

# STOCHASTIC BEHAVIOUR OF A REDUNDANT SYSTEM WITH INTERCHANGEMENT FACILITY IN STANDBY

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**Abstract:** The present paper provides the stochastic analysis of an engineering system consisting of two identical electronic machines. In the system working machine needs rest after a fixed amount of continuous working, so the system is provided with the facility of interchangement of warm standby in to cold and vice versa after a random amount of time. Using regenerative point techniques various reliability characteristics which are useful to system designers are obtained.

**Keywords:** interchangement, symbols, Sojourn Time.

**1.0 Introduction:** Many researchers working in the field of engineering reliability have studied many system models by using different sets of assumptions. Most of them assumed that warm standby remains in the position of warm/operative throughout the system. Since warm standby can also fail and it is having some non-zero running cost so for improving its life, it is beneficial to interchange the warm standby into cold and vice-versa after a random amount of time.

Keeping the above view, we in the present paper provides the reliability analysis of a production unit consisting of two identical electronic machines with the facility of interchangement of warm standby into cold.

Using regenerative point technique with Markov renewal process various reliability measures which are useful to industrial development are obtained.

## 2.0 Model description and assumptions

- (1) The system consists of only two electronic machines which are identical. Each of the machines is having two modes as Normal and Complete failure.
- (2) Initially one electronic machine is operative and other is kept as warm standby.
- (3) The warm standby becomes a cold standby after a random amount of time and vice-versa to provide the rest for improving its life. Upon failure of an operative electronic machine the warm standby comes into help of a automatic electronic device "AED" instantaneous legible random amount of time to start operation.
- (4) A single repair facility is used with discipline "FCFS" in the system and once the repairman enters the system he will complete all the jobs related to repair.
- (5) The probability that a repaired electronic machine will be placed as warm standby or cold standby is fixed.
- (6) The failure time distribution for both the electronic machines is exponential, while the distribution of time to complete repair is arbitrary.
- (7) The distribution of time to interchange warm standby into cold standby and vice-versa are arbitrary.
- (8) The distribution of time to start operation by the electronic machine kept as cold standby is negative exponential.

## 3.0 Notation and symbols:

$N_o$	:	Normal electronic machine kept as operative
$N_{ws}$	:	Normal electronic machine kept as warm standby
$N_{cs}$	:	Normal electronic machine kept as cold standby
$N_{css}$	:	Normal electronic machine kept as cold standby being switched on for operation
$F_r$	:	Failed electronic machine under repair

- $F_{wr}$  : Failed electronic machine waiting for repair
- $\alpha$  : Constant failure rate of an operative electronic machine
- $\beta$  : Constant failure rate of an electronic machine kept as warm standby
- $\gamma$  : Constant rate to interchange cold standby into warm standby
- $\delta$  : Constant rate of time for an electronic machine kept as cold standby to become operative by the help of "AED"
- $g(\cdot), G(\cdot)$  : pdf and cdf of time to repair a failed electronic machine
- $h(\cdot), H(\cdot)$  : pdf and cdf of time after which warm standby electronic machine interchange as cold standby
- $p$  : Probability that the repaired electronic machine will be placed as cold standby
- $q$  : Probability that the repaired electronic machine will be placed as warm standby

Using the above notation and symbols the following are the possible states of the system:

- |                            |                                |                                |
|----------------------------|--------------------------------|--------------------------------|
| <u>Up States</u>           |                                |                                |
| $S_0 \equiv (N_O, N_{WS})$ | $S_1 \equiv (N_O, F_r)$        | $S_2 \equiv (N_O, N_{CS})$     |
| <u>Down States</u>         |                                |                                |
| $S_3 \equiv (F_r, F_{wr})$ | $S_4 \equiv (F_r, N_{CSS})$    | $S_5 \equiv (N_{CS}, N_{CSS})$ |
|                            | $S_6 \equiv (N_{WS}, N_{CSS})$ |                                |

The possible transitions between the above states are shown in Fig. 1.

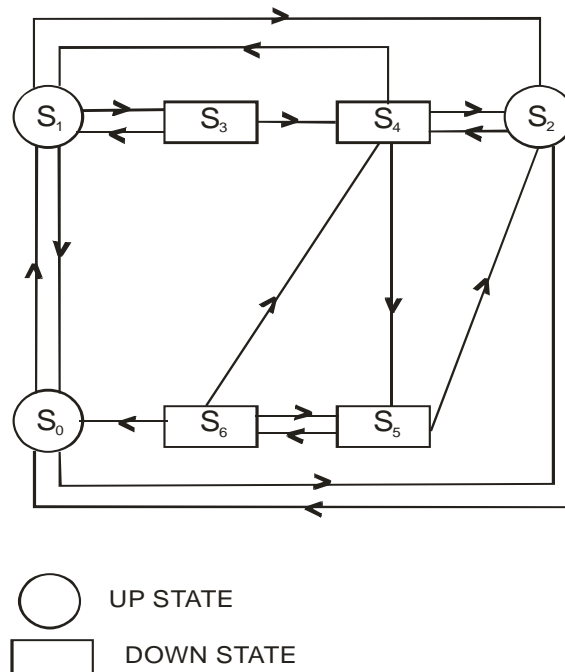


Fig 1

**4.0 Transition probabilities:**

Let  $T_0 (=0), T_1, T_2, \dots$  be the epochs at which the system enters the states  $S_i \in E$ . Let  $X_n$  denotes the state entered at epoch  $T_{n+1}$  i.e. just after the transition of  $T_n$ . Then  $\{T_n, X_n\}$  constitutes a Markov-renewal process with state space  $E$  and

