



Estimating the Initiating Event Frequency by Monte Carlo Simulation

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Outline

1. Background
2. Proposed method of MC Simulation
3. An example of MC simulation
4. Remarks

1. Background (1)

Probabilistic Risk Analysis (PRA)



Frequency of initiating event



Statistic
estimation
Historic data

Expert's
judgment

Fault tree
analysis

Marcov modeling

etc

1. Background (2)

Specific system composed with redundant trains

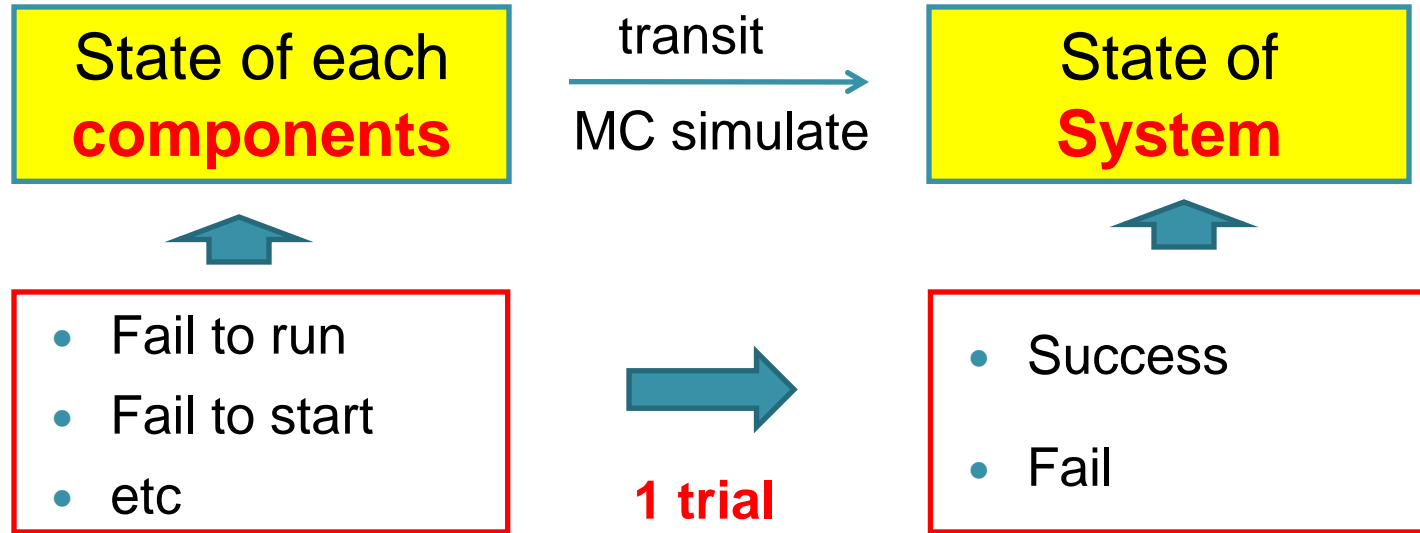
- Statistic estimation:
no enough historic events
- Experts judgment or the mechanism analysis:
a coarse way but not a perfect choice
- Fault Tree analysis:
has difficulty to deal with dynamic system
- Marcov modeling:
the number of the redundant trains can hardly exceed three

2. Proposed method of MC Simulation

Monte Carlo Simulation:

- simulating the system evolution by simulating the **transition** between different system states.
- collecting the information of interest from a relatively large number of simulation trials.

