

An Efficient Formula for Generalized Multi-State k -Out-of- n : G System Reliability

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This work was supported by the Qassim University, during the academic year 1439AH/2018AD, under Grant 5046.

ABSTRACT The generalized multi-state- k -out-of- n : G system [named $GMS(k,n,G)$] model was suggested by Huang *et al.* This system contains n components and is very useful for description of the practical systems so that the components, as well as the system, take the states: $0, 1, 2, \dots, H$. The $GMS(k,n,G)$ is in state $\geq j$, if k_l components or more are in state $\geq l$, where l is an integer and $j \leq l \leq H$. This system has many practical applications; however, the existing methods of evaluation system-reliability with unequal components probabilities are suitable only for some special cases. In this paper, we will suggest efficient formulas to evaluate the exact reliability of $GMS(k,n,G)$ with equal and unequal components probabilities. These formulas are based on the conditional probability and are suitable for all system types: increasing, constant, decreasing, and non-monotone k values system. Also, we will give the theoretical background, computer codes, and various numerical examples for the suggested formulas.

INDEX TERMS k -out-of- n : systems, multi-state systems, performance measures, reliability evaluation.

NOTATION

$GMS(k, n, G)$	generalized multi-state- k -out-of- n : G system.	$p_{l,j}$	$\Pr\{x_l = j\}, \sum_{a=0}^H p_{l,a} = 1.$
$GMS(k,n,F)$	generalized multi-state- k -out-of- n : F system.	$Q_{l,j}$	$\Pr\{x_l < j\}, Q_{l,j} = 1 - \sum_{a=j}^H p_{l,a}.$
n	the total number of system components.	p_j	probability that the component state is j , when the components are i.i.d.
H	maximum state for the system, and its components.	Q_j	probability that the component state is less than j , when the components are i.i.d.
k_j^g	required number of components for level j of a $GMS(k,n,G)$.	Q	$(Q_1), (Q_2), \dots, (Q_n).$
k_j^f	required number of components for level j of a $GMS(k,n,F)$, $k_j^f = n - k_j^g + 1.$	t_j	number of components that in state $j, 0 \leq t_j \leq n.$
$k(k_1^g, k_2^g, \dots, k_H^g)$	vector for a $GMS(k,n,G)$	T_j	number of components that in state $\geq j, T_j = \sum_{i=j}^H t_i.$
$(k,n,G);$	or $(k_1^f, k_2^f, \dots, k_H^f)$ vector for a $GMS(k,n,F)$.	y_j	number of components that in state $< j.$
x_l	the state of the component $l, x_l \in \{0,1,2,\dots,H\}.$	$A_{i,j}$	event that y_j components in state less than j and $n-y_j$ components in state $\geq j$ with condition $T_l < k_l^g$ for all $l > j.$
$x(x_1), x_2, \dots, (x_n),$	vector of the components states.	r_j	$\Pr\{\phi(x) = j\}.$
$\phi(x)$	the structure function of the system state, $\phi(x) \in \{0, 1, 2, \dots, H\}.$	F_j	$\Pr\{\phi(x) < j\}, F_j = \sum_{a=0}^{j-1} r_a.$
		R_j	$\Pr\{\phi(x) \geq j\}, R_j = 1 - F_j = \sum_{a=j}^H r_a.$
		r	vector of r_j values.
		F	vector of F_j values.
		R	vector of R_j values.

The associate editor coordinating the review of this manuscript and approving it for publication was Jiajie Fan.

I. INTRODUCTION

The $GMS(k, n, G)$ is an important and widespread model for redundancy of fault tolerant systems, especially in military, and industrial systems. There are many examples of these systems such as: multi display systems of the cockpit, multi-engine systems of the airplane, and multi-transmitter systems of the communication system [2]. Furthermore, there are several practical systems [3], [4], such as: computer system, electrical power generation system, fluid transmission system, communication network, coal transmission system, and the sensor network.

The states of binary systems, as well as components, are only the two states, functional state or failed state. Practically, many systems, as well as the components, take the two states and more. Such systems, are named multi-state systems. The properties of multi-state systems make the analysis of system reliability more difficult (than the properties of binary systems) [5]–[8], whereas in the first time the system state is completely in working state, after some time the system state decreases and becomes partially working state, after more time, the system state decreases again and becomes partially failed state, finally, the system state becomes entirely failed state. We can represent these states as: $0, 1, 2, \dots, H$, where 0 represents completely failed state, and H represents perfect-functioning state. The multi-state systems models are more elastic tool (than the binary systems models) for representing systems. So that, in the last few years, there are many models are generalized from binary state to multi-state, such as, $GMS(k, n, G)$ model [9]–[14], MS consecutive (k, n, G) model [15]–[18], MS consecutive k -out-of- r -from- n : model [19]–[22], and MS linear k -within- (r, s) -of- (m, n) : lattice model [23], [24]. In this article, we will evaluate the reliability of $GMS(k, n, G)$ model.

