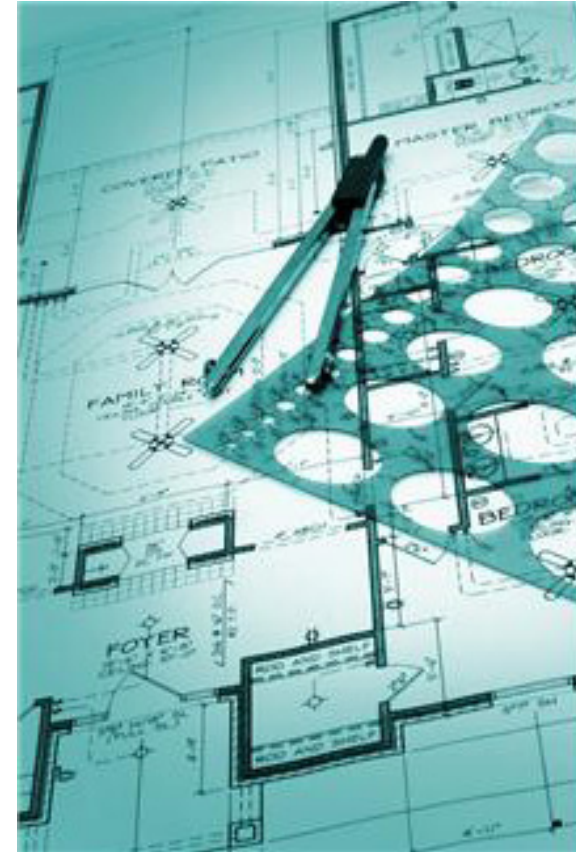


## Topic 9: Applications of DOProC method

- Probabilistic calculation of fatigue damage prediction in cyclically loaded steel structures
- Reliability assessment of arch supports in underground and mining workings

# Usage of DOProC method

- Probabilistic assessment of load combinations,
- Probabilistic reliability assessment of cross-sections and systems of statically (in)definite load-bearing constructions,
- Probabilistic approach to assessment of mass concrete and fibrous concrete mixtures,
- **Reliability assessment of arch supports in underground and mining workings,**
- Reliability assessment of load-bearing constructions under impact loads,
- **Probabilistic calculation of fatigue damage prediction in cyclically loaded steel structures.**



# Fatigue crack propagation

Fatigue crack propagation using **linear fracture mechanics**

**Paris-Erdogan law:**  $\frac{da}{dN} = C \cdot \Delta K^m$

where  $C, m$  are **material constants**  
(determined experimentally),

$a$  is **fatigue crack length**,

$N$  is **number of fatigue loading cycles**,

$\Delta K$  is range of the **stress intensity factor**.

Having modified:

$$\int_{a_1}^{a_2} \frac{da}{(\sqrt{\pi \cdot a} \cdot f(a))^m} = \int_{N_1}^{N_2} C \cdot \Delta \sigma^m dN$$

$$\Delta K = \Delta \sigma \cdot \sqrt{\pi \cdot a} \cdot f(a)$$

where number of fatigue cycles from  $N_1$  to  $N_2$  is needed to increase the **fatigue crack length** from the  $a_1$  to  $a_2$ ,

$\Delta \sigma$  is constant **stress range**,

$f(a)$  is the **calibration function** - represents the course of propagation of the crack (e.g. from the edge or from the surface, determined experimentally).

# Probabilistic calculation of fatigue crack propagation

## Resistance of the structure:

where

$a_0$  is **initial** fatigue crack length,

$a_d$  is **detectable** length of the fatigue crack,

$a_{ac}$  is **acceptable** length of the fatigue crack.

$$R(a_d) = \int_{a_0}^{a_d} \frac{da}{(\sqrt{\pi \cdot a} \cdot f(a))^m}$$

$$R(a_{ac}) = \int_{a_0}^{a_{ac}} \frac{da}{(\sqrt{\pi \cdot a} \cdot f(a))^m}$$

## Cumulated effect of loads:

where  $N$  is **total number of** fatigue loading

**cycles** of constant stress range  $\Delta\sigma$  needed to increase the crack from  $a_0$  to  $a_d$  or  $a_{ac}$ ,

$N_0$  is total number of fatigue loading cycles of constant stress range in time of fatigue crack initialization.

$$S(N) = \int_{N_0}^N C \cdot \Delta\sigma^m dN = C \cdot \Delta\sigma^m \cdot (N - N_0)$$

## Safety margin, probability of failure:

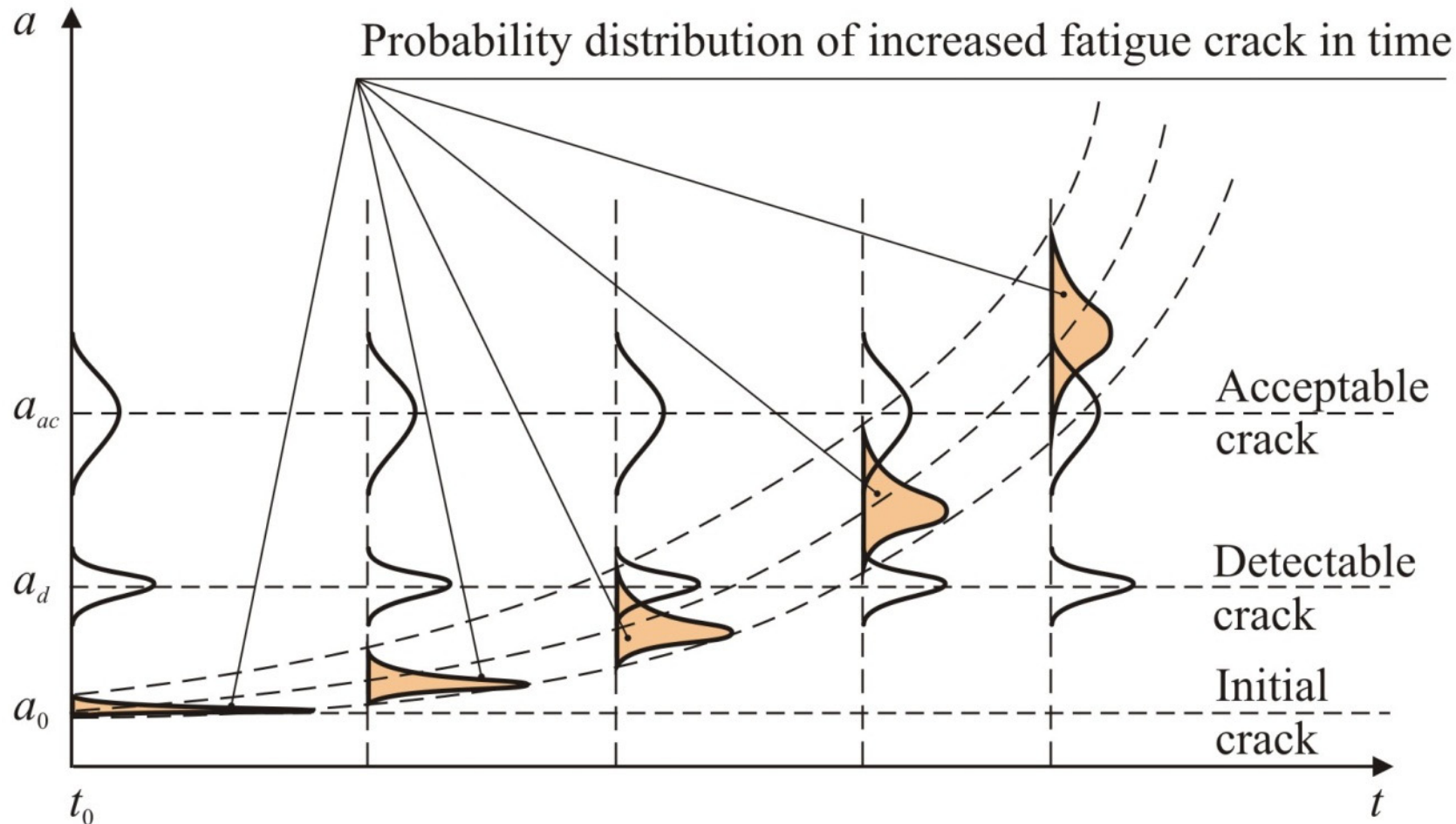
where  $X$  is vector of random physical properties.

$$G_{fail}(X) = R(a_{ac}) - E(N)$$

$$P_f = P(G_{fail}(X) < 0) = P(R(a_{ac}) - E(N) < 0)$$



# Probabilistic growth of the fatigue crack in time



Probability distribution of increased fatigue crack in time

# Probability of defined random events

Probability of **crack undetection** in time  $t$ :  $P(U_{(t)}) = P(a_{(t)} < a_d)$

where  $a_d$  is minimal **detectable** length of the crack.

Probability of **crack detection** in time  $t$ , crack size  $a_{(t)}$  is **less than acceptable length** of the crack  $a_{ac}$ :

$$P(D_{(t)}) = P(a_d \leq a_{(t)} < a_{ac})$$

Probability of **crack detection** in time  $t$ , crack size  $a_{(t)}$  is **equal or greater than acceptable length**  $a_{ac}$ :

$$P(F_{(t)}) = P(a_{(t)} \geq a_{ac})$$

$$P(F_{(t)}) \geq P_d \rightarrow \text{inspection}$$

All of these three events creates **full space of random events**, which can come in time  $t$ , can be applied:

$$P(U_{(t)}) + P(D_{(t)}) + P(F_{(t)}) = 1$$

# Bayes' theorem

**Bayes' theorem** describes the probability of an event, based on prior knowledge of conditions that might be related to the selected event.

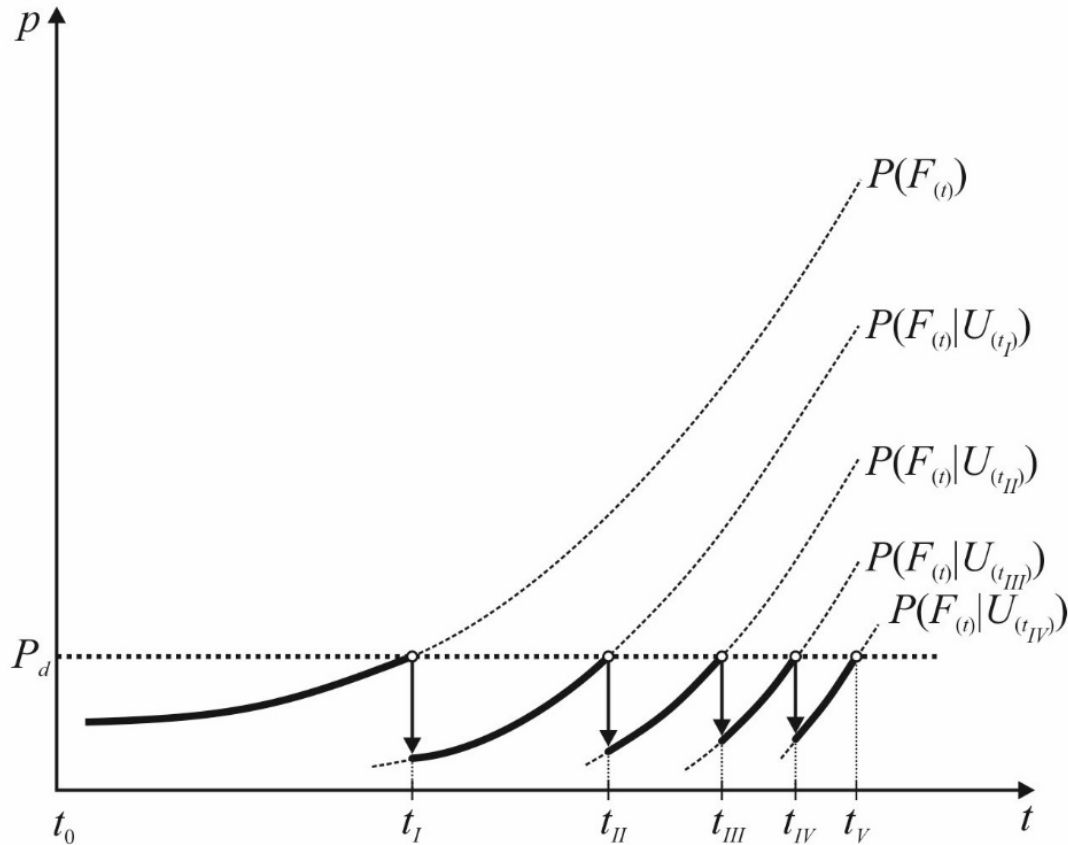
$$P(A|B) = \frac{P(B|A) \cdot P(A)}{P(B)} \quad P(B) > 0$$

Probability of event  $F$  in time  $T$  with respect to the **results of structural inspection** in time  $t_I < T$  :

$$P\left(F_{(T)} \mid U_{(t_I)}\right) = \frac{P\left(F_{(T)}\right) - P\left(F_{(t_I)}\right) - P\left(D_{(t_I)}\right) \cdot P\left(F_{(T)} \mid D_{(t_I)}\right)}{P\left(U_{(t_I)}\right)}$$

$$P\left(F_{(T)} \mid D_{(t_I)}\right) = \frac{P\left(F_{(T)}\right) - P\left(F_{(t_I)}\right) - P\left(U_{(t_I)}\right) \cdot P\left(F_{(T)} \mid U_{(t_I)}\right)}{P\left(D_{(t_I)}\right)}$$

# Design of structural inspections



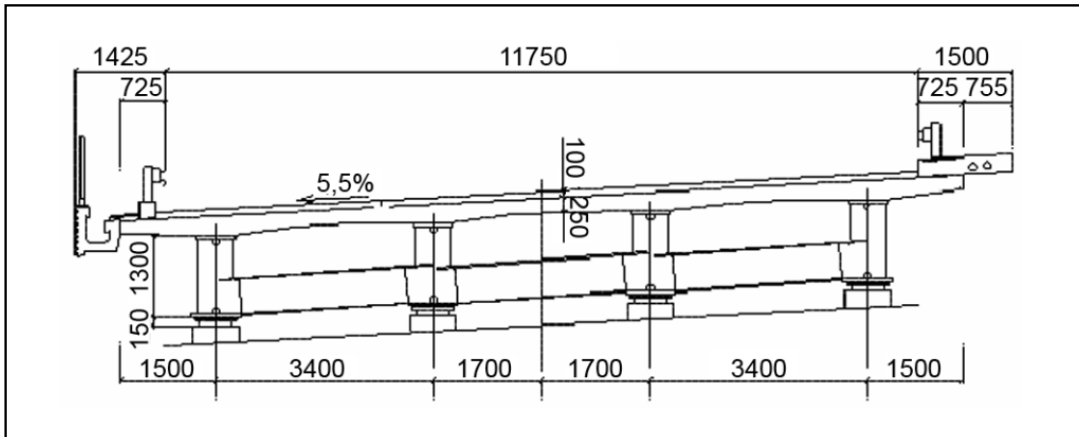
Design of **structural inspections** based on probability of failure  $P_f$ , conditional probability and required degree of reliability  $P_d$ .

# Reliability assessment of steel flange in tension



Look to the reviewed road bridge, photo: Assoc. Prof. J. Odrobiňák

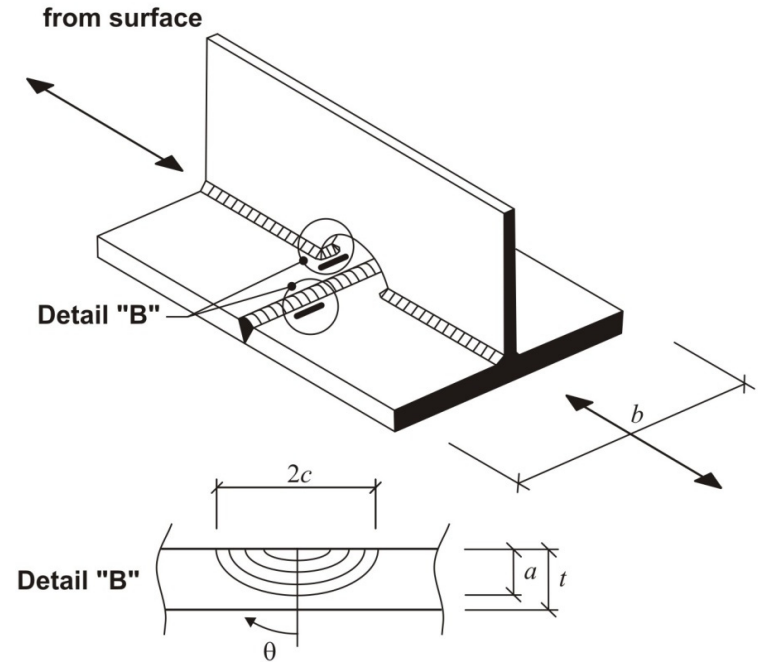
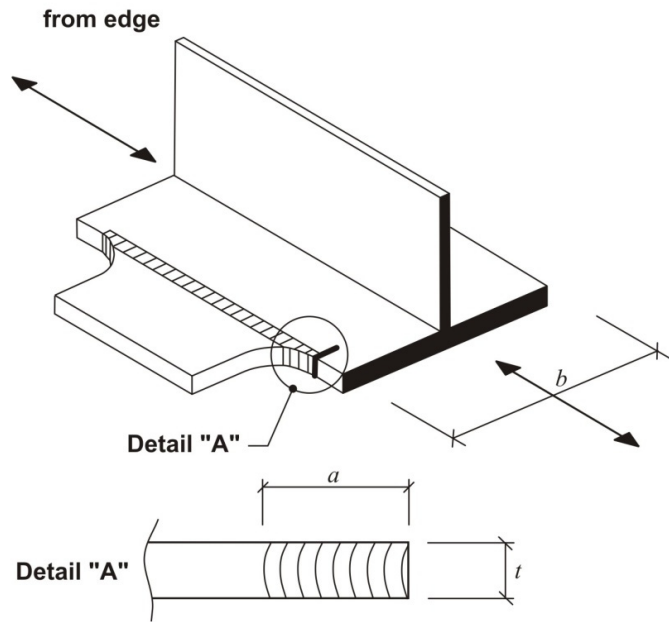
Detail of solved steel bridge's flange, photo: Assoc. Prof. J. Odrobiňák



Bridge's crosswise cut

# Fatigue damage danger's concentration

Crack's propagations **from the edge** or **from the surface** are possible to monitor according to initial crack position.



