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Models, Statistical Methods, and Applications

Handbook of Probabilistic Models

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*Modeling For Reliability Analysis
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PHELPS HOLMES

Models, Statistical Methods, and Applications John Wiley & Sons
Offers timely and comprehensive coverage of dynamic system

reliability theory This book focuses on hot issues of dynamic system reliability, systematically introducing the reliability modeling and analysis methods for systems with imperfect fault coverage, systems with function dependence, systems subject to deterministic or probabilistic common-cause failures, systems subject to deterministic or probabilistic competing failures, and dynamic standby sparing systems. It presents recent developments of such extensions involving reliability modelling theory, reliability evaluation methods, and features numerous

case studies based on real-world examples. The presented dynamic reliability theory can enable a more accurate representation of actual complex system behavior, thus more effectively guiding the reliable design of real-world critical systems. *Dynamic System Reliability: Modelling and Analysis of Dynamic and Dependent Behaviors* begins by describing the evolution from the traditional static reliability theory to the dynamic system reliability theory, and provides a detailed investigation of dynamic and dependent behaviors in subsequent chapters. Although written for those with a background in basic probability theory and stochastic processes, the book includes a chapter reviewing the fundamentals that readers need to know in order to understand contents of other chapters which cover advanced topics in reliability theory and case studies. The first book systematically focusing on dynamic system reliability modelling and analysis theory Provides a comprehensive treatment on imperfect fault coverage (single-level/multi-level or modular), function dependence, common cause failures (deterministic and probabilistic), competing failures (deterministic and probabilistic), and dynamic standby sparing Includes abundant illustrative examples and case studies based on real-world systems Covers recent advances in combinatorial models and algorithms for dynamic system reliability analysis Offers a rich set of references, providing helpful resources for readers to pursue further research and study of the topics *Dynamic System Reliability: Modelling and Analysis of Dynamic and Dependent Behaviors* is an excellent book for undergraduate and graduate students, and engineers and researchers in reliability and related disciplines.

Handbook of Probabilistic Models Prentice Hall

Promotes better ways to diagnose, maintain, and improve existing systems. Existing reliability evaluation models are examined with respect to today's complicated engineering systems that have hundreds of thousands of integrated component designs.

Secondary Analysis of Electronic Health Records John Wiley & Sons

This complete resource on the theory and applications of reliability engineering, probabilistic models and risk analysis consolidates all the latest research, presenting the most up-to-date developments in this field. With comprehensive coverage of the theoretical and practical issues of both classic and modern topics, it also provides a unique commemoration to the centennial of the birth of Boris Gnedenko, one of the most prominent reliability scientists of the twentieth century. Key features include: expert treatment of probabilistic models and statistical inference from leading scientists, researchers and practitioners in their respective reliability fields detailed coverage of multi-state system reliability, maintenance models, statistical inference in reliability, systemability, physics of failures and reliability demonstration many examples and engineering case studies to illustrate the theoretical results and their practical applications in industry *Applied Reliability Engineering and Risk Analysis* is one of the first works to treat the important areas of degradation analysis, multi-state system reliability, networks and large-scale systems in one comprehensive volume. It is an essential reference for engineers and scientists involved in reliability analysis, applied probability and statistics, reliability

engineering and maintenance, logistics, and quality control. It is also a useful resource for graduate students specialising in reliability analysis and applied probability and statistics.

Dedicated to the Centennial of the birth of Boris Gnedenko, renowned Russian mathematician and reliability theorist
Semi-Markov Chains and Hidden Semi-Markov Models toward Applications Cambridge University Press

