The Single Flight Probability of Failure: Past, Present, and Future: An Open Discussion



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Outline



✓ The SFPOF

- \checkmark Original Definition
- ✓ PROF V3.#
- ✓ SMART|DT
- ✓ Example Problems
- ✓ Risk Assessment Survey

✓ SMART | DT Overview

- ✓ Current Developments
 - ✓ Adaptive Multiple Important Sampling
 - ✓ Bayesian Updating
 - ✓ Optimized Inspections
 - ✓ Fleet Management
- \checkmark Discussion and Where to Go Next

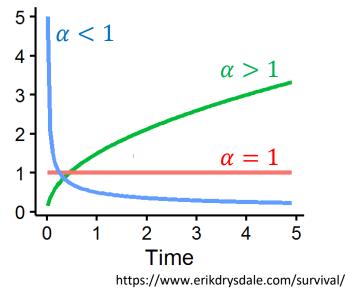
Traditional Hz. Fn.



• For a Weibull distribution

$$F(t) = 1 - exp\left(-\left(\frac{t}{\alpha}\right)^{\beta}\right)$$
$$f(t) = \frac{\beta}{\alpha} \left(\frac{t}{\alpha}\right)^{\beta-1} exp\left(-\left(\frac{t}{\alpha}\right)^{\beta}\right)$$

Weibull hazard function



 $HR(t) = \frac{f(t)}{1 - F(t)}$

The hazard function (or hazard rate (HR), failure rate, risk of failure) specifies the instantaneous failure rate of death or failure at time t, given that the individual survives up to t

SFPOF By Lincoln



• The SFPOF introduced by Lincoln in 1985 can be defined as:

The probability-of-failure is the probability that maximum value of the applied stress (during the next flight) will exceed the residual strength σ_{RS} of the aircraft component

$$POF_{\text{no-surv}}(t) = P\left[S_{Max} > S_{RS}(t)\right] = \grave{0} \acute{e}1 - F_{EVD}\left(S_{RS}(t)\grave{)}\dot{e}f_{\mathbf{x}}(\mathbf{x})d\mathbf{x}\right]$$

Without accounting for the fact that failure has not previously occurred





• The SFPOF (Lincoln) was updated in PROF V2.0

$$POF(t) = \int_{0}^{a_{c}} f(a) \int_{0}^{\infty} g(K_{c}) [1 - F_{EVD}(\sigma_{RS}(t))] dK_{c} da + [1 - F(a_{c})]$$

Crack is smaller than critical but max.
Stress exceeds residual strength Crack is bigger than

5

critical





Failure is assumed to occur during a flight when a crack exceeds a critical size during the flight or when the largest stress in the flight exceeds the residual stress for the existing flaw size at the location

$$h_1(t) = \frac{f_{haz}(t)}{1 - F_{haz}(t)}$$

$$h_2(t) = POF(t) = \frac{1}{t_f} \int_{-\infty}^{\infty} \int_{0}^{a_{haz}} \left[1 - F_{EVD} \left(\sigma_{RS}(t) \right) \right] \cdot f(a) da \cdot f(K_c) dK_c$$

$$SFPOF(t) = h_1(t) + h_2(t)$$
 (Lincoln)

 a_{haz} = crack size that produces the mean fracture toughness when encountering the average (the value at 63.2 percentile in Gumbel distribution) max stress in a flight t_f = hours per flight

Freudenthal Method in PROF in PROF V3.#



 The conditional probability, given Kc and the initial flaw size a₀, of failing on flight n is the probability of surviving the first n-1 flights and failing in flight n, and since peak loads are independent from flight to flight this is given by:

$$f_L(n|K_c, a_0) \cong \overline{H}\left(\frac{K_c}{\alpha(a(a_0, n))}\right) \prod_{i=1}^{n-1} H\left(\frac{K_c}{\alpha(a(a_0, i))}\right), \qquad h_Z(n|K_c, a_0) = \frac{f_L(t)}{\overline{F}_L(t)}$$

$$hz_{stress}(t) = \int_{-\infty}^{\infty} f_k(K_C) \int_0^{\infty} f_{a_0}(a_0) \left[1 - H\left(\frac{K_C}{\alpha(\alpha(a_0, t))}\right) da_0 dK_C\right]$$

SMART SFPOF Equations

The probability-of-failure is the probability that maximum value of the applied stress (during the next flight) will exceed the residual strength σ_{RS} of the aircraft component

$$POF_{\text{no-surv}}(t) = P\left[S_{Max} > S_{RS}(t)\right] = \hat{\mathbf{0}} \hat{\mathbf{\xi}} \mathbf{1} - F_{EVD}\left(S_{RS}(t)\right) \hat{\mathbf{\xi}} f_{\mathbf{x}}(\mathbf{x}) d\mathbf{x}$$

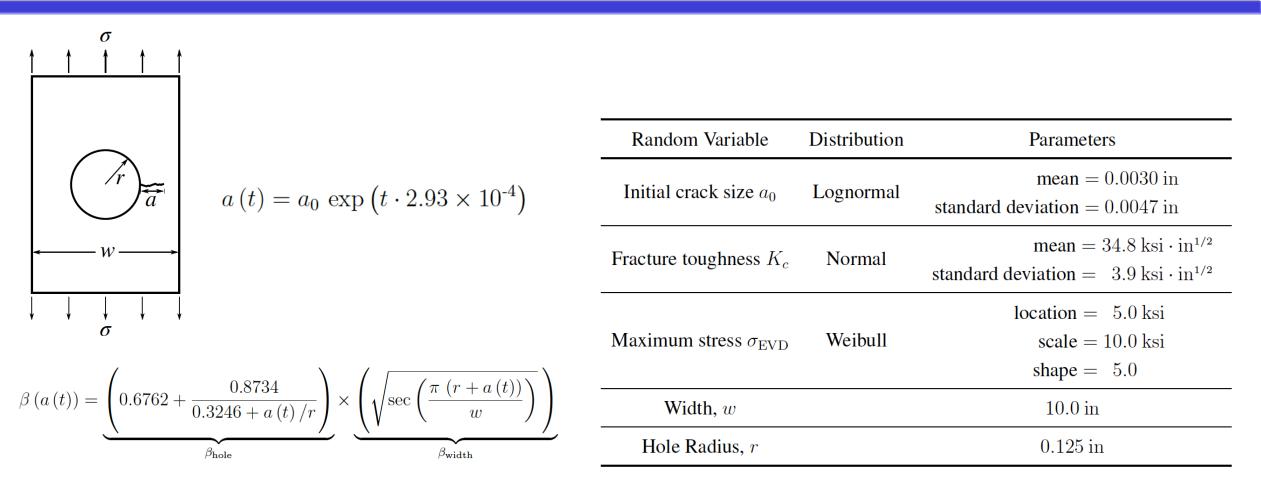
Lincoln formulation (default in Smart | DT)

$$\left| POF_{\text{surv}}(t) = \int \left[\prod_{i=1}^{t-1} F_{EVD}(\sigma_{RS}(t_i)) \right] \left[1 - F_{EVD}(\sigma_{RS}(t)) \right] f_{\mathbf{x}}(\mathbf{x}) d\mathbf{x} \right]$$

Freudenthal formulation (Available in in Smart|DT)

 F_{EVD} – CDF of the maximum stress per flight (extreme value distribution) $\sigma_{RS}(t)$ – residual strength

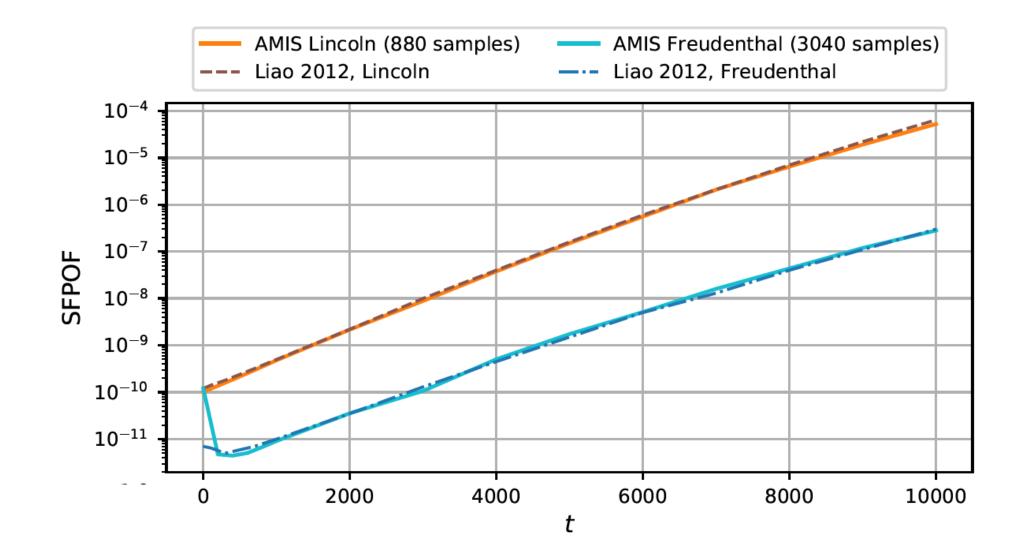
Handbook Example



$$\sigma_{\rm rs}\left(a\left(t\right)\right) = \frac{K_c}{\beta\left(a\left(t\right)\right)\sqrt{\pi a\left(t\right)}}$$