Weakness of the same flange increased **from the edge is quicker** then from the surface.

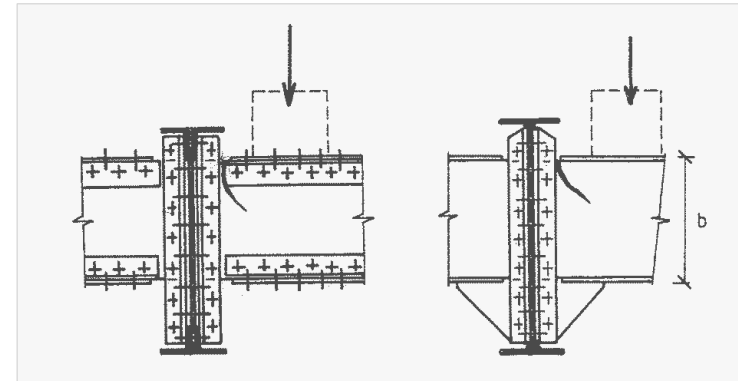


# Crack's propagations from the edge



Steel railway bridge near Hodonín  
built in 1929,  
photo: prof. V. Tomica, 1998.

Fatigue crack propagation  
from the edge in the wall of  
longitudinal beam





# Crack's propagations from the edge

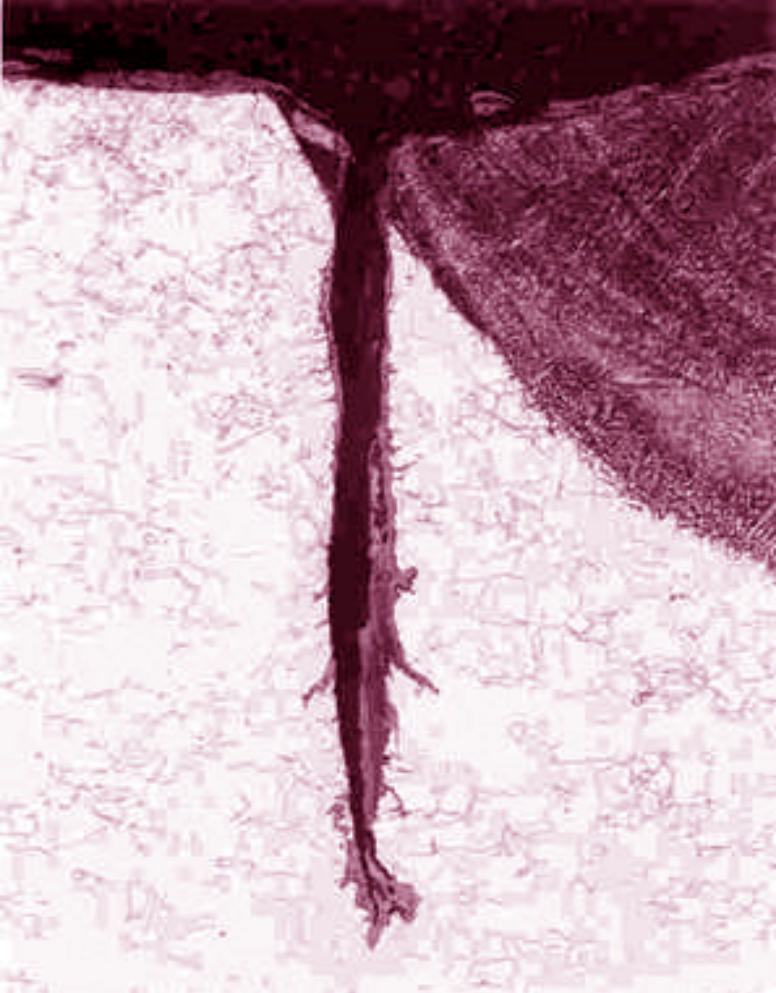


Fatigue crack in the weld  
of the connected  
crossbeam

Fisher et al,  
A Fatigue Primer for Structural  
Engineers, 1998.



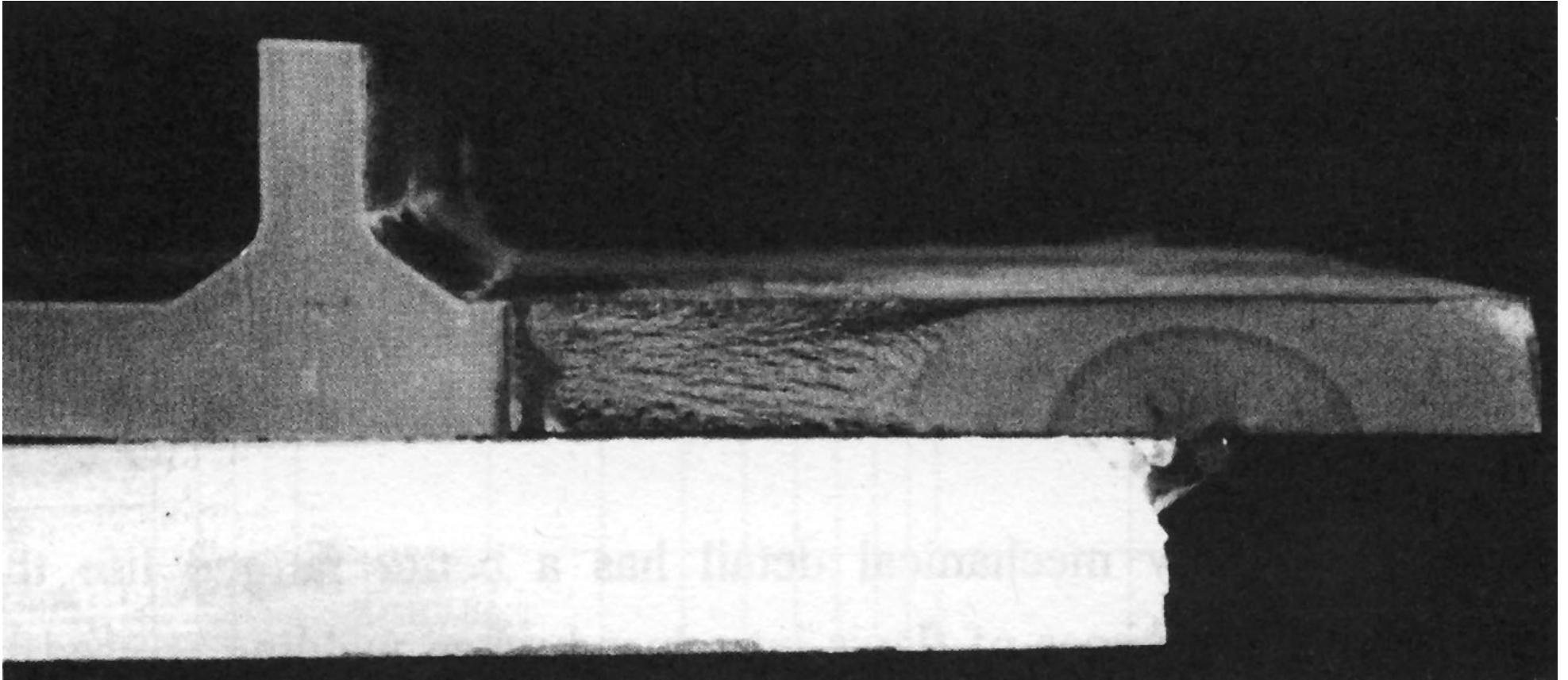
# Crack's propagations from the edge



View of the fatigue crack,  
propagating from the edge,  
arising at the left edge of the weld  
(60x magnification)

Corrosion Testing Laboratories, Inc., 2007

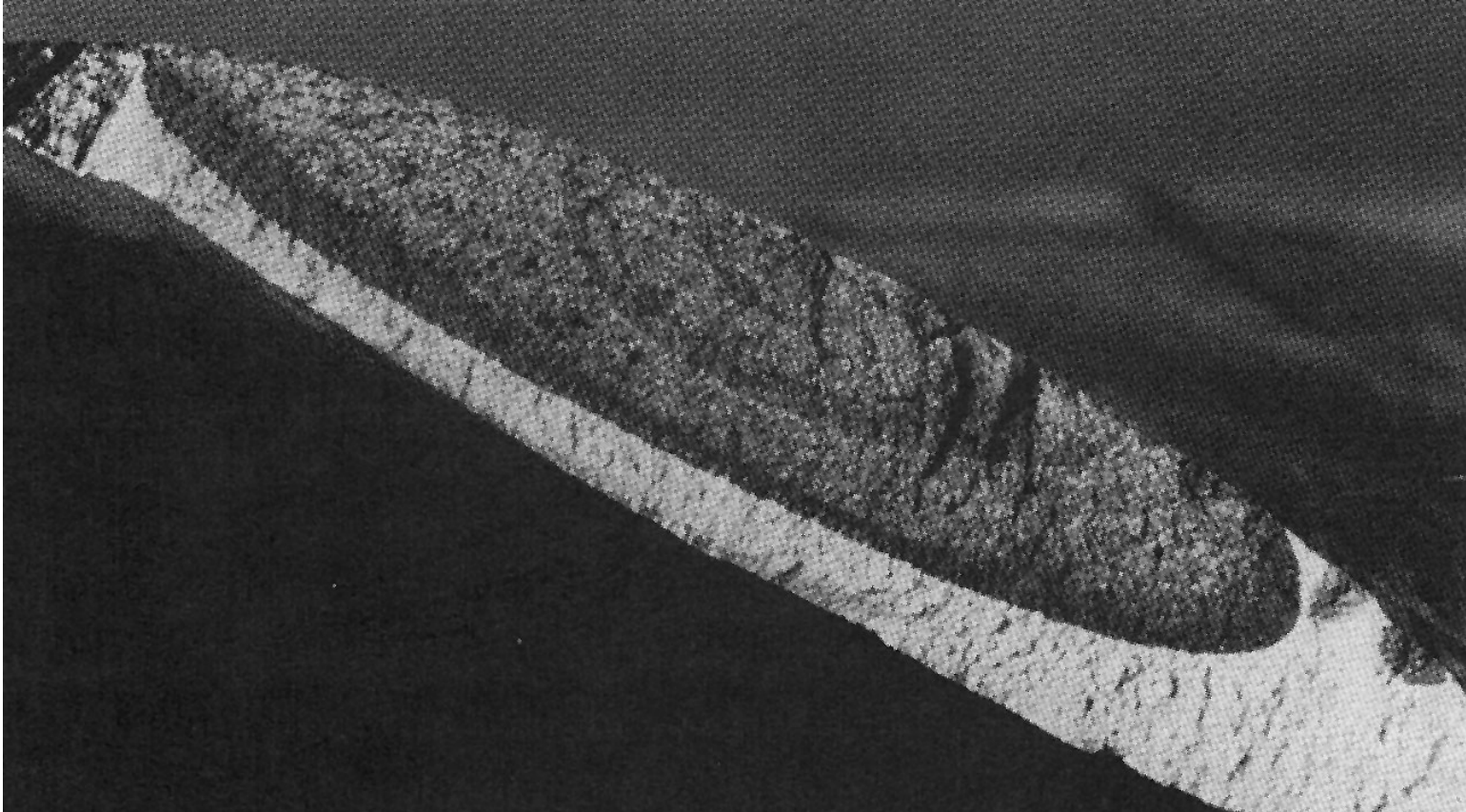
# Crack's propagations from the surface



Section of the load-bearing element with an example of fatigue crack growth from the surface

Fisher J.W. *at al.* (1998) A Fatigue Primer for Structural Engineers

# Crack's propagations from the surface



Semi-elliptical fatigue crack from the surface of a propeller

Sanford R.J. (2003) Principles of Fracture Mechanics

# Overview of variable input quantities

Some of input values - no way to obtain using measurement, can be approximate only.

List of **random** input variables

Quantity	Type of parametric distribution	Parameters	
		Mean Value	Standard Deviation
Oscillation of stress peaks $\Delta\sigma$ [MPa]	Normal	30	3
Total number of oscillation of stress peaks per year $N$ [-]	Normal	$10^6$	$10^5$
Initial size of the crack $a_0$ [mm]	Lognormal	0.2	0.05
Smallest measurable size of the crack $a_d$ [mm]	Normal	10	0.6
Yield stress of material $f_y$ [MPa]	Lognormal	280	28
Nominal stress in flange $\sigma$ [MPa]	Normal	200	20

Quantity	Mean Value
Constant of material $m$	3
Constant of material $C$ [MPa <sup><math>m</math></sup> m <sup><math>(m/2)+1</math></sup> ]	$2.2 \cdot 10^{-13}$
Flange width $b_f$ [mm]	400
Flange thickness $t_f$ [mm]	25

List of **constant** input variables

**Real** values

**Approximate** values



# Program FCProbCalc

Probabilistic calculation of fatigue crack propagation in flange in tension of the cyclic loaded structures (Version 1. 2. 1. 0)

Function Set up Help

Input data Results Inspections

Fatigue crack progression from: the edge

Number of years n starting / step / end values: 0 / 1 / 150

Design value of the limit probability pd: 2.277E-2

Width of the flange in tension bf [ mm ]: 400

Thickness of the flange in tension tf [ mm ]: 25

Constant of material C: 2.2E-13

Constant of material m: 3

Parameter epsilon for bounded parametric histogram: 1E-8

Number of intervals: 100

	Parametric / Raw data	Parametric distribution	Mi	Sigma	N int
Oscillation of stress peaks DeltaS [ MPa ]	Parametric	Normal	30	3	100
Total number of oscillation of stress peaks per year	Parametric	Normal	1E6	1E5	100
Yield stress of material Fy [ MPa ]	Parametric	LogNormal_2P	280	28	100
Nominal stress in flange in tension Sigma [ MPa ]	Parametric	Normal	200	20	100
Initial size of the crack a0 [ mm ]	Parametric	LogNormal_2P	0.2	0.05	98
Detectable size of the crack ad [ mm ]	Parametric	Normal	10	0.6	100

Project:

