A SYSTEM RELIABILITY-BASED DESIGN OPTIMIZATION FOR THE SCRAPER CHAIN OF SCRAPER CONVEYORS WITH DEPENDENT FAILURE MODES

1. Introduction

In the current coal mining face, the scraper conveyor (Fig. 1) as one of the key equipments for large-scale, high-efficiency and continuous coal mining equipment not only bears the role of coal transportation, but also the running track of the shearer and the shifting point of the hydraulic support [24]. Therefore, the scraper conveyor is throughout the fully mechanized mining face and occupies an extremely important position. As shown in Fig. 1, the scraper conveyor consists of one control cabinet, one double-chain drive system, two double-drive sprockets, one to three drive units and lots of middle troughs. With the development of high-yield and high-efficiency coal mining face, it is urgent to develop large-capacity, long-distance, high-power, high-reliability scraper conveyors [9]. The intent of the reliability-based optimal design is less maintenance or maintenance-free, resulting in objective economic benefits. The scraper chain (Fig. 2) is the core component of the scraper conveyor; its quality and performance directly affect the working efficiency of scraper conveyors. Due to the complexity and the harshness of the working condition, the scraper chain is prone to serious accidents. The coal production performance directly affect the working efficiency of scraper conveyors.

Due to the complexity and the harshness of the working condition, the scraper chain is prone to serious accidents. The coal production performance directly affect the working efficiency of scraper conveyors. Therefore, it is considered necessary to introduce the structural reliability models throughout the design process to provide a more accurate reliability assessment and parameter optimization for the scraper chain with multiple failure modes.

Random variables such as tensile force, structural dimensions and material properties of the scraper chain may affect its reliability. What’s more, in order to meet reliability requirements of the scraper chain, the random variables that have a significant impact on device performance are challenging problems in the domain of reliability. This article is designed to propose a system reliability-based optimization design method for optimizing the scraper chain with multiple failure modes. Firstly, the common failure modes of the scraper chain are analysed. For each failure mode, a reliability model for the failure of scraper chains is obtained. Secondly, aiming at the joint failure probability modelling problem, a method for estimating the failure probability of the scraper chain based on system reliability is proposed. The reliability of scraper chains is calculated by the stochastic perturbation technique and the four-moment method. And then, the optimization design problem is discussed based on system reliability. And the optimal model is established. Finally, the effectiveness of the method is verified by the illustrative example of scraper chains. The proposed joint failure probability estimation method and design optimization are shown in the example. The results obtained can provide a reference for the optimal design of the scraper chain.

Keywords: probabilistic analysis; system reliability; Copula; scraper chain; optimization.
2. The reliability modeling of the scraper chain

Scraper chains as the load bearing and traction members of the scraper conveyor play an important part in accomplishing the material conveying work. As illustrated in the Fig. 2, 1 and 2 respectively refers to the plate chain and the vertical chain. According to the theory of machines and mechanisms, there are multiple failure modes in the chain transmission system such as excessive elastic elongation, tensile strength failure, etc. Considering the failure interaction, the reliability model for different failure modes of the scraper chain transmission system is, firstly, defined in order to investigate the reliability with multiple failure modes.

2.1. Reliability model based on the elongation of scraper chains

As shown in Fig. 3, (a) represents a three-dimensional diagram of the scraper chain; (b) denotes the geometry of scraper chains and $F_c$ is the axial tensile force; (c) indicates the force analysis of one quarter of the scraper chain. During the working process, the scraper chain is subjected to the axial pulling force. And one quarter of the scraper chain with the axial load is taken as the research object for the scraper chain structure is symmetrical distributed. In addition, two important simplifying assumptions are made to establish the reliability model based on the elongation of scraper chains.

1. The material of scraper chains is uniform, isotropic, and conforms to the elastic characteristics;
2. The scraper chain is subject to small deformation and conforms to the assumption of small deformation.

