



Lifelong
Learning
Programme



Národní agentura pro evropské vzdělávací programy

Affidabilità strutturale

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Assessment of existing structures

Project number: CZ/11/LLP-LdV/TOI/134005

EN 1990:

Reliability

- ability of a structure to fulfil all required functions during a specified period of time under given conditions

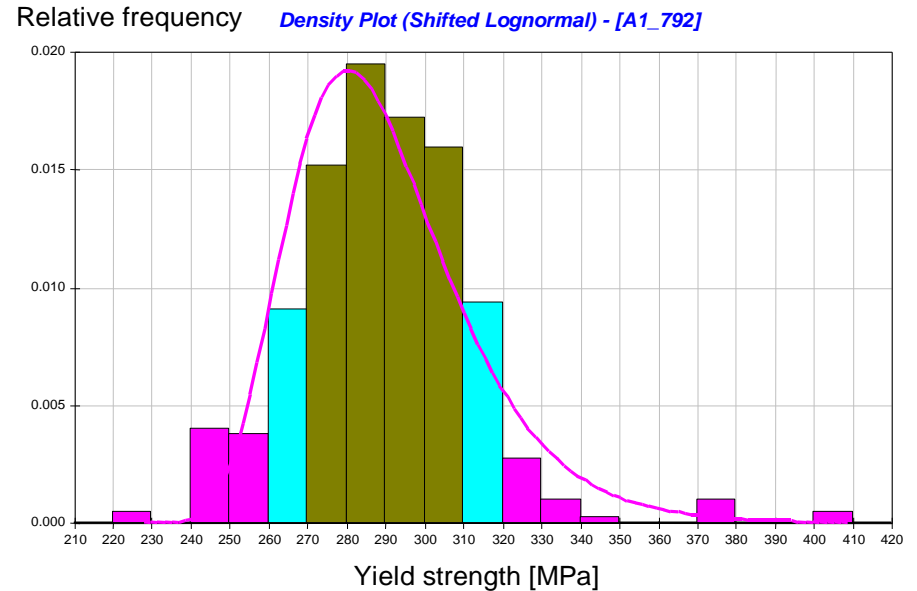
Failure probability P_f

- most important measure of structural reliability

Limit State Approach

- **Limit states** - states beyond which the structure no longer fulfils the relevant design criteria
- **Ultimate limit states**
 - loss of equilibrium of a structure as a rigid body
 - rupture, collapse, failure
 - fatigue failure
- **Serviceability limit states**
 - functional ability of a structure or its part
 - users comfort
 - appearance

Uncertainties



- randomness - natural variability
- statistical uncertainties - lack of data
- model uncertainties - simplified models
- vagueness - imprecision in definitions
- gross errors - human factors
- ignorance - lack of knowledge

