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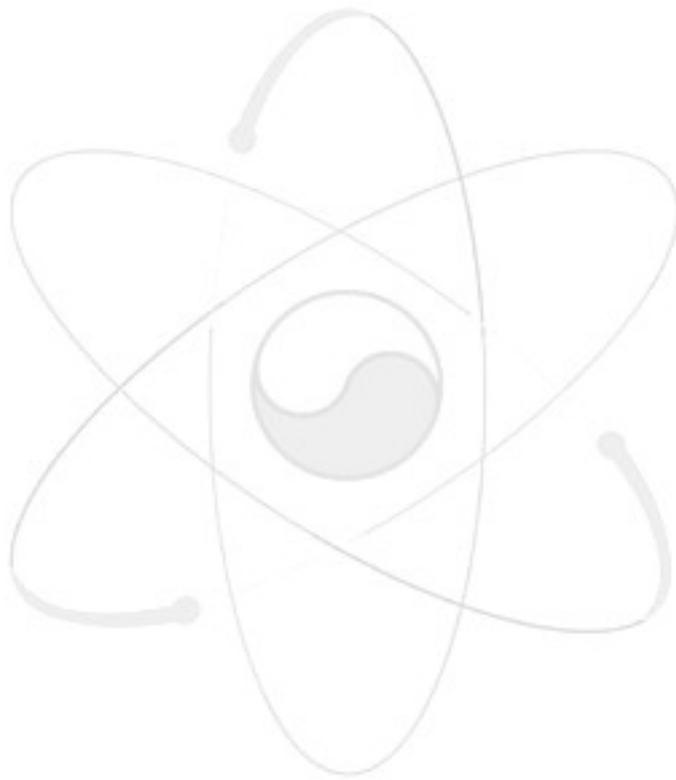
**Truncation Uncertainty of the Fault Tree Analysis in the
Probabilistic Safety Assessment of Nuclear Power Plants**

KAERI

2004

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2004. 11. 17

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(가)

(가)

(truncation error)

(probabilistic safety assessment, PSA)

(truncation limit)

(cut sets)

(truncated probability)

FTREX (Fault Tree Reliability Evaluation eXpert)

가 ,

Benchmark

Benchmark

LBTP(lower bound of truncated probability)

ATP(approximate truncation probability)

(top event

probability)

가

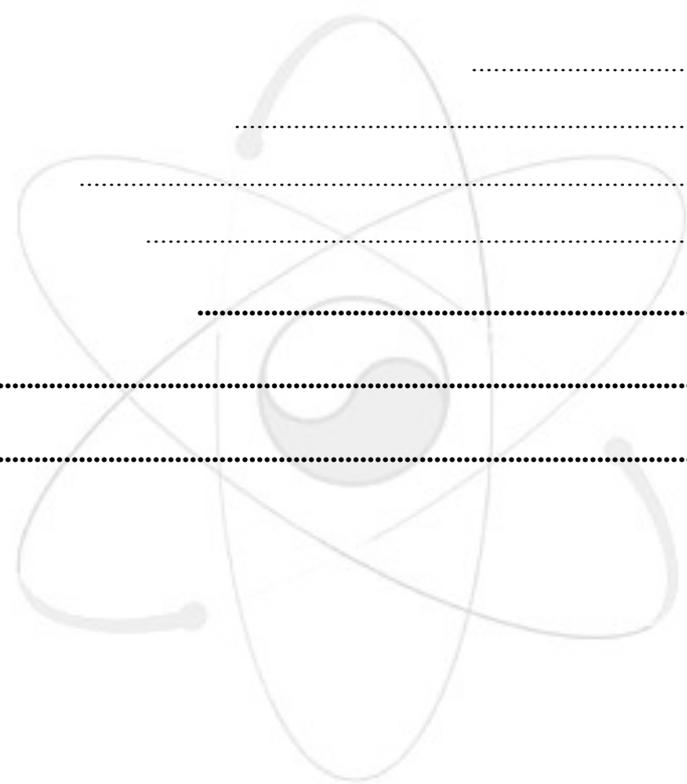
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Summary

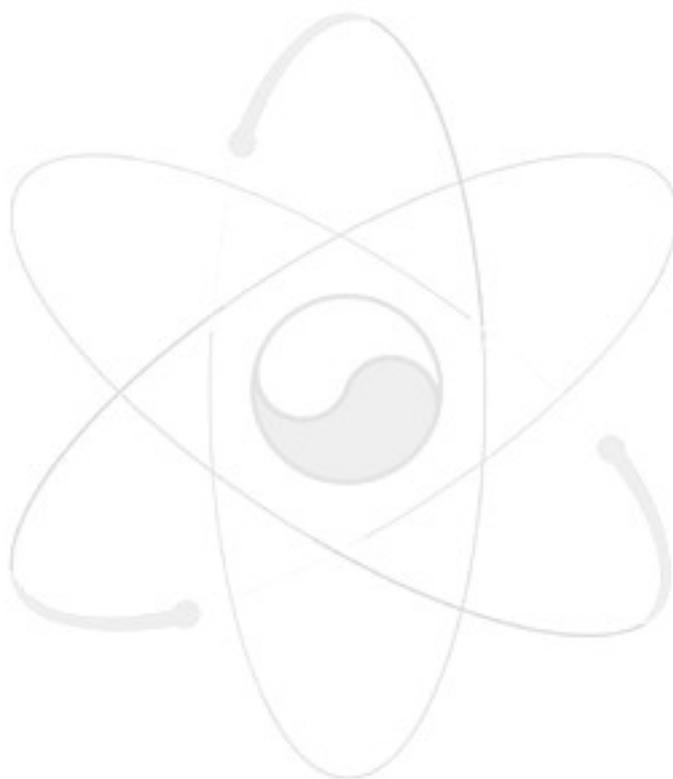
The fault tree quantification uncertainty from the truncation error has been of great concern for the reliability evaluation of large fault trees in the probabilistic safety assessment (PSA) of nuclear plants. The truncation limit is used to truncate cut sets of the gates when quantifying the fault trees. This report presents measures to estimate the probability of the truncated cut sets, that is, the amount of truncation error. The functions to calculate the measures are programmed into the new fault tree quantifier FTREX (Fault Tree Reliability Evaluation eXpert) and a Benchmark test was performed to demonstrate the efficiency of the measures.