According to force analysis of the scraper chain, the section AB is subjected to a axial tension $N=F_c/2$ and a bending moment $M_0$. On any section Q of the circular arc segment BC, the bending moment $M(\alpha)$, the axial tension $N(\alpha)$ and the shearing force $Q(\alpha)$ of the scraper chain can be expressed as follows:

$$M_0 = \frac{F_c (2-\pi)}{4EJ_2},$$

$$M(\alpha) = M_0 + \frac{F_c (1-\cos\alpha)}{2},$$

$$N(\alpha) = \frac{F_c}{2} \cos \alpha,$$

$$Q(\alpha) = -\frac{F_c}{2} \sin \alpha.$$
Based on mechanics and geometry, the following equations can be obtained:

\[ r_c = r_b + a / 2, \]  
\[ l_c = L_c / 2 - a / 2, \]  
\[ J_1 = \pi r_b^4 / 4, \]  
\[ J_2 = J_1 + \Delta r_c^2 B, \]  
\[ \Delta\varepsilon = r_c - r_b^2 \left( 1 - \frac{r_b^2}{r_c^2} \right)^{-1}, \]

where \( F_c \) denotes the tensile force of the scraper chain; \( r_b \) represents the size of scraper chains; \( a \) denotes the inner width of scraper chains; \( L_c \) is the pitch of scraper chains; \( J_1, J_2 \) express the section modulus of the straight-line segment and the circular arc segment, respectively.

As shown in Fig. 3 (c), the deformation energy of a quarter scraper chain is composed of two parts: the straight segment AB and the circular arc segment BC. So the total deformation energy can be expressed as follows:

\[ U = U_1 + U_2 = \int_0^{L_c} \left( \frac{M_0}{2EJ_1} + \frac{N^2}{2EB} \right) dl + \int_0^{\pi/2} \left( \frac{M(a)^2}{2EB} + \frac{N(a)^2}{2EB} + \frac{Q(a)^2}{2GB} \right) d\alpha, \]  
\[ (10) \]

in which \( E \) denotes the equivalent elastic modulus; \( \mu \) is the Poisson ratio; \( G \) denotes the shearing elastic modulus, \( G = E/(2-2\mu) \); \( B \) denotes the cross sectional area of scraper chains, \( B = \pi r_b^2 \).

Substitute equations (1-4) into the equation (10), then the total deformation energy can be rewritten as:

\[ U = \frac{M_0}{2EJ_1} \frac{N^2}{2EB} \left( r_c - N_c \right) \frac{\left( Z_2 \left( M - N_c \right) + 2N_c \right)}{2EJ_2} + \frac{\pi}{2} \frac{r_c^2}{2EB} + \frac{\pi}{2} \frac{N_c^2}{2EB}, \]  
\[ (11) \]

According to equation (11), the displacement of the point A can be expressed as follows:

\[ x_A = \Delta L_4 + \Delta L_2 + \Delta L_3, \]  
\[ (12) \]

where:

\[ \Delta L_4 = \frac{M_0 \Delta \varepsilon}{2EJ_1 \partial N / \partial \varepsilon}, \]
\[ \Delta L_2 = \frac{\pi N_c}{4} \left( \frac{1}{EB} + \frac{1}{GB} \right), \]
\[ \Delta L_3 = \frac{\pi N_c^3}{4EB} \left( \frac{\pi}{2} \left( k_0 - r_c \right) + 2r_c \right) + \frac{\pi N_c^3}{2EB} \left( k_0 - r_c \right) \left( \frac{\pi}{2} \left( M_0 - N_c \right) + 2N_c \right). \]

For a complete scraper chain, there is not only the elastic elongation \( 2x_A \) between scraper chains, but also the elastic compression \( \sigma \) in the contact area. The elastic compression \( \sigma \) can be defined as follows:

\[ \sigma = 3F_c \frac{r_c (1 - \mu^2)^2}{12E^2 F_c r_b (r_c + r_b)}, \]  
\[ (13) \]

So the total elongation of the scraper chain can be expressed as:

\[ \Delta l = \frac{\Delta l}{L_c} = \frac{2x_A + \lambda_2 \sigma}{L_c} = \frac{2x_A + \Delta l_4 + \Delta l_2 + \Delta l_3}{L_c} + \frac{\lambda_2 \sigma}{L_c}, \]  
\[ (14) \]

Put equations (12) and (13) into equation (14). And the total elongation of the scraper chain can be rewritten as:

\[ \Delta l = \lambda_1 \left( \frac{M_0 \Delta \varepsilon}{EJ_1 (k_0 + r_c)} \right) + F_c \frac{r_c}{EJ_2} \left( \frac{1}{4} + \frac{1}{GB} \right) + F_c \frac{r_c}{4EJ_2} \left( M_0 - F_c \right) + \frac{r_c}{EJ_2} \left( M_0 - F_c \right) \]
\[ + \frac{3 \lambda_2 F_c}{L_c} \left( \frac{r_c (1 - \mu^2)^2}{12E^2 F_c r_b (r_c + r_b)} \right), \]  
\[ (15) \]

where \( \lambda_1, \lambda_2 \) denote the correction coefficient of the scraper chain elongation.