EXAMPLE

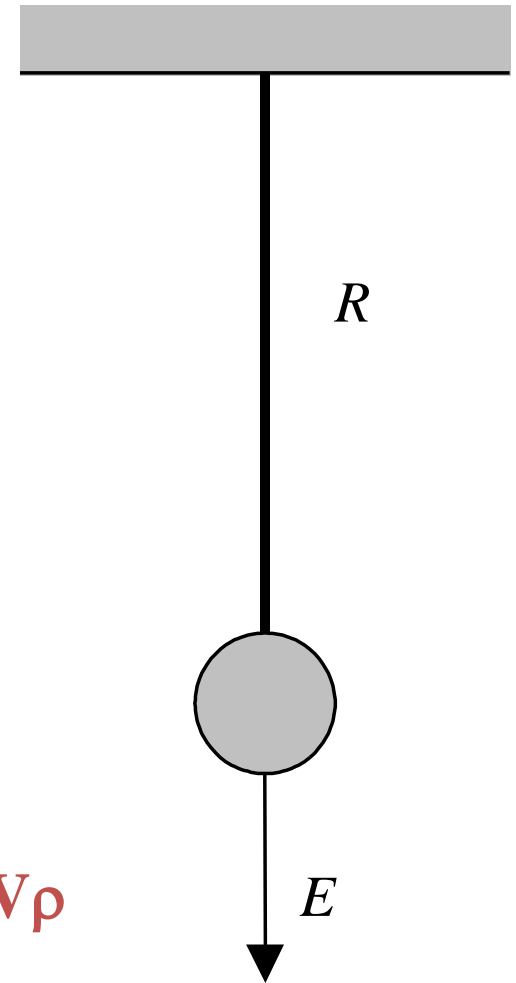
Resistance: $R = \pi d^2 f_y / 4$

Load effect: $E = V\rho$

Failure if $E > R$ or: $V\rho > \pi d^2 f_y / 4$

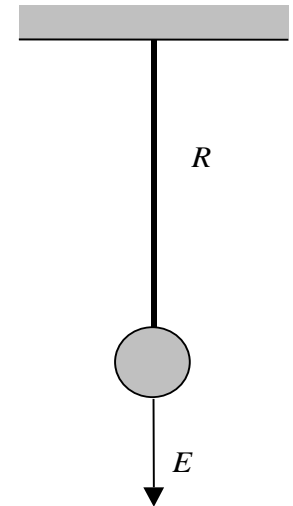
Limit state: $V\rho = \pi d^2 f_y / 4$

Limit state function: $Z = R - E = \pi d^2 f_y / 4 - V\rho$

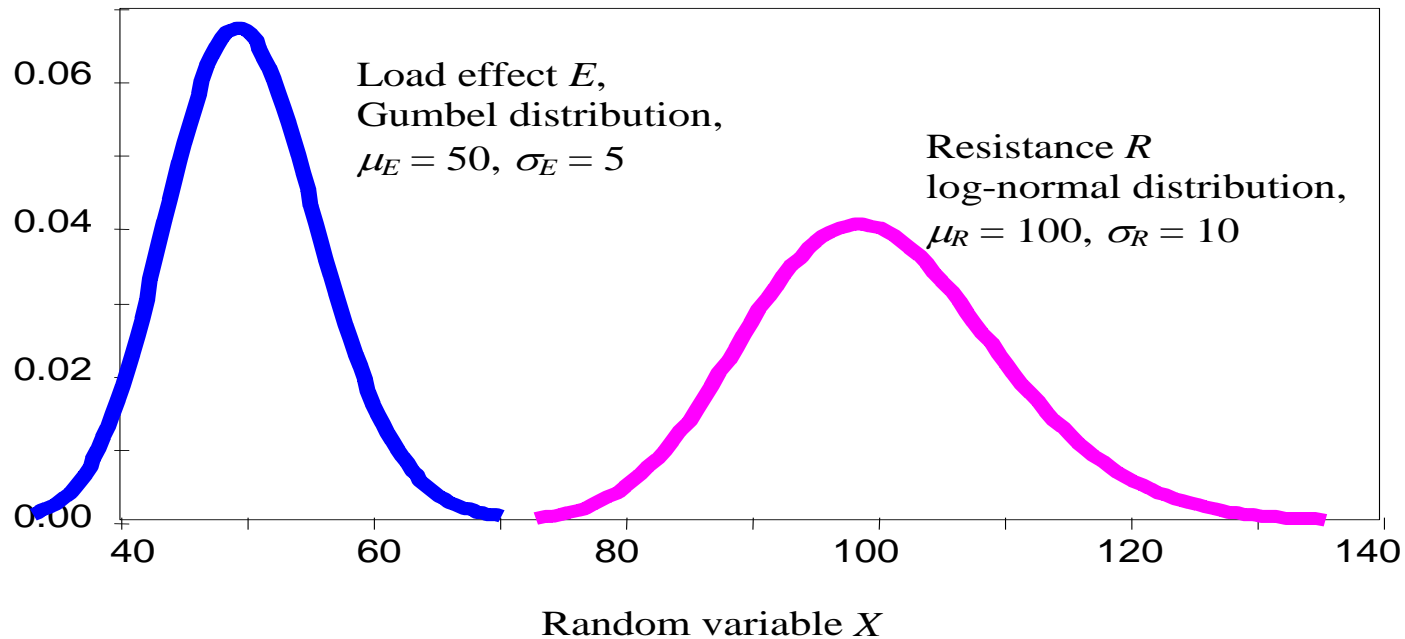


Statistical models

		distribution	mean	sd
R	resistance	Lognormal	100	10
E	load effect	Gumbel	50	5

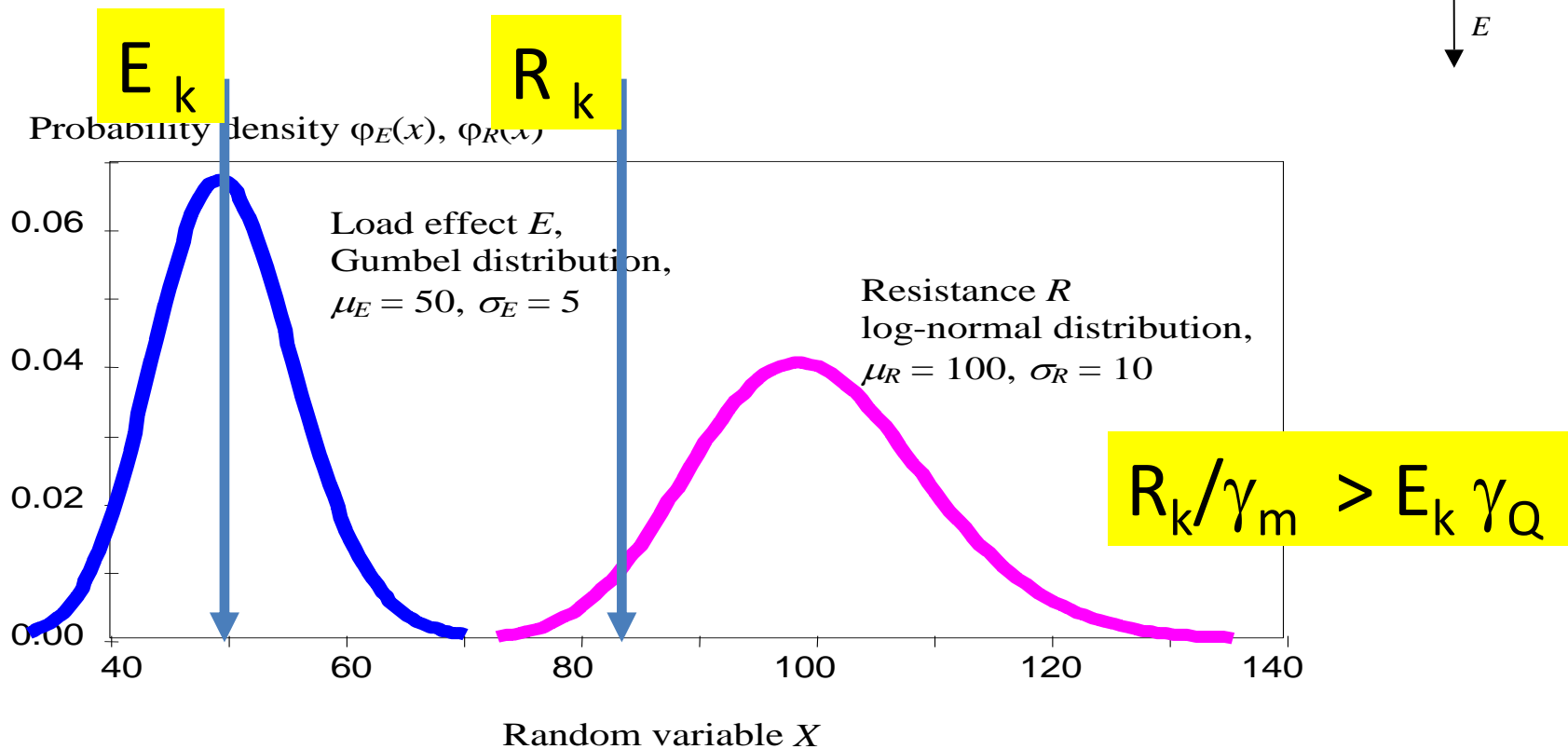
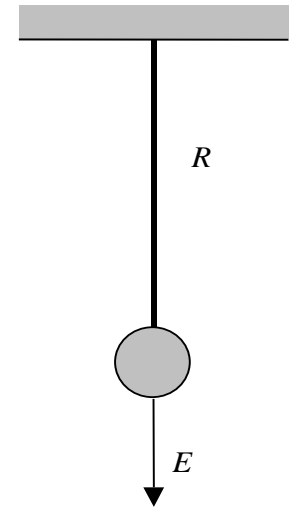


