



Risk Assessment

Chapter 15

Common Cause Failures

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Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
model

Binomial
failure rate
model

Basic
parameter
model

Alpha-factor
model

Multiple
Greek-letter
model

Multiple
beta-factor
model

Defence
strategies

What is a common cause failure?

A common cause failure (CCF) is a failure where:

- Two or more items fail within a specified time such that the success of the system mission would be uncertain.
- Item failures result from a single shared cause and coupling factor (or mechanism)

Independent failures

Consider two items, 1 and 2, and let E_i denote the event that item i is in a failed state. The probability that both items are in a failed state is

$$\Pr(E_1 \cap E_2) = \Pr(E_1 | E_2) \cdot \Pr(E_2) = \Pr(E_2 | E_1) \cdot \Pr(E_1)$$

The two events, E_1 and E_2 are said to be **statistically independent** if

$$\Pr(E_1 | E_2) = \Pr(E_1) \quad \text{and} \quad \Pr(E_2 | E_1) = \Pr(E_2)$$

$$\text{such that } \Pr(E_1 \cap E_2) = \Pr(E_1) \cdot \Pr(E_2)$$

Note that when $E_1 \cap E_2 = \emptyset$, then $\Pr(E_1 \cap E_2) = 0$ and $\Pr(E_1 | E_2) = 0$. A set of events cannot be both mutually exclusive and independent.

Dependent failures

- Two items, 1 and 2, are dependent when

$$\Pr(E_1 | E_2) \neq \Pr(E_1) \quad \text{and} \quad \Pr(E_2 | E_1) \neq \Pr(E_2)$$

- Items 1 and 2 are said to have a **positive dependence** when $\Pr(E_1 | E_2) > \Pr(E_1)$ and $\Pr(E_2 | E_1) > \Pr(E_2)$, such that

$$\Pr(E_1 \cap E_2) > \Pr(E_1) \cdot \Pr(E_2)$$

- Items 1 and 2 are said to have a **negative dependence** when $\Pr(E_1 | E_2) < \Pr(E_1)$ and $\Pr(E_2 | E_1) < \Pr(E_2)$

$$\Pr(E_1 \cap E_2) < \Pr(E_1) \cdot \Pr(E_2)$$

where E_i is the event that item i is in a failed state.

Dependent failures

- Positive dependence is usually most relevant in reliability and risk analyses.
- Negative dependency may also be relevant in some cases.

Example

Consider two items that influence each other by producing vibration or heat. When one item fails and is “down” for repair, the other item will have an improved operating environment, and its probability of failure is reduced.

Intrinsic dependency

From NUREG/CR-6268

☞ **Intrinsic dependency:** A situation where the functional status of a component is affected by the functional status of other components.

Sub-classes:

- Functional requirement dependency
- Functional input dependency
- Cascading failure

Extrinsic dependency

From NUREG/CR-6268

☞ **Extrinsic dependency:** A situation where the dependency or coupling is not inherent or intended in the functional characteristics of the system.

Extrinsic dependencies may be related to:

- Physical or environment stresses.
- Human intervention

Cascading failures

☞ **Cascading failures:** A sequence of item failures where the first failure shifts its load to one or more nearby items such that these fail and again shift their load to other item, and so on.

Cascading failures are sometimes referred to as a *Domino effect*.

Main CCF attributes

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
model

Binomial
failure rate
model

Basic
parameter
model

Alpha-factor
model

Multiple
Greek-letter
model

Multiple
beta-factor
model

Defence
strategies

- A shared cause exists
- The shared cause has two elements, a root cause and a coupling factor:
 - **Root cause:** Why did the item fail? (i.e., linked to the item)
 - **Coupling factor:** Why were several items affected? (i.e., linked to the relationships between several items)

Figure

Root cause and coupling factor

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
model

Binomial
failure rate
model

Basic
parameter
model

Alpha-factor
model

Multiple
Greek-letter
model

Multiple
beta-factor
model

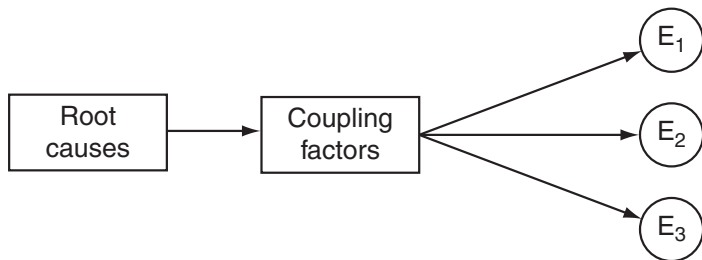
Defence
strategies

☞ **Root cause:** Most basic cause of item failure that, if corrected, would prevent recurrence of this and similar failures.