And so the limit state function can be defined as:

\[ g_1(X) = [\delta - \frac{\Delta l}{L_c}] \times 100\%, \]  
\[ (16) \]
2.2. Reliability model based on the tensile strength of scraper chains

As illustrated in the Fig. 4, the force of the scraper chain is simplified to a mechanical model. For the convenience of calculation, it is assumed that each section of the scraper chain is identical and circular; the arc radius is a constant; the stress distribution of each cross section is linearly related; and the scraper chain is subject to the tensile load $F_c$ along its axis direction. Owing to geometrical symmetry, half of the scraper chain is regarded as the research object. The surface stress of the scraper chain with pure tensile load is computed by the formula for calculating the surface stress of curved beams. According to the calculation results, the inside of its straight section and the outside of the partial circular arc withstand tensile stress, while the outside of the straight section and the partial inside circular arc withstand compressive stress, when the scraper chain bears a tensile load.

2.3. Reliability model based on the contact strength of scraper chains

As shown in Fig. 5, the contact between two scraper chains is simplified as the contact between two spheres. The deformation and stress in the contact area are called contact deformation and contact stress when the two scraper chains press each other tightly. Hertz’s classical theory of contact focused primarily on non-adhesive contact where no tension force is permitted to occur within the contact area [16, 18]. Therefore, assumptions are made as follows to solve the contact problem between scraper chains:

1. Strains of scraper chains are small and within the elastic limit;
2. The contact area of scraper chains is so small that each scraper chain can be regarded as an elastic half-space;
3. There is a linear relation between stress and strain, and the stress depends only on the strain rather than the strain rate;

in which $X$ is the vector of the basic random variables; $[\delta]$ represents the threshold of the scraper chain elongation.

When $\phi = \pi / 2$, $F_c = 0$, $M = M_{\max}$, then the stress on the outside of the section CD (Point C $y = r_h$) is transformed into:

$$
\sigma_{y1} = \frac{M_{\max} \beta}{Br_c (\tau_c + r_h)} = \frac{M_{\max} \beta}{Br_c (\tau_c + r_h)} \left[1 + \frac{1}{K (\varepsilon + 1)}\right].
$$

Similarly the stress on the inside of the section CD (Point D $y = -r_h$) of the arc segment can be denoted as follows:

$$
\sigma_{y3} = \frac{M_{\max} \beta}{Br_c (\tau_c + r_h)} = \frac{M_{\max} \beta}{Br_c (\tau_c + r_h)} \left[1 - \frac{1}{K (\varepsilon - 1)}\right],
$$

in which $K$ represents the neutral layer coefficient of the scraper chain cross section; and $\varepsilon$ can be defined as follows:

$$
\varepsilon = \frac{r_c}{r_h}.
$$

The straight section of the scraper chain is subjected to the axial tensile load $F_c/2$ and the bending moment $M_0$, so the surface stress on the outside of the section AB (Point A) can be expressed as:

$$
\sigma_{Z1} = \frac{F_c}{2\pi r_h^2} + \frac{M_0 \beta \rho_h}{J_1}.
$$

Similarly, the surface stress on the inside of the section AB (Point B) is shown as follows:

$$
\sigma_{Z3} = \frac{F_c}{2\pi r_h^2} + \frac{M_0 \beta \rho_h}{J_1}.
$$

And so the limit state function based on the tensile strength is modeled as:

$$
g_2(\mathbf{X}) = \sigma_{Z\lim} - \sigma_{Z3},
$$

in which $X$ is the vector of the basic random variables; $\sigma_{Z\lim}$ expresses the threshold of tensile strength.
3. System reliability modeling with Copula function

3.1. Marginal probability of failure estimation by stochastic perturbation technique

The matrix description of the first four moments of the state function is obtained through the way of Taylor series expansion approximation based on the first four moments of the basic random variable vector $X=(X_1, X_2, \ldots, X_n)^T$. Expand the first-order approximate Taylor series of the state function and the equation below can be obtained:

$$g(X) = g(\mu X) + \frac{\partial g}{\partial X^T}(X - \mu X),$$

in which $\frac{\partial g}{\partial X^T}$ represents the derivative of the state function to the random variable in the mean values $\mu$.

