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# From differential to difference importance measures for Markov reliability models

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## **Abstract**

This paper presents the development of the differential importance measures (DIM), proposed recently for the use in risk-informed decision-making, in the context of Markov reliability models. The proposed DIM measures are essentially based on directional derivatives. They can be used to quantify the relative contribution of a component (or a group of components, a state or a group of states) of the system on the total variation of system performance provoked by the changes in system parameters values. The estimation of DIM measures at steady state using only a single sample path of a Markov process is also investigated. A numerical example of a dynamic system is finally introduced to illustrate the use of DIM measures, as well as the advantages of proposed evaluation approaches.

Keywords: reliability, sensitivity analysis, differential importance measures, Markov process

# 1 Introduction

Reliability importance measures providing information about the importance of components on the system performance (reliability, maintainability, safety, or any performance metrics of interest) have been widely used in reliability studies and risk analyses. They are useful tools to identify design weakness or operation bottlenecks and to suggest optimal modifications for system upgrades. Recently, a new importance measure, called Differential Importance Measure (DIM), has been introduced for use in risk-informed decision-making [1, 2, 17, 24].  $DIM^I$  is defined as a first-order sensitivity measure that ranks the parameters of the risk model according to the fraction of the total change in the risk metric that is due to a small change in the parameters' values, taken one at a time. Since  $DIM^I$  accounts for only the first-order effects of changes of system parameters, a second-order extension of  $DIM^I$ , named  $DIM^{II}$ , is considered in [25]. However,  $DIM^{II}$  is limited to the second-order effects of changes. Hence the third and higher-order effects of changes of system parameters can not be quantified. Furthermore, several existing methods to compute  $DIM^I$  &  $DIM^{II}$  are based on the system structure function and require the assumptions of stochastic independent components. Consequently, in the realistic case of stochastic dependencies existing between some components (shared maintenance resource, cold spare, shared load, ...), and/or high-order effects requirements, the problem remains wide open.

The first objective of this paper is to develop the differential importance measures in the context of dynamic systems including inter-component, functional dependencies, or more generally, systems described by Markov models. In such systems, the (un)availability of a component does not depend only on its characteristics but also on other system parameters, and its (un)availability in the system can be different from its (un)availability out of the system, see e.g. [22]. In this context, the partial derivatives with respect to the system parameters, rather than to the components' (un)availability, appear to be more relevant and are often preferred for design purposes. Hence, for steady state,  $DIM^I$  is firstly developed based on directional derivative in the direction defined by a matrix in an appropriate space [6, 11]. The direction can be related to a given parameter, a group of parameters, or more generally, transition rates between states of the system. In its version proposed in this paper,  $DIM^I$  can be used to quantify the relative contribution of a component or a group of components, a state or a group of states, on the first-order variation of system performance. An extension of  $DIM^I$ , namely the total differential

importance measure ( $\text{DIM}^T$ ) taking into account all order effects of changes of system parameters, is next investigated.  $\text{DIM}^T$  can therefore provide better and more insightful results than those obtained from  $\text{DIM}^I$ ,  $\text{DIM}^{II}$  and can be used with any magnitude of change in system parameters.

From a practical point of view, the system's data may not always be available. For example, the reliability behaviour (failure rate, repair rate, etc) of some components of the system may be unknown. The analytical calculation can no longer be used. The second goal of the present paper is to show how  $\text{DIM}^I$  and  $\text{DIM}^T$  at steady state can be estimated from the operating feedback data of the system, i.e. a single sample path of a Markov process, by using an estimation method mentioned in [6, 5]. Through a numerical example, it is shown that the estimated results are closely related to those obtained by the analytical method.

This paper is organized as follows. The first section is devoted to define the first-order differential importance measure ( $\text{DIM}^I$ ) in the context of Markov models. The analytical calculation of  $\text{DIM}^I$  is also considered. The second section focuses on the total differential importance measure ( $\text{DIM}^T$ ). A simple numerical example is introduced in this section to illustrate the use of  $\text{DIM}^I$  and  $\text{DIM}^T$  in reliability studies. The estimation of both  $\text{DIM}^I$  and  $\text{DIM}^T$  at steady state from a single sample path of a Markov process is presented in the third section. Some numerical results are in addition discussed here. Finally, the last section presents the conclusions drawn from this work.

## ***NOTATION LIST***

$\lambda_i, \mu_i$	failure and repair rate of component $i$
$\mathbf{M}$	transition rate matrix of Markov models
$\mathbf{M}^\#$	group inverse of $\mathbf{M}$
$\boldsymbol{\pi}$	row vector of steady-state probabilities
$X$	irreducible homogenous Markov process with finite space
$\mathbf{Q}$	directional perturbation matrix
$A$	asymptotic performance measure of the system
$\delta^I A_\Sigma, \delta A_\Sigma$	first-order and total variation of system performance $A$
$\frac{dA}{d\mathbf{Q}}$	directional derivative of $A$ in the direction $\mathbf{Q}$
$\text{DIM}^I, \text{DIM}^T$	first-order and total differential importance measure

## 2 First-order differential importance measure $\text{DIM}^I$

Markov processes have been widely used to analyse and assess the performances (reliability, availability, maintainability, production capacity, etc...) of many complex dynamic systems with inter-component and functional dependencies (cold spare, shared load, shared resources, ...). This section explores the development of the differential importance measure in the context of Markov models at steady state.

Consider an  $n$ -components dynamic system described by an irreducible homogenous Markov process  $X = \{X_t, t \geq 0\}$  with finite state space  $E$  and the transition rate matrix  $\mathbf{M}$ . This Markov process is ergodic and a single stationary distribution exists [23]. The vector of steady state probabilities (stationary distribution vector)  $\boldsymbol{\pi} = (\pi_1, \pi_2, \dots)$  verifies the Chapman-Kolmogorov equations:

$$\boldsymbol{\pi}\mathbf{M} = 0. \quad (1)$$

The system performance (availability, production capacity, etc.) is usually considered as the expected performance function:

$$A = \mathbb{E}_{\boldsymbol{\pi}}(f) = \sum_{i \in E} \pi_i f_i = \boldsymbol{\pi} \mathbf{f}, \quad (2)$$

where  $\mathbb{E}_{\boldsymbol{\pi}}$  denotes the expectation with respect to the steady state probabilities  $\boldsymbol{\pi}$ , and  $\mathbf{f} = (f_1, f_2, \dots)^T$  is a column vector representing the performance function associated to the system states. For example, for the system availability  $f_i = 1$  when the system is operational in state  $i$  and  $f_i = 0$  otherwise.

### 2.1 Variation of system parameters

Consider now a perturbation on the transition rate matrix  $\mathbf{M}$  of the Markov process and the perturbed transition rate matrix  $\mathbf{M}_{\delta}$ :

$$\mathbf{M}_{\delta} = \mathbf{M} + \delta \mathbf{Q} = \mathbf{M} + \mathbf{Q}^{\delta}, \quad (3)$$

where  $\mathbf{Q}^{\delta} = \delta \mathbf{Q}$ ,  $\delta$  is a real number and  $\mathbf{Q}$  is a matrix representing the direction of perturbation. Within the structured perturbation framework considered in this work, the state diagram of the perturbed system remains unchanged. Hence, if an entry  $M_{ij}$  is equal to 0 (i.e. there is no link between states  $i$  and  $j$ ), the corresponding entry  $Q_{ij}$  must then be equal to 0. An entry  $Q_{ij} = \alpha$  different from 0 indicates that the transition rate from

state  $i$  to state  $j$  is perturbed by an amount  $\alpha\delta$ . The only condition on the structure of  $\mathbf{Q}$  to ensure that the matrix  $\mathbf{M}_\delta$  remains a transition rate matrix of a Markov process is that the sum of each row of  $\mathbf{Q}$  equals 0, i.e.  $\mathbf{Q}\mathbf{e} = 0$  with  $\mathbf{e} = (1, 1, \dots, 1)^\top$ .