Handbook Example Results



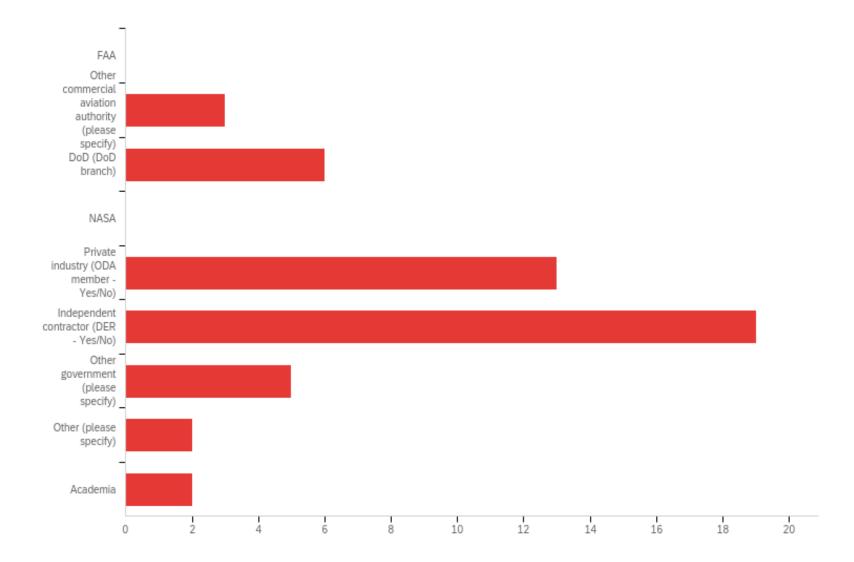


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Risk Assessment Survey Dec. 7th 2022

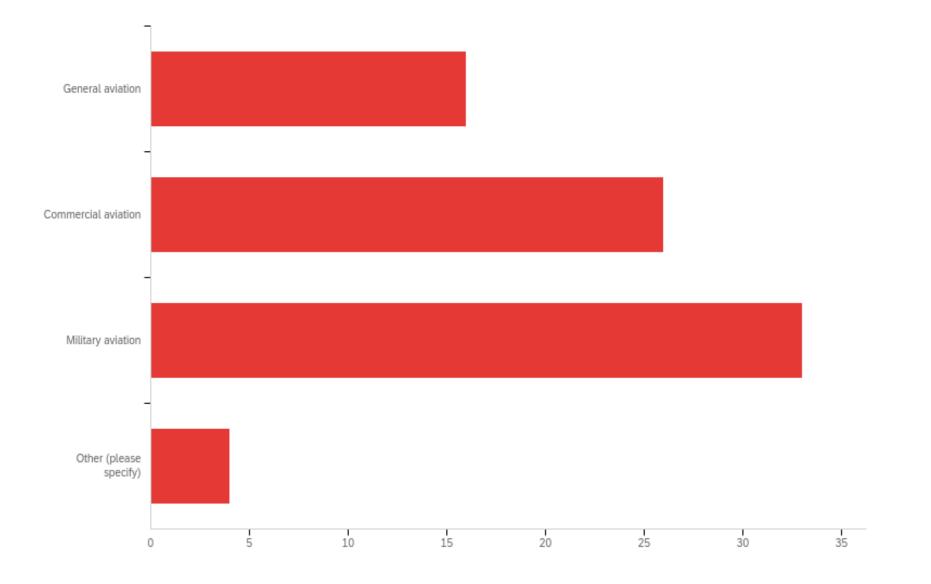
Indicate your employment agency





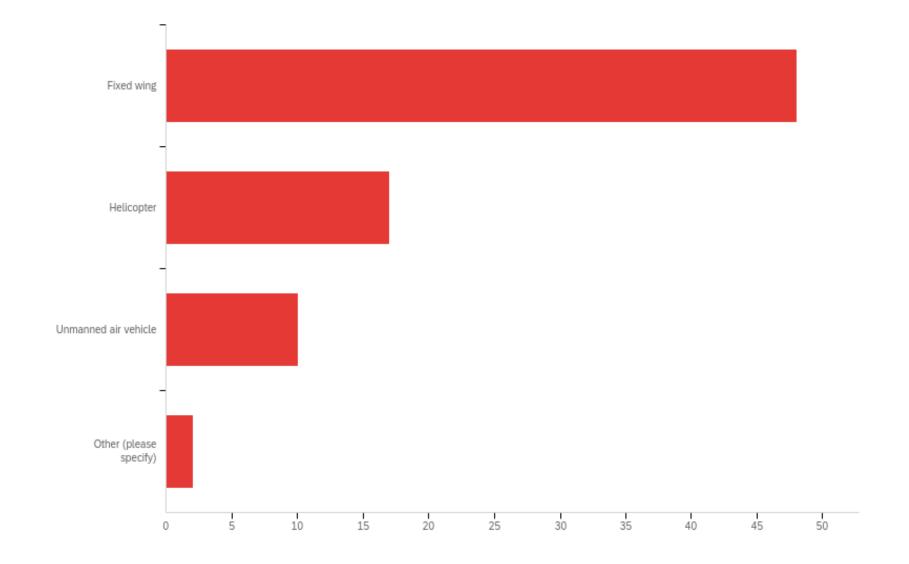


What type of aircraft industry do you typically support?



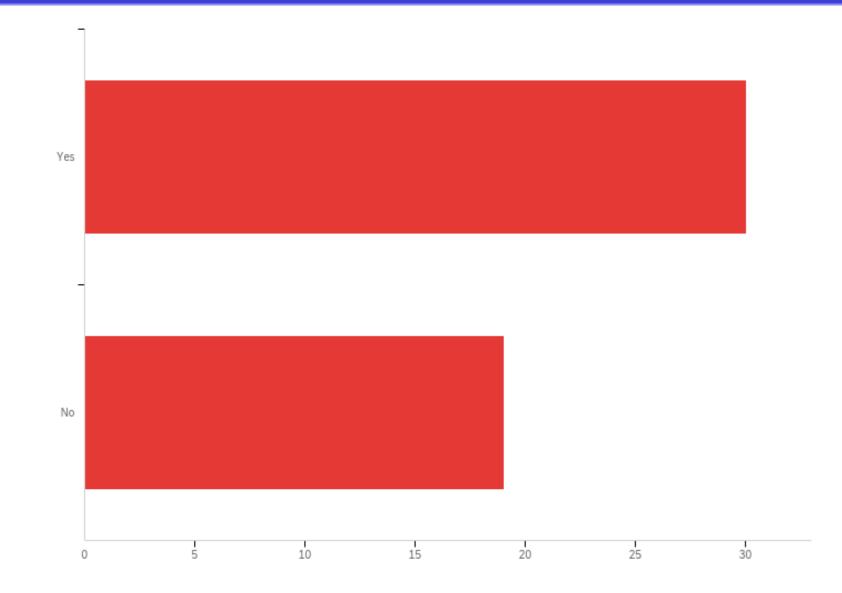


What type of aircraft do you typically support?



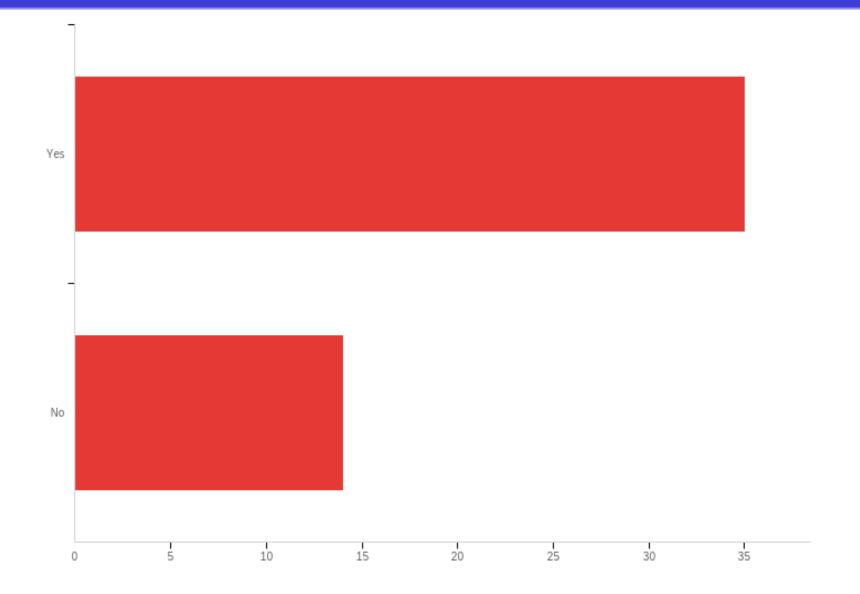


Have you used probabilistic risk assessment methods to calculate fatigue life (crack initiation)?



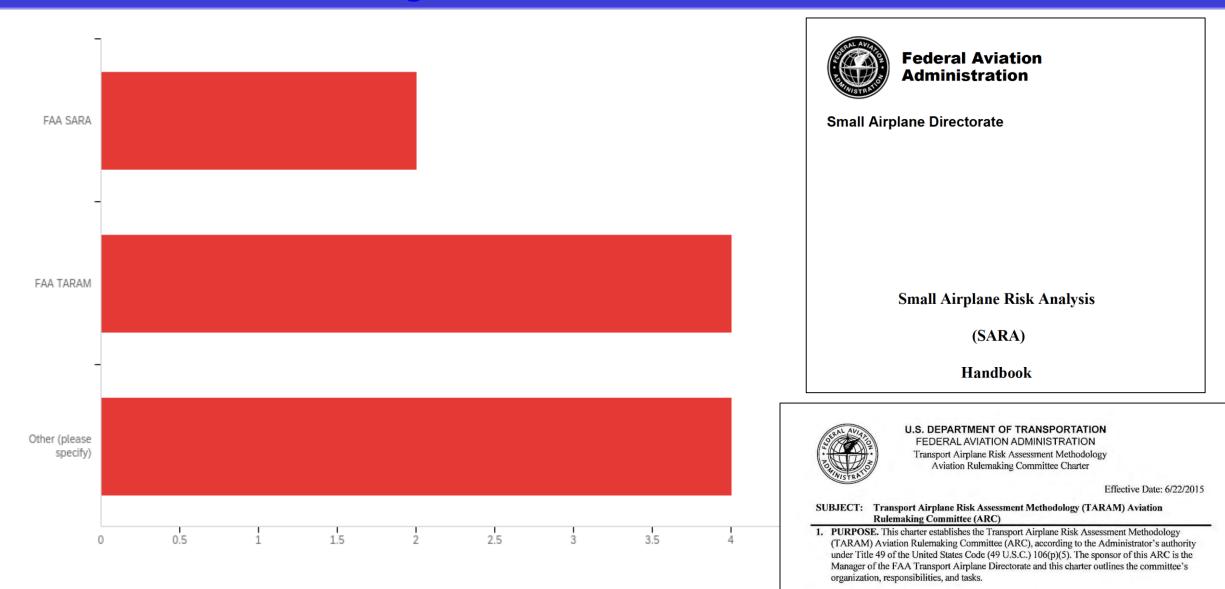
Have you used probabilistic risk assessment methods for damage tolerance assessments (crack growth)?