2. 1 Overview

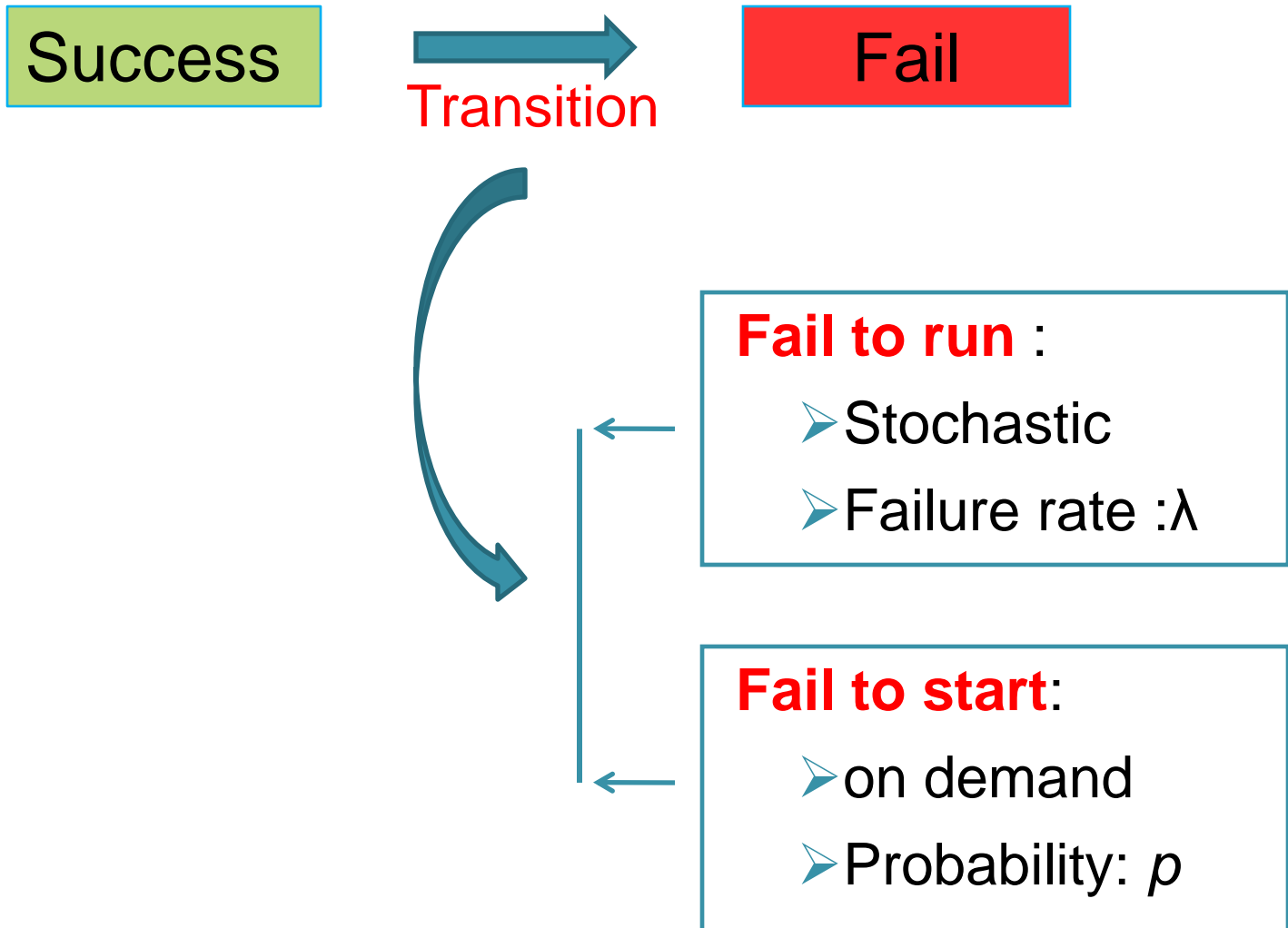


annual

The **frequency** of system failure

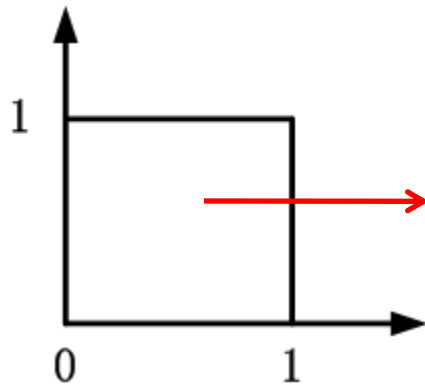
$$= \frac{\text{No. of failed trials}}{\text{No. of all trials}}$$

2.2 transition of component (1)



2.2 transition of component (2)