According to the first-order approximation of Taylor series expansion, the mean of the state function is obtained as follows:

$$\mu_g = E(g(X)) = g(\mu X). \quad (30)$$

And the variance of the state function $g(X)$ can be defined as:

$$\sigma_g^2 = E\left(\left(g(X) - \mu_g\right)^2\right) = E\left(\frac{\partial g}{\partial X^T}(X - \mu X)(X - \mu X)^T \frac{\partial g}{\partial X}\right). \quad (31)$$

Based on the Taylor series expansion and the first-order approximate of the state function $g(X)$, the third moment of the state function $\theta_g$ can be expressed as follows:

$$\theta_g = E\left((g(X) - \mu_g)^3\right) = E\left(\frac{\partial^2 g}{\partial X^T} (X - \mu X) \frac{\partial g}{\partial X}\right) \otimes \left((X - \mu X)^T \frac{\partial g}{\partial X}\right) \otimes \left((X - \mu X)^T \frac{\partial^2 g}{\partial X^2}\right).$$

Similarly, the fourth moment of the state function can be expressed as follows:

$$\eta_g = E\left((g(X) - \mu_g)^4\right) = E\left(\frac{\partial^2 g}{\partial X^T} (X - \mu X) \frac{\partial g}{\partial X}\right) \otimes \left((X - \mu X)^T \frac{\partial g}{\partial X}\right) \otimes \left((X - \mu X)^T \frac{\partial^2 g}{\partial X^2}\right) \otimes \left((X - \mu X)^T \frac{\partial^2 g}{\partial X^2}\right).$$

Based on the given limit state function, the reliability index can be defined by the first four moments:

$$\beta_F = \frac{3\mu_g \eta_g - 3\mu_g \sigma_g^4 + 3\mu_g^2 \sigma_g^2 \mu - 3\sigma_g^4 \mu^2 - 3\sigma_g^2 \mu^2 \sigma_g^2 + 9\sigma_g^{10}}{\sqrt{4\eta_g^2 \sigma_g^2 - 5\sigma_g^4 \eta_g + 18\sigma_g^6 \eta_g + 5\sigma_g^8 \sigma_g^4 + 9\sigma_g^{10}}}. \quad (34)$$

The scraper chain is frictionless.

(4) The scraper chain is frictionless.

Fig. 5. External and internal contact between two spheres, (a) External contact, (b) Internal contact.

<table>
<thead>
<tr>
<th>Sphere 1 Contact surface</th>
<th>Sphere 2</th>
<th>Contact area</th>
<th>Undeformed shape</th>
</tr>
</thead>
<tbody>
<tr>
<td>O₁</td>
<td>O₂</td>
<td>r₁</td>
<td>2r₁</td>
</tr>
<tr>
<td>O₂</td>
<td>O₁</td>
<td>r₂</td>
<td>2r₂</td>
</tr>
<tr>
<td>Circular contact area</td>
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<td></td>
</tr>
</tbody>
</table>

The radius of the contact area is given by:

$$r_{con} = \frac{3E_i}{4\left(\frac{1}{\eta_1} + \frac{1}{\eta_2}\right)} \left(1 - \frac{\mu_1^2}{E_1} + \frac{\mu_2^2}{E_2}\right), \quad (25)$$

where $\eta_1, \eta_2$ respectively represent the radii of the two contact scraper chain bars, $\eta_1 = \eta_2 = \eta$; $E_1, E_2$ denote the equivalent elastic modulus, respectively, $E_1 = E_2 = E$; $\mu_1, \mu_2$ are the Poisson’s ratios of the two contact scraper chains, respectively, $\mu_1 = \mu_2 = \mu$.

The maximum stress at the center of the contact area is defined as follows:

$$\sigma_h = \frac{3E_i}{2\pi r_{con}}. \quad (26)$$

Substitute equation (25) into equation (26). And the maximum contact stress $\sigma_h$ can be rewritten as follows:

$$\sigma_h = \frac{1}{\pi} \sqrt{6F_i \left(\frac{1}{\eta_1 \eta_2} \left(1 - \frac{\mu_1^2}{E_1} + \frac{\mu_2^2}{E_2}\right)\right)^2}, \quad (27)$$

Similarly, the limit state function can be calculated as follows:

$$g_3(X) = \sigma_{Hlim} - \sigma_h, \quad (28)$$

in which $X$ is the vector of the basic random variables; $\sigma_{Hlim}$ denotes the threshold of contact strength.
in which $\mu_g, \sigma_g, \Theta_g$ and $\eta_g$ represent the mean, variance, the third moment and the forth moment of the limit state function of each failure mode.