The measures presented in this study are calculated by a single quantification of the fault tree with the assigned truncation limit. As demonstrated in the Benchmark test, lower bound of truncated probability (LBTP) and approximate truncation probability (ATP) are efficient estimators of the truncated probability. The truncation limit could be determined or validated by suppressing the measures to be less than the assigned upper limit. The truncation limit should be lowered until the truncation error is less than the assigned upper limit. Thus, the measures could be used as an acceptability of the fault tree quantification results. Furthermore, the developed measures are easily implemented into the existing fault tree solvers by adding a few subroutines to the source code.

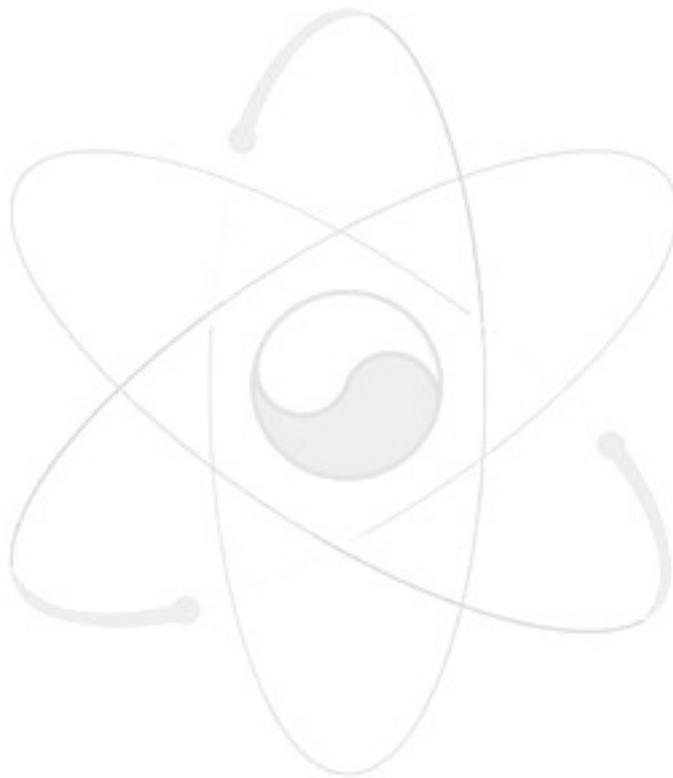
1	.....	8
1	.....	8
2	BINARY DECISION DIAGRAM	9
3	.....	10
2	.....	11
1	.....	11
2	.....	12
3	.....	14
4	.....	17
3	.....	18
4	.....	24
	.....	25



