

Robustness & Reliability Analysis





CAE process (FEM, CFD, MBD, Excel, Matlab, etc.)

How to define Robustness of a Design

- Intuitively: The performance of a robust design is largely unaffected by random perturbations
- Using Variance indicator: The coefficient of variation (CV) of the response, constraint, objective function values is smaller than the CV of the input variables
- Using Sigma level: The interval mean+/- sigma level does not reach an undesired performance (e.g. design for six-sigma)
- Using **Probability indicator:** The probability of reaching undesired performance is smaller than an acceptable value

Robustness Evaluation / Reliability Analysis







- <u>Variance-based robustness evaluation</u> usually estimate product
 - safety and reliability for 1 & 2 (3)
 Sigma levels and identifies the most sensitive stochastic variables
 - high number of stochastic variables is no problem
- <u>Probability-based robustness evaluation</u> (reliability analysis) estimate product
 - safety and reliability for rare events (3,4,5,6-Sigma) with small number of variables
 - Most reliability algorithms suffer on high number of stochastic variables

Successful Robustness Evaluation need the balance between



Acceptance of method/result documentation/communication!

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Latin Hypercube Sampling

- Values for input parameters are sampled randomly
- User specified distribution function used for sampling
- Sampling process does have a "memory" (avoids clustering)
- No. of simulations does <u>not</u> depend on the number of input parameters
- Requires approximately 10% of MCS samples
- Dynardo's optimized LHS minimizes the input correlation errors



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Statistic Measurements

- Evaluation of robustness with statistical measurements
 - Variation analysis (histogram, coefficient of variation, standard deviation, sigma level, distribution fit, probabilities)
 - Correlation analysis (linear, nonlinear, multi variant)
 - Forecast quality of variation:
 Coefficient of Prognosis (CoP)



Definition of Uncertainties



Uncertainties and Tolerances

- Design variables
- Material, geometry, loads, constrains,...
- Manufacturing
- Operating processes (misuse)
- Resulting from Deterioration

• ...



Property	SD/Mean %
Metallic materiales, yield	15
Carbon fiber rupture	17
Metallic shells, buckling strength	14
Bond insert, axial load	12
Honeycomb, tension	16
Honeycomb, shear, compression	10
Honeycomb, face wrinkling	8
Launch vehicle , thrust	5
Transient loads	50
Thermal loads	7.5
Deployment shock	10
Acoustic loads	40
Vibration loads	20

Definition of Uncertainties

Distribution functions define variable scatter



Correlation is an important characteristic of stochastic variables.



Translate know how about uncertainties into proper scatter definition

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Distribution types



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Spatially correlated random variables

- For some robustness tasks, detailed consideration of spatial correlated random properties is necessary
- If necessary random fields have to be identified and introduced in CAE processes





Design spatial correlation with "single" scatter shapes

 Use of CAD-parameter or mesh morphing functions to design "single" scatter shapes



Imperfection of cylindricity of truck wheel component



Suchanek, J.; Will, J.: Stochastik analysis as a method to evaluate the robustness of light truck wheel pack; Proceedings WOSD 6.0, 2009, Weimar, Germany, www.dynardo.de]

Random Field Parametric

 spatially correlated random variables can be defined using random field theory.

The correlation function represents the measure of "waviness" of random fields.

The infinite correlation length reduced the random field to a simple random variable.

Usually, there exist **multiple scatter shapes** representing different scatter sources.