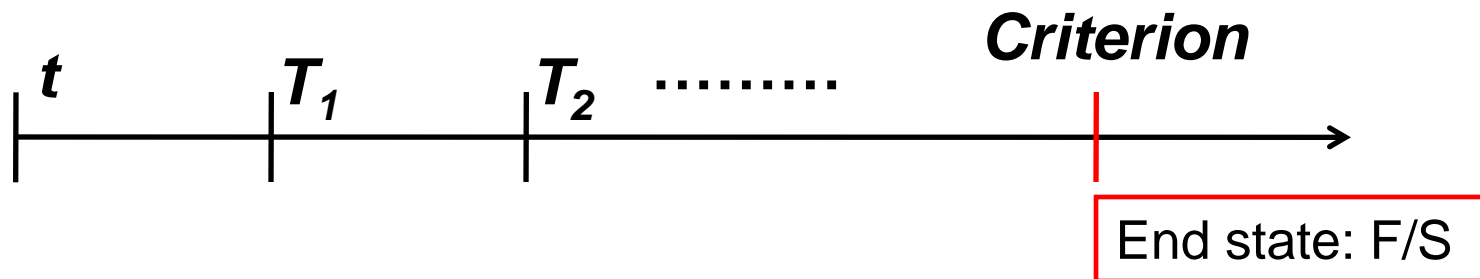
- For stochastic transition



$$U \longrightarrow R(t)$$
$$R = e^{-\lambda \cdot \Delta t}$$

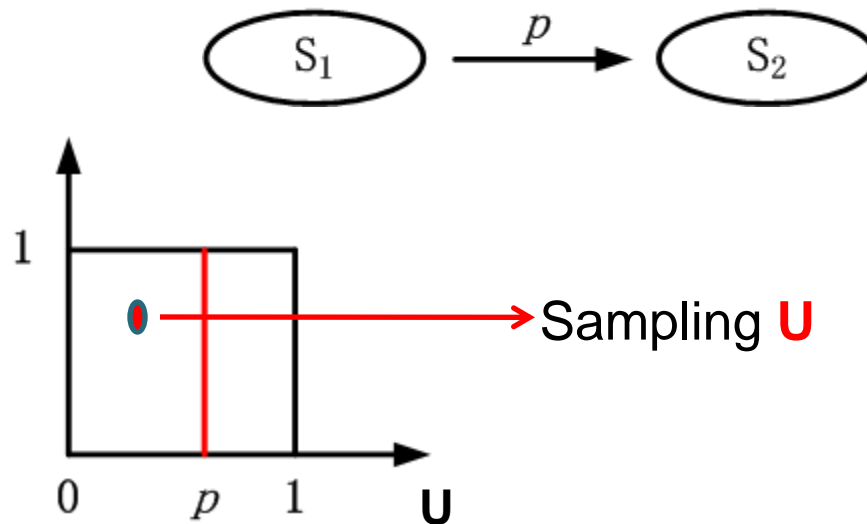
$$T = t + R^{-1}(U)$$

t -- the current time;
 T -- the time of transition



2.2 transition of component (3)

- For transition on demand



- $U \rightarrow p$
- $U < p$ component fails to start;
- $U > p$ component start successfully.



3. An example of MC simulation

3.1 System description

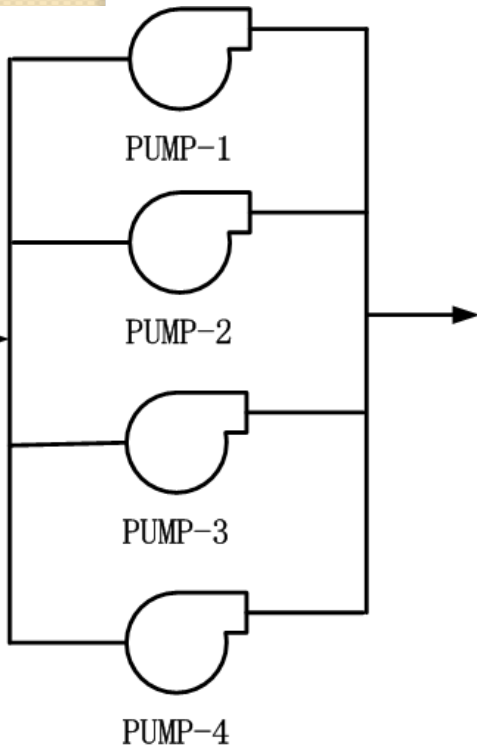
3.2 Transition modes need simulation

3.3 Treatment of CCF

3.4 Result

3. 1 System Description (1)

A simplified seawater system



- 4 trains (each train 100% capacity), One pump run, others standby;
- The Routine switch happens once a quarter, the switching order: 1-2-3-4-1.
- Switching is automatically.
- The repair action for failed pump consider human error.