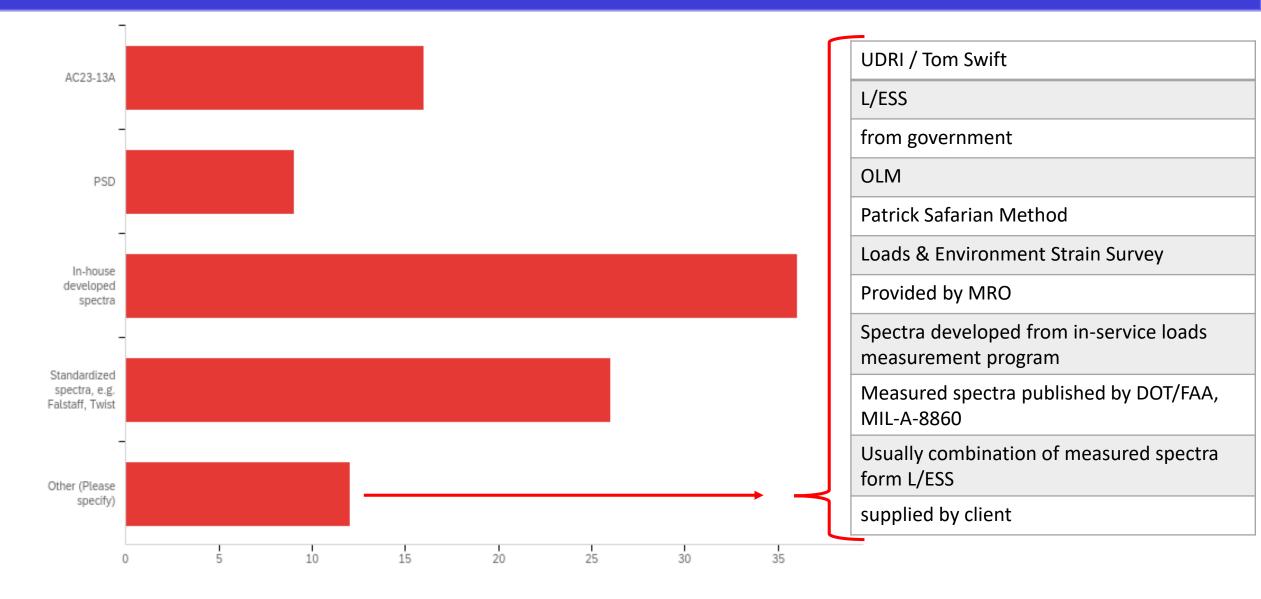
Have you used the FAA SARA or TARAM documents for risk assessment for Part 23 or 25 aircraft or other guidance documents?





What source(s) do you use for generating load spectra for fatigue/damage tolerance analyses?





What source do you use for your equivalent initial defect/flaw size distribution? (I)



Fleet history records	data			
FAA Guidance - Patrick Safarian	FAA sourced data			
Fractograpghy data from FSFT	In-service damage data, material database, published in references			
AF DT Handbook	JSSG-2006			
DOT/FAA/CT-93/69	Patrick Safarian			
In house EIFS using damage-findings back-extrapolated using Master-Curve	Teardown data when available.			
internal, customer, other literature	In-house developed (some measured some computed) .030 USAF JSSG-2006; MIL-A-83444; NASA-STD-2009; AFFDL-TR-79-3021; EN- SB-08-002; EZ-SB-13-003; AC 25-24; Tom Swift			
Maintenance records, or testing				
Dod , AFGROW				
Defects measure by micro CT, or microstructure variables, and occasionally classic LEFM determined EIFS from coupon tests				

What source do you use for your equivalent initial defect/flaw size distribution? (II)



Industry standards, e.g. JSSG-2006

Seattle ACO unpublished guidance

experimental data

Aircraft tear down

Crack inspection data

inspection crack data

FSFT data

Military type flaw sizes

DOT/FAA/CT-93/69 II

Developed from fleet data

Field and/or FSDT data

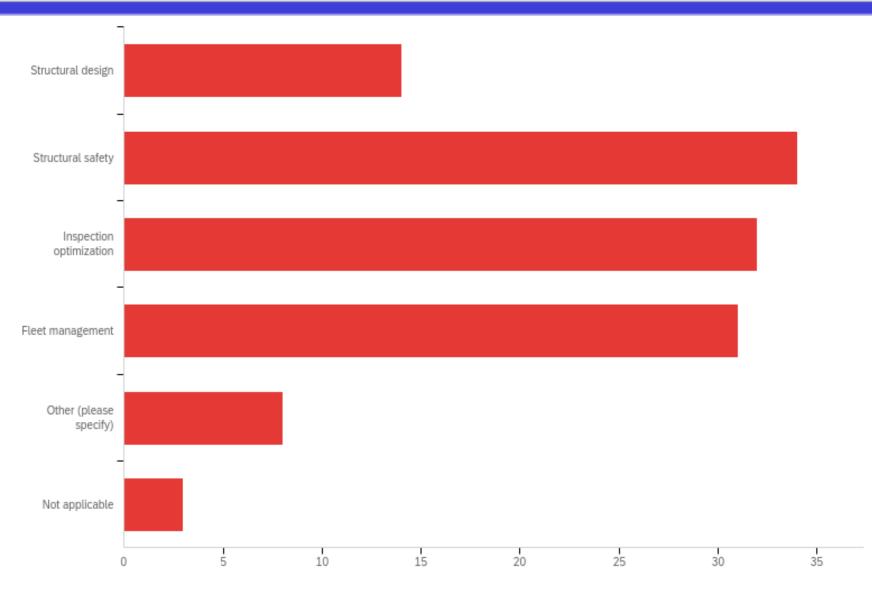
Seattle ACO Guidance Published 10/99 (Dr. Safarian)

Wild ass guess (WAG)

non-destructive inspection

Historical Data





For what purpose do you use risk assessment results?



Other:

We are currently working on using PRA as a relative assessment tool to justify short delays in inspections when they fall outside convenient maintenance opportunities

Research/Demo approaches for design, safety, management

Justification for Airworthiness Directives

WFD Assessment

probabilistic methods have to be approved by the FAA for civil aviation. I have not heard of an FAA approval for probabilistic methods to certify airplanes (approve data).

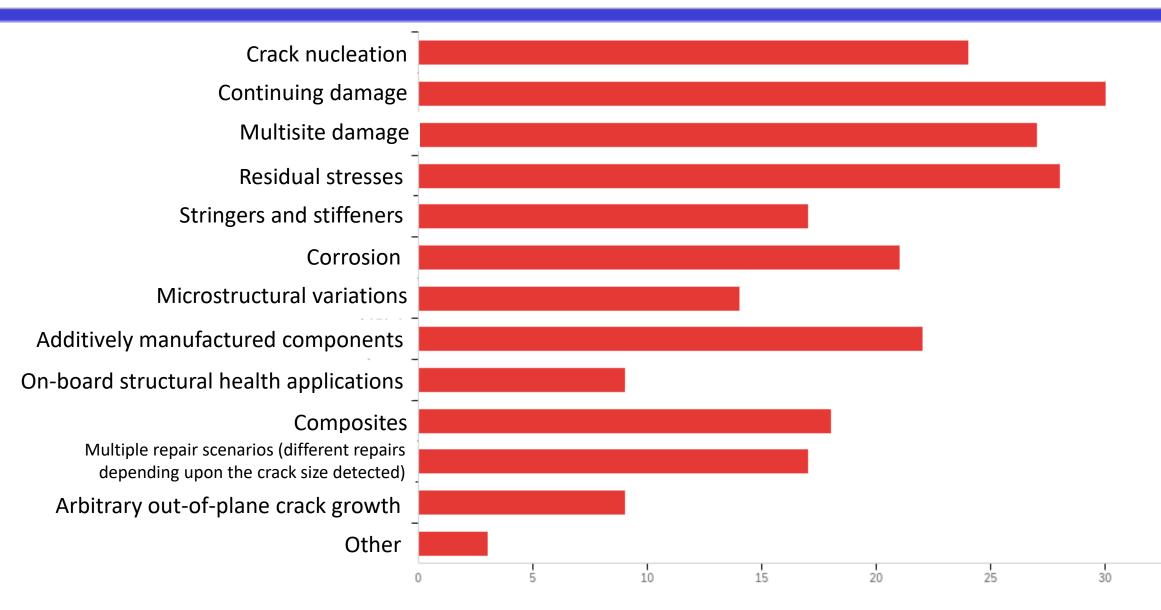
Life of type (aircraft retirement prediction)

Defining structrral Life limit as per MIL-A-1530D, also fleet risk when unexpected damage is found

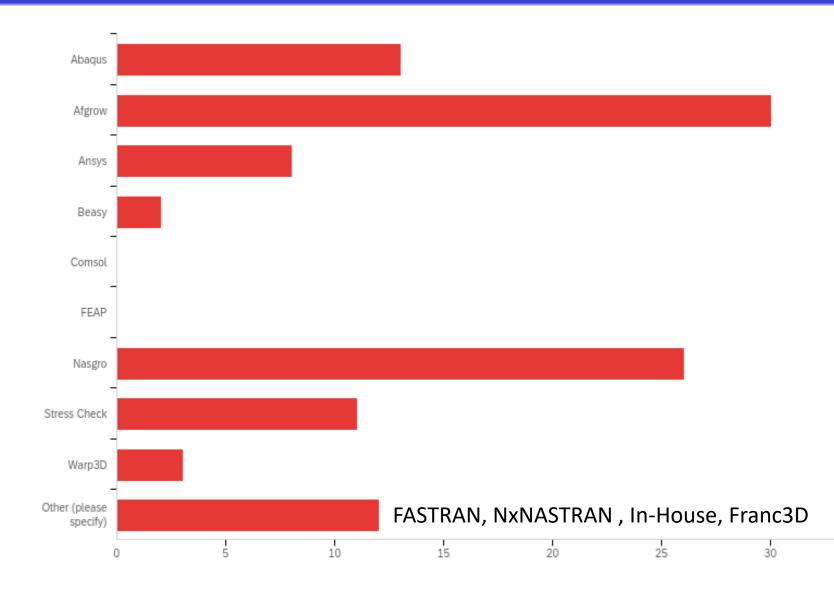
Research

Are there structural/fracture mechanics capabilities that you would like to use with risk assessment methods?

