

Numerical Solution of Integral Equations for Reliability Quantification

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Key Words—Failure and repair intensities, integral equation.

Reader Aid—

Purpose: Report a mathematical technique

Special math needed for explanations: Advanced probability, Advanced numerical analysis

Special math needed to use results: Same

Results useful to: Reliability theoreticians

Abstract—This paper gives a numerical method for solving a linear system of integral equations whose solution is the set of unconditional failure and repair intensities of a component, where the component life and repair times are arbitrarily distributed. Our method gives a sequence of solutions that converges to the true solution of the system of integral equations. An example illustrates our method.

1. INTRODUCTION

Fault tree analysis is a widely used technique for evaluating the reliability and safety of complex systems. The methods by Vesely [1] and Inagaki & Henley [2] can perform rigorous probabilistic evaluation of top-events for s -coherent and non-coherent systems, respectively. Both of these methods assume that unconditional failure and repair intensities of relevant components in the system are known.

The unconditional failure and repair intensities of a component are given as solutions to a linear system of integral equations [3, p 193] that is difficult to solve analytically except when the component life and repair times are exponentially distributed. This paper gives a numerical method for solving the linear system of integral equations when the component life and repair times are arbitrarily distributed. A sequence of solutions obtained by our method converges to the true solution of the integral equations. This paper uses a rather abstract mathematics in developing the theory of our method of solution. In executing our approach, however, we only have to solve a matrix equation. A conventional method such as Gauss-Seidel directly applies to solve the matrix equation.

2. NOTATION, NOMENCLATURE, AND ASSUMPTIONS

Notation

E_0 event that the component was up and new at the initial time ($t = 0$)

$w(t)$	unconditional failure intensity of the component; viz. $w(t) = \lim_{dt \rightarrow 0} \frac{1}{dt} \Pr\{\text{component is up at time } t \text{ and fails in } (t, t + dt) E_0\}$
$v(t)$	unconditional repair intensity of the component; viz. $v(t) = \lim_{dt \rightarrow 0} \frac{1}{dt} \Pr\{\text{component is under repair at time } t \text{ and the repair completes in } (t, t + dt) E_0\}$
X_i	random length of working period i of the component
Y_i	random length of repair period i of the component
$f(t), F(t)$	common pdf, Cdf for X_i
$g(t), G(t)$	common pdf, Cdf for Y_i
A_α	Volterra operator; defined in the text
I	identity operator such that $I\{a(t)\} = a(t)$; or identity matrix
$C[0, T]$	Banach space of real-valued functions that are continuous on the interval $[0, T]$
P_α	bounded linear projections, i.e. $P_\alpha^2 = P_\alpha$ of $C[0, T]$ onto n -dimensional subspace S_α of $C[0, T]$
$\{e_i(t); i = 1, \dots, n\}$	basis for n -dimensional subspace S_α ; viz. $P_\alpha z \in S_\alpha$ for $z \in C[0, T]$, and $P_\alpha z$ is represented as $P_\alpha z = e_1^\alpha(z)e_1(t) + \dots + e_n^\alpha(z)e_n(t)$
$e_i^\alpha(z)$	the $e_i(t)$ -component of $P_\alpha z$ when $P_\alpha z$ is expanded as a linear combination of $e_i(t), \dots, e_n(t)$
$\ \cdot\ $	norm; vector norm and matrix norm are defined in the text
$\text{col}(x_1, \dots, x_n)$	n -dimensional column vector with elements x_1, \dots, x_n
δ_{ij}	Kronecker delta; viz. $\delta_{ij} = 1$ for $i = j$, $\delta_{ij} = 0$ for $i \neq j$
F_α	$n \times n$ matrix with $e_i^\alpha A_\alpha e_j$ as its (i, j) -element
G_α	$n \times n$ matrix with $e_i^\alpha A_\alpha e_j$ as its (i, j) -element
c, d	$c = \text{col}(c_1, \dots, c_n)$, $d = \text{col}(d_1, \dots, d_n)$
h	$\text{col}(e_1^\alpha f, \dots, e_n^\alpha f)$
λ, μ	constant failure and repair rates

Nomenclature

spectral radius — Let $\rho_i (i = 1, \dots, n)$ be eigenvalues of an $n \times n$ matrix A . The spectral radius $\rho(A)$ of matrix A is $\rho(A) = \max\{|\rho_i|; i = 1, \dots, n\}$

acceleration parameter — parameters that are chosen to make the convergence iterative process rapid

Assumptions

1. The component starts working at the initial time ($t = 0$). The component is perfect (up and new) at $t = 0$.
2. Repair begins immediately upon failure of the component.

