1:1).EQ.'N').OR.(CH(1:1).EQ.'n')

IF (NO) THEN

DO 1 I=1,NOCG
  IF (FHMNAM(I).EQ.'NONE') THEN
    SD(I)=0D0
    CD(I)=1D0
    RD(I)=0D0
    RMOM(1,I)=0D0
    RMOM(2,I)=0D0
    RMOM(3,I)=0D0
    CMOM(1,I)=0D0
    CMOM(2,I)=0D0
    CMOM(3,I)=0D0
    SMOM(1,I)=0D0
    SMOM(2,I)=0D0
    SMOM(3,I)=0D0
  ELSE
    NFRATE=0D0
    CALL COVNOM(FHMNAM(I),NFRATE,NFRAT2,C,N,
                  S,R,RM1,RM2,RM3,CM1,CM2,CM3,
                  SM1,SM2,SM3)
    CD(I)=C
    SD(I)=S
    RD(I)=R
    RMOM(1,I)=RM1
    RMOM(2,I)=RM2
    RMOM(3,I)=RM3
    CMOM(1,I)=CM1
    CMOM(2,I)=CM2
    CMOM(3,I)=CM3
    SMOM(1,I)=SM1
    SMOM(2,I)=SM2
    SMOM(3,I)=SM3
  END IF
  WRITE(7,*) CD(I)
  WRITE(7,*) SD(I)
  WRITE(7,*) RD(I)
  WRITE(7,*) RMOM(1,I)
  WRITE(7,*) RMOM(2,I)
WRITE(7,*) RMOM(3,I)
WRITE(7,*) CMOM(1,I)
WRITE(7,*) CMOM(2,I)
WRITE(7,*) CMOM(3,I)
WRITE(7,*) SMOM(1,I)
WRITE(7,*) SMOM(2,I)
WRITE(7,*) SMOM(3,I)
CONTINUE

ELSE IF (YES) THEN

C* Read the exit probabilities and moments from a file:
C*
DO 2 I=1,NOCG
   READ(7,*) CD(I)
   READ(7,*) SD(I)
   READ(7,*) RD(I)
   READ(7,*) RMOM(1,I)
   READ(7,*) RMOM(2,I)
   READ(7,*) RMOM(3,I)
   READ(7,*) CMOM(1,I)
   READ(7,*) CMOM(2,I)
   READ(7,*) CMOM(3,I)
   READ(7,*) SMOM(1,I)
   READ(7,*) SMOM(2,I)
   READ(7,*) SMOM(3,I)
2 CONTINUE

C* ---begin Monte Carlo simulation loop---
C* 
DO 10 I1=1,NOH
C* Initialize a new history.
C* Set the time, time left, trial weight, system state, and
C* the number of operational and spare components per group:
C* 
TIME=0D0
TL=DL
W=1D0
ISYS=0
DO 15 I=1,NOCG
   NCIG(I)=INCG(I)
   ISPAR(I)=ISPAR0(I)
15 CONTINUE

C*
C* Initialize the state of individual components as operational
C* at time zero (TIO) and also initialize the time (TI) at which
C* spare components are switched in as operational:
C*

DO 20 J=1,NOC
   ISOIC(J)=1
   TIO(J)=ODO
   TI(J)=ODO
20 CONTINUE

---NFC is a tally for the number of failed components---
NFC=0

C* Non-analog Monte Carlo simulation: if you want to solve
C* the system with analog Monte Carlo only, set IANAC=1.
C*
IANAC=0

C* Initialization for history II completed. Statement number
C* 999 is the entry point for simulating the next state
C* transition of the Monte Carlo history:
C*
999 CONTINUE

C* Calculate the total transition rate GAMO at the design
C* life time DL (for self-transition sampling method [6]):
C* ---GAMO is a state-dependent but time-independent value---
C* CALL SETNFR(NOCG,INCG,NIG,ID,NOC,ISOIC,  
*          FR,ALPHA,RM,TIO,DL,SUMNFR)
GAMO=SUMCMF

K=0
DO 35 I=1,NOCG
   DO 30 J=1,INCG(I)
      K=K+1
      IF (ISOIC(K).NE.0) THEN
C* ---component K is operational---
      C* Get fault handling probability sum N+S+CC(K)=1-R.
      C* Only this fraction of the failure rate of component
      C* K contributes to the total transition rate "out"
      C* of the present system state.
      R=ODO
      IF (NCIG(I) .GT. 1) THEN
         CALL NCFRT(FHMNAM(I),NEAR,INCLSV(I),  
*             FR(I),ALPHA,RM,I,TIO(K),DL,SUMNFR,  
*             NFRATE,NFRAT2,NFRAT3)
R = RD(I) *(1D0 - NFRATE*RMOM(1, I))
  + NFRAT2*RMOM(2, I) - NFRAT3*RMOM(3, I))
  IF (R .GT. 1D0) R = 1D0
END IF

---get failure rate of component K at time DL---
FRT0 = FRFUNC(FR(I), ALPHA(1, I), RM(1, I), TIO(k), DL)
---sum the total next state transition rate---
GAM0 = GAM0 + (1D0 - R) * FRT0

END IF

CONTINUE
CONTINUE

Sample the time to the next transition TT. The sampling method switches to analog exclusively after ANSW-
percent of the design life DL has been simulated.

RN = RAN1(ISEED)
CALL NXTIME(ETA, ZETA, IANAC, RN, TL, GAM0, W1, TT)
IF (TIME .GT. (ANSW*DL)) IANAC = 1
TIME = TIME + TT

Terminate the history if there is no more time remaining:

TL = TL - TT
IF (TL .LE. 0D0) GO TO 10

Calculate the probabilities of the transition being of type component failure PC, single point failure PS, near coincident fault PN, common mode failure PCM, or self-transition PST:

CALL SETNFR(NOCG, INCG, NIG, ID, NOC, ISOIC,
  FR, ALPHA, RM, TI, TIME, SUMNFR)
  SUMC = 0D0
  SUMN = 0D0
  SUMS = 0D0
K = 0
DO 45 I = 1, NOCG
  DO 40 J = 1, INCG(I)
    K = K + 1
    IF (ISOIC(K) .NE. 0) THEN
      IF (NCIG(I) .GT. 1) THEN
        CALL NCFRT(FHMNAM(I), NEAR, INCLSV(I),
          FR(I), ALPHA, RM, I, TI(K), TIME, SUMNFR,
          NFRATE, NFRAT2, NFRAT3)
        R = RD(I) *(1D0 - NFRATE*RMOM(1, I))
          + NFRAT2*RMOM(2, I) - NFRAT3*RMOM(3, I))
        CC(K) = CD(I) *(1D0 - NFRATE*CMOM(1, I))
          + NFRAT2*CMOM(2, I) - NFRAT3*CMOM(3, I))
        S = SD(I) *(1D0 - NFRATE*SMOM(1, I))
* +NFRAT2*SMOM(2,I)-NFRAT3*SMOM(3,I))
N=1DO-R-CC(K)-S
IF (N .LT. 0) N=0DO
ELSE
N=0DO
S=0DO
CC(K)=1DO
END IF
---get the current failure rate of comp. K---
TF(K)=FRFUNC(FR(I),ALPHA(1,I),RM(1,I),TI(K),TIME)
---sum time-dependent next state transition rates
for each exit type (permanent-coverage, near
 coincident fault, and single point failure---
SUMC=SUMC+TF(K)*CC(K)
SUMN=SUMN+TF(K)*N
SUMS=SUMS+TF(K)*S
END IF
CONTINUE
CONTINUE
---if only constant component rates are used GAMO is equal
to SUMC+SUMN+SUMS+SUMCMF and thus the probability for self-
transition PST is zero, otherwise GAMO is greater than
SUMC+SUMN+SUMS+SUMCMF and self-transitions are probable---
PC=SUMC/GAMO
PN=SUMN/GAMO
PS=SUMS/GAMO
PCM=SUMCMF/GAMO
PF=PC+PN+PS+PCM
PST=1DO-PF
IF (PST .LE. 1D-30) PST=0DO

Calculate the weights and biased probabilities of the
transition being of type component failure BPC, single
point failure BPS, near coincident fault BPN, self-
transition BPST, or common mode failure BPCM.

IF ((PF.GT.X).OR.(PF.LE.1D-30).OR.(IANAC.EQ.1)) THEN
---no failure biasing---
W2F=1DO
W2R=1DO
BPC=PC
BPS=PS
BPN=PN
BPCM=PCM
BPST=PST
ELSE
---bias the failure probability sum PF to equal X---
BPST=1DO-X
W2R=PST/BPST
W2F=PF/X
BPN=PN/W2F
BPS=PS/W2F
BPC=PC/W2F
BPCM=PCM/W2F
END IF

Sample the type of the transition (component failure, single point failure, near coincident fault, self-transition, or common mode failure):

SUM=0D0
WGAM0=GAM0*W2F
RN=RAN1(ISEED)
IF (RN.LT.BPC) THEN

Search for component failure transition:

K=0
DO 51 I=1,NOCG
   DO 50 J=1,INC(I)
      K=K+1
      IF (ISOIC(K).NE.0) THEN
         SUM=SUM+TF(K)*CC(K)/WGAM0
      END IF
   IF (RN .LT. SUM) THEN
      Failed component found--insert a spare component if available, else tag the component as failed:
      IF (ISPAR(I).NE.0) THEN
         ISPAR(I)=ISPAR(I)-1
         TI(K)=TIME
      ELSE
         NCIG(I)=NCIG(I)-1
         ISOIC(K)=0
         NFC=NFC+1
      END IF
   END IF
50       CONTINUE
51   CONTINUE

Weight history and check for system failure:

W=W*W1*W2F
ISYS=ISTATE(ISOIC,NOC,MCSNUM,LMCS,
            MCSET,IDIM,NFC)
IF (ISYS.EQ.1) THEN
   System failure: terminate history.
   Compile tallies for each component group:
   TTAL(1,I)=TTAL(1,I)+W
   TTAL(2,I)=TTAL(2,I)+W*W
   Compile overall tallies for permanent-coverage exit:
   NHF=NHF+1
M=INT(TIME/DT)+1
TALCC(1,M)=TALCC(1,M)+W
TALCC(2,M)=TALCC(2,M)+W*W

