



NTNU – Trondheim
Norwegian University of
Science and Technology



RAMS
Reliability, Availability
Maintainability and Safety

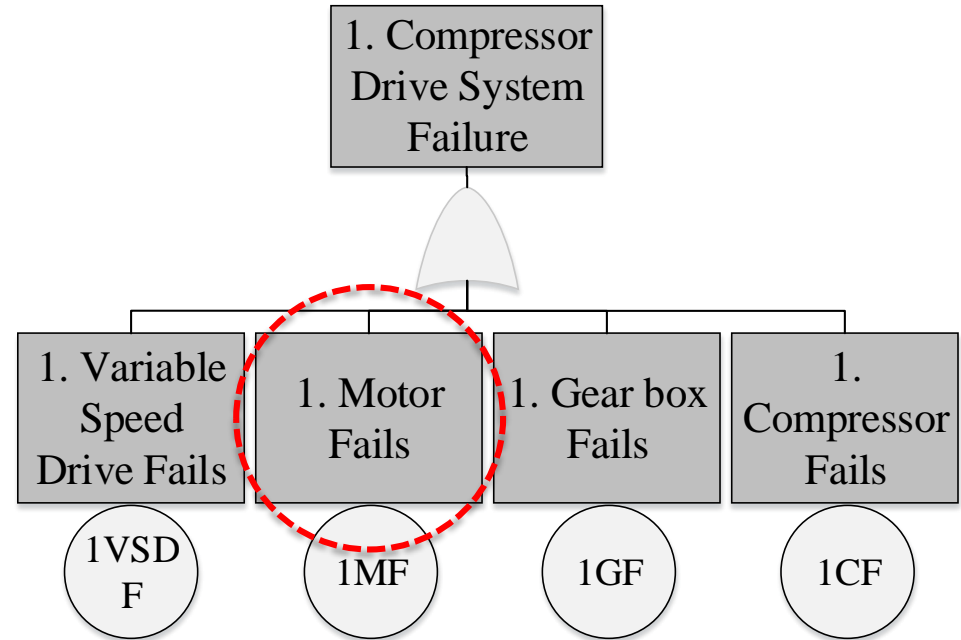
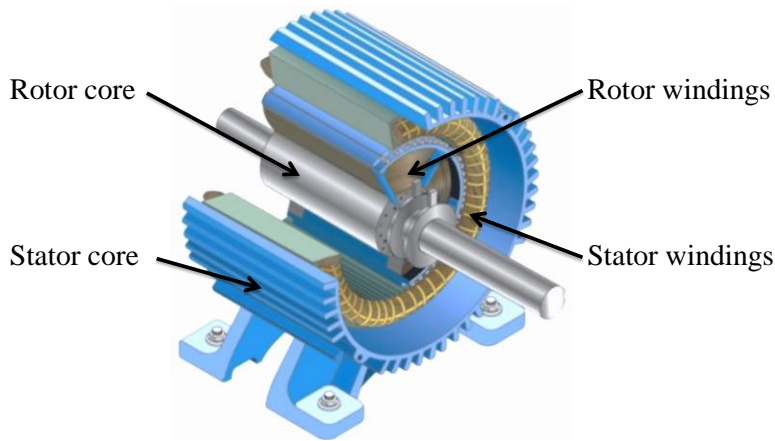
Remaining useful lifetime modeling of motor insulation

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Problem description

- Aging compressor drive system



- Aging analysis of the electrical motor
 - Insulation
 - Degradation mechanisms
 - Partial discharge
 - Good health indicator

$$Y(t) = PD(t)$$

Insulation condition

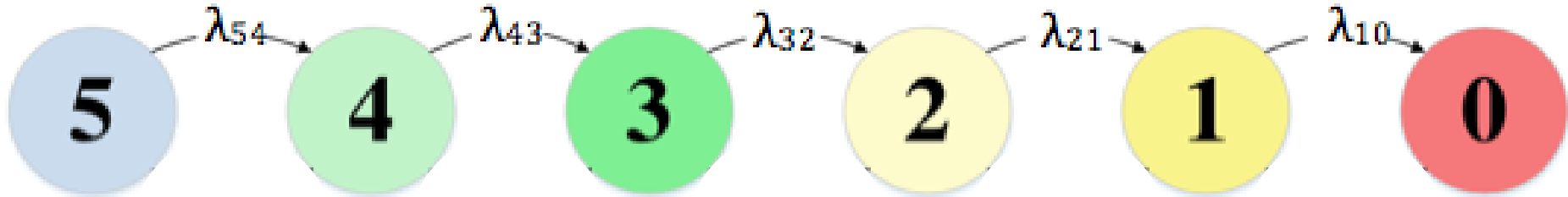
Insulation condition	Partial Discharge [nC]	State
Excellent	<2	5
Good	$>2<4$	4
Average	$>4<10$	3
Still Acceptable	$>10<15$	2
Inspection Recommended	$>15<25$	1
Unreliable	>25	0