3. 2 Need to simulate

➤ fail to start: *(sampling directly)*

◆ Pump independent failure

◆ Pump CCF failure (2-CCF/3-CCF/ALL-CCF)

➤ fail to run: $R = e^{-\lambda \cdot \Delta t}$

◆ Pump independent failure

◆ Pump CCF failure (2-CCF/3-CCF/ALL-CCF)

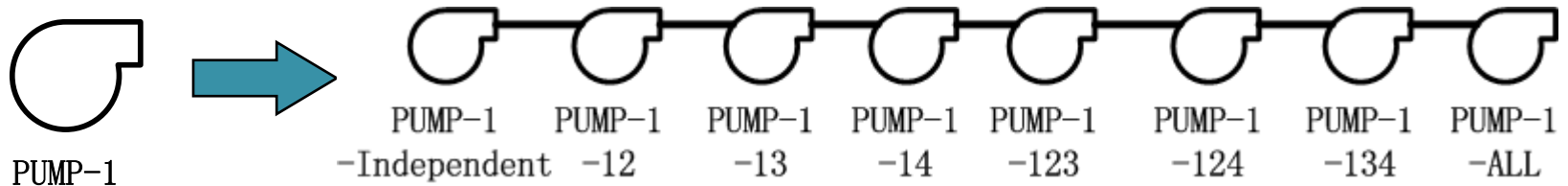
➤ Repair: $R = e^{-\mu \cdot \Delta t}$

➤ Human error: *(sampling directly)*

3.3 Treatment of CCF

Treat one pump as a series of **independent** part, and **CCF** parts.