---start a new history---
GO TO 10

END IF

---continue sampling---
GO TO 999

END IF
END IF

IF (RN .LT. (BPC+BPCM)) THEN

Search for common mode failure transition:

SUM=BPC+RTCMF(1)/WGAM0
I=1
K=0
DO WHILE (SUM .LE. RN)
  I=I+1
  SUM=SUM+RTCMF(I)/WGAM0
  K=K+NUMPV(I-1)
END DO

Common mode failure I found, search for the next state:

RN=RAN1(ISEED)
SUM=0
DO WHILE (SUM .LE. RN)
  K=K+1
  SUM=SUM+PV(K)
END DO

Next state K for CMF event I found.
Fail components corresponding to this state:

Kn=(K-1)*NOCG
K=0
DO 65 I=1,NOCG
  Kn=Kn+1
  M=0
  M0=NXSTAT(Kn)

  ---negative value implies random generated case---
  IF (M0 .LT. 0) M0=INT(RAN1(ISEED)*ABS(M0))+1
  DO 60 J=1,INCG(I)
    K=K+1
    IF (M .GE. M0) GO TO 60
    IF (ISOIC(K) .NE. 0) THEN
      ---tag components as failed---
      M=M+1
END IF
60 CONTINUE
65 CONTINUE
MCCODE.F

NCIG(I)=NCIG(I)-1
ISOIC(K)=0
NFC=NFC+1
END IF

60 CONTINUE
65 CONTINUE

C*

Weight history and check for system failure:

C*

W=W*W1*W2F
ISYS=ISTATE(ISOIC,NOC,MCSNUM,LMCS,MCSET,IDIM,NFC)
IF (ISYS .EQ. 1) THEN
  M=INT(TIME/DT)+1
  TALCM(1,M)=TALCM(1,M)+W
  TALCM(2,M)=TALCM(2,M)+W*W
  NHFCM=NHFCM+1
  ---start a new history---
  GO TO 10
END IF

C* ---continue sampling---
GO TO 999
END IF

C*

IF (RN .LT. (BPC+BPCM+BPS)) THEN

C*

Transition is of type single point failure, therefore: system failed, terminate history.

C*

W=W*W1*W2F
NHFS=NHFS+1
M=INT(TIME/DT)+1
TALSP(1,M)=TALSP(1,M)+W
TALSP(2,M)=TALSP(2,M)+W*W
---start a new history---
GO TO 10
END IF

C*

IF (RN .LT. (BPC+BPCM+BPS+BPN)) THEN

C*

Transition is of type near coincident fault, therefore: system failed, terminate history.

C*

W=W*W1*W2F
NHFN=NHFN+1
M=INT(TIME/DT)+1
TALNC(1,M)=TALNC(1,M)+W
TALNC(2,M)=TALNC(2,M)+W*W
---start a new history---
GO TO 10
END IF

C*

Else transition is of type self-transition, advance in time:
W=W*W1*W2R
---continue sampling---
GO TO 999

10 CONTINUE

W=DBLE(NHF+NHFS+NHFN+NHFCM)/DBLE(NOH)
print*, 'percent of history failures: ',W*1D2
CLOSE (7)
---end Monte Carlo simulation, return to MAINMC---
RETURN
END

--- Subroutine NXTIME() ---
This subroutine samples the time to the next state transition. Analog sampling is used if ANALOG=1, otherwise the case splitting method is used [1].

Input Parameters:
ETA ... Upper parameter for case splitting.
ZETA ... Lower parameter for case splitting.
ANALOG. Switch for analog/non-analog sampling.
RN .... Random number between 0 and 1.
TL .... Simulation time left.
GAMO .. Current total state transition rate.

Output Parameters:
WT .... Trial weight correction for non-analog sampling.
DT .... The time to the next state transition.

SUBROUTINE NXTIME(ETA,ZETA,ANALOG,RN,TL,GAMO,WT,DT)
INTEGER ANALOG
DOUBLE PRECISION ETA,ZETA,RN,TL,GAMO,WT,DT,ENOT

ENOT=TL*GAMO
IF ((ENOT .GT. ETA) .OR. (ANALOG .EQ. 1)) THEN
---use analog sampling---
WT=1.0
DT=-DLOG(RN)/GAMO
ELSE IF (ENOT .LE. ZETA) THEN
---use rare event non-analog sampling---
WT=ENOT
DT=TL*RN
ELSE
---use non-analog sampling---
WT=1.0-DEXP(-ENOT)
DT=-DLOG(1.0-WT*RN)/GAMO
END IF
RETURN
END

C*3456789012345678901234567890123456789012345678901234567890123456789*C
C* Subroutine SETNFR()
C* This subroutine computes intermediate near coincident 
C* fault rate values for each component group. Subroutine 
C* NCFRT then uses these intermediate values to update the 
C* current near coincident fault rate for each component.
C* Input parameters:
C* NOCG .. Number of component groups.
C* INCG .. Initial no. of components in each group.
C* NIG ... Array of NCF user-defined interfering groups.
C* ID .... Working dimension of array NIG.
C* NOC ... Total number of system components.
C* ISOIC .. The state of individual components (0 or 1).
C* FR .... Constant failure rate of group components.
C* ALPHA.. Weibull failure rate coffs. (0th-2nd derivatives).
C* RM .... Exp. power for Weibull rate (0th-2nd derivatives).
C* TO .... Time at which each component became operational.
C* TIME .. Current model simulation time.
C* Output parameter:
C* SUMNFR. Sum of intermediate NCF rates for each group.
C* SUMNFR (0th-2nd derivatives)
C*---------------------------------------------------------------

SUBROUTINE SETNFR(NOCG,INOC,NIG,ID,NOC,ISOIC, 
FR,ALPHA,RM,TO,TIME,SUMNFR)

INTEGER NOCG,INOC(NOCG),NIG(ID),ISOIC(NOC)
DOUBLE PRECISION FRFUNC,FR,ALPHA,RM,TO,TIME,SUMNFR
*DIMENSION FR(NOCG),ALPHA(3,NOCG),RM(3,NOCG), 
SUMNFR(3,NOCG),TO(NOC)

NSUM=0
DO 40 N=1,NOCG 
  NSTART=NOCG+NSUM+1 
  NSTOP=NSTART+NIG(N)-1 
  SUMNFR(1,N)=0D0 
  SUMNFR(2,N)=0D0 
  SUMNFR(3,N)=0D0 
  J1=1 
  K=0 
  DO 30 I=NSTART,NSTOP 
    J2=NIG(I) 
    DO 10 J=J1,J2-1

40 CONTINUE
30 CONTINUE
20 CONTINUE
10 CONTINUE
K=K+INOC(J)
CONTINUE
DO 20 J=1,INOC(J2)
  K=K+1
  IF (ISOIC(K).NE.0) THEN
    ---0th,1st, and 2nd derivative sums---
    SUMNFR(1,N)=SUMNFR(1,N)+FRFUNC(FR(J2),
    *     ALPHA(1,J2),RM(1,J2),TO(K),TIME)
    SUMNFR(2,N)=SUMNFR(2,N)+FRFUNC(0DO,
    *     ALPHA(2,J2),RM(2,J2),TO(K),TIME)
    SUMNFR(3,N)=SUMNFR(3,N)+FRFUNC(0DO,
    *     ALPHA(3,J2),RM(3,J2),TO(K),TIME)
  END IF
20 CONTINUE
J1=J2+1
30 CONTINUE
NSUM=NSUM+NIG(N)
40 CONTINUE
RETURN
END

C*345678901234567890123456789012345678901234567890123456789012345678901234567890123456789
C* Subroutine NCFRT()
C* This subroutine uses the sum totals computed by subroutine SETNFR to quickly update the near coincident fault rate for a component from group I. The new fault rate value is used to compute the Taylor series coefficients needed for computing the state-dependent FEHM exit probabilities.
C*
C* Input Parameters:
C* FHMNAM. Fault/error-handling model name for group I.
C* NEAR.. Identifies the near coincident fault model.
C* INCLSV. Set to 1 (from 0) for self-interfering groups.
C* FRI ... Failure rate of components belonging to group I.
C* ALPHA.. Weibull failure rate coef. (0th-2nd derivatives).
C* RM .... Exp. power for Weibull rate (0th-2nd derivatives).
C* I ..... The component group presently under consideration.
C* TO .... Time a particular grp. I comp. became operational.
C* TIME .. Current model simulation time.
C* TOTFR.. Sums computed by subroutine SETNFR.
C*
C* Output Parameters:
C* NFRT1.. Coefficient of first moment to exit.
C* NFRT2.. Coefficient of second moment to exit.
C* NFRT3.. Coefficient of third moment to exit.
C*
SUBROUTINE NCFRT(FHMNAM,NEAR,INCLSV,FRI,ALPHA,RM,I,
  *     TO,TIME,TOTFR,NFRT1,NFRT2,NFRT3)

CHARACTER*13 FHMNAM
DOUBLE PRECISION FRI, ALPHA, RM, T0, TIME, TOTFR, GAMMA,
        GAMMP, GAMPP, NFRT1, NFRT2, NFRT3, FRFUNC

DIMENSION ALPHA(3, NOCG), RM(3, NOCG), TOTFR(3, NOCG)

C* GAMMA, GAMMP, GAMPP: Oth, 1st & 2nd transition rate derivatives--

C* IF ((FHMNAM .EQ. 'NONE') .OR. (NEAR .EQ. 4)) THEN

        ---no near coincident faults---
        GAMMA=0D0
        GAMMP=0D0
        GAMPP=0D0

ELSE IF (INCLSV .EQ. 0) THEN

        ---no update is necessary---
        GAMMA=TOTFR(1, I)
        GAMMP=TOTFR(2, I)
        GAMPP=TOTFR(3, I)

ELSE

        ---subtract component rate from the total for group I---
        GAMMA=TOTFR(1, I)-FRFUNC(FRI, ALPHA(1, I), RM(1, I), T0, TIME)
        GAMMP=TOTFR(2, I)-FRFUNC(0D0, ALPHA(2, I), RM(2, I), T0, TIME)
        GAMPP=TOTFR(3, I)-FRFUNC(0D0, ALPHA(3, I), RM(3, I), T0, TIME)