1.	.....	16
2.	.....	20
3.	.....	20
4.	.....	21
5.	.....	21
6.	.....	22

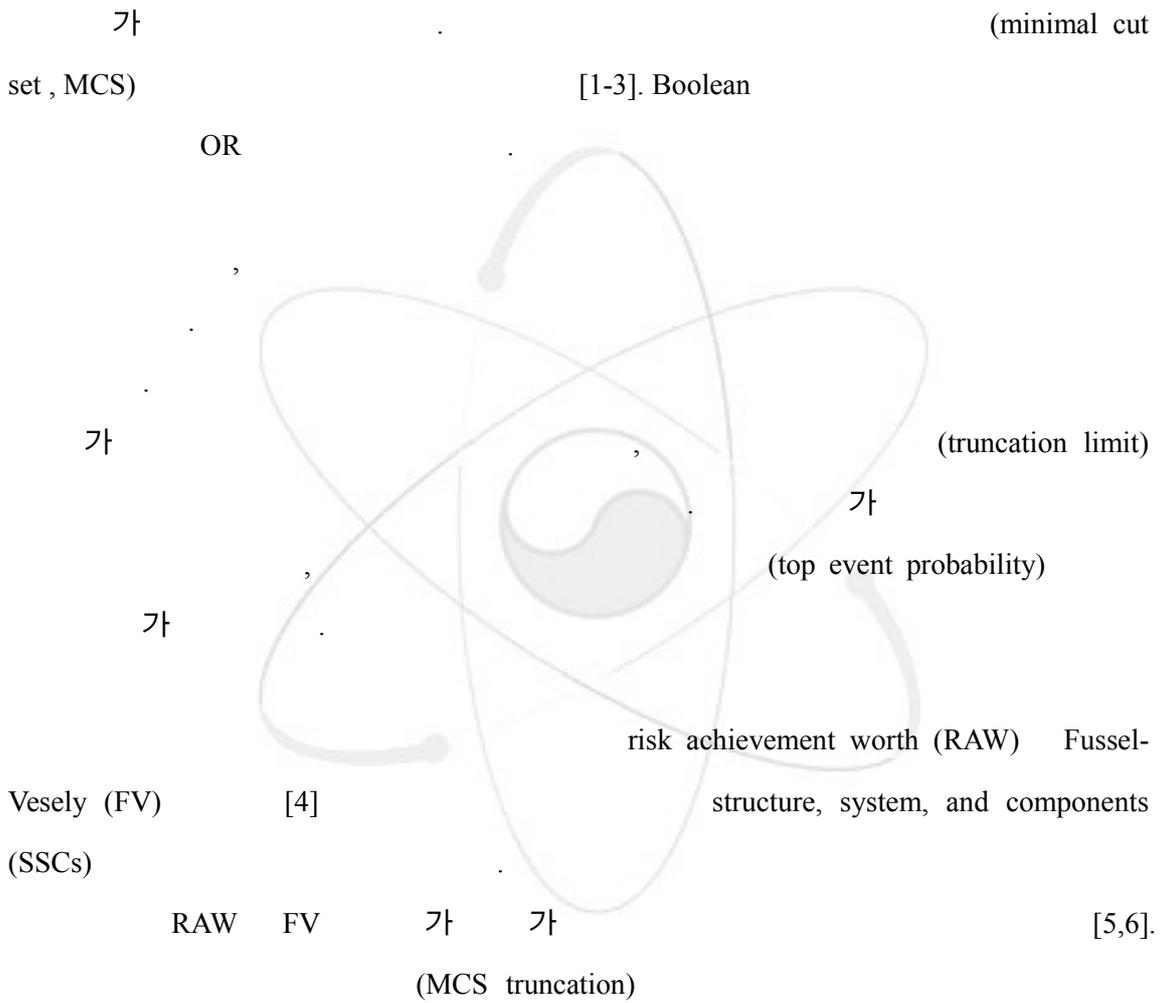


1.	3/4 NPP	.....	18
2.	3/4 NPP	Benchmark	19



1

1



가 (probabilistic safety analysis, PSA)

[5-8].

ASME

가 [8]

:

1.

2.

가

가

가

가

[6,9-11]

Modarres[9]

Brown[10]

Contini[11]

가

top-down

bottom-up

[9-11]

가

Çepin[6]

2 Binary Decision Diagram

BDD (Binary Decision Diagram)

MCS

BDD

[2,12,13].

BDD

BDD

BDD

BDD

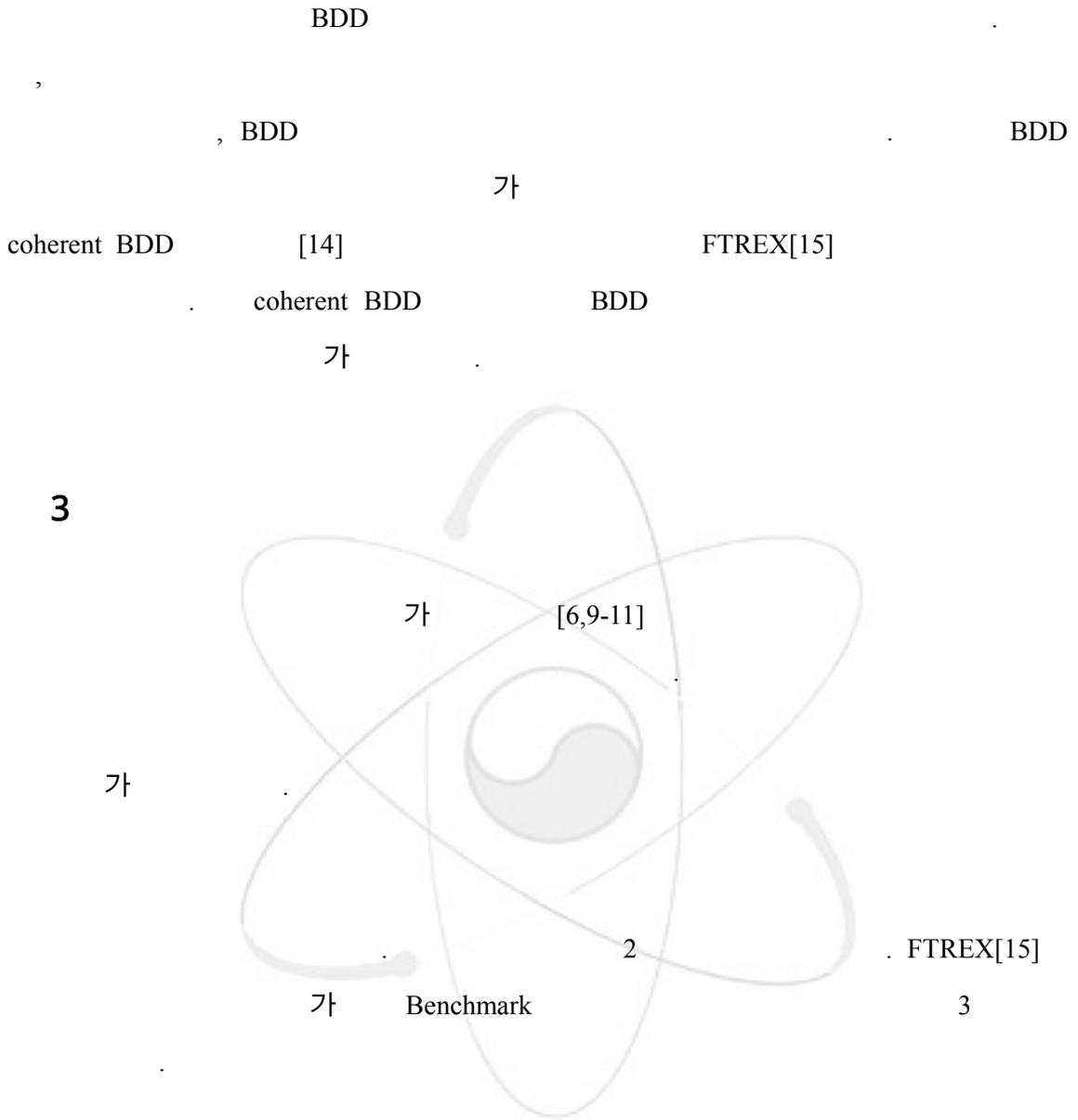
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BDD