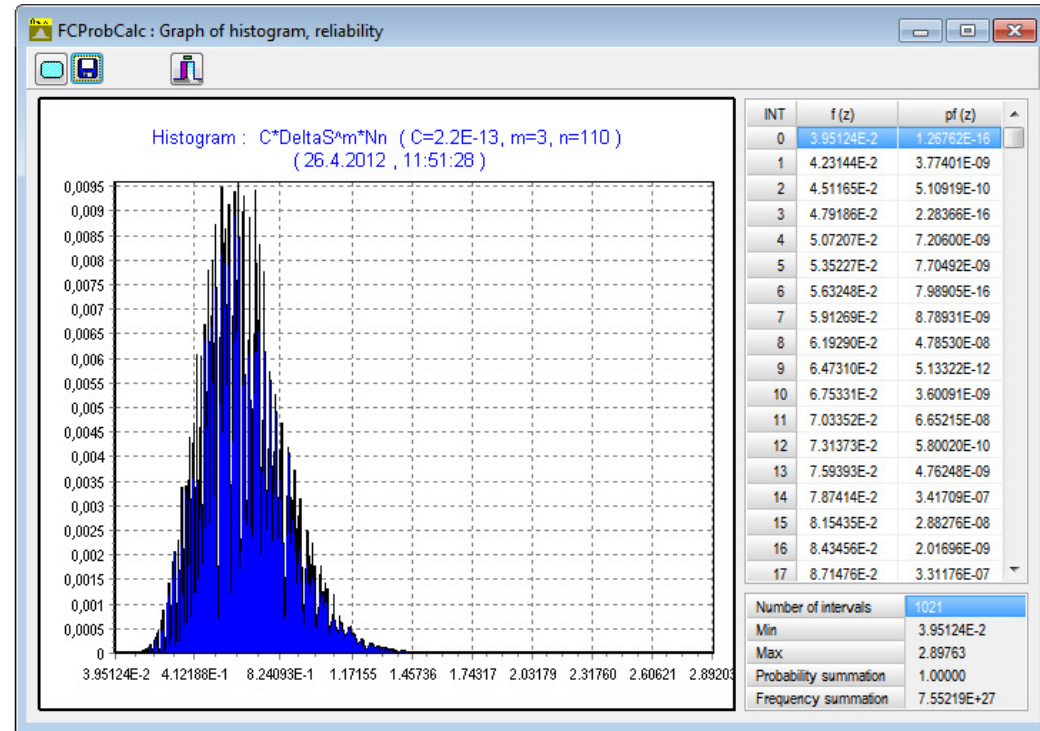
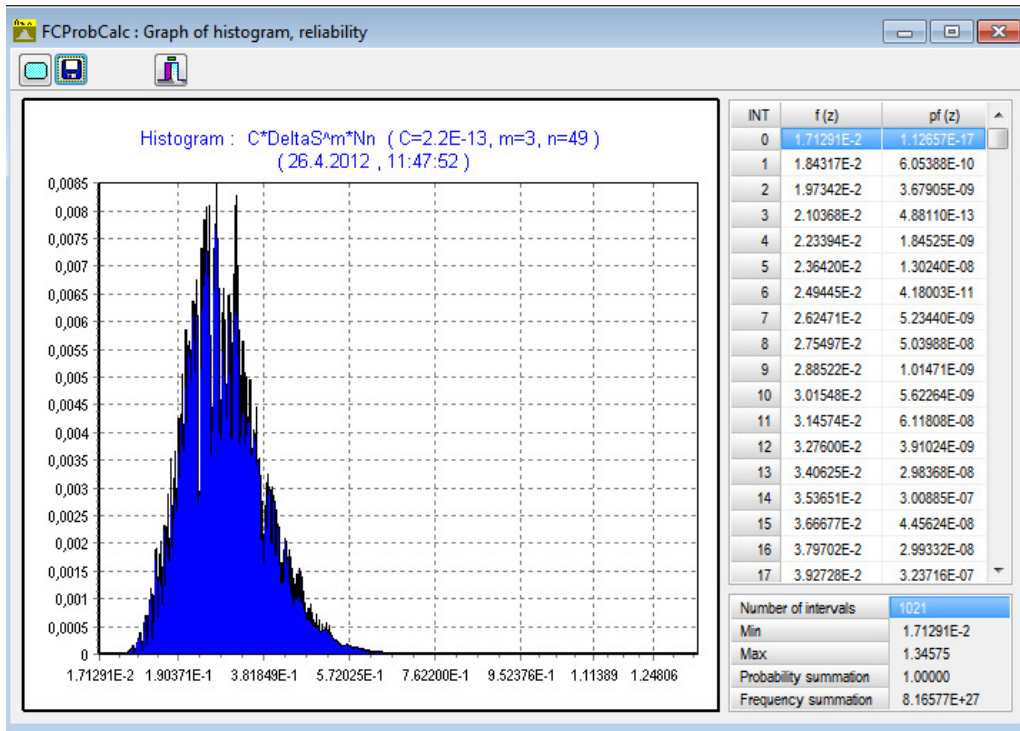
RUN

11:02:14

**FCProbCalc**  
program desktop  
- entry of input  
quantities

# Cumulated load effect

Determined for each year of the bridge operation using time step equals **1 year**.

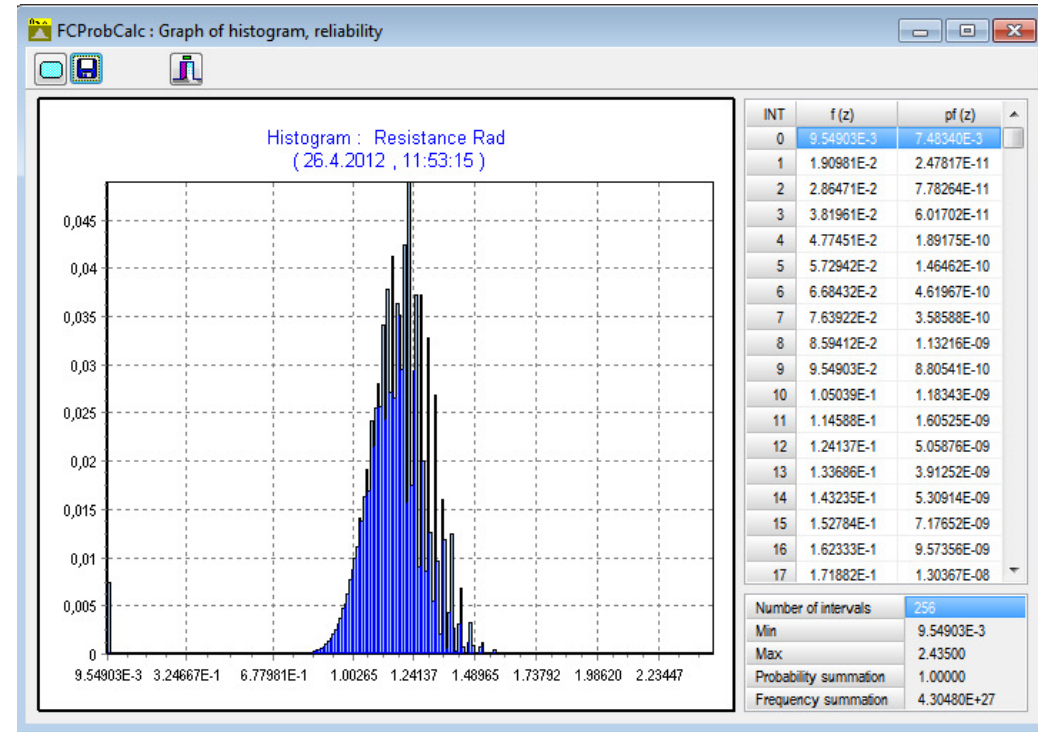
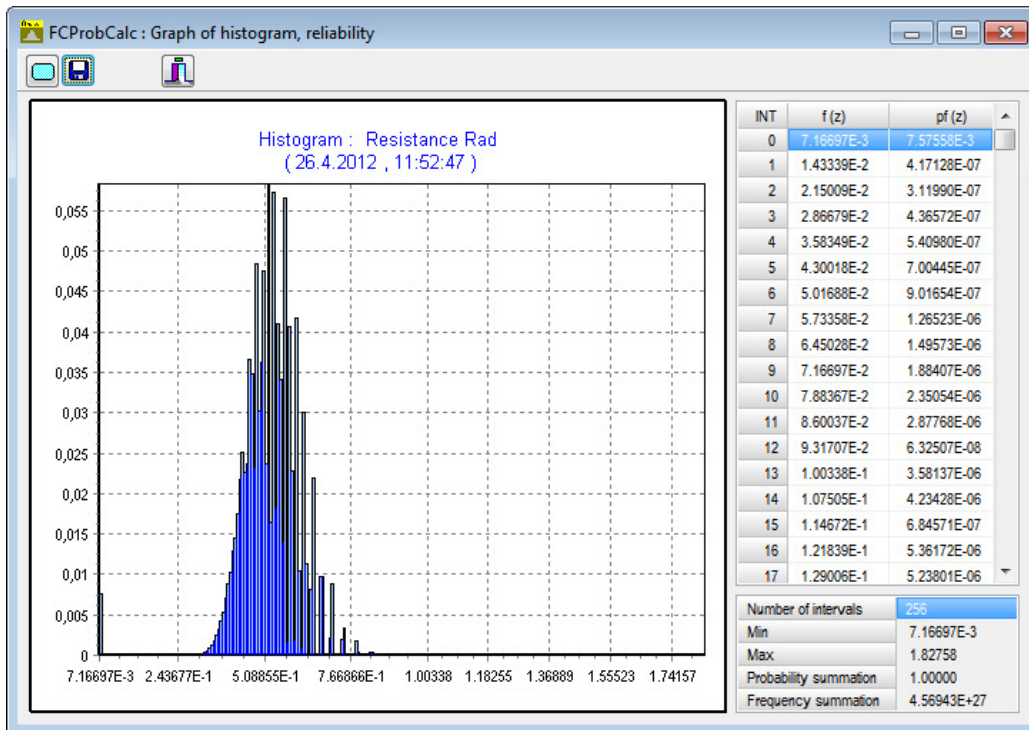


Total number oscillation of stress peak per **110 years**

Total number oscillation of stress peak per **49 years**

# Structural resistance

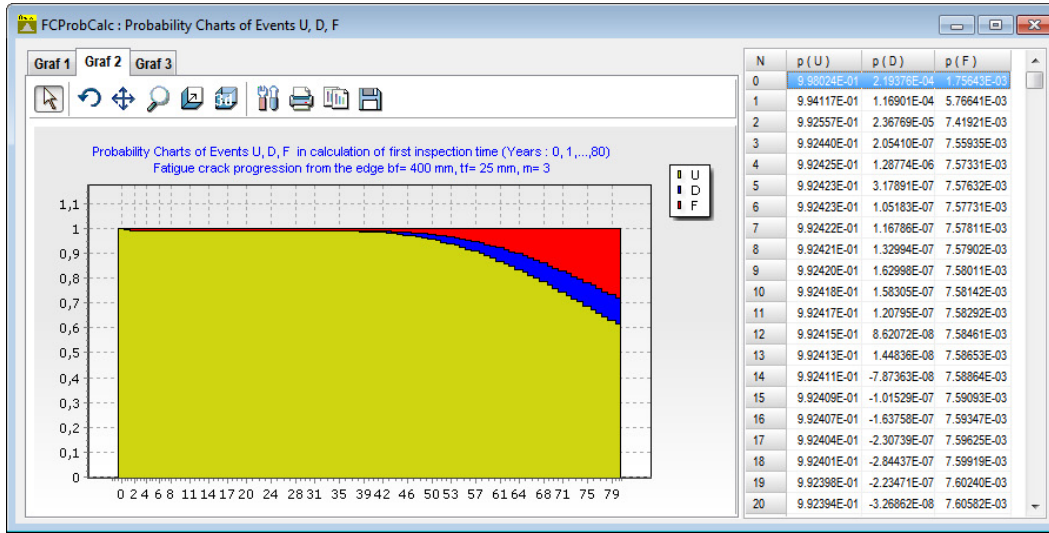
Yet possible to select  
5 types of integration methods



Propagation of the crack **from the surface**

Propagation of the crack **from the edge**

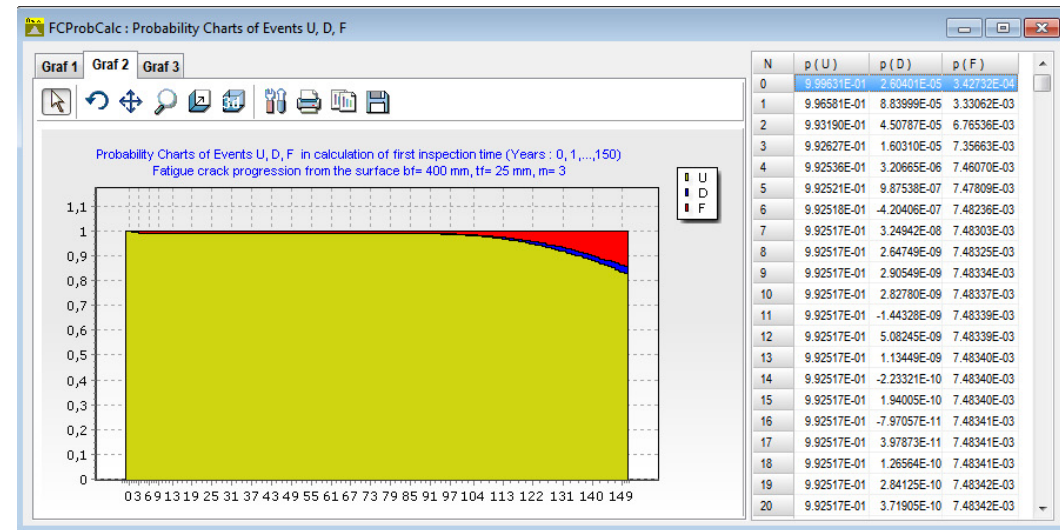
# Probability of defined random events



The crack **from the edge** 0 to 80 years of operation

The crack **from the surface** 0 to 150 years of operation

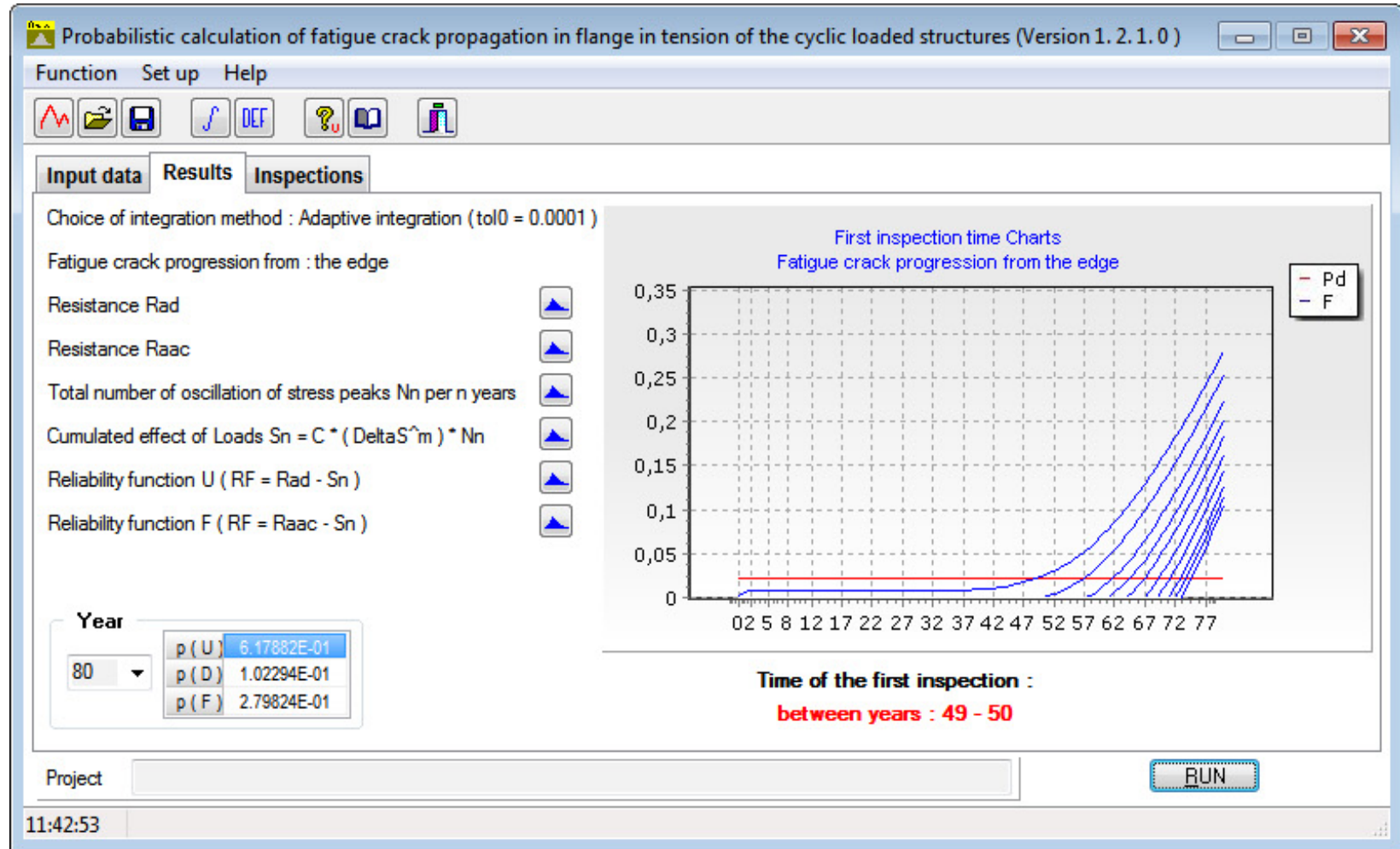
Probability of the event  $U$ ,  $D$  and  $F$ , depending on years of operation of the bridge