END IF

NFRT1=GAMMA
NFRT2=GAMMA**2/2D0-GAMMP
NFRT3=GAMMA*(GAMMA**2/6D0-GAMMP)+GAMPP/2D0
RETURN
END

C*3456789012345678901234567890123456789012345678901234567890123456789
C* Function FRFUNC()
C* This function returns the value of a component failure rate
C* at the current time or returns the 1st or 2nd derivative of
C* the Weibull component failure rate at the current time.
C* Input Parameters:
C* LAM0 .. A constant component failure rate.
C* ALPHA .. Coefficient for Weibull rate (0th, 1st, or 2nd deriv.)
C* RM .... Exp. power for Weibull rate (0th, 1st, or 2nd deriv.).
C* T0 .... Time when a component became operational.
C* TIME .. Current model simulation time.
C* ---constant component failure rate---

FUNCTION FRFUNC(LAM0, ALPHA, RM, T0, TIME)

DOUBLE PRECISION FRFUNC, LAM0, ALPHA, RM, T0, TIME

IF (ALPHA .EQ. 0D0) THEN

        ---constant component failure rate---

        LAM0=FRFUNC

ELSE IF (ALPHA .NE. 0D0) THEN

        ---non-constant component failure rate---

        GAMMA=FRFUNC(LAM0, ALPHA, RM, T0, TIME)

        GAMMP=FRFUNC(LAM0, ALPHA, RM, T0, TIME)

        GAMPP=FRFUNC(LAM0, ALPHA, RM, T0, TIME)

ENDIF

RETURN
END
FRFUNC=LAM0
ELSE
   ---Weibull failure rate or 1st or 2nd derivative---
   FRFUNC=LAM0+ALPHA*(TIME-T0)**RM
END IF
RETURN
END

FUNCTION ISTATE()
This function compares the current system state with the
minimum cut sets to determine the state of the system:
ISTATE=0 (operational) or ISTATE=1 (failed).

Input Parameters:
ISOIC... The current state of individual components.
NOC ... The total number of system components.
MCSNUM. Number of singlets, doublets, ..., (LMCS)-lets.
LMCS .. No. of components in the largest minimum cut set.
MCSET.. Array containing the minimum cut sets.
IDIM .. Working dimension of array MCSET.
NFC ... The total number of components currently failed.

ISTATE=0
J=1
N1=LMCS
IF (NFC .LT. N1) N1=NFC
DO 10 N=1,N1
   DO 20 I2=1,MCSNUM(N)
      K=0
      DO 30 I3=1,N
         IF (ISOIC(MCSET(J)).EQ.0) K=K+1
            J=J+1
      30 CONTINUE
      IF (K.EQ.N) THEN
         ISTATE=1
         GO TO 99
      END IF
20 CONTINUE
10 CONTINUE
99 RETURN
END

FUNCTION ISTATE(ISOIC,NOC,MCSNUM,LMCS,MCSET,IDIM,NFC)
Subroutine DTOUT()

This subroutine modifies the unreliability tallies due to hardware exhaustion, single point failure, near coincident fault, and common mode failure for discrete time steps. Data results for the total system unreliability U (plus or minus standard deviation) as a function of time is written to a file named OUTGR.DAT.

Input Parameters:

- NOH: Number of Monte Carlo histories.
- NOTI: Number of time intervals for graphing.
- DL: The design life of the system model.

Input/Output parameters:

- TALCC: Unreliability tally due to hardware exhaustion.
- TALSP: Unreliability tally due to single point failure.
- TALNC: Unreliability tally due to near coincident faults.
- TALCM: Unreliability tally due to common mode failure.

SUBROUTINE DTOUT(NOH, NOTI, DL, TALCC, TALSP, TALNC, TALCM)

DOUBLE PRECISION TALCC, TALSP, TALNC, TALCM, DL, DT,
          U, SD, VAR, TALLY, TALY2, T, RNOH

DIMENSION TALCC(2, NOTI), TALSP(2, NOTI),
          TALNC(2, NOTI), TALCM(2, NOTI)

OPEN (3, FILE='OUTGR.DAT', STATUS='UNKNOWN')
REWIND 3

RNOH=DBLE(NOH)
DT=DL/DBLE(NOTI)
TALLY=0D0
TALY2=0D0
DO 10 I=1, NOTI
  TALLY=TALLY+TALCC(1, I)
  TALY2=TALY2+TALCC(2, I)
  TALCC(1, I)=TALLY
  TALCC(2, I)=TALY2
10 CONTINUE
TALLY=0D0
TALY2=0D0
DO 20 I=1, NOTI
  TALLY=TALLY+TALSP(1, I)
  TALY2=TALY2+TALSP(2, I)
  TALSP(1, I)=TALLY
  TALSP(2, I)=TALY2
20 CONTINUE
TALLY=0D0
TALLY=0D0
DO 30 I=1,NOTI
   TALLY=TALLY+TALNC(1,I)
   TALY2=TALY2+TALNC(2,I)
   TALNC(1,I)=TALLY
   TALNC(2,I)=TALY2
30 CONTINUE
TALLY=0D0
TALY2=0D0
DO 40 I=1,NOTI
   TALLY=TALLY+TALCM(1,I)
   TALY2=TALY2+TALCM(2,I)
   TALCM(1,I)=TALLY
   TALCM(2,I)=TALY2
40 CONTINUE
WRITE (3,200)
WRITE(3,100) 0.,0.,0.,0.
DO 60 I=1,NOTI
   U=(TALCC(1,I)+TALSP(1,I)+TALNC(1,I)+TALCM(1,I))/RNOH
   VAR=(TALCC(2,I)+TALSP(2,I)+TALNC(2,I)+TALCM(2,I))/RNOH-U*U
   SD=DSQRT(VAR/RNOH)
   T=I*DT
   WRITE(3,100) T,U,U+SD,U-SD
60 CONTINUE
CLOSE(3)
RETURN
END

C* Function RAN1()
C* This function returns a random number between 0 and 1.
C* The SUN FORTRAN random number generator DRAND is used.
C* The number of seconds since midnight is used to start the
C* random number generator. From then on the seed is equal to
C* zero and the next random number in sequence is returned.
C* Input/Output Parameter:
C* SEED.. The seed for the random number generator.
C* Function RAN1(SEEDE)
C* INTEGER IARRY(3),SEEDE,SET
DOUBLE PRECISION DRAND,RAN1
DATA SET / 1 /
SEED=0
IF (SET .EQ. 1) THEN
C* ---start with SUN FORTRAN time converted to seconds---
   CALL ITIME(IARRY)
   SEED=IARRY(1)*3600+IARRY(2)*60+IARRY(3)
   SET=0
END IF
RAN1=DRAND(SEED)
RETURN
END

C*3456789012345678901234567890123456789012345678901234567890C
C* Subroutine INPUT()
C* This subroutine creates an input file for the Monte Carlo
C* unreliability calculation, or reads the input from
C* from a previous file (INPMC.DAT) or modifies this file.
C*
Input Parameters:
C* MD .... Dimension constant for max. no. of comp. groups.  
C* IMD .... Dimension constant for max. no. of components.     
C*
Output Parameters:
C* NOCG .. Number of component groups.  
C* NCIG .. Number of components in each group.   
C* NOC ... Total number of components in the system model. 
C* FR .... Constant failure rate of group components. 
C* RM .... Exp. power for Weibull rate (0th-2nd derivatives). 
C* ALPHA.. Weibull failure rate coeffs. (0th-2nd derivatives). 
C* DL .... Design life for the system. 
C* NOH ... Number of Monte Carlo histories. 
C* NOTI .. Number of time intervals for graphing. 
C* MCSNUM .. Number of singlets, doublets, ... , (LMCS)-lets. 
C* MCSET.. Array containing the minimum cut sets. 
C* LMCS .. Number of components in largest minimum cut set.  
C* IDIM .. Working dimension of array MCSET. 
C* NEAR .. Identifies the near coincident fault model. 
C* NIG ... Array for NCF user-defined interfering groups.  
C*
ID .... Working dimension of array NIG. 
C* INCLSV. Set to 1 (from 0) for self-interfering groups. 
C* FHMNAM. Fault/error-handling model name for each group.  
C* ANSW .. Value for the "analog switch." 
C* X ..... Parameter for failure biasing. 
C* NCMF .. Number of specified common mode failure events. 
C* NUMPV.. Number of next state possibilities for CMF events. 
C* RTCMF.. Array of common mode failure rates.  
C* IC .... Working dimension of array PV. 
C* PV .... Array of next state probabilities for CMF events. 
C* NXSTAT. Array specifying next states for CMF events. 
C* GRPNAM. Name of each component group. 
C* ISPARO. Number of spare components for each group. 
C*
SUBROUTINE INPUT(MD, IMD, NOCG, NCIG, NOC, FR, RM, ALPHA,
   *     DL, NOH, NOTI, MCSNUM, MCSET, LMCS, IDIM,
   *     NEAR, NIG, ID, INCLSV, FHMNAM, ANSW, X,
   *     NCMF, NUMPV, RTCMF, IC, PV, NXSTAT,
   *     GRPNAM, ISPARO)

CHARACTER*13 FHMNAM(MD), GRPNAM(MD)

DOUBLE PRECISION FR, RM, ALPHA, DL, ANSW, X, RTCMF, PV, THETA, WM

DIMENSION NIG(IMD), FR(MD), RM(3, MD), INCLSV(MD), ISPARO(MD),
   *     ALPHA(3, MD), MCSNUM(MD), MCSET(3*IMD), NCIG(MD),
   *     NUMPV(MD), RTCMF(MD), PV(IMD), NXSTAT(IMD*MD)