Insulation quality measured in PD [nC], Karsten Moholt

Model selection

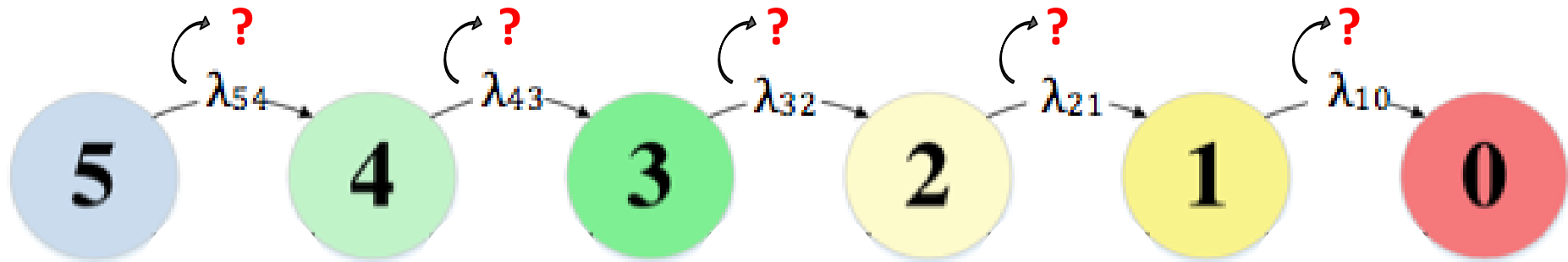
- Probabilistic model
- SINTEF article model suggestions
 - lifetime distributions, ROCOF, **Markov**, PoF
- Why Markov?
- Markov property
 - Continuous time homogenous Markov process
 - Discrete states
 - Time spent in each state exp.dist. $T_i \sim \lambda_i e^{-\lambda_i t}$

Modeling with Markov



Insulation condition	Partial Discharge [nC]	State
Excellent	<2	5
Good	>2<4	4
Average	>4<10	3
Still Acceptable	>10<15	2
Inspection Recommended	>15<25	1
Unreliable	>25	0

Fictional failure rates

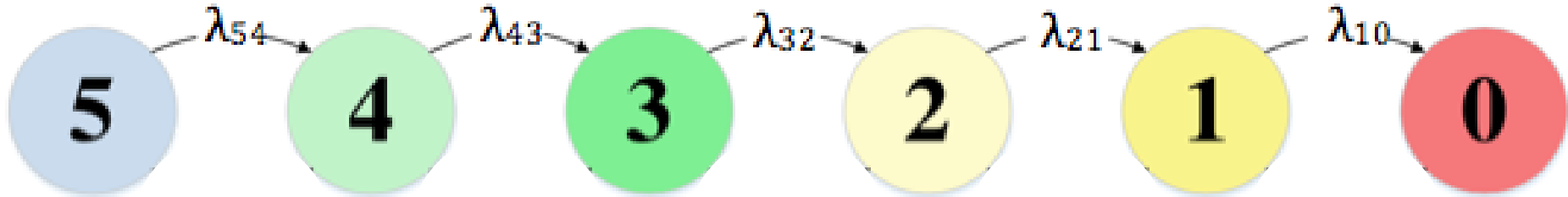


- The expected remaining lifetime is assumed to be 5 years

$$\frac{1}{\lambda_{tot}} = \frac{5}{365 * 24} \Rightarrow \lambda_{tot} = 0.000571$$

$$\lambda_{avg} = \frac{\lambda_{tot}}{5} = \frac{0.000571}{5} = 0.000114$$

Modeling with Markov



- MINITAB
- Simulation of random data
 - 5 values
 - Exponential distributed
 - Mean equal to 0.000114

$$\lambda_{10} = 0.0003517$$

$$\lambda_{21} = 0.0001423$$

$$\lambda_{32} = 0.0000876$$

$$\lambda_{43} = 0.0000470$$

$$\lambda_{54} = 0.0000378$$

Transition matrix

$$\mathbf{A} = \begin{matrix} & \mathbf{0} & \mathbf{1} & \mathbf{2} & \mathbf{3} & \mathbf{4} & \mathbf{5} \\ \mathbf{0} & 0 & 0 & 0 & 0 & 0 & 0 \\ \mathbf{1} & \lambda_{10} & -(\lambda_{10}) & 0 & 0 & 0 & 0 \\ \mathbf{2} & 0 & \lambda_{21} & -(\lambda_{21}) & 0 & 0 & 0 \\ \mathbf{3} & 0 & 0 & \lambda_{32} & -(\lambda_{32}) & 0 & 0 \\ \mathbf{4} & 0 & 0 & 0 & \lambda_{43} & -(\lambda_{43}) & 0 \\ \mathbf{5} & 0 & 0 & 0 & 0 & \lambda_{54} & -\lambda_{54} \end{matrix}$$

$$\mathbf{A} = \begin{matrix} & \mathbf{0} & \mathbf{1} & \mathbf{2} & \mathbf{3} & \mathbf{4} & \mathbf{5} \\ \mathbf{0} & 0 & 0 & 0 & 0 & 0 & 0 \\ \mathbf{1} & 0.0003517 & -0.0003517 & 0 & 0 & 0 & 0 \\ \mathbf{2} & 0 & 0.0001423 & -0.0001423 & 0 & 0 & 0 \\ \mathbf{3} & 0 & 0 & 0.0000876 & -0.0000876 & 0 & 0 \\ \mathbf{4} & 0 & 0 & 0 & 0.0000470 & -0.0000470 & 0 \\ \mathbf{5} & 0 & 0 & 0 & 0 & 0.0000378 & -0.0000378 \end{matrix}$$