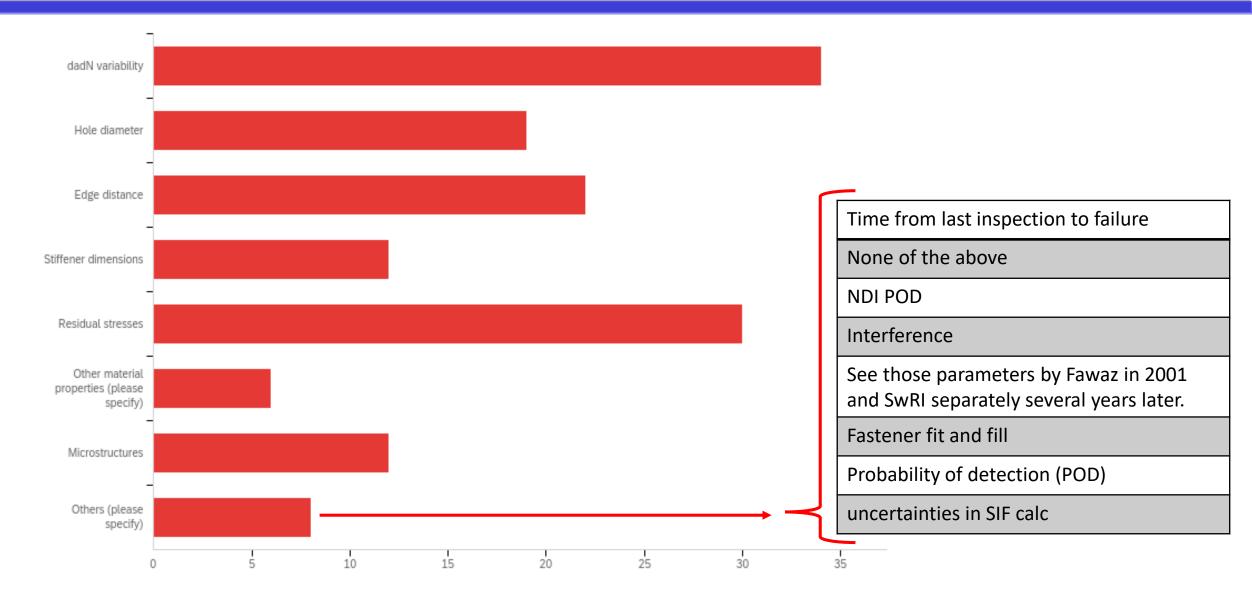




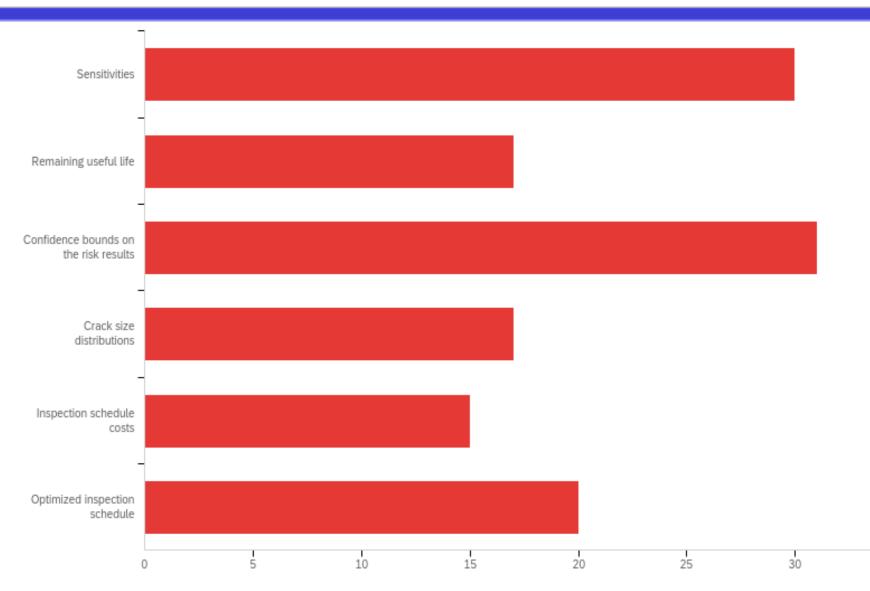
Are there software (commercial or open source) that you would like to use with a risk assessment analysis? (select all that apply)



In addition to the equivalent initial flaw size (EIFS), fracture toughness and loading, are there additional random variables you would like to consider during a risk analysis and if so, what variables?



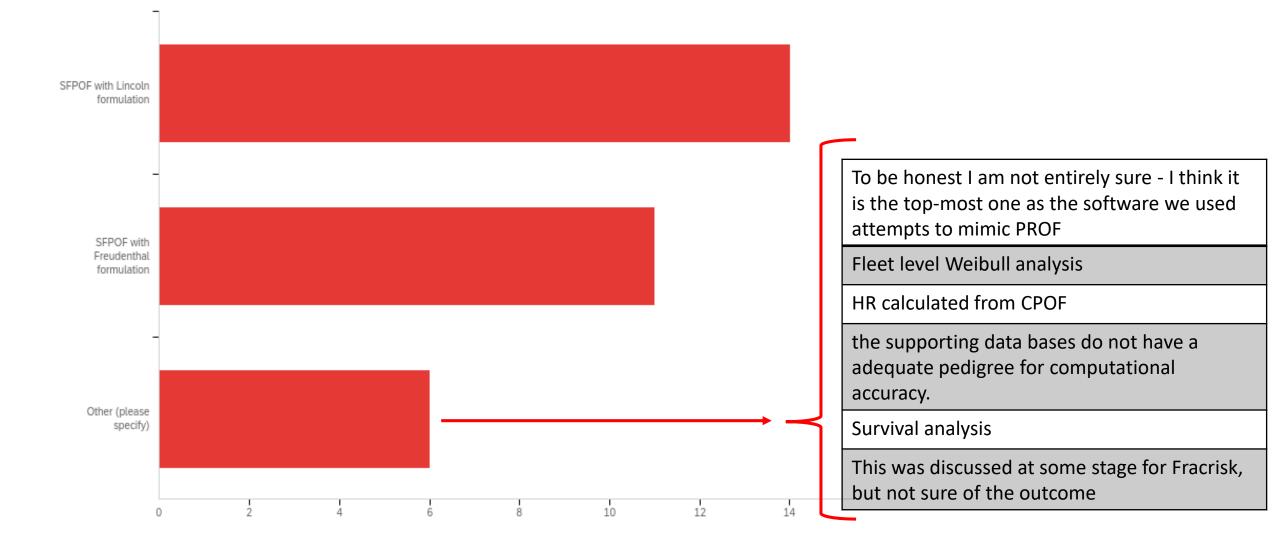
Are there probabilistic outputs that would be useful that you don't currently obtain?





Do you use the Single Flight Probability of Failure (SFPOF) as your risk assessment measure?





Are there other desirable capabilities or features not previously mentioned?



Failsafe structure

Need to establish the means to define the parameter variation data bases.

In using PRA I get somewhat frustrated at the extreme sensitivities to particulkar inputs. Understanding these sensitivities and why they occur is not always straight-forward. For instance POI can cause hugh changes in results in some cases but not others. And of course how do we know what a good POI number is? 0.95? 0.90?

crack shape effects

NDI updating using Bayesian, damage sensor results updating; load sensor data updating

assessment based on positive and negative findings of an operating fleet

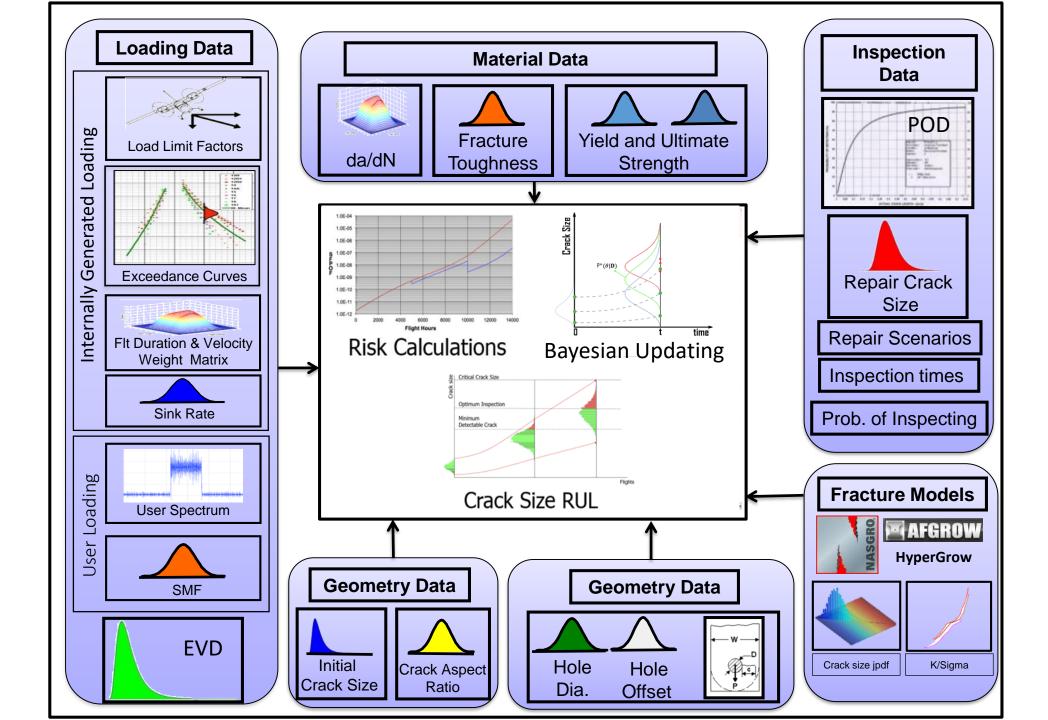
Risk of rogue flaw from manufacturing process or accidental damage from inspection/maintenance