Most books on reliability theory are devoted to traditional binary reliability models allowing for only two possible states for a system and its components: perfect functionality and complete failure. However, many real-world systems are composed of multi-state components, which have different performance levels and several failure modes with various effects on the entire system performance (degradation). Such systems are called Multi-State Systems (MSS). The examples of MSS are power systems where the component performance is characterized by the generating capacity, computer systems where the component performance is characterized by the data processing speed, communication systems, etc. This book is the first to be devoted to Multi-State System (MSS) reliability analysis and optimization. It provides a historical overview of the field, presents basic concepts of MSS, defines MSS reliability measures, and systematically describes the tools for MSS reliability assessment and optimization. Basic methods for MSS reliability assessment, such as a Boolean methods extension, basic random process methods (both Markov and semi-Markov) and universal generating function models, are systematically studied. A universal genetic algorithm optimization technique and all details of its application are described. All the methods are illustrated by

numerical examples. The book also contains many examples of application of reliability assessment and optimization methods to real engineering problems. The aim of this book is to give a comprehensive, up-to-date presentation of MSS reliability theory based on modern advances in this field and provide a theoretical summary and examples of engineering applications to a variety of technical problems. From this point of view the book bridges the gap between theoretical advances and practical reliability engineering.

Efficient Methods for Determination of Error Bounds Elsevier

CYBER-PHYSICAL DISTRIBUTED SYSTEMS Gather detailed knowledge and insights into cyber-physical systems behaviors from a cutting-edge reference written by leading voices in the field In Cyber-Physical Distributed Systems: Modeling, Reliability Analysis and Applications, distinguished researchers and authors Drs. Huadong Mo, Giovanni Sansavini, and Min Xie deliver a detailed exploration of the modeling and reliability analysis of cyber physical systems through applications in infrastructure and energy and power systems. The book focuses on the integrated modeling of systems that bring together physical and cyber elements and analyzing their stochastic behaviors and reliability with a view to controlling and managing them. The book offers a comprehensive treatment on the aging process and corresponding online maintenance, network degradation, and cyber-attacks occurring in cyber-physical systems. The authors include many illustrative examples and case studies based on real-world systems and offer readers a rich set of references for further research and study. Cyber-Physical Distributed Systems covers recent advances in combinatorial models and algorithms

for cyber-physical systems modeling and analysis. The book also includes: A general introduction to traditional physical/cyber systems, and the challenges, research trends, and opportunities for real cyber-physical systems applications that general readers will find interesting and useful Discussions of general modeling, assessment, verification, and optimization of industrial cyber-physical systems Explorations of stability analysis and enhancement of cyber-physical systems, including the integration of physical systems and open communication networks A detailed treatment of a system-of-systems framework for the reliability analysis and optimal maintenance of distributed systems with aging components Perfect for undergraduate and graduate students in computer science, electrical engineering, cyber security, industrial and system engineering departments, Cyber-Physical Distributed Systems will also earn a place on the bookshelves of students taking courses related to reliability, risk and control engineering from a system perspective. Reliability, safety and industrial control professionals will also benefit greatly from this book.

Reliability and Availability Engineering Springer

This book discusses recent developments in dynamic reliability in multi-state systems (MSS), addressing such important issues as reliability and availability analysis of aging MSS, the impact of initial conditions on MSS reliability and availability, changing importance of components over time in MSS with aging components, and the determination of age-replacement policies. It also describes modifications of traditional methods, such as Markov processes with rewards, as well as a modern mathematical method based on the extended universal

generating function technique, the Lz-transform, presenting various successful applications and demonstrating their use in real-world problems. This book provides theoretical insights, information on practical applications, and real-world case studies that are of interest to engineers and industrial managers as well as researchers. It also serves as a textbook or supporting text for graduate and postgraduate courses in industrial, electrical, and mechanical engineering.

Software Reliability Modelling John Wiley & Sons

A newly updated guide to the protection of power systems in the 21st century Power System Protection, 2nd Edition combines brand new information about the technological and business developments in the field of power system protection that have occurred since the last edition was published in 1998. The new edition includes updates on the effects of short circuits on: Power quality Multiple setting groups Quadrilateral distance relay characteristics Loadability It also includes comprehensive information about the impacts of business changes, including deregulation, disaggregation of power systems, dependability, and security issues. Power System Protection provides the analytical basis for design, application, and setting of power system protection equipment for today's engineer. Updates from protection engineers with distinct specializations contribute to a comprehensive work covering all aspects of the field. New regulations and new components included in modern power protection systems are discussed at length. Computer-based protection is covered in-depth, as is the impact of renewable energy systems connected to distribution and transmission systems.