# Estimation of inspection's times

Fatigue crack  
from the edge

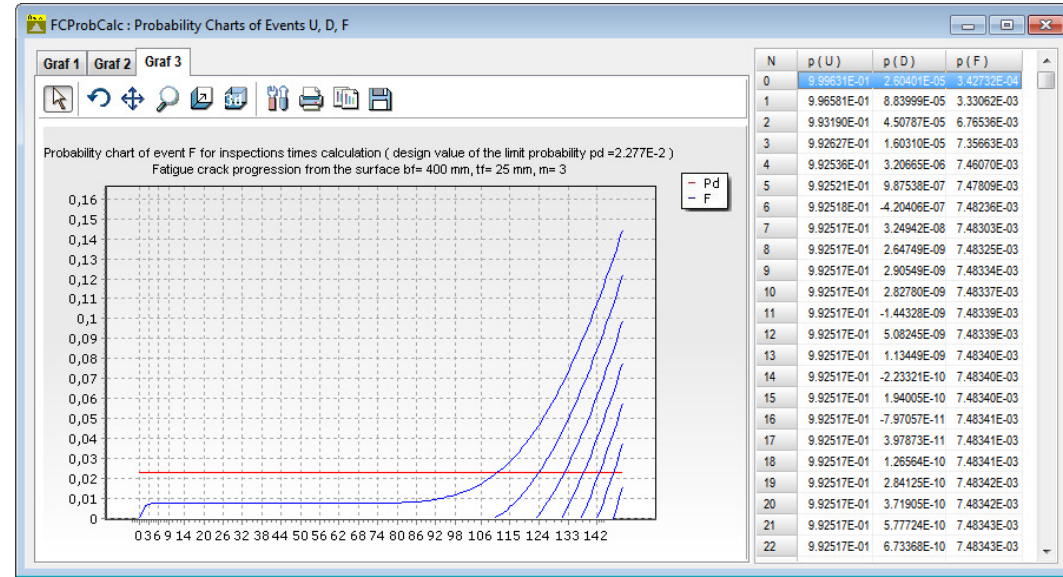
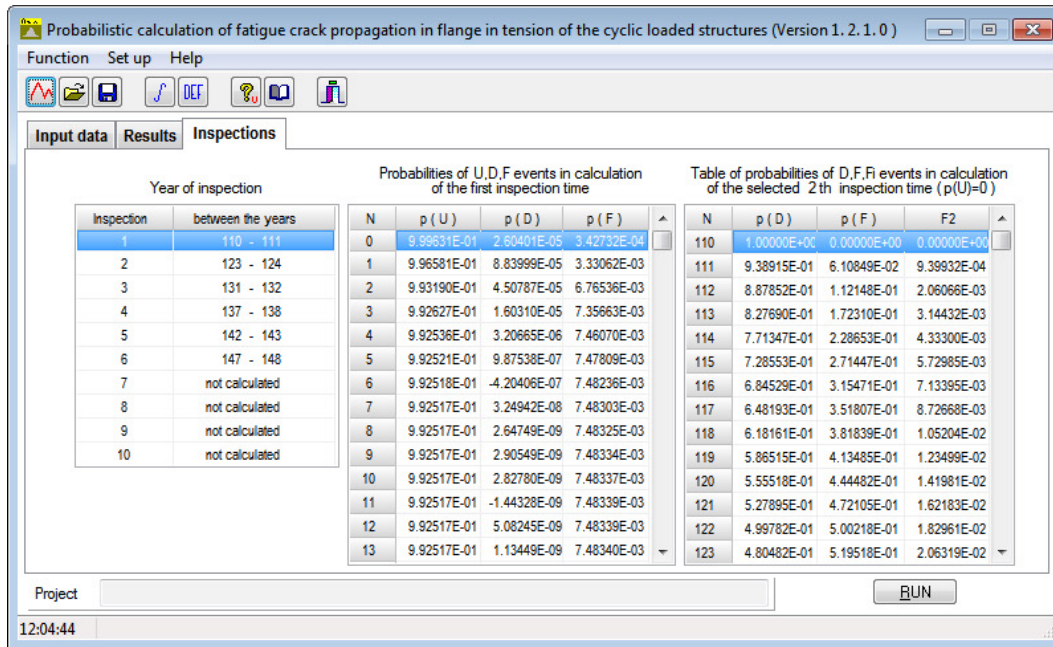


FCProbCalc program  
desktop

# FCProbCalc code - application

Fatigue crack from the surface

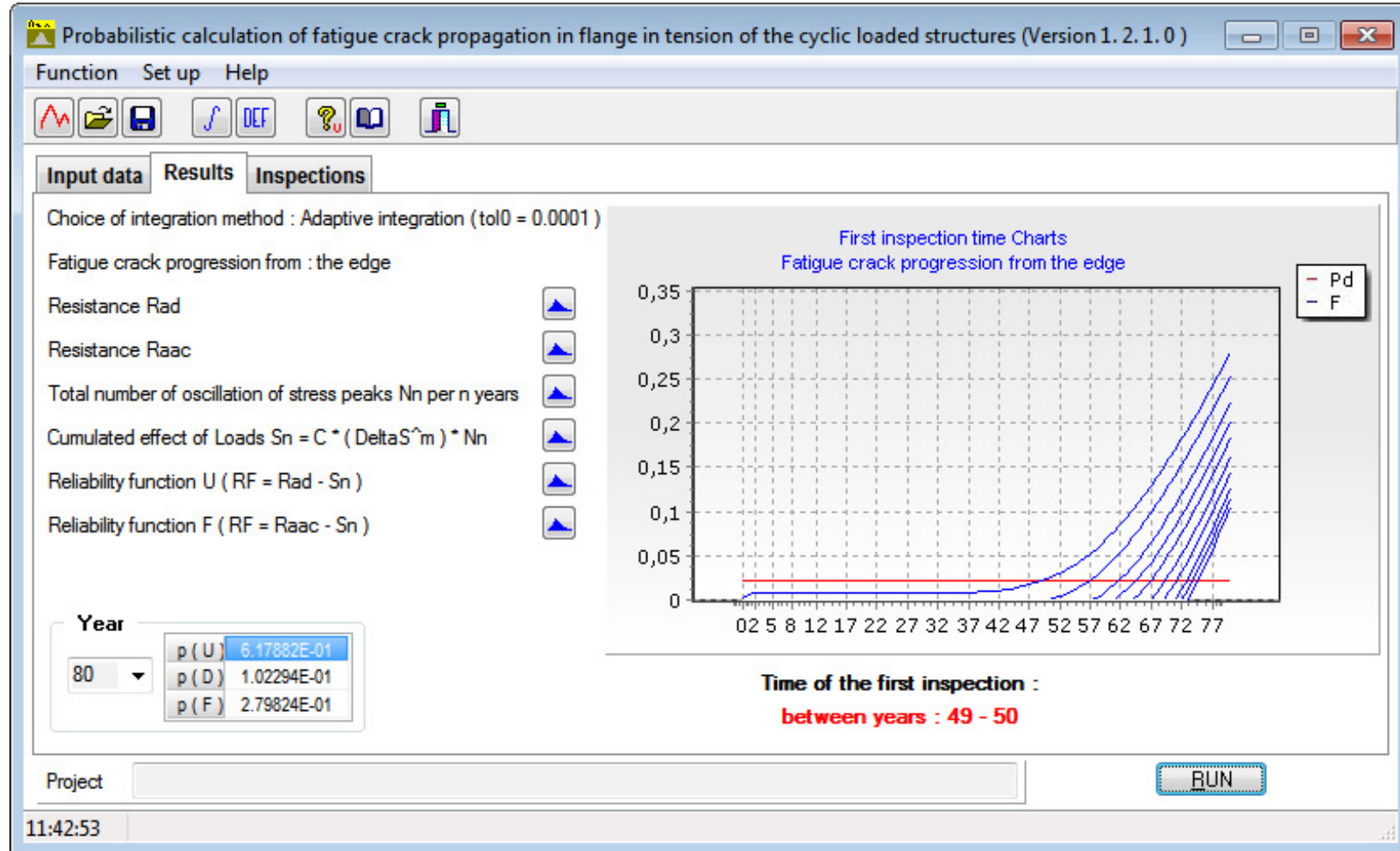
The resulting probabilities and times of construction inspections



The dependence of the probability of failure  $P_f$  and years of operation of the bridge (adaptive numerical integration method chosen with a parameter  $tol_0 = 1 \cdot 10^{-4}$ )

# Estimation of inspection's times

Fatigue crack  
from the edge



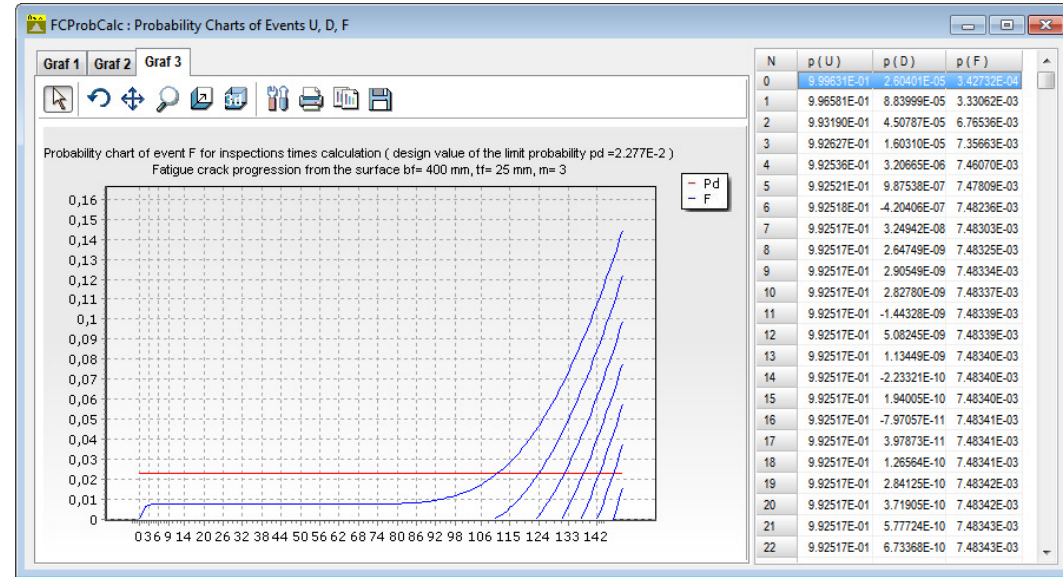
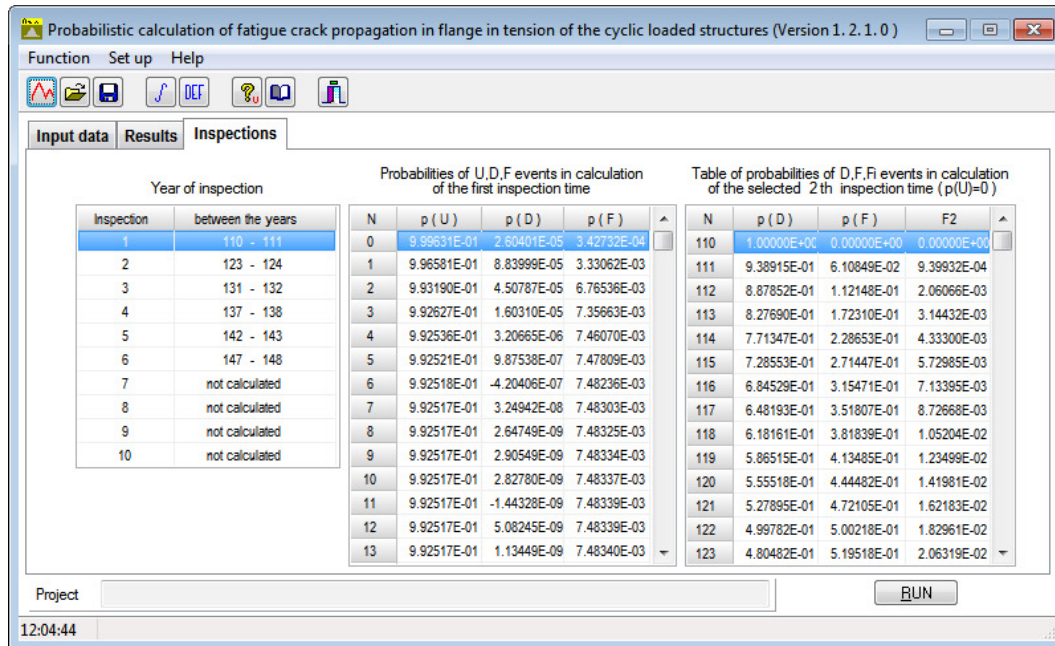
FCProbCalc program  
desktop



# Estimation of inspection's times

## Fatigue crack from the surface

The resulting probabilities and times of construction inspections

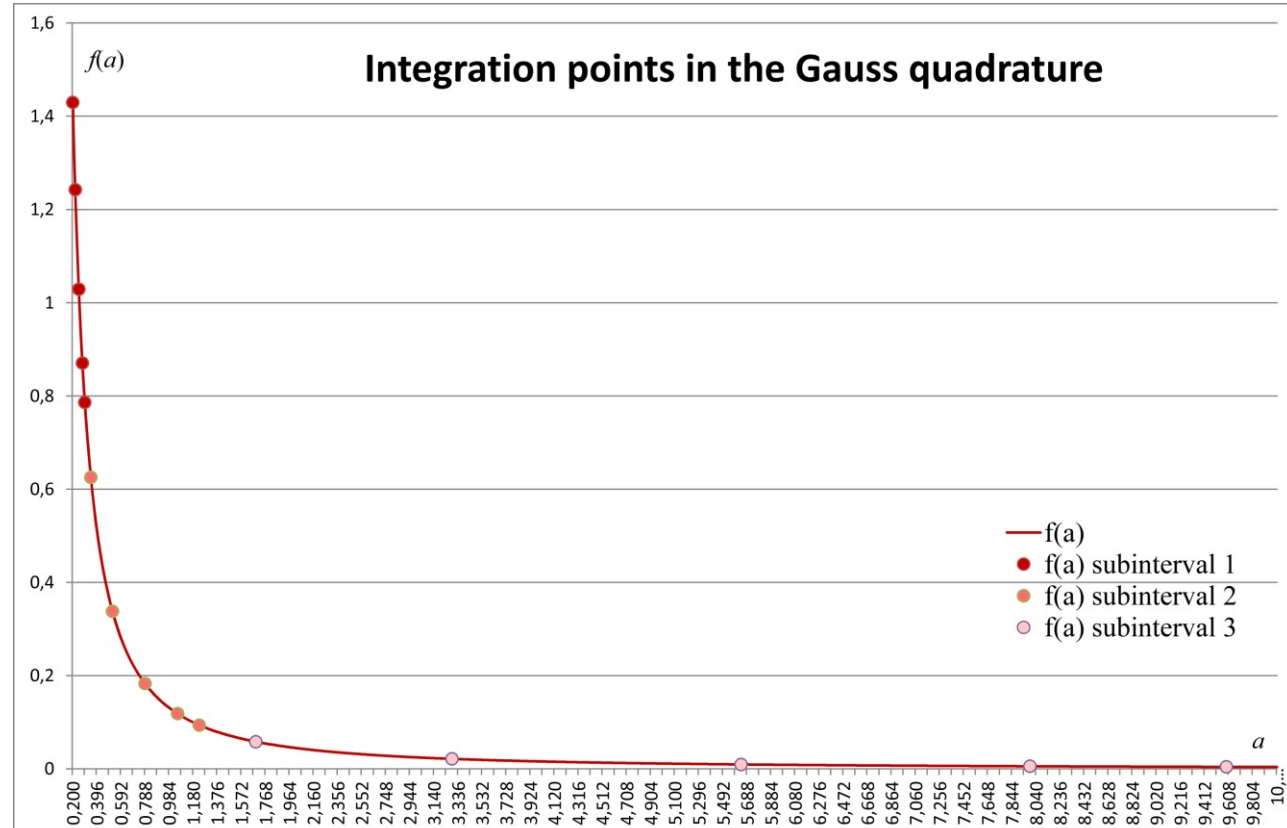


The dependence of the probability of failure  $P_f$  and years of operation of the bridge  
(Adaptive numerical integration method chosen with a parameter  $tol_0 = 1 \cdot 10^{-4}$ )

# Numerical integration

1. **Rectangular method** (default number of differences 1000)
2. **Simpson method** (default number of differences 1000)
3. **Romberg method** (default parameter  $n = 10$ )
4. **Adaptive method** (default value of tolerated inaccuracy  $tol_0 = 10^{-4}$ )
5. **Gaussian quadrature**