Updating of risk predictions using Bayesian Inference

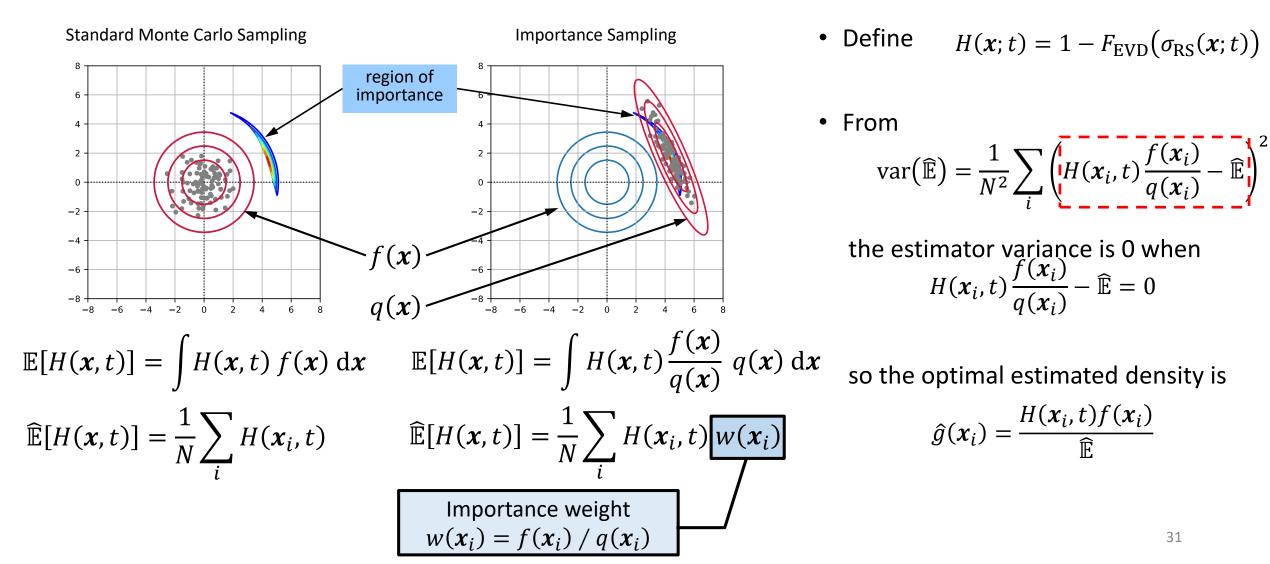
Risk assessment methods only work with sufficient data for the random variables and there is not enough data to satisfy FAA or military certification officials to make absolute risk assessments. Risk assessments are always relative which is not much use for my customers.



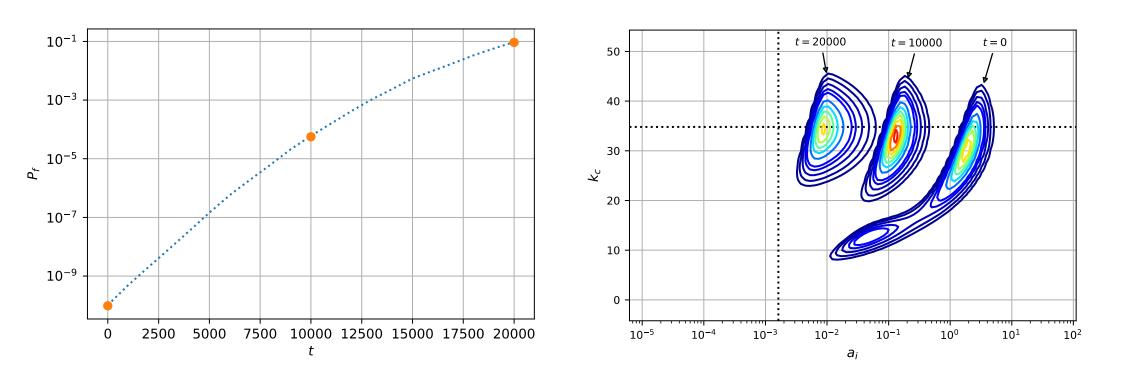
The SMART Software



Importance Sampling

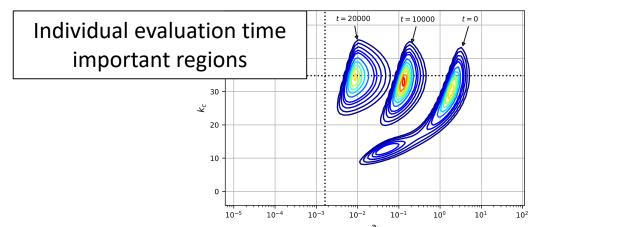


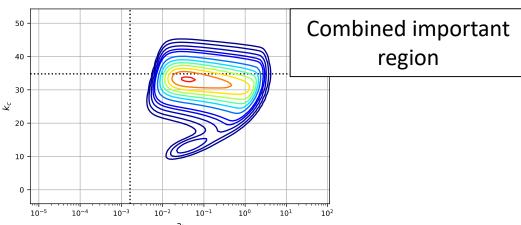
Standard Adaptive Importance Sampling Approach



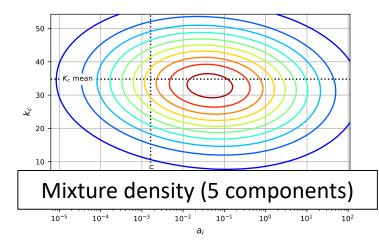
- Adapt a sampling density to the important region for each evaluation time, t
 - Regions move as t changes
 - Regions can be multimodal
- Adaptation process require several iterations to converge for each t using small sample sizes

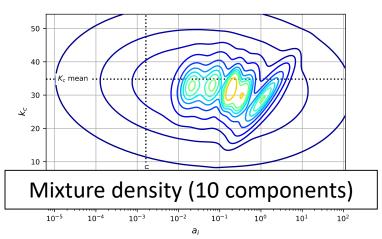
Adaptive Multiple Importance Sampling Approach

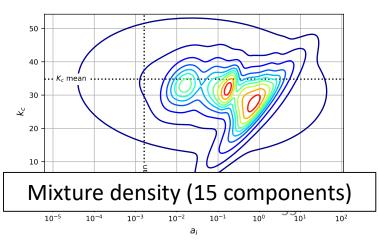




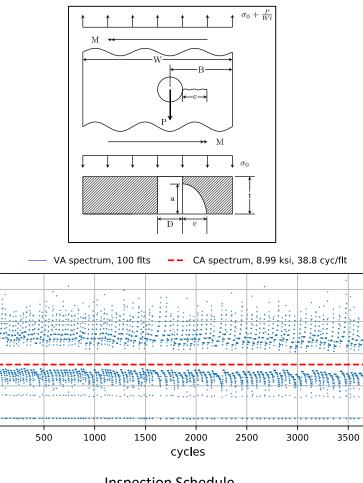
- Approximate the averaged or combined important region using a mixture density composed of multivariate normal sampling densities optimized for individual evaluation times
- Key advantage is that samples can be used for more than one important region where regions overlap







NASGRO Example with Inspections and Repairs



20

15

5

0

0

<u>5</u> 10

Inspection Schedule							
	7000	9000	11000	13000	15000	17000	

Parameter	Value
Width	Deterministic 2.5 in
Thickness	Deterministic 0.25 in
Initial Crack Size	<i>LN</i> (0.005, 0.002) in
Aspect Ratio (A/C) ¹	N(1.5, 0.14)
Fracture Toughness	N(34.8, 3.90) ksi √in
Log Paris Constant	N(-8.777, 0.08)
Paris Exponent	Deterministic 3.273
Hole Diameter	Deterministic 0.1562 in
Hole Offset ²	N(0.5, 0.05) in
Maximum Stress per Flight	<i>EVD</i> (16.74, 2.08, 0.0) ksi
Probability of Detection	LN(0.021, 0.028) in





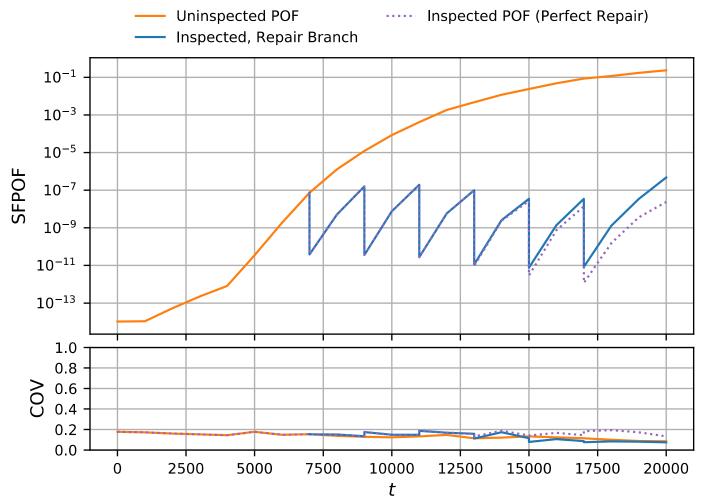
¹ Random A/C values were clipped to Nasgro CC16 stress intensity factor limits $0.1 \le A / C \le 10$

