

# Spatial Reliability Assessment of Deteriorating Concrete Slabs with Inspection Data

– ISUME 2011 –

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Prague, May 2, 2011

# Failure Probability

A-Priori Failure Probability

- Joint probability density

$$f_{\mathbf{X}}(\mathbf{x}) \quad ,$$

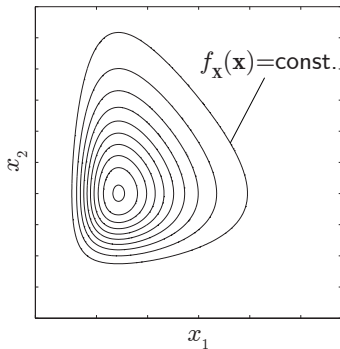
$$\mathbf{X} = [X_1, X_2, \dots, X_n]^T$$

- Failure domain

$$\begin{aligned}\Omega_F &= \{R(\mathbf{x}) - S(\mathbf{x}) \leq 0\} \\ &= \{g(\mathbf{x}) \leq 0\}\end{aligned}$$

- Failure probability

$$\Pr(F) = \int_{\Omega_F} f_{\mathbf{X}}(\mathbf{x}) \, d\mathbf{x}$$



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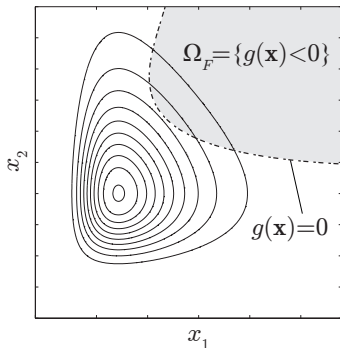
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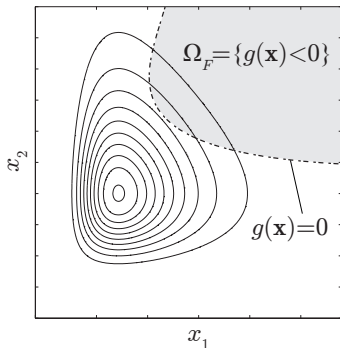
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# How can we get Information?

Information  $Z$  from

- Assessment
- Measurement
- Inspection
- Monitoring

→ Expressed through  
mathematical functions

# Information described by Domains $\Omega$

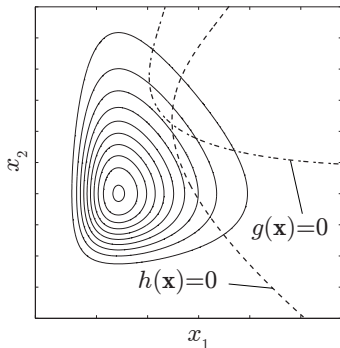
- Information  $Z$  given by

$$\Omega_Z = \{h(\mathbf{x}) \leq 0\}$$

(**Inequality** Type)

- Information probability

$$\Pr(Z) = \int_{\Omega_Z} f_{\mathbf{X}}(\mathbf{x}) \, d\mathbf{x}$$



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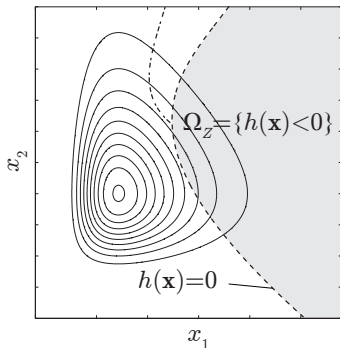
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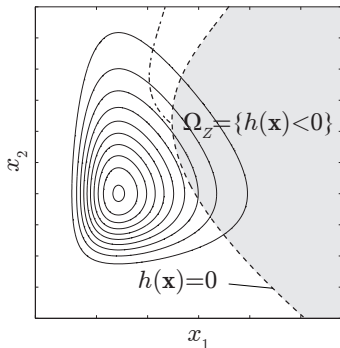
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# Updated Failure Probability