(ordering)

PSA

BDD



2

:

C_i	i	(minimal cut set, MCS)
C_i^k	1×10^{-k}	
\bar{C}_i^k	1×10^{-k}	
\hat{C}_i^k	1×10^{-k}	
P_k	C_i^k	$, P(C_1^k + C_2^k + \dots)$
\bar{P}_k	\bar{C}_i^k	$, P(\bar{C}_1^k + \bar{C}_2^k + \dots)$
\hat{P}_k	\hat{C}_i^k	$, P(\hat{C}_1^k + \hat{C}_2^k + \dots)$
ΔP_k	(top event probabilities)	$, P_k - P_{k-1}$
P_T		
P_T^S		,
P_T^M		, minimal cut set upper bound (MCUB)
P_T^U	P_T	$P_k, \bar{P}_k, \hat{P}_k$
TP_k		\bar{P}_k, \hat{P}_k
$LBTP_k$		\bar{P}_k
ATP_k		$\bar{P}_k, \Delta P_k$
TU_k		
$LBTU_k$	$LBTP_k$	
ATU_k	ATP_k	

1

Coherent

[3]

n

P_T inclusion exclusion

expansion (IEE)[3]

$$P_T = P(C_1 + \dots + C_n) = \sum_{i=1}^n P(C_i) - \sum_{1 \leq i < j \leq n} P(C_i C_j) + \sum_{1 \leq i < j < k \leq n} P(C_i C_j C_k) - \dots + (-1)^{n-1} P(C_1 C_2 \dots C_n) . \quad (1)$$

$$\sum_{i=1}^n P(C_i) - \sum_{1 \leq i < j \leq n} P(C_i C_j) \leq P_T \leq \sum_{i=1}^n P(C_i) . \quad (2)$$

가 (1) 가

(rare event approximation) minimal cut set upper

bound (3 4) .

가 () ,

$$P_T \leq P_T^S = \sum_{i=1}^n P(C_i) . \quad (3)$$

(1)

() . (3) P_T^S 가

minimal cut set upper bound[3]

$$P_T \leq P_T^M = 1 - \prod_{i=1}^n (1 - P(C_i)) . \quad (4)$$

PSA

(4) minimal cut set upper bound

P_T^M [8].

$$P_T \leq P_T^M \leq P_T^S . \quad (5)$$

2

2 3 bottom-

up

(cut set)

(truncation),

(subsuming):

1.

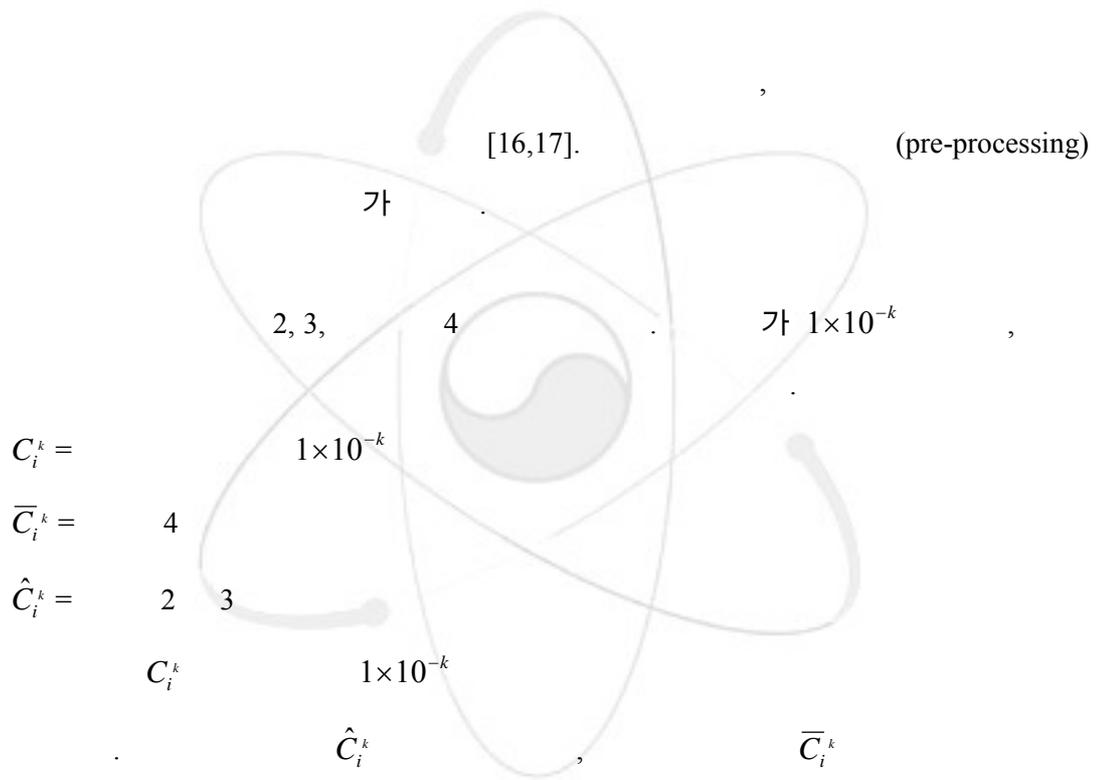
(restructure)

2.

3.

4.

5.