Transition matrix

$$\begin{bmatrix} P_0(t), P_1(t), P_2(t), P_3(t), P_4(t), P_5(t) \end{bmatrix} \mathbf{X} \begin{matrix} \mathbf{0} & \mathbf{1} & \mathbf{2} & \mathbf{3} & \mathbf{4} & \mathbf{5} \\ \mathbf{0} & 0 & 0 & 0 & 0 & 0 \\ \mathbf{1} & \lambda_{10} & -(\lambda_{10}) & 0 & 0 & 0 \\ \mathbf{2} & 0 & \lambda_{21} & -(\lambda_{21}) & 0 & 0 \\ \mathbf{3} & 0 & 0 & \lambda_{32} & -(\lambda_{32}) & 0 \\ \mathbf{4} & 0 & 0 & 0 & \lambda_{43} & -(\lambda_{43}) \\ \mathbf{5} & 0 & 0 & 0 & 0 & \lambda_{54} & -\lambda_{54} \end{matrix} \begin{matrix} \\ \\ \\ \\ \\ \\ \\ \end{matrix} = \begin{bmatrix} P_0 \dot{(t)}, P_1 \dot{(t)}, P_2 \dot{(t)}, P_3 \dot{(t)}, P_4 \dot{(t)}, P_5 \dot{(t)} \\ \\ \\ \\ \\ \\ \\ \end{bmatrix}$$

- Equations

Eq 1. $P_1(t) \times \lambda_{10} = P_0 \dot{(t)}$

Eq 2. $P_1(t) \times (-\lambda_{10}) + P_2(t) \times \lambda_{21} = P_1 \dot{(t)}$

Eq 3. $P_2(t) \times (-\lambda_{21}) + P_3(t) \times \lambda_{32} = P_2 \dot{(t)}$

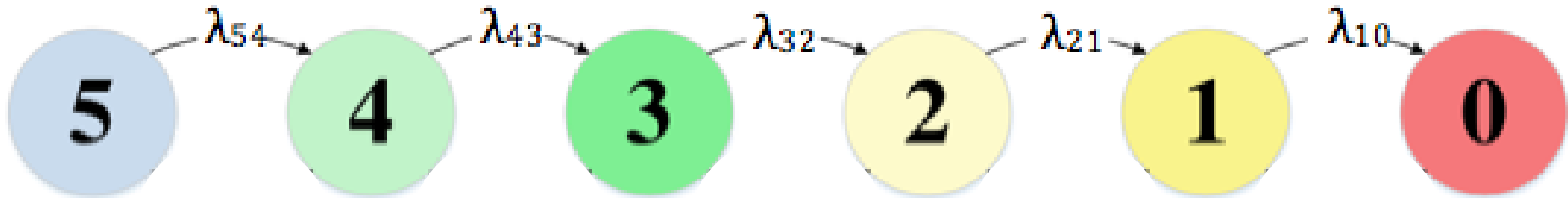
Eq 4. $P_3(t) \times (-\lambda_{32}) + P_4(t) \times \lambda_{43} = P_3 \dot{(t)}$

Eq 5. $P_4(t) \times (-\lambda_{43}) + P_5(t) \times \lambda_{54} = P_4 \dot{(t)}$

Eq 6. $P_5(t) \times (-\lambda_{54}) = P_5 \dot{(t)}$

Eq7. $P_5(0) = 1, P_1(0) = 0, P_2(0) = 0, \dots, P_0(0) = 0$

State probabilities



- State 5:

$$P_5(t) = e^{-\lambda_{54}t}$$

- State 4:

$$P_4(t) = \frac{\lambda_{54}}{\lambda_{43} - \lambda_{54}} (e^{-\lambda_{54}t} - e^{-\lambda_{43}t})$$

- State 3:

$$P_3(t) = \frac{\lambda_{54} \times \lambda_{43}}{(\lambda_{43} - \lambda_{54}) \times (\lambda_{32} - \lambda_{54})} (e^{-\lambda_{54}t} - e^{-\lambda_{32}t}) + \frac{\lambda_{54} \times \lambda_{43}}{(\lambda_{43} - \lambda_{54}) \times (\lambda_{32} - \lambda_{43})} \times (e^{-\lambda_{32}t} - e^{-\lambda_{43}t})$$

State probabilities

- State 2:

$$\begin{aligned}
 P_2(t) = & \frac{\lambda_{54} \times \lambda_{43} \times \lambda_{32}}{(\lambda_{43} - \lambda_{54}) \times (\lambda_{32} - \lambda_{54}) \times (\lambda_{21} - \lambda_{54})} \times (e^{-\lambda_{54}t} - e^{-\lambda_{21}t}) \\
 & + \frac{\lambda_{54} \times \lambda_{43} \times \lambda_{32}}{(\lambda_{43} - \lambda_{54}) \times (\lambda_{32} - \lambda_{43}) \times (\lambda_{21} - \lambda_{43})} \times (e^{-\lambda_{21}t} - e^{-\lambda_{43}t}) \\
 & + \left(\frac{\lambda_{54} \times \lambda_{43} \times \lambda_{32}}{(\lambda_{43} - \lambda_{54}) \times (\lambda_{32} - \lambda_{43}) \times (\lambda_{21} - \lambda_{32})} - \frac{\lambda_{54} \times \lambda_{43} \times \lambda_{32}}{(\lambda_{43} - \lambda_{54}) \times (\lambda_{32} - \lambda_{54}) \times (\lambda_{21} - \lambda_{32})} \right) \times (e^{-\lambda_{32}t} - e^{-\lambda_{21}t})
 \end{aligned}$$