A-Posteriori Failure Probability

- Conditional probability

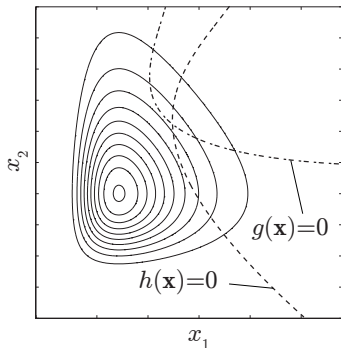
$$\Pr(F|Z) = \frac{\Pr(F \cap Z)}{\Pr(Z)}$$

- Intersection probability

$$\Pr(F \cap Z) = \int_{\Omega_F \cap \Omega_Z} f_{\mathbf{X}}(\mathbf{x}) \, d\mathbf{x}$$

- Probability update

$$\Pr(F|Z) = \frac{\int_{\Omega_F \cap \Omega_Z} f_{\mathbf{X}}(\mathbf{x}) \, d\mathbf{x}}{\int_{\Omega_Z} f_{\mathbf{X}}(\mathbf{x}) \, d\mathbf{x}}$$



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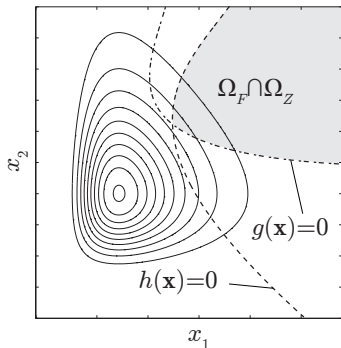
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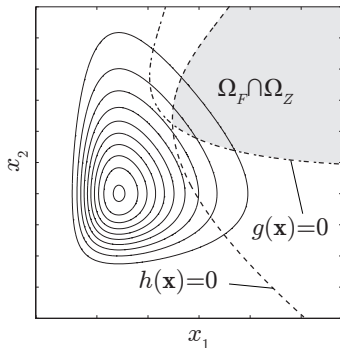
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# Measurement: Equality Information

Mathematical Description

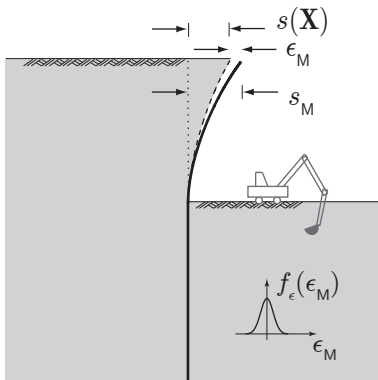
- Measurement of system characteristic  $S(\mathbf{X})$

$$h(\mathbf{X}, \epsilon_M) = s(\mathbf{X}) - s_M + \epsilon_M$$

- Information  $Z$  given by

$$\Omega_Z = \{h(\mathbf{X}, \epsilon_M) = 0\}$$

(Equality Type)



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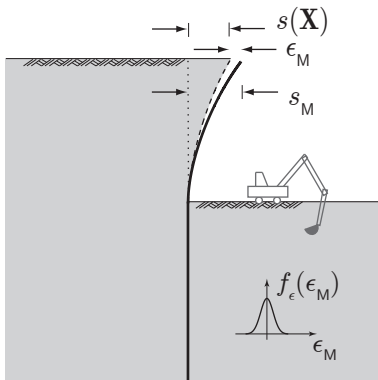
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# Measurement: Equality Information

How to Update?

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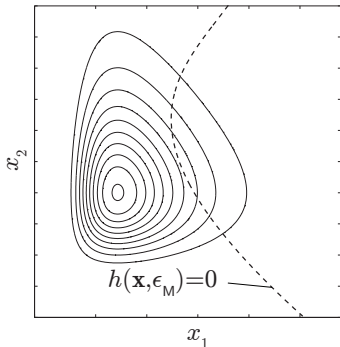
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$$\begin{aligned}\Pr(F \cap Z) &= \int_{\Omega_F \cap \Omega_Z} f_{\mathbf{X}}(\mathbf{x}) d\mathbf{x} \\ &= 0 \leq \Pr(Z)\end{aligned}$$