In [1], Huang et al. suggested a definition for the $GMS(k, n, G)$ model, where the required k value depends on the system state. The $GMS(k, n, G)$ is in state $\geq j$ if k_j components or more are in state $\geq l$, where l is an integer and $j \leq l \leq H$. This system is more flexible for describing the practical systems. The $GMS(k, n, G)$ has many practical applications, but even so there is no any method for non-monotone $GMS(k, n, G)$ reliability evaluation with non i.i.d. components, that is the general case for all the other cases. The existing methods are suitable for some special cases only. Many systems contain non i.i.d. components. Evaluating the reliability of such systems is more complex. All systems that contain i.i.d. components are special cases of these systems. Therefore, it is very important to evaluate the reliability of the systems that have non i.i.d. components. Some recent papers generalized many traditional models to the case where components are non i.i.d. For example, the paper [25] generalized the phased mission parallel systems to the case where each component has different capacity. Also, the paper [26] generalized the traditional linear consecutive system to the case where there are three types of components.

In this article, we will suggest efficient formulae to evaluate the exact reliability of $GMS(k, n, G)$, whether in the case of i.i.d. components or non i.i.d. components. These formulae are based on the conditional probability and are suitable for all system types: increasing, constant, decreasing, and non-monotone k values system. Furthermore, we will give the theoretical background and computer codes for the suggested formulae. And so, various numerical examples of the proposed formulae will be given.

II. THE DESCRIPTION OF $GMS(k, n, G)$ AND $GMS(k, n, F)$

We consider the $GMS(k, n, G)$ discussed in [1]. The generalized multi-state- $(k_1^g, k_2^g, \dots, k_H^g)$ -out-of- n : G system equivalents to generalized multi-state- $(k_1^f, k_2^f, \dots, k_H^f)$ -out-of- n : F system, such that $k_j^f = n - k_j^g + 1$ for all $1 \leq j \leq H$. The $GMS(k, n, F)$ is in state $< j$ if at least k_l^f components in state $< l$, where l is an integer number and $j \leq l \leq H$.

The values of k vector categorized $GMS(k, n, F)$ into 4 cases:

Case 1: when $k_1^f \geq k_2^f \geq \dots \geq k_H^f$, the system is called a decreasing $GMS(k, n, F)$.

Case 2: When $k_1^f \leq k_2^f \leq \dots \leq k_H^f$, the system is called an increasing $GMS(k, n, F)$.

Case 3: when $k_1^f = k_2^f = \dots = k_H^f$, the system is called a constant $GMS(k, n, F)$.

Case 4: when the values of k vector cannot be ordered in an ascending, constant, or descending order, the system is called a non-monotone $GMS(k, n, F)$.

Note that, the decreasing $GMS(k, n, F)$ and the increasing $GMS(k, n, G)$ are equivalent. And so, the increasing $GMS(k, n, F)$ and the decreasing $GMS(k, n, G)$ are equivalent too.

In decreasing and constant $GMS(k, n, F)$, if at least k_j^f components are in state $< j$, then the system is in state $< j$. In these cases, if the system cannot meet the requirements of level j , it also cannot meet the requirements of any higher level. So that, the methods used for evaluation the binary system reliability [2], [27] can be applied with consideration the system and its components function for state $\geq j$ and failed for state $< j$. For other cases, increasing and non-monotone $GMS(k, n, F)$, we should use other methods those are suitable with their complex requirements.

III. THE PROPOSED FORMULAE OF $GMS(k, n, G)$ RELIABILITY

Huang et al. [1] and Zuo and Tian [9] gave algorithms for evaluation the reliability of $GMS(k, n, G)$ for some special cases: increasing, constant, and decreasing. Suprasad [28] and Mo [13] suggested an algorithm for evaluation of the reliability of $GMS(k, n, G)$ when the components are i.i.d. There is no any algorithm for non-monotone system reliability when the components are not i.i.d. So that, in this section we will suggest efficient formulae to evaluate the exact reliability of $GMS(k, n, G)$ for all system types: increasing, constant,

decreasing, and non-monotone with equal and unequal components probabilities.

The state of $GMS(k, n, F)$ can be redefined as follow: $\phi(x) < j$ if there is existed $y_j (k_j^f \leq y_j \leq n)$ components in state less than j and $n - y_j$ components in state $\geq j$ with condition $T_l < k_l^g$ for all $l > j$.

$$F_j = \sum_{i=k_j^f}^n \Pr(A_{i,j}), \quad \text{for all } 1 \leq j \leq H, \quad (1)$$

where $\Pr(A_{i,j})$ is probability that y_j components in state less than j and $n - y_j$ components in state $\geq j$ with condition $T_l < k_l^g$ for all $l > j$. Therefore,

$$\Pr(A_{i,j}) = \Pr\{y_j = i, T_j = n - i | T_l \leq k_l^g - 1; \forall l > j\} \quad (2)$$

The value of T_j in eq. (2) depends on the value of y_j , so that:

$$\Pr(A_{i,j}) = \Pr(y_j = i) \times \Pr(T_j = n - i | y_j = i, T_l \leq k_l^g - 1; \forall l > j) \quad (3)$$

The last condition in eq. (4) can be written as follows

$$\{T_l \leq k_l - 1; \forall l > j\} = \left\{ \begin{array}{l} T_H \leq k_H^g - 1, \\ T_{H-1} \leq k_{H-1}^g - 1, \\ T_{H-2} \leq k_{H-2}^g - 1, \\ \vdots \\ T_{j+1} \leq k_{j+1}^g - 1 \end{array} \right\} \quad (4)$$