$$Q_{ik}(t) = \Pr[X_{n+1} = S_k, T_{n+1} - T_n \leq t \mid X_n = S_i]$$

is semi Markov-Kernal over  $E$ . The stochastic matrix of the embedded Markov chain is

$$P = p_{ik} = \lim_{t \rightarrow \infty} Q_{ik}(t) = Q(\infty)$$

By simple probabilistic consideration, the non-zero elements of  $Q_{ik}(t)$  are:

$$\begin{aligned} Q_{01}(t) &= (\alpha+\beta).0 \int_0^t e^{-(\alpha+\beta)u} \bar{H}(u) du & Q_{02}(t) &= 0 \int_0^t e^{-(\alpha+\beta)u} h(u) du \\ Q_{10}(t) &= q.0 \int_0^t e^{-\alpha u} g(u) du & Q_{12}(t) &= p.0 \int_0^t e^{-\alpha u} g(u) du \\ Q_{13}(t) &= \int_0^t \alpha e^{-\alpha u} \bar{G}(u) du & Q_{20}(t) &= \int_0^t \gamma e^{-(\alpha+\gamma)u} du \\ Q_{24}(t) &= \int_0^t \alpha e^{-(\alpha+\gamma)u} du & Q_{31}(t) &= q.0 \int_0^t g(u) du \\ Q_{34}(t) &= p.0 \int_0^t g(u) du & Q_{42}(t) &= q.0 \int_0^t e^{-\delta u} g(u) du \\ Q_{45}(t) &= p.0 \int_0^t e^{-\delta u} g(u) du & Q_{52}(t) &= \int_0^t \delta e^{-(\delta+\gamma)u} du \\ Q_{56}(t) &= \int_0^t \gamma e^{-(\delta+\gamma)u} du & Q_{64}(t) &= \int_0^t \beta e^{-(\beta+\delta)u} \bar{H}(u) du \\ Q_{65}(t) &= \int_0^t e^{-(\beta+\delta)u} h(u) du \end{aligned}$$

$$\begin{aligned} Q_{(3)11}(t) &= 0 \int_0^t \alpha e^{-\alpha u} \bar{G}(u) du. q. \int_u^t \frac{dG(v)}{\bar{G}(u)} \\ &= q.0 \int_0^t \alpha. dG(v) 0 \int_v e^{-\alpha u} du, \text{ (by the change of order of integration)} \end{aligned}$$

$$= q.0 \int_0^t (1 - e^{-\alpha v}) g(v) dv$$

$$Q_{(3)14}(t) = p.0 \int_0^t (1 - e^{-\alpha v}) g(v) dv$$

$$Q_{(1)40}(t) = q.0 \int_0^t A(v).g(v) dv$$

$$Q_{(1)42}(t) = p.0 \int_0^t A(v).g(v) dv$$

$$Q_{(1)43}(t) = \alpha.0 \int_0^t A(v). \bar{G}(v) dv$$

$$Q_{(0)61}(t) = (\alpha+\beta).0 \int_0^t e^{-\beta v} A(v). \bar{H}(v) dv$$

$$Q_{62}^{(0)}(t) = \int_0^t e^{-\beta v} A(v).h(v) dv \quad \dots(1-22)$$

where

$$A(v) = \frac{\delta}{\delta - \alpha} (e^{-\alpha v} - e^{-\delta v})$$

$$\begin{aligned}
 Q(1,3)41(t) &= 0 \int_t^\infty \delta e^{-\delta u} \overline{G}(u) du \cdot \int_u^t \alpha e^{-\alpha(v-u)} \frac{\overline{G}(v)}{\overline{G}(u)} dv \int_v^t q \frac{dG(w)}{\overline{G}(v)} dv \\
 &= q \cdot 0 \int_t^\infty \alpha \delta \cdot dG(w) \cdot 0 \int_w^\infty e^{-\alpha v} dv \cdot 0 \int_v^\infty e^{-(\delta-\alpha)u} du \\
 &= \frac{1}{\delta - \alpha} 0 \int_t^\infty [(\delta-\alpha) - \delta e^{-\alpha w} + \alpha e^{-\alpha w}] g(w) dw \\
 &= \frac{1}{\delta - \alpha} 0 \int_t^\infty [(\delta-\alpha) - \delta e^{-\alpha w} + \alpha e^{-\alpha w}] g(w) dw \quad \dots(23-24)
 \end{aligned}$$