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Identify Scatter Shapes from single Measurements



2. Estimation of scatter shapes and 1. Use their amplitudes and simulating of for esti imperfect designs

1. Use **limited number** of measurements for estimation of scatter shapes

Identify Scatter Shapes from Measurements



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Identify Scatter Shapes from Process Simulation





Dynardo's SoS – Statistic on Structure

The post processor for Statistics on finite element Structures

- Statistic Measurements
 - Single Designs
 - Differences between Designs
 - Variation interval
 - Minimum/Maximum
 - Mean Value
 - Standard deviation
 - Coefficient of variation
 - Quantile (3σ)
- Correlation & CoD
 - Linear correlation & CoD
 - At nodal/element level
- Process quality criteria Cp, Cpk process indices
- Random field generation
 - Scatter shape identification and visualisation



Using SOS to identify scatter shapes



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Example SOS post processing for forming simulation

First step investigate variation: two hot spots of variation can be identified



standard deviation thinning

Maximum thinning

Example SOS post processing for forming simulation

Second step decompose variation: decompose total variation into scatter shapes, first scatter shape dominate first hot spot, second scatter shape dominates second hot spot.



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Example SOS post processing for forming simulation

Third step investigate correlations: Scatter of anisotropy dominates scatter of first scatter shape, scatter of friction and thickness dominate scatter of second scatter shape



shape importance

Implementation of Random Field Parametric



measurements

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Variance-based Robustness Analysis



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Robustness Check after Optimization

Weight optimization of a cooling system component using 94 CAD-Parameter. With the help of sensitivity study, pre-optimization (ARSM) followed by design improvement (EA) 15% weight reduction was achieved.

Applying variance based Robustness evaluation at the final optimized design using 61 CAD-tolerances and material data scatter the robustness was proven.

Distance to failure was sufficient large.

Design Evaluations: 320 CAE: ANSYS WB CAD: ANSYS DM



Robustness Check after Optimization

- With the availability of suitable parametric a robustness check of tolerances and material scatter becomes very easy!
- Menck see hammer for oil and gas exploration (up to 400m deep)
- Robustness evaluation against tolerances, material scatter and working and environmental conditions
 INPUT: DS_Versatz_Pfahl
- 60 scattering parameter





Design Evaluations: 100 Process chain: ProE-ANSYS workbench- optiSLang

Robustness Evaluation to safe Money

Goal: Tolerance check before any hardware exist!

Classical tolerance analysis tend to be very conservative

Robustness evaluation against production tolerances and material scatter (43 scattering parameter) shows:

- Press fit scatter is o.k.
- only single tolerances are important (high cost saving potentials)

Production shows good agreement!

Design Evaluations: 150 solver: ANSYS/optiSLang





Suchanek, J.; Will, J.: Stochastik analysis as a method to evaluate the robustness of light truck wheel pack; Proceedings WOSD 6.0, 2009, Weimar, Germany, www.dynardo.de

Robustness Evaluation of Passive Safety

- Consideration of scatter of material and load parameters as well as test conditions
- Prognosis of response value variation = is the design robust!
- Identify correlations due to the input scatter
- Quantify the amount of numerical noise
- Start in 2004, since 2005 used for productive level Goal: Ensuring Consumer Ratings and Regulations & Improving the Robustness of a System
- CAE-Solver: MADYMO, ABAQUS



by courtesy of



Will, J.; Baldauf, H.: Integration of Computational Robustness Evaluations in Virtual Dimensioning of Passive Passenger Safety at the BMW AG, VDI-Berichte Nr. 1976, 2006, Seite 851-873, www.dynardo.de

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Standardized and Automated Post Processing



FMVSS 214 Side Impact

Robustness Evaluation of Forming Simulations

Start in 2004 - since 2006 used for production level

- Consideration of process and material scatter
- Determination of process robustness based on 3-Sigma-values of quality criteria
- Projection and determination of statistical values on FE-structure necessary

CAE-Solver: LS-DYNA, AUTOFORM and others



Will, J.; Bucher, C.; Ganser, M.; Grossenbacher, K.: Computation and visualization of statistical measures on Finite Element structures for forming simulations; Proceedings Weimarer Optimierung- und Stochastiktage 2.0, 2005, Weimar, Germany

Robustness Evaluation Crashworthiness

Start in 2004 – since 2007 use for Production Level

- Consideration of scatter of thickness, strength, geometry, friction and test descention
- CAE-Solver: LS-DYNA, Abaqus
- Prognosis of intrusions, failure and plastic behavior
- Identify Coefficient of Prognosis and nonlinear correlations
- Check model robustness
- 100 .. 200 scattering variables
- Visualization of hot spots with SoS
- Introduction of forming scatter via Random Fields



by courtesy of DAIMLER

Application Crashworthiness

AZT Insurance Crash Load Case

Robustheit Reparaturcrash

ľ.