Probability density $\varphi_E(x)$, $\varphi_R(x)$



Partial factor approach

		distribution	mean	sd
R	resistance	Lognormal	100	10
E	load effect	Gumbel	50	5



Probabilistic approach

$$Z = R - E$$

$$P_f = P(Z < 0) = \iint_{Z(X) < 0} \varphi_R(r) \varphi_E(e) dr de$$

Techniques:

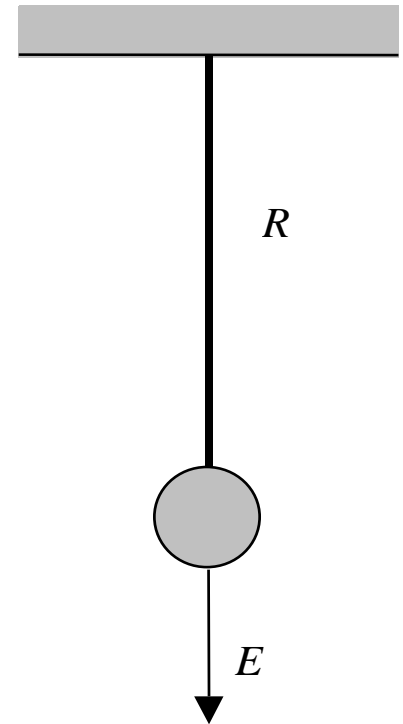
Numerical integration (NI)

Monte Carlo (MC)

First order Second moment method (FOSM)

Third moment method (accounting for skewness)

First Order Reliability Methods (FORM)