**Gaussian quadrature** with selected integration points

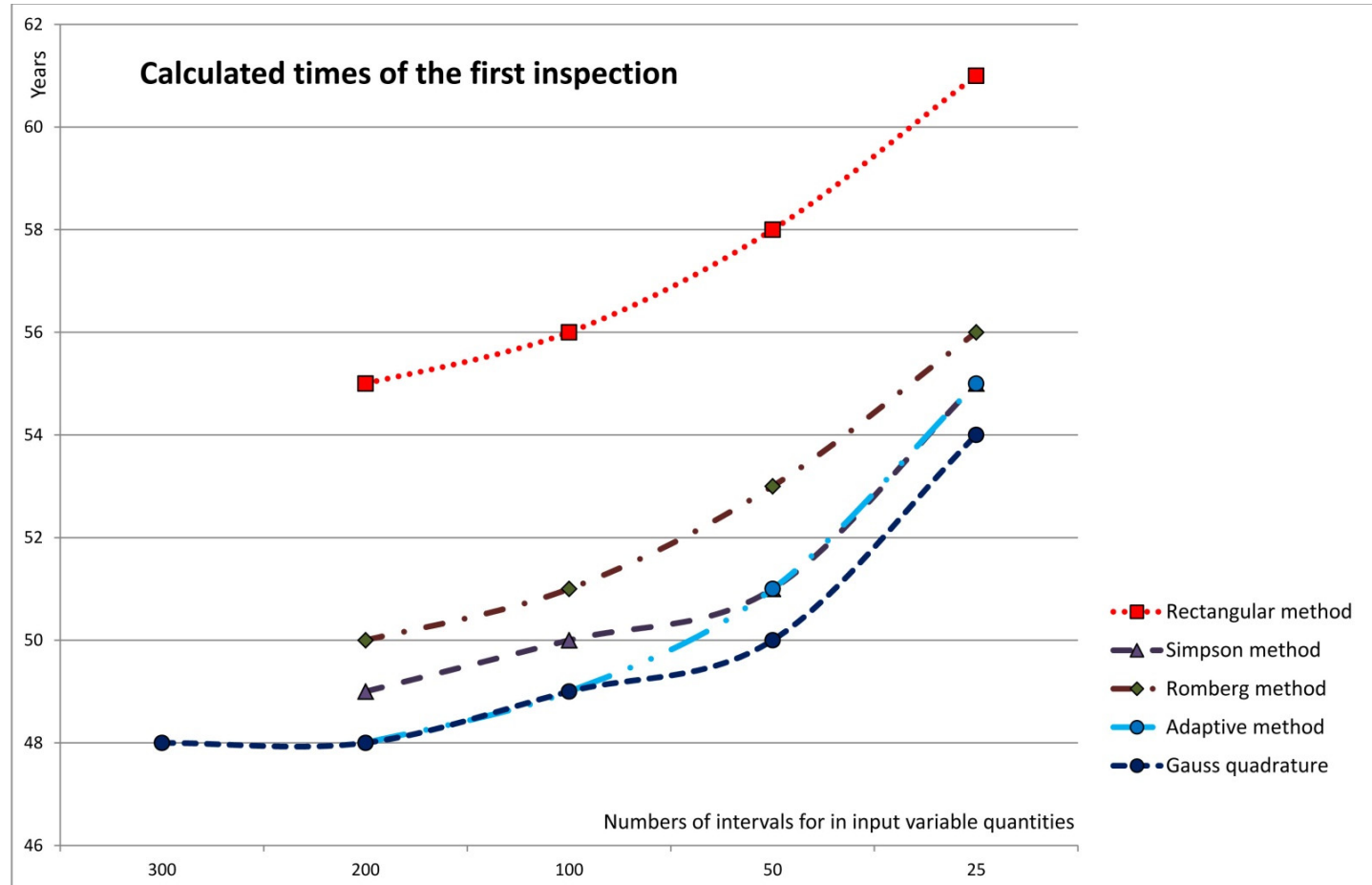


# Numerical integration

Comparison of the calculated 1<sup>st</sup> time inspection

Fatigue crack **from the edge**

Calculated times of the 1<sup>st</sup> inspection of the bridge construction with a particular attention on **used numerical integration method**

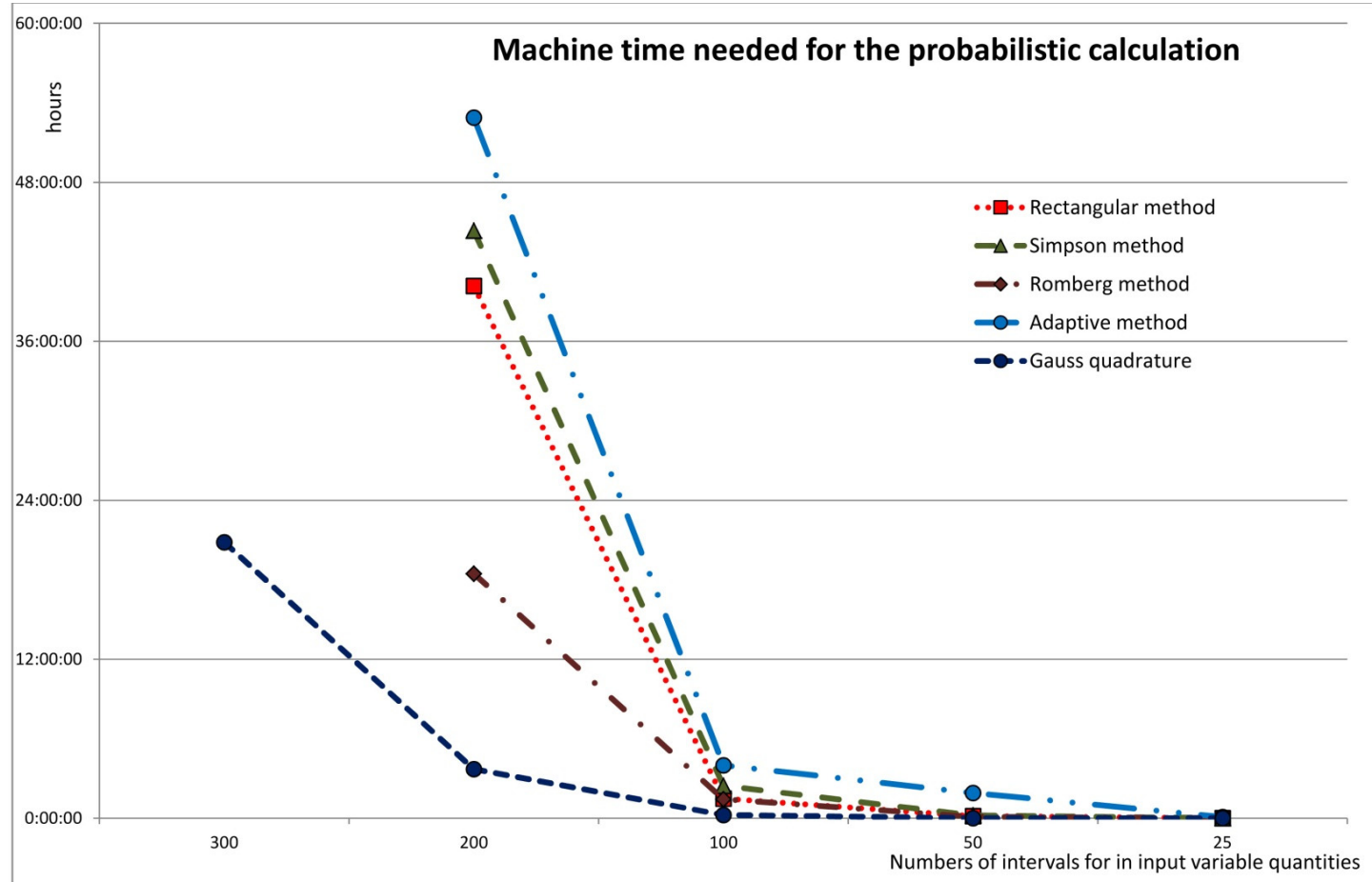


# Numerical integration

Time of the calculation

Fatigue crack **from the edge**

Calculation time for each type of numerical integration and the specified number of intervals of input random variables

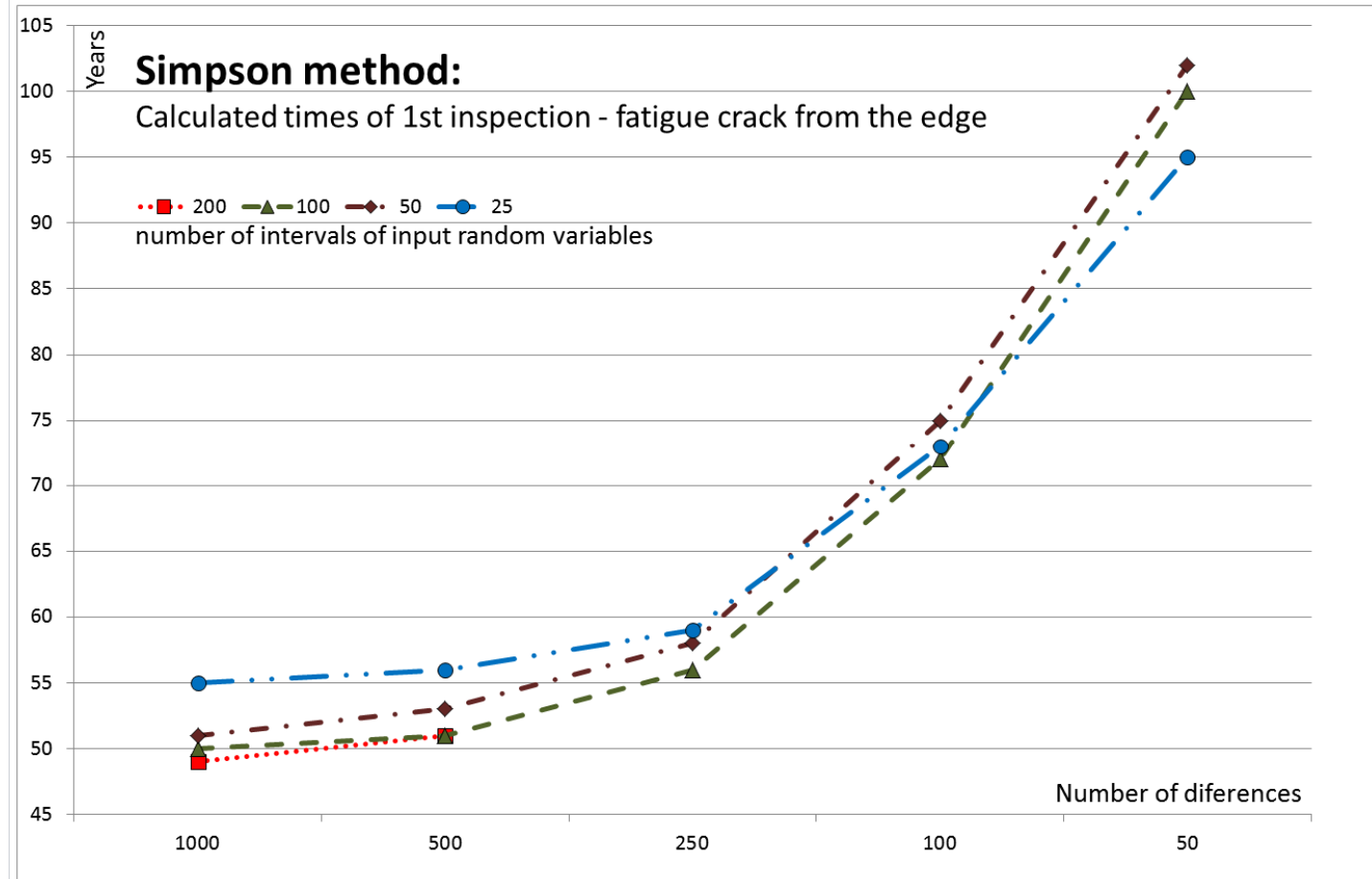


# Numerical integration

Comparison of the calculated 1<sup>st</sup> time inspection

Fatigue crack **from the edge**

Calculated times of the 1<sup>st</sup> inspection of the bridge construction for **Simpson method** of numerical integration and the specified **number of intervals** of input random variables and **number of differences**



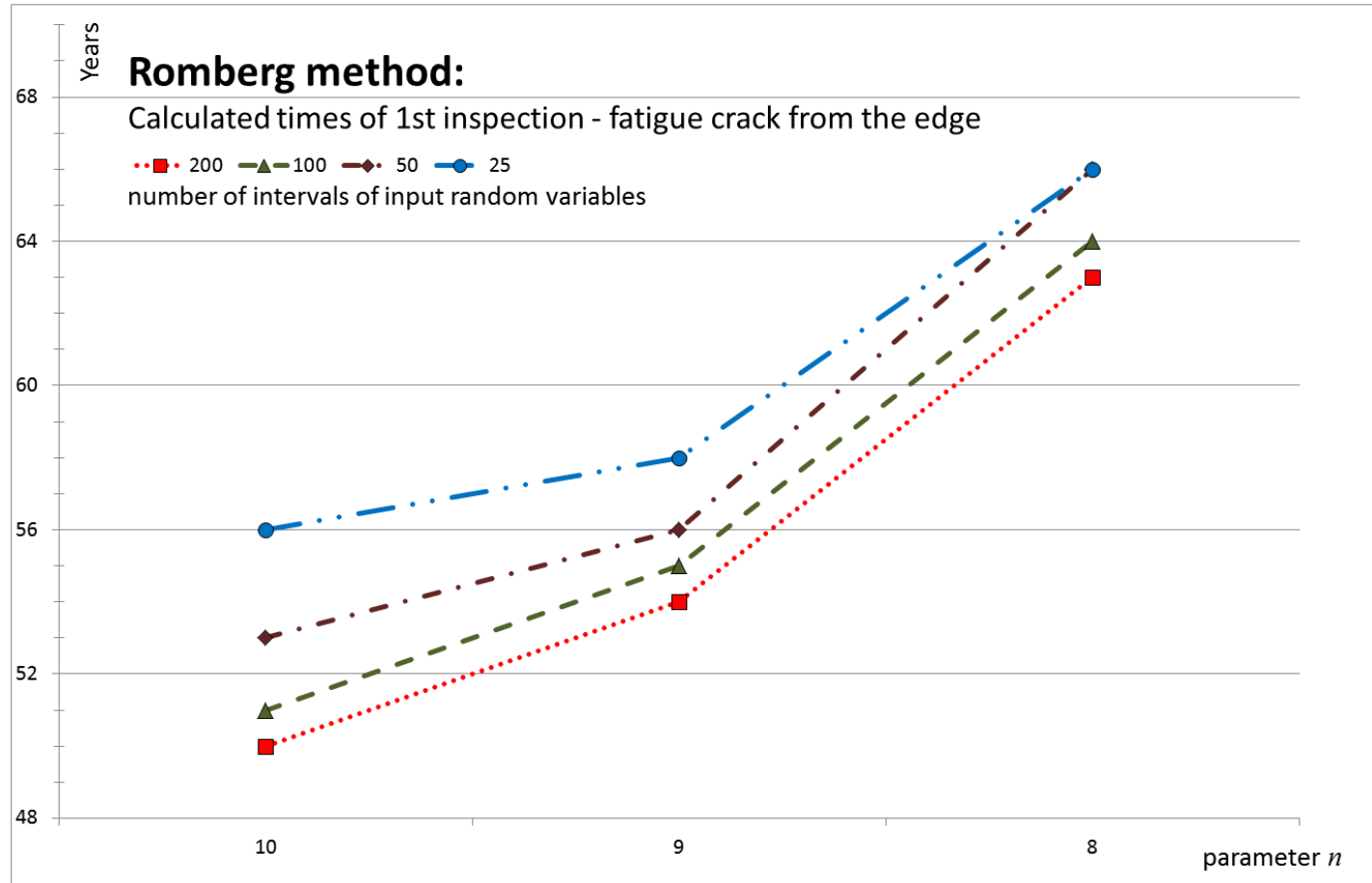


# Numerical integration

Comparison of the calculated 1<sup>st</sup> time inspection

Fatigue crack **from the edge**

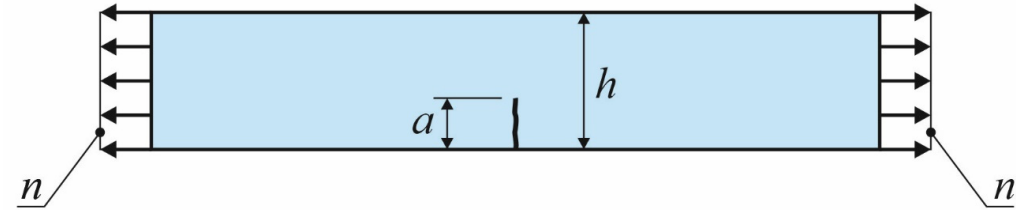
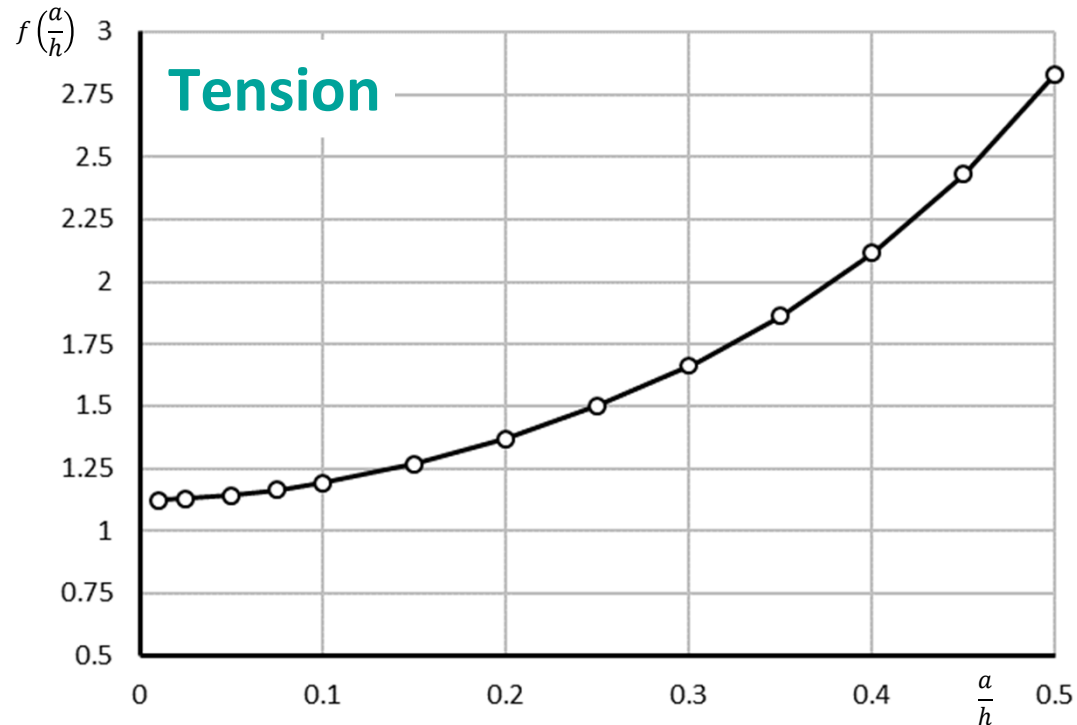
Calculated times of the 1<sup>st</sup> inspection of the bridge construction for **Romberg method** of numerical integration and the specified **number of intervals** of input random variables and specified **parameter  $n$**