Taking limit as  $t \rightarrow \infty$ , the steady state transition  $p_{ij}$  can be obtained from (1-24) . Thus

$$\begin{aligned}
 p_{ik} &= \lim_{t \rightarrow \infty} Q_{ik}(t) \\
 p_{01} &= 1 - \tilde{H}(\alpha + \beta) & p_{02} &= \tilde{H}(\alpha + \beta) \\
 p_{10} &= q \cdot \tilde{G}(\alpha) & p_{12} &= p \cdot \tilde{G}(\alpha) \\
 p_{13} &= 1 - \tilde{G}(\alpha) & p(3)11 &= q \cdot [1 - \tilde{G}(\alpha)] \\
 & & p_{20} &= \frac{\gamma}{\alpha + \gamma} \\
 p(3)14 &= p \cdot [1 - \tilde{G}(\alpha)] & p_{31} &= q \\
 & & p_{42} &= q \cdot \tilde{G}(\delta) \\
 p_{24} &= \frac{\alpha}{\alpha + \gamma} & p(1)40 &= q \cdot \frac{\delta}{\delta - \alpha} [\tilde{G}(\alpha) - \tilde{G}(\delta)] \\
 p_{34} &= p & & \\
 p_{45} &= p \cdot \frac{\tilde{G}(\delta)}{\delta} & & \\
 p(1)42 &= p \cdot \frac{\delta}{\delta - \alpha} [\tilde{G}(\alpha) - \tilde{G}(\delta)] & & \\
 p(1)43 &= \frac{1}{\delta - \alpha} [(\delta-\alpha) - \delta \tilde{G}(\alpha) + \alpha \tilde{G}(\delta)] & & \\
 p(1,3)41 &= q \cdot \frac{1}{\delta - \alpha} [(\delta-\alpha) - \delta \tilde{G}(\alpha) + \alpha \tilde{G}(\delta)] & & \\
 p(1,3)44 &= p \cdot \frac{1}{\delta - \alpha} [(\delta-\alpha) - \delta \tilde{G}(\alpha) + \alpha \tilde{G}(\delta)] & & \\
 p_{52} &= \frac{\delta}{\delta + \gamma} & p_{56} &= \frac{\gamma}{\delta + \gamma} \\
 p_{64} &= \frac{\beta}{\beta + \delta} [1 - \tilde{H}(\beta + \delta)] & p_{65} &= \tilde{H}(\beta + \delta) \\
 p(0)61 &= \frac{(\alpha + \beta)\delta}{\delta - \alpha} \left[ \frac{1 - \tilde{H}(\alpha + \beta)}{(\alpha + \beta)} - \frac{1 - \tilde{H}(\beta + \delta)}{(\beta + \delta)} \right] & &
 \end{aligned}$$

$$p_{062} = \frac{\delta}{\delta - \alpha} [\tilde{H}_{(\alpha+\beta)} - \tilde{H}_{(\beta+\delta)}] \dots(25-48)$$

From the above probabilities the following relation can be verified as;

$$\begin{aligned} p_{01} + p_{02} &= 1 & p_{10} + p_{12} + p_{13} &= 1 \\ p_{10} + p_{12} + p_{(3)11} + p_{(3)14} &= 1 & p_{20} + p_{24} &= 1 \\ p_{31} + p_{34} &= 1 \\ p_{42} + p_{45} + p_{(1)40} + p_{(1)42} + p_{(1)43} &= 1 \\ p_{42} + p_{45} + p_{(1)40} + p_{(1)42} + p_{(1,3)41} + p_{(1,3)44} &= 1 \\ p_{52} + p_{56} &= 1 & p_{64} + p_{65} + p_{(0)61} + p_{(0)62} &= 1 \dots(49-57) \end{aligned}$$

**5.0 Mean Sojourn times:**

The mean time taken by the system in a particular state  $S_i$  before transiting to any other state is known as mean sojourn time and is defined as

$$\mu_i = \int_0^{\infty} P[T > t] dt$$

where  $T$  is the time of stay in state  $S_i$  by the system.

Therefore

$$\begin{aligned} \mu_0 &= \frac{1}{\alpha + \beta} [1 - \tilde{H}_{(\alpha+\beta)}] & \mu_1 &= \frac{1}{\alpha} [1 - \tilde{G}_{(\alpha)}] \\ \mu_2 &= \frac{1}{\alpha + \gamma} & \mu_3 &= \int_0^{\infty} t.g(t)dt = m_1 \text{ (say)} \\ \mu_4 &= \frac{1}{\delta} [1 - \tilde{G}_{(\delta)}] & \mu_5 &= \frac{1}{\delta + \gamma} \\ \mu_6 &= \frac{1}{\beta + \delta} [1 - \tilde{H}_{(\beta+\delta)}] & & \dots(58-64) \end{aligned}$$