First Order Second Moment method

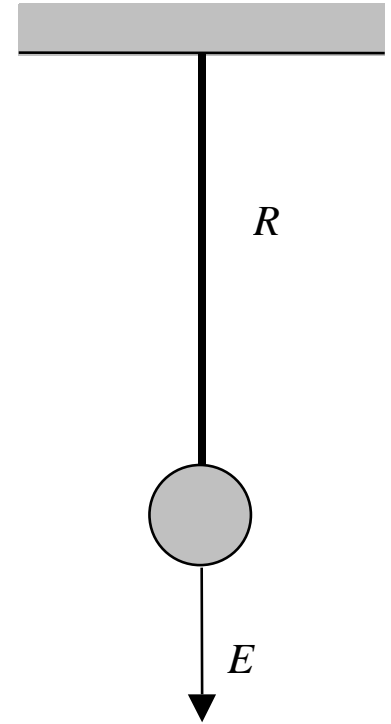
$$Z = R - E$$

$$\mu_Z = \mu_R - \mu_E = 100 - 50 = 50$$

$$\sigma_Z^2 = \sigma_R^2 + \sigma_E^2 = 14^2$$

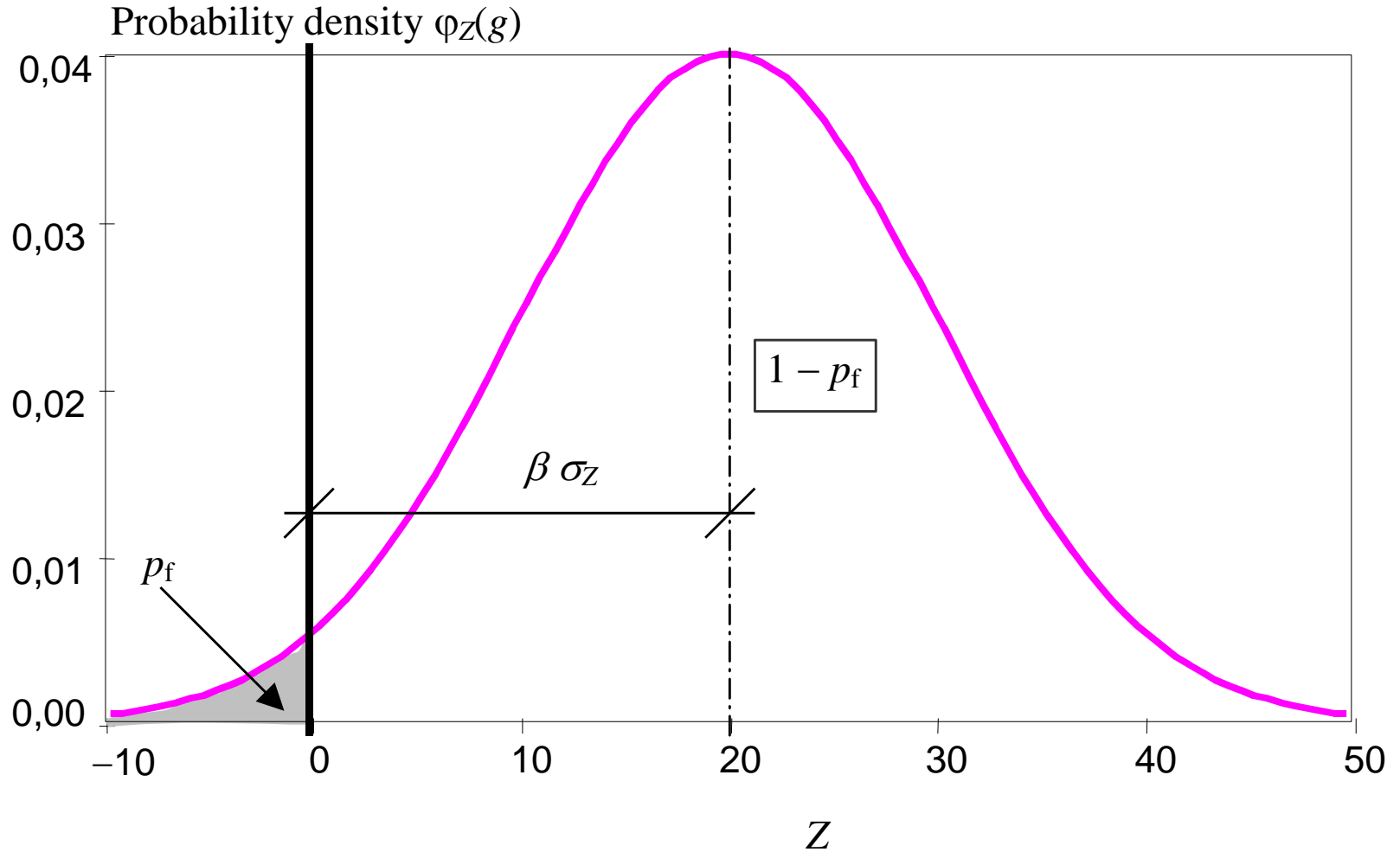
$$\beta = \mu_Z / \sigma_Z = 3.54$$

$$P_f = P(Z < 0) = \Phi_Z(0) = 0.0002$$



$$\beta = \mu_Z / \sigma_Z = 3.54$$

$$P_f = P(Z < 0) = \Phi_Z(0) = 0.0002$$



Reliability index

Probability of Failure = $\Phi(-\beta) \approx 10^{-\beta}$

β	1.3	2.3	3.1	3.7	4.2	4.7
$P(F)=\Phi(-\beta)$	10^{-1}	10^{-2}	10^{-3}	10^{-4}	10^{-5}	10^{-6}

Relation Partial factors and beta-level:

$$\gamma = \exp\{\alpha \beta V - kV\} \approx 1 + \alpha \beta V$$

$$\alpha = 0.7-0.8$$

$$\beta = 3.3 - 3.8 - 4,3 \text{ (life time, Annex B)}$$

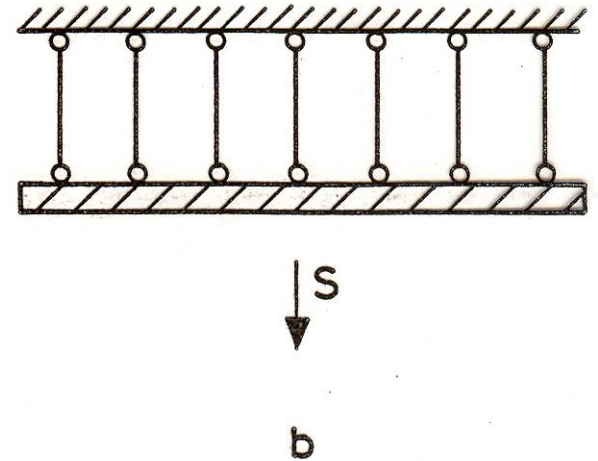
$$k = 1.64 \text{ (resistance)}$$

$$k = 0.0 \text{ (loads)}$$

V = coefficient of variation

Extensions

- load fluctuations
- systems
- degradation
- inspection
- risk analysis
- target reliabilities