Stochastic Models in Reliability Engineering John Wiley & Sons
 Recent Advances in System Reliability Engineering describes and evaluates the latest tools, techniques, strategies, and methods in this topic for a variety of applications. Special emphasis is put on simulation and modelling technology which is growing in influence in industry, and presents challenges as well as opportunities to reliability and systems engineers. Several manufacturing engineering applications are addressed, making this a particularly valuable reference for readers in that sector. Contains comprehensive discussions on state-of-the-art tools, techniques, and strategies from industry Connects the latest academic research to applications in industry including system reliability, safety assessment, and preventive maintenance Gives an in-depth analysis of the benefits and applications of modelling and simulation to reliability

Towards Automatic Markov Reliability Modeling of Computer Architectures Modeling for Reliability Analysis Markov Modeling for Reliability, Maintainability, Safety, and Supportability Analyses of Complex Systems

This textbook provides an introduction to probabilistic reliability analysis of power systems. It discusses a range of probabilistic methods used in reliability modelling of power system components, small systems and large systems. It also presents the benefits of probabilistic methods for modelling renewable energy sources. The textbook describes real-life studies, discussing practical examples and providing interesting problems, teaching students the methods in a thorough and hands-on way. The textbook has chapters dedicated to reliability models for components (reliability functions, component life

cycle, two-state Markov model, stress-strength model), small systems (reliability networks, Markov models, fault/event tree analysis) and large systems (generation adequacy, state enumeration, Monte-Carlo simulation). Moreover, it contains chapters about probabilistic optimal power flow, the reliability of underground cables and cyber-physical power systems. After reading this book, engineering students will be able to apply various methods to model the reliability of power system components, smaller and larger systems. The textbook will be accessible to power engineering students, as well as students from mathematics, computer science, physics, mechanical engineering, policy & management, and will allow them to apply reliability analysis methods to their own areas of expertise.

A Student's Introduction John Wiley & Sons

Handbook of Probabilistic Models carefully examines the application of advanced probabilistic models in conventional engineering fields. In this comprehensive handbook, practitioners, researchers and scientists will find detailed explanations of technical concepts, applications of the proposed methods, and the respective scientific approaches needed to solve the problem. This book provides an interdisciplinary approach that creates advanced probabilistic models for engineering fields, ranging from conventional fields of mechanical engineering and civil engineering, to electronics, electrical, earth sciences, climate, agriculture, water resource, mathematical sciences and computer sciences. Specific topics covered include minimax probability machine regression, stochastic finite element method, relevance vector machine, logistic regression, Monte Carlo simulations, random matrix, Gaussian process regression,

Kalman filter, stochastic optimization, maximum likelihood, Bayesian inference, Bayesian update, kriging, copula-statistical models, and more. Explains the application of advanced probabilistic models encompassing multidisciplinary research Applies probabilistic modeling to emerging areas in engineering Provides an interdisciplinary approach to probabilistic models and their applications, thus solving a wide range of practical problems
Markov Processes for Stochastic Modeling CRC Press

Here is a work that adds much to the sum of our knowledge in a key area of science today. It is concerned with the estimation of discrete-time semi-Markov and hidden semi-Markov processes. A unique feature of the book is the use of discrete time, especially useful in some specific applications where the time scale is intrinsically discrete. The models presented in the book are specifically adapted to reliability studies and DNA analysis. The book is mainly intended for applied probabilists and statisticians interested in semi-Markov chains theory, reliability and DNA analysis, and for theoretical oriented reliability and bioinformatics engineers.

Stochastic Models in Reliability, Network Security and System Safety CRC Press

Statistical Models and Methods for Reliability and Survival Analysis brings together contributions by specialists in statistical theory as they discuss their applications providing up-to-date developments in methods used in survival analysis, statistical goodness of fit, stochastic processes for system reliability, amongst others. Many of these are related to the work of Professor M. Nikulin in statistics over the past 30 years. The authors gather together various contributions with a broad array

of techniques and results, divided into three parts - Statistical Models and Methods, Statistical Models and Methods in Survival Analysis, and Reliability and Maintenance. The book is intended for researchers interested in statistical methodology and models useful in survival analysis, system reliability and statistical testing for censored and non-censored data.