☞ **Coupling factor:** Property that makes multiple items susceptible to the same root cause.

A coupling factor is also called a coupling mechanism.

Root cause and coupling factor



where E_i denotes that item i is in a failed state.

Typical root causes

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
model

Binomial
failure rate
model

Basic
parameter
model

Alpha-factor
model

Multiple
Greek-letter
model

Multiple
beta-factor
model

Defence
strategies

We may distinguish between *pre-operational* and *operational* causes:

- Pre-operational root causes
 - Design, manufacturing, construction, installation, and commissioning errors.
- Operational root causes
 - Operation and maintenance-related: Inadequate maintenance and operational procedures, execution, competence and scheduling
 - Environmental stresses: Internal and external exposure outside the design envelope or energetic events such as earthquake, fire, flooding.

Typical coupling factors

To look for coupling factors is the same as to look for similarities . . .

- Same design (principles)
- Same hardware
- Same function
- Same software
- Same installation staff
- Same maintenance and operational staff
- Same procedures
- Same system/item interface
- Same environment
- Same (physical) location

Common cause component group

☞ **Common cause component group (CCCG):** A set of system items that may have the same CCF modes.



Attributes of a CCF definition

Smith and Watson (1980) suggest that a definition of CCF should encompass:

- 1 The items affected are unable to perform as required
- 2 Multiple failures exist within (but not limited to) redundant configurations
- 3 The failures are “first-in-line” type of failures and not the result of cascading failures
- 4 The failures occur within a defined critical time period (e.g., the time a plane is in the air during a flight)
- 5 The failures are due to a single underlying defect or physical phenomenon (the “common cause”)
- 6 The effect of failures must lead to some major disabling of the system’s ability to perform as required

Some different definitions

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
model

Binomial
failure rate
model

Basic
parameter
model

Alpha-factor
model

Multiple
Greek-letter
model

Multiple
beta-factor
model

Defence
strategies

- Nuclear industry (NEA, 2004):
 - A dependent failure in which two or more component fault states exist simultaneously or within a short time interval, and are a direct result of a shared cause.
- Space industry (NASA PRA guide, 2002):
 - The failure (or unavailable state) of more than one component due to a shared cause during the system mission.
- Process industry (IEC 61511, 2003):
 - Failure, which is the result of one or more events, causing failures of two or more separate channels in a multiple channel system, leading to system failure.

Some different definitions (2)

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
model

Binomial
failure rate
model

Basic
parameter
model

Alpha-factor
model

Multiple
Greek-letter
model

Multiple
beta-factor
model

Defence
strategies

- Lundteigen and Rausand (2007) - related to safety-instrumented systems:
 - ① The CCF event comprises complete failures of two or more redundant components or two or more safety instrumented functions (SIFs) due to a shared cause
 - ② The multiple failures occur within the same inspection or function test interval
 - ③ The CCF event **may lead** to failure of a single SIF or loss of several SIFs

☞ **CCF event**: An event involving failure of a specific set of components due to a common cause.

- A CCF event involves two or more item failures.
- The item failures of a CCF event can occur simultaneously or within a specified (short) time interval.
- Whether or not the item failures occur at the same time depend on the shared cause.
- The CCF event is sometimes called a common cause basic event (CCBE).

CCF event

Example

Consider a system of m gas detectors that are installed in a production room. A shared cause of a potential CCF event is increased humidity in the room. This shared cause will lead to an increased probability of detector failure, but the failures will normally not occur at the same time. The time between detector failures may be rather long.