But, $t_H \leq t_H + t_{H-1} \leq \dots \leq t_H + t_{H-1} + \dots + t_{j+1}$, i.e. $T_H \leq T_{H-1} \leq \dots \leq T_{j+2} \leq T_{j+1}$, then

$$\{T_l \leq k_l - 1; \forall l > j\} = \left\{ \begin{array}{l} T_H \leq \min(k_H^g - 1, \dots, k_{j+1}^g - 1), \\ T_{H-1} \leq \min(k_{H-1}^g - 1, \dots, k_{j+1}^g - 1), \\ \vdots \\ T_{j+1} \leq k_{j+1}^g - 1 \end{array} \right\} \quad (5)$$

Using eq(5), the last probability in eq(3) becomes

$$\Pr\{T_j = n - i | y_j = i, T_l \leq k_l^g - 1; \forall l > j\} = \Pr \left\{ \begin{array}{l} T_H \leq \min(k_H^g - 1, \dots, k_{j+1}^g - 1, n - i), \\ T_{H-1} \leq \min(k_{H-1}^g - 1, \dots, k_{j+1}^g - 1, n - i), \\ \vdots \\ T_{j+1} \leq \min(k_{j+1}^g - 1, n - i), \\ T_j = n - i \end{array} \right\} \quad (6)$$

Putting $m_l = \min(k_l^g - 1, \dots, k_{j+1}^g - 1); \forall l > j$, then eq.(6) can be reduced to

$$\Pr\{T_j = n - i | y_j = i, T_l \leq k_l^g - 1; \forall l > j\} = \Pr \left\{ \begin{array}{l} T_H \leq \min(n - i, m_H), \\ T_{H-1} \leq \min(n - i, m_{H-1}), \\ \vdots \\ T_{j+1} \leq \min(n - i, m_{j+1}), \\ T_j = n - i \end{array} \right\}$$

$$\begin{aligned} &= \Pr \left\{ \begin{array}{l} t_H \leq \min(n - i, m_H), \\ t_{H-1} + T_H \leq \min(n - i, m_{H-1}), \\ \vdots \\ t_{j+1} + T_{j+2} \leq \min(n - i, m_{j+1}), \\ t_j + T_{j+1} = n - i \end{array} \right\} \\ &= \Pr \left\{ \begin{array}{l} t_H \leq \min(n - i, m_H), \\ t_{H-1} \leq \min(n - i, m_{H-1}) - T_H, \\ \vdots \\ t_{j+1} \leq \min(n - i, m_{j+1}) - T_{j+2}, \\ t_j = n - i - T_{j+1} \end{array} \right\} \\ &= \Pr(t_1 \leq \min(n - i, m_H) | y_j) \\ &\quad \times \Pr(t_2 \leq \min(n - i, m_{H-1}) - T_H | y_j, t_1) \\ &\quad \times \Pr(t_3 \leq \min(n - i, m_{H-2}) - T_{H-1} | y_j, t_1, t_2) \\ &\quad \vdots \\ &\quad \times \Pr(t_{j+1} \leq \min(n - i, m_{j+1}) - T_{j+2} | y_j, t_1, \dots, t_{j+2}) \\ &\quad \times \Pr(t_j = n - y_j - T_{j+1} | y_j, t_1, \dots, t_{j+1}) \quad (7) \end{aligned}$$

By substituting form eq7 in eq(3), then

$$\begin{aligned} \Pr(A_{i,j}) &= \Pr(y_j = i) \times \Pr(t_1 \leq \min(n - i, m_H) | y_j) \\ &\quad \times \Pr(t_2 \leq \min(n - i, m_{H-1}) - T_H | y_j, t_1) \\ &\quad \times \Pr(t_3 \leq \min(n - i, m_{H-2}) - T_{H-1} | y_j, t_1, t_2) \\ &\quad \vdots \\ &\quad \times \Pr(t_{j+1} \leq \min(n - i, m_{j+1}) - T_{j+2} | y_j, t_1, \dots, t_{j+2}) \\ &\quad \times \Pr(t_j = n - y_j - T_{j+1} | y_j, t_1, \dots, t_{j+1}) \\ &= \Pr(y_j = i) \times \Pr(0 \leq t_1 \leq \min(n - i, m_H) | y_j) \\ &\quad \times \Pr(0 \leq t_2 \leq \min(n - i, m_{H-1}) - T_H | y_j, t_1) \\ &\quad \times \Pr(0 \leq t_3 \leq \min(n - i, m_{H-2}) - T_{H-1} | y_j, t_1, t_2) \\ &\quad \vdots \\ &\quad \times \Pr(0 \leq t_{j+1} < \min(n - i, m_{j+1}) - T_{j+2} | y_j, t_1, \dots, t_{j+2}) \\ &\quad \times \Pr(t_j = n - y_j - T_{j+1} | y_j, t_1, \dots, t_{j+1}) \quad (8) \end{aligned}$$

Now after determination numbers of components those are in state $< j (k_j^f \leq y_j \leq n)$, numbers of components that in state $> j (0 \leq t_l < \min(n - y_j, m_l) - T_{l+1}; \forall j + 1 \leq l \leq H)$, and numbers of components that in state $j (t_j = n - y_j - T_{j+1})$, we can find easily F_j as follows:

Firstly, when the components have equal probabilities:

$$\begin{aligned} F_j &= \sum_{y=k_j^f}^n \binom{n}{y} \mathcal{Q}_j^y \beta_{y,j}, \quad \text{for all } j < H, \\ \beta_{y,j} &= \sum_{t_H=0}^{\min(n-y, m_H) - T_{H+1}} \binom{n - y - T_{H+1}}{t_H} p_H^{t_H} \\ &\quad \dots \sum_{t_{j+1}=0}^{\min(n-y, m_{j+1}) - T_{j+2}} \binom{n - y - T_{j+2}}{t_{j+1}} p_{j+1}^{t_{j+1}} \cdot p_j^{n-y-T_{j+1}} \\ m_l &= \min(k_l^g - 1, \dots, k_{j+1}^g - 1); \quad \forall l > j \end{aligned}$$

$$T_l = \sum_{a=l}^H t_a; \quad \forall j < l \leq H, T_{H+1} = 0. \quad (9)$$

For $j = H$, eq. (9) is reduced to:

$$F_H = \sum_{y=k_H^f}^n \binom{n}{y} Q_H^y \cdot P_H^{n-y} \quad (10)$$

Secondly, when the components have unequal probabilities:

$$F_j = \prod_{i=1}^n \sum_{x_i=v_i}^1 Q_{i,j}^{x_i} \cdot C_{i,j}, \quad \text{for all } j \leq H,$$

$$v_i = \max(0, k_j^f - (n - i) - \sum_{a=1}^{i-1} x_a),$$

$$C_{i,j} = C_{i,j}(x_i, T_{i,j+1}, \dots, T_{i,H})$$

$$= \sum_{t_{i,H}=0}^{\min(T_{i,H}^*, T_{i,H}, \dots, T_{i,j+1})} p_{i,H}^{t_{i,H}} \cdots \sum_{t_{i,j+1}=0}^{\min(T_{i,j+1}^*, T_{i,j+1})} p_{i,j+1}^{t_{i,j+1}} \cdot p_{i,j}^{T_{i,j}^*}$$

$$T_{i,l}^* = 1 - x_i - \sum_{b=l+1}^H t_{i,b},$$

$$T_{i,l} = k_l^g - 1 - \sum_{a=1}^{i-1} \sum_{b=l}^H t_{a,b}. \quad (11)$$

For $j = H$, eq. (11) is reduced to:

$$F_j = \prod_{i=1}^n \sum_{x_i=v_i}^1 Q_{i,j}^{x_i} \cdot p_{i,j}^{1-x_i},$$

$$v_i = \max(0, k_j^f - (n - i) - \sum_{a=1}^{i-1} x_a). \quad (12)$$

Further, we can find r_j , and R_j , for all $0 \leq j \leq H$, from the following equations:

$$r_j = F_{j+1} - F_j; F_0 = 0, \quad F_{H+1} = 1 \quad (13)$$

$$R_j = 1 - F_j = \sum_{a=j}^H r_a. \quad (14)$$

IV. NUMERICAL EXAMPLES

We obtained the numerical results for evaluation the reliability of $GMS(k,n,G)$ using MATLAB codes which are given in the appendix. These codes were executed on Core i5 CPU with 2.3 GHz under Windows 10 operating system. We calculated CPU times per seconds using *cpitime* function. In order to demonstrate the validity of the proposed equations and MATLAB codes, we calculated the reliability of $GMS(k,n,G)$ for some published examples as shown in examples 1-4. All obtained results in these examples using our method match the published results. The proposed equations are illustrated by examples 1 and 2. The examples 5 and 6 are given for evaluation the reliability of non-monotone $GMS(k,n,G)$ type with unequal components probabilities, that are given by table 1.

Illustrated Example 1. Consider example 4 from [28]. Given $n = 4, H = 4, k^f = (2, 3, 3, 1)$, i.e. $k^g = (3, 2, 2, 4)$, and $p = (p_0, p_1, p_2, p_3, p_4) = (0.1, 0.2, 0.1, 0.4, 0.2)$. Then $Q = (0.1, 0.3, 0.4, 0.8)$. Using equations (9) and eq(10) we have

For state 4.

$$F_4 = \sum_{y=1}^4 \binom{4}{y} Q_4^y \cdot P_4^{4-y}$$

$$= \binom{4}{1} (0.8)(0.2)^3 + \binom{4}{2} (0.8)^2(0.2)^2$$

$$+ \binom{4}{3} (0.8)^3(0.2) + \binom{4}{4} (0.8)^4$$

$$= 0.9984$$

For state 3.

$$F_3 = \sum_{y=3}^4 \binom{4}{y} Q_3^y \beta_{y,3} = \binom{4}{3} (0.4)^3 \beta_{3,3}$$

$$+ \binom{4}{4} (0.4)^4 \beta_{4,3}$$

$$F_3 = (4)(0.4)^3(p_3 + p_4) + (0.4)^4$$

$$= (4)(0.4)^3(0.4 + 0.2) + (0.4)^4$$

$$= 0.1792$$

where,

$$\beta_{3,3} = \sum_{t_4=0}^1 \binom{1}{t_4} p_4^{t_4} p_3^{1-t_4} = p_3 + p_4,$$

$$\beta_{4,3} = 1.$$

For state 2.

$$F_2 = \sum_{y=3}^4 \binom{4}{y} Q_2^y \beta_{y,2} = \binom{4}{3} (0.3)^3 \beta_{3,2}$$

$$+ \binom{4}{4} (0.3)^4 \beta_{4,2}$$

$$= (4)(0.3)^3(p_2 + p_3 + p_4) + (0.3)^4$$

$$= (4)(0.3)^3(0.1 + 0.4 + 0.2) + (0.3)^4$$

$$= 0.0837$$

where,

$$\beta_{3,2} = \sum_{t_4=0}^1 \sum_{t_3=0}^{1-t_4} \binom{1}{t_4} \binom{1-t_4}{t_3} p_4^{t_4} p_3^{1-t_4} p_2^{1-t_4-t_3}$$

$$= p_2 + p_3 + p_4$$

$$\beta_{4,2} = 1.$$

For state 1.