Based on the fourth moment method, the scraper chain reliability can be defined by the reliability index $\beta_F$:

$$R_F = \Phi(\beta_F), \quad (35)$$

in which $\Phi(\cdot)$ is the standard normal distribution.

### 3.2. System failure probability estimation with Copulas and narrow bounds

The Copula function is actually a function that connects the joint distribution function with their respective marginal distributions, which can describe the correlation between variables commendably. The Copula function was firstly used in the financial analysis field. And it has been progressively extended to the fields of structural reliability, meteorological, hydrological, and so on in recent years [12]. As a tool of the dependence mechanism between variables, the Copula function contains almost all the dependent information of random variables. It is extremely appropriate when it is uncertain whether the correlation between variables can be calculated by the traditional linear correlation coefficient. What’s more, there is a complicated correlation between the reliability of different failure modes. Based on the superiority of Copula functions in describing correlations, we proposed a system reliability model based on Copula functions and verified by the narrow-bound theory. And here, several Copula functions used in this paper are expressed as follows:

The Gaussian Copula belongs to the Elliptical Copulas, which can easily characterize the correlation between random variables without any assumptions about the marginal distribution. So it becomes one of the most widely used Copula functions. And the Gaussian Copula functions can be defined as:

$$\Phi_2(\Phi^{-1}(v_1), \Phi^{-1}(v_2); \alpha), \quad \alpha \in [-1,1] \quad (36)$$

where $\alpha$ denotes the correlation coefficient; $\Phi(\cdot)$ is standard normal distribution functions; $\Phi_2(\cdot)$ represents the binary normal distribution function.

Let $\phi(\cdot)=(-\ln \Gamma)\alpha^\theta$ be the generator, the Gumbel Copula can be expressed as follows:

$$C_G(v_1, v_2; \alpha) = \exp \left\{ (-\ln v_1) \frac{1}{\alpha} + (-\ln v_2) \frac{1}{\alpha} \right\}^\alpha, \quad \alpha \in (0,1] \quad (37)$$

When $\alpha=1$, the random variable $v_1, v_2$ is independent, $C_G(v_1, v_2; 1) = v_1 v_2$. When $\alpha \rightarrow 0$, the random variables $v_1$ and $v_2$ are completely dependent, $\lim_{\alpha \rightarrow 0} C_G(v_1, v_2; \alpha) = \min(v_1, v_2)$.

The Frank Copula is one of the primary copulas identified in the statistical sciences, which can describe the both of non-negative and negative correlations among variables. The expression of Frank Copula is as follows:

$$C_F(v_1, v_2; \alpha) = -\frac{1}{\alpha} \ln \left( \frac{1 + (e^{-\alpha v_1} - 1)(e^{-\alpha v_2} - 1)}{e^{\alpha v_1} - 1} \right), \quad \alpha \in \mathbb{R} \setminus \{0\} \quad (38)$$

The generator of this family is given by $\phi(t) = -\ln \frac{e^{\alpha t} - 1}{e^t - 1}$.

When ($\alpha=1$), it indicates a positive (negative) correlation between random variables; and when $\alpha \rightarrow 0$, it means that the random variables tend to be independent of each other. What’s more, the correlation parameter $\alpha$ of the Frank Copula function number has a one-to-one correspondence with the traditional correlation and consistency measure. The density distribution of Frank Copula is symmetrical and can be used to construct a joint distribution of random variables with symmetric correlation. In addition, since the variables are progressively independent at the end of the distribution, the Frank Copula function cannot capture the asymmetrical relationship between random variables.