가

$$P_T \leq P_T^U = P_k + \bar{P}_k + \hat{P}_k \quad (6)$$

$$P_k = P(C_1^k + C_2^k + \dots) \quad (7)$$

$$\bar{P}_k = P(\bar{C}_1^k + \bar{C}_2^k + \dots) \quad (8)$$

$$\hat{P}_k = P(\hat{C}_1^k + \hat{C}_2^k + \dots) \quad (9)$$

(7) (9) (1), (3), (4) . (7)

(9) (6) P_T^U P_T .

(7) (9) 가

$$\bar{C}_i^k$$

$$(8) \bar{P}_k$$

$$\hat{C}_i^k$$

$$(9) \hat{P}_k$$

$$abc(d+e+f)(g+h+i+j)(k+l+m)$$

$$P(a) > P(b) > \dots > P(m)$$

$$abcdgk \quad \text{가}$$

1. $D = (d+e+f)$, $G = (g+h+i+j)$, $K = (k+l+m)$ 가

$$1 \quad abcDGK$$

2. D, G, K

$$, P(D) = P(d), P(G) = P(g),$$

$$P(K) = P(k)$$

3. $abcDGK$ 3

4. 36 $abc(d+e+f)(g+h+i+j)(k+l+m)$ 가

$$abcDGK \quad \text{가} \quad 4 \quad abcdgk$$

$$35 \quad \bar{C}_i^k$$

3

가 1×10^{-k} , 2 4

(truncated probability, TP)

$$TP_k = \bar{P}_k + \hat{P}_k . \tag{10}$$

$$\lim_{k \rightarrow \infty} TP_k = 0$$

TP (lower bound of truncated probability, LBTP)

$$LBTP_k = \bar{P}_k . \tag{11}$$

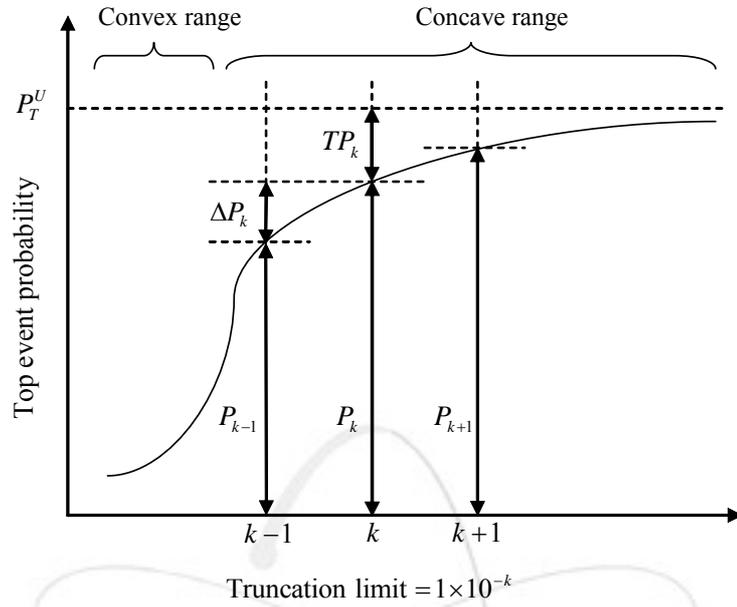
$$ATP_k = \bar{P}_k + \Delta P_k . \tag{12}$$

$$P_{k+1} \leq P_k + \Delta P_k \text{ (concave)}$$

$$P_{k+1} \geq P_k + \Delta P_k \text{ (convex)}$$

$$P_k + \Delta P_k \leq P_{k+1} \leq P_k + ATP_k$$

$$P_k + ATP_k \leq P_{k+1}$$



1.

concave

가

$$LBTP_k \leq TP_k \leq ATP_k \text{ (concave)} \quad (15)$$

$$P_k + LBTP_k \quad P_k + ATP_k \quad P_T^U$$

$$\lim_{k \rightarrow \infty} (P_k + LBTP_k) = P_T^U \text{ and } \lim_{k \rightarrow \infty} (P_k + ATP_k) = P_T^U \quad (16)$$

LBTP ATP

$$\lim_{k \rightarrow \infty} LBTP_k = 0 \text{ and } \lim_{k \rightarrow \infty} ATP_k = 0. \quad (17)$$

$$(11) \quad (12) \quad LBTP \quad ATP \quad 1 \times 10^{-k}$$

. 2.2

1

4

LBTP ATP 가

(: TP

).

4

(truncation uncertainty) , TU (Truncation Uncertainty), LBTU (Lower Bound of Truncation Uncertainty), ATU (Approximate Truncation Uncertainty) 가

$$TU_k = \frac{TP_k}{P_T^U} = \frac{TP_k}{P_k + TP_k} \quad (18)$$

$$LBTU_k = \frac{LBTP_k}{P_k + LBTP_k} \quad (19)$$

$$ATU_k = \frac{ATP_k}{P_k + ATP_k} \quad (20)$$

(19) (20) P_T^U 가 , $P_k + LBTP_k$ $P_k + ATP_k$ 가 $LBTU_k$ ATU_k

3

2

FTREX[15]

3/4

[18]

3/4

[19]

1 49

3,477

2,501

가

1. 3/4 NPP

	Initiator group	Number of initiators
LOCA (a)	Large LOCA	6 (4 for cold legs and 2 for hot legs)
	Medium LOCA	6 (4 for cold legs and 2 for hot legs)
	Small LOCA	1
	Reactor vessel rupture	1
	Steam generator tube rupture	2 (for steam generators 1 and 2)
	Interfacing system LOCA	1
Transients	Large secondary side breaks	2 (for steam generators 1 and 2)
	Loss of main feedwater transient	1
	Loss of condenser vacuum transient	1
	Loss of offsite power	1
	Station blackout (b)	NA (d)
	General transient	23
	Loss of component cooling water train	1
	Loss of 4.16KV AC bus	1
	Loss of 125V DC bus	2 (for 125V DC bus A and B)
	ATWS (c)	NA