- Probability update

$$\Pr(F|Z) = \frac{0}{0} = ?$$



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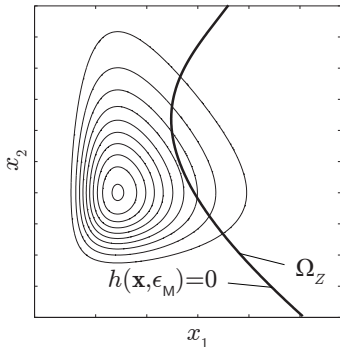
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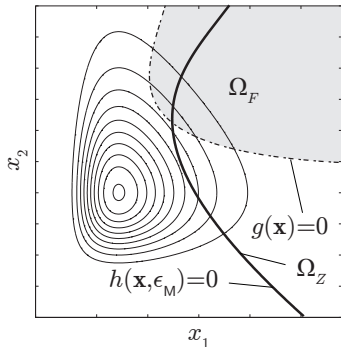
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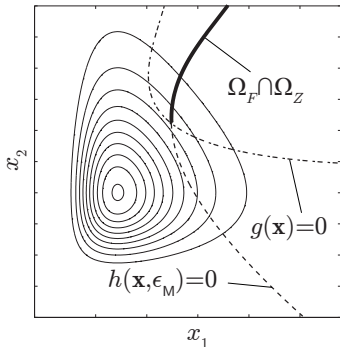
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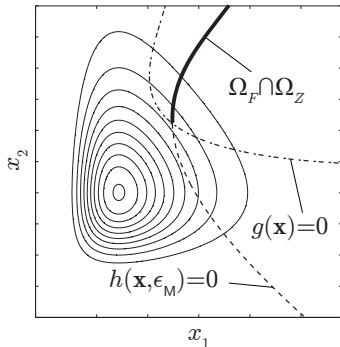
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# Summary on Information

What about the Update?

## Résumé

- **Inequality** type information  
→ any SR method **suitable** for probability update
- **Equality** type information  
→ common SR methods **not suitable** for probability update

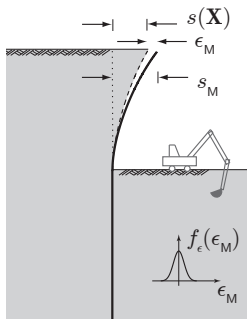
# Introduction of Likelihood

- Likelihood describes information  $Z$

$$\mathcal{L}(\mathbf{x}|Z) = a \cdot \Pr(Z|\mathbf{X} = \mathbf{x})$$
$$\propto \Pr(Z|\mathbf{X} = \mathbf{x})$$

- Express likelihood by error  $\epsilon_M$

$$\mathcal{L}(\mathbf{x}|Z) = f_{\epsilon_M}(s_M - s(\mathbf{x}))$$



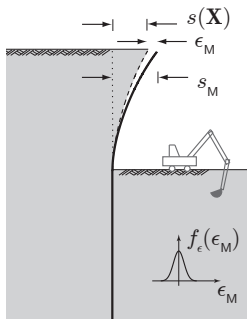
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# Preparations are necessary

- Introduce standard uniform RV  $U$

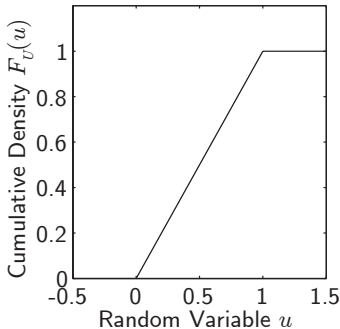
$$f_U(u) = 1 \quad \forall \quad u \in [0; 1]$$

- Introduce constant  $c$

$$0 \leq c \cdot \mathcal{L}(\mathbf{x}|Z) \leq 1$$

- Express likelihood

$$\mathcal{L}(\mathbf{x}|Z) = \frac{1}{c} \cdot \Pr(U \leq c\mathcal{L}(\mathbf{x}|Z))$$