Target levels Reliability

Eurocode EN 1990, Annex B

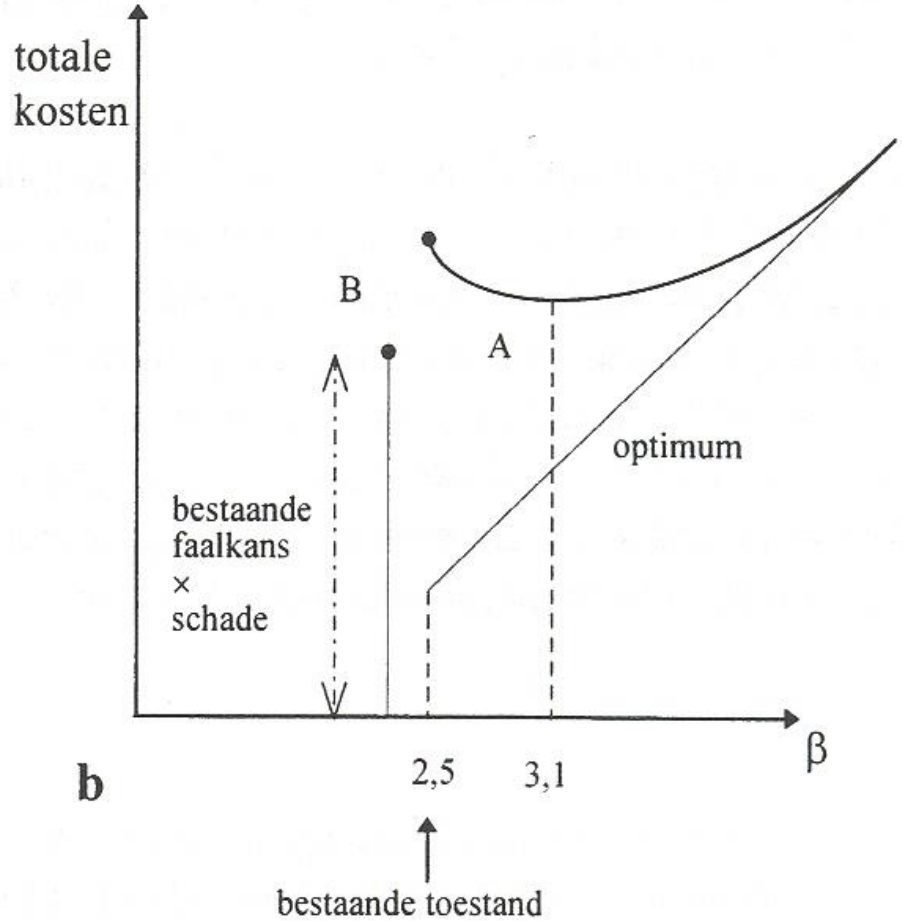
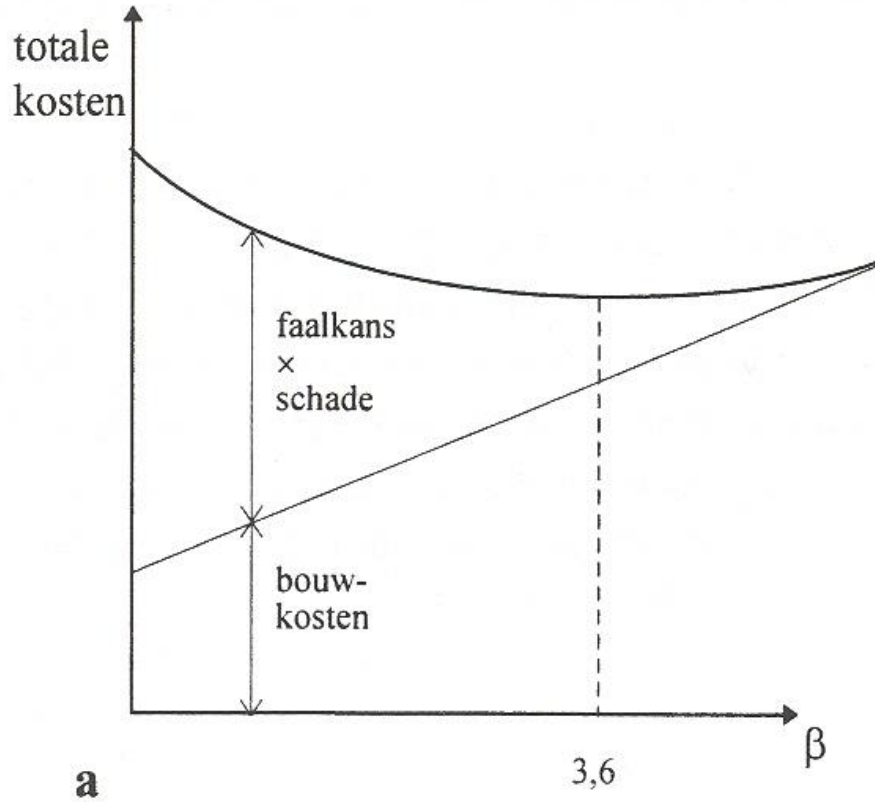
Reliability classes	Consequences for loss of human life, economical, social and environmental consequences	Reliability index β		Examples of buildings and civil engineering works
		β_a for $T_a = 1$ yr	β_d for $T_d = 50$ yr	
RC3 – high	High	5,2	4,3	Important bridges, public buildings
RC2 – normal	Medium	4,7	3,8	Residential and office buildings
RC1 – low	Low	4,2	3,3	Agricultural buildings, greenhouses