1 PRINT*
PRINT*,/' THE MONTE CARLO INPUT FILE IS INPMC.DAT --'
PRINT*,/' DO YOU WANT TO: '
PRINT*,/' 1) INPUT A NEW SYSTEM MODEL: '
PRINT*,/' 2) EDIT THE OLD INPUT FILE: '
PRINT*,/' 3) USE THE INPUT FILE AS IS ?'
READ*,NCHOSE
IF (NCHOSE .EQ. 1) THEN
   CALL INPGRP(MD, IMD, NOCG, NCIG, NOC, ISPARO, GRPNAM,
      *     FR, ALPHA, RM, FHMNAM)
   CALL INPMCS(MD, IMD, NOCG, LMCS, MCSNUM, MCSET)
   CALL INPNCF(MD, IMD, NOCG, NEAR, ID, NIG, INCLSV)
   CALL INPCMF(MD, IMD, NOCG, NCIG, FR, ALPHA, NCMF, RTCMF, NUMPV,
      *     IC, PV, NXSTAT)
   PRINT*,/' INPUT THE DESIGN LIFE FOR THIS SYSTEM: '
   READ*,DL
   PRINT*,/' INPUT NO. OF TIME INTERVALS FOR GRAPHING' READ*,NOTI
   IF (NOTI .LT. 1) NOTI=1
   IF (NOTI .GT. IMD) NOTI=IMD
   PRINT*,/' HOW MANY HISTORIES DO YOU WANT TO USE' READ*,NOH
   CALL DEFVAL(ANSW.X)
ELSE IF ((NCHOSE .EQ. 2) .OR. (NCHOSE .EQ. 3)) THEN
   Read the input from the previous input file:
C*
READ(1,*) NOCG
NOC=0
DO 260 J=1,NO CG
   READ (1,*) NCIG(J)
   NOC=NOC+NCIG(J)
   READ (1,*) ISPAR0(J)
   READ (1,*) GRPNAM(J)
   READ (1,*) FR(J)
   READ (1,*) WM
   READ (1,*) THETA
C*  WM,THETA===> Weibull modulus and scale parameter.
IF (THETA .EQ. 0D0) THEN
   RM(1,J)=0D0
   RM(2,J)=0D0
   RM(3,J)=0D0
   ALPHA(1,J)=0D0
   ALPHA(2,J)=0D0
   ALPHA(3,J)=0D0
ELSE
   RM(1,J)=WM-1D0
   RM(2,J)=WM-2D0
   RM(3,J)=WM-3D0
   ALPHA(1,J)=WM/THETA**WM
   ALPHA(2,J)=ALPHA(1,J)*RM(1,J)
   ALPHA(3,J)=ALPHA(2,J)*RM(2,J)
END IF
READ(1,*) FHMNAM(J)
260 CONTINUE
READ(1,*) DL
READ(1,*) NOTI
READ(1,*) NOH
READ(1,*) ANSW
READ(1,*) X
READ (1,*) LMCS
IDIM=0
DO 270 J=1,LMCS
   READ(1,*) MCSNUM(J)
   IDIM=IDIM+MCSNUM(J)*J
270 CONTINUE
N1=1
N2=0
DO 280 I=1,LMCS
   DO 275 J=1,MCSNUM(I)
      N2=N2+I
      READ(1,*) (MCSET(N),N=N1,N2)
      N1=N2+1
275 CONTINUE
280 CONTINUE
READ(1,*) NEAR
ID=NO CG
DO 290 I=1,NO CG
   READ(1,*) NIG(I)
290 CONTINUE
290 CONTINUE
   DO 300 I=1,NOCG
      INCLSV(I)=0
   DO 295 J=1,NIG(I)
      ID=ID+1
      READ(1,*) NIG(ID)
      IF (NIG(ID) .EQ. I) INCLSV(I)=1
   295 CONTINUE
300 CONTINUE
IC=0
READ(1,*) NCMF
DO 320 I=1,NCMF
   READ(1,*) RTCMF(I)
   READ(1,*) NUMPV(I)
   DO 310 J=1,NUMPV(I)
      IC=IC+1
      N2=IC*NOCG
      N1=N2-NOCG+1
      READ(1,*) PV(IC)
      READ(1,*) (NXSTAT(KN), KN=N1,N2)
310 CONTINUE
320 CONTINUE
C*
ELSE
   GO TO 1
END IF
C*
IF (NCHOSE .EQ. 2) THEN
10 PRINT*, 'SELECT AN EDITING OPTION:'
   PRINT*, ' 1) EDIT COMPONENT GROUP SPECIFICATIONS:'
   PRINT*, ' 2) EDIT MINIMUM CUT SET SPECIFICATIONS:'
   PRINT*, ' 3) EDIT THE NEAR COINCIDENT FAULT MODEL:'
   PRINT*, ' 4) EDIT THE COMMON MODE FAILURE MODEL:'
   PRINT*, ' 5) CHANGE THE DESIGN LIFE (MISSION) TIME:'
   PRINT*, ' 6) CHANGE NO. OF TIME INTERVALS FOR GRAPHING:'
   PRINT*, ' 7) CHANGE NUMBER OF MONTE CARLO HISTORIES:'
   PRINT*, ' 8) CHANGE THE NON-ANALOG DEFAULT VALUES:'
   PRINT*, ' 9) QUIT EDITING / RUN MONTE CARLO SIMULATION.'
   READ*,NUM
   IF (NUM .EQ. 1) THEN
      CALL INPGRP(MD,IMD,NOCG,NCIG,NOC,ISPAR0,GRPNAM,
                  FR,ALPHA,RM,FHMNAME)
   ELSE IF (NUM .EQ. 2) THEN
      CALL INPMCS(MD,IMD,NOCG,LMCS,MCSNUM,MCSET)
   ELSE IF (NUM .EQ. 3) THEN
      CALL INPNCF(MD,IMD,NOCG,NEAR,ID,NIG,INCLSV)
   ELSE IF (NUM .EQ. 4) THEN
      CALL INPCMF(MD,IMD,NOCG,NCIG,FR,ALPHA,NCMF,RTCMF,NUMPV,
                  IC,PV,NXSTAT)
   ELSE IF (NUM .EQ. 5) THEN
      PRINT*, 'INPUT THE DESIGN LIFE FOR THIS SYSTEM:'
READ*, DL
ELSE IF (NUM .EQ. 6) THEN
  PRINT*, ' INPUT NO. OF TIME INTERVALS FOR GRAPHING'
  READ*, NOTI
  IF (NOTI .LT. 1) NOTI=1
  IF (NOTI .GT. IMD) NOTI=IMD
ELSE IF (NUM .EQ. 7) THEN
  PRINT*, ' HOW MANY HISTORIES DO YOU WANT TO USE'
  PRINT*, ' FOR THE MONTE CARLO SIMULATION ?'
  READ*, NOH
ELSE IF (NUM .EQ. 8) THEN
  CALL DEFVAL(ANSW,X)
END IF
IF (NUM .NE. 9) GO TO 10

C* END IF

IF (NCHOSE .NE. 3) THEN

C* Rewrite the input file:
C*
REWIND 1
WRITE(1,*) NOCG
DO 180 I=1, NOCG
  WRITE(1,*) NCIG(I)
  WRITE(1,*) ISPARO(I)
  WRITE(1,*) GRPNAM(I)
  WRITE(1,*) FR(I)
  IF (ALPHA(1, I) .EQ. 0DO) THEN
    WM=0DO
    THETA=0DO
    WRITE(1,*) WM
    WRITE(1,*) THETA
  ELSE
    WM=RM(1, I)+1DO
    WRITE(1,*) WM
    THETA=(WM/ALPHA(1, I))**(1DO/WM)
    WRITE(1,*) THETA
  END IF
  WRITE(1,*) FHLMNAM(I)
180 CONTINUE
WRITE(1,*) DL
WRITE(1,*) NOTI
WRITE(1,*) NOH
WRITE(1,*) ANSW
WRITE(1,*) X
WRITE(1,*) LMCS
DO 185 I=1, LMCS
  WRITE(1,*) MCSNUM(I)
185 CONTINUE
N1=1
N2=0
DO 200 I=1, LMCS
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DO 190 J=1,MCSNUM(I)
   N2=N2+I
   WRITE(1,*) (MCSET(N),N=N1,N2)
   N1=N2+1
190 CONTINUE

WRITE (1, *) NEAR
DO 210 I=1,ID
   WRITE (1,*) NIG(I)
210 CONTINUE

K=0
WRITE(1,*) NCMF
DO 240 I=1,NCMF
   WRITE(1,*) RTCMF(I)
   WRITE(1,*) NUMPV(I)
   DO 230 J=1,NUMPV(I)
      K=K+1
      N2=K*NOCG
      N1=N2-NOCG+1
      WRITE(1,*) PV(K)
      WRITE(1,*) (NXSTAT(KN),KN=N1,N2)
230 CONTINUE
240 CONTINUE

END IF

RETURN

END

C* Subroutine INPGRP()
C*
C* This subroutine asks the user to input:
C* NOCG .. Number of component groups;
C* NCIG .. Number of components in each group;
C* ISPARO. Number of spare components for each group;
C* GRPNAM. Name of each component group;
C* FR .... Constant failure rates of group components;
C* WM ..... Weibull modulus for each group;
C* THETA.. Weibull scale parameter for each group;
C* FHMNAM. Fault/error-handling model name for each group.
C*
C* For groups with constant component failure rates, the
C* Weibull modulus and scale parameter should be input as zero.
C* ALPHA stores the component Weibull failure rate coefficients
C* as well as the coefficients for the 1st and 2nd derivatives.
C* RM stores the required exponential powers needed for the
C* Weibull failure rates and the 1st and 2nd derivatives.
C* NOC is a tally for the total number of system components.
C*
SUBROUTINE INPGRP(MD, IMD, NOCG, NCIG, NOC, ISPARO, GRPNAM, FR, 
                    ALPHA, RM, FHMNAM)
C* CHARACTER*13 FHMNAM(MD), GRPNAM(MD)
C* DOUBLE PRECISION FR, ALPHA, RM, THETA, WM
DIMENSION NCIG(MD), ISPARO(MD), FR(MD), ALPHA(3, MD), RM(3, MD)
C* GO TO 10
5 PRINT*, 'NUMBER OF COMPONENT GROUPS SHOULD BE'
PRINT*, 'LESS THAN OR EQUAL TO', MD
10 PRINT*, 'HOW MANY COMPONENT GROUPS DOES YOUR SYSTEM HAVE?'
READ*, NOCG
IF (NOCG .GT. MD) GO TO 5
K=0
DO 20 I=1, NOCG
  PRINT 1000, I
  READ*, NCIG(I)
  K=K+NCIG(I)
  PRINT 1005, I
  READ *, ISPARO(I)
  PRINT 1010, I
  READ '(A)', GRPNAM(I)
  PRINT 1100, I
  READ*, FR(I)
  PRINT 1300, I
  PRINT*, '(INPUT ZERO FOR CONSTANT RATES)'
  READ *, WM
  PRINT 1500, I
  PRINT*, '(INPUT ZERO FOR CONSTANT RATES)'
  READ *, THETA
  IF (THETA .EQ. 0.0) THEN
    RM(1, I)=0.0
    RM(2, I)=0.0
    RM(3, I)=0.0
    ALPHA(1, I)=0.0
    ALPHA(2, I)=0.0
    ALPHA(3, I)=0.0
  ELSE
    RM(1, I)=WM-1.0
    RM(2, I)=WM-2.0
    RM(3, I)=WM-3.0
    ALPHA(1, I)=WM/THETA**WM
    ALPHA(2, I)=ALPHA(1, I)*RM(1, I)
    ALPHA(3, I)=ALPHA(2, I)*RM(2, I)
  END IF
  PRINT 1600, I
  READ '(A)', FHMNAM(I)
20 CONTINUE
NOC=K
IF (NOC .GT. IMD) THEN
  PRINT*, 'MAXIMUM NUMBER OF COMPONENTS SHOULD BE', IMD
GO TO 10
END IF
1000 FORMAT( ' ENTER NUMBER OF COMPONENTS IN GROUP',I2)
1005 FORMAT( ' ENTER NUMBER OF SPARE COMPONENTS',/,
           ' AVAILABLE FOR COMPONENT GROUP',I2)
1010 FORMAT( ' ENTER NAME OF COMPONENT GROUP',I2)
1100 FORMAT( ' ENTER FAILURE RATE OF COMPONENT IN GROUP',I2)
1300 FORMAT( ' ENTER WEIBULL MODULUS FOR COMPONENT GROUP',I2)
1500 FORMAT( ' ENTER SCALE PARAMETER FOR COMPONENT GROUP',I2)
1600 FORMAT( ' ENTER FAULT HANDLING MODEL NAME FOR GROUP',I2, '/','
           ' USE THE NAME YOU CHOSE FOR THE FEHM FILE FOR THIS',/,
           ' GROUP OR ENTER "NONE" (MUST BE CAPITAL LETTERS)',/,' 
           ' IF YOU WANT NO FAILURE HANDLING FOR THIS GROUP.
           ')
1800 FORMAT(A)
RETURN
END