**Contribution to Mean Sojourn Time**

For the contribution to mean sojourn time in state  $S_i \in E$  and non-regenerative state occurs, before transiting to  $S_j \in E$ , i.e.,

$$m_{ij} = -\int_0^{\infty} t.q_{ij}(t) dt = -q'_{ij}(0) \dots(65)$$

Therefore,

$$\begin{aligned} m_{01} &= (\alpha + \beta) \int_0^{\infty} t.e^{-(\alpha+\beta)t} \bar{H}(t) dt & m_{10} &= q \int_0^{\infty} t.e^{-\alpha t} g(t) dt \\ m_{02} &= \int_0^{\infty} t.e^{-(\alpha+\beta)t} h(t) dt & m_{13} &= \int_0^{\infty} t.\alpha e^{-\alpha t} \bar{G}(t) dt \\ m_{12} &= p \int_0^{\infty} t.e^{-\alpha t} g(t) dt & m_{24} &= \int_0^{\infty} t.\alpha e^{-(\alpha+\gamma)t} dt \\ m_{20} &= \int_0^{\infty} t.\gamma e^{-(\alpha+\gamma)t} dt & m_{34} &= p \int_0^{\infty} t.g(t) dt \\ m_{31} &= q \int_0^{\infty} t.g(t) dt & m_{45} &= p \int_0^{\infty} t.e^{-\delta t} g(t) dt \\ m_{42} &= q \int_0^{\infty} t.e^{-\delta t} g(t) dt \end{aligned}$$

$$m_{52} = \int_0^{\infty} t.\delta e^{-(\delta+\gamma)t} dt = \frac{\delta}{(\delta + \gamma)^2}$$

$$m_{56} = \int_0^{\infty} t.\gamma e^{-(\delta+\gamma)t} dt = \frac{\gamma}{(\delta + \gamma)^2}$$

$$\begin{aligned} m_{64} &= \int_0^{\infty} t.\beta e^{-(\beta+\delta)t} \bar{H}(t) dt & m_{65} &= \int_0^{\infty} t.e^{-(\beta+\delta)t} h(t) dt \\ m_{(3)11} &= q \int_0^{\infty} t.(1 - e^{-\alpha t}) g(t) dt \end{aligned}$$

$$m(3)14 = p. \int_0^\infty t.(1 - e^{-\alpha t}) g(t)dt$$

$$m(1)40 = q. \frac{\delta}{\delta - \alpha} \int_0^\infty t.(e^{-\alpha t} - e^{-\delta t})g(t)dt$$

$$m(1)42 = p. \frac{\delta}{\delta - \alpha} \int_0^\infty t.(e^{-\alpha t} - e^{-\delta t})g(t)dt$$

$$m(1,3)41 = q. \frac{1}{\delta - \alpha} \int_0^\infty t. \{(\delta - \alpha) - \delta e^{-\alpha t} + \alpha e^{-\delta t}\}g(t)dt$$

$$m(1,3)44 = p. \frac{1}{\delta - \alpha} \int_0^\infty t. \{(\delta - \alpha) - \delta e^{-\alpha t} + \alpha e^{-\delta t}\}g(t)dt$$

$$m(0)61 = (\alpha + \beta). \frac{\delta}{\delta - \alpha} \int_0^\infty t.(e^{-\alpha t} - e^{-\delta t})e^{-\beta t} \tilde{H}(t) dt$$

$$m(0)62 = \frac{\delta}{\delta - \alpha} \int_0^\infty t.(e^{-\alpha t} - e^{-\delta t})e^{-\beta t} h(t)dt \quad \dots(66-87)$$

Hence using (66-87) the following relations can be verified as follows

$$m01 + m02 = \frac{1}{\alpha + \beta} [1 - \tilde{H}(\alpha + \beta)] = \mu0$$

$$m10 + m12 + m(3)11 + m(3)14 = \int_0^\infty t.g(t)dt = m1$$

$$m20 + m24 = \frac{1}{\alpha + \gamma} = \mu2$$

$$m31 + m34 = \int_0^\infty t.g(t)dt = m1$$

$$m42 + m45 + m(1)40 + m(1)42 + m(1,3)41 + m(1,3)44 = \int_0^\infty t.g(t)dt = m1$$

$$m52 + m56 = \frac{1}{\delta + \gamma} = \mu5$$

$$m64 + m65 + m(0)61 + m(0)62 = \frac{1}{\delta - \alpha} \left[ \frac{\beta}{\alpha + \beta} \{1 - \tilde{H}(\alpha + \beta)\} \right.$$

$$\left. - \frac{\alpha}{\alpha + \delta} \{1 - \tilde{H}(\alpha + \delta)\} \right] = m2$$

....(88-94)

**6.0 Reliability and mTsf :**

To obtain the reliability of the system we regard all the failed states as absorbing states. If  $T_i$  be the time to system failure when it starts operation from state  $S_i$  then the reliability of the system is given by

$$R_i(t) = \Pr\{T_i > t\}$$

Using the probabilistic arguments in view of reliability the following recursive relations can be easily obtained.