$$F_1 = \sum_{y=2}^4 \binom{4}{y} Q_1^y \beta_{y,1} = (6)(0.1)^2 \beta_{2,1}$$

$$+ (4)(0.1)^3 \beta_{3,1} + (1)(0.1)^4 \beta_{4,1}$$

$$= (6)(0.1)^2(p_1^2 + 2p_2p_1 + 2p_3p_1 + 2p_4p_1)$$

$$+ (6)(0.1)^3(p_1 + p_2 + p_3 + p_4) + (0.1)^4$$

$$= (6)(0.1)^2((0.2)^2 + 2(0.1)(0.2) + 2(0.4)(0.2) + 2(0.2)(0.2)) + (4)(0.1)^3(0.2 + 0.1 + 0.4 + 0.2) + (0.1)^4 = 0.0229$$

where,

$$\begin{aligned} \beta_{2,1} &= \sum_{t_4=0}^1 \sum_{t_3=0}^{1-t_4} \sum_{t_2=0}^{1-t_4-t_3} \binom{2}{t_4} \binom{2-t_4}{t_3} \binom{2-t_4-t_3}{t_2} p_4^{t_4} \\ &\quad \times p_3^{t_3} p_2^{t_2} p_1^{2-t_4-t_3-t_2} \\ &= p_1^2 + 2p_2p_1 + 2p_3p_1 + 2p_4p_1 \\ \beta_{3,1} &= \sum_{t_4=0}^1 \sum_{t_3=0}^{1-t_4} \sum_{t_2=0}^{1-t_4-t_3} \binom{1}{t_4} \binom{1-t_4}{t_3} \binom{1-t_4-t_3}{t_2} p_4^{t_4} \\ &\quad \times p_3^{t_3} p_2^{t_2} p_1^{1-t_4-t_3-t_2} \\ &= p_1 + p_2 + p_3 + p_4 \\ \beta_{4,1} &= 1 \end{aligned}$$

Then

$$\begin{aligned} F &= (0.0229, 0.0837, 0.1792) \\ r &= (0.0299, 0.0608, 0.0955, 0.8192, 0.0016) \\ R &= (0.9771, 0.9163, 0.8208, 0.0016) \\ CPU &= 5.8462 \times 10^{-5} \text{ seconds} \end{aligned}$$

Illustrated Example 2. Consider example 8 from [1]. Given $n = 3, H = 3, k^f = (1, 2, 2)$, i.e. $k^s = (3, 2, 2)$, and $p_{i,j} = \begin{bmatrix} 0.1 & 0.2 & 0.3 & 0.4 \\ 0.1 & 0.1 & 0.2 & 0.6 \\ 0.1 & 0.2 & 0.4 & 0.3 \end{bmatrix}$, therefore, $Q_{i,j} = \begin{bmatrix} 0.1 & 0.3 & 0.6 \\ 0.1 & 0.2 & 0.4 \\ 0.1 & 0.3 & 0.7 \end{bmatrix}$. Using equations (11) and (12) we have

For state 3:

$$\begin{aligned} F_3 &= \sum_{x_1=0}^1 \sum_{x_2=1-x_1}^1 \sum_{x_3=2-x_1-x_2}^1 Q_{1,3}^{x_1} \cdot Q_{2,3}^{x_2} \cdot Q_{3,3}^{x_3} \\ &\quad \times p_{1,3}^{1-x_1} \cdot p_{2,3}^{1-x_2} \cdot p_{3,3}^{1-x_3} \\ &= p_{1,3} \cdot Q_{2,3} \cdot Q_{3,3} + Q_{1,3} \cdot p_{2,3} \cdot Q_{3,3} + Q_{1,3} \cdot Q_{2,3} \cdot p_{3,3} \\ &\quad + Q_{1,3} \cdot Q_{2,3} \cdot Q_{3,3} \\ &= (0.4)(0.4)(0.7) + (0.6)(0.6)(0.7) + (0.6)(0.4)(0.3) \\ &\quad + (0.6)(0.4)(0.7) = 0.604 \end{aligned}$$

For state 2:

$$\begin{aligned} F_2 &= \sum_{x_1=0}^1 \sum_{x_2=1-x_1}^1 \sum_{x_3=2-x_1-x_2}^1 Q_{1,2}^{x_1} \cdot Q_{2,2}^{x_2} \cdot Q_{3,2}^{x_3} \\ &\quad \times C_{1,2} \cdot C_{2,2} \cdot C_{3,2} \\ &= p_{1,2} \cdot Q_{2,2} \cdot Q_{3,2} + p_{1,3} \cdot Q_{2,2} \cdot Q_{3,2} + Q_{1,2} \cdot p_{2,2} \cdot Q_{3,2} \\ &\quad + Q_{1,2} \cdot p_{2,3} \cdot Q_{3,2} + Q_{1,2} \cdot Q_{2,2} \cdot p_{3,2} + Q_{1,2} \cdot Q_{2,2} \cdot p_{3,3} \\ &\quad + Q_{1,2} \cdot Q_{2,2} \cdot Q_{3,2} \\ &= (0.3)(0.2)(0.3) + (0.4)(0.2)(0.3) + (0.3)(0.2)(0.3) \\ &\quad + (0.3)(0.6)(0.3) + (0.3)(0.2)(0.4) + (0.3)(0.2)(0.3) \\ &\quad + (0.3)(0.2)(0.3) \\ &= 0.174 \end{aligned}$$