(a) loss of coolant accident

(b) loss of offsite power * loss of AC power

(c) initiators transferred to anticipated transient without scram (ATWS) * failure of reactor trip

(d) NA: Not applicable

2 6

2 2

2, 4,

5

P_T^U

2. 3/4 NPP Benchmark

k	Truncation limit 1.0E-k	MCSs (a)	MCSs (b)	P_k/P_{16} (c) %	$(P_k+LBTP_k)/P_{16}$ %	$(P_k+ATP_k)/P_{16}$ %	TP_k (d) in Eq. (10)	$LBTP_k$ in Eq. (11)	ATP_k in Eq. (12)	TU_k % in Eq. (18)	$LBTU_k$ % in Eq. (19)	ATU_k % in Eq. (20)	Run time (seconds)
8	1.0E-08	257	80,965	76.76	83.08	103.26	5.100E-06	1.389E-06	5.818E-06	23.20	7.61	25.67	0.42
9	1.0E-09	1,205	270,306	89.33	93.20	105.78	2.340E-06	8.497E-07	3.611E-06	10.70	4.15	15.55	0.56
10	1.0E-10	5,842	1,840,383	95.45	97.72	103.84	9.990E-07	4.980E-07	1.841E-06	4.55	2.32	8.08	0.88
11	1.0E-11	27,227	7,872,462	98.44	99.36	102.35	3.420E-07	2.014E-07	8.583E-07	1.56	0.92	3.82	1.69
12	1.0E-12	99,922	25,603,438	99.49	99.83	100.88	1.110E-07	7.289E-08	3.037E-07	0.51	0.33	1.37	3.59
13	1.0E-13	342,488	86,589,221	99.85	99.96	100.31	3.400E-08	2.487E-08	1.020E-07	0.16	0.11	0.46	8.03
14	1.0E-14	1,103,758	320,228,727	99.96	99.99	100.10	9.000E-09	8.041E-09	3.241E-08	0.04	0.04	0.15	19.00
15	1.0E-15	3,436,562	964,350,847	99.99	100.00	100.04	2.000E-09	2.455E-09	9.936E-09	0.01	0.01	0.05	43.81
16	1.0E-16	10,203,408	NA (e)	100.00	100.00	100.01	0.000E+00	7.188E-10	2.889E-09	0.00	0.00	0.01	149.41

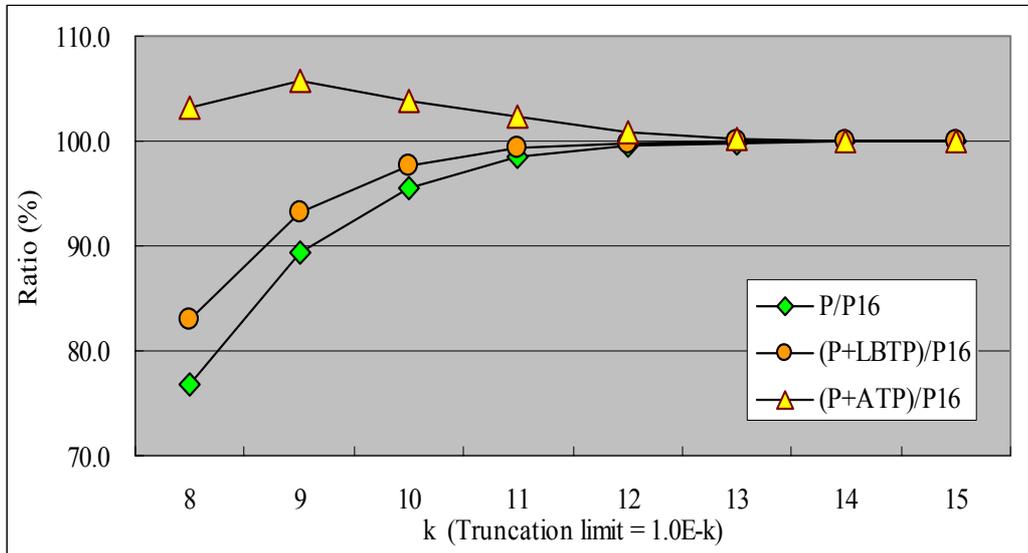
(a) MCSs that have probabilities larger than the truncation limit (See Section 2.2)

(b) MCSs that are truncated when expanding the modules at Step 4 (See Section 2.2)

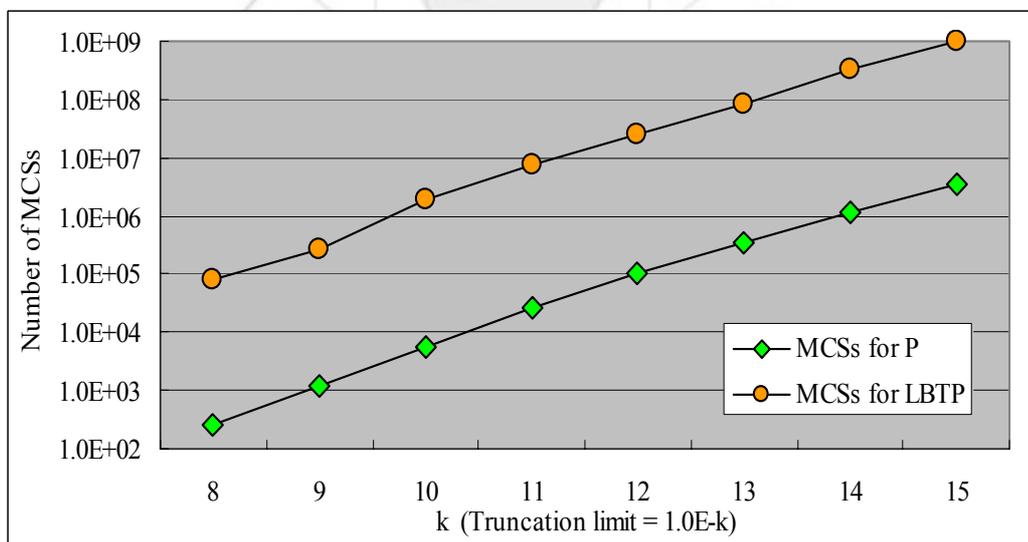
(c) P_k in Eq.(7) and $P_T^U \approx P_{16}$