² Random Hole Offset values outside Nasgro CC16 stress intensity factor limit

 $\frac{D+C}{2B+C} \le 0.7$ were treated as immediate fracture

POF Results with Repairs



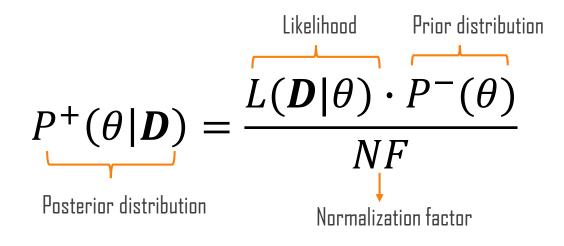


- PDTA AMIS
 - Inspected POF: 4060 samples
 - Uninspected POF: +0 samples
 - Percent Cracks Det: +140 samples
 - Repairs Branch POFs: 4060 samples
- 8260 total samples
- COV for the total POF including repairs decreases because the combined POF is increasing by an order of magnitude

• Total run time: ~28min

Bayes theorem

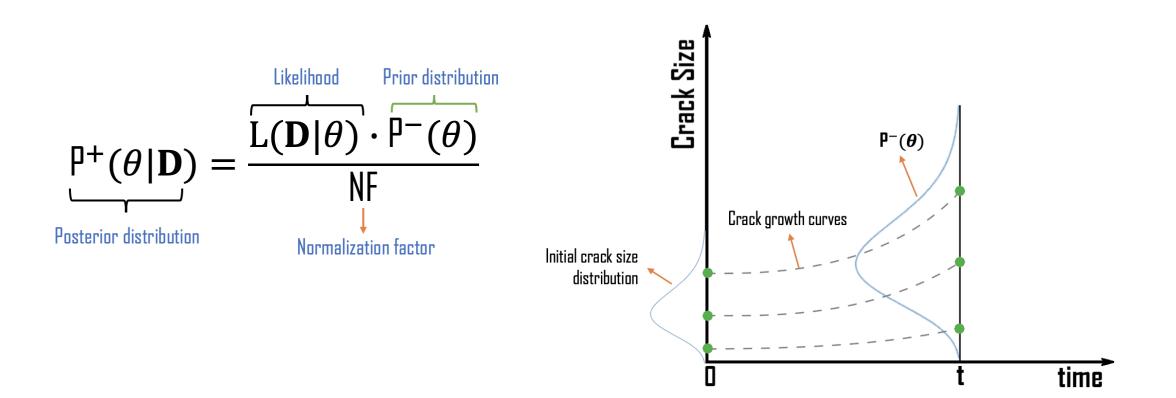




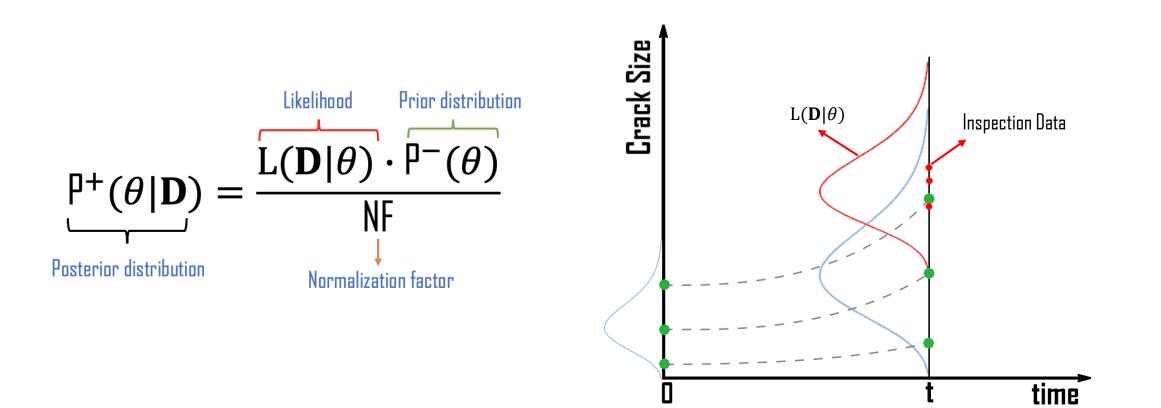
- θ represents the parameters mean(μ) \rightarrow independent variable and standard deviation(σ) \rightarrow assumed, it will be fixed,
- **D** represents the vector of the measurements (or inspections),
- \mathbf{P}^- represents the prior distribution \rightarrow Distribution of crack size at the time,
- $L(D|\theta)$ represents the likelihood function of the parameters.
- **NF** Normalization Factor, used to get a probability density function.
- **P**⁺ represents the posterior distribution given the detected crack sizes.