where,

$$\begin{aligned} C_{1,2} &= \sum_{t_{1,3}=0}^{\min(1-x_1, 1)} p_{1,3}^{t_{1,3}} \cdot p_{1,2}^{1-x_1-t_{1,3}} \\ C_{2,2} &= \sum_{t_{2,3}=0}^{\min(1-x_2, 1-t_{1,3})} p_{2,3}^{t_{2,3}} \cdot p_{2,2}^{1-x_2-t_{2,3}} \\ C_{3,2} &= \sum_{t_{3,3}=0}^{\min(1-x_3, 1-t_{1,3}-t_{2,3})} p_{3,3}^{t_{3,3}} \cdot p_{3,2}^{1-x_3-t_{3,3}} \end{aligned}$$

For state 1:

$$\begin{aligned} F_1 &= \sum_{x_1=0}^1 \sum_{x_2=0}^1 \sum_{x_3=\max(0, 1-x_1-x_2)}^1 \\ &\quad \times Q_{1,1}^{x_1} \cdot Q_{2,1}^{x_2} \cdot Q_{3,1}^{x_3} \cdot C_{1,1} \cdot C_{2,1} \cdot C_{3,1}, \\ &= p_{1,1} \cdot p_{2,1} \cdot Q_{3,1} + p_{1,1} \cdot p_{2,2} \cdot Q_{3,1} + p_{1,1} \cdot p_{2,3} \cdot Q_{3,1} \\ &\quad + p_{1,1} \cdot Q_{2,1} \cdot p_{3,1} + p_{1,1} \cdot Q_{2,1} \cdot p_{3,2} + p_{1,1} \cdot Q_{2,1} \cdot p_{3,3} \\ &\quad + p_{1,1} \cdot Q_{2,1} \cdot Q_{3,1} + p_{1,2} \cdot p_{2,1} \cdot Q_{3,1} + p_{1,2} \cdot Q_{2,1} \cdot p_{3,1} \\ &\quad + p_{1,2} \cdot Q_{2,1} \cdot Q_{3,1} \\ &\quad + p_{1,3} \cdot p_{2,1} \cdot Q_{3,1} + p_{1,3} \cdot Q_{2,1} \cdot p_{3,1} + p_{1,3} \cdot Q_{2,1} \cdot Q_{3,1} \\ &\quad + Q_{1,1} \cdot p_{2,1} \cdot p_{3,1} \\ &\quad + Q_{1,1} \cdot p_{2,1} \cdot p_{3,2} + Q_{1,1} \cdot p_{2,1} \cdot p_{3,3} + Q_{1,1} \cdot p_{2,1} \cdot Q_{3,1} \\ &\quad + Q_{1,1} \cdot p_{2,2} \cdot p_{3,1} \\ &\quad + Q_{1,1} \cdot p_{2,2} \cdot Q_{3,1} + Q_{1,1} \cdot p_{2,3} \cdot p_{3,1} + Q_{1,1} \cdot p_{2,3} \cdot Q_{3,1} \\ &\quad + Q_{1,1} \cdot Q_{2,1} \cdot p_{3,1} \\ &\quad + Q_{1,1} \cdot Q_{2,1} \cdot p_{3,2} + Q_{1,1} \cdot Q_{2,1} \cdot p_{3,3} + Q_{1,1} \cdot Q_{2,1} \cdot Q_{3,1} \\ &= (0.2)(0.1)(0.1) + (0.2)(0.2)(0.1) + (0.2)(0.6)(0.1) \\ &\quad + (0.2)(0.1)(0.2) + (0.2)(0.1)(0.4) + (0.2)(0.1)(0.3) \\ &\quad + (0.2)(0.1)(0.1) + (0.3)(0.1)(0.1) + (0.3)(0.1)(0.2) \\ &\quad + (0.3)(0.1)(0.1) + (0.4)(0.1)(0.1) + (0.4)(0.1)(0.2) \\ &\quad + (0.4)(0.1)(0.1) + (0.1)(0.1)(0.2) + (0.1)(0.1)(0.4) \\ &\quad + (0.1)(0.1)(0.3) + (0.1)(0.1)(0.1) + (0.1)(0.2)(0.2) \\ &\quad + (0.1)(0.2)(0.1) + (0.1)(0.6)(0.2) + (0.1)(0.6)(0.1) \\ &\quad + (0.1)(0.1)(0.2) + (0.1)(0.1)(0.4) + (0.1)(0.1)(0.3) \\ &\quad + (0.1)(0.1)(0.1) = 0.11 \end{aligned}$$

where,

$$\begin{aligned} C_{1,1} &= \sum_{t_{1,3}=0}^{\min(1-x_1, 1, 1)} \sum_{t_{1,2}=0}^{\min(1-x_1-t_{1,3}, 1)} p_{1,3}^{t_{1,3}} \cdot p_{1,2}^{t_{1,2}} \cdot p_{1,1}^{1-x_1-t_{1,2}-t_{1,3}} \\ C_{2,1} &= \sum_{t_{2,3}=0}^{\min(1-x_2, 1-t_{1,3}, 1-t_{1,2}-t_{1,3})} \sum_{t_{2,2}=0}^{\min(1-x_2-t_{2,3}, 1-t_{1,2}-t_{1,3})} p_{2,3}^{t_{2,3}} \\ &\quad \times p_{2,2}^{1-x_2-t_{2,2}-t_{2,3}} \end{aligned}$$

TABLE 1. $p_{i,j}$ for the components.