# Calibration functions for short edge cracks

Calibration functions for short edge cracks under selected loads

$w$  is **width** of rectangular cross-section,  
 $f_y$  is **yield stress**.



$$\Delta\sigma = n = \frac{N}{w \cdot h}$$

$$N = n \cdot w \cdot h$$

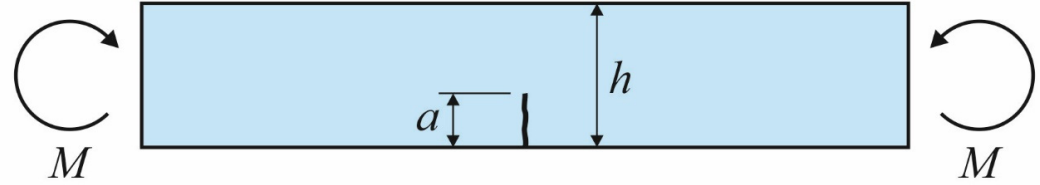
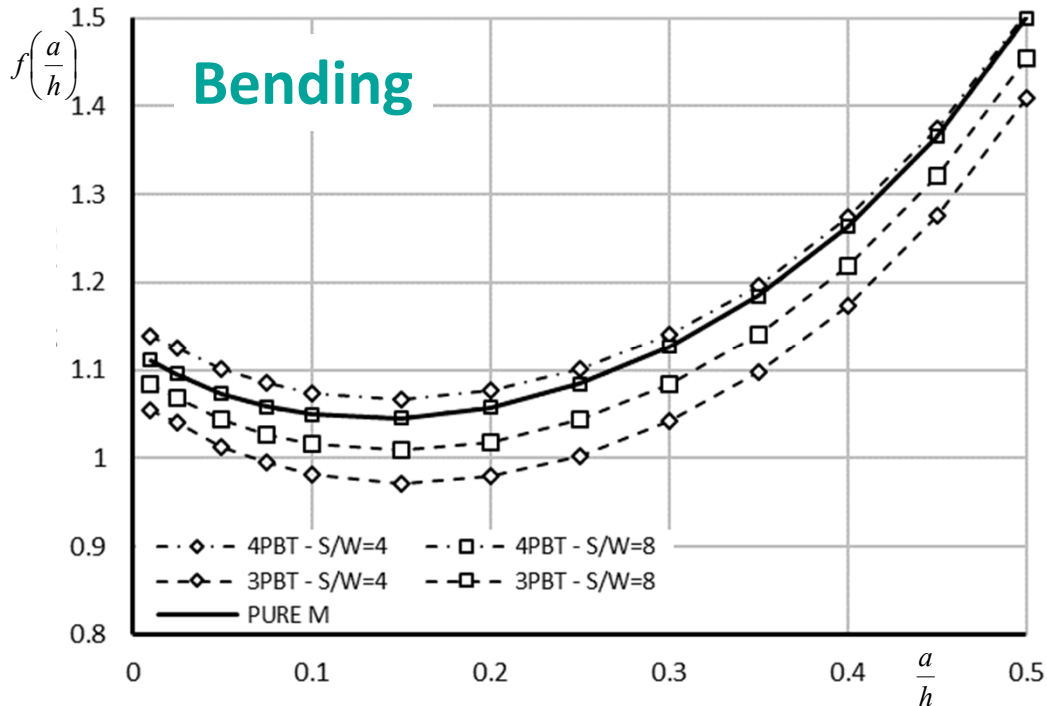
$$a_{ac} = h - \frac{N}{w \cdot f_y}$$

$$f\left(\frac{a}{h}\right)_{tension} = +1.1082 + 0.6956 \cdot \left(\frac{a}{h}\right) + 1.2486 \cdot \left(\frac{a}{h}\right)^2 + 8.415 \cdot \left(\frac{a}{h}\right)^3$$

# Calibration functions for short edge cracks

Calibration functions for short edge cracks under selected loads

$w$  is **width** of rectangular cross-section,  
 $f_y$  is **yield stress**.



$$\Delta\sigma = \frac{6 \cdot M}{w \cdot h^2}$$

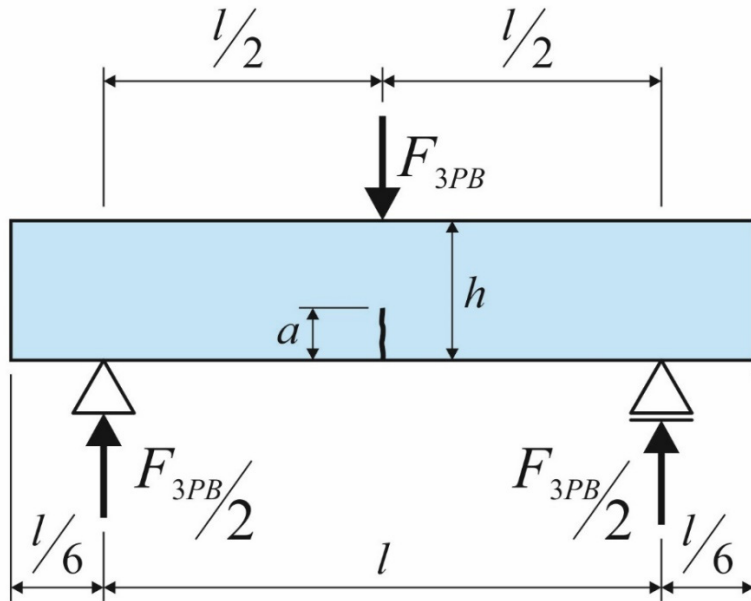
$$a_{ac} = h - \sqrt{\frac{6 \cdot M}{w \cdot f_y}}$$

$$f\left(\frac{a}{h}\right)_{pure} = +1.114 - 0.8975 \cdot \left(\frac{a}{h}\right) + 2.752 \cdot \left(\frac{a}{h}\right)^2 - 1.1323 \cdot \left(\frac{a}{h}\right)^3$$

# Calibration functions for short edge cracks

Calibration functions for short edge cracks under selected loads

## 3-Point Bending



$$\Delta\sigma = \frac{3 \cdot F_{3PB} \cdot l}{2 \cdot w \cdot h^2}$$

$$a_{ac} = h - \sqrt{\frac{3 \cdot F_{3PB} \cdot l}{2 \cdot w \cdot f_y}}$$

$$f\left(\frac{a}{h}\right)_{3PBTL/h=2} = +1.0259 - 1.4659 \cdot \left(\frac{a}{h}\right) + 4.9318 \cdot \left(\frac{a}{h}\right)^2 - 2.4637 \cdot \left(\frac{a}{h}\right)^3$$

$$f\left(\frac{a}{h}\right)_{3PBTL/h=4} = +1.0691 - 1.3496 \cdot \left(\frac{a}{h}\right) + 5.1865 \cdot \left(\frac{a}{h}\right)^2 - 3.3509 \cdot \left(\frac{a}{h}\right)^3$$

$$f\left(\frac{a}{h}\right)_{3PBTL/h=8} = +1.0963 - 1.3052 \cdot \left(\frac{a}{h}\right) + 5.2829 \cdot \left(\frac{a}{h}\right)^2 - 3.5972 \cdot \left(\frac{a}{h}\right)^3$$

$$f\left(\frac{a}{h}\right)_{3PBTL/h=16} = +1.1079 - 1.2328 \cdot \left(\frac{a}{h}\right) + 5.0551 \cdot \left(\frac{a}{h}\right)^2 - 3.2837 \cdot \left(\frac{a}{h}\right)^3$$

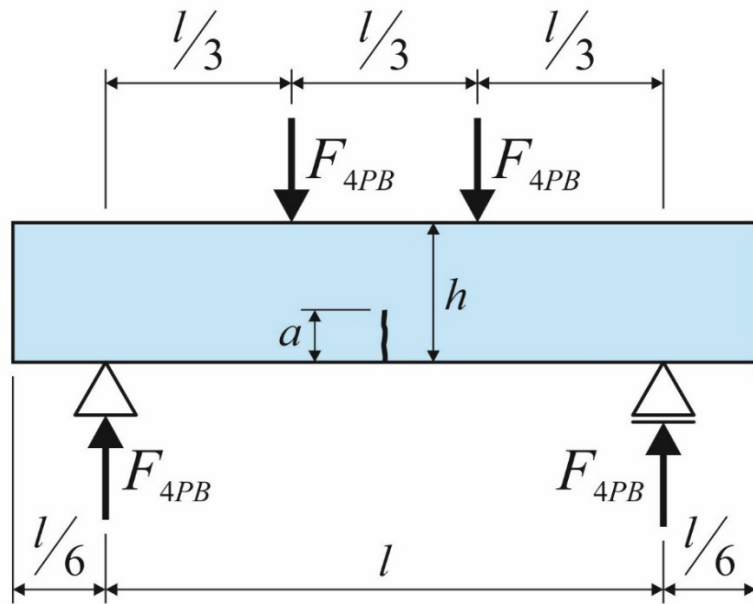
$$f\left(\frac{a}{h}\right)_{3PBTL/h=80} = +1.118 - 1.1964 \cdot \left(\frac{a}{h}\right) + 5.0176 \cdot \left(\frac{a}{h}\right)^2 - 3.3127 \cdot \left(\frac{a}{h}\right)^3$$

$w$  is **width** of rectangular cross-section,  
 $f_y$  is **yield stress**.

# Calibration functions for short edge cracks

Calibration functions for short edge cracks under selected loads

## 4-Point Bending



$$\Delta\sigma = \frac{2 \cdot F_{4PB} \cdot l}{w \cdot h^2}$$

$$a_{ac} = h - \sqrt{\frac{2 \cdot F_{4PB} \cdot l}{w \cdot f_y}}$$

$$f\left(\frac{a}{h}\right)_{4PBT \frac{l}{h}=2} = +1.2505 - 1.7928 \cdot \left(\frac{a}{h}\right) + 6.3295 \cdot \left(\frac{a}{h}\right)^2 - 4.4492 \cdot \left(\frac{a}{h}\right)^3$$

$$f\left(\frac{a}{h}\right)_{4PBT \frac{l}{h}=4} = +1.1535 - 1.2847 \cdot \left(\frac{a}{h}\right) + 5.1957 \cdot \left(\frac{a}{h}\right)^2 - 3.5502 \cdot \left(\frac{a}{h}\right)^3$$

$$f\left(\frac{a}{h}\right)_{4PBT \frac{l}{h}=8} = +1.1202 - 1.1634 \cdot \left(\frac{a}{h}\right) + 4.8443 \cdot \left(\frac{a}{h}\right)^2 - 3.0085 \cdot \left(\frac{a}{h}\right)^3$$

$$f\left(\frac{a}{h}\right)_{4PBT \frac{l}{h}=16} = +1.1222 - 1.2277 \cdot \left(\frac{a}{h}\right) + 5.2654 \cdot \left(\frac{a}{h}\right)^2 - 3.7958 \cdot \left(\frac{a}{h}\right)^3$$

$$f\left(\frac{a}{h}\right)_{4PBT \frac{l}{h}=80} = +1.1179 - 1.1235 \cdot \left(\frac{a}{h}\right) + 4.5993 \cdot \left(\frac{a}{h}\right)^2 - 2.5619 \cdot \left(\frac{a}{h}\right)^3$$

$w$  is **width** of rectangular cross-section,  
 $f_y$  is **yield stress**.

# Overview of variable input quantities

Quantity	Type of parametric distribution	Parameters	
		Mean Value	Standard Deviation
Total number of fatigue loading cycles per 1 year $N$	Normal	$10^6$	$10^5$
Initial size of the crack $a_0$	Lognormal	0.2 mm	0.05 mm
Smallest detectable size of the crack $a_d$	Normal	10 mm	0.6 mm
Yield stress of material $f_y$	Lognormal	280 MPa	28 MPa
Loading force in three-point bending test $F_{3PB}$	Normal	6 kN	0.6 kN

List of **random input variables**

Quantity	Mean Value
Constant of material $m$	3
Constant of material $C$	$2.2 \cdot 10^{-13} \text{ MPa}^m m^{(m/2)+1}$
Height of the rectangular cross-section $h$	0.1 m
Width of the rectangular cross-section $b$	0.01 m
Span of the element $l$	0.4 m
Designed probability of failure $P_d$	0.02277 ( $\beta_d = 2$ )

**3-Point Bending**

List of **deterministic input variables**

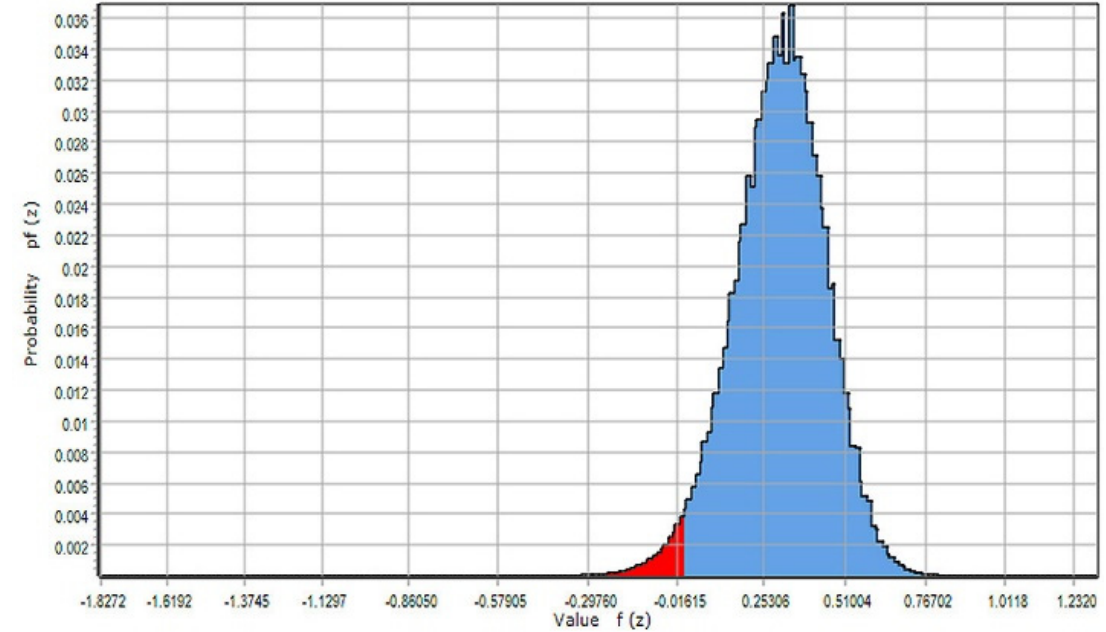
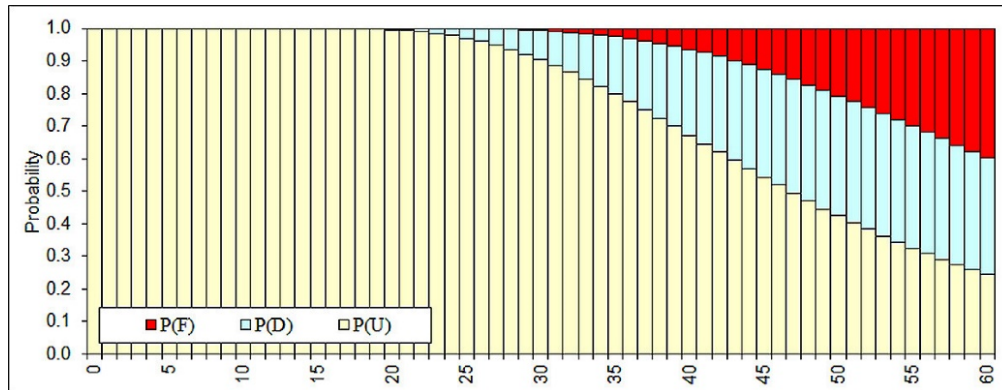
# Calibration functions for short edge cracks

Calibration functions for short edge cracks under selected loads

## 3-Point Bending

Inspection No.	Time of inspection [years]
1	35
2	46
3	48
4	50
5	51

Calculated times for the first five inspection of the structural element



Resulting histogram of the calculation for  $t = 35$  years of structural operation: **safety margin  $G_{fail}$** .