Bayesian Updating

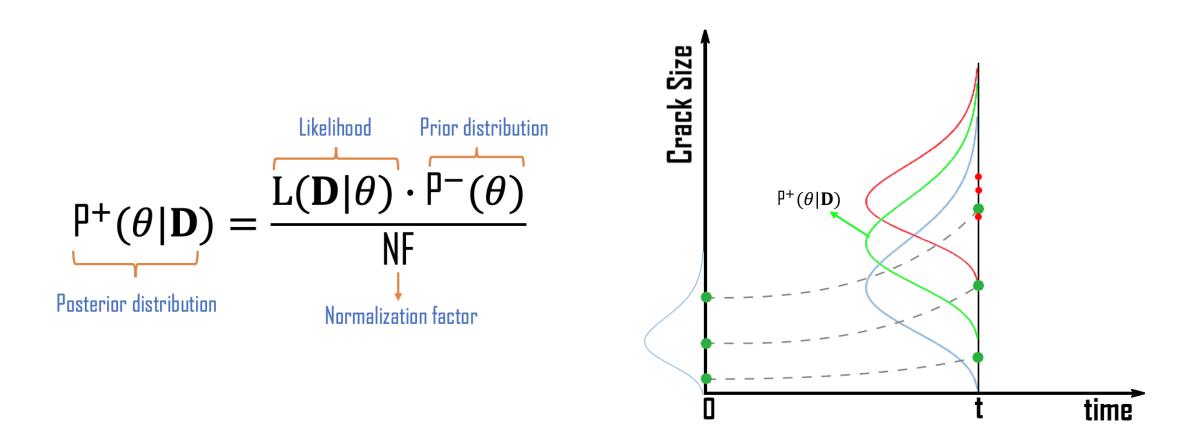




Bayesian Updating

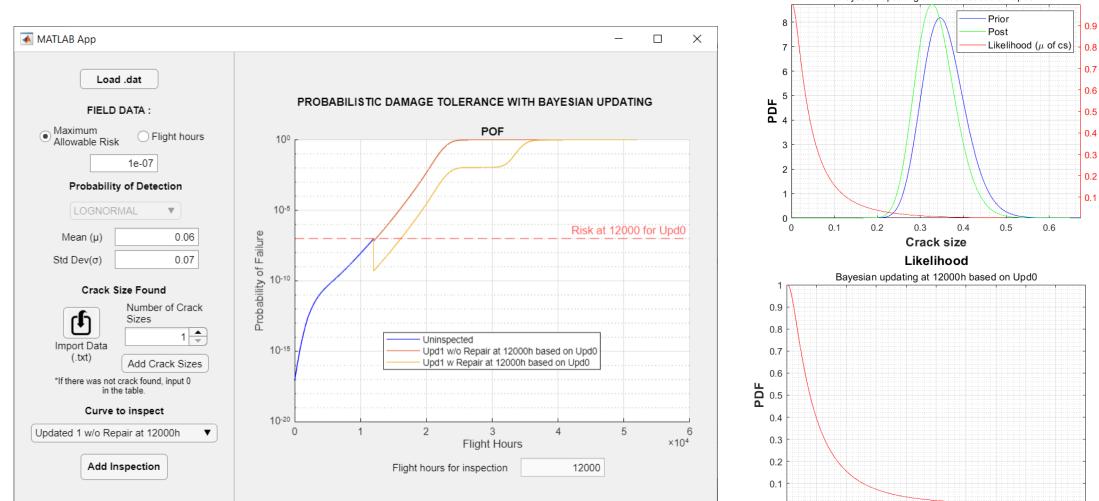


Bayesian Updating



Results Crack size No detection





Bayesian updating at 12000h based on Upd0

Prior, Likelihood, Post

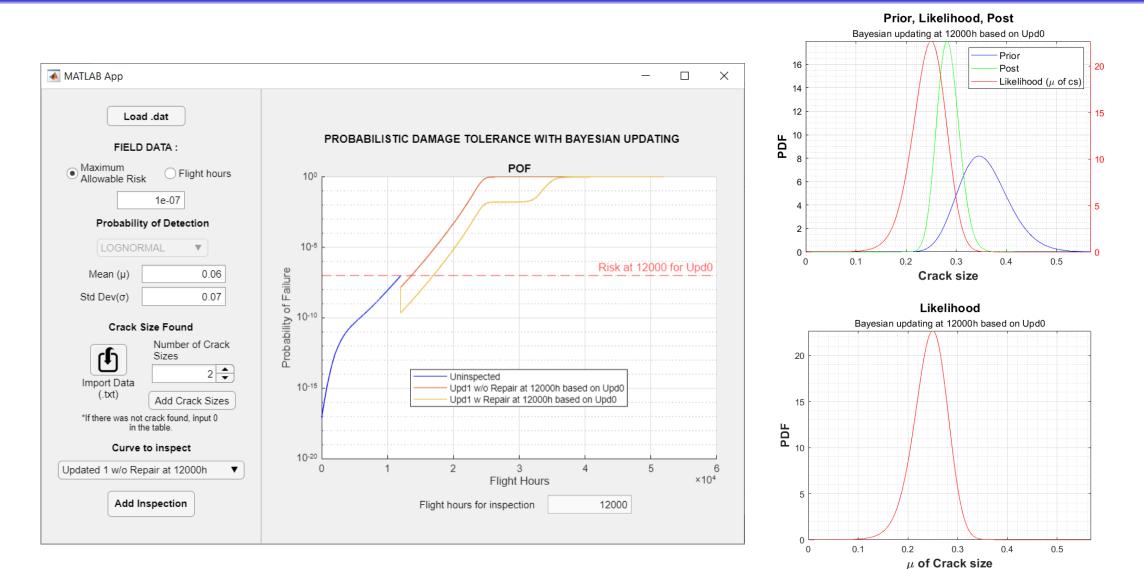
 μ of Crack size

0

0.05 0.1 0.15 0.2 0.25 0.3 0.35 0.4 0.45 0.5

Results Crack size det. = 0.3 and 0.2 in

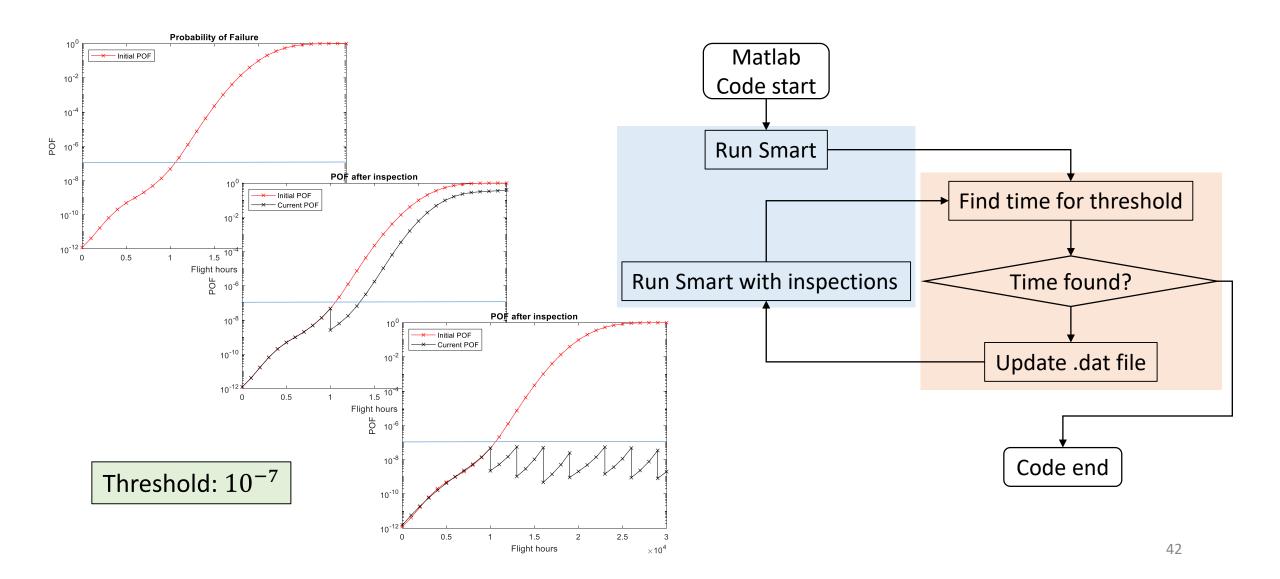




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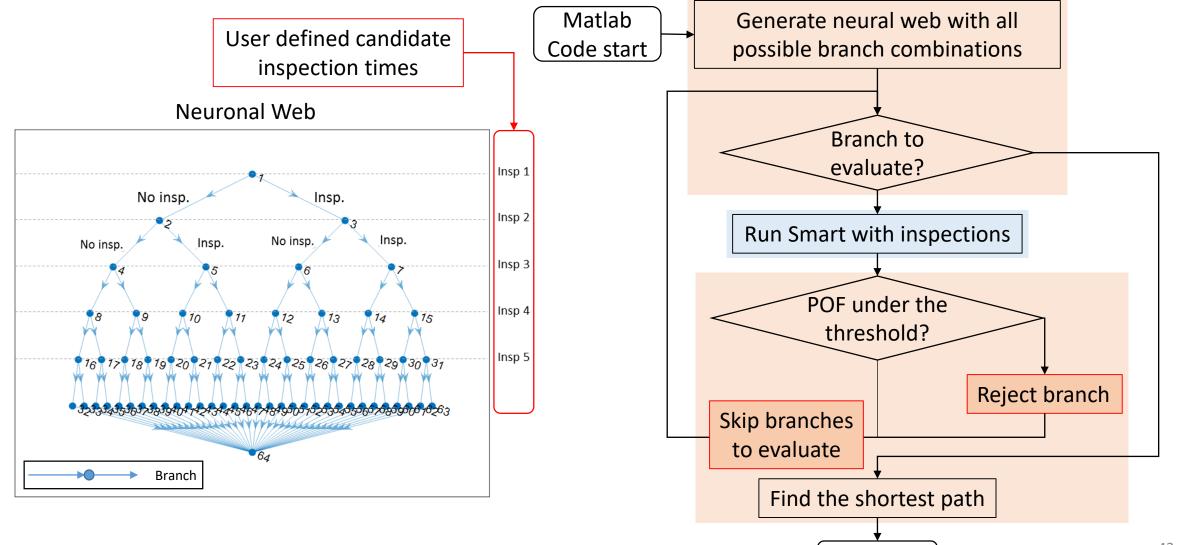
Optimized Inspections - Constant risk threshold





Optimized Inspections - Shortest Path Method





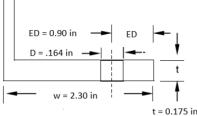
43

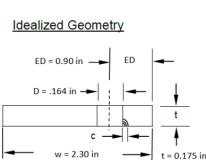
Code end

Optimized Inspections - Input Data



1.0000 10	<u>Random Variable</u> Paris m Paris c (log)	<u>Distribution</u> Binormal Binormal	<u>Parameters</u> Mean = 2.58 Standard Deviatio Mean = -7.88 Standard Deviatio	36 on = 0.0 38	25000 20000 BE 15000 BE 15000 BE 15000	Cruise Fligh		Segm CLIN CRU DESC HOI APPRC	1B 14511 2 SE 13709 2 ENT 13100 3 D 12932 2	AS ½ Duration 46 0.19 21 0.55 00 0.14 50 0.06 50 0.06	asce	t matrix in nding order eed & weight
	Correlation	-	0		5000	Hold	SOH CALL		= 300 KEAS		= 17200 lb]
	Walker Exponent	-	0.82		0 10 20 30 40 Flight Time (Minutes)		40 Flight Time (hrs)		age Speed Durin 0 0.826			.00
	Ultimate Stress	Normal	Mean = 69.0 Standard Deviation	-	Parameter Design Load Lin Factors	Value Nan (-1.50 3. Gust (-3.00 5.	.60) 0.62	1.0 0.1				.16
	Yield Stress	Normal	Mean = 58.0 Standard Deviation	ksi	Ground Stress One-g Stress	-100 psi 3800 psi	Flight Tir (hrs)	ne % of 0 Flights	Average Speed 803 0.810	Ouring Flight, 0.816		0.855
Web	Hole Offset	Normal	Mean = 0.900 Standard Deviation	0 in	Average Velocit	y 300 knots	0.62	1.0 0	.14 0.13	0.16	0.38	0.19
Lower Spar Cap Cracking	g	Variable	Dist. Type	Mea	an S	t. Dev.		Notes				
Location		Initial Crack Size	Lognormal	0.0024		.00129		ed Fastene				
		Repair Crack Size	Lognormal	0.0024			ssuming Rep			Part		
Wing Forward Spar		Fracture Toughness	Normal	26.0	ksi	2.0	70	50-T651 Pl	ate			
Wing Forward Spar		EVD	Gumbel	14.5	ksi	0.8						
Simplified Geometry	Idealized Geometry	Inspecti	ons Inspection Type	Material	Crack Type	Dist. Type	Mean [in]	St. Dev. [in]	Sourc	e	Cost
	ED = 0.90 in ED	-	Automated bolt				0.0180	0.0100	Aerona	itical Ap	plication	s of Fou

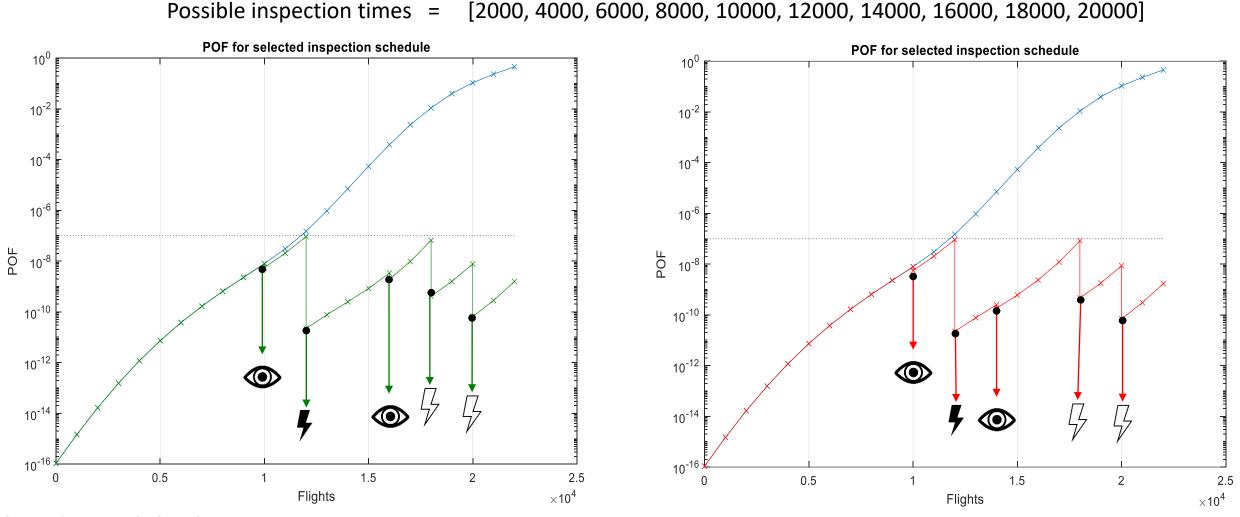




Inspections	Inspection Type	Material	Crack Type	Dist. Type	Mean [in]	St. Dev. [in]	Source	Cost
POD 1	Automated bolt hole eddy current	Aluminum	Т	Lognormal	0.0180	0.0109	Aeronautical Applications of Non-destructive	50x
POD 2	Eddy current sliding probe	Aluminum	Overall	Lognormal	0.0788 +0.0625	0.0302	NDE Capabilities Book	10x
POD 3	Visual	Aluminum		Lognormal	0.99714 +0.0625	3.66907	۸۸ NDE Capabilities Book	1x