Multiscale and Multiphysics Systems Springer Science & Business Media

Our daily lives can be maintained by the high-technology systems. Computer systems are typical examples of such systems. We can enjoy our modern lives by using many computer systems. Much more importantly, we have to maintain such systems without failure, but cannot predict when such systems will fail and how to fix such systems without delay. A stochastic process is a set of outcomes of a random experiment indexed by time, and is one of the key tools needed to analyze the future behavior quantitatively. Reliability and maintainability technologies are of great interest and importance to the maintenance of such systems. Many mathematical models have been and will be proposed to describe reliability and maintainability systems by using the stochastic processes. The theme of this book is "Stochastic Models in Reliability and Maintainability." This book consists of 12 chapters on the theme above from the different viewpoints of stochastic modeling. Chapter 1 is devoted to "Renewal Processes," under which classical renewal theory is surveyed and computational methods are described. Chapter 2 discusses "Stochastic Orders," and in it some definitions and concepts on stochastic orders are described and aging properties can be characterized by stochastic orders.

Chapter 3 is devoted to "Classical Maintenance Models," under which the so-called age, block and other replacement models are surveyed. Chapter 4 discusses "Modeling Plant Maintenance," describing how maintenance practice can be carried out for plant maintenance.

Principles and Applications Springer Science & Business Media

This book trains the next generation of scientists representing different disciplines to leverage the data generated during routine patient care. It formulates a more complete lexicon of evidence-based recommendations and support shared, ethical decision making by doctors with their patients. Diagnostic and therapeutic technologies continue to evolve rapidly, and both individual practitioners and clinical teams face increasingly complex ethical decisions. Unfortunately, the current state of medical knowledge does not provide the guidance to make the majority of clinical decisions on the basis of evidence. The present research infrastructure is inefficient and frequently produces unreliable results that cannot be replicated. Even randomized controlled trials (RCTs), the traditional gold standards of the research reliability hierarchy, are not without limitations. They can be costly, labor intensive, and slow, and can return results that are seldom generalizable to every patient population. Furthermore, many pertinent but unresolved clinical and medical systems issues do not seem to have attracted the interest of the research enterprise, which has come to focus instead on cellular and molecular investigations and single-agent (e.g., a drug or device) effects. For clinicians, the end result is a bit of a "data desert" when it comes to making decisions. The new research

infrastructure proposed in this book will help the medical profession to make ethically sound and well informed decisions for their patients.

Essays Dedicated to Professor Jinhua Cao on the Occasion of His 80th Birthday John Wiley & Sons

This book is a collective work by many leading scientists, analysts, mathematicians, and engineers who have been working at the front end of reliability science and engineering. The book covers conventional and contemporary topics in reliability science, all of which have seen extended research activities in recent years. The methods presented in this book are real-world examples that demonstrate improvements in essential reliability and availability for industrial equipment such as medical magnetic resonance imaging, power systems, traction drives for a search and rescue helicopter, and air conditioning systems. The book presents real case studies of redundant multi-state air conditioning systems for chemical laboratories and covers assessments of reliability and fault tolerance and availability calculations. Conventional and contemporary topics in reliability engineering are discussed, including degradation, networks, dynamic reliability, resilience, and multi-state systems, all of which are relatively new topics to the field. The book is aimed at engineers and scientists, as well as postgraduate students involved in reliability design, analysis, experiments, and applied probability and statistics.