$$\gamma = \exp [(\alpha\beta-k)V] \sim 1 + \alpha\beta V$$

JCSS TARGET RELIABILITIES β for a one year reference period

	Consequences of failure \Rightarrow		
Cost to increase safety \Downarrow	Minor	Moderate	Large
Large	$\beta=3.1$ ($p_F \approx 10^{-3}$)	$\beta=3.3$ ($p_F \approx 5 \cdot 10^{-4}$)	$\beta=3.7$ ($p_F \approx 10^{-4}$)
Normal	$\beta=3.7$ ($p_F \approx 10^{-4}$)	$\beta=4.2$ ($p_F \approx 10^{-5}$)	$\beta=4.4$ ($p_F \approx 5 \cdot 10^{-6}$)
Small	$\beta=4.2$ ($p_F \approx 10^{-5}$)	$\beta=4.4$ ($p_F \approx 5 \cdot 10^{-5}$)	$\beta=4.7$ ($p_F \approx 10^{-6}$)

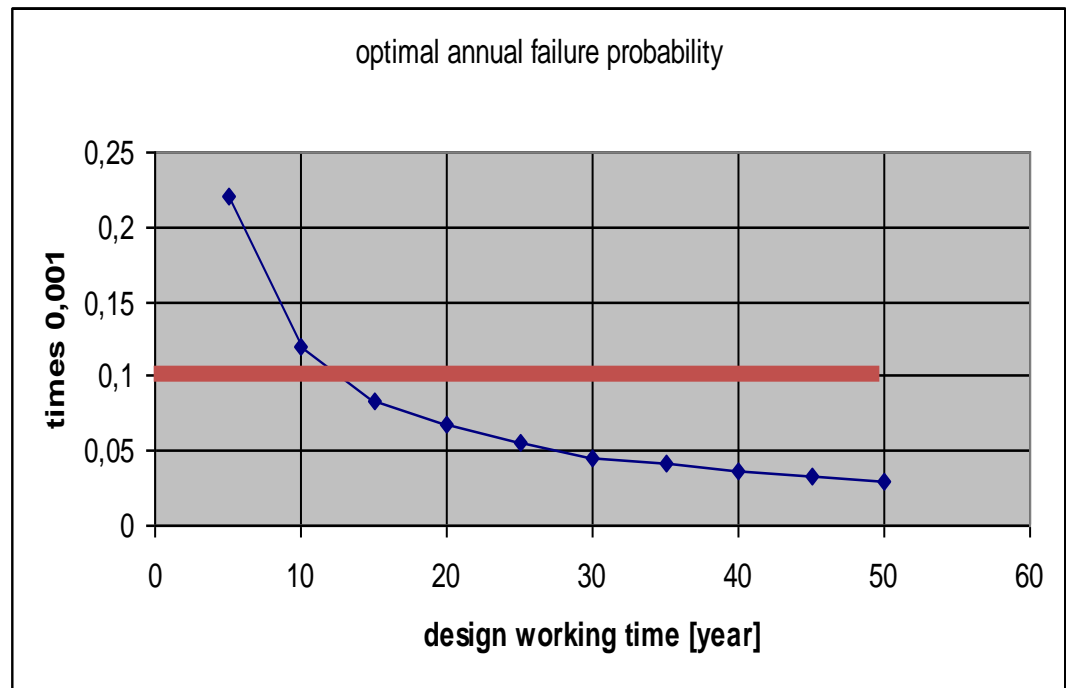
Cost optimisation / design versus assessment



$$P_F = 10^{-\beta}$$

Human life safety

- Include value for human life in D
- Still reasons for IR and SR
- Example: $p < 10^{-4}$ / year



Existing Structures (NEN 8700)

Reliability index in case of assessment

Minimum

$$\beta < \beta_{\text{new}} - 1.0$$

Human safety:

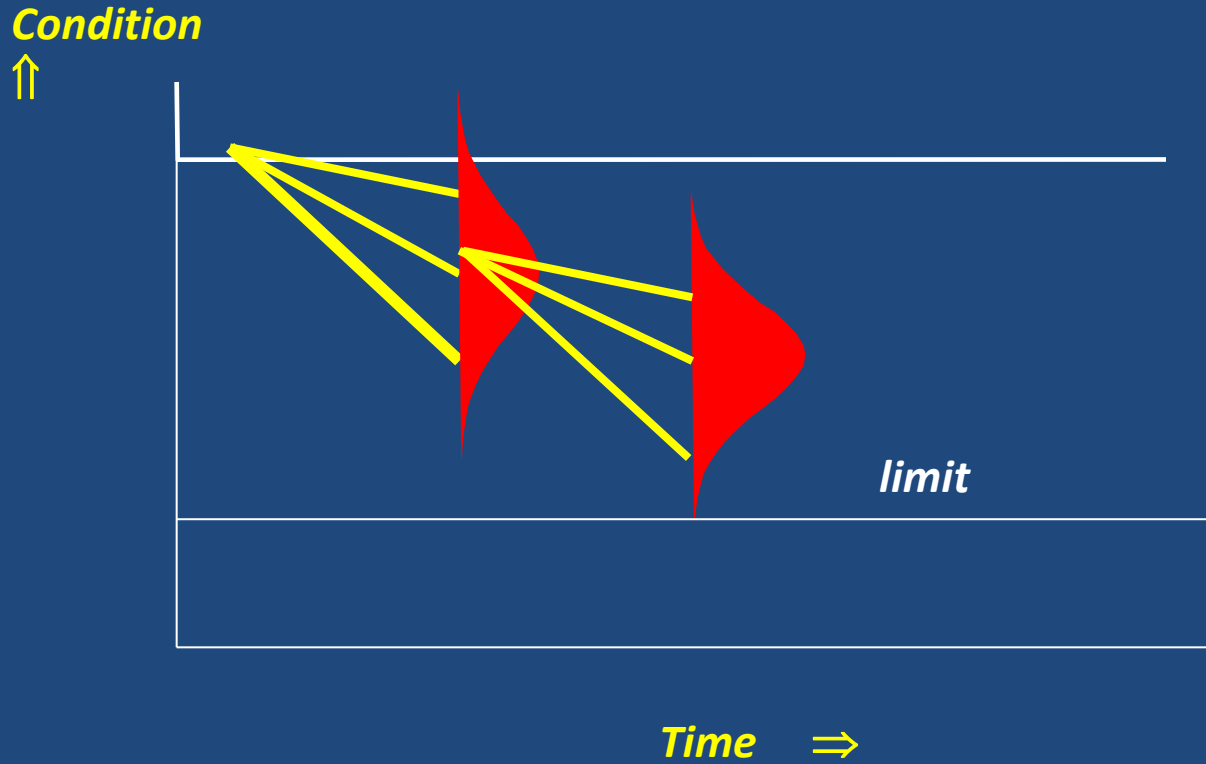
$$\beta > 3.6 - 0.8 \log T$$

Example NEN 8700 (Netherlands)

Minimum values for the reliability index β with a minimum reference period

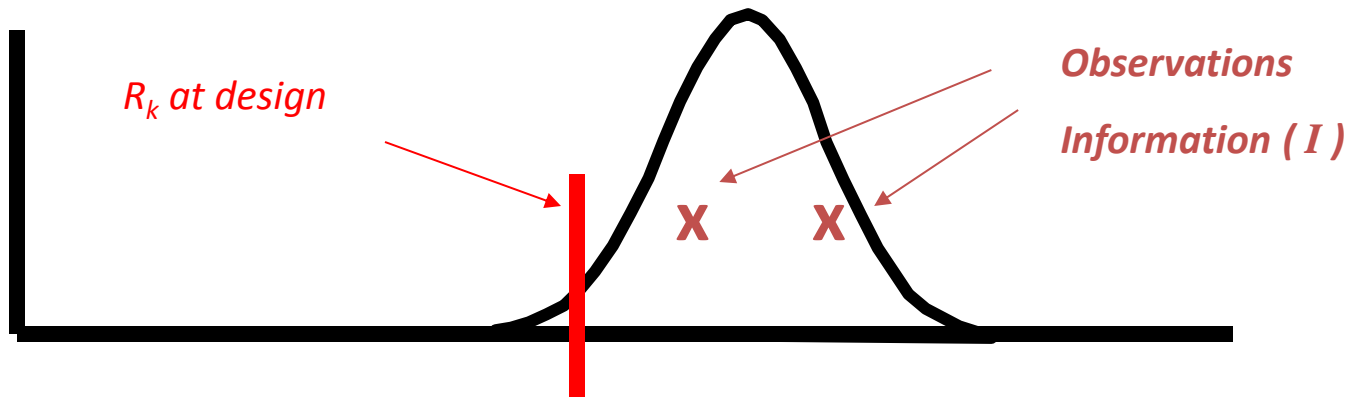
Consequence class	Minimum reference period for existing building	β -NEW		β -EXISTING	
		wn	wd	wn	wd
0	1 year	3.3	2,3	1.8	0.8
1	15 years	3.3	2,3	1.8 ^a	1.1 ^a
2	15 years	3.8	2.8	2.5 ^a	2.5 ^a
3	15 years	4.3	3.3	3.3 ^a	3.3 ^a
<p>Class 0: As class 1, but no human safety involved</p> <p>wn = wind not dominant</p> <p>wd = wind dominant</p> <p>(a) = in this case is the minimum limit for personal safety normative</p>					

Inspection en monitoring



Updating

1) Updating distributions (eg concrete strength)