Modeling approach

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
model

Binomial
failure rate
model

Basic
parameter
model

Alpha-factor
model

Multiple
Greek-letter
model

Multiple
beta-factor
model

Defence
strategies

- 1 Develop a system logic model (e.g., a fault tree or a reliability block diagram)
- 2 Identify relevant common cause component groups (CCCG)
- 3 Identify relevant root causes and coupling factors/mechanisms
- 4 Assess the efficiency of CCF defenses
- 5 Establish explicit models
- 6 Include implicit models
- 7 Quantify the reliability and interpret the results

Explicit modeling

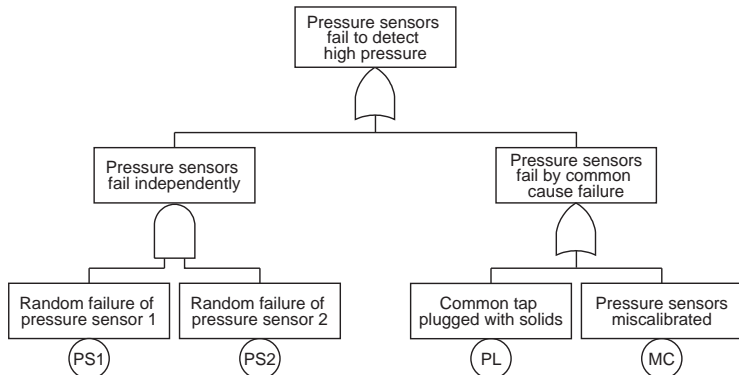
- The shared cause is identified as a separate basic event/element in the reliability model.

Explicit causes may be:

- Human errors
- Utility failures (e.g., power failure, cooling/heating failure, loss of hydraulic power)
- Shared equipment
- Environmental events (e.g., lightning, flooding, storm)

Explicit modeling

Example: Two pressure sensors



– Adapted from Summers and Raney (1999)

Implicit modeling

- Where a set of items share a number of root causes and coupling factors, and where the explicit modeling would be unmanageable, the (residual) shared causes are modeled as a “combined” basic event/element.
- The implicit modeling imply the use of a CCF modeling approach.

Multiplicity of failures

☞ **Multiplicity:** The number of items in a group that actually fails in the CCF event.

We may distinguish between:

- Complete (lethal) failure: All items in the group fail – this is usually associated with extreme environmental, human interactions, highly dependent requirements, or input interactions.
- Partial (non-lethal) failure: More than one, but not all items fail.

Multiplicity of failures

Remark

- When the shared cause (e.g., a shock) occurs, the multiplicity of the CCF event will often be a random variable. Some risk analysts say that we have a CCF event also when the multiplicity is 1 (i.e., when the shared cause only leads to a single item failure). Other analysts may say that we have a CCF event even when the multiplicity is 0 (i.e., when the shared cause do nt lead to any item failures).
- The above interpretation of CCF event is controversial – but may be beneficial in some CCF models.

Symmetry assumption

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
model

Binomial
failure rate
model

Basic
parameter
model

Alpha-factor
model

Multiple
Greek-letter
model

Multiple
beta-factor
model

Defence
strategies

Consider a system of m items/channels. In many CCF models, the following symmetry assumptions are made:

- There is a complete symmetry in the m channels, and the components of each channel have the same constant failure rate.
- All combinations where k channels do not fail and $(m - k)$ channels fail have the same probability of occurrence.
- Removing j of the m channels will have no effect on the probabilities of failure of the remaining $(m - j)$ channels.

Multiplicity

Example

Consider a system of three components 1, 2, and 3, and let E_i be the event that component i is in a failed state.

A failure event can have 3 different multiplicities:

- A single failure, where only one component fails, can occur in 3 different ways as: $(E_1 \cap E_2^* \cap E_3^*)$, $(E_1^* \cap E_2 \cap E_3^*)$, or $(E_1^* \cap E_2^* \cap E_3)$
- A double failure can also occur in three different ways as: $(E_1 \cap E_2 \cap E_3^*)$, $(E_1 \cap E_2^* \cap E_3)$, or $(E_1^* \cap E_2 \cap E_3)$
- A triple failure occurs when $(E_1 \cap E_2 \cap E_3)$

Multiplicity

Probability of a specific combination

☞ $g_{k,m}$ = The probability of a *specific* combination of functioning and failed channels such that exactly k channels are in failed state and $(m - k)$ channels are functioning.