- Scatter definition (40..60 scattering parameter)
 - Velocity, barrier angle and position
 - Friction (Road to Car, Car to Barrier)
 - Yield strength
 - <u>Spatially correlated sheet metal</u> <u>thickness</u>
- Main result: Prognosis of plastic behavior
- CAE-Solver: LS-DYNA



Deterministic analysis show no problems with an AZT load case. Tests frequently show plastic phenomena which Daimler would like to minimize. Motivation for the robustness evaluation was to find the test phenomena in the scatter bands of robustness evaluations, to understand the sources and to improve the robustness of the design.

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Did You Include All Important Scatter?



Definition of Scatter is the Essential Input!

Which degree of forming scatter discretization is becomes necessary?

Level 1 - No distribution information: - increase uniform coil thickness scatter cov=0.02 to cov=0.03..0.05

Level 2 - Use deterministic distribution information: - use thickness reduction shape from deterministic forming simulation and superpose coil (cov=0.02) and forming process scatter (cov=0.01..0.03)



Did You Include All Important Scatter?



explain the test results!

SoS for Post Processing of Robustness Evaluations

SoS is the tool to answer the questions:

Where? Locate hot spots of highest variation and/or extreme values, which may cause lack of performance or quality.

Why? Find the input parameters which cause scatter of the results, by analysing correlation between scattering inputs and scattering results with the help of optiSLang for MoP/CoP analysis.



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Standardized and Automated Post Processing

Productive Level needs standardized and automated post processing!



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Robustness Evaluation for consumer goods

Goal: Check and improve Robustness of a mobile phone against drop test conditions!

- Using sensitivity analysis the worst case drop test position as well as optimization potential out of 51 design variables was identified
- Robustness evaluation against production tolerances and material scatter (209 scattering parameter) shows need for improvements
- Safety margins are calculated with Robustness evaluation after design improvements

Design Evaluations: Sensitivity 100, Robustness 150 solver: ABAQUS-optiSLang





Ptchelintsev, A.; Grewolls, G.; Will, J.; Theman, M.: Applying Sensitivity Analysis and Robustness Evaluation in Virtual Prototyping on Product Level using optiSLang; Proceeding SIMULIA Customer Conference 2010, www.dynardo.de

SoS for Post Processing of Robustness Evaluations

- The picture above shows the maximum of S11 (positive tension)
- In **SoS** it is possible to select elements at hot spots and export to optiSLang
- Use the result_monotoring in optiSLang to identify local hot spots of variation. The CoP plots below show that ANGLE_X and ANGLE_Y have strongest influence on S11 for the selected element strongest influence on S11 for the selected element.



by courtesy of **NOKIA**

Summary Robustness Evaluation

 optiSLang + SoS have completed the necessary methodology to run CAE – based Robustness Evaluation for real world problems

Success Key:

- Necessary distribution types and correlation definitions available
- Optimized LHS sampling
- Reliable measurements of response variation and forecast quality of response variation using optiSLang's COP
- Projection of statistic onto the FE-structure

Customer benefit:

- Identification of problems early in the virtual prototyping stage
- Measure, verify and finally significantly improve the modeling quality (reduce numerical scatter and modeling errors)

Reliability Analysis



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Reliability analysis



- Limit state function g(x) divides random variable space X in safe domain g(x)>0 and failure domain g(x) ≤0
- Multiple failure criteria (limit state functions) are possible
- Failure probability is the probability that at least one failure criteria is violated (at least one limit state function is negative)
- Integration of joint probability density function over failure domain