$\begin{matrix} j \\ i \end{matrix}$	0	1	2	3
1	0.12	0.14	0.28	0.46
2	0.09	0.19	0.33	0.39
3	0.08	0.19	0.5	0.23
4	0.1	0.2	0.24	0.46
5	0.06	0.35	0.41	0.18
6	0.12	0.14	0.25	0.49
7	0.15	0.23	0.33	0.29
8	0.18	0.24	0.37	0.21
9	0.12	0.23	0.28	0.37
10	0.11	0.16	0.34	0.39
11	0.19	0.21	0.33	0.27
12	0.06	0.27	0.39	0.28
13	0.09	0.31	0.39	0.21
14	0.13	0.15	0.26	0.46
15	0.06	0.3	0.3	0.34
16	0.17	0.22	0.29	0.32
17	0.16	0.14	0.3	0.4
18	0.2	0.3	0.25	0.25
19	0.12	0.22	0.44	0.22
20	0.09	0.15	0.28	0.48

$$C_{3,1} = \sum_{t_{3,3}=0}^{\min(1-x_3, 1-t_{1,3}-t_{2,3}, 1-t_{1,2}-t_{1,3}-t_{2,2}-t_{2,3})} \sum_{t_{3,2}=0}^{\min(1-x_3-t_{3,3}, 1-t_{1,2}-t_{1,3}-t_{2,2}-t_{2,3})} \times p_{3,3}^{t_{3,3}} \cdot p_{3,2}^{t_{3,2}} \cdot p_{3,1}^{1-x_3-t_{3,2}-t_{3,3}}$$

Then

$$F = (0.11, 0.174, 0.604)$$

$$r = (0.11, 0.064, 0.43, 0.396)$$

$$R = (0.89, 0.826, 0.396)$$

$$CPU = 3.5784 \times 10^{-4} \text{seconds}$$

Example 3. Consider example 2 from [9]. Given $n = 10, H = 3, k^f = (3, 6, 8)$, i.e. $k^s = (8, 5, 3)$, and $p = (p_0, p_1, p_2, p_3, p_4) = (0.1, 0.3, 0.4, 0.2)$. Then $Q = (0.1, 0.4, 0.8)$. Using the suggested method, we get

$$F = [0.0308, 0.1523, 0.6778]$$

$$r = [0.0308, 0.1214, 0.5255, 0.3222]$$

$$R = [0.9692, 0.8477, 0.3222]$$

$$CPU = 6.1387 \times 10^{-5} \text{seconds}$$

Example 4. Consider example 6 from [10]. Given $n = 100, H = 7, k^f = (10, 15, 20, 25, 30, 35, 40)$ and $p_j = 0.125$ for all $j = 0, 1, 2, \dots, 7$. Then $k^s = (91, 86, 81, 76, 71, 66, 61)$ and $Q = (0.125, 0.25, 0.375, 0.5, 0.625, 0.75, 0.875)$. Using the suggested method, we get

$$F = [0.81596, 0.99457, 0.99995, 1, 1, 1, 1]$$

$$r = [0.81596, 0.17861, 0.00538, 0.00005, 0, 0, 0, 0]$$

$$R = [0.18404, 0.00543, 0.00005, 0, 0, 0, 0]$$

$$CPU = 3.0542 \text{seconds}$$

Example 5. Consider $n = 20, H = 3, k^f = (10, 15, 20)$ and $p_{i,j}$ given in table 1. Using the suggested method, we get

$$F = [0, 0.012982, 0.471272],$$

$$r = [0, 0.012982, 0.45829, 0.528728],$$

$$R = [1, 0.987018, 0.528728].$$

$$CPU = 0.0324 \text{seconds}$$

Example 6. Consider $n = 10, H = 3, k^f = (3, 8, 6)$ and $p_{i,j}$ given in table 1. Using the suggested method, we get

$$F = [0.001402, 0.00233, 0.763398]$$

$$r = [0.001402, 0.000928, 0.761067, 0.236602]$$

$$R = [0.998598, 0.99767, 0.236602]$$

$$CPU = 7.5342 \times 10^{-4} \text{seconds}$$

V. CONCLUSION AND FUTURE WORK

In this article, we suggested a general method to calculate the exact reliability of $GMS(k, n, G)$. Also, we given the theoretical background for this method. The proposed method is suitable for all system cases: increasing, constant, decreasing, and non-monotone k values system, whether in the case of equal or unequal components probabilities. The main result in this paper is evaluation the reliability of non-monotone $GMS(k, n, G)$ with unequal components probabilities. This type is the general case for all the other cases. The reliability of this type is not found previously, and is more complex. So that, all the published results are considered as special cases by our results. Furthermore, complete MATLAB codes for evaluating of system reliability are given. The validity of the proposed method and MATLAB codes can be examined by published examples, when available.