C* Subroutine INPMCS()
C* This subroutine asks the user to input the required minimum
C* cut sets for the system being modeled.
C*
C* Input Parameters:
C* MD .... Dimension constant for array MCSNUM.
C* IMD ... (*3) Dimension constant for array MCSET.
C* NOCG .. Number of component groups.
C*
C* Output Parameters:
C* LMCS .. Number of components in largest minimum cut set.
C* MCSNUM. Number of singlets, doublets, ..., (LMCS)-lets.
C* MCSET.. Array storing the minimum cut sets.
C*
C* -----------------------------------------------------------------
C*
SUBROUTINE INPMCS(MD,IMD,NOCG,LMCS,MCSNUM,MCSET)
DIMENSION MCSNUM(MD),MCSET(3*IMD)

5 PRINT*, ' NOW INPUT THE MINIMUM CUT SETS FOR THIS' 
PRINT*, ' SYSTEM. HOW MANY COMPONENTS ARE THERE' 
PRINT*, ' IN THE LARGEST MINIMUM CUT SET ? 
READ*,LMCS 
IF (LMCS .GT. MD) THEN 
  PRINT*, ' LARGEST CUT SET SHOULD BE NO MORE THAN',MD 
  GO TO 5 
END IF
IDIM=0 
DO 10 I=1,LMCS 
  PRINT*, ' HOW MANY CUT SETS HAVE:',I,' COMPONENT(S) ?' 
  READ*,MCSNUM(I) 
  IDIM=IDIM+MCSNUM(I)*I 
10 CONTINUE 
IF (IDIM .GT. 3*IMD) THEN
C*3456789012345678901234567890123456789012345678901234567890123456789*C
C* Subroutine INPNCF()
C* This subroutine asks the user to specify a near coincident fault model.
C* Input Parameters:
C* MD .... Dimension constant for array INCLSV.
C* IMD .... Dimension constant for array NIG.
C* NOCG .. Number of component groups.
C* Output Parameters:
C* NEAR .. Identifies the selected NCF model.
C* ID .... Working dimension of array NIG.
C* NIG(1:NOCG). Stores the total number of interfering groups for each of the component groups.
C* NIG(1:NOCG+1:ID). Stores the group number(s) of all interfering group(s) for each of the component groups.
C* INCLSV. Set to 1 (from 0) for self-interfering groups.
C*
SUBROUTINE INPNCF(MD, IMD, NOCG, NEAR, ID, NIG, INCLSV)

LOGICAL YES, NO
CHARACTER*3 ANSR
DIMENSION NIG(IMD), INCLSV(MD)

PRINT*, ' CHOSE A NEAR COINCIDENT FAULT MODEL:
PRINT*, ' 1) ALL INCLUSIVE NCF''S
PRINT*, ' 2) SAME COMPONENT NCF''S
PRINT*, ' 3) USER DEFINED NCF''S
PRINT*, ' 4) NO NCF''S ALLOWED'
READ*, NEAR
C*
K=NOCG
IF (NEAR .EQ. 1) THEN
   DO 20 I=1, NOCG
      NIG(I)=NOCG
   DO 10 J=1, NOCG
      K=K+1
      NIG(K)=J
   CONTINUE
   INCLSV(I)=1
20   CONTINUE
ELSE IF (NEAR .EQ. 2) THEN
   DO 30 I=1, NOCG
      NIG(I)=1
      K=K+1
      NIG(K)=I
      INCLSV(I)=1
30   CONTINUE
ELSE IF (NEAR .EQ. 3) THEN
   PRINT*, ' ***USER DEFINED NEAR COINCIDENT FAULT MODEL***'
   DO 50 I=1, NOCG
      NIG(I)=0
      INCLSV(I)=0
   DO 40 J=1, NOCG
      PRINT 200, I, J
      READ*, ANSR
      YES=(ANSR(1:1).EQ.'Y').OR.(ANSR(1:1).EQ.'y')
      NO=(ANSR(1:1).EQ.'N').OR.(ANSR(1:1).EQ.'n')
      IF (YES) THEN
         NIG(I)=NIG(I)+1
         K=K+1
         NIG(K)=J
      ELSE IF (.NOT.(NO)) GO TO 35
      END IF
40   CONTINUE
50   CONTINUE
ELSE IF (NEAR .EQ. 4) THEN
   DO 60 I=1, NOCG
Subroutine INPCMF()

This subroutine allows the user to specify common mode failure events which have constant rates.

Input Parameters:
- MD: Dimension constant for array RTCMF and NUMPV.
- IMD: Dimension constant for array PV and (*MD) NXSTAT.
- NOCG: Number of component groups.
- NCIG: Number of components in each group.
- ALPHA: Coefficients for Weibull component failure rates.

Output Parameters:
- NCMF: Number of specified common mode failure events.
- RTCMF: Common mode failure rate for each event.
- NUMPV: Number of next state possibilities for each event.
- IC: Working dimension of array PV.
- PV: Next state probability vector for each event.
- NXSTAT: Stores next state possibilities for each event.

SUBROUTINE INPCMF(MD, IMD, NOCG, NCIG, FR, ALPHA, NCMF, RTCMF, NUMPV, IC, PV, NXSTAT)

DOUBLE PRECISION FR, ALPHA, RTCMF, PV, BETA, SUM

DIMENSION NCIG(NOCG), FR(NOCG), ALPHA(3, NOCG), RTCMF(MD), NUMPV(MD), PV(IMD), NXSTAT(IMD*MD)

PRINT*, 'HOW MANY CMF EVENTS DO YOU WISH TO SPECIFY ?'
READ*, NCMF
K=0
KN=0
DO 70 I=1, NCMF
10 PRINT*, 'CHOOSE MODEL FOR CMF EVENT', I
    PRINT*, ' 1) BETA-FACTOR'
    PRINT*, ' 2) RANDOM GENERATED'
    PRINT*, ' 3) USER DEFINED'
    PRINT*, ' 4) SYSTEM FAILURE'
READ*, ICMF
IF (ICMF .EQ. 1) THEN
   PRINT*, 'BETA-FACTOR MODEL: SELECT COMP. GRP. NUMBER'
   READ*, NUM
   IF ((NUM .LT. 1) .OR. (NUM .GT. NOCG)) GO TO 20
   IF (ALPHA(1,NUM) .EQ. 0) THEN
      PRINT*, 'THE COMPONENT FAILURE RATE IS', FR(NUM)
   READ*, BETA
   IF ((BETA .LT. 0) .OR. (BETA .GT. 100)) GO TO 30
   RTCMF(I) = BETA*FR(NUM)
   FR(NUM) = FR(NUM) - RTCMF(I)
   ELSE
      PRINT*, 'IN ADDITION TO THE WEIBULL FAILURE RATE,'
      PRINT*, 'ESTIMATE A CONSTANT CMF RATE FOR THIS GROUP'
      READ*, RTCMF(I)
   END IF
   NUMPV(I) = 1
   K = K + 1
   PV(K) = 1
   DO 40 N = 1, NOCG
       KN = KN + 1
       ---next state ==> all group NUM components fail---
       IF (N .EQ. NUM) THEN
          NXSTAT(KN) = NCIG(NUM)
       ELSE
          NXSTAT(KN) = 0
       END IF
   CONTINUE
ELSE IF (ICMF .EQ. 2) THEN
   PRINT*, 'INPUT THE CONSTANT CMF RATE FOR THIS EVENT'
   READ*, RTCMF(I)
   NUMPV(I) = 1
   K = K + 1
   PV(K) = 1
   PRINT*, 'DUE TO THIS EVENT, INPUT THE MAXIMUM NUMBER OF:'
   DO 50 N = 1, NOCG
       KN = KN + 1
       PRINT*, 'GROUP', N, ' COMPONENTS WHICH FAIL'
       READ*, NUM
       ---next state is randomly determined:
       IF NUM > 0, between 1 and NUM grp. N comps. fail---
       NXSTAT(KN) = -NUM
   CONTINUE
ELSE IF (ICMF .EQ. 3) THEN
   PRINT*, 'INPUT THE CONSTANT CMF RATE FOR THIS EVENT'
   READ*, RTCMF(I)
   PRINT*, 'HOW MANY NEXT STATE POSSIBILITIES DO YOU WISH TO'
   PRINT*, 'SPECIFY FOR THIS CMF EVENT ?'
   READ*, NUMPV(I)
   SUM = 0
K1 = K + 1
DO 60 J = 1, NUMPV(I)
    K = K + 1
    PRINT*, ' ENTER PROBABILITY FOR NEXT STATE', J
    READ*, PV(K)
    PRINT*, ' IN TRANSITION TO THIS STATE---'
DO 55 N = 1, NOCG
    KN = KN + 1
    PRINT*, ' HOW MANY GROUP', N, ' COMPONENTS FAIL ?'
    READ*, NXSTAT(KN)
55 CONTINUE
    SUM = SUM + PV(K)
CONTINUE
--- normalize probabilities to sum to one---
DO 65 J = K1, K
    PV(J) = PV(J) / SUM
65 CONTINUE
ELSE IF (ICMF .EQ. 4) THEN
    PRINT*, ' INPUT THE CONSTANT CMF RATE FOR THIS EVENT'
    READ*, RTCMF(I)
    NUMPV(I) = 1
    K = K + 1
    PV(K) = 1.0
--- next state==> all comps. fail==> system failure:
DO 67 N = 1, NOCG
    KN = KN + 1
    NXSTAT(KN) = NCIG(N)
67 CONTINUE
ELSE
    GO TO 10
END IF
70 CONTINUE
IC = K
RETURN
END