Reliability Analysis

- Robustness verify relatively high probabilities $(\pm 2\sigma, like \ 1\% \ of \ failure)$
- Reliability analysis <u>verify</u> rare event probabilities $(\geq 3\sigma, smaller then 1 out of 1000)$
- There is no one magic algorithm to estimate probabilities with "minimal" sample size.
- It is recommended to use two different algorithms to verify rare event probabilities



- First order reliability method (FORM), $\ge 2\sigma$, gradient based
- Importance sampling using design point (ISPUD), $\geq 2\sigma,~n\leq 10$
- Adaptive importance sampling, $\geq 2\sigma$, $n \leq 10$
- Directional sampling, $\geq 2\sigma$, $n \leq 10$
- Monte-Carlo-Simulation, independent of n, but very high effort for $\ge 2\sigma$
- Latin Hypercube sampling, independent of n, still very high effort for ${\geq}2..3\sigma$
- Asymptotic Sampling, $\ge 2\sigma$, $n \ge 10$
- Directional Sampling using global adaptive response surface method, ${\geq}2\sigma,$ $n \leq 5..10$

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Advanced methods for reliability analysis

Directional Sampling



First Order Reliability Method



Adaptive Response Surface Method (Dynardo 2006)



Asymptotic Sampling (Bucher 2009)



How choosing the right algorithm?

Robustness Analysis provide the knowledge to choose the appropriate algorithm









Robust Design Optimization



Design for Six Sigma and RDO



- Six Sigma is a concept to optimize the manufacturing processes such that automatically parts conforming to six sigma quality are produced
- Design for Six Sigma is a concept to optimize the design such that the parts conform to six sigma quality, i.e. quality and reliability are explicit optimization goals
- Because not only 6 Sigma values have to be used as measurement for a robust design, we use the more general classification Robust Design Optimization (RDO)

Failure probability for Six Sigma design



The statement six sigma results in 3.4 defects out of a million introduces a "safety distance" of 1.5 sigma shift for long term effects

Sigma level	Variation	Probability of failure	Defects per million (short term)	Defects per million (long term – $\pm 1.5\sigma$ shift)
$\pm 1\sigma$	68.26	3.1 E-1	317,400	697,700
$\pm 2\sigma$	95.46	4.5 E-2	45,400	308,733
$\pm 3\sigma$	99.73	2.7 E-3	2,700	66,803
$\pm 4\sigma$	99.9937	6.3 E-5	63	6,200
$\pm 5\sigma$	99.999943	5.7 E-7	0.57	233
$\pm 6\sigma$	99.9999998	2.0 E-9	0.002	3.4

Sigma level vs. failure probability

- The sigma level can be used to estimate the probability of exceeding a certain response value
- Since the distribution type is often unknown, this estimate may be very inaccurate for small probabilities
- The sigma level deals with single limit values, whereas the failure probability quantifies the event, that any of several limits is exceeded
- > Reliability analysis should be applied to proof the required safety level



Distribution	Required sigma level (CV=20%)			
	$p_F = 10^{-2}$	$p_F = 10^{-3}$	$p_F = 10^{-6}$	
Normal	2.32	3.09	4.75	
Log-normal	2.77	4.04	7.57	
Rayleigh	2.72	3.76	6.11	
Weibull	2.03	2.54	3.49	

Methods for Robust Design Optimization

Variance-based RDO

 Safety margins of all critical responses are larger than a specified sigma level (e.g. Design for Six Sigma)

 $y_{limit} - y_{mean} \le a \cdot \sigma_y$

Reliability-based RDO

• Failure probability with respect to given limit states is smaller as required value

 $p_F \le p_F^{target}$

Taguchi-based RDO

- Taguchi loss functions
- Modified objective function

$$f(y) = \frac{k}{N} \sum y_i^2 = k(\bar{y}^2 + \sigma_y^2)$$







CAE process (FEM, CFD, MBD, Excel, Matlab, etc.)