As an asymmetric Archimedes copula, the negative tail of Clayton copulas shows a stronger dependence than the positive tail. With the generator $\phi(t) = (t^\alpha - 1) / \alpha$, the Clayton Copula is given by:

$$C_C(v_1, v_2; \alpha) = \max \left( \frac{v_1^{1-\alpha} + v_2^{1-\alpha} - 1}{\alpha}, 0 \right), \quad \alpha \in (-1,0) \cup (0, \infty) \quad (39)$$

in which $\alpha$ is the relevant parameter in Clayton Copula. When $\alpha \rightarrow 0$ the random variables tend to be completely independent, $\lim_{\alpha \rightarrow 0} C_C(v_1, v_2; \alpha) = v_1 v_2$; when $\alpha \rightarrow \infty$, the random variables tend to be completely correlated, $\lim_{\alpha \rightarrow \infty} C_C(v_1, v_2; \alpha) = \min(v_1, v_2)$.

In addition, the probability density functions (PDFs) and contour plots of these Copulas are drawn in Appendix A, which illustrates the basic property of each Copula function. Density and contour of the Copulas are shown in Appendix B. As shown in Appendix B, the density distribution of Gumbel Copulas is a "J" type distribution. In other words, the Gumbel Copula is highly sensitive to the change of the upper tail correlation between variables, but it’s hard to capture the change of the lower tail distribution. Comparing the distribution diagram of the Gumbel and Clayton Copula functions, we found that both of their density functions are asymmetrical. However, contrary to the distribution of the function of Gumbel Copula, the density function of Clayton Copula is in the shape of “L”. So the Clayton Copula function is highly sensitive to the change of the lower tail distribution. Actually, Clayton Copulas can quickly capture the changes related to the lower tail and can be used to describe the correlation with the characteristics of the lower tail. Since the density function of Frank Copulas is “U” shaped and has symmetry, it is impossible to capture the asymmetrical correlation between random variables. The three Archimedes Copula functions described above have different descriptions of the related structures between variables, covering various situations of related structural changes, and their excellent characteristics make them widely used in the field of reliability analysis.

The potential marginal distributions can be arbitrary and approximated with the moment-based saddle point technique [5, 6]. It is worth noting that the selected Copulas only describe the dependence characteristics of variables of the scraper chain technique, which are independent of the marginal distribution of failure modes. Despite some high-dimensional Copula functions are expected to be available; the undetermined parameters in high-dimension Copulas are inaccessible.

The system reliability range obtained by the traditional independent hypothesis theory is too large to meet the actual needs. Ditlevsen [4] considered the correlation between failure modes and proposed a method to calculate the reliability of second-order narrow-bound theory:
4. Reliability-based optimal design with Copula function

Reliability-based optimal design is the most economical way to solve the problem of optimizations under uncertainty. The primary task of the optimization design based on reliability is to satisfy the structural reliability [8, 21]. Based on the principle above, the reliability-based optimal design of the scraper chain with multiple failure modes can be described by the following mathematical model:

\[
\begin{align*}
&\text{find } \bar{F}, \\
&\text{min } f(\bar{F}) = f_{\text{sub}}(\bar{F}) \\
&\text{s.t. } R_{\text{sys}} \geq R_{\text{sys0}}, \\
&\quad \bar{F}^L \leq \bar{F} \leq \bar{F}^U, \\
&\quad q_j(\bar{F}) \geq 0, \quad (j=1,\ldots,m)
\end{align*}
\]

(41)

in which \( f_{\text{sub}}(\bar{F}) \) is the sub-objective function; \( R_{\text{sys}} \) is system reliability; \( R_{\text{sys0}} \) is the target reliability that should be satisfied; \( \bar{F}^L, \bar{F}^U \) are the upper and lower bounds of the design variable \( \bar{F} \); \( q_j(\bar{F}) \) is the inequality constraint.

What’s more, the flow chart of system reliability-based optimal design processes for the scraper chain is depicted in Fig. 6, which pursues the most economical and rational structure.

5. Illustrative example

In this section, the φ14×50 scraper chain, produced of 23MnNiCrMo, is used as an illustrative example to verify the rationality of the proposed method. According to the standard of high-tensile steel chains (round link) for chain conveyors and coal ploughs (ISO 610:1990), the random variables of the scraper chain are therefore defined, including the geometrical dimensions, material properties and the tensile force applied to the scraper chain. The probability properties of defined variables are summarized in Table 1. Meanwhile, the distributions of random variables are shown in the Fig. 7.