- State 1:

$$\begin{aligned}
 P_1(t) = & \frac{\lambda_{54} \times \lambda_{43} \times \lambda_{32} \times \lambda_{21}}{(\lambda_{43} - \lambda_{54}) \times (\lambda_{32} - \lambda_{54}) \times (\lambda_{21} - \lambda_{54}) \times (\lambda_{10} - \lambda_{54})} \times (e^{-\lambda_{54}t} - e^{-\lambda_{10}t}) \\
 & + \frac{\lambda_{54} \times \lambda_{43} \times \lambda_{32} \times \lambda_{21}}{(\lambda_{43} - \lambda_{54}) \times (\lambda_{32} - \lambda_{43}) \times (\lambda_{21} - \lambda_{43}) \times (\lambda_{10} - \lambda_{43})} \times (e^{-\lambda_{10}t} - e^{-\lambda_{43}t}) \\
 & + \frac{\lambda_{54} \times \lambda_{43} \times \lambda_{32} \times \lambda_{21}}{(\lambda_{43} - \lambda_{54}) \times (\lambda_{32} - \lambda_{43}) \times (\lambda_{21} - \lambda_{32}) \times (\lambda_{10} - \lambda_{32})} \times (e^{-\lambda_{32}t} - e^{-\lambda_{10}t}) \\
 & + \frac{\lambda_{54} \times \lambda_{43} \times \lambda_{32} \times \lambda_{21}}{(\lambda_{43} - \lambda_{54}) \times (\lambda_{32} - \lambda_{54}) \times (\lambda_{21} - \lambda_{32}) \times (\lambda_{10} - \lambda_{32})} \times (e^{-\lambda_{10}t} - e^{-\lambda_{32}t}) \\
 & + \left(\frac{\lambda_{54} \times \lambda_{43} \times \lambda_{32} \times \lambda_{21}}{(\lambda_{43} - \lambda_{54}) \times (\lambda_{32} - \lambda_{54}) \times (\lambda_{21} - \lambda_{54}) \times (\lambda_{10} - \lambda_{21})} \right. \\
 & \left. + \frac{\lambda_{54} \times \lambda_{43} \times \lambda_{32} \times \lambda_{21}}{(\lambda_{43} - \lambda_{54}) \times (\lambda_{32} - \lambda_{43}) \times (\lambda_{21} - \lambda_{32}) \times (\lambda_{10} - \lambda_{21})} \right) \times (e^{-\lambda_{10}t} - e^{-\lambda_{21}t}) \\
 & + \left(\frac{\lambda_{54} \times \lambda_{43} \times \lambda_{32} \times \lambda_{21}}{(\lambda_{43} - \lambda_{54}) \times (\lambda_{32} - \lambda_{43}) \times (\lambda_{21} - \lambda_{43}) \times (\lambda_{10} - \lambda_{21})} \right. \\
 & \left. + \frac{\lambda_{54} \times \lambda_{43} \times \lambda_{32} \times \lambda_{21}}{(\lambda_{43} - \lambda_{54}) \times (\lambda_{32} - \lambda_{54}) \times (\lambda_{21} - \lambda_{32}) \times (\lambda_{10} - \lambda_{21})} \right) \times (e^{-\lambda_{21}t} - e^{-\lambda_{10}t})
 \end{aligned}$$

State probabilities with Excel

	λ_{10}	λ_{21}	λ_{32}	λ_{43}	λ_{54}
Transition rates	0.0003517	0.0001423	0.0000876	0.0000470	0.0000378
Time (Hours)	8760				
State 0	State 1	State 2	State 3	State 4	State 5
0.0014	0.0018	0.0089	0.0414	0.2285	0.7181

State probabilities with MATLAB

For time $t = 1$ Year(s)

State 0	State 1	State 2	State 3	State 4	State 5
0.0014	0.0018	0.0089	0.0414	0.2285	0.7181

State 0	State 1	State 2	State 3	State 4	State 5
0.0014	0.0018	0.0089	0.0414	0.2285	0.7181