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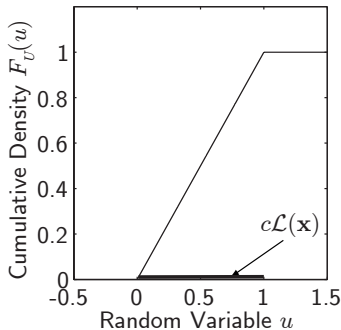
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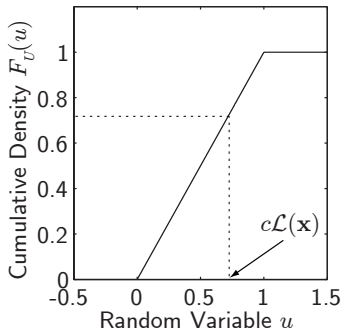
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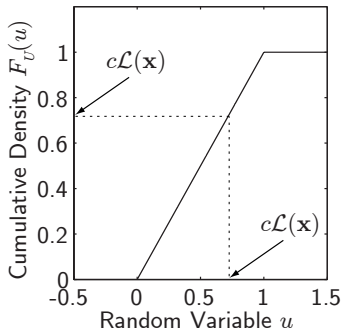
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# Preparations have to be made

- Total probability theorem

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# Probability Update

Integration of  $f_{\mathbf{x}}(\mathbf{x})$  by Importance Sampling

- Importance sampling solution

$$\Pr(F|Z) \approx \frac{\sum_{i=1}^{n_S} \mathbb{I}[h_e(\mathbf{x}_i, u_i) \leq 0] \mathbb{I}[g(\mathbf{x}_i) \leq 0] \frac{f_{\mathbf{x}}(\mathbf{x}_i)}{\psi(\mathbf{x}_i, u_i)}}{\sum_{i=1}^{n_S} \mathbb{I}[h_e(\mathbf{x}_i, u_i) \leq 0] \frac{f_{\mathbf{x}}(\mathbf{x}_i)}{\psi(\mathbf{x}_i, u_i)}}$$

- Optimal sampling density [Straub, 2010]

$$\psi(\mathbf{x}, u) = \psi_1(\mathbf{x}) \cdot \psi_2(u|\mathbf{x}) = \psi_1(\mathbf{x}) \cdot \frac{1}{c \cdot \mathcal{L}(\mathbf{x}|Z)}$$

(Remember:  $0 \leq c\mathcal{L}(\mathbf{x}|Z) \leq 1$ )

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# Application to Corrosion

Diffusion Model

- *Fick's* law of diffusion (1D)

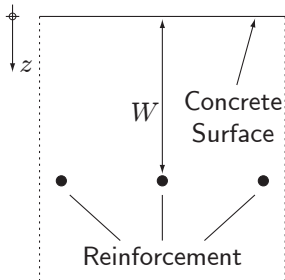
$$\frac{dC(z, t)}{dt} = D \frac{\partial^2 C(z, t)}{\partial z^2}$$

- Chloride concentration

$$C(z, t) = C_s \left( 1 - \operatorname{erf} \left( \frac{z}{2\sqrt{D \cdot t}} \right) \right)$$

- Failure domain

$$\Omega_F = \{C_{\text{crit}} - C(W, t) \leq 0\}$$



# Application to Corrosion

Diffusion Model

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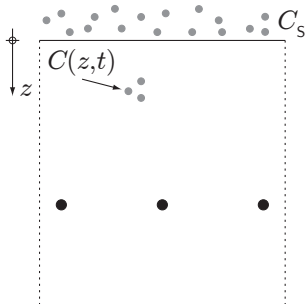
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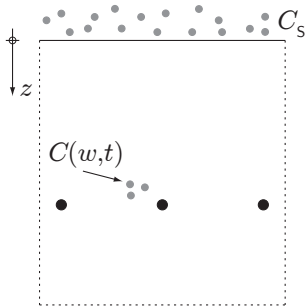
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# Application to Corrosion

Model Parameters

<b>RV</b>	<b>Dimension</b>	<b>Distribution</b>	<b>Parameters</b>
$W$	[mm]	LogNormal	$\mu_W = 40.0$ $\sigma_W = 8.0$
$D$	[mm <sup>2</sup> /yr]	LogNormal	$\mu_D = 20.0$ $\sigma_D = 10.0$
$C_S$	[m.-% cem.]	Normal	$\mu_{C_S} = 3.1$ $\sigma_{C_S} = 1.23$
$C_{crit}$	[m.-% cem.]	Normal	$\mu_{C_{crit}} = 0.8$ $\sigma_{C_{crit}} = 0.1$

Table: The Random variables of the corrosion model.