C*3456789012345678901234567890123456789012345678901234567890123456789*C
C* C* Subroutine DEFVAL()
C* C* This subroutine sets the so-called analog switch ANSW and
C* to the next state transition switches to analog exclusively
C* after ANSW-percent of the mission time has been simulated.
C* The default is ANSW=0.9 (90 percent). Failure biasing only
C* is significant when time dependent rates are being used.
C* The default is X=0.5 which is likely to be sufficient for
C* all cases in which time dependent rates are used.
C*----------------------------------------------------------------------
C* SUBROUTINE DEFVAL(ANSW,X)
DOUBLE PRECISION ANSW,X
LOGICAL YES,NO
CHARACTER*3 CHANGE

ANSW=9D-1
X=5D-1

10 PRINT*, 'CHANGE NON-ANALOG DEFAULT VALUES (Y/N) ?'
READ*, CHANGE
YES=(CHANGE(1:1).EQ.'Y').OR.(CHANGE(1:1).EQ.'y')
NO=(CHANGE(1:1).EQ.'N').OR.(CHANGE(1:1).EQ.'n')

IF (YES) THEN

20 PRINT*, 'ENTER VALUE FOR ANALOG SWITCH (DEFAULT=0.9)'
READ*, ANSW
IF ((ANSW .LT. 0) .OR. (ANSW .GT. 1)) THEN
PRINT*, 'CHOOSE A VALUE BETWEEN 0 AND 1'
GO TO 20
END IF

30 PRINT*, 'ENTER VALUE FOR FAILURE BIASING (DEFAULT=0.5)'
READ*, X
IF ((X .LT. 0.05) .OR. (X .GT. 0.95)) THEN
PRINT*, 'CHOOSE A VALUE BETWEEN 0.05 AND 0.95'
GO TO 30
END IF
ELSE
   IF (.NOT.(NO)) GO TO 10
END IF
RETURN

C*3456789012345678901234567890123456789012345678901234567890123456789*C
C* Subroutine OUTPUT()
C* This subroutine writes the results of the Monte Carlo
C* unreliability calculation to file OUTMC.DAT.
C* Input Parameters:
C* NOCG .. Number of component groups.
C* INCG .. Number of components in each group (initially).
C* FR .... Constant failure rates of group components.
C* RM .... Exp. powers needed for Weibull rates.
C* ALPHA.. Coefficients for Weibull component failure rates.
C* RTCMF.. Common mode failure event rates.
C* DL .... Design life for the system model.
C* NOH .. Number of Monte Carlo histories used.
C* NCMF.. Number of specified common mode failure events.
C* NEAR .. Identifies the near coincident fault model.
C* TALCC.. Unreliability tally due to hardware exhaustion.
C* TALSP.. Unreliability tally due to single point failure.
C* TALNC.. Unreliability tally due to near coincident faults.
C* TALCM.. Unreliability tally due to common mode failure.
C* TITAL .. Unreliability tally due to each component group.
C* TIME2.. CPU time for the unreliability calculation.
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C* NOTI .. Number of time intervals for graphing.  *C
C* ISPARO. Number of spare components for each group.  *C
C* FHMNAM. Fault/error-handling model name for each group.  *C
C* GRPNAM. The name specified for each component group.  *C
C* *-----------------------------------------------------------------

SUBROUTINE OUTPUT(NOCG,INCG,FR,RM,ALPHA,RTCMF,DL,NOH,
                   NCMF,NEAR,TALCC,TALSP,TALNC,TALCM,TTAL,
                   TIME2,NOTI,ISPARO,FHMNAM,GRPNAM)