State probabilities with MATLAB

For time $t = 20$ Years

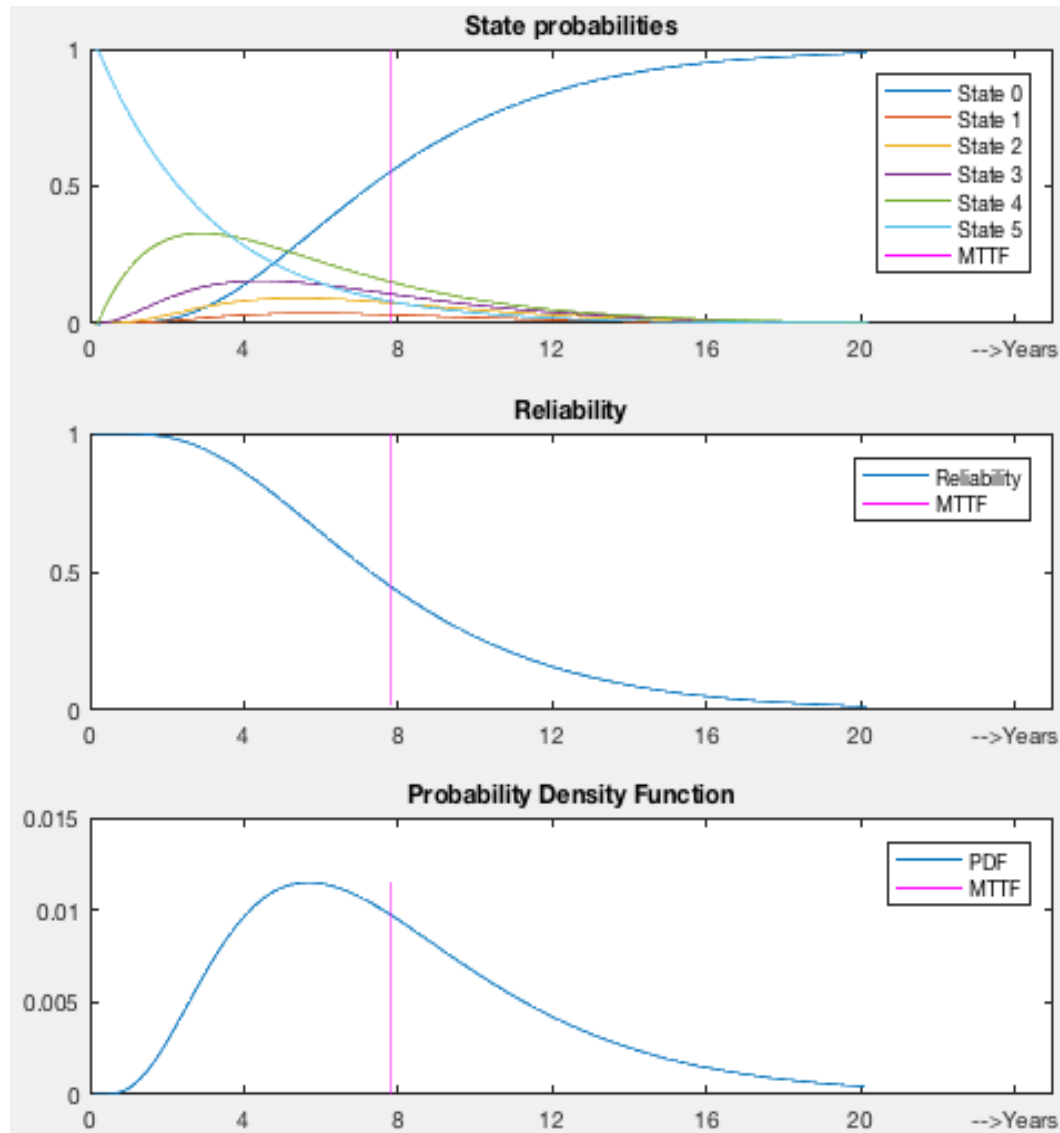
- The reliability, $R(t)$, is 0.0142
- The Mean Time To Failure, MTTF, is 7.83 Years
- The state probabilities are:

State 0	State 1	State 2	State 3	State 4	State 5
0.9858	0.0014	0.0032	0.0039	0.0044	0.0013

- The expected time (years) spent in each stat is:

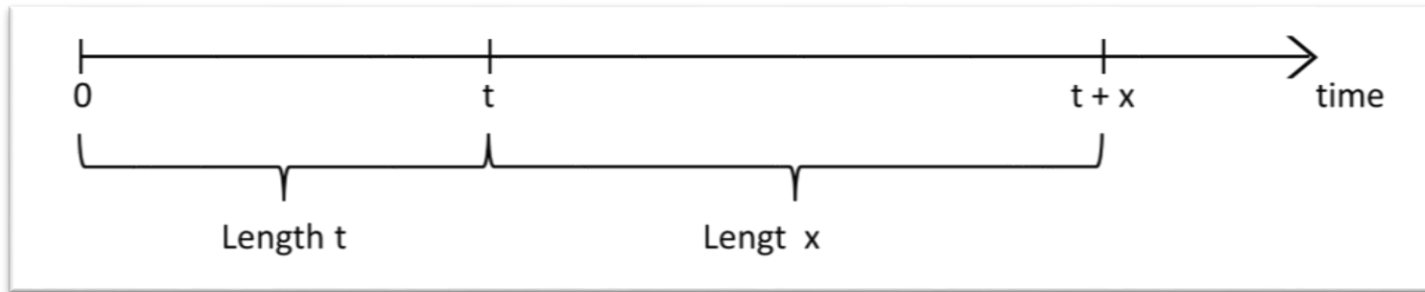
State 0	State 1	State 2	State 3	State 4	State 5
0.0000	0.3246	0.8022	1.3031	2.4288	3.0200

State probabilities with MATLAB



Conditional reliability

- The reliability when we know that the motor is in a specific state at a given time



$$\begin{aligned} R(x | t) &= \Pr(T > t + x | T > t) = \frac{\Pr(T > t + x)}{\Pr(T > t)} \\ &= \frac{e^{-\lambda(t+x)}}{e^{-\lambda t}} = e^{-\lambda x} \end{aligned}$$