The variations in the transition rate matrix affect the system performance  $A$  which becomes  $A_\delta$  so that  $A_\delta = \boldsymbol{\pi}_\delta \mathbf{f}$  where the steady state probabilities vector  $\boldsymbol{\pi}_\delta$  of the perturbed system verifies:

$$\boldsymbol{\pi}_\delta \mathbf{M}_\delta = 0. \quad (4)$$

The directional derivative of the system performance  $A$  in the direction  $\mathbf{Q}$  can be defined as, see [6, 7]:

$$\frac{dA}{d\mathbf{Q}} = \lim_{\delta \rightarrow 0} \frac{A_\delta - A}{\delta} = \lim_{\delta \rightarrow 0} \frac{\boldsymbol{\pi}_\delta - \boldsymbol{\pi}}{\delta} \mathbf{f}. \quad (5)$$

This directional derivative is used as an importance measure in reliability and productivity sensitivity analysis in [11] and [9] respectively.

The directional matrix  $\mathbf{Q}$  can be used to describe the change of one parameter, a group of parameters, more generally, the change in any direction of transition rates, see [11].

If one considers the case in which the transition rate matrix is perturbed in  $K$  different directions  $(\mathbf{Q}_1, \mathbf{Q}_2, \dots, \mathbf{Q}_K)$ , the perturbed transition rate matrix is then:

$$\mathbf{M}_\delta = \mathbf{M} + \delta_1 \mathbf{Q}_1 + \delta_2 \mathbf{Q}_2 + \dots + \delta_K \mathbf{Q}_K = \mathbf{M} + \sum_{i=1}^K \delta_i \mathbf{Q}_i, \quad (6)$$

with  $\delta_1, \delta_2, \dots, \delta_K$  are the amounts of variation in directions  $\mathbf{Q}_1, \mathbf{Q}_2, \dots, \mathbf{Q}_K$  respectively.

## 2.2 Definition of $\text{DIM}^I$

The variations in transition rate matrix described in Equation (6) may lead to a variation of the system performance  $A$ , noted  $\delta A_\Sigma$ . If the changes of parameters are small enough,  $\delta A_\Sigma$  can be then approximated by the first-order contribution  $\delta^I A_\Sigma$ , see [2]:

$$\delta A_\Sigma \simeq \delta^I A_\Sigma = \sum_{i=1}^K \delta_i \frac{dA}{d\mathbf{Q}_i} = \sum_{i=1}^K \delta^I A_i,$$

where:

- $\frac{dA}{d\mathbf{Q}_i}$  is the directional derivative of  $A$  in the direction  $\mathbf{Q}_i$  (see again Equation (5)),

- $\delta^I A_i = \delta_i \frac{dA}{d\mathbf{Q}_i}$  is the first-order contribution of the change in transition rate matrix with respect to the direction  $\mathbf{Q}_i$  and the amount  $\delta_i$ .

The first-order differential importance measure (named  $\text{DIM}^I$  [2, 18]) can be extended here by using the directional derivatives. More precisely,  $\text{DIM}^I$  in direction  $\mathbf{Q}_i$  can be defined as:

$$\text{DIM}^I(\mathbf{Q}_i) = \frac{\delta^I A_i}{\delta^I A_\Sigma} = \frac{\delta_i \frac{dA}{d\mathbf{Q}_i}}{\sum_{j=1}^K \delta_j \frac{dA}{d\mathbf{Q}_j}}. \quad (7)$$

If the direction  $\mathbf{Q}_i$  relates to a component (or a group of components), a state (or a group of states),  $\text{DIM}^I$  in direction  $\mathbf{Q}_i$  represents then the relative contribution, on the total variation of the system performance, of a component (or a group of components), a state (or a group of states) respectively. The applications of  $\text{DIM}^I$  in reliability sensitivity analysis are described in more detail in later sections of this paper.

By construction,  $\text{DIM}^I$  owns two interesting properties:

*Property 1: Additivity.* If one is interested in the  $\text{DIM}^I$  for a subset of directions  $\mathbf{Q}_i, \mathbf{Q}_j, \dots, \mathbf{Q}_s$ , then:

$$\begin{aligned} \text{DIM}^I(\mathbf{Q}_i, \mathbf{Q}_j, \dots, \mathbf{Q}_s) &= \frac{\delta^I A_{i,j,\dots,s}}{\delta^I A_\Sigma} = \frac{\delta_i \frac{dA}{d\mathbf{Q}_i} + \delta_j \frac{dA}{d\mathbf{Q}_j} + \dots + \delta_s \frac{dA}{d\mathbf{Q}_s}}{\sum_{j=1}^K \delta_j \frac{dA}{d\mathbf{Q}_j}} \\ &= \text{DIM}^I(\mathbf{Q}_i) + \text{DIM}^I(\mathbf{Q}_j) + \dots + \text{DIM}^I(\mathbf{Q}_s). \end{aligned}$$

This relationship shows that  $\text{DIM}^I$  is additive. This important property can be used to calculate  $\text{DIM}^I$  relating to a group components given  $\text{DIM}^I$  relating to each component in this group.

*Property 2:* The sum of the  $\text{DIM}^I$ s of all directions equals unity, that is:

$$\text{DIM}^I(\mathbf{Q}_1) + \text{DIM}^I(\mathbf{Q}_2) + \dots + \text{DIM}^I(\mathbf{Q}_K) = 1.$$

This property can be used to determine the  $\text{DIM}^I$  of a direction from the others.

## 2.3 Calculation of $\text{DIM}^I$

**Theorem 1.** *If the transition rate matrix is perturbed in the directional matrix  $\mathbf{Q}$ , i.e. Equation (3) holds, the directional derivative of  $A$  in this direction  $\mathbf{Q}$  can then be written*

as:

$$\frac{dA}{d\mathbf{Q}} = -\pi\mathbf{Q}\mathbf{M}^\sharp\mathbf{f}, \quad (8)$$

where  $\mathbf{M}^\sharp$  is the generalized inverse (or group inverse) of  $\mathbf{M}$ :  $\mathbf{M}^\sharp = (\mathbf{M} - \mathbf{e}\pi)^{-1} - \mathbf{e}\pi$ .