$$R_0(t) = Z_0(t) + q_{01}(t) \odot R_1(t) + q_{02}(t) \odot R_2(t)$$

$$R_1(t) = Z_1(t) + q_{10}(t) \odot R_0(t) + q_{12}(t) \odot R_2(t)$$

$$\begin{aligned}
 R2(t) &= Z2(t) + q20(t) \odot R0(t) + q24(t) \odot R4(t) \\
 R4(t) &= Z4(t) + q(1)40(t) \odot R0(t) + q42(t) \odot R2(t) + q(1)42(t) \odot R2(t) \\
 &\quad + q45(t) \odot R5(t) \\
 R5(t) &= Z5(t) + q52(t) \odot R2(t) + q56(t) \odot R6(t) \\
 R6(t) &= Z6(t) + q(0)61(t) \odot R1(t) + q(0)62(t) \odot R2(t) + q64(t) \odot R4(t) \\
 &\quad + q65(t) \odot R5(t) \qquad \dots(95-100)
 \end{aligned}$$

where

$$\begin{aligned}
 Z0(t) &= e^{-(\alpha+\beta)t} & Z1(t) &= e^{-\alpha t} \bar{G}(t) \\
 Z2(t) &= e^{-(\alpha+\gamma)t} & Z4(t) &= \frac{1}{\delta - \alpha} \cdot [\delta e^{-\alpha t} - \alpha e^{-\delta t}] \bar{G}(t) \\
 Z5(t) &= e^{-(\delta+\gamma)t} & Z6(t) &= \frac{1}{\delta - \alpha} \cdot e^{-\beta t} [\delta e^{-\alpha t} - \alpha e^{-\delta t}] \bar{H}(t)
 \end{aligned}$$

Taking Laplace transform of the above equations (95-100) and solving for R\*0(s) by omitting the argument 's' for brevity, we get

$$R^*0(s) = N1(s)/D1(s) \qquad \dots(101)$$

where

$$\begin{aligned}
 N1(s) &= q^*24q^*45q^*56q^*(0)61(Z^*1q^*02 - Z^*0q^*12) - q^*45q^*56q^*64(Z^*0 \\
 &\quad + Z^*1q^*01) - q^*24(q^*42 + q^*(1)42)(1 - q^*56q^*65)(Z^*0 \\
 &\quad + Z^*1q^*01) - Z^*2q^*45q^*56q^*64(q^*01q^*12 + q^*02) \\
 &\quad + q^*24q^*45(q^*01q^*12 + q^*02)(Z^*5 + Z^*6q^*56) - q^*24q^*45(q^*52 \\
 &\quad + q^*56q^*(0)62)(Z^*0 + Z^*1q^*01) + Z^*4q^*24(1 - q^*56q^*65) \\
 &\quad \cdot (q^*01q^*12 + q^*02) + (1 - q^*56q^*65)(Z^*0 + Z^*1q^*01 + Z^*2q^*02 \\
 &\quad + Z^*2q^*01q^*12) \qquad \dots(102)
 \end{aligned}$$

and

$$\begin{aligned}
 D1(s) &= (1 - q^*56q^*65 - q^*45q^*56q^*64)(1 - q^*01q^*10 - q^*02q^*20 \\
 &\quad - q^*01q^*12q^*20) - q^*24(q^*42 + q^*(1)42)(1 - q^*56q^*65) \\
 &\quad \cdot (1 - q^*01q^*10) - q^*24q^*45(q^*52 + q^*56q^*(0)62)(1 - q^*01q^*10) \\
 &\quad - q^*24q^*45q^*56q^*(0)61(q^*12 + q^*10q^*02) \\
 &\quad - q^*24q^*(1)40(1 - q^*56q^*65)(q^*02 + q^*01q^*12) \\
 &\quad \dots(103)
 \end{aligned}$$

Now,

$$\begin{aligned}
 Z^*0(0) &= \frac{1}{\alpha + \beta} [1 - \tilde{H}(\alpha + \beta)] = \mu_0 \\
 Z^*1(0) &= \frac{1}{\alpha} [1 - \tilde{G}(\alpha)] = \mu_1 \\
 Z^*2(0) &= \frac{1}{\alpha + \gamma} = \mu_2 \\
 Z^*4(0) &= \frac{1}{\delta - \alpha} \cdot \left[ \frac{\delta}{\alpha} \{1 - \tilde{G}(\alpha)\} - \frac{\alpha}{\delta} \{1 - \tilde{G}(\delta)\} \right] \\
 &= \frac{1}{\delta - \alpha} \cdot (\delta\mu_1 - \alpha\mu_4) = m_3 \text{ (say)} \\
 Z^*5(0) &= \frac{1}{\delta + \gamma} = \mu_5
 \end{aligned}$$

$$Z^*6(0) = \frac{1}{\delta - \alpha} \cdot (\delta\mu_0 - \alpha\mu_6) = m_2 \quad \dots(104-109)$$