# Application to Corrosion

A-Priori Failure Probability

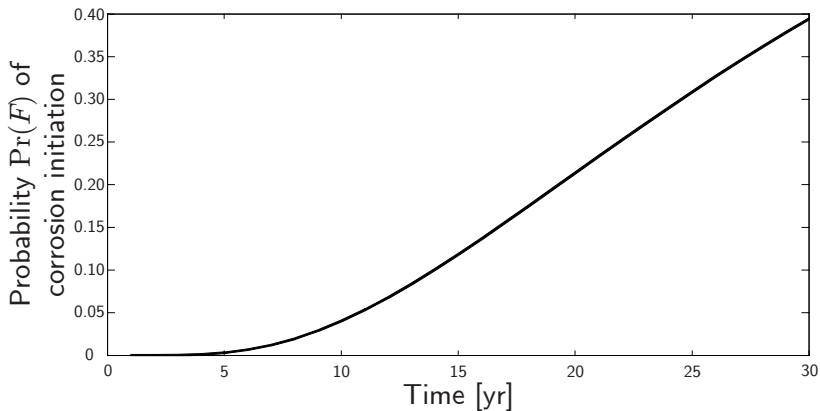


Figure: A-priori corrosion probability of the reinforcement.

# Application to Corrosion

Cover Depth Update

- Measurement of cover depth

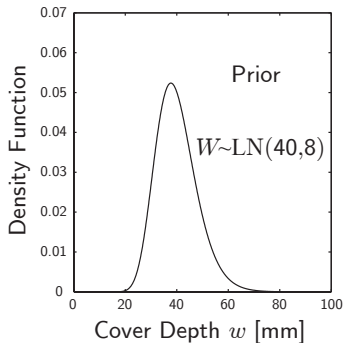
$$\mathbf{w}_M = [w_1, w_2, \dots, w_{800}]$$

- Likelihood of measurement

$$\mathcal{L}(\mathbf{w}|\mathbf{w}_M) = f_{\mathbf{w}_M|\mathbf{w}}(\mathbf{w}_M|\mathbf{w})$$

- Bayesian update

$$f''_{\mathbf{w}}(\mathbf{w}) \propto \mathcal{L}(\mathbf{w}|\mathbf{w}_M)f_{\mathbf{w}}(\mathbf{w})$$



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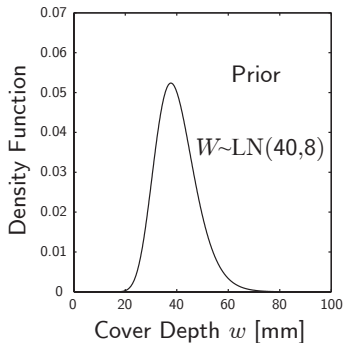
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Cover Depth Update

- Measurement of cover depth

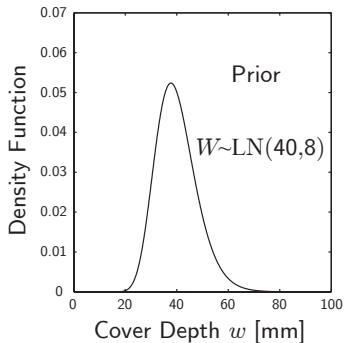
$$\mathbf{w}_M = [w_1, w_2, \dots, w_{800}]$$

- Likelihood of measurement

$$\mathcal{L}(\mathbf{w}|\mathbf{w}_M) = f_{\mathbf{w}_M|\mathbf{w}}(\mathbf{w}_M|\mathbf{w})$$

- *Bayesian* update

$$f''_{\mathbf{w}}(\mathbf{w}) \propto \mathcal{L}(\mathbf{w}|\mathbf{w}_M)f_{\mathbf{w}}(\mathbf{w})$$





# Application to Corrosion

Cover Depth Update

- Measurement of cover depth

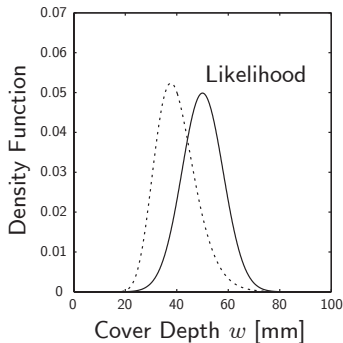
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# Application to Corrosion