C* PARAMETER (MD=20)
C* CHARACTER*13 FHMNAM(NOCG),GRPNAM(NOCG),A*14
C*
DOUBLE PRECISION FR,RM,ALPHA,DL,TIME,TALCC,
               TALSP,TALNC,TALCM,TTAL,
               TPH,TALLY,TALY2,RNOH,
               U1,VAR1,S1,DELTA1,U2,VAR2,
               S2,DELTA2,U3,VAR3,S3,DELTA3,
               U4,VAR4,S4,DELTA4,RTCMF,
               UT,VART,ST,DELTAT,U,VAR,
               SD,DELTA,FOM,WM,THETA
C*
DIMENSION INCG(NOCG),FR(NOCG),RM(3,NOCG),ALPHA(3,NOCG),
               TTAL(2,NOCG),UT(MD),VART(MD),TALLY(4),TALY2(4),
               ST(MD),DELTAT(MD),ISPARO(NOCG),RTCMF(NCMF),
               TALCC(2,NOTI),TALSP(2,NOTI),TALNC(2,NOTI),
               TALCM(2,NOTI)
C*
Print header and system parameters:
C*
WRITE (2,295)
WRITE(2,1000) NOCG
DO 10 I=1,NOCG
   WRITE(2,1005) GRPNAM(I),INCG(I)
   WRITE(2,1007) GRPNAM(I),ISPARO(I)
   WRITE(2,1010) GRPNAM(I),FR(I)
   IF (ALPHA(1,I) .EQ. 0D0) THEN
      WM=0D0
      THETA=0D0
      WRITE (2,1030) GRPNAM(I),WM
      WRITE (2,1050) GRPNAM(I),THETA
   ELSE
      WM=RM(1,I)+1D0
      WRITE (2,1030) GRPNAM(I),WM
      THETA=(WM/ALPHA(1,I))**(1D0/WM)
      WRITE (2,1050) GRPNAM(I),THETA
   END IF
WRITE(2,1060) GRPNAM(I),FHMNAM(I)
10 CONTINUE
DO 15 J=1,NCMF
   WRITE(2,1070) J,RTCMF(J)
```

CONTINUE
WRITE(2,1120) DL,NOH,NEAR

Evaluate the unreliability tallies:

TIME=DBLE(TIME2)
RNOH=DBLE(NOH)
TPH=TIME/RNOH
A='UNRELIABILITY'

DO 20 J=1,NOCG
   IF (TTAL(1,J) .GT. 0D0) THEN
      UT(J)=TTAL(1,J)/RNOH
      VART(J)=TTAL(2,J)/RNOH-UT(J)*UT(J)
      ST(J)=DSQRT(VART(J)/RNOH)
      DELTAT(J)=ST(J)/UT(J)
   END IF
20 CONTINUE

CALL DTOUT(NOH,NOTI,DL,TALCC,TALSP,TALNC,TALCM)

TALLY(1)=TALCC(1,NOTI)
TALY2(1)=TALCC(2,NOTI)
IF (TALLY(1) .GT. 0D0) THEN
   U1=TALLY(1)/RNOH
   VAR1=TALY2(1)/RNOH-U1*U1
   S1=DSQRT(VAR1/RNOH)
   DELTA1=S1/U1
END IF

TALLY(2)=TALSP(1,NOTI)
TALY2(2)=TALSP(2,NOTI)
IF (TALLY(2) .GT. 0D0) THEN
   U2=TALLY(2)/RNOH
   VAR2=TALY2(2)/RNOH-U2*U2
   S2=DSQRT(VAR2/RNOH)
   DELTA2=S2/U2
END IF

TALLY(3)=TALNC(1,NOTI)
TALY2(3)=TALNC(2,NOTI)
IF (TALLY(3) .GT. 0D0) THEN
   U3=TALLY(3)/RNOH
   VAR3=TALY2(3)/RNOH-U3*U3
   S3=DSQRT(VAR3/RNOH)
   DELTA3=S3/U3
END IF

TALLY(4)=TALCM(1,NOTI)
TALY2(4)=TALCM(2,NOTI)
IF (TALLY(4) .GT. 0D0) THEN
   U4=TALLY(4)/RNOH
   VAR4=TALY2(4)/RNOH-U4*U4
S4=DSQRT(VAR4/RNOH)
DELTA4=S4/U4
END IF

U=U1+U2+U3+U4
VAR=(TALY2(1)+TALY2(2)+TALY2(3)+TALY2(4))/RNOH-U*U
SD=DSQRT(VAR/RNOH)
IF (SD .LT. 1D-30) THEN
  FOM=0D0
ELSE
  FOM=1D0/(VAR*TPH)
END IF
DELTA=SD/U

C*
Write the Monte Carlo solution:
C*
DO 30 K=1,NOCG
  WRITE (2,297) K,A,UT(K),ST(K),VART(K),DELTAT(K)
30 CONTINUE
WRITE (2,300) A,U1,S1,VAR1,DELTA1
WRITE (2,301) A,U2,S2,VAR2,DELTA2
WRITE (2,302) A,U3,S3,VAR3,DELTA3
WRITE (2,303) A,U4,S4,VAR4,DELTA4
WRITE (2,304) U,SD,VAR,DELTA,FOM,TPH
C*
C*********************************************************************** FORMATS **********************************************************************C
C*
295 FORMAT (1X,/,
  * '==================================================',/,
  * ' MONTE CARLO UNRELIABILITY CALCULATION',/,
  * '==================================================',/)
C*
297 FORMAT (1X,/,
  * ' UNRELIABILITY DUE TO EXHAUSTION OF COMPONENT GROUP',I2,/,
  * '---------------------------------------------------',/,
  * 1X,A14,' = ',D14.7,' +/- ',D14.7,/, 
  * 'SAMPLE VARIANCE = ',D14.7,/, 
  * 'COEFFICIENT OF VARIATION = ',D14.7,/, 
C*
300 FORMAT (1X,/,
  * ' OVERALL UNRELIABILITY DUE TO EXHAUSTION OF HARDWARE',/, 
  * '---------------------------------------------------',/,
  * 1X,A14,' = ',D14.7,' +/- ',D14.7,/, 
  * 'SAMPLE VARIANCE = ',D14.7,/, 
  * 'COEFFICIENT OF VARIATION = ',D14.7,/, 
C*
301 FORMAT (1X,/,
  * ' UNRELIABILITY DUE TO SINGLE POINT FAILURE',/, 
  * '---------------------------------------------------',/,
  * 1X,A14,' = ',D14.7,' +/- ',D14.7,/, 
  * 'SAMPLE VARIANCE = ',D14.7,/, 
  * 'COEFFICIENT OF VARIATION = ',D14.7,/)
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302 FORMAT (1X,,
* 'UNRELIABILITY DUE TO NEAR COINCIDENT FAULT',/,
* '---------------------------------------------',/,
* 1X,A14,' = ',D14.7,/',
* 'SAMPLE VARIANCE = ',D14.7,/, 
* 'COEFFICIENT OF VARIATION = ',D14.7,/) 
C* 303 FORMAT (1X,,
* 'UNRELIABILITY DUE TO COMMON MODE FAILURE',/,
* '---------------------------------------------',/,
* 1X,A14,' = ',D14.7, '/',
* 'SAMPLE VARIANCE = ',D14.7,/, 
* 'COEFFICIENT OF VARIATION = ',D14.7,/) 
C* 304 FORMAT (1X,,
* 'OVERALL SYSTEM CALCULATION: ',/,
* '---------------------------------------------',/,
* 'UNRELIABILITY = ',D14.7, ' +/- ',D14.7, '*',/,
* 'SAMPLE VARIANCE = ',D14.7,9X,' * ',/,
* 'COEFFICIENT OF VARIATION = ',D14.7,9X,' * ',/,
* 'FIGURE OF MERIT = ',D14.7,9X,' * ',/,
* 'TIME PER HISTORY = ',D14.7,9X,' * ',/,
* '---------------------------------------------')
C* 1000 FORMAT ('NUMBER OF COMPONENT GROUPS: ',I2,/) 
1005 FORMAT ('NUMBER OF COMPONENTS IN GROUP ',A, ': ',I2) 
1007 FORMAT ('NUMBER OF SPARES FOR GROUP ',A, ': ',I2) 
1010 FORMAT ('FAILURE RATE FOR COMPONENT ',A, ': ',D11.4) 
1030 FORMAT ('WEIBULL MODULUS FOR COMPONENT ',A, ': ',D11.4) 
1050 FORMAT ('SCALE PARAMETER FOR COMPONENT ',A, ': ',D11.4) 
1060 FORMAT ('FAILURE HANDLING MODEL FOR GROUP ',A, ': ',A13,) 
1070 FORMAT ('TRANSITION RATE FOR CMF EVENT',I2, ': ',D18.4) 
1120 FORMAT ('MISSION TIME FOR THIS MODEL: ',G11.4,/, 
* 'NUMBER OF MONTE CARLO HISTORIES: ',I6,/, 
* 'NEAR COINCIDENT FAULT MODEL: ',I2,) 
C* RETURN 
END
Appendix D, [2]

MONTE CARLO SIMULATION OF COMPLEX SYSTEM MISSION RELIABILITY

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ABSTRACT

A Monte Carlo methodology for the reliability simulation of highly redundant systems is presented. Two forms of importance sampling, forced transitions and failure biasing, allow large sets of continuous-time Markov equations to be simulated effectively and the results to be plotted as continuous functions of time. A modification of the sampling technique also allows the simulation of both nonhomogeneous Markov processes and of nonMarkovian processes involving the replacement of worn parts. A number of benchmark problems are examined. For problems with large numbers of components, Monte Carlo is found to result in decreases in computing times by as much as a factor of twenty from the Runge-Kutta Markov solver employed in the NASA code HARP.

1. INTRODUCTION

There is an increasing need to predict mission unreliability and related parameters for systems exhibiting very low rates of failure. Typically, such systems are designed in configurations with many component redundancies and are organized in such a manner that there are component dependencies in the forms of standby subsystems, shared-load components, and shared repair or fault handling faculties. The utility of probabilistic analysis based on combinatorial techniques may be extremely limited. In contrast, such systems may often be modeled as continuous-time Markov processes, particularly if the models are generalizable to include nonhomogeneous Markov processes.

While Markov processes may be an excellent modeling tool, difficulties arise in carrying out computations, particularly in models that are too large or complex to treat by conventional analytical means. As n, the number of components, increase the $2^n$ explosion of states means that very large systems of coupled differential equations must be solved. Moreover, these equations tend to be very stiff since the time constants involved may range from fault occurrences that are rare events even over weeks or months to fault handling mechanisms that take place in small fractions of a second. As a result, the number of distinct components that can be treated is severely restricted if deterministic methods are employed. If the time constants fall into two widely separated time domains, behavioral decomposition (Bavuso, et al., 1987) may be employed to treat the short time constant events as instantaneous changes of state. But difficulties may then arise when there is inadequate separation in the magnitudes of the time constants.
We have found that Monte Carlo methods may be an effective tool for treating the simulation of systems having highly redundant configurations of components (Lewis and Boehm, 1984; Lewis and Tu, 1986; Boehm, et al., 1988). Regardless of whether component dependencies are present, modeling the system as a continuous-time Markov process allows the average number of event samplings required per trial to be reduced to only slightly more than one. More important, however, is the use of a form of importance sampling that we refer to as forced transitions, to ensure that a substantial fraction of the independent trials will contribute to the tally of the system unreliability. Monte Carlo analysis may be further refined with a second form of importance sampling, referred to as failure blasmg, that has the potential for eliminating the approximations inherent in behavioral decomposition. Finally, Monte Carlo tallies may be constructed to yield more than the traditional single answer results; tallies of reliability or other quantities of interest may be generated as continuous functions of time to provide more physical insight into the meaning of the results.

2. MONTE CARLO FORMULATION

For purposes of the Monte Carlo simulation the nonhomogeneous Markov equations are converted to semi-Markov equations. If $p_k(t)$ represents the probability that the system is in state $k$ at time $t$, then

$$
\frac{d}{dt}p_k(t) = -\gamma_k p_k(t) + \sum_{k'} q(k|k',t)\gamma_k p_k(t),
$$

where the initial conditions are given by

$$
p_k(0) = \delta_{k0}.
$$

If $\lambda_{jk}(t)$ is the transition rate from state $k$ to state $j$, then the net transition rate out of state $k$ is

$$
\gamma_k = \sum_j \lambda_{jk}(t),
$$

and the quantity

$$
q(k|k',t) = \frac{\lambda_{kk}(t)}{\gamma_k}
$$

is the conditional probability of arrival in state $k$, given a transition out of state $k'$ at $t$.

In a Markov process the self-transition rates $\lambda_{kk}$ vanish. However since effective Monte Carlo sampling requires the values of $\gamma_k$ appearing in the Markov equation to be independent of time, we treat nonhomogeneous Markov processes by forcing the transition rates $\gamma_k$ to have positive value that are independent of time. This is accomplished by defining a fictitious self-transition rate

$$
\lambda_{kk}(t) = \gamma_k - \sum_{j \neq k} \lambda_{jk}(t),
$$

where $\gamma_k$ is taken to be sufficiently large that $\lambda_{kk}(t)$ will remain nonnegative. In cases where the transition rates either remain constant or increase with time this may be achieved by letting

$$
\gamma_k = \sum_{j \neq k} \lambda_{jk}(T),
$$

where $T$ is the mission time.

2.1. Analog Monte Carlo

Analog Monte Carlo trials are performed as indicated in Figure 1. The times to the successive transitions are determined by setting the cumulative distribution function
F(tl',k') = 1 - e^{-\lambda(t-t')}

equal to a uniformly distributed random number \( \xi \) and solving for \( t \),

\[
t = t' - \frac{1}{\gamma} \ln(1 - \xi).
\]

\[
t = 0, n = 1
\]

Determine \( t_n \) of \( n \)-th transition

\[
t_n < T?
\]

\[
\text{Yes}
\]

\[
\text{No}
\]

Determine \( k_n \) for \( n \)-th state

\[
s = n + 1
\]

Failed system?

\[
\text{Yes}
\]

\[
\text{No}
\]

Tally

\[
\text{Next trial}
\]

Figure 1: Monte Carlo Trial Procedure for a Design Life \( T \)

The new system state is determined by generating a second uniformly distributed random number \( \xi \) and choosing the state for which

\[
\frac{\lambda_{kk}(t)}{\gamma} \leq \frac{\lambda_{k+1,k'}(t)}{\gamma}.
\]

This procedure is repeated until the mission time is exceeded or the system reaches an absorbing (i.e., failed) state. At any given time the unreliability is just the fraction of trials that have reached failed states.