Therefore,

$$N1(0) = p_{24}p_{45}p_{56}p(0)61(\mu_1p_{02} - \mu_0p_{12}) - p_{45}p_{56}p_{64}(\mu_0 + \mu_1p_{01}) - p_{24}(p_{42} + p(1)42)(1 - p_{56}p_{65})(\mu_0 + \mu_1p_{01}) + p_{24}p_{45}(p_{01}p_{12} + p_{02})(\mu_5 + m_2p_{56}) - \mu_2(p_{45}p_{56}p_{64}(p_{01}p_{12} + p_{02}) - p_{24}p_{45}(p_{52} + p_{56}p(0)62)(\mu_0 + \mu_1p_{01}) + m_3p_{24}(1 - p_{56}p_{65})(p_{01}p_{12} + p_{02}) + (1 - p_{56}p_{65})(\mu_0 + \mu_1p_{01} + \mu_2p_{02} + \mu_2p_{01}p_{12})) \quad \dots(110)$$

and

$$D1(0) = (1 - p_{56}p_{65} - p_{45}p_{56}p_{64})(1 - p_{01}p_{10} - p_{02}p_{20} - p_{01}p_{12}p_{20}) - p_{24}(p_{42} + p(1)42)(1 - p_{56}p_{65})(1 - p_{01}p_{10}) - p_{24}p_{45}(p_{52} + p_{56}p(0)62)(1 - p_{01}p_{10}) - p_{24}p_{45}p_{56}p(0)61(p_{12} + p_{10}p_{02}) - p_{24}p(1)40(1 - p_{56}p_{65})(p_{02} + p_{01}p_{12}) \quad \dots(111)$$

Now the reliability of the system can be obtained by taking inverse Laplace transform of (101) . Also the Mean time to system failure (MTSF) when the system starts operation from state S0 can be obtained as

$$E(T_0) = \lim_{s \rightarrow 0} R^*0(s) = N1(0)/D1(0) = N1/D1$$

where N1 and D1 are identical as in (110) and (111) respectively.

### 7.0 Average up time of the system

Let Mi(t) be the probability that starting from state Si the system will be in up position and remains up till epoch t without passing through any regenerative state or returning to itself through one or more non-regenerative points. By probabilistic arguments, we have

$$M0(t) = e^{-(\alpha+\beta)t} \bar{H}(t) \quad M1(t) = e^{-\alpha t} \bar{G}(t)$$

$$M2(t) = e^{-(\alpha+\gamma)t}$$

$$M4(t) = 0 \int_t \delta e^{-\delta u} du \cdot \frac{e^{-\alpha(t-u)} \bar{G}(t)}{\bar{G}(u)}$$

$$= \frac{\delta}{\delta - \alpha} \cdot (e^{-\alpha t} - e^{-\delta t}) \bar{G}(t)$$

$$M6(t) = 0 \int_t \delta e^{-(\beta+\delta)u} du \cdot \frac{e^{-(\alpha+\beta)(t-u)} \bar{H}(t)}{\bar{H}(u)}$$

$$= \frac{\delta}{\delta - \alpha} \cdot e^{-\beta t} (e^{-\alpha t} - e^{-\delta t}) \bar{H}(t) \quad \dots(112-116)$$

Now, using probabilistic arguments the following recursive relations for point-wise availability Ai(t)'s can be easily obtained

$$A0(t) = M0(t) + q_{01}(t) \odot A1(t) + q_{02}(t) \odot A2(t)$$

$$A1(t) = M1(t) + q_{10}(t) \odot A0(t) + q_{12}(t) \odot A2(t) + q(3)_{11}(t) \odot A1(t) + q(3)_{14}(t) \odot A4(t)$$

$$A2(t) = M2(t) + q_{20}(t) \odot A0(t) + q_{24}(t) \odot A4(t)$$

$$A4(t) = M4(t) + q_{42}(t) \odot A2(t) + q_{45}(t) \odot A5(t) + q(1)_{40}(t) \odot A0(t) + q(1)_{42}(t) \odot A2(t) + q(1,3)_{41}(t) \odot A1(t) + q(1,3)_{44}(t) \odot A4(t)$$

$$A5(t) = q_{52}(t) \odot A2(t) + q_{56}(t) \odot A6(t)$$

$$A6(t) = M6(t) + q_{64}(t) \odot A4(t) + q_{65}(t) \odot A5(t) + q(0)_{61}(t) \odot A1(t) + q(0)_{62}(t) \odot A2(t) \quad \dots(117-122)$$



Taking laplace transform of above equations (117-122) and solving for pointwise availability A\*(s), by omitting the arguments 's' for brevity, one gets

$$A^*(s) = \frac{N_2(s)}{D_2(s)} \dots(123)$$

where

$$N_2(s) = [M^*(0)(1 - q^*(3)11) + M^*1q^*01][(1 - q^*(1,3)44)(1 - q^*56q^*65) - q^*45q^*56q^*64 - q^*24(q^*42 + q^*(1)42)(1 - q^*56q^*65) - q^*24q^*45(q^*52 + q^*56q^*(0)62)] - (M^*0q^*12q^*24 + M^*0q^*(3)14 - M^*1q^*02q^*24 + M^*2q^*02q^*(3)14)[q^*(1,3)44)(1 - q^*56q^*65) + q^*45q^*56q^*(0)61] + [q^*01 q^*12 + q^*02(1 - q^*(3)11)] \cdot [M^*2\{(1 - q^*(1,3)44)(1 - q^*56q^*65) - q^*45q^*56q^*64\} + q^*24\{M^*4(1 - q^*56q^*65) + M^*6q^*45q^*56\}] + q^*01 q^*(3)14\{M^*2\{(q^*42 + q^*(1)42)(1 - q^*56q^*65) + q^*45(q^*52 + q^*56q^*(0)62) + M^*4(1 - q^*56q^*65) + M^*6q^*45q^*56\} \dots(124)$$