As an extension of our results, we will generalize these results for evaluation the reliability of other models that are more general. Such as multi-state consecutive k -out-of- r -from- n : G system model [19]–[22] and multi-state linear k -within- (m, s) -of- (m, n) :G lattice system model [23], [24].

APPENDIX

A. MATLAB CODES FOR $GMS(k, n, G)$ RELIABILITY WITH *i.i.d.* COMPONENTS

- 1) %%%%%%%%% Inputs for example 4 from [28]
- 2) n = 4; H = 4; kf = [2 3 3 1];
- 3) p = [0.1 0.2 0.1 0.4 0.2];
- 4) %%%%%%%%% Derived inputs & Boundary values
- 5) kg = n-flip(kf); Q = cumsum(p); F(H+1) = 1;
- 6) %%%%%%%%% System Reliability Evaluation
- 7) for j = H: - 1: 1
- 8) F(j) = 0; T = 0; T1 = 0;
- 9) for L = 1: H-j
- 10) T1(L) = min(kg(L:H-j));
- 11) end

```

12) for y = kf(j): n
13) Pr(1:H-j+1) = nchoosek(n,y) * (Q(j)^y);
14) F(j) = F(j) + Pr(1) * (p(j+1)^(n-y));
15) t(1:H-j+1) = 0;
16) T(2:H-j+1) = min(n-y,T1)- cumsum(t(1:H-j));
17) while isequal(T,t) == 0
18) for g = H-j+1: -1: 2
19) if t(g) < T(g)
20) t(g) = t(g)+1;
21) t(g+1:H-j+1) = 0;
22) Pr(g:H-j+1) = Pr(g-1) * (nchoosek(n-y-sum
(t(1:g-1)),t(g))) * (p(H-g+3)^t(g));
23) F(j) = F(j) + Pr(g) * (p(j+1)^(n-y-sum(t(2:H-j+1))));
24) break
25) end
26) end
27) T(2:H-j+1) = min(n-y,T1)- cumsum(t(1:H-j));
28) end
29) end
30) r(j) = F(j+1)-F(j);
31) end
32) %%% the Results
33) r = [F(1),r], F = F(1:H), R(1:H) = 1-F(1:H)

```

B. MATLAB CODES FOR GMS(k,n,G) RELIABILITY EVALUATION WITH NOT *i.i.d.* COMPONENTS

```

1) %%% Inputs for example 8 from [1]
2) n = 3; H = 3; kf = [1 2 2];
3) p = [0.1 0.2 0.3 0.4; 0.1 0.1 0.2 0.6; 0.1 0.2 0.4 0.3];
4) %%% Derived inputs & Boundary values
5) kg = n-flip(kf); F(H+1)= 1; y = 0; Pr(1)= 1;
6) for i = 2: n+1
7) Q(i,1:H) = cumsum(p(i,1:H));
8) end
9) %%% System Reliability Evaluation
10) for j = H: -1: 1
11) for i = 2: n+1
12) y(i) = max(0, kf(j)-n+(i-1)-sum(y(2:i-1)));
13) t(i, H-j+2)= 1-y(i);
14) Pr(i) = Pr(i-1) * (Q(i,j)^y(i)) * (p(i,j+1)^t(i,H-j+2));
15) end
16) t(1:n+1,1:H-j+1) = 0;
17) F(j) = F(j) + Pr(n+1);
18) while sum(y) < n
19) for e = n+1: -1: 2
20) if y(e) == 1
21) continue
22) end
23) Cht = 0;
24) C = cumsum(t(1:e-1, 1:H-j+1));
25) D(e-1,2:H-j+1)= kg(1:H-j) - cumsum(C(e-1,
2:H-j+1));
26) for g = H-j+1: -1: 2
27) if (1-y(e)-sum(t(e,2:g))) > 0 & min(D(e-1,g:H-j+1))
> 0
28) Cht = 1;

```

```

29) t(e,H-j+2) = 0;
30) t(e:n+1,1:H-j+1) = 0;
31) t(e,g) = 1;
32) Pr(e) = Pr(e-1) * p(e, H-g+3 );
33) for i = e+1: n+1
34) y(i) = max(0, kf(j)-n+(i-1)-sum(y(2:i-1)));
35) t(i,H-j+2) = 1-y(i);
36) Pr(i) = Pr(i-1) * (Q(i,j)^y(i)) * (p(i,j+1)^t(i,H-j+2));
37) end
38) break
39) end
40) end
41) if Cht == 1
42) break
43) end
44) y(e) = 1;
45) Pr(e) = Pr(e-1) * Q(e, j);
46) t(e,H-j+2) = 0;
47) for i = e+1: n+1
48) y(i) = max(0, kf(j)-n+(i-1)-sum(y(2:i-1)));
49) t(i,H-j+2) = 1-y(i);
50) Pr(i) = Pr(i-1) * (Q(i,j)^y(i)) * (p(i,j+1)^t(i,H-j+2));
51) end
52) t(e:n+1,1:H-j+1) = 0;
53) break
54) end
55) F(j) = F(j) + Pr(n+1);
56) end
57) r(j) = F(j+1)-F(j);
58) end
59) %%% The Results
60) r = [F(1),r], F = F(1:H), R(1:H) = 1-F(1:H)

```

ACKNOWLEDGMENT

The authors gratefully acknowledge Qassim University, represented by the Deanship of Scientific on the material support for this research under the number (5046) during the academic year 1439 AH/2018 AD.

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