Conditional reliability with MATLAB

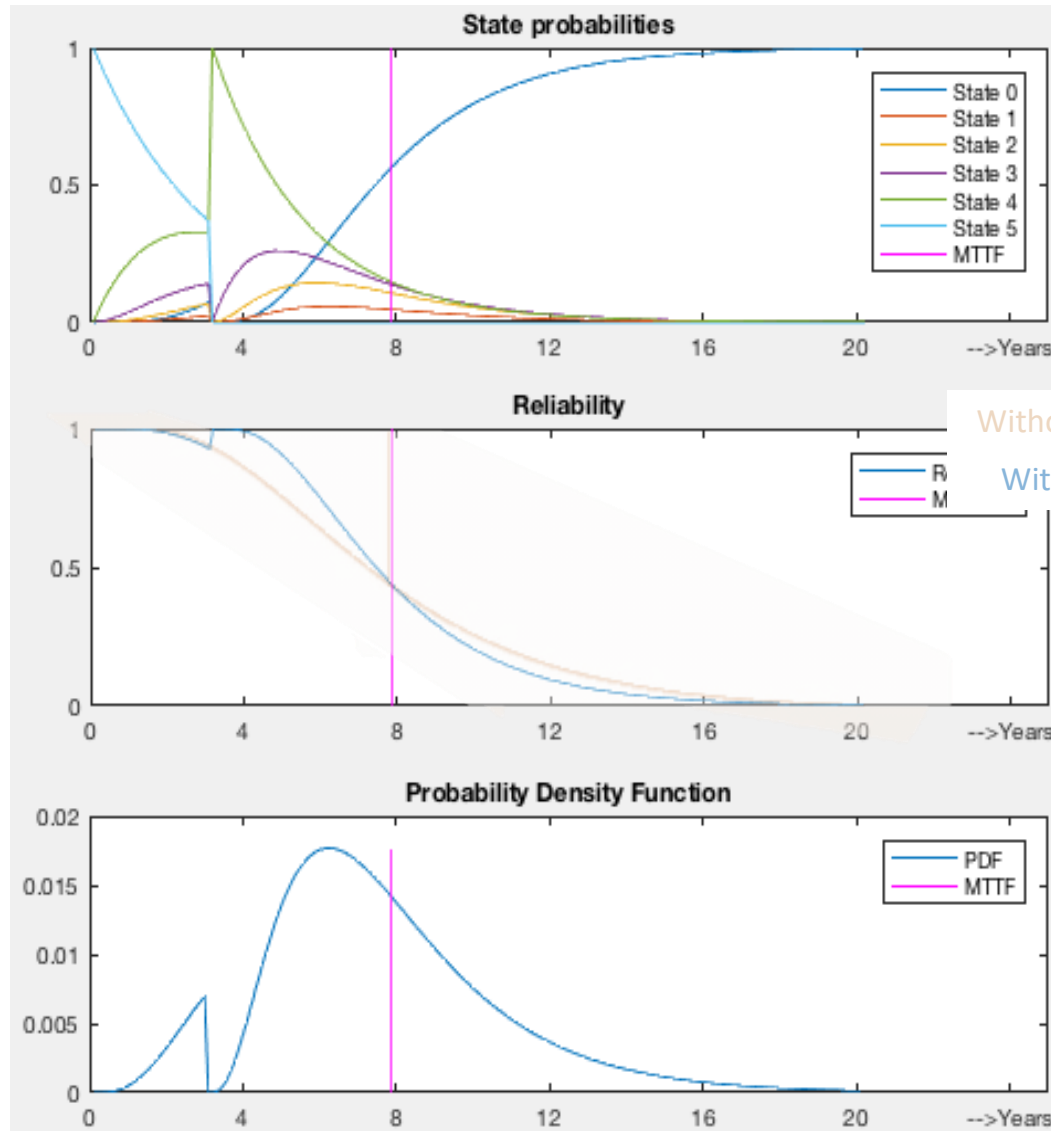
- Total time $(t+x) = 20$ years
- State 4 at time $t = 3$ years

```
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For a total time of t = 20 Years,  
and a condition of state 4 at time t = 3 Years  
-----
```

- ```
- The reliability, R(t), is 0.0034
- When the motor is at state 4 after 3.00 years,
 The Mean Time To Failure, MTTF, is 4.85 Years.
- The state probabilities are:
```

| State 0 | State 1 | State 2 | State 3 | State 4 | State 5 |
|---------|---------|---------|---------|---------|---------|
| 0.9966  | 0.0005  | 0.0010  | 0.0011  | 0.0009  | 0       |

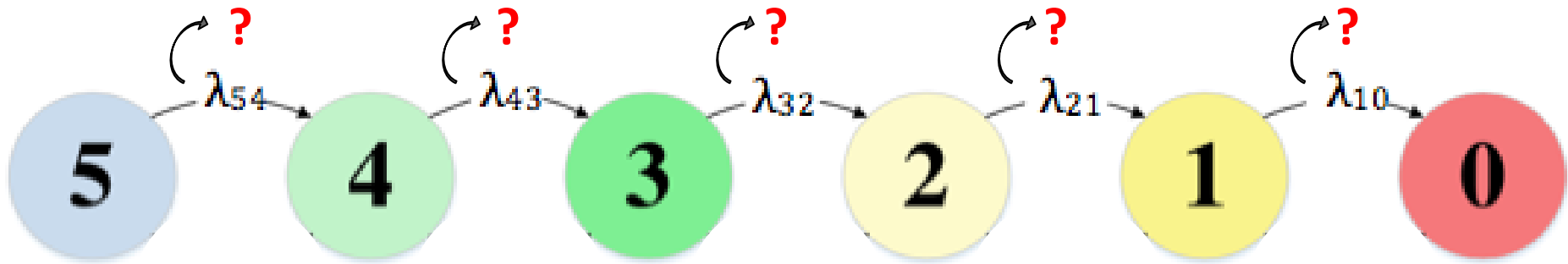
# Conditional reliability with MATLAB



Without inspection

With inspection

# Modeling with censored data



- Right censored
- Left censored
- Interval censored

| Sample nr | L   | R   |
|-----------|-----|-----|
| 1         | 2   | NA  |
| 2         | NA  | 5   |
| 3         | 3   | 6   |
| ...       | ... | ... |