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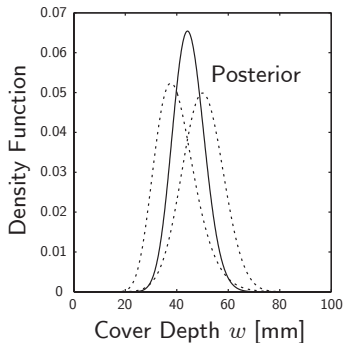
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# Application to Corrosion

Chloride Concentration Update

- Measurement of chloride concentration

$$c_{Z_M,j}(\mathbf{X}, t) = C_{S,j} \cdot \left( 1 - \operatorname{erf} \left( \frac{z_M}{\sqrt{4Dt}} \right) \right)$$

- Likelihood (Error  $\epsilon \sim N(0, \sigma_\epsilon)$ )

$$\mathcal{L}_j(\mathbf{x}) = \frac{1}{\sigma_\epsilon \sqrt{2\pi}} \exp \left( -\frac{1}{2} \left( \frac{c_{z_M}(\mathbf{x}, t) - c_{M,j}(z_M, t)}{\sigma_\epsilon} \right)^2 \right)$$

# Application to Corrosion

Chloride Concentration Update

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# Application to Corrosion

A-Posteriori Failure Probability

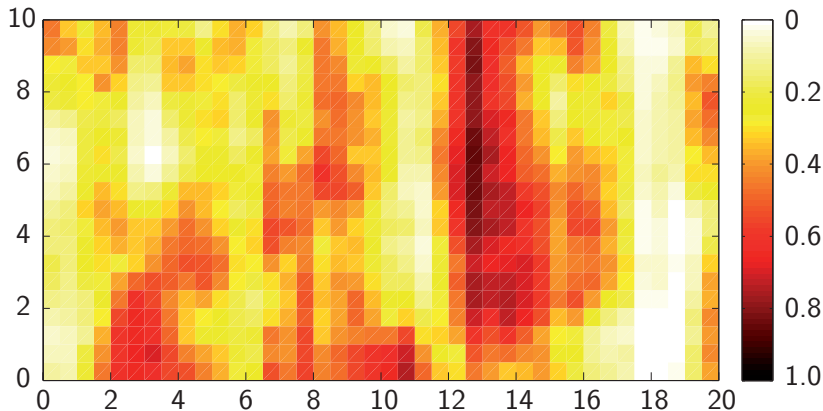


Figure: Corrosion probability ( $t = 15$  [yr]) conditional on measurement results (cover depth & concentration).

# Application to Corrosion

A-Posteriori Failure Probability

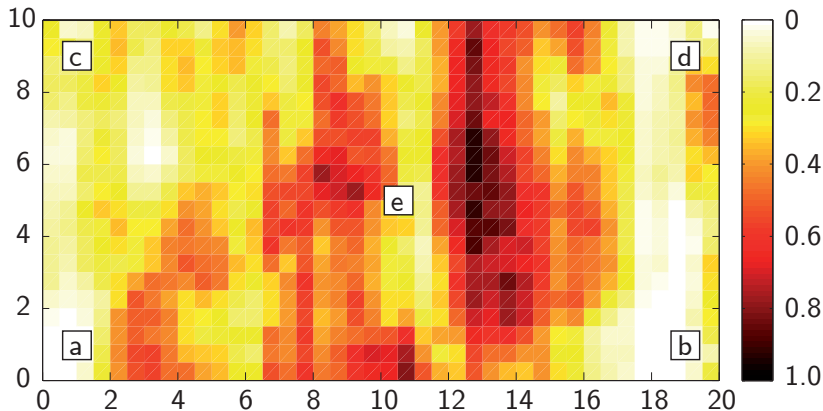





Figure: Corrosion probability ( $t = 15$  [yr]) conditional on measurement results (cover depth & concentration).

# To Conclude...

## What was learned

- **Efficient method** available for updating failure probability using **equality information**
- Several **different information** can be taken into account

# Some Literature

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**Thank you for your attention!**

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