Resulting **probabilities of random events  $U$ ,  $D$  and  $F$**  for the first 60 years of operation under various load.



# Parallel computing

**DOProC method** is able to parallelize the calculation (tested on supercomputer, used only 12 cores yet).

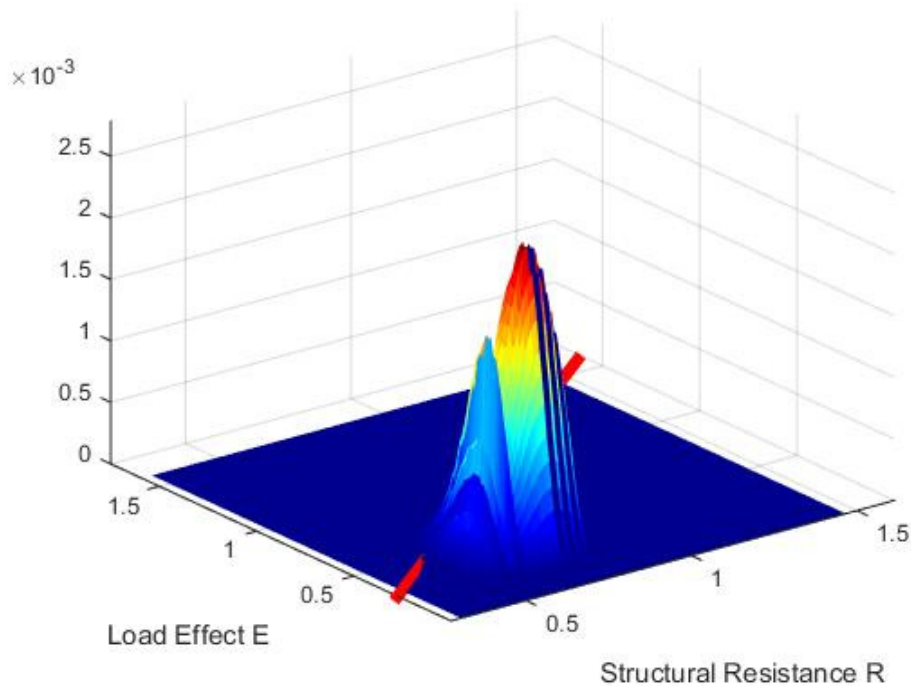


IT4Innovations National Supercomputing Center,  
VSB-Technical University of Ostrava, rank **69<sup>th</sup>** worldwide in Top500 list (2021)

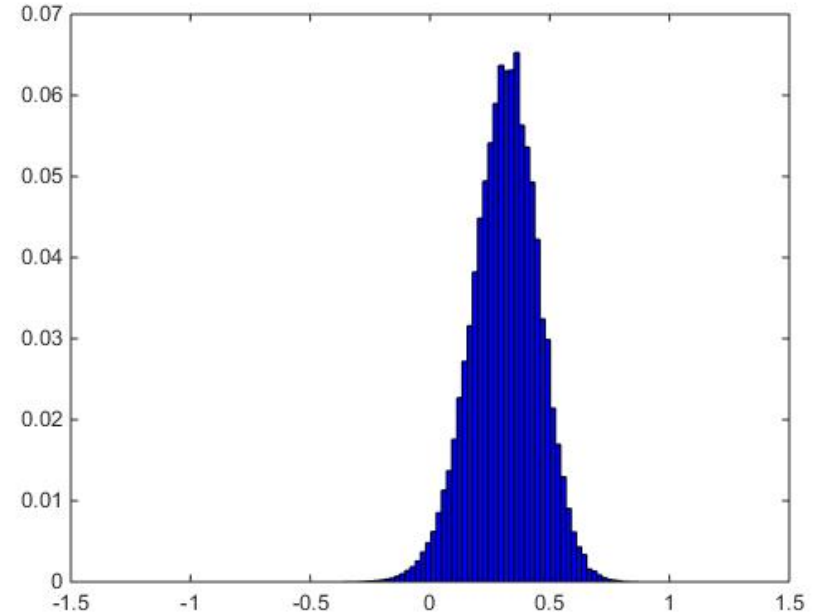


# Parallel computing in MatLab

Results of the probabilistic reliability assessment of the element under **3-point bending** in Matlab **128 intervals in each histogram**



Probability of failure:  $P_f = 0.01641$



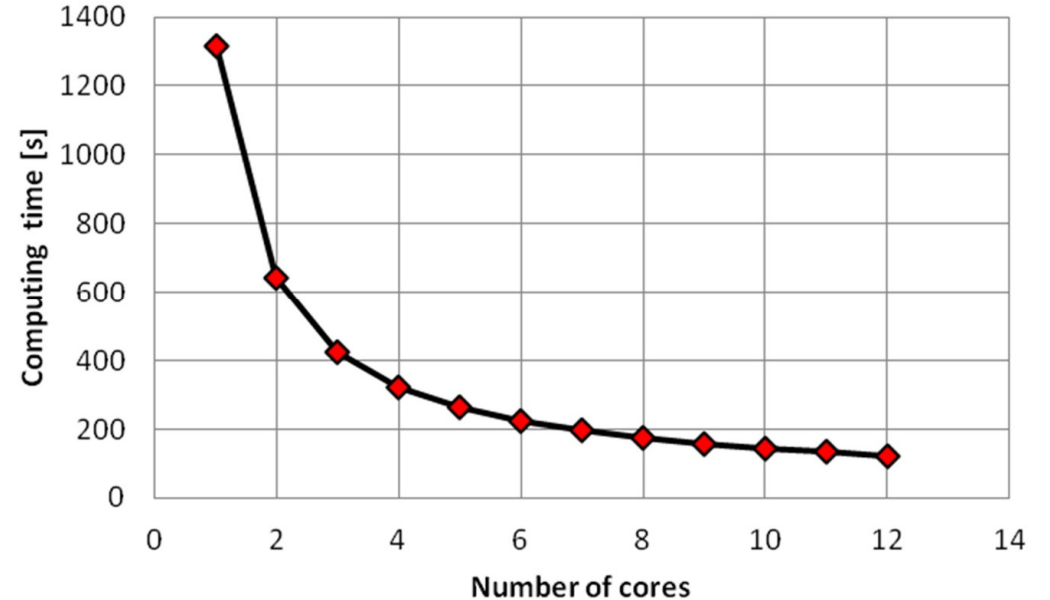
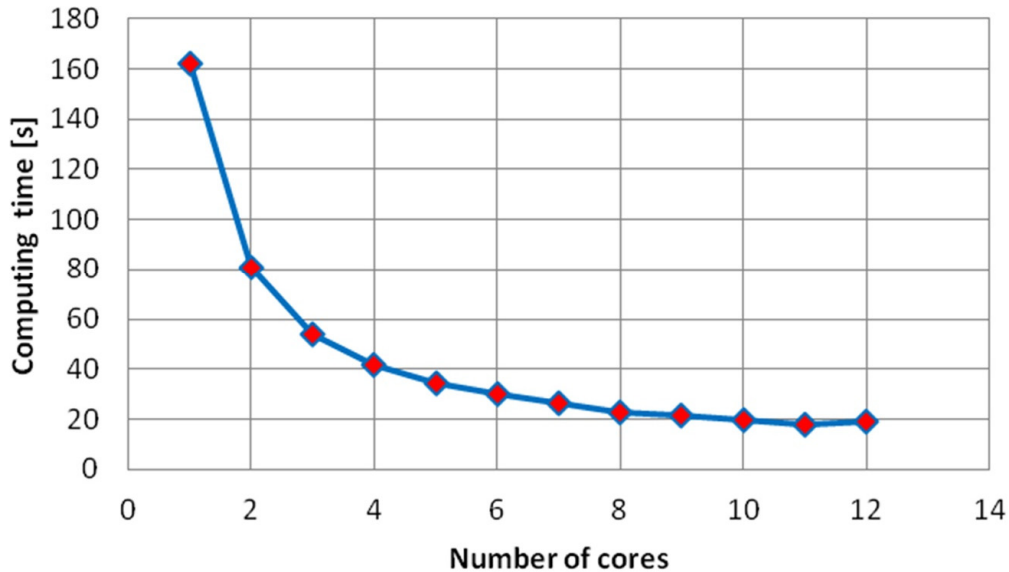
Resulting histogram of the calculation for  $t = 35$  years of structural operation: **safety margin  $G_{fail}$** .

# Parallel computing in MatLab

Number of intervals	64		128		256		1024	
Core count	Time [min]	Probability of failure	Time [min]	Probability of failure	Time [min]	Probability of failure	Time [min]	Probability of failure
1	<b>0.39</b>	0.013495	<b>2.71</b>	0.01641	<b>21.91</b>	0.018427	-	-
3	<b>0.13</b>	0.013495	<b>0.90</b>	0.01641	<b>7.10</b>	0.018427	-	-
6	<b>0.08</b>	0.013495	<b>0.50</b>	0.01641	<b>3.77</b>	0.018427	-	-
9	<b>0.07</b>	0.013495	<b>0.36</b>	0.01641	<b>2.62</b>	0.018427	-	-
12	<b>0.06</b>	0.013495	<b>0.32</b>	0.01641	<b>2.03</b>	0.018427	<b>88.03</b>	0.019917

Comparison of **calculation time** depending on the number of cores and the number of classes in input histograms including the resulting probability of failure

# Parallel computing in MatLab



Parallel algorithm scaling: decrease of **computing time** with increasing **number of processor units**, input histograms described by **128 classes** (left) and **256 classes** (right)

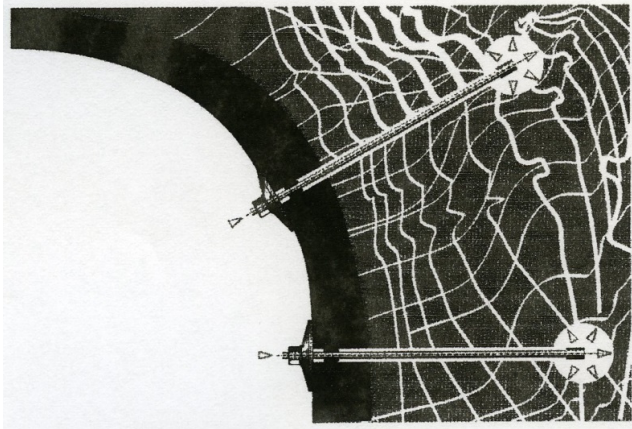
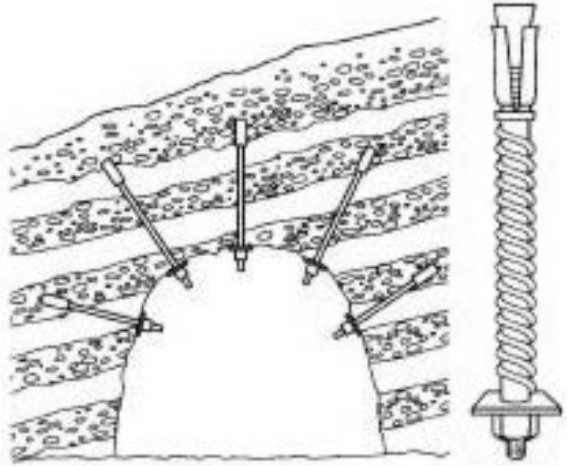
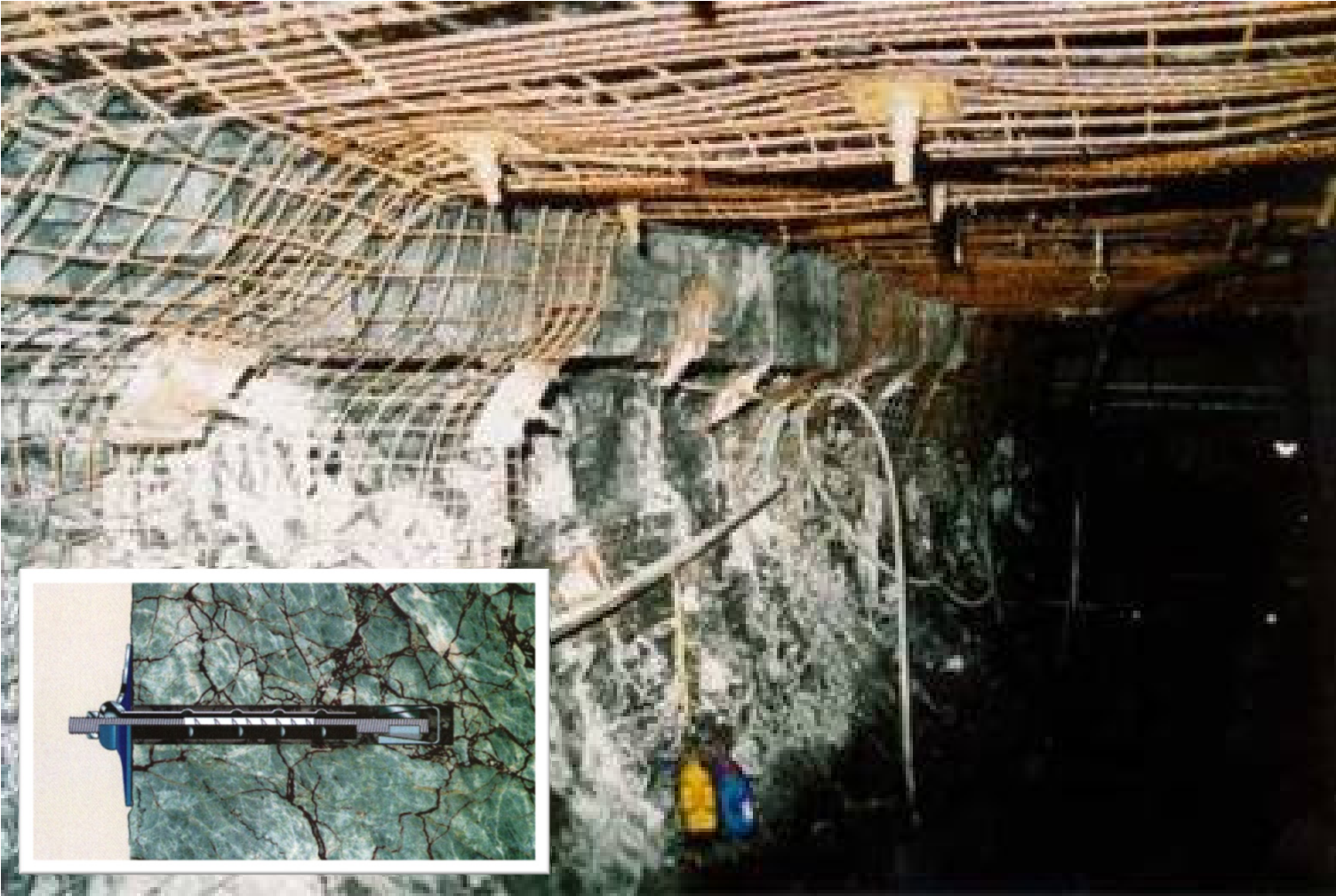
# Reliability assessment of existing structures



Reliability assessment of old crane tracks in a metallurgical company after **85 years of operation**



# Anchoring the reinforcement of underground works





# Anchoring the reinforcement of underground works





# Anchoring the reinforcement of underground works





# Anchoring the reinforcement of underground works

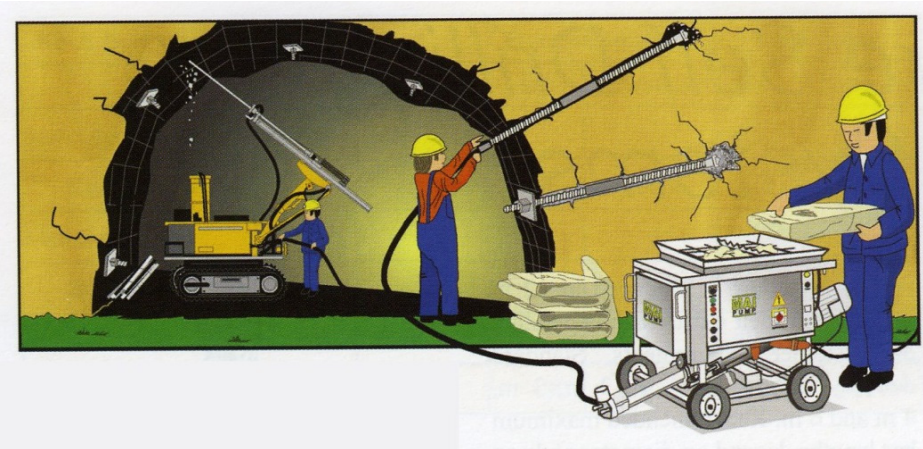




# Anchoring the reinforcement of underground works

Design of anchor reinforcement required for the conditions determined in particular:

- length of anchors (bolts),
- their number and location around the mine or underground work,
- anchors parameters (type, material, diameter, etc.) for determining the structural resistance,
- load anchors.