# Data set extracted with MATLAB

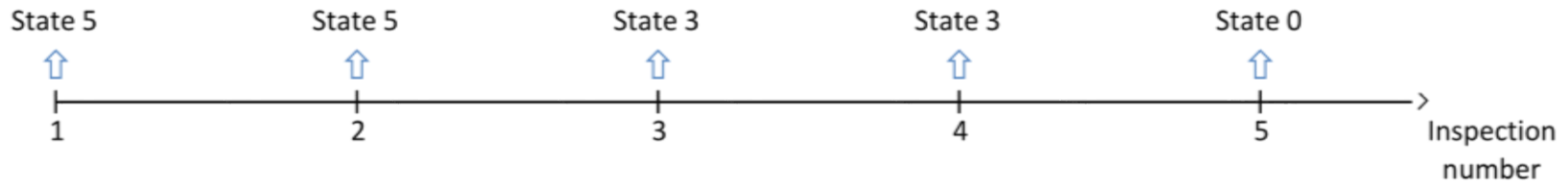
|                       | <b>Time of a transition into a more degraded state in years</b> |                 |                 |                 |                 |                 |                 |                 |                 |                  |
|-----------------------|-----------------------------------------------------------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|------------------|
| <b>State observed</b> | <b>Sample 1</b>                                                 | <b>Sample 2</b> | <b>Sample 3</b> | <b>Sample 4</b> | <b>Sample 5</b> | <b>Sample 6</b> | <b>Sample 7</b> | <b>Sample 8</b> | <b>Sample 9</b> | <b>Sample 10</b> |
| 5                     | 0.0000                                                          | 0.0000          | 0.0000          | 0.0000          | 0.0000          | 0.0000          | 0.0000          | 0.0000          | 0.0000          | 0.0000           |
| 4                     | 2.1795                                                          | 1.8884          | 1.8424          | 0.7566          | 0.1099          | 0.4590          | 2.7774          | 2.7648          | 3.3130          | 0.6823           |
| 3                     | 4.2294                                                          | 3.6084          | 1.9298          | 3.6632          | 1.3927          | 3.3724          | 6.2383          | 3.1591          | 3.9048          | 1.3035           |
| 2                     | 4.5300                                                          | 4.1066          | 3.1600          | 4.4410          | 3.6484          | 3.6069          | 7.8159          | 3.7706          | 4.2275          | 1.3758           |
| 1                     | 4.6955                                                          | 4.3479          | 3.5365          | 4.6926          | 4.9849          | 4.5996          | 8.1563          | 4.1911          | 4.9067          | 1.3933           |
| 0                     | 5.1724                                                          | 4.4280          | 3.9621          | 4.7254          | 5.3707          | 4.6205          | 8.3690          | 4.2157          | 5.0676          | 1.3953           |

| <b>State observed</b> | <b>Sample 11</b> | <b>Sample 12</b> | <b>Sample 13</b> | <b>Sample 14</b> | <b>Sample 15</b> | <b>Sample 16</b> | <b>Sample 17</b> | <b>Sample 18</b> | <b>Sample 19</b> | <b>Sample 20</b> |
|-----------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|
| 5                     | 0.0000           | 0.0000           | 0.0000           | 0.0000           | 0.0000           | 0.0000           | 0.0000           | 0.0000           | 0.0000           | 0.0000           |
| 4                     | 0.5399           | 4.8123           | 1.3427           | 2.1093           | 0.5063           | 0.5921           | 0.3724           | 2.2240           | 5.2767           | 0.4205           |
| 3                     | 0.6600           | 5.3023           | 4.1846           | 7.3839           | 1.8239           | 0.6004           | 5.6315           | 2.4232           | 5.5747           | 1.4306           |
| 2                     | 0.7463           | 6.6348           | 4.6692           | 9.0667           | 1.8283           | 1.2139           | 6.6781           | 4.3691           | 6.1972           | 2.6259           |
| 1                     | 1.0577           | 7.0829           | 4.9308           | 9.1304           | 3.6194           | 1.2318           | 7.6251           | 5.3055           | 6.6175           | 3.0946           |
| 0                     | 1.0886           | 7.5941           | 5.0133           | 9.6653           | 3.8511           | 1.2375           | 7.6885           | 5.8535           | 7.1666           | 3.3539           |

# Data set extracted with MATLAB

Observed states for each sample with inspections every  $\Delta T = 1$  year

| Inspection nr | Sample 1 | Sample 2 | Sample 3 | Sample 4 | Sample 5 | Sample 6 | Sample 7 | Sample 8 | Sample 9 | Sample 10 |
|---------------|----------|----------|----------|----------|----------|----------|----------|----------|----------|-----------|
| 1             | 5        | 5        | 5        | 5        | 5        | 5        | 5        | 5        | 5        | 5         |
| 2             | 5        | 5        | 5        | 4        | 5        | 4        | 5        | 5        | 5        | 4         |
| 3             | 5        | 4        | 3        | 4        | 3        | 4        | 5        | 5        | 5        | 0         |
| 4             | 4        | 4        | 3        | 4        | 3        | 4        | 4        | 4        | 5        |           |
| 5             | 4        | 3        | 0        | 3        | 2        | 2        | 4        | 2        | 3        |           |
| 6             | 1        | 0        |          | 0        | 1        | 0        | 4        | 0        | 1        |           |
| 7             | 0        |          |          |          | 0        |          | 4        |          | 0        |           |



|    |   |   |   |   |   |   |   |   |   |   |
|----|---|---|---|---|---|---|---|---|---|---|
| 3  | 0 | 5 | 4 | 5 | 2 | 0 | 4 | 5 | 5 | 3 |
| 4  |   | 5 | 4 | 4 | 2 |   | 4 | 3 | 5 | 2 |
| 5  |   | 5 | 4 | 4 | 0 |   | 4 | 3 | 5 | 0 |
| 6  |   | 4 | 1 | 4 |   |   | 4 | 2 | 5 |   |
| 7  |   | 3 | 0 | 4 |   |   | 3 | 0 | 3 |   |
| 8  |   | 2 |   | 4 |   |   | 2 |   | 1 |   |
| 9  |   | 0 |   | 3 |   |   | 0 |   | 0 |   |
| 10 |   |   |   | 3 |   |   |   |   |   |   |
| 11 |   |   |   | 0 |   |   |   |   |   |   |