2.2. Forced Transitions

In highly reliable systems the foregoing algorithm will in most cases require only one sampling per history since the first state transition is not likely to occur until \( t > T \). This also means that only a very small fraction of the histories will contribute to the tally, and as a result the variance in the result will tend to be large. To circumvent this difficulty we may modify the distribution of the time to the next transition to force additional transitions within the time interval \( 0 < t < T \) while modifying the tally such that the results are unbiased. The modified cumulative distribution is

\[
\tilde{F}(tl',k') = \frac{1 - e^{-\lambda}(t-t')}{1 - e^{-\lambda}(T-t')}, \quad t' < t < T
\]

With the uniformly distributed random number \( \xi \), the time of the next transition is then determined from

\[
t = t' - \frac{1}{\gamma} \ln\left[ 1 - \xi \left( 1 - e^{-\lambda}(T-t') \right) \right].
\]

To obtain an unbiased result a weight \( w_i \) is attached to each trial and initialized at \( w_i = 1 \). Each time that forced transition sampling is performed the weight is modified by

\[
w_i \rightarrow w_i \left[ 1 - e^{-\lambda}(T-t') \right].
\]

The tally for the unreliability is then

\[
u_T = \frac{1}{N} \sum_{t=1}^{N} w_i,
\]

with a sampling variance given by

\[
S^2(u_T) = \frac{1}{N-1} \sum_{n=1}^{N} [w_n - u_T]^2.
\]
2.3. Failure Biasing

Forced transitions assure that faults will occur in a substantial fraction of the Monte Carlo trials. However in some situations the sampling may remain poor. In mechanical systems, for example, repair rates typically are orders of magnitude larger than component failure rates. Likewise, in avionic systems electronic fault handling systems result in state transition rates that are much faster than the rates at which failures are induced into the system. To further enhance the effectiveness of the Monte Carlo simulation the fraction of smaller probability failure transitions may be increased by the use of a second variance reduction technique which we refer to as failure biasing.

In failure biasing the transition probabilities \( q(k|k') \) are modified to increase the ratio of failures to other events such as successful fault handleings. We first divide the transitions out of state \( k' \) into sets; \( \Lambda \) includes those resulting from component failures and \( R \) those resulting from successful repair or fault handling. We may then write

\[
\gamma_k = \sum_{j \in \Lambda_k} \lambda_{jk}(t) + \sum_{j \in R_k} \mu_{jk}.
\]

We require that some fraction \( x \) of the transitions come from the set \( \Lambda \). The biased transition probabilities are then

\[
\tilde{q}(k|k') = \frac{q(k|k')}{\sum_{k' \in \Lambda} q(k''|k')} \cdot x, \quad k \in \Lambda,
\]

and

\[
\tilde{q}(k|k') = q(k|k')(1 - x), \quad k \in R.
\]

To maintain unbiased results the trial weight is modified by

\[
w_1 \rightarrow w_1 \frac{1}{x} \sum_{k' \in \Lambda} q(k''|k')
\]

for component failures and

\[
w_1 \rightarrow w_1 \frac{1}{1 - x} \sum_{k' \in R} q(k''|k')
\]

for repair. In using failure biasing we typically choose \( x \) to be between 0.5 and 0.6; studies of model problems have indicated that values as high as 0.75 may be used before one begins to observe the increases in the sample variance that arise from improbable but very high weight histories (Kirsch, 1988).

3. APPLICATIONS

Two classes of problems are considered in order to examine the accuracy and efficiency of Monte Carlo methods. The first consists of simple hybrid redundant systems for which we have also obtained analytical solutions. By varying the ratio of failure to fault handling rate the ability of the variance reduction methods to provide accurate simulations can be determined for systems with very small failure probabilities. In the second class of problems are included two benchmark configurations for which computing times and deterministic solutions have been obtained using the NASA Hybrid Automated Reliability Predictor (HARP) (Bavuso, et al., 1987a, 1987b).

Behavioral composition is employed in

the HARP code to separate fault/error-
handling models from the fault occurrence models. The code includes the capability for treating a variety of error handling models, while fault occurrence is modeled as an nonhomogeneous continuous-time Markov process. The imperfect coverage fault/error handling models are reduced to a set of transition probabilities, allowing the entire system to be treated with nonhomogeneous Markov equations in which only the longer time constants of fault occurrence appear. The HARP code solves the Markov equations by the Runge-Kutta method.

3.1. Hybrid Model Problem

We consider a simple hybrid (Lewis and Tu, 1986; Bavuso, et al., 1987) system for which we have obtained analytical solutions elsewhere (Kirsch, 1988). It consists of three units in a majority vote configuration with one spare. Each of the units including the spare has a constant failure rate λ, where it is assumed that the spare can not fail until it is switched in. Coverage of the fault by switching in the spare takes place with a constant rate υ. The ten hour mission system failure probability is shown in Table 1 over a large range of parameters, with λ and υ given in hrs⁻¹. The ability of Monte Carlo simulation with variance reduction to provide accurate estimates of very small failure probabilities is clearly illustrated.

<table>
<thead>
<tr>
<th>λ</th>
<th>υλ</th>
<th>exact solution</th>
<th>Monte-Carlo solution</th>
<th>CV</th>
<th>relative error</th>
</tr>
</thead>
<tbody>
<tr>
<td>10⁻²</td>
<td>10⁻⁶</td>
<td>0.2456 10⁻²</td>
<td>0.2507 10⁻²</td>
<td>0.0882</td>
<td>0.01745</td>
</tr>
<tr>
<td>10⁻³</td>
<td>10⁻⁶</td>
<td>0.2999 10⁻⁵</td>
<td>0.3073 10⁻⁵</td>
<td>0.0912</td>
<td>0.02471</td>
</tr>
<tr>
<td>10⁻⁴</td>
<td>10⁻⁶</td>
<td>0.3592 10⁻⁸</td>
<td>0.3667 10⁻⁸</td>
<td>0.0762</td>
<td>0.02088</td>
</tr>
<tr>
<td>10⁻⁵</td>
<td>10⁻⁶</td>
<td>0.3997 10⁻¹²</td>
<td>0.4136 10⁻¹¹</td>
<td>0.0365</td>
<td>0.01545</td>
</tr>
<tr>
<td>10⁻⁶</td>
<td>10⁻⁶</td>
<td>0.6299 10⁻¹⁻²</td>
<td>0.6371 10⁻¹⁻³</td>
<td>0.0147</td>
<td>0.01143</td>
</tr>
</tbody>
</table>

3.2. Three-Processor Two-Memory One-Buss System

The detailed problem specification for the 3-processor, 2-memory 1-buss system is given elsewhere (Bavuso, et al., 1987). Briefly, the system is modeled by the Markov diagram shown in Figure 2, where λ, υ and σ represent the processor, memory and buss failure rates. The three numbers associated with each Markov state are the number of operational processors, memory units and buses, respectively, and F1 through F3 are states of system failure. Not shown are the direct transitions from each of the states to system failure that result from near-coincidence and single point failures. The relative frequencies of such failures are determined from the AIRES fault/error handling model (Bavuso, et al., 1987) and appear in the Markov equations as modifications of the state transition probabilities.

Figure 2: Markov Representation of the 3-Processor, 2-Memory, 1-Buss System

Figure 3 shows Monte Carlo results for the system unreliability over a mission time of ten hours. The data, given in Bavuso, et al., 1987, is for time-independent fault occurrence rates. The three lines correspond to the point estimate and the 68% confidence interval. The Monte Carlo results shown in Fig 4 are for the same
system, but with Weibull distributions for fault occurrence rates; these have moduli of $m = 2.5$. In both cases the Monte Carlo simulations consisted of 10,000 trials.

![Graph](image)

Figure 3: Unreliability vs. Time for the 3-Processor, 2-Memory, 1-Buss System with Constant Failure Rates

![Graph](image)

Figure 4: Unreliability vs. Time for the 3-Processor, 2-Memory, 1-Buss System with Increasing Failure Rates

Table 2 indicates that the results from the Monte Carlo and HARP calculations are in excellent agreement; all CPU times are on a VAX 11/785. The Monte Carlo simulations also provide reasonable estimates of the smaller probabilities corresponding to particular failure modes. As an extreme example, the near-coincidence failure probability given as $2.79 \times 10^{-11}$ by HARP is estimated as $1.27 (\pm 1.26) \times 10^{-11}$. Since this few-component problem can be reduced to a set of only six nonabsorbing Markov states, it is not surprising that the Monte Carlo simulations are longer running. It is instructive to note, however, that even for small problems the running times are comparable when Weibull distributions are employed.

Table 2: Ten Hour Mission Unreliability for a 3-Processor 2-Memory 1-Buss System

<table>
<thead>
<tr>
<th>Constant Failure Rates</th>
<th>Monte Carlo</th>
<th>HARP</th>
</tr>
</thead>
<tbody>
<tr>
<td>Unreliability</td>
<td>1.498 (±0.034) $10^{-4}$</td>
<td>1.521 $10^{-4}$</td>
</tr>
<tr>
<td>CPU sec.</td>
<td>56</td>
<td>-6</td>
</tr>
<tr>
<td>Weibull Failures</td>
<td>Monte Carlo</td>
<td>HARP</td>
</tr>
<tr>
<td>Unreliability</td>
<td>4.789 (±0.158) $10^{-3}$</td>
<td>4.783 $10^{-3}$</td>
</tr>
<tr>
<td>CPU sec.</td>
<td>582</td>
<td>796</td>
</tr>
</tbody>
</table>

3.3. Jet Engine Control System

The jet engine controller problem, specified in detail elsewhere (Bavuso, et al., 1987), provides a basis for comparing the Monte Carlo and HARP codes for a system with a larger number of components. The CARE II model (Bavuso, et al., 1987) is used for error/fault-handling. The 20 component system has 171 minimum cut sets and is highly redundant as indicated by the fault tree representation shown in Figure 5. The Monte Carlo results for a 10 hour mission are shown in Figure 6. The Monte Carlo unreliability estimate of 1.073 (±0.087) $10^{-5}$ compares well with the HARP result of 1.112 $10^{-5}$. 
The time advantages of Monte Carlo simulation become apparent for problems with many Markov states. While the 10,000 history simulation from which the above results were obtained required 20 minutes on the VAX 11/785, the time that would be required by HARP on the same machine is estimated to be of the order of 10 hours. To examine the effect of time-dependent failure rates on the Monte Carlo simulation times, the power supply failure rates in the jet engine control were replaced with Weibull distributions with modulus two (Kelkhoff, 1989). This results in less than a 50% increase in the computing time needed to obtain comparable confidence intervals on the unreliability. The Monte Carlo model has also been generalized to allow non-Markovian as-good-as-new parts replacement on the power supply components. Such modeling increased the computing time by roughly a factor of three over the constant failure rate model but allows problems to be simulated by Monte Carlo that cannot be treated with HARP.

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REFERENCES


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4 TITLE AND SUBTITLE
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13. ABSTRACT (Maximum 200 words)
A Monte Carlo Fortran computer program was developed that uses two variance reduction techniques for computing system reliability applicable to solving very large highly reliable fault-tolerant systems. The program is consistent with the Hybrid Automated Reliability predictor (HARP) code which employs behavioral decomposition and complex fault-error handling models. This new capability is called MC-HARP which efficiently solves reliability models with non-constant failures rates (Weibull). Common mode failure modeling is also a specialty.

14 SUBJECT TERMS
Monte Carlo, HARP, Reliability, Common Mode, Fault/Error Handling, MC-HARP