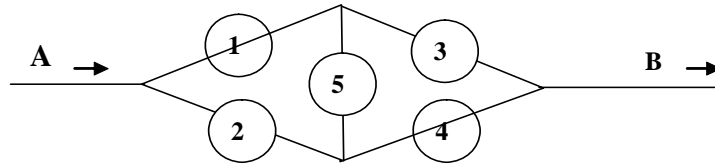


Problem Set #5
Due: October 25, 2006

- 1) A fire alarm signal is produced if any two or more out of four nominally identical but independent detectors sense a certain rise in temperature. The failure times of each detector are exponentially distributed with a mean value of 1,500 h.
 - a) What is the reliability of the alarm system as a function of time?
 - b) What is the mean time to failure of the alarm system?
 - c) We now realize that there is epistemic uncertainty regarding the MTTF of each detector. This uncertainty is expressed in terms of a lognormal distribution with median equal to 1,500 h and error factor equal to 3. Find the 5th, 50th, and 95th percentiles of the quantities in i and ii above.

- 2) The rate of loss-of-coolant accidents at a particular facility is 0.01 per year. Emergency coolant can be provided by a safety system whose unavailability is 0.05 (given that a loss-of-coolant accident has occurred). The losses depend on whether emergency coolant is available as follows: If emergency coolant is available, the losses are lognormally distributed with median equal to \$500,000 and error factor equal to 3. If emergency coolant is unavailable, the losses are also lognormally distributed with 5th and 95th percentiles equal to \$1,000,000 and \$10,000,000, respectively.
 - a) What is the expected loss per year?
 - b) If the lifetime of the facility is 40 years, what is the probability that there will be no accidents with losses greater than \$1,000,000 (each)?

3) Consider the following bridge network:



- a) Obtain, by inspection, the minimal cut sets.
 - b) Determine the minimal-cut-set representation (i.e., the structure function) of the event "unsuccessful signal transmission."
 - c) Calculate the system failure probability by assuming that the components are independent and their failure probabilities are:

$$q_1 = q_2 = q_3 = q_4 = 0.1, \quad q_5 = 0.07$$
 - d) Is the rare-event approximation reasonable for this system?
 - e) Calculate the Fussell-Vesely and Risk Achievement Worth importance measures for each component.
- 4) A ship has two Diesel generator units both of which must function in order to supply the required load. The times to failure of each generator from the start of a voyage follow an exponential distribution with a mean value of 1,200 h. A voyage lasts two weeks. What is:
- a) The probability that the ship will be without electric power?
 - b) The mean time to this event, if the voyage lasts for a very long time?
 - c) If there is a regulatory requirement that the probability of losing electric power should be less than 5%, what is the maximum allowed length of a voyage?
 - d) Suppose now that there is epistemic uncertainty about the mean values specified by a normal distribution with mean equal to 1,200 h and standard deviation 100 h. What is the maximum allowed length of a voyage, if the regulatory requirement stated in (c) applies to the epistemic 95% percentile?