(d) $TP_k \approx P_T^U - P_k \approx P_{16} - P_k$

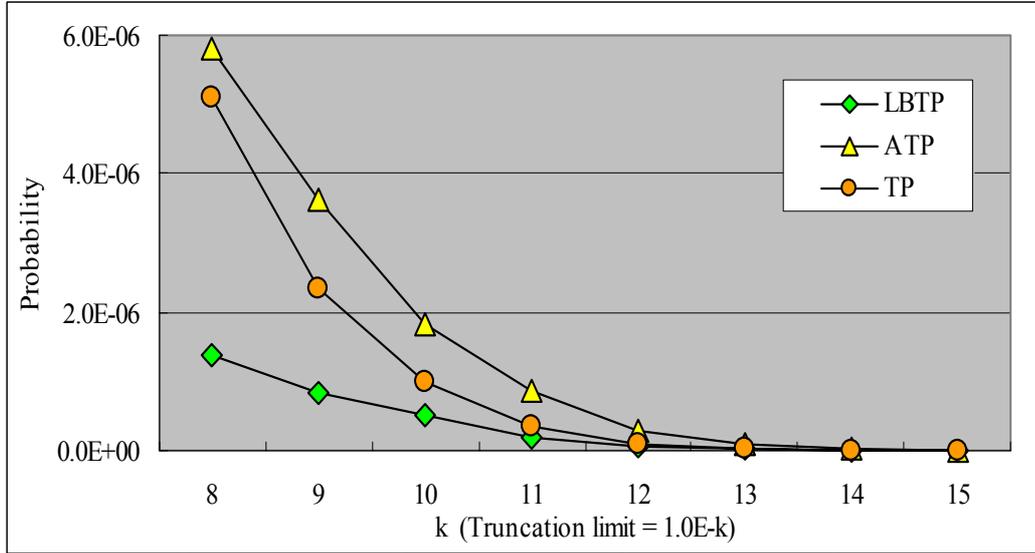
(e) NA: Not applicable since the number is beyond the size of the 32 bit integer variable



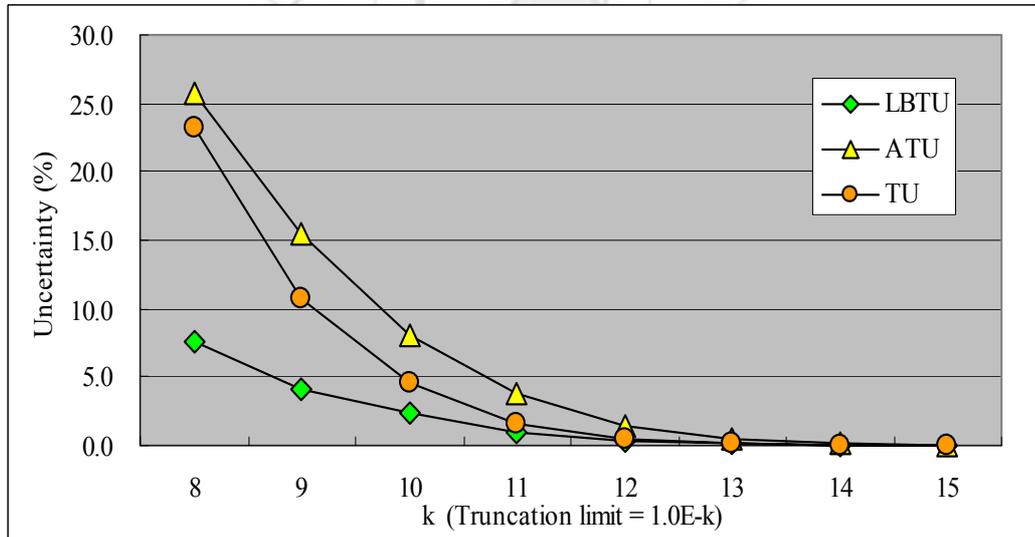
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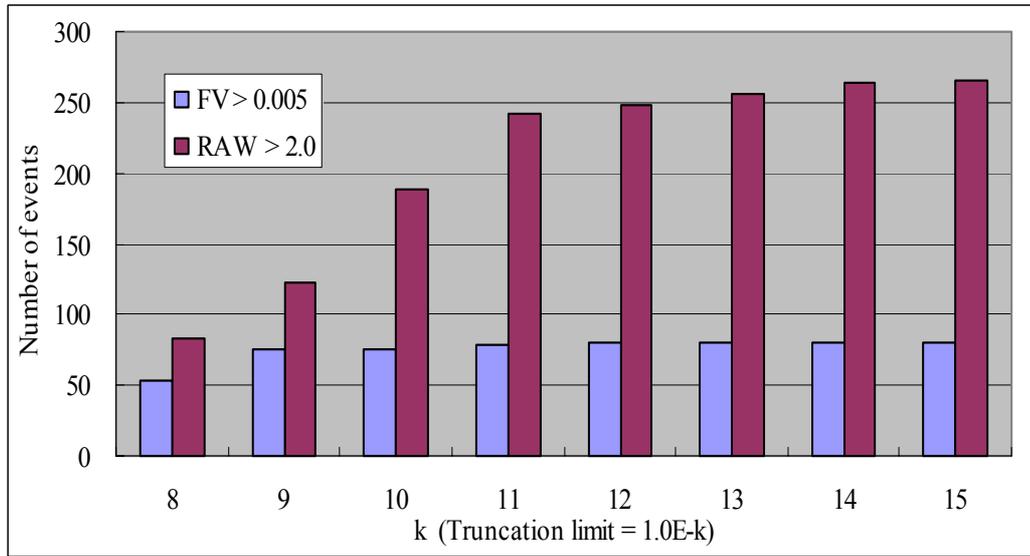
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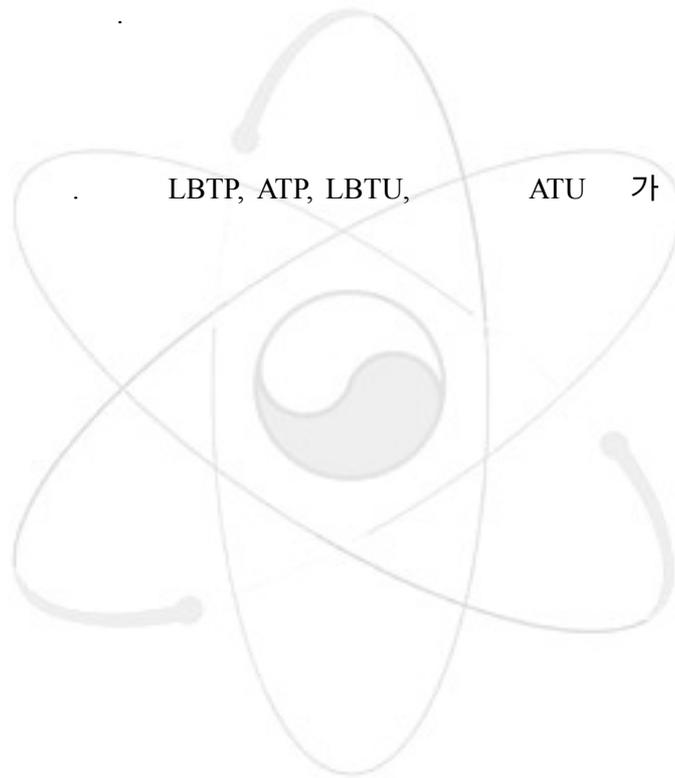