Numerical Solution Of Integral Equations

Michael A. Golberg



Numerical Solution Of Integral Equations:

Numerical Solution of Integral Equations Michael A. Golberg, 2013-11-11 In 1979 I edited Volume 18 in this series Solution Methods for Integral Equations Theory and Applications Since that time there has been an explosive growth in all aspects of the numerical solution of integral equations By my estimate over 2000 papers on this subject have been published in the last decade and more than 60 books on theory and applications have appeared In particular as can be seen in many of the chapters in this book integral equation techniques are playing an increasingly important role in the solution of many scientific and engineering problems For instance the boundary element method discussed by Atkinson in Chapter 1 is becoming an equal partner with finite element and finite difference techniques for solving many types of partial differential equations Obviously in one volume it would be impossible to present a complete picture of what has taken place in this area during the past ten years Consequently we have chosen a number of subjects in which significant advances have been made that we feel have not been covered in depth in other books For instance ten years ago the theory of the numerical solution of Cauchy singular equations was in its infancy Today as shown by Golberg and Elliott in Chapters 5 and 6 the theory of polynomial approximations is essentially complete although many details of practical implementation remain to be worked out

The Application and Numerical Solution of Integral Equations R.S. Anderssen, F.R. de Hoog, M.A. Lukas, 1980-03-31 This publication reports the proceedings of a one day seminar on The Application and Numerical Solution of Integral Equations held at the Australian National University on Wednesday November 29 1978 It was organized by the Computing Research Group Australian National University and the Division of Mathematics and Statistics CSIRO Due to unforeseen circumstances Dr M L Dow was unable to participate At short notice Professor D Elliott reviewed Cauchy singular integral equations but a paper on same is not included in these proceedings The interested reader is referred to the recent translation of V V Ivanov The Theory of Approximate Methods and their Application to the Numerical Solution of Singular Integral Equations Noordhoff International Publishers Leyden 1976 An attempt was made to structure the program to the extent that the emphasis was on the numerical solution of integral equations for which known applications exist along with explanations of how and why integral equation formalisms arise In addition the programme reflected the broad classification of most integral equations as either singular or non singular as either Fredholm or Volterra and as either first or second kind

The Numerical Treatment of Integral Equations Christopher T. H. Baker, 1977 This book is concerned with the numerical analysis of integral equations We are not principally concerned with the abstract theory of integral equations nor with applications of mathematics where integral equations arise but the first chapter is devoted to a review of the theory of integral equations The survey of certain aspects of numerical analysis in chapter 2 is intended to emphasize various topics which are of relevance in the study of numerical methods for integral equations

The Numerical Solution of Integral Equations of the Second Kind Kendall E. Atkinson, 1997-06-28 This book provides an extensive introduction to the numerical solution of a