For a system of 3 identical channels:

$$\begin{aligned}g_{1,3} &= \Pr(E_1 \cap E_2^* \cap E_3^*) = \Pr(E_1^* \cap E_2 \cap E_3^*) \\ &= \Pr(E_1^* \cap E_2^* \cap E_3)\end{aligned}$$

$$\begin{aligned}g_{2,3} &= \Pr(E_1 \cap E_2 \cap E_3^*) = \Pr(E_1 \cap E_2^* \cap E_3) \\ &= \Pr(E_1^* \cap E_2 \cap E_3)\end{aligned}$$

$$g_{3,3} = \Pr(E_1 \cap E_2 \cap E_3)$$

Multiplicity

Probability of a specific multiplicity

☞ $Q_{k:m} =$ The probability that a CCF event in a system of m channels has multiplicity k , for $1 \leq k \leq m$.

For a system of $m = 3$ items, we have

$$Q_{1:3} = \binom{3}{1} \cdot g_{1,3} = 3 \cdot g_{1,3}$$

$$Q_{2:3} = \binom{3}{2} \cdot g_{2,3} = 3 \cdot g_{2,3}$$

$$Q_{3:3} = \binom{3}{3} \cdot g_{3,3} = g_{3,3}$$

Example

2-out-of-3 system

A 2-out-of-3 (2oo3) system functions as long as at least 2 of its 3 items function, and fails when 2 or more items fail. The probability of system failure is then

$$\begin{aligned}\Pr(\text{System failure}) &= Q_{2:3} + Q_{3:3} \\ &= 3 \cdot g_{2,3} + g_{3,3}\end{aligned}$$

Multiplicity

Probability when one failure has been observed

☞ $f_{k,m}$ = The *conditional* probability that a CCF event in a system of m channels has multiplicity k , when we know that a specific channel has failed.

Example

Consider a safety-instrumented system that is tested periodically. If we, during the test, reveals that the first channel tested has failed, $f_{k,m}$ is the probability that this failure is, in fact, part of a CCF event with multiplicity k .

Example

2-out-of-3 system (1)

Consider a 2oo3 system of 3 identical channels, and assume that we have observed that channel 1 is failed. The conditional probability that this, in fact, is a triple failure is:

$$\begin{aligned} f_{3,3} &= \Pr(E_1 \cap E_2 \cap E_3 \mid E_1) \\ &= \frac{\Pr(E_1 \cap E_2 \cap E_3)}{\Pr(E_1)} = \frac{g_{3,3}}{Q} \end{aligned}$$

where Q denotes the probability that channel 1 fails, i.e., $\Pr(E_1)$.

Example

2-out-of-3 system (2)

The conditional probability that the failure is a double failure is – following the same arguments:

$$f_{2,3} = \frac{g_{2,3}}{Q} + \frac{g_{2,3}}{Q} = \frac{2 \cdot g_{2,3}}{Q}$$

where of the $g_{2,3}$'s correspond to the failure of channels 1 and 2, and the other to failures of channels 1 and 3.

The conditional probability that the failure is a single failure is

$$f_{1,3} = \Pr(E_1 \cap E_2^* \cap E_3^* | E_1) = \frac{g_{1,3}}{Q}$$

and we note that $f_{1,3} + f_{2,3} + f_{3,3} = 1$

Beta-factor model

- The item failure rate λ is split into an independent part λ_I and a dependent part λ_c , such that

$$\lambda = \lambda_I + \lambda_c$$

A beta-factor (β) is defined as

$$\beta = \frac{\lambda_c}{\lambda}$$

- The beta-factor is then the fraction of all item failures that are common cause failures (CCF).
- The beta-factor can also be interpreted as the conditional probability that the failure is a CCF, given that the item has failed.

Beta-factor model

Limitations

Consider a system of m similar items.

- Each item failure can have two distinct causes: (i) an independent cause (i.e., a cause that only affects the specific item), and (ii) a shared cause that will affect all the m items – and cause all m to fail at the same time.
- This means that the multiplicity of each CCF event must be either 1 or m . It is not possible to have CCF events with intermediate multiplicities.