*Proof:* From (1) and (4), one gets

$$(\pi_\delta - \pi)\mathbf{M}_\delta + \pi(\mathbf{M}_\delta - \mathbf{M}) = 0,$$

so from (3)

$$-\frac{\pi_\delta - \pi}{\delta}\mathbf{M}_\delta = \pi\frac{\mathbf{M}_\delta - \mathbf{M}}{\delta} = \pi\mathbf{Q}. \quad (9)$$

Since the perturbed transition rate matrix  $\mathbf{M}_\delta$  is not invertible, the generalized inverse  $\mathbf{M}_\delta^\sharp$  of  $\mathbf{M}_\delta$  is introduced, see e.g. [19]:

$$\mathbf{M}_\delta^\sharp = (\mathbf{M}_\delta - \mathbf{e}\pi_\delta)^{-1} - \mathbf{e}\pi_\delta,$$

and,

$$\mathbf{M}_\delta\mathbf{M}_\delta^\sharp = \mathbf{M}_\delta^\sharp\mathbf{M}_\delta = \mathbf{I} - \mathbf{e}\pi_\delta, \quad (10)$$

where  $\mathbf{I}$  is identical matrix. Right-multiplying both sides of Equation (9) with  $\mathbf{M}_\delta^\sharp$  and using (10), one obtains:

$$-\frac{\pi_\delta - \pi}{\delta}(\mathbf{I} - \mathbf{e}\pi_\delta) = \pi\mathbf{Q}\mathbf{M}_\delta^\sharp.$$

Remember that  $\pi\mathbf{e} = \pi_\delta\mathbf{e} = 1$ , hence:

$$\frac{\pi_\delta - \pi}{\delta} = -\pi\mathbf{Q}\mathbf{M}_\delta^\sharp.$$

If  $\delta \rightarrow 0$ , one obtains:

$$\lim_{\delta \rightarrow 0} \frac{\pi_\delta - \pi}{\delta} = -\lim_{\delta \rightarrow 0} \pi\mathbf{Q}\mathbf{M}_\delta^\sharp = -\pi\mathbf{Q}[\lim_{\delta \rightarrow 0} \mathbf{M}_\delta^\sharp].$$

Since the continuity of the matrix  $\mathbf{M}_\delta^\sharp$  is proved in [6], therefore  $\lim_{\delta \rightarrow 0} \mathbf{M}_\delta^\sharp = \mathbf{M}^\sharp$ . Consequently,

$$\lim_{\delta \rightarrow 0} \frac{\pi_\delta - \pi}{\delta} = -\pi\mathbf{Q}\mathbf{M}^\sharp.$$

By using this result and the definition of the directional derivative of  $A$  in the direction  $\mathbf{Q}$  (see again (5)), the final result is (8).■

Applying now Theorem 1, one obtains:

$$\begin{aligned} \delta^I A_i &= \delta_i \frac{dA}{d\mathbf{Q}_i} = -\pi\mathbf{Q}_i^\delta \mathbf{M}^\sharp \mathbf{f} \text{ with } \mathbf{Q}_i^\delta = \delta_i \mathbf{Q}_i, \\ \delta^I A_\Sigma &= \sum_{i=1}^K \delta^I A_i = -\pi\mathbf{Q}_\Sigma^\delta \mathbf{M}^\sharp \mathbf{f} \text{ with } \mathbf{Q}_\Sigma^\delta = \sum_{i=1}^K \mathbf{Q}_i^\delta. \end{aligned} \quad (11)$$



Thus, equation (7) can be finally expressed as:

$$\text{DIM}^I(\mathbf{Q}_i) = \frac{\pi \mathbf{Q}_i^\delta \mathbf{M}^\# \mathbf{f}}{\pi \mathbf{Q}_\Sigma^\delta \mathbf{M}^\# \mathbf{f}}. \quad (12)$$

This formula shows that the  $\text{DIM}^I$  in different directions can be easily obtained by changing only the directional matrix without additional calculations. Moreover,  $\text{DIM}^I$  for a group of directions can be directly obtained by using the following:

$$\text{DIM}^I(\mathbf{Q}_i, \mathbf{Q}_j, \dots, \mathbf{Q}_s) = \frac{\pi \mathbf{Q}_{i,j,\dots,s}^\delta \mathbf{M}^\# \mathbf{f}}{\pi \mathbf{Q}_\Sigma^\delta \mathbf{M}^\# \mathbf{f}}, \text{ with, } \mathbf{Q}_{i,j,\dots,s}^\delta = \mathbf{Q}_i^\delta + \mathbf{Q}_j^\delta + \dots + \mathbf{Q}_s^\delta.$$

The  $\text{DIM}^I$  can be easily calculated by using Equation (12), it does not however account for the effects of simultaneous changes of several parameters, and it can therefore be used only when the changes of parameters are small enough to neglect the interaction effects. The idea of a second-order extension of  $\text{DIM}^I$ , is considered in [25]. However, this extension is only applicable when the higher-order interaction effects are neglected. From a practical point of view, this assumption is not always true. Thus, the next section is devoted to presenting an extension of  $\text{DIM}^I$ , namely the total differential importance measure which can take into account all the higher-order interaction effects of changes in system parameters.

### 3 Total differential importance measure $\text{DIM}^T$

#### 3.1 Exact calculation of the variation of system performance

The purpose of this subsection is to calculate precisely the variation of the system performance provoked by the change in some specific directions of the transition rate matrix.

The simplest method to calculate the variation of the system performance  $\delta A$  ( $\delta A_\Sigma, \delta A_1, \delta A_2, \dots, \delta A_K$ ) relies on the use of finite differences [8]. Thus,

$$\delta A = A_\delta - A = (\boldsymbol{\pi}_\delta - \boldsymbol{\pi}) \mathbf{f}. \quad (13)$$

This method requires however the knowledge of both a nominal model (with transition rate matrix  $\mathbf{M}$ ) and a perturbed model (with perturbation transitions rates

matrix  $\mathbf{M}_\delta$ ). From a practical point of view, the data of the perturbed model is not always available. Hence, a simulation is needed for this case but it would be computationally burdensome. The following theorem will give an exact calculation of  $\delta A$  based solely on the nominal model:

**Theorem 2.** *If the transition rate matrix is perturbed by a perturbation matrix  $\mathbf{Q}^\delta$ , i.e. Equation (3) holds, the variation of the system performance is then:*

$$\delta A = -\pi \mathbf{Q}^\delta \mathbf{M}^\# (\mathbf{I} + \mathbf{Q}^\delta \mathbf{M}^\#)^{-1} \mathbf{f}. \quad (14)$$

*Proof:* First, it is shown in [19, 6] that the relationship between the group inverse  $\mathbf{M}^\#$  and the transition rate matrix  $\mathbf{M}$  is parallel to (10):

$$\mathbf{M} \mathbf{M}^\# = \mathbf{I} - \mathbf{e} \pi.$$

Multiplying both sides of this equation on the left with  $\pi_\delta$  and using  $\mathbf{M} = \mathbf{M}_\delta - \mathbf{Q}^\delta$  and  $\pi_\delta \mathbf{e} = 1$ , one gets:

$$\pi_\delta \mathbf{M}_\delta \mathbf{M}^\# - \pi_\delta \mathbf{Q}^\delta \mathbf{M}^\# = \pi_\delta - \pi.$$

From (4) one obtains:

$$\pi_\delta (\mathbf{I} + \mathbf{Q}^\delta \mathbf{M}^\#) = \pi.$$

It is shown in [20, 21] that  $(\mathbf{I} + \mathbf{Q}^\delta \mathbf{M}^\#)$  is non-singular. Consequently:

$$\pi_\delta = \pi (\mathbf{I} + \mathbf{Q}^\delta \mathbf{M}^\#)^{-1},$$

or,

$$\pi_\delta - \pi = \pi [(\mathbf{I} + \mathbf{Q}^\delta \mathbf{M}^\#)^{-1} - \mathbf{I}].$$

Taking into account that  $(\mathbf{I} + \mathbf{Q}^\delta \mathbf{M}^\#)^{-1} - \mathbf{I} = -\mathbf{Q}^\delta \mathbf{M}^\# (\mathbf{I} + \mathbf{Q}^\delta \mathbf{M}^\#)^{-1}$ , one obtains:

$$\pi_\delta - \pi = -\pi \mathbf{Q}^\delta \mathbf{M}^\# (\mathbf{I} + \mathbf{Q}^\delta \mathbf{M}^\#)^{-1}. \quad (15)$$

Finally, substituting (15) for (13), Equation (14) is verified ■.

