



Research note

Comments on “Reliability and component importance of a consecutive- k -out-of- n system” by Zuo

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Abstract

Zuo claimed that the comparison of Birnbaum importance between two components for a consecutive- k -out-of- n : G system is the same as that for the F -system. We show that this is not the case and give a correct relation between the two systems. © 2000 Elsevier Science Ltd. All rights reserved.

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1. Introduction

A consecutive- k -out-of- n : F system, denoted by $L(k, n:F)$, is a line of n components such that the system fails iff some k consecutive components all fail. Similarly, we can define a consecutive- k -out-of- n : G system, denoted by $L(k, n:G)$ as a line of n components such that the system works iff some k consecutive components all work. The reliability of $L(k, n:M)$, $M \in \{F, G\}$, is denoted by $R(k, n:M)$.

Zuo [3] claimed that the Birnbaum importance [4] of component i for a consecutive- k -out-of- n : G system is the same as that for the F -system, which means that the comparison of Birnbaum importance between two components is the same for the G -system and the F -system.

In this article, we show that the claim is wrong. We also give a correct relation.

2. The interplay between F -systems and G -systems

The Birnbaum importance of component i in a system S is defined as,

$$I_i(S) = R(S \mid i \text{ working}) - R(S \mid i \text{ failed}).$$

Zuo [3] claimed that

$$I_i(L(k, n:F)) = I_i(L(k, n:G)), \tag{1}$$

$$I_i(L(k, n:F)) \underset{<}{\geq} I_j(L(k, n:F)) \tag{2}$$

$$\iff I_i(L(k, n:G)) \underset{<}{\geq} I_j(L(k, n:G))$$

(Note that (1) \Rightarrow (2)).

For the i.i.d. case, we will include p as a parameter in the importance function.

Papastavridis [2] proved

Lemma 1.

$$I_i(L(k, n:F, p)) = \frac{R(k, i-1:F, p)R(k, n-i:F, p) - R(k, n:F, p)}{q}.$$

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Notation	
n	the number of components in a system
k	the minimum number of consecutive components required to be failed (good) for the system to be failed (good)
p_i, q_i	probability that component i is good, failed; $i = 1, 2, \dots, n$
p, q	probability that a component is good, failed in the i.i.d. case
	$L(k, n:F), L(k, n:G)$ consecutive- k -out-of- $n:F$ linear system, consecutive- k -out-of- $n:G$ linear system
	$R(k, n:F), R(k, n:G)$ reliability of $L(k, n:F), L(k, n:G)$
	$R(S E)$ reliability of system S conditional on E
	\bar{R} unreliability, where $\bar{R} = 1 - R$
	$I_i(S)$ reliability importance of component i in system S (Birnbaum importance)

Kuo et al. [1] proved

Lemma 2.

$$I_i(L(k, n:G, p)) = \frac{\bar{R}(k, i-1:G, p)\bar{R}(k, n-i:G, p) - \bar{R}(k, n:G, p)}{p}$$

By noting that $\bar{R}(k, n:G, p) = R(k, n:F, q)$ for all n , we have

Corollary 3.

$$I_i(L(k, n:G, p)) = \frac{R(k, i-1:F, q)R(k, n-i:F, q) - R(k, n:F, q)}{p} = I_i(L(k, n:F, q)).$$

By not including parameter p in the importance function, Zuo [3] misinterpreted Corollary 3 as

$$I_i(L(k, n:G)) = I_i(L(k, n:F))$$

and made claim (1). Then he used claim (1) to prove claim (2).

Corollary 4.

$$I_i(L(k, n:G, p)) - I_j(L(k, n:G, p)) = I_i(L(k, n:F, q)) - I_j(L(k, n:F, q)).$$

Therefore, if the comparison of I_i and I_j depends on p , in particular, if the sign of their difference can vary with p , then claim (2) will not hold. That this, is indeed the case will be illustrated by a specific example (the smallest in terms of k and n) in Section 3.

3. A specific counter-example

Let $n = 7$ and $k = 3$. Then,

$$\begin{aligned} \Delta(p) &\equiv I_2(L(3, 7:F, p)) - I_4(L(3, 7:F, p)) \\ &= [R(3, 1:F, p)R(3, 5:F, p) - R(3, 3:F, p)R(3, 3:F, p)]/q \\ &= (p - 6p^2 + 13p^3 - 13p^4 + 6p^5 - p^6)/q \\ &= p(1 - p)^2(1 - 3p + p^2). \end{aligned}$$

It is easily verified that between 0 and 1, $\Delta(p)$ changes sign once at around $p = 0.38$. Therefore $\Delta(0.2) > 0 > \Delta(0.8)$. It follows,

$$I_2(L(3, 7:F, 0.2)) > I_4(L(3, 7:F, 0.2)),$$

$$I_2(L(3, 7:F, 0.8)) < I_4(L(3, 7:F, 0.8)).$$

By Corollary 4, the first inequality implies

$$I_2(L(3, 7:G, 0.8)) > I_4(L(3, 7:G, 0.8)).$$

The curve of $\Delta(p)$ is given in Fig. 1. We conjecture that $\Delta(p)$ changes sign at most once between 0 and 1. One would hope that I_i have some good property, such as convexity. But this is not the case. For example,

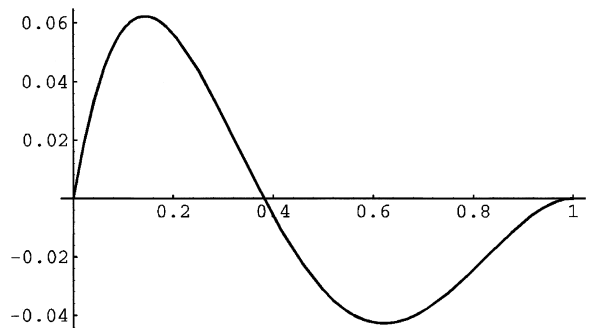


Fig. 1. The curve of $I_2(L(3, 7:F, p)) - I_4(L(3, 7:F, p))$.

$$I_1(L(k, n:F, p)) = \frac{R(k, n-1:F, p) - R(k, n:F, p)}{q}$$

$$= pq^{k-1}R(k, n-k-1:F, p).$$

Thus,

$$I_1(L(3, 7:F, p)) = pq^2(1 - q^3)$$

$$= 3p^2 - 9p^3 + 10p^4 - 5p^5 + p^6.$$

Since $\partial^2 I_1 / \partial p^2 = 6 - 54p + 120p^2 - 100p^3 + 30p^4 > 0$ for p small, I_1 is not convex (nor is it concave since the second derivative is negative around $p = 0.38$).

Zuo and Kuo [5] proved that the importance ranking of components in the consecutive-2 G -line is same as in the consecutive-2 F -line. The counter-example given here showed that this conclusion cannot be extended to general k .

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