6.

3
 C_i^k \bar{C}_i^k 가 가
 (: 3 Number of MCSs). 가 1×10^{-16}
 \bar{C}_i^k 가 32 bit
 1×10^{-16} (: FTREX[15]
 64 bit). TP TU 가 1×10^{-16}
 P_T^U 가 , 2 가 1×10^{-15}
 1×10^{-16} TP LBTP 가 .
 4 LBTP ATP가 . 3 4
 \bar{C}_i^k 가 .
 , 가 .
 2 , ATP TP TP
 . 2 LBTP ATP TP

5 6 , 6 가 RAW가
 가 RAW FV SSC

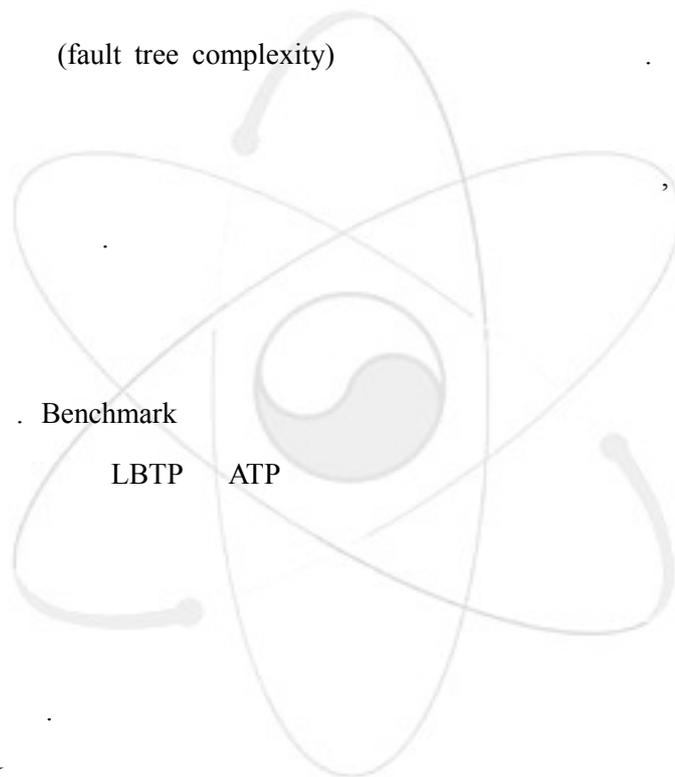
LBTU ATU가
 , 2 LBTU ATU가 1% 1×10^{-11}
 1×10^{-13} LBTP, ATP, LBTU, ATU



LBTP, ATP, LBTU, ATU 가 0.2

4

가



가

가

LBTP ATP

가

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(O), (), _					
(truncation error) (probabilistic safety assessment, PSA) (truncation limit)				(truncated probability) (cut sets)	
FTREX (Fault Tree Reliability Evaluation eXpert) Benchmark				가 ,	
Benchmark				, LBTP(lower bound of truncated probability)	
ATP(approximate truncation probability) (top event probability)				가	
				가	

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Sponsoring Org.				Contract No.		
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