By using (14), if the transition rate matrix is perturbed by a perturbation matrix  $\mathbf{Q}_i^\delta$  ( $\mathbf{Q}_i^\delta = \delta \mathbf{Q}_i$ ), the variation of the system performance provoked by this change is then:

$$\delta A_i = -\pi \mathbf{Q}_i^\delta \mathbf{M}^\# (\mathbf{I} + \mathbf{Q}_i^\delta \mathbf{M}^\#)^{-1} \mathbf{f}. \quad (16)$$

Similarly, the total variation of the system performance caused by the change in transition rate matrix  $\mathbf{M}$  with the perturbation matrix  $\mathbf{Q}_\Sigma^\delta$  ( $\mathbf{Q}_\Sigma^\delta = \sum_{i=1}^K \mathbf{Q}_i^\delta$ ) is:

$$\delta A_\Sigma = -\pi \mathbf{Q}_\Sigma^\delta \mathbf{M}^\# (\mathbf{I} + \mathbf{Q}_\Sigma^\delta \mathbf{M}^\#)^{-1} \mathbf{f}. \quad (17)$$

The previous development requires no assumption on  $\delta$ . Hence, the total variation of the system performance can be calculated with equation (17) for any value of  $\delta$ , i.e. for any magnitude of change. This interesting property relies on the invertibility of the matrix  $(\mathbf{I} + \mathbf{Q}_\Sigma^\delta \mathbf{M}^\#)$  and on series convergence properties that are examined and proved in [10, 12].

### 3.2 Definition of $\text{DIM}^T$

As in [3, 12], we propose to extend DIM to the total order and to define the total differential importance measure, denoted  $\text{DIM}^T$ , as:

$$\text{DIM}^T(\mathbf{Q}_i) = \frac{\delta A_i}{\delta A_\Sigma}. \quad (18)$$

Since the variation of system performance  $\delta A_i$  and  $\delta A_\Sigma$  can be exactly calculated, an "exact differential importance" is obtained which is the fraction of the total change of the system performance related to direction matrix  $\mathbf{Q}_i$ . Remember that this direction matrix can be associated with a component (or a group of components), as well as a state (or a group of states) of the system.

Substituting (16) and (17) for (18),  $\text{DIM}^T$  can be calculated:

$$\text{DIM}^T(\mathbf{Q}_i) = \frac{\pi \mathbf{Q}_i^\delta \mathbf{M}^\# (\mathbf{I} + \mathbf{Q}_i^\delta \mathbf{M}^\#)^{-1} \mathbf{f}}{\pi \mathbf{Q}_\Sigma^\delta \mathbf{M}^\# (\mathbf{I} + \mathbf{Q}_\Sigma^\delta \mathbf{M}^\#)^{-1} \mathbf{f}}. \quad (19)$$

Since  $\text{DIM}^T$  is an "exact differential importance", the results obtained from  $\text{DIM}^T$  are more precise than those provided by the first-order differential importance  $\text{DIM}^I$ . However, the calculation of  $\text{DIM}^I$  is less difficult than that of  $\text{DIM}^T$ . The comparison of both measures are discussed in more detail through the numerical example shown below.

### 3.3 Numerical example

This subsection shows how the differential importance measures can be used in order to analyse the system availability at steady state and to investigate the importance of a given component (or group of components) as well as the importance of a given state. The comparison between  $DIM^I$  and  $DIM^T$  is also studied.

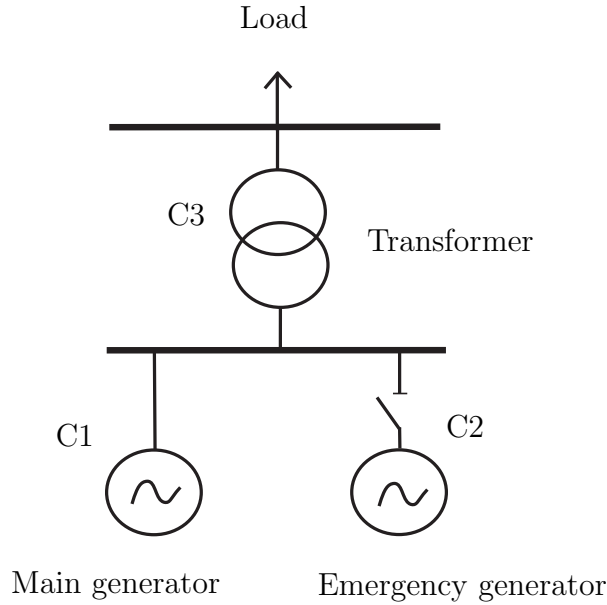


Figure 1: Power generation system.

Consider a power generation system with 3 units, whose structure is presented in Figure 1:

- units C1 and C2 are two generators supplying the power required by customers. In this system, C1 is the main generator and C2 is the emergency one. When C1 operates, C2 is on standby and it becomes an active component immediately if C1 fails. As soon as C1 is repaired, C2 stops. When both C1 and C2 fail, the maintenance priority is always given to unit C1 (see Figure 2),
- unit C3 is a power transformer that steps down generator voltages to customer voltages.

The operational modes of the system are described in Table 1 where “O” denotes an operating state, “S” denotes a standby state, and “F” denotes a failed state. The corresponding Markov process is sketched in Figure 2. One assumes that the failure

rate  $\lambda_i$  and repair rate  $\mu_i$  of unit  $i$  ( $i = 1, 2, 3$ ) are constant and their values are reported in Table 2.

Table 1: System states

Component				
State	C1	C2	C3	System
1	O	S	O	O
2	O	S	F	F
3	F	O	O	O
4	O	F	O	O
5	F	O	F	F
6	F	F	O	F
7	O	F	F	F

Table 2: Components' failure and repair rates.

Unit	$\lambda_i(h^{-1})$	$\mu_i(h^{-1})$
C1	0.00801	1/200
C2	0.001	1/100
C3	0.0011	1/155

According to the Markov diagram shown in Figure 2, the system availability at steady state is :

$$A = \pi_1 + \pi_3 + \pi_4 = \boldsymbol{\pi} \mathbf{f}, \text{ with } \mathbf{f} = (1, 0, 1, 1, 0, 0, 0)^T.$$

By resolving the Chapman-Kolmogorov equations at steady state (1), one obtains the steady state availability  $A = 0.7324$ .

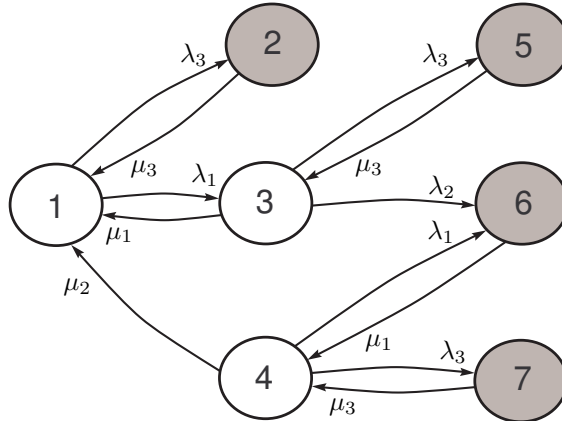


Figure 2: Markov diagram of system with priority repair of C1.