2) Updating failure probability $P\{F | I\}$

Example: $I = \{\text{crack} = 0.6 \text{ mm}\}$

see JCSS document on Existing Structures en ISO13822

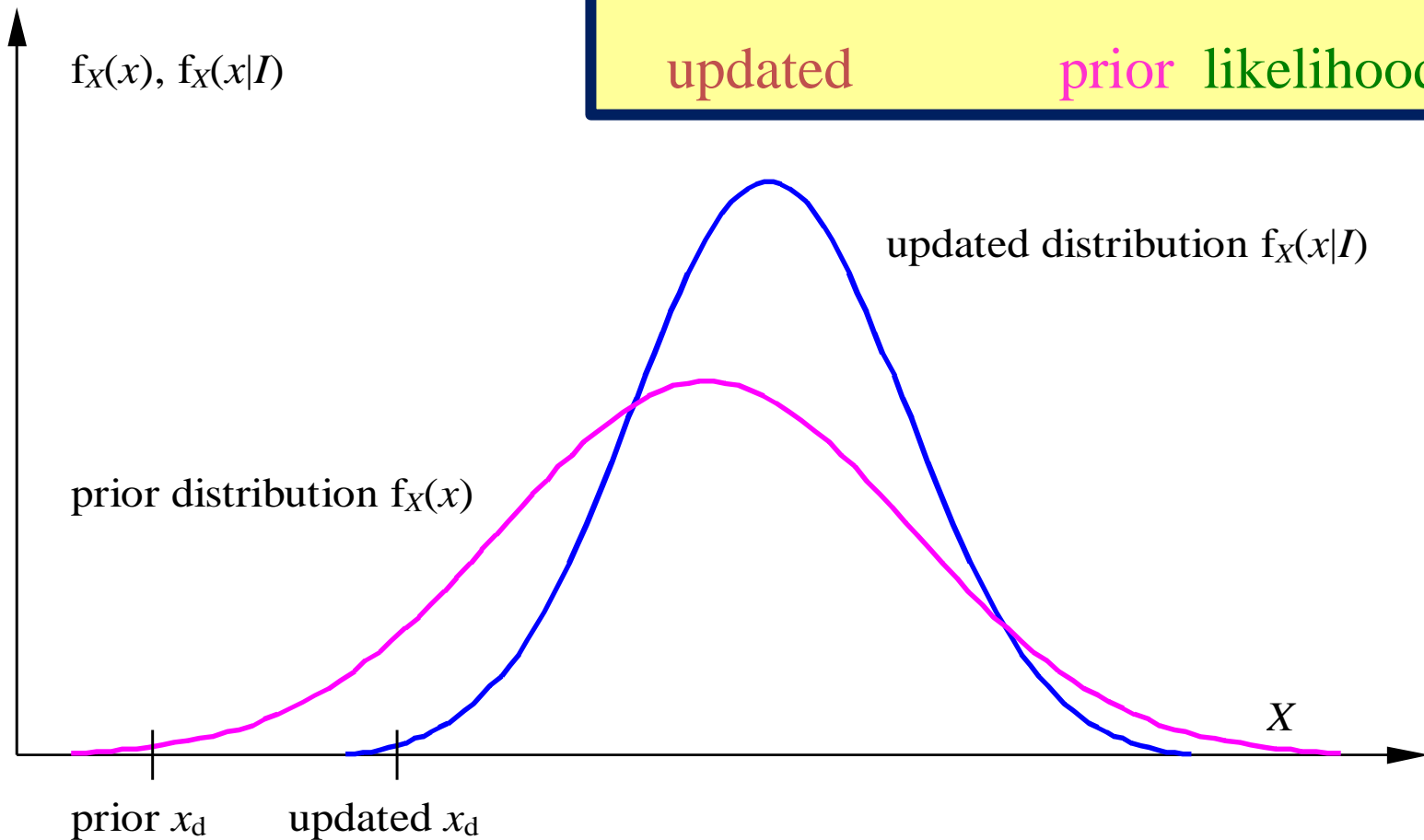
Updating distributions

$$P(x|I) = P(x) P(I | x) / P(I)$$

$$f_X(x|I) = C f_X(x) P(I | x)$$

updated

prior likelihood



Formal Updating formulas

$$f_Q''(q | \hat{x}) = C f_Q'(q) L(|\hat{x}| q)$$

$$f_X^U(x) = \int_{-\infty}^{\infty} f_X(x|q) f_Q''(q | \hat{x}) dq$$

Formal Updating formulas

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Ask the expert !

Example: Resistance with unknown mean m_R and known stand. Dev. $s_R = 17,5$

Assume we have 3 observations with mean $m_m = 350$

Then m_R has $s_m = 17,5/\sqrt{3} = 10$.

If the load is to 304 then:

$$\begin{aligned}m_z &= 350 - 304 = 46 \\s_z &= \sqrt{(17,5^2 + 10^2)} = 20,2 \\ \beta &= 2,27 \\ P_f &= 0,0116\end{aligned}$$

Now we have one extra observation equal to 350.

In that case the estimate of the mean m_m does not change.

The standard deviation of the mean changes to $17,5/\sqrt{4} = 8,8$

$$\begin{aligned}m_z &= 350 - 304 = 46, \\s_z &= \sqrt{(17,5^2 + 8,8^2)} = 19,6, \\ \beta &= 2,35 \\ P_f &= 0,0095\end{aligned}$$

Summary Reliability aspects

- ❑ Uncertainties exist
- ❑ Probability Theory may be helpful
- ❑ Reliability targets depends on consequences of failure
- ❑ Reliability targets depend on costs of improving
- ❑ Existing structures may have a lower target reliability
- ❑ Reliability may be updated using inspection results
- ❑ There is a relation partial factor – reliability index