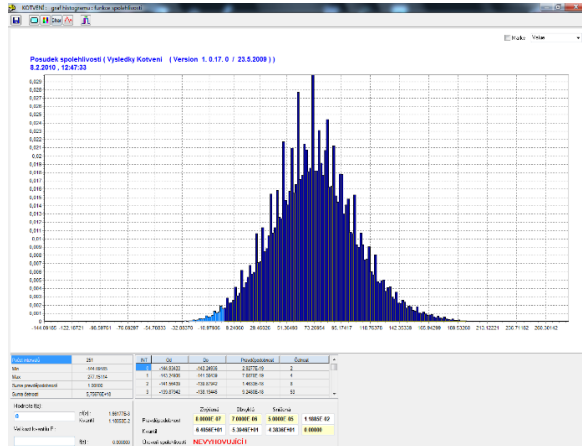


# Software utility for probabilistic design

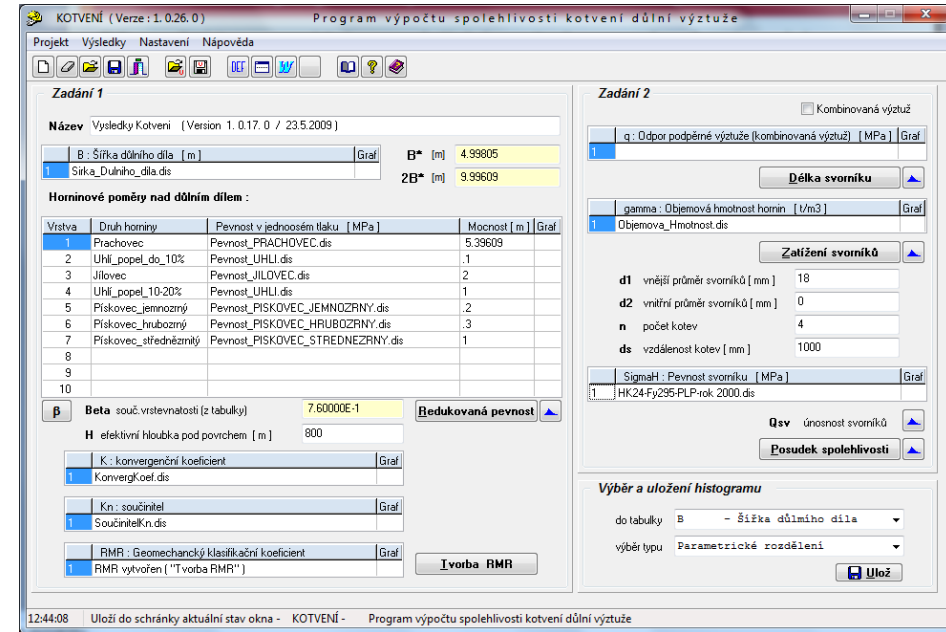
Using the empirical-analytic methods and a set of input random variables was developed SW **Anchor** for probabilistic designing and assessment of the anchor reinforcement using DOProC method.

## Output:

- length of bolts  $l$
- number  $n$
- resistance  $Q_{sv}$  of anchor reinforcement



Histogram of the **reliability function  $RF$** , probability of failure  $P_f = 1.19 \cdot 10^{-2}$  for 4 anchors  $\varnothing 18$  mm / 1 m of mining work

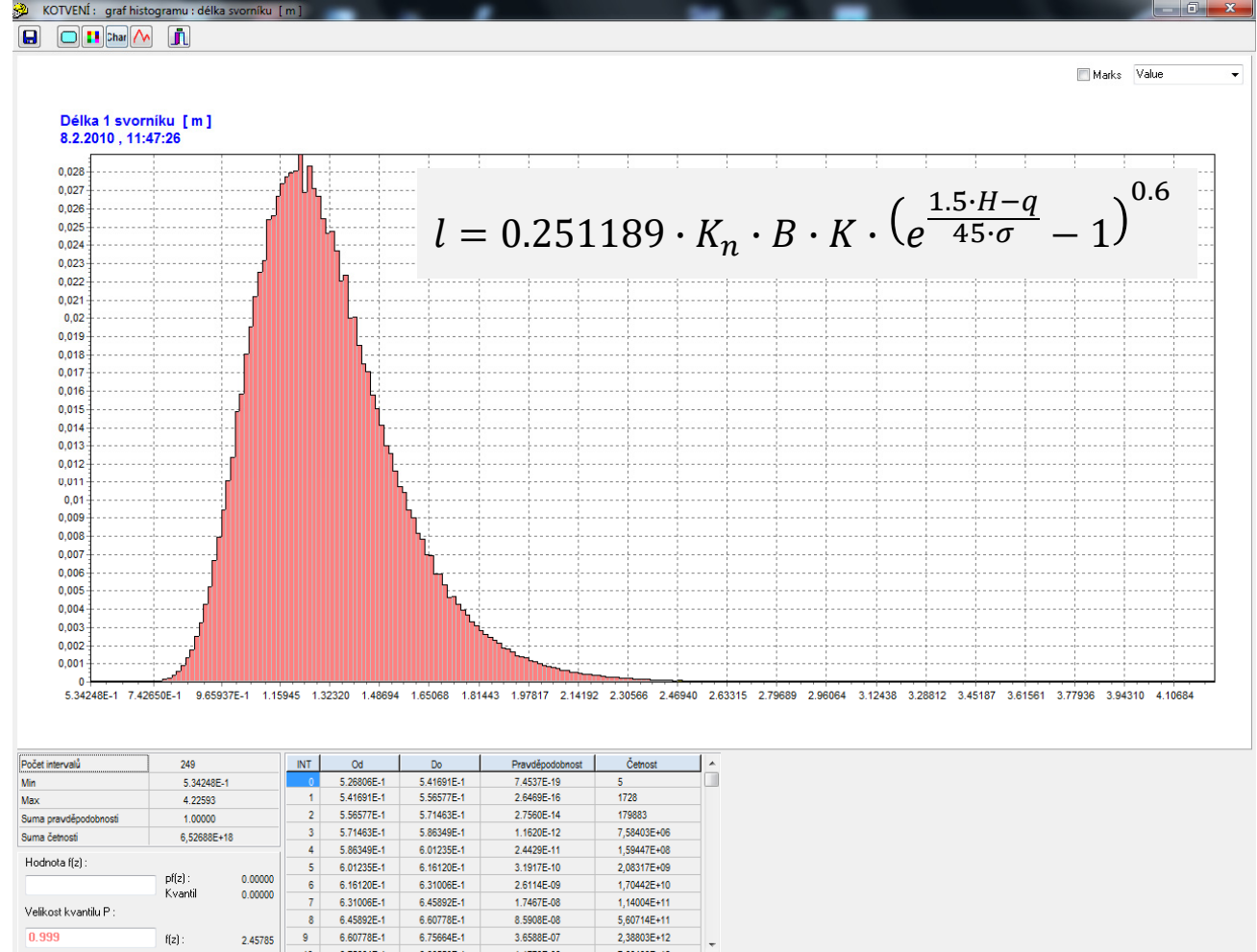


Desktop of the program

# Software utility for probabilistic design

Results: Length of bolts  $l$

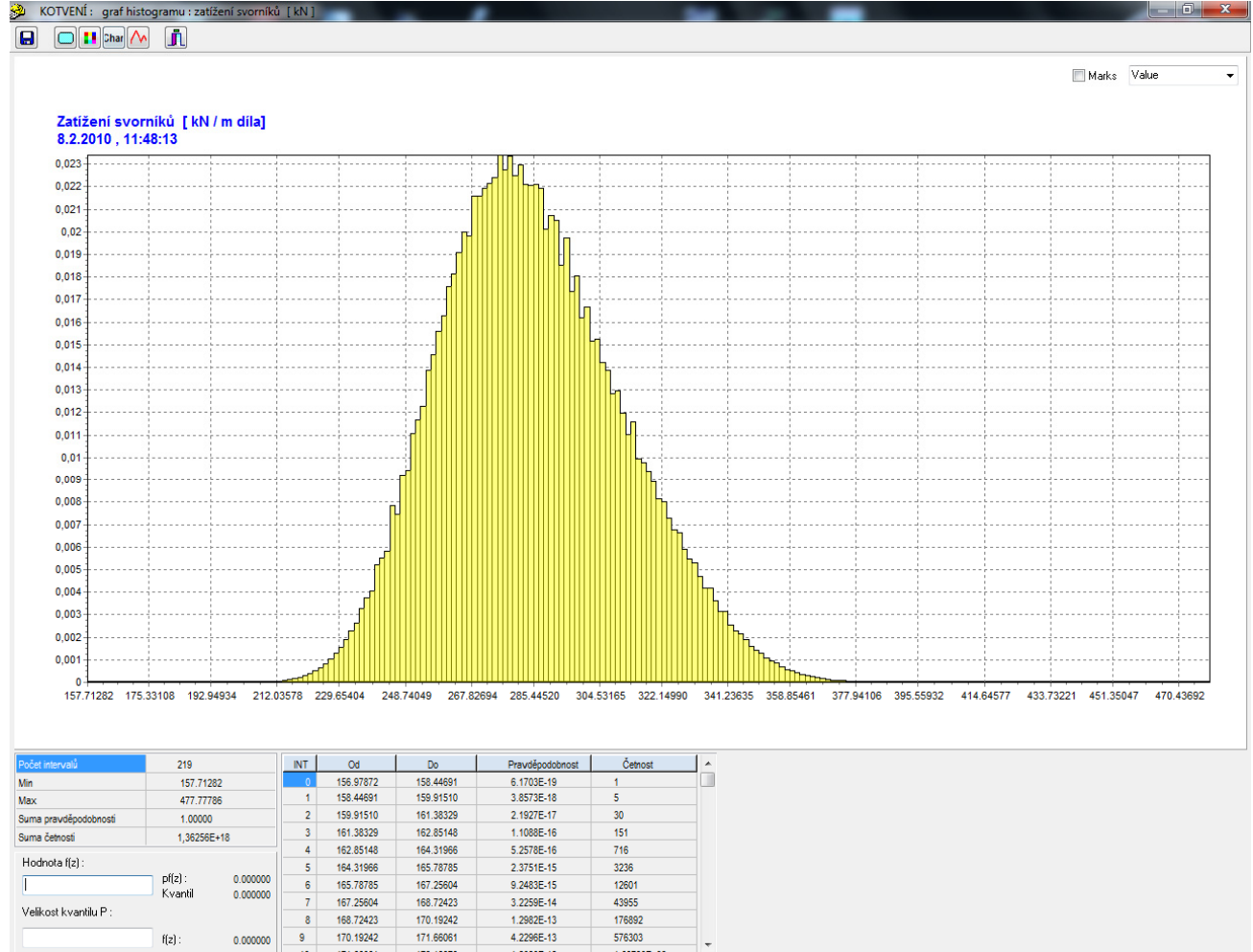
Histogram of the **bolt length**  $l$  [m]



# Software utility for probabilistic design

Results: Bolt loading  $Q$

Histogram of **bolt loading  $Q$**  [kN/m]

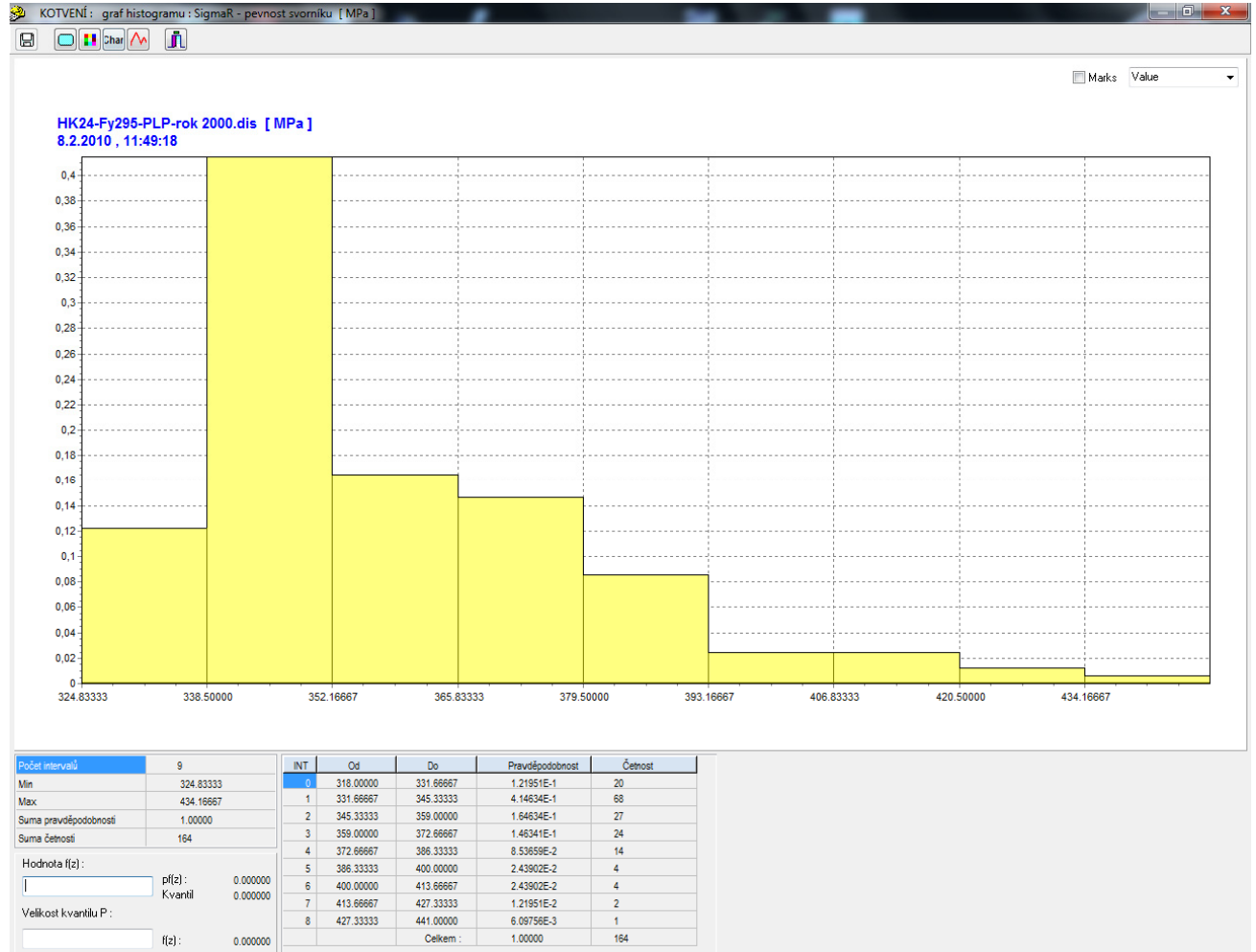


# Software utility for probabilistic design

Results: Loading capacity of bolts  $Q_{sv}$

$$Q_{sv} = \frac{n \cdot q_{sv}}{d_s} = \frac{n \cdot \pi \cdot (d_1 - d_2)^2 \cdot \sigma_{sv}}{4 \cdot d_s}$$

A histogram of loading capacity of bolts  $Q_{sv}$  [kN]





# Software utility for probabilistic design

Reliability assessment of anchor reinforcement

$$RF = Q_{sv} - Q$$

A histogram of the reliability function  $RF$  with the resultant failure probability  $P_f$