As it is usual in a DIM analysis, assume that all component failure rates are simultaneously changed. This could be due to, for example, brutal changes of environmental conditions, an overload, etc. To illustrate the application of the differential importance measures  $\text{DIM}^I$  and  $\text{DIM}^T$ , we compute the relative importance of the corresponding changes in some specific directions related to a parameter, a group of parameters or a state. The case of proportional changes in the failure rates is considered here, [2], i.e.:

$$\frac{\delta\lambda_1}{\lambda_1} = \frac{\delta\lambda_2}{\lambda_2} = \frac{\delta\lambda_3}{\lambda_3} = \omega.$$

If this relationship is substituted in (7), the first-order differential importance measure  $\text{DIM}^I$  does not then depend on the percentage of change  $\omega$ . Note however that this is not true for  $\text{DIM}^T$ , i.e.  $\omega$  can not be eliminated in the calculation expression of  $\text{DIM}^T$ . In the following numerical experiments,  $\omega$  varies from 1% to 100% and we compare the results given by  $\text{DIM}^I$  and  $\text{DIM}^T$  and we analyze the corresponding importance rankings for the considered change directions.

### 3.3.1 Variation of the system availability

These changes in failure rates lead to a variation in the system availability. Figure 3 shows the results of the approximation of this variation ( $\delta^I A_\Sigma$ ) and its exact calculation ( $\delta A_\Sigma$ ) by using the computing equations (11) and (17) respectively. Obviously, a failure rate increase results in a decrease of the system availability. The results show that the larger the  $\omega$  is, the larger the difference between  $\delta^I A_\Sigma$  and  $\delta A_\Sigma$  is.  $\delta^I A_\Sigma$  can be used as a good approximation of  $\delta A_\Sigma$  only when  $\omega$  is small.

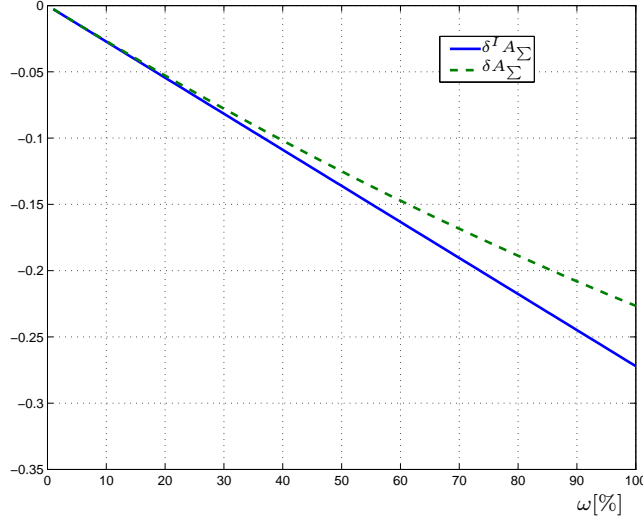


Figure 3: Variation of the system availability at steady state as a function of  $\omega$

The results show that  $\delta^I A_\Sigma$  remains close to  $\delta A_\Sigma$  until around  $\omega = 30\%$ . In the next paragraph, it will however be shown that the differential importance measures ( $\text{DIM}^I$  and  $\text{DIM}^T$ ) based on these quantities ( $\delta^I A_\Sigma$  and  $\delta A_\Sigma$  respectively) can lead to different importance rankings.

### 3.3.2 DIMs for a component or a group of components

The application of DIMs ( $\text{DIM}^I$  and  $\text{DIM}^T$ ) to quantify the relative contribution of a component, a group of components, on the variation of system availability is examined here.

A directional perturbation matrix  $\mathbf{Q}_{\lambda_i}$  is first considered corresponding to changes in the direction of a single parameter of interest, e.g. the failure rate of component

$i, \lambda_i$ .

Table 3: DIMs and component ranking -  $\omega = 4\%$ .

DIMs	$\lambda_1$	$\lambda_2$	$\lambda_3$	Order
$\text{DIM}^I(\mathbf{Q}_{\lambda_i})$	0.3264	0.3374	0.3362	C2>C3>C1
$\text{DIM}^T(\mathbf{Q}_{\lambda_i})$	0.3258	0.3360	0.3365	<b>C3&gt;C2&gt;C1</b>

$\text{DIM}^I$  and  $\text{DIM}^T$  in the different directions  $\mathbf{Q}_{\lambda_i}$  ( $i = 1, 2, 3$ ) are obtained by using the analytical expressions (12) and (19) respectively. Table 3 presents the results of DIM measures in the case where  $\omega = 4\%$ . According to these  $\text{DIM}^I$  measures, the contribution of C2 on the variation of system availability is more important than that of C3 and C1, and the components' importance ranking is C2>C3>C1. This importance ranking is not the same as the one based on  $\text{DIM}^T$  measures.

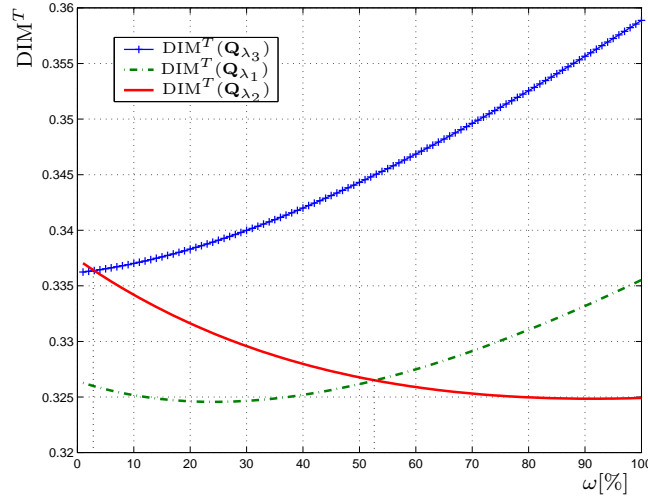


Figure 4:  $\text{DIM}^T(\mathbf{Q}_{\lambda_i}), i = 1, 2, 3$ , as a function of  $\omega$

Since  $\text{DIM}^I$  is independent of  $\omega$ ,  $\text{DIM}^I$  measures remain unchanged when  $\omega$  varies and consequently, the components' importance ranking based on  $\text{DIM}^I$  does not change with  $\omega$ . However, the evolution of  $\text{DIM}^T(\mathbf{Q}_{\lambda_i}), i = 1, 2, 3$  represented in Figure 4 shows that  $\text{DIM}^T$  measures change significantly with  $\omega$ , leading to different



components' importance rankings. When  $\omega \geq 4\%$ , the importance rankings based on  $\text{DIM}^T$  become different from the one given by  $\text{DIM}^I$ . These results can be explained by the fact that  $\text{DIM}^T$  integrates the all-order interactions between the parameters changes, whereas  $\text{DIM}^I$  does not. They clearly show that  $\text{DIM}^I$  should be used with care when high percentages of parameters change are considered and that  $\text{DIM}^T$  should be preferred in these cases.

From the additivity property, the results of  $\text{DIM}^I$  for the pairs of parameters are shown in Table 4. Considering these results, the groups'/components' ranking is:  $C3 < C1 < C2 < (C1, C3) < (C1, C2) < (C2, C3)$ .

Table 4:  $\text{DIM}^I$  for a group of parameters with any  $\omega$ 's value.