and

$$D_2(s) = (1 - q^*(3)11 - q^*01q^*10)[(1 - q^*(1,3)44)(1 - q^*56q^*65) - q^*45q^*56q^*64 - q^*24(q^*42 + q^*(1)42)(1 - q^*56q^*65) - q^*24q^*45(q^*52 + q^*56q^*(0)62)] - (q^*12q^*24 + q^*(3)14 + q^*10q^*02q^*24 - q^*02q^*20q^*(3)14)[q^*(1,3)41(1 - q^*56q^*65) + q^*45q^*56q^*(0)61] - [q^*01q^*12 + q^*02(1 - q^*(3)11)] \cdot [q^*20\{(1 - q^*(1,3)44)(1 - q^*56q^*65) - q^*45q^*56q^*64\} + q^*24q^*(1)40(1 - q^*56q^*65)] - q^*01 q^*(3)14\{q^*20\{(q^*42 + q^*(1)42)(1 - q^*56q^*65) + q^*45(q^*52 + q^*56q^*(0)62) + q^*(1)40(1 - q^*56q^*65)\} \dots(125)$$

Also,

$$M^*(0) = \int e^{-(\alpha+\beta)t} \bar{H}(t) dt = \mu_0$$

$$M^*1(0) = \int e^{-\alpha t} \bar{G}(t) dt = \mu_1$$

$$M^*2(0) = \int e^{-(\alpha+\gamma)t} dt = \mu_2$$

$$M^*4(0) = \frac{\delta}{\delta - \alpha} \cdot \int (e^{-\alpha t} - e^{-\delta t}) \bar{G}(t) dt = \frac{\delta}{\delta - \alpha} (\mu_1 - \mu_4) = n_1 \text{ (say)}$$

$$M^*6(0) = \frac{\delta}{\delta - \alpha} \cdot \int e^{-\beta t}(e^{-\alpha t} - e^{-\delta t}) \bar{H}(t) dt = \frac{\delta}{\delta - \alpha} (\mu_0 - \mu_6) = n_2 \text{ (say)} \dots(126-130)$$

Also,

$$N_2(0) = [\mu_0(1 - p(3)11) + \mu_1p01][(1 - p(1,3)44)(1 - p56p65) - p45p56p64 - p24(p42 + p(1)42)(1 - p56p65) - p24p45(p52 + p56p(0)62)] - (\mu_0p12p24 + \mu_0p(3)14 - \mu_1p02p24 + \mu_2p02p(3)14)[p(1,3)44)(1 - p56p65) + p45p56p(0)61] + [p01 p12 + p02(1 - p(3)11)][\mu_2\{(1 - p(1,3)44)(1 - p56p65) - p45p56p64\} + p24\{n_1(1 - p56p65) + \mu_6p45p56\}] + p01 p(3)14\{\mu_2\{(p42 + p(1)42)(1 - p56p65) + p45(p52 + p56p(0)62) + n_1(1 - p56p65) + n_2p45p56\} \dots(131)$$

and

$$D_2(0) = (1 - p(3)11 - p01p10)[(1 - p(1,3)44)(1 - p56p65) - p45p56p64 - p24(p42 + p(1)42)(1 - p56p65) - p24p45(p52 + p56p(0)62)] - (p12p24 + p(3)14 + p10p02p24 - p02p20p(3)14) \cdot [p(1,3)41(1 - p56p65) + p45p56p(0)61] - [p01p12 + p02(1 - p(3)11)][p20\{(1 - p(1,3)44)(1 - p56p65) - p45p56p64\} + p24p(1)40(1 - p56p65)] - p01 p(3)14\{p20\{(p42 + p(1)42)$$

$$.(1 - p56p65) + p45(p52 + p56p(0)62)} + p(1)40(1 - p56p65)] = 0$$

Now, for obtaining  $D'2(0)$  the coefficients of  $m_{ij}$ 's in  $D'2(0)$  are,