Simultaneous Robust Design Optimization

- Fully coupled optimization and robustness/reliability analysis
- For each optimization (nominal) design the robustness/reliability analysis is performed
- Applicable to variance-, reliability- and Taguchi-based RDO
- Our efficient implementation uses small sample variance-based robustness measures during the optimization and a final (more accurate) reliability proof
- > But still the procedure is often not applicable to complex CAE models



Iterative Robust Design Optimization



- Decoupled optimization and robustness/reliability analysis
- For each optimization run the safety factors are adjusted for the critical model responses
- Applicable to variance- and reliability-based RDO
 - In our implementation variancebased robustness analysis is used inside the iteration and a final reliability proof is performed for the final design

Optimal and

robust

design

Summary

- Highly optimized structures tend to loose robustness
- Variance-based robustness analysis can estimate sigma level
- Reliability analysis is necessary to proof small failure probabilities
- Use specific robustness/reliability measurements
- Stochastic analysis needs a balance between input definitions, stochastic analysis method and post processing
- Because all RDO strategies will try to minimize solver runs for robustness measures, a final proof of robustness/reliability is mandatory
- Carefully translation and introduction of material scatter is crucial
- Start with robustness evaluation, continue with iterative RDO approach using safety distances
- Iterative optimization/variance-based Robustness Evaluation with final reliability proof is often our method of choice

Iterative RDO Application Connector



Goal: high safety level of connector

10 contact forces have to be checked,
failure may happen if N< 1 N
The failure probability of single contact should be lower than 10%
System Failure probability, the conditional failure of 5 contacts should be less than 1

- out 4.300.000. (6 Sigma Design)
- → Status quo: pre optimized design using ANSYS DX and 5 optimization parameter

Question:

How optimal and robust is the design

Solver: ANSYS Workbench





Step 1 - Sensitivity analysis

The Sensitivity Analysis id done in the design space of 31 potential CAD (ProE) design parameters



by courtesy of **Electronics**



Identification of n=15 most important design parameters

Step 2 - Robustness analysis

- The failure probability of single contact failure is checked with Robustness evaluation.
- The Robustness Analysis is done in the Robustness space of 36 CAD tolerances
- Global variancebased robustness analysis using Advanced Latin hypercube sampling with 90 design evaluations



Step 3 - Optimization

- n=15 most important CAD design parameters
- Objective: minimal failure distance of every contact



Step 1: ARSM

 Stagnation after 5 Iterations (126 Design evaluations), contact force F3o_v still violating criteria

Step 2: introducing of additions constraints Restart of Evolutionary Optimization using best Design_ARSM, stop after 390 Design evaluations with feasible design, but now other contact forces become critical

Step 3: modifying the design space range and introducing additional constraints Restart using ARSM with best Design_EA, stop after 172 Design evaluations



Step 4 Robustness Analysis



- 36 scattering CAD tolerances
- Global variance-based robustness analysis using Advanced Latin hypercube sampling with N=50 design

Failure probabilities of two forces higher than 1%
Performance critical contact force F3o_v with failure probability 9 %!
Contact force F2o_h with failure probability 1 %!



Step 5 - Reliability analysis

Identification of n=12 most important random parameters using coefficients of importance

Defining the limit state condition for violation more than 50% of the contact forces are lesser than 1N







Results

- Variance and probability-based robust design optimization with 31 optimization parameters and 36 scattering parameters
- ✓ Increasing the performance critical contact force F3o_v according failure probability 89% -> 9%
- \checkmark Failure probabilities of the other contact forces lesser than 1%
- System failure probability (more than 50% of the contact forces are lesser than 1) is near zero! (Six Sigma Design)
- \sim N=950 parallel finite element calculations
- ✓ Total calculation time 1 week