$\text{DIM}^I$	$(\lambda_1, \lambda_2)$	$(\lambda_1, \lambda_3)$	$(\lambda_2, \lambda_3)$	Order
$\text{DIM}^I(\mathbf{Q}_{\lambda_i, \lambda_j})$	0.6638	0.6626	0.6736	$(C1, C3) < (C1, C2) < (C2, C3)$

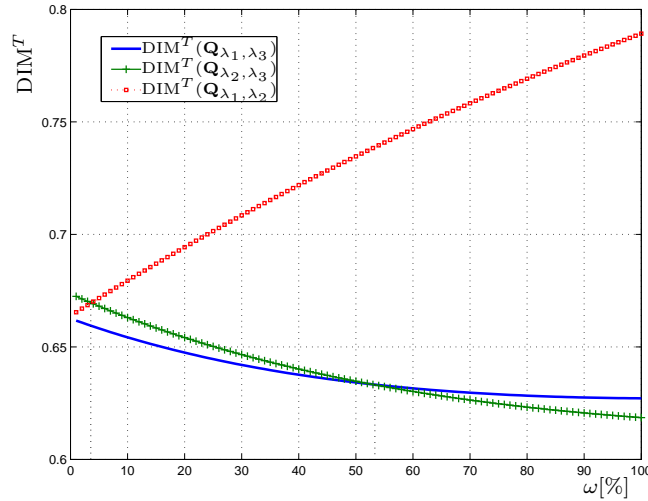


Figure 5:  $\text{DIM}^T(\mathbf{Q}_{\lambda_i, \lambda_j})$ ,  $i, j = 1, 2, 3$ , as a function of  $\omega$

From the results given in Figure 5,  $\text{DIM}^T$  measures change with  $\omega$  and lead to different importance ranking when  $\omega$  varies:

- when  $\omega < 4\%$ , the groups'/components' ranking based on  $\text{DIM}^T$  is the same as the one obtained with  $\text{DIM}^I$  ;

- when  $\omega \geq 4\%$ ,  $\text{DIM}^T$  measures lead to a different importance ranking (and this ranking changes again when  $\omega \geq 54\%$ ).

Note however that the components' ranking thus obtained are not absolute importance rankings, but rankings based on DIM criterion. Obviously, different rankings could be obtained if a different importance measure was used.

### 3.3.3 DIMs for a given state

To study the sensitivity of a given state, some specific directions of sensitivity are considered. In Table 5 and Figure 6,  $\mathbf{Q}_i$  represents the direction of all failure rates corresponding to transitions exiting from the operational state  $i$  ( $i = 1, 3, 4$ ).  $\lambda_{ij}$  indicates the transition rate from state  $i$  to state  $j$ . The differential importance measure of the direction  $\mathbf{Q}_i$  provides the relative contribution of state  $i$  on the total variation of system availability provoked by the changes in components failure rate mentioned above.

Table 5:  $\text{DIM}^I$  for a state.

State $i$	Transitions	$\text{DIM}^I(\mathbf{Q}_i)$	Order
1	$\lambda_{12}, \lambda_{13}$	0.2918	2
3	$\lambda_{35}, \lambda_{36}$	0.5192	1
4	$\lambda_{46}, \lambda_{47}$	0.1890	3

The results of  $\text{DIM}^I$  measures, for any  $\omega$ , are reported in Table 5. According to these measures, state 3 is the most important and state 1 is more important than state 4. This importance ranking still holds if one considers  $\text{DIM}^T$  measures for the cases where  $\omega < 92\%$ , see Figure 6. When  $\omega \geq 92\%$   $\text{DIM}^T$  measures lead to a different ranking: state 1 < state 4 < state 3.

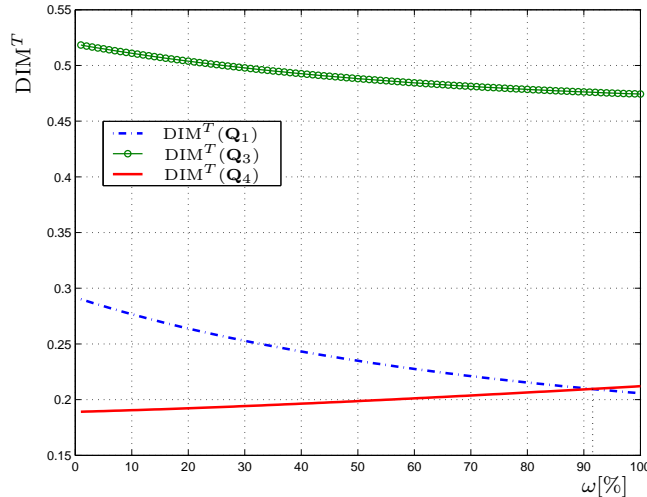


Figure 6:  $DIM^T(Q_i)$ ,  $i = 1, 3, 4$ , as a function of  $\omega$

## 4 Single sample path-based estimation

From a practical point of view, the analytical methods developed in the previous section can be used in order to compute  $DIM^I$  and  $DIM^T$ . These methods may however lead to some difficulties. The reliability behaviour (failure rate, repair rate) of some components of the system may be unknown, and the transition rate matrix of the Markov process modeling the system may even be unknown. In these cases, the analytical methods may be unusable. Moreover, these methods could be computationally burdensome or highly inefficient when the state space dimension is too high. It is therefore interesting to dispose of an effective method for estimating  $DIM^I$  and  $DIM^T$  from the observed data of the system, i.e. from a single sample path of the corresponding Markov process.

It has been shown in [6] and [11] that perturbation analysis can be a promising approach since this method can provide the estimate of the directional derivatives. As a consequence, the estimation of  $DIM^I$  can be easily obtained using perturbation analysis, see (7). In order to estimate both  $DIM^I$  and  $DIM^T$ , the approach presented here is based on a single sample path of a Markov process.

Looking at the computing equations (12) and (19), if the steady state probabilities vector  $\boldsymbol{\pi}$  and the group inverse  $\mathbf{M}^\sharp$  can be estimated, an evaluation of  $DIM^I$  and  $DIM^T$  can be then easily obtained. The estimation of  $\boldsymbol{\pi}$  and  $\mathbf{M}^\sharp$  from a single sample path of the Markov process will now be shown.

## 4.1 Estimation of $\boldsymbol{\pi}$ and $\mathbf{M}^\sharp$

It has been demonstrated that the transition rate matrix  $\mathbf{M}$  can be estimated from a single sample path by using the maximum likelihood estimation (see [15, 16]). Note however that the matrix has to be inverted to obtain  $\mathbf{M}^\sharp$  ( $\mathbf{M}^\sharp = (\mathbf{M} - \mathbf{e}\boldsymbol{\pi})^{-1} - \mathbf{e}\boldsymbol{\pi}$ ). This may lead to numerical errors [13]. The interest here is in the direct estimation of the group inverse  $\mathbf{M}^\sharp$  without using the transition rate matrix  $\mathbf{M}$ . Some numerical results will be considered in the next paragraph to show that this approach can provide a good estimation of  $\text{DIM}^I$  and  $\text{DIM}^T$ .

First, it is shown in [6] that the group inverse  $\mathbf{M}^\sharp$  can be written as:

$$\begin{aligned}\mathbf{M}^\sharp &= - \int_0^\infty (\exp\{\mathbf{M}t\} - \mathbf{e}\boldsymbol{\pi})dt, \\ &= - \lim_{T \rightarrow \infty} \left\{ \int_0^T \exp\{\mathbf{M}t\}dt - T\mathbf{e}\boldsymbol{\pi} \right\}.\end{aligned}\quad (20)$$

From (20), one gets:

$$\mathbf{M}^\sharp = \lim_{T \rightarrow \infty} \mathbf{M}^\sharp(T),$$

where,

$$\mathbf{M}^\sharp(T) = - \left\{ \int_0^T \exp\{\mathbf{M}t\}dt - T\mathbf{e}\boldsymbol{\pi} \right\}.\quad (21)$$

The results in [7, 5] shows that  $\mathbf{M}^\sharp(T)$ , for a fixed  $T$ , can be used as a good estimate of  $\mathbf{M}^\sharp$ .