Example: for PUMP-1



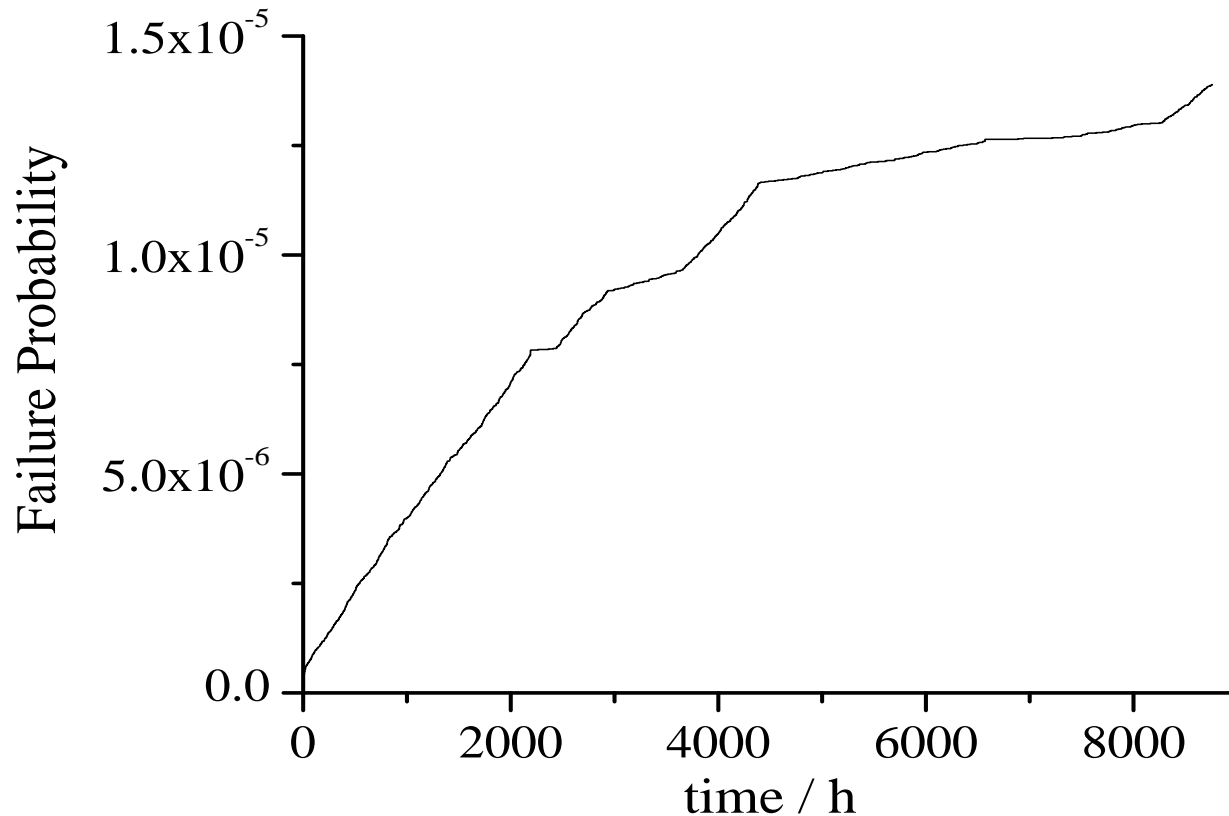
8 parts

3.4 Result (1)

- Assumption:
 - Fail to start: $p=2.4E-5$
 - Fail to run: $\lambda=5.8E-6/h$
 - Repair rate: $\mu=0.1/h$;
 - CCF: MGL model
 - HFE: $0.01 \sim 0.5$
- **Ending criterion of one trial:**
 - Mission time of a trial: 8760hrs (ie. 1 year)
 - When the system fails (all pumps fail), trial is end.

3.4 Result (2)

- No. of trials: $3.0E+6$
- The frequency of system failure is about $:1.4E-5/y$



4. Remarks

- MC simulation can well simulate the behavior of dynamic system and provide insight information of system's operation.
- MC simulation has outstanding performance in initiating event frequency assessment.
- there is no generic software tool to provide a platform to model different systems easily . Analysts need to code from the very beginning in different applications.

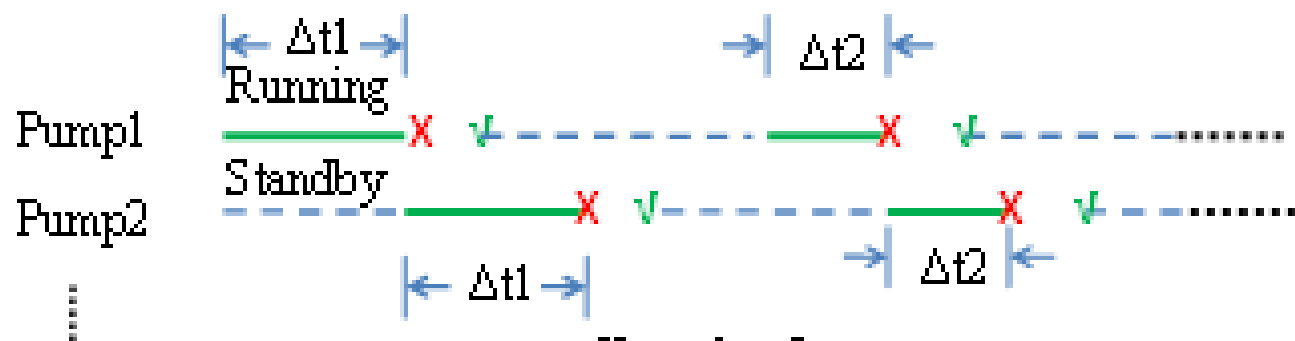


Thank you for your attention

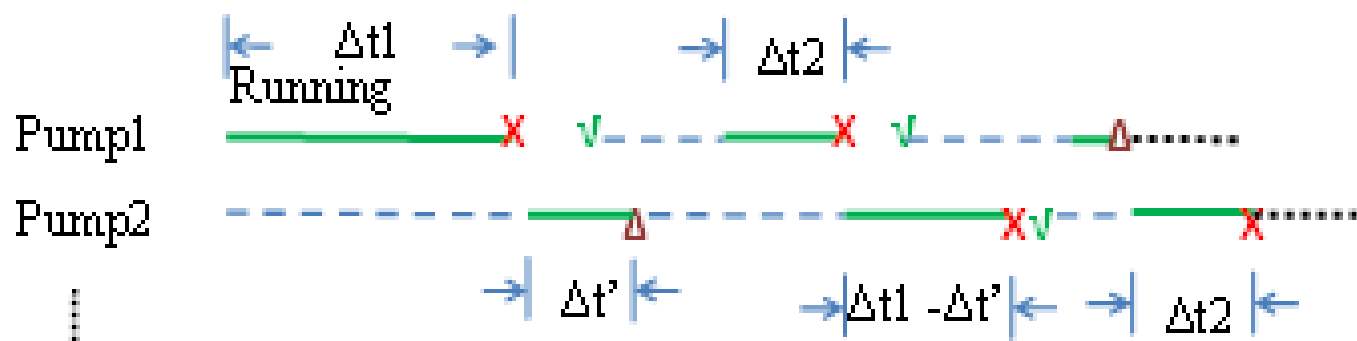
Contact

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Situation 1



Situation 2

— Running state

X Common Cause Failure

△ switch off by other reasons

- - standbystate

√ Repair back to normal

... ellipsis