$m_{01}$	→	$(p_{10}p_{24} - p_{20}p(3)_{14})[p(1,3)_{44}](1 - p56p65) + p45p56p(0)61 + (1 - p(3)_{11})[p_{20}\{(1 - p(1,3)_{44})(1 - p56p65) - p45p56p64\} + p24p(1)40(1 - p56p65)] = L_0$ (say)
$m_{02}$	→	$(p_{10}p_{24} - p_{20}p(3)_{14})[p(1,3)_{44}](1 - p56p65) + p45p56p(0)61 + (1 - p(3)_{11})[p_{20}\{(1 - p(1,3)_{44})(1 - p56p65) - p45p56p64\} + p24p(1)40(1 - p56p65)] = L_0$
$m_{10}$	→	$p_{24}[p(1,3)_{41}(1 - p56p65) + p45p56p(0)61 + p_{01}[p_{20}\{(1 - p(1,3)_{44})(1 - p56p65) - p45p56p64\} + p24p(1)40(1 - p56p65)] = L_1$ (say)
$m_{12}$	→	$p_{24}[p(1,3)_{41}(1 - p56p65) + p45p56p(0)61 + p_{01}[p_{20}\{(1 - p(1,3)_{44})(1 - p56p65) - p45p56p64\} + p24p(1)40(1 - p56p65)] = L_1$
$m(3)_{11}$	→	$p_{24}[p(1,3)_{41}(1 - p56p65) + p45p56p(0)61 + p_{01}[p_{20}\{(1 - p(1,3)_{44})(1 - p56p65) - p45p56p64\} + p24p(1)40(1 - p56p65)] = L_1$
$m(3)_{14}$	→	$p_{24}[p(1,3)_{41}(1 - p56p65) + p45p56p(0)61 + p_{01}[p_{20}\{(1 - p(1,3)_{44})(1 - p56p65) - p45p56p64\} + p24p(1)40(1 - p56p65)] = L_1$
$m_{20}$	→	$p_{02}p(3)_{14}[p(1,3)_{41}(1 - p56p65) + p45p56p(0)61] + [p_{01}p_{12} + p_{02}(1 - p(3)_{11})][(1 - p(1,3)_{44})(1 - p56p65) - p45p56p64] + p_{01}p(3)_{14}[(p(1)_{42} + p_{42})(1 - p56p65) + p45(p52 + p56p(0)62)] = L_2$ (say)
$m_{24}$	→	$p_{02}p(3)_{14}[p(1,3)_{41}(1 - p56p65) + p45p56p(0)61] + [p_{01}p_{12} + p_{02}(1 - p(3)_{11})][(1 - p(1,3)_{44})(1 - p56p65) - p45p56p64] + p_{01}p(3)_{14}[(p(1)_{42} + p_{42})(1 - p56p65) + p45(p52 + p56p(0)62)] = L_2$
$m_{42}$	→	$(1 - p56p65) \cdot \{1 - p_{12}p_{24} + p(3)_{14} + p_{14}p_{02}p_{24} - p_{02}p_{20}p(3)_{14}\} = (1 - p56p65) \cdot L_4$ (say)
$m_{45}$	→	$(1 - p56p65) \cdot L_4$
$m(1)_{40}$	→	$(1 - p56p65) \cdot L_4$
$m(1)_{42}$	→	$(1 - p56p65) \cdot L_4$
$m(1,3)_{41}$	→	$(1 - p56p65) \cdot L_4$
$m(1,3)_{44}$	→	$(1 - p56p65) \cdot L_4$
$m_{52}$	→	$p_{24}p_{45}(1 - p(3)_{11} - p_{01}p_{10}) + p_{02}p(3)_{14}p_{45} = L_5$ (say)
$m_{56}$	→	$p_{24}p_{45}(1 - p(3)_{11} - p_{01}p_{10}) + p_{02}p(3)_{14}p_{45} = L_5$
$m_{64}$	→	$p_{45}p_{56}L_4$
$m_{65}$	→	$p_{45}p_{56}L_4$
$m(0)_{61}$	→	$p_{45}p_{56}L_4$
$m_{62}$	→	$p_{45}p_{56}L_4$

Thus,

$$D_2 = D'2(0) = (m_{01} + m_{02})L_0 + (m_{10} + m_{12} + m(3)_{11} + m(3)_{14})L_1 + (m_{20} + m_{24})L_2 + (m_{42} + m_{45} + m(1)_{40} + m(1)_{42} + m(1,3)_{41} + m(1,3)_{44})(1 - p56p65) \cdot L_4 + (m_{52} + m_{56}) \cdot L_5 + (m_{64} + m_{65} + m(0)_{61} + m(0)_{62})p_{45}p_{56} \cdot L_4 = \mu_0L_0 + m_1L_1 + \mu_2L_2 + m_1(1 - p56p65)L_4 + \mu_5L_5 + m_2p_{45}p_{56} \cdot L_4 = \mu_0L_0 + m_1[L_1 + L_4(1 - p56p65)] + \mu_2L_2 + \mu_5L_5 + m_2p_{45}p_{56} \cdot L_4 \dots(132)$$

Therefore, by L. Hospital rule

$$A_0 = N_2(0)/D'2(0) = N_2/D_2$$

where  $N_2$  and  $D_2$  are same as in equations (131) and (132) respectively.

### 8.0 Conclusion:

Mathematical results of reliability analysis of a production unit obtained in this paper are useful in improving reliability of industrial production units. The model discussed in the paper is useful for managers for running a production unit effectively.

### 9.0 References

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