For any constant vector  $\mathcal{C} = (c_1, c_2, \dots)$ , let's define  $\overline{\mathbf{M}}^\sharp = \mathbf{M}^\sharp + \mathbf{e}\mathcal{C}$ . Since  $\mathbf{Q}_i^\delta \mathbf{e} = \mathbf{0}$  and  $\mathbf{Q}_\Sigma^\delta \mathbf{e} = \mathbf{0}$ , one has:  $\mathbf{Q}_i^\delta \overline{\mathbf{M}}^\sharp = \mathbf{Q}_i^\delta \mathbf{M}^\sharp$  and  $\mathbf{Q}_\Sigma^\delta \overline{\mathbf{M}}^\sharp = \mathbf{Q}_\Sigma^\delta \mathbf{M}^\sharp$  respectively. In order to compute  $\text{DIM}^I$  and  $\text{DIM}^T$  (see (12) and (19)),  $\mathbf{M}^\sharp$  can be replaced by  $\overline{\mathbf{M}}^\sharp$ . For example, one can simply use

$$\overline{\mathbf{M}}^\sharp(T) = - \int_0^T \exp\{\mathbf{M}t\}dt \quad (22)$$

instead of  $\mathbf{M}^\sharp(T)$  as an estimate of the group inverse in (12) and (19).

Let  $p_{ij}(t) = \mathbb{P}\{X_t = j | X_0 = i\}$  and  $\mathbf{P}(t) = [p_{ij}(t)]_{i,j \in E}$ . Then one has  $\mathbf{P}(t) = \exp(\mathbf{M}t)$  (see e.g. [14]). Thus, from (22) the  $(i, j)$  entry of  $\overline{\mathbf{M}}^\sharp(T)$  is

$$m_{ij}^\sharp(T) = - \int_0^T p_{ij}(t)dt. \quad (23)$$

Let us define  $\epsilon^j(v)$  so that  $\epsilon^k(v) = 1$  if  $v = k$  and  $\epsilon^k(v) = 0$  otherwise. One gets:

$$m_{ij}^\sharp(T) = -\mathbb{E}\left[\int_0^T \epsilon^j(X_t)dt | X_0 = i\right]. \quad (24)$$

Let  $T_k$  be the  $k$ th transition epoch of  $\{X_t\}$  and  $X_k$  be state of  $\{X_t\}$  after the  $k$ th transition. By the definition,  $X_k = X_{t|t=T_k^+}$  and the steady state probability of state  $i$  is:

$$\pi_i = \lim_{N \rightarrow \infty} \frac{1}{T_N} \int_0^{T_N} \epsilon^i(X_t)dt, \text{ for all } i \in E \quad (25)$$

where  $N$  represents the number of transition of the Markov process. Based on the ergodicity of the Markov process, (24) leads to:

$$m_{ij}^\sharp(T) = - \lim_{N \rightarrow \infty} \frac{\sum_{k=0}^{N-m} \left\{ \epsilon^i(X_k) \int_{T_k}^{T_k+T} \epsilon^j(X_t)dt \right\}}{\sum_{k=0}^{N-m} \epsilon^i(X_k)}, \quad (26)$$

where  $m = \max\{x | T_{N-x} + T \leq T_N\}$ . This relationship is proved in appendix A. One problem remaining here is the choice of the length  $T$ . It is shown in [7, 5] that  $T$  should be comparable to the mean of first passage time between state  $j$  and  $i$ , named  $\Gamma^j(i) = \inf\{t, t > 0 | X_t = i, X_0 = j\}$ .

**Estimation of first passage time** A Markov process  $X_t$  with the transition matrix  $\mathbf{M}$  is observed with the two time sequences  $\{j_s\}$  and  $\{i_s\}$  so that:

- $i_0 = 0$ ,
- $j_s$  is the time upon which  $X_t$  is in state  $j$  for the first time after time  $i_{s-1}, s \geq 1$ ,
- $i_s$  is the time upon which  $X_t$  is in state  $i$  for the first time after time  $j_s, s \geq 1$ .

$\{j_s\}$  and  $\{i_s\}$  are well defined on a sample path. Now define:  $L_s^j(i) = i_s - j_s$  for  $s \geq 1$  (see Figure 7). The mean of a first passage time between state  $j$  and  $i$  is :

$$\Gamma^j(i) = \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{s=1}^n L_s^j(i).$$

## 4.2 Numerical results

Reconsidering the example presented in subsection 3.3, the DIMs' measures mentioned above are obtained by using the analytical calculation under the hypothesis

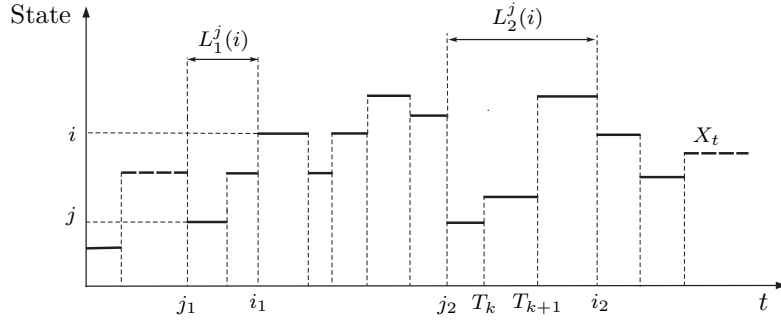


Figure 7: Illustration of  $L_s^j(i)$  on observed single sample path  $X_t$ .

that the transition rate matrix  $\mathbf{M}$  of the Markov process is available. Assume now that  $\mathbf{M}$  is unknown and that the only available data is a single sample path of the Markov process. Since the realistic data set of this trajectory is not available here, it need to be simulated with the parameter values given in Table 2. The goal is to estimate these DIM measures from this data set using the estimation approach. In fact, the simulation is made for  $7.10^4$  transitions.

Table 6: Estimation of DIMs for a component -  $\omega = 20\%$

DIMs	$\lambda_1$	$\lambda_2$	$\lambda_3$
$\hat{\text{DIM}}^I(\mathbf{Q}_{\lambda_i})$	0.3260	0.3376	0.3361
$\hat{\text{DIM}}^T(\mathbf{Q}_{\lambda_i})$	0.3248	0.3316	0.3378

Based on this simulated data set, the steady state vector  $\boldsymbol{\pi}$  and the group inverse  $\mathbf{M}^\sharp$  have been estimated by using (25) and (26) respectively. All the results presented in Tables 6 and 7 are obtained by changing only the directional matrix in (12) and (19). The numerical results show that the estimated values are very close to those given by the analytical method presented in the previous section.

To illustrate the convergence of the proposed estimation approach, Figures 8, 9 and 10 sketch the evolution of the estimators  $\hat{\text{DIM}}^T(\mathbf{Q}_{\lambda_i})$  ( $i = 1, 2, 3$ ) as a function of the sample size for the case where  $\omega = 20\%$ .

Table 7: Estimation of DIMs for a state -  $\omega = 20\%$ .