Beta-factor model

Multiplicity of failures

Consider a system of m identical channels and assume that we have observed that a channel has failed. The conditional probability that this is, in fact, a CCF of multiplicity k is

$$f_{1,m} = 1 - \beta$$

$$f_{k,m} = 0$$

$$f_{m,m} = \beta$$

for $k = 2, 3, \dots, m - 1$

Beta-factor model

Common and easy to use

- The beta-factor model is simple and easy to understand and use – since it has only one extra parameter (β), and it is easy to understand the meaning of this parameter.
- The beta-factor model is the most commonly used CCF model.
- The beta-factor model is a preferred CCF model in IEC 61508

Beta-factor model

A criticism

An effort to reduce an item's susceptibility to CCFs will reduce the parameter β , but will at the same time increase the rate of independent failures λ_I since λ_I is defined as

$$\lambda_I = (1 - \beta) \cdot \lambda$$

When using the beta-factor model, the total failure rate λ is kept constant. It is obviously possible to compensate for this strange behavior, but this is often forgotten in practice.

Determination of the beta-factor

The beta-factor may be determined by

- Expert judgment
- Checklists
- Estimation based on observed data

Humphrey's method

Introduction

Root causes
and coupling
factors

CCF definition

**Beta-factor
model**

Binomial
failure rate
model

Basic
parameter
model

Alpha-factor
model

Multiple
Greek-letter
model

Multiple
beta-factor
model

Defence
strategies



IEC 61508 method

IEC 61508, Part 6, Annex D presents a checklist of about 40 questions that can be used to determine a plant-specific value of the beta-factor for safety-instrumented systems:

- Each question is answered by “yes” or “no”
- X and Y scores are given for each question
- For all questions with answer “yes”; the corresponding X values and Y values are summed up.
- A table is used to determine the beta-factor based on $\sum(X_i + Y_i)$
- Provides a beta-factor between 0.5% and 5% (for logic solvers) and between 1% and 10% for sensors and final elements.

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
modelBinomial
failure rate
modelBasic
parameter
modelAlpha-factor
modelMultiple
Greek-letter
modelMultiple
beta-factor
modelDefence
strategies

IEC 61508 method

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
model

Binomial
failure rate
model

Basic
parameter
model

Alpha-factor
model

Multiple
Greek-letter
model

Multiple
beta-factor
model

Defence
strategies

The 40 questions cover the following issues:

- 1 Degree of physical separation/segregation
- 2 Diversity/redundancy (e.g., different technology, design, different maintenance personnel)
- 3 Complexity/maturity of design/experience
- 4 Use of assessments/analyses and feedback data
- 5 Procedures/human interface (e.g., maintenance/testing)
- 6 Competence/training/safety culture
- 7 Environmental control (e.g., temperature, humidity, personnel access)
- 8 Environmental testing

IEC 62061 method

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
model

Binomial
failure rate
model

Basic
parameter
model

Alpha-factor
model

Multiple
Greek-letter
model

Multiple
beta-factor
model

Defence
strategies

- 1 Separation/segregation
- 2 Diversity/redundancy
- 3 Complexity/design/application
- 4 Assessment/analysis
- 5 Competence/training
- 6 Environmental control

Unified partial method

- The unified partial method (UPM) was proposed by Brand (1996) and further developed by Zitrou and Bedford in 2003
- UPM is the standard approach in the UK nuclear industry
- UPM assumes that the beta-factor is influenced by eight underlying factors (s_1, s_2, \dots, s_8)
- Each underlying factor s_i is associated with a weight and a score
- A mathematical relationship is established between some underlying factors and the beta-factor

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
model

Binomial
failure rate
model

Basic
parameter
model

Alpha-factor
model

Multiple
Greek-letter
model

Multiple
beta-factor
model

Defence
strategies

Unified partial method

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
model

Binomial
failure rate
model

Basic
parameter
model

Alpha-factor
model

Multiple
Greek-letter
model

Multiple
beta-factor
model

Defence
strategies

The eight underlying factors are:

- 1 Environmental control
- 2 Environmental tests
- 3 Analysis
- 4 Safety culture
- 5 Separation
- 6 Redundancy and diversity
- 7 Understanding
- 8 Operator interaction

The factors are not independent of each other.

Unified partial method

A linear relationship is assumed between the beta-factor and the “status” for each factor:

$$\beta \approx \sum_{i=1}^8 w_i \cdot x_i$$

In practice:

- It is difficult to obtain statistically significant results for the correlation because CCF events are rare
- It is not obvious that a linear relationship exists

To overcome this problem, Zitrou and Bedford have proposed to use multi-attribute value theory.