large class of integral equations **Numerical Solution of Singular Integral Equations** Apostolos Gerasoulis, Robert Vichnevetsky, 1984 **The Numerical Solution of Integral Equations** Helen Mary Williams, 1978 Treatment of Integral Equations by Numerical Methods London Mathematical Society, 1982 *On the Numerical Solution of Integral Equations* Gorakh Prasad, 1924 **Solution Methods for Integral Equations** M. A. Goldberg, 2013-11-21 *Methods for the Numerical Solution of Integral Equations of the Second Kind* David Blair Coldrick, 1972 Linear Integral Equations Rainer Kress, 2013-12-04 This book combines theory applications and numerical methods and covers each of these fields with the same weight In order to make the book accessible to mathematicians physicists and engineers alike the author has made it as self contained as possible requiring only a solid foundation in differential and integral calculus The functional analysis which is necessary for an adequate treatment of the theory and the numerical solution of integral equations is developed within the book itself Problems are included at the end of each chapter For this third edition in order to make the introduction to the basic functional analytic tools more complete the Hahn Banach extension theorem and the Banach open mapping theorem are now included in the text The treatment of boundary value problems in potential theory has been extended by a more complete discussion of integral equations of the first kind in the classical Holder space setting and of both integral equations of the first and second kind in the contemporary Sobolev space setting In the numerical solution part of the book the author included a new collocation method for two dimensional hypersingular boundary integral equations and a collocation method for the three dimensional Lippmann Schwinger equation The final chapter of the book on inverse boundary value problems for the Laplace equation has been largely rewritten with special attention to the trilogy of decomposition iterative and sampling methods Reviews of earlier editions This book is an excellent introductory text for students scientists and engineers who want to learn the basic theory of linear integral equations and their numerical solution Math Reviews 2000 This is a good introductory text book on linear integral equations It contains almost all the topics necessary for a student The presentation of the subject matter is lucid clear and in the proper modern framework without being too abstract ZbMath 1999 **Aspects of the Numerical Solution of Integral Equations** Janet Aldyth Thomas, University of Manchester. Department of Mathematics, Pure and Applied, 1975 **Computational Methods for Integral Equations** L. M. Delves, J. L. Mohamed, 1985 This textbook provides a readable account of techniques for numerical solutions **Computational Methods for Linear Integral Equations** Prem Kythe, Pratap Puri, 2011-06-28 This book presents numerical methods and computational aspects for linear integral equations Such equations occur in various areas of applied mathematics physics and engineering The material covered in this book though not exhaustive offers useful techniques for solving a variety of problems Historical information covering the nineteenth and twentieth centuries is available in fragments in Kantorovich and Krylov 1958 Anselone 1964 Mikhlin 1967 Lonseth 1977 Atkinson 1976 Baker 1978 Kondo 1991 and Brunner 1997 Integral equations are encountered in a variety of applications in many fields including

continuum mechanics potential theory geophysics electricity and magnetism kinetic theory of gases hereditary phenomena in physics and biology renewal theory quantum mechanics radiation optimization optimal control systems communication theory mathematical economics population genetics queueing theory and medicine Most of the boundary value problems involving differential equations can be converted into problems in integral equations but there are certain problems which can be formulated only in terms of integral equations A computational approach to the solution of integral equations is therefore an essential branch of scientific inquiry Numerical Solution of Integral Equations M. C. Cook,1974

Weighted Polynomial Approximation and Numerical Methods for Integral Equations Peter Junghanns, Giuseppe Mastroianni, Inconata Notarangelo, 2021-08-10 The book presents a combination of two topics one coming from the theory of approximation of functions and integrals by interpolation and quadrature respectively and the other from the numerical analysis of operator equations in particular of integral and related equations The text focusses on interpolation and quadrature processes for functions defined on bounded and unbounded intervals and having certain singularities at the endpoints of the interval as well as on numerical methods for Fredholm integral equations of first and second kind with smooth and weakly singular kernel functions linear and nonlinear Cauchy singular integral equations and hypersingular integral equations The book includes both classic and very recent results and will appeal to graduate students and researchers who want to learn about the approximation of functions and the numerical solution of operator equations in particular integral equations Numerical Solution of Integral Equations A. L. Ganado, 1968

Numerical Solution of Singular Integral Equations Frank Stenger, UTAH UNIV SALT LAKE CITY., 1977 One encounters difficulties in the solution of integral equations namely the occurrence of singularities in the kernel and the occurrence of unknown type singularities in the solution of the integral equation Standard methods of approximation based on exactness for polynomials up to a certain degree are very poor and frequently fail for functions having such singularities The purpose of this contract was to develop methods for solving integral equations which work well in spite of the presence of singularities This goal has been accomplished in that the new approximation methods which were developed do work well in the presence of singularities Author **The Numerical Solution of Singular Integral Equations** Richard C. MacCamy, 1957 **The Theory of Approximate Methods and Their Applications to the Numerical Solution of Singular Integral Equations** A.A. Ivanov, 1976-06-30

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