State $i$	Transitions	$\hat{\text{DIM}}^I(\mathbf{Q}_i)$	$\hat{\text{DIM}}^T(\mathbf{Q}_i)$
1	$\lambda_{12}, \lambda_{13}$	0.2912	0.2650
3	$\lambda_{35}, \lambda_{36}$	0.5189	0.5015
4	$\lambda_{46}, \lambda_{47}$	0.1896	0.1938

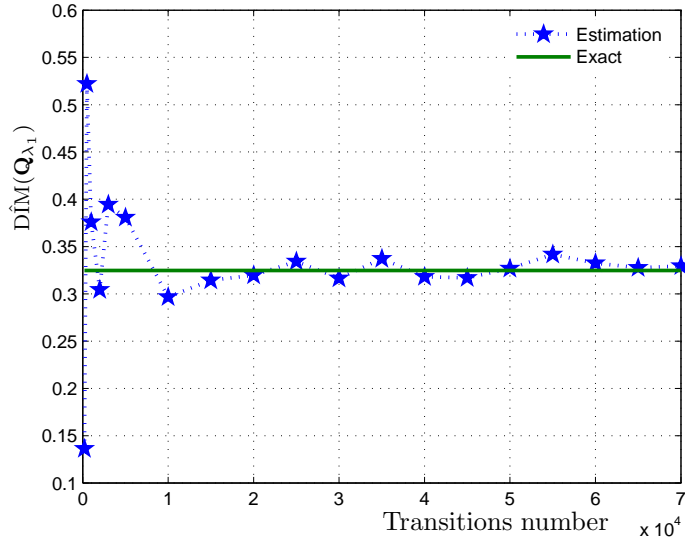


Figure 8: Estimator  $\hat{\text{DIM}}^T(\mathbf{Q}_{\lambda_1})$  as a function of the sample size, case  $\omega = 20\%$

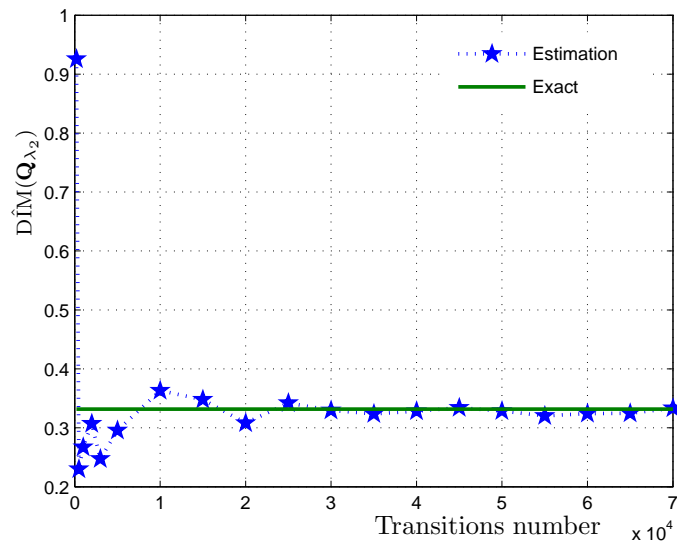


Figure 9: Estimator  $\hat{D}^T(\mathbf{Q}_{\lambda_2})$  as a function of the sample size, case  $\omega = 20\%$

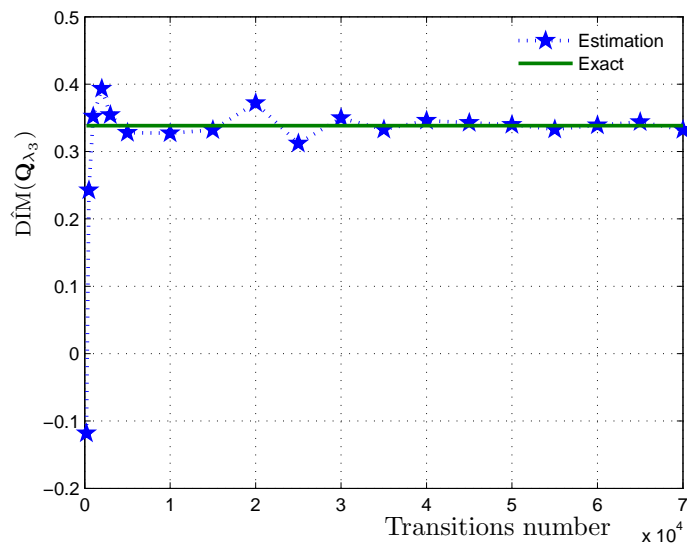


Figure 10: Estimators  $\hat{D}^T(\mathbf{Q}_{\lambda_3})$  as functions of the sample size, case  $\omega = 20\%$



## 5 Conclusions

In this work, the differential importance measures at different orders (including the total order) are extended to dynamic systems including e.g. inter-components or functional dependencies, described by Markov models. DIM measures permit quantifying the relative contribution of a component (or a group of components, a state or a group of states) on the total variation of system performance provoked by the changes in system parameters values. When compared to the  $DIM^I$  measure, the proposed total order measure  $DIM^T$  provides more insightful results to analyse the system performance variation in response to parameters changes. Moreover,  $DIM^T$  can be used with any magnitude of change in system parameters.

In order to compute DIMs ( $DIM^I$  and  $DIM^T$ ) at steady state, both analytical and estimation methods are investigated. Particularly, the second method based on a single sample path of a Markov process can provide a very good estimation result. From a practical point of view, this approach can be therefore a powerful tool to estimate DIMs' measures from the operating feedback data of the system without knowing components reliability behaviour (failure and/or repair rate,...), and consequently, the transition rate matrix of a Markov model.

This paper is the development of our research in the framework of the importance analysis of dynamic systems presented in part in [10]. Our future research work will focus on the development  $DIM^T$  measure in the transient state, as well as more detailed applications of these measures to decision-making in reliability engineering, e.g. to the optimization of maintenance policies.

## Appendix

### A Proof of (26)

The proof of (26) is based on a fundamental theorem on ergodicity, see e.g. [4]. Let  $X = \{X_k | k \geq 0\}$ , be an ergodic process with finite space. The process  $Z = \{Z_k | k \geq 0\}$  with  $Z_k = \epsilon^i(X_k) \int_{T_k}^{T_k+T} \epsilon^j(X_t) dt$  is then ergodic. Thus,

$$\begin{aligned}
& \lim_{N \rightarrow \infty} \frac{\sum_{k=0}^{N-m} \left\{ \epsilon^i(X_k) \int_{T_k}^{T_k+T} \epsilon^j(X_t) dt \right\}}{\sum_{k=0}^{N-m} \epsilon^i(X_k)} \\
&= \lim_{N \rightarrow \infty} \left\{ \frac{N-m+1}{\sum_{k=0}^{N-m} \epsilon^i(X_k)} \right\} \left\{ \frac{\sum_{k=0}^{N-m} \left\{ \epsilon^i(X_k) \int_{T_k}^{T_k+T} \epsilon^j(X_t) dt \right\}}{N-m+1} \right\}. \tag{27}
\end{aligned}$$

Note that:

$$\mathbb{E}[X_k = i] = \lim_{N \rightarrow \infty} \frac{\sum_{k=0}^{N-m} \epsilon^i(X_k)}{N-m+1},$$

and,

$$\begin{aligned}
\mathbb{E}[Z_k] &= \mathbb{E} \left[ \epsilon^i(X_k) \int_{T_k}^{T_k+T} \epsilon^j(X_t) dt \right] \\
&= \lim_{N \rightarrow \infty} \frac{\sum_{k=0}^{N-m} \left\{ \epsilon^i(X_k) \int_{T_k}^{T_k+T} \epsilon^j(X_t) dt \right\}}{N-m+1}.
\end{aligned}$$

Consequently, (27) can be expressed as:

$$\begin{aligned}
\lim_{N \rightarrow \infty} \frac{\sum_{k=0}^{N-m} \left\{ \epsilon^i(X_k) \int_{T_k}^{T_k+T} \epsilon^j(X_t) dt \right\}}{\sum_{k=0}^{N-m} \epsilon^i(X_k)} &= \frac{\mathbb{E} \left[ \epsilon^i(X_k) \int_{T_k}^{T_k+T} \epsilon^j(X_t) dt \right]}{\mathbb{E}[X_k = i]} \\
&= \mathbb{E} \left[ \int_0^T \epsilon^j(X_t) dt | X_0 = i \right] \quad \blacksquare
\end{aligned}$$

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