Optimized Inspections - Results





Operations = 1,048,576 SMART-DT runs= 1,287

How it looks in SMART

	SM	IART DT HndbkOptInsp_Risl	kThresh.smdt):	SMART DT HndbkOptInsp_RiskThresh.s	smdt					-	
SMART DT	information Analysis	Material Geometry		ections Run Re	esults		information Analy		Geometry I	Loading Inspec	tions Run	Results	
Inspection Schedule Type	Inspection Presets					Results	Load External POF]				POF	Cumulative
Risk Threshold	Name	Туре	Inspection Prob.	Detection Prob.	Repaired Crack	Probabiliy of Failure i Fleet Management			Probabili	ity of Failure (F vs. Flights	OF)		 Flights Hours
Risk Threshold Minimal Cost	EddyCurrent AutBHEddyCurrent Delete Risk Level 1e-7 Preset EddyCurrent		1.0	μ0.0788 σ0.0302 LN μ0.0179 σ0.0108 LN	Same as Original Same as Original Edit Add		10° 10° 10° 10° 10° 10° 10° 10°		10,000 Tsp.) HndbkinspOpt	15,000 Flights	20,000	25,000 of.csy	1/2
(?)		Version 1.1.003 - B	uild 958		Flights	(?)		Ve	rsion 1.1.003 - Buil		🚑 Xander Re	search	Flights

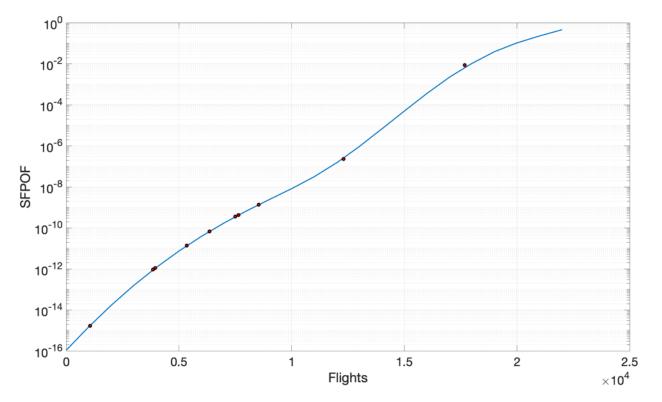


EII SMART DT Untit	led.smdt			-					
SMART DT	information Analysis	Material Geometr	y Loading Inspectio	ns Run Resu	t <u>s</u>				
Results Probability of Failure Fleet Management	Load External POF	Probab	ility of Failure (vs. Flights	POF)	POF Cumulative Flights Hours				
	Lopapility of Failure (POF) 10-10 10-12								
	0 10 ⁻¹⁵	5,000	10,000 Flights	15,000	20,000				
	POF (w/o Insp.) HndbkInspOpt_pof.csv — POF (w/ Insp.) HndbkInspOpt_pof.csv								
	Current Time in Service	No. Aircraft	Expected Future Hours	(dt) Hz(t)*dt	Hz(t)				
	1,053	1							
	5,350 3,947	1							
	3,947	1							
				Т	otal Hazard:				
	Load Save C	Compute		Γ	Add Delete				

Airplane number	Time in service
1	1,053
2	5,350
3	3,947
4	3,850
5	7,500
6	12,300
7	17,683
8	6,356
9	8,540
10	7,640

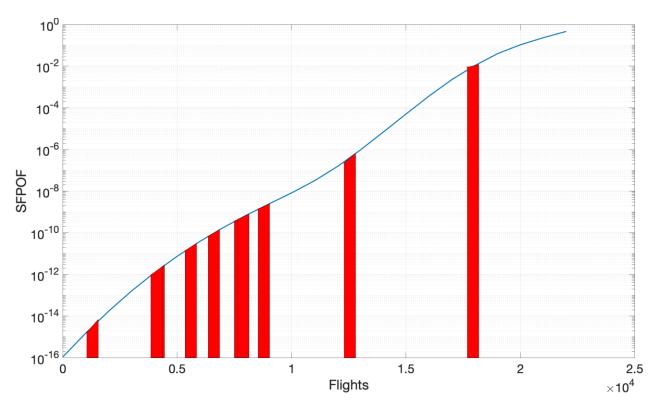


Airplane number	Time in service	Hazard Rate	Probability of Failure For Expected Future Hours				
IIUIIIDEI.	261.AIC6		100	500	1,000		
1	1,053	2.32E-15	3.10E-13	3.10E-12	1.02E-11		
2	5,350	1.84E-11	2.00E-09	1.31E-08	4.04E-08		
3	3,947	1.14E-12	1.24E-10	1.21E-09	3.98E-09		
4	3,850	1.04E-12	1.09E-10	9.64E-10	3.43E-09		
5	7,500	4.24E-10	4.49E-08	2.74E-07	8.25E-07		
6	12,300	3.79E-07	4.18E-05	2.87E-04	9.94E-04		
7	17,683	7.88E-03	8.29E-01	5.29E+00	1.67E+01		
8	6,356	8.66E-11	9.33E-09	6.01E-08	1.77E-07		
9	8,540	1.60E-09	1.68E-07	1.01E-06	3.05E-06		
10	7,640	4.94E-10	5.19E-08	3.21E-07	9.91E-07		
-	Total Hazard	1	8.29E-01	5.29E+00	1.67E+01		



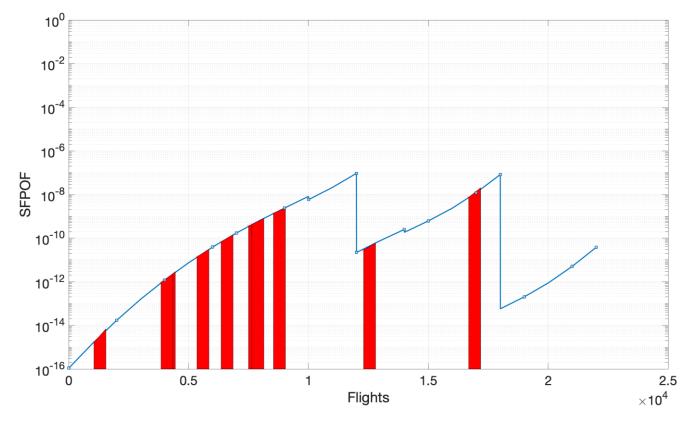


Airplane number	Time in service	Hazard Rate	Probability of Failure For Expected Future Hours				
IIUIIIDEI"	261-AICE		100	500	1,000		
1	1,053	2.32E-15	3.10E-13	3.10E-12	1.02E-11		
2	5,350	1.84E-11	2.00E-09	1.31E-08	4.04E-08		
3	3,947	1.14E-12	1.24E-10	1.21E-09	3.98E-09		
4	3,850	1.04E-12	1.09E-10	9.64E-10	3.43E-09		
5	7,500	4.24E-10	4.49E-08	2.74E-07	8.25E-07		
6	12,300	3.79E-07	4.18E-05	2.87E-04	9.94E-04		
7	17,683	7.88E-03	8.29E-01	5.29E+00	1.67E+01		
8	6,356	8.66E-11	9.33E-09	6.01E-08	1.77E-07		
9	8,540	1.60E-09	1.68E-07	1.01E-06	3.05E-06		
10	7,640	4.94E-10	5.19E-08	3.21E-07	9.91E-07		
Total Hazard			8.29E-01 5.29E+00 1.67E+01				



• Scenario 2 - With inspections

Airplane number	Time in service	Hazard Rate	Probability of Failure For Expected Future Hours				
IIUIIIDEI.	261.AIP6		100	500	1,000		
1	1,053	1.67E-15	3.10E-13	3.10E-12	1.02E-11		
2	5,350	1.37E-11	2.00E-09	1.31E-08	4.04E-08		
3	3,947	1.10E-12	1.24E-10	1.21E-09	3.98E-09		
4	3,850	9.40E-13	1.09E-10	9.64E-10	3.43E-09		
5	7,500	3.53E-10	4.49E-08	2.74E-07	8.25E-07		
6	12,300	2.85E-11	4.11E-09	2.61E-08	7.14E-08		
7	17,683	7.46E-09	9.50E-07	6.73E-06	2.80E-05		
8	6,356	6.79E-11	9.33E-09	6.01E-08	1.77E-07		
9	8,540	1.36E-09	1.68E-07	1.01E-06	3.05E-06		
10	7,640	4.29E-10	5.19E-08	3.21E-07	9.91E-07		
	Total Hazard		1.23E-06	8.45E-06	3.31E-05		



Discussion and Where to Go Next



- Lincoln Vs. Freudenthal?
- Benchmark problems for the community
- Additional Capabilities?
- Additional Random Variables?
- Risk Assessment for Composite Structures?
 - NDI
 - Damage Tolerance
- Additive Manufacturing
- We are looking for parallel analyses between SMART and PROF for problems of use (non-academic) to the community.
- Recommendations from a review of the FAA's TARAM risk assessment process. (Next Slide)

Discussion and Where to Go Next



- Recommendation 12: Within 18 months of receipt of this report, the Federal Aviation Administration should develop and maintain a technical training program for aviation safety engineers and their management who conduct and review Transport Airplane Risk Assessment Methodology analysis. The training should include the concepts of probabilistic risk analysis and the use of risk assessment results in the continued operational safety (COS) decisionmaking, similar in scope to those used in other federal agencies, to ensure the assumptions and limitations of the probabilistic risk analysis techniques are applied to the COS of commercial airplane operations.
- **Recommendation 13:** Within 6 months of receipt of this report, the Federal Aviation Administration should initiate research and continuous improvement programs in probabilistic risk analysis, including the use of risk assessment results in continued operational safety decision-making.





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