Introduction

Root causes
and coupling
factors

CCF definition

**Beta-factor
model**

Binomial
failure rate
model

Basic
parameter
model

Alpha-factor
model

Multiple
Greek-letter
model

Multiple
beta-factor
model

Defence
strategies

CCF data sources

● ICDE

C-factor model

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
modelBinomial
failure rate
modelBasic
parameter
modelAlpha-factor
modelMultiple
Greek-letter
modelMultiple
beta-factor
modelDefence
strategies

- The C-factor model is mainly the same model as the beta-factor model, but the rate of dependent failures, λ_c is defined as a fraction (C) of the independent failure rate, λ_I instead of as a fraction of the total failure rate (as is done in the beta-factor model), such that

$$\lambda = \lambda_I + C \cdot \lambda_I$$

- This means that an effort to reduce the item's susceptibility to CCFs will reduce the total failure rate λ , and not as in the beta-factor model to increase the independent failure rate.

Binomial failure rate model

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
model

**Binomial
failure rate
model**



Basic
parameter
model

Alpha-factor
model

Multiple
Greek-letter
model

Multiple
beta-factor
model

Defence
strategies

Basic parameter model

Introductory example

Consider a system of 3 items, and let E_i denote the event that item i is in a failed state. Item 1 will fail (from all causes) with probability

$$\Pr(E_1) = \Pr \left[E_1^i \cup (E_1^c \cap E_2^c) \cup (E_1^c \cap E_3^c) \cup (E_1^c \cap E_2^c \cap E_3^c) \right]$$

where E_1^i denotes an independent failure of item 1, and E_i^c denotes a CCF of item i , for $i = 1, 2, 3$.

This means that a failure of item 1 can be a single independent failure or a CCF with multiplicity 2 or 3.

Similar formulas can easily be established for $\Pr(E_2)$ and $\Pr(E_3)$.

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
modelBinomial
failure rate
modelBasic
parameter
modelAlpha-factor
modelMultiple
Greek-letter
modelMultiple
beta-factor
modelDefence
strategies

Basic parameter model

Basic notation

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
modelBinomial
failure rate
modelBasic
parameter
modelAlpha-factor
modelMultiple
Greek-letter
modelMultiple
beta-factor
modelDefence
strategies

For a system of 3 identical items, the basic parameter model (BPM) is usually assumed to fulfill:

$$Q_{1:3} = \Pr(E_1^i) = \Pr(E_2^i) = \Pr(E_3^i)$$

$$Q_{2:3} = \Pr(E_1^c \cap E_2^c) = \Pr(E_1^c \cap E_3^c) = \Pr(E_2^c \cap E_3^c)$$

$$Q_{3:3} = \Pr(E_1^c \cap E_2^c \cap E_3^c)$$

where $Q_{i:3}$ is the probability of a failure with multiplicity i in a system with three items.

Basic parameter model

Symmetry assumption

- The symmetry assumption implies that the probability of failure of any given basic event involving similar items depends only on the number and not on the specific attributes of the items in that basic event.

Basic parameter model (4)

The total probability of failure (of all types) of a **specified item** in a system of 3 items is

$$Q_t = Q_{1:3} + 2 \cdot Q_{2:3} + Q_{3:3}$$

For a system of m identical items, this formula can be written

$$Q_t = \sum_{k=1}^m \binom{m-1}{k-1} Q_{k:m}$$

where $\binom{m-1}{k-1}$ is the number of different ways a specified item can fail with $(k-1)$ other items in a group of m items.

Basic parameter model

When $Q_{k:m}$ is demand-based, Mosleh et al. (1988) have shown that the maximum likelihood estimate for $Q_{k:m}$ is given by

$$\hat{Q}_{k:m} = \frac{n_k}{N_k}$$

where n_k is the number of failure events involving failure of k items, and N_k is the number of demands on any k items in the CCG.

- To estimate $Q_{k:m}$, we need to count the number of events n_k with k failures, and the number of demands N_k on all groups of k items.