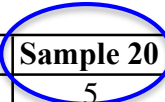
# Censored data table

| Observed states for each sample with inspections every $\Delta T = 1$ year |          |          |          |          |          |          |          |          |          |           |
|----------------------------------------------------------------------------|----------|----------|----------|----------|----------|----------|----------|----------|----------|-----------|
| Inspection nr                                                              | Sample 1 | Sample 2 | Sample 3 | Sample 4 | Sample 5 | Sample 6 | Sample 7 | Sample 8 | Sample 9 | Sample 10 |
| 1                                                                          | 5        | 5        | 5        | 5        | 5        | 5        | 5        | 5        | 5        | 5         |
| 2                                                                          | 5        | 5        | 5        | 4        | 5        | 4        | 5        | 5        | 5        | 4         |
| 3                                                                          | 5        | 4        | 3        | 4        | 3        | 4        | 5        | 5        | 5        | 0         |
| 4                                                                          | 4        | 4        | 3        |          |          | 4        | 4        | 4        | 5        |           |
| 5                                                                          | 4        | 3        | 0        |          |          | 2        | 4        | 2        | 3        |           |
| 6                                                                          | 1        | 0        |          |          |          | 0        | 4        | 0        | 1        |           |
| 7                                                                          | 0        |          |          |          |          |          | 4        |          | 0        |           |
| 8                                                                          |          |          |          |          |          |          | 3        |          |          |           |
| 9                                                                          |          |          |          |          |          |          | 2        |          |          |           |
| 10                                                                         |          |          |          |          |          |          | 0        |          |          |           |
| 11                                                                         |          |          |          |          |          |          |          |          |          |           |

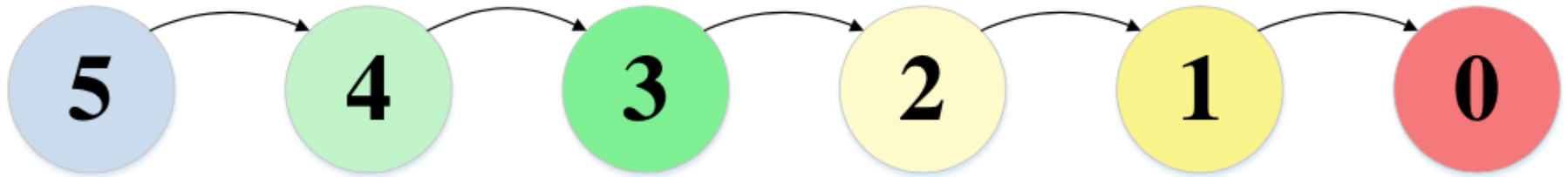
  

| Inspection nr | Sample 11 | Sample 12 | Sample 13 | Sample 14 | Sample 15 | Sample 16 | Sample 17 | Sample 18 | Sample 19 | Sample 20 |
|---------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
| 1             | 5         | 5         | 5         | 5         | 5         | 5         | 5         | 5         | 5         | 5         |
| 2             | 2         | 5         | 5         | 5         | 5         | 3         | 4         | 5         | 5         | 4         |
| 3             | 0         | 5         | 4         | 4         | 4         | 0         | 4         | 5         | 5         | 3         |
| 4             |           | 5         | 4         | 4         | 4         |           | 4         | 3         | 5         | 2         |
| 5             |           | 5         | 4         | 4         | 4         |           | 4         | 3         | 5         | 0         |
| 6             |           | 4         | 1         | 4         | 4         |           | 4         | 2         | 5         |           |
| 7             |           | 3         | 0         | 4         | 4         |           | 3         | 0         | 3         |           |
| 8             |           | 2         |           | 4         | 4         |           | 2         |           | 1         |           |
| 9             |           | 0         |           | 3         | 3         |           | 0         |           | 0         |           |
| 10            |           |           |           | 3         | 3         |           |           |           |           |           |
| 11            |           |           |           | 0         | 0         |           |           |           |           |           |

$l_k^1 = 5$   
 $l_k^2 = 11$   
 $l_k^3 = 17$   
 $l_k^4 = 32$   
 $l_k^5 = 46$   
 $\Delta T = 1 \text{ year}$   
 $n = 20$



# Parameter estimation



|                            |                        |              |
|----------------------------|------------------------|--------------|
| $\lambda_{10} = 0.0003517$ | <b>Parameter</b>       | <b>Error</b> |
| $\lambda_{21} = 0.0001423$ | $\tilde{\lambda}_{10}$ | 47.98%       |
| $\lambda_{32} = 0.0000876$ | $\tilde{\lambda}_{21}$ | 16.87%       |
| $\lambda_{43} = 0.0000470$ | $\tilde{\lambda}_{32}$ | 1.37%        |
| $\lambda_{54} = 0.0000378$ | $\tilde{\lambda}_{43}$ | 15.96%       |
|                            | $\tilde{\lambda}_{54}$ | 8.99%        |

$$error = \frac{|\lambda_{ij} - \tilde{\lambda}_{ij}|}{\lambda_{ij}} \times 100$$



# Things to do if time

- Make a model based on the censored data
- Parameter estimation with more samples
- Include variance and confidence intervals
- Simulate with Monte Carlo
- Make a simple Markov for the whole system
- Finish and update what's done so far

Questions?