Dynamic System Reliability Springer Science & Business Media

This book covers reliability assessment and prediction of new technologies such as next generation networks that use cloud

computing, Network Function Virtualization (NVF), Software Defined Network (SDN), Next Generation Transport, Evolving Wireless Systems, Digital VoIP Telephony, and Reliability Testing techniques specific to Next Generation Networks (NGN). This book introduces the technology to the reader first, followed by advanced reliability techniques applicable to both hardware and software reliability analysis. The book covers methodologies that can predict reliability using component failure rates to system level downtimes. The book's goal is to familiarize the reader with analytical techniques, tools and methods necessary for analyzing very complex networks using very different technologies. The book lets readers quickly learn technologies behind currently evolving NGN and apply advanced Markov modeling and Software Reliability Engineering (SRE) techniques for assessing their operational reliability. Covers reliability analysis of advanced networks and provides basic mathematical tools and analysis techniques and methodology for reliability and quality assessment; Develops Markov and Software Engineering Models to predict reliability; Covers both hardware and software reliability for next generation technologies.

Safety and Reliability Modeling and Its Applications

Butterworth-Heinemann

This book illustrates a number of modelling and computational techniques for addressing relevant issues in reliability and risk analysis. In particular, it provides: i) a basic illustration of some methods used in reliability and risk analysis for modelling the stochastic failure and repair behaviour of systems, e.g. the Markov and Monte Carlo simulation methods; ii) an introduction to Genetic Algorithms, tailored to their application for RAMS

(Reliability, Availability, Maintainability and Safety) optimization; iii) an introduction to key issues of system reliability and risk analysis, like dependent failures and importance measures; and iv) a presentation of the issue of uncertainty and of the techniques of sensitivity and uncertainty analysis used in support of reliability and risk analysis. The book provides a technical basis for senior undergraduate or graduate courses and a reference for researchers and practitioners in the field of reliability and risk analysis. Several practical examples are included to demonstrate the application of the concepts and techniques in practice.

Applications to Reliability, Survival Analysis, and Finance Springer

A thoroughly updated and revised look at system reliability theory Since the first edition of this popular text was published nearly a decade ago, new standards have changed the focus of reliability engineering and introduced new concepts and terminology not previously addressed in the engineering literature. Consequently, the Second Edition of System Reliability Theory: Models, Statistical Methods, and Applications has been thoroughly rewritten and updated to meet current standards. To maximize its value as a pedagogical tool, the Second Edition features: Additional chapters on reliability of maintained systems and reliability assessment of safety-critical systems Discussion of basic assessment methods for operational availability and production regularity New concepts and terminology not covered in the first edition Revised sequencing of chapters for better pedagogical structure New problems, examples, and cases for a more applied focus An accompanying Web site with solutions, overheads, and supplementary information With its updated

practical focus, incorporation of industry feedback, and many new examples based on real industry problems and data, the Second Edition of this important text should prove to be more useful than ever for students, instructors, and researchers alike.

Using Markov Models and Software Reliability Engineering

Springer

Markov processes are processes that have limited memory. In particular, their dependence on the past is only through the previous state. They are used to model the behavior of many systems including communications systems, transportation networks, image segmentation and analysis, biological systems and DNA sequence analysis, random atomic motion and diffusion in physics, social mobility, population studies, epidemiology, animal and insect migration, queueing systems, resource management, dams, financial engineering, actuarial science, and decision systems. Covering a wide range of areas of application of Markov processes, this second edition is revised to highlight the most important aspects as well as the most recent trends and

applications of Markov processes. The author spent over 16 years in the industry before returning to academia, and he has applied many of the principles covered in this book in multiple research projects. Therefore, this is an applications-oriented book that also includes enough theory to provide a solid ground in the subject for the reader. Presents both the theory and applications of the different aspects of Markov processes Includes numerous solved examples as well as detailed diagrams that make it easier to understand the principle being presented Discusses different applications of hidden Markov models, such as DNA sequence analysis and speech analysis.

Power System Protection John Wiley & Sons

A comprehensive introduction to reliability analysis. The first section provides a thorough but elementary prologue to reliability theory. The latter half comprises more advanced analytical tools including Markov processes, renewal theory, life data analysis, accelerated life testing and Bayesian reliability analysis. Features numerous worked examples. Each chapter concludes with a selection of problems plus additional material on applications.