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
modelBinomial
failure rate
modelBasic
parameter
modelAlpha-factor
modelMultiple
Greek-letter
modelMultiple
beta-factor
modelDefence
strategies

Basic parameter model

- If all m items are demanded each time the system is operated, and this number of demands is N_D , then

$$N_k = \binom{m}{k} N_D$$

- The term $\binom{m}{k}$ is the number of groups of k items that can be formed from m items. We therefore have:

$$\hat{Q}_{k:m} = \frac{n_k}{\binom{m}{k} \cdot N_D}$$

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
modelBinomial
failure rate
modelBasic
parameter
modelAlpha-factor
modelMultiple
Greek-letter
modelMultiple
beta-factor
modelDefence
strategies

Alpha-factor model (1)

✎ **Alpha-factor ($\alpha_{k:m}$):** The fraction of failure events that occur in a group of m items and involve failure of exactly k items due to a common cause.

Remark:

If, for example, $\alpha_{2:m} = 0.05$, this means that 5% of all failure events in a group of m items is a CCF with multiplicity equal to 2.

Alpha-factor model

The alpha-factor can be calculated as:

$$\alpha_{k:m} = \frac{\binom{m}{k} \cdot Q_{k:m}}{\sum_{j=1}^m \binom{m}{j} \cdot Q_{j:m}}$$

where $\binom{m}{k} \cdot Q_{k:m}$ is the probability of a failure events involving exactly k items, and the denominator is the sum of such probabilities.

Remark:

$\alpha_{k:m}$ is therefore the conditional probability of a CCF with multiplicity k , given that a failure event has occurred in a group of m items.

Alpha-factor model

Example

For a group of 3 similar items, we have:

$$\alpha_{1:3} = \frac{3 \cdot Q_{1:3}}{3 \cdot Q_{1:3} + 3 \cdot Q_{2:3} + Q_{3:3}}$$

$$\alpha_{2:3} = \frac{3 \cdot Q_{2:3}}{3 \cdot Q_{1:3} + 3 \cdot Q_{2:3} + Q_{3:3}}$$

$$\alpha_{3:3} = \frac{Q_{3:3}}{3 \cdot Q_{1:3} + 3 \cdot Q_{2:3} + Q_{3:3}}$$

and $\alpha_{1:3} + \alpha_{2:3} + \alpha_{3:3} = 1$, as expected.

Alpha-factor model (2)

Let:

- Q_t = the total failure probability of a specific item due to all independent and CCF events.

The probability of a CCF involving k items will depend on how the items are tested. For simultaneous testing, the probability is

$$Q_{k:m} = \frac{k}{\binom{m-1}{k-1}} \cdot \frac{\alpha_{k:m}}{\alpha_t} \cdot Q_t = \frac{m}{\binom{m}{k}} \cdot \frac{\alpha_{k:m}}{\alpha_t} \cdot Q_t$$

where $\alpha_t = \sum_{k=1}^m k \cdot \alpha_{k:m}$

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
modelBinomial
failure rate
modelBasic
parameter
modelAlpha-factor
modelMultiple
Greek-letter
modelMultiple
beta-factor
modelDefence
strategies

Alpha-factor model

- Since the alpha-factor $\alpha_{k:m}$ is the fraction of all failure events that involve exactly k items, the factor can be estimated as

$$\hat{\alpha}_{k:m} = \frac{n_k}{\sum_{j=1}^m n_j}$$

To determine the CCF contribution, it is therefore only necessary to estimate Q_t and determine n_k for $k = 1, 2, \dots, m$.

Multiple Greek-letter model

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
model

Binomial
failure rate
model

Basic
parameter
model

Alpha-factor
model

**Multiple
Greek-letter
model**

Multiple
beta-factor
model

Defence
strategies



**Risk
Assessment**

M. Rausand

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
model



Binomial
failure rate
model

Basic
parameter
model

Alpha-factor
model

**Multiple
Greek-letter
model**

Multiple
beta-factor
model

Defence
strategies

Multiple beta-factor model

Introduction

Root causes
and coupling
factors

CCF definition

Beta-factor
model

Binomial
failure rate
model

Basic
parameter
model

Alpha-factor
model

Multiple
Greek-letter
model

**Multiple
beta-factor
model**

Defence
strategies



Introduction

Root causes and coupling factors

CCF definition

Beta-factor model



Binomial failure rate model

Basic parameter model

Alpha-factor model

Multiple Greek-letter model

Multiple beta-factor model

Defence strategies

Defenses against CCFs

See Rutledge and Mosleh

- Item diversity
- Item isolation
 - Physical shielding
 - Physical containment
 - Physical separation
- Item design margin
- Human error prevention