5.1. System failure probability estimation with selected Copulas

In this section, three different reliability models of scraper chains were separately analyzed in order to obtain the failure probability. The reliability model is constructed by the reliability index approach (RIA), in which the reliability index interval is employed to evaluate the reliability degree of an uncertain structure. The reliability index, the reliability, and the failure probability related to the known probability information of each failure modes are shown in Table 2. And it becomes apparent that contact failure is one of the most likely failure modes for the probability of the contact failure is up to 9.954×10\(^{-2}\) with the test forces \( F_c \); in addition, the probable failure due to the excessive elastic elongation is 1.063×10\(^{-2}\); by the way, it is gratifying...
that tensile strength failure of the scraper chain is almost impossible because its failure probability is only $6.23 \times 10^{-3}$.

The Kendall rank correlation is a non-parametric test that measures the strength of dependence between two variables. And its correlation coefficient ranges from -1 to 1. When $\tau$ is 1 (-1), it means that two random variables have a positive (negative) correlation; when $\tau$ is 0, it means that the two random variables are independent of each other. In order to indicate the strength of dependence between two variables, the Kendall rank correlation coefficients of any two failure modes are listed as follows:

$$K_{12} = 0.5964$$
$$K_{23} = 0.2427$$
$$K_{13} = 0.5547$$

Based on the analysis of various Copula functions, it is found that Gaussian Copula has the lowest AIC value and the best fitting effect. Gaussian Copula is the most widely used Copula function, which can easily characterize the correlation between random variables without any assumptions about the marginal distribution. And the parameters and AIC values for the Gaussian, Gumbel, Frank, and Clayton Copula functions are shown in Table 3:

Table 3. The parameters and AIC values of different Copula functions

<table>
<thead>
<tr>
<th>Copula Function</th>
<th>Parameters</th>
<th>AIC</th>
<th>Gumbel</th>
<th>Gumbel</th>
<th>Frank</th>
<th>Frank</th>
<th>Clayton</th>
<th>Clayton</th>
</tr>
</thead>
<tbody>
<tr>
<td>Gaussian</td>
<td>$\alpha$, AIC</td>
<td>$-1.047 \times 10^4$</td>
<td>$-9.51 \times 10^3$</td>
<td>$7.833 \times 10^3$</td>
<td>$2.955 \times 10^3$</td>
<td>$0.641 \times 10^3$</td>
<td>$2.491 \times 10^3$</td>
<td></td>
</tr>
<tr>
<td>Gumbel</td>
<td>$\alpha$, AIC</td>
<td>$-1.492 \times 10^3$</td>
<td>$-1.221 \times 10^3$</td>
<td>$-1.354 \times 10^3$</td>
<td>$2.955 \times 10^3$</td>
<td>$0.641 \times 10^3$</td>
<td>$2.491 \times 10^3$</td>
<td></td>
</tr>
<tr>
<td>Frank</td>
<td>$\alpha$, AIC</td>
<td>$-8.811 \times 10^3$</td>
<td>$-7.870 \times 10^3$</td>
<td>$-8.004 \times 10^3$</td>
<td>$2.491 \times 10^3$</td>
<td>$0.641 \times 10^3$</td>
<td>$2.491 \times 10^3$</td>
<td></td>
</tr>
</tbody>
</table>

Note: the AIC values are bold and underline if the corresponding Copula is preferred.

Aiming at the joint failure probability modelling problems, a method for estimating the failure probability of scraper chains based on system reliability is proposed. The Copula function is used to describe the dependent structure of the two failure modes, and the AIC method is used to determine the optimal fitting correlation function. The system reliability is calculated by the stochastic perturbation technique and the four-moment method of the reliability system. And the scatter plots of the different failure modes of the scraper chain are shown in Fig. 8:

Considering three correlated failure modes, the failure probability and the reliability of the scraper chain are defined by the Copula theory:

$$P_{sys} = 0.1064,$$
$$R_{sys} = 1 - P_{sys} = 0.8936.$$ (43)

5.2. System reliability-based design optimization of scraper chains

The mass of the scraper chain is a significant parameter of the scraper chain. The redundancy mass not only reduces the efficiency of the scraper conveyor but also aggravates the wear of the middle trough. Therefore, it is necessary to make the reliability-based optimal design model of the scraper chain throughout the design process to minimize the mass of scraper chains. Based on the optimal design principle involving reliability, the reliability-based optimal design model of the scraper chain with multiple failure modes can be defined as follows:

$$\begin{align*}
    \text{min. mass } \ f(X) &= \rho \left( (a + 2\eta) \tau^2 + 2\xi (L - a) \right) \eta^2 \\
    \text{s.t. } R_{sys} &\geq R_{sys0} \\
    a &\leq L, 2\eta \leq a, \\
    X_L &\leq X \leq X_U, \quad \eta \in \mathbb{R}^{n_{dof}}
\end{align*}$$

where $X_L, X_U$ represent the lower and upper boundaries of the scraper chain design variable, respectively, $X_L$=[2.0×10^3,…, 0.3] and $X_U$=[2.0×10^3, 8×10^3, 5.2×10^2, 1.8×10^2, 2.07×10^3, 0.3]; $\rho$ represents the density of the scraper chain material; And $R_{sys0}$ is the target system reliability probability of the scraper chain; $R_{sys}$ represents the optimized system reliability probability.

Comparison between initial design and reliability based optimal solution for the scraper chain are shown in Table 4. The result shows that in order to make the reliability of the scraper chain $R_{sys}$ meet the requirements ($R_{sys} \geq R_{sys0} = 0.98$), the required minimum mass of the scraper chain has increased to 0.2023 kg. Simultaneously, the values of optimized design variables are acceptable.

Table 4. Comparison between initial design and optimal solution based on reliability

<table>
<thead>
<tr>
<th>Design variables ($X_i, i=1,2,...,6$)</th>
<th>$f(X)$ (kg)</th>
<th>$R_{sys}$</th>
</tr>
</thead>
<tbody>
<tr>
<td>Initial</td>
<td>$2.10^3, 7.10^3, 5.10^3, 1.710^3, 2.0710^3 (0.3)$</td>
<td>0.1987</td>
</tr>
<tr>
<td>RBDO</td>
<td>$2.10^3, 7.0210^3, 5.03210^3, 1.78910^3, 2.0710^3 (0.3)$</td>
<td>0.2023</td>
</tr>
</tbody>
</table>
6. Conclusions

Correlation problems in mechanical system reliability are ubiquitous and unavoidable. The Copula-based system reliability model provides a scientific and practical solution to the problem of system reliability modeling and system reliability based optimization. In this work, the mechanical model of each failure mode is established. And the correlation between failure modes is introduced by the Copula function theory. Then, the system reliability model of multiple failure modes is established based on the joint distribution function of Copulas. Furthermore, a system reliability-based design optimization of scraper chains with multiple dependent failure modes has been proposed. The main conclusions of this paper are as follows:

1) The contact failure mode has the highest probability of failure. Therefore, the most effective way to increase the system reliability of the scraper chain is to reduce the failure probability of contact failure.

(2) The dependency structure between each failure mode can be described by different Copula functions, but result in different joint failure probabilities. And as shown in the illustration herein, the results obtained from the Gaussian Copula function are similar to the simulation results.

3) A design optimization based on system reliability is performed and the corresponding optimal variables are obtained. The optimal results showed that the optimization design of the scraper chain can be achieved while meeting the requirements of target system reliability.

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Appendix A

Table 5. Summary of the bivariate Copula function discussed in this study

<table>
<thead>
<tr>
<th>Copula</th>
<th>Copula function, ( C(v_1,v_2;\alpha) )</th>
<th>Range of ( \alpha )</th>
</tr>
</thead>
<tbody>
<tr>
<td>Gaussian</td>
<td>( \Phi_2(\Phi^{-1}(v_1),\Phi^{-1}(v_2);\alpha) )</td>
<td>([-1,1])</td>
</tr>
<tr>
<td>Gumbel</td>
<td>( C_G(v_1,v_2;\alpha) = \exp\left[-\left(-\ln v_1\right)^\frac{1}{\alpha} + \left(-\ln v_2\right)^\frac{1}{\alpha}\right] )</td>
<td>((0,1])</td>
</tr>
<tr>
<td>Frank</td>
<td>( C_F(v_1,v_2;\alpha) = -\frac{1}{\alpha} \ln \left[1 + \frac{(e^{-\alpha v_1} - 1)(e^{-\alpha v_2} - 1)}{e^{-\alpha} - 1}\right] )</td>
<td>( \mathbb{R} \setminus {0} )</td>
</tr>
<tr>
<td>Clayton</td>
<td>( C_{Cl}(v_1,v_2;\alpha) = \left(v_1^{-\alpha} + v_2^{-\alpha} - 1\right)^{-\frac{1}{\alpha}} )</td>
<td>([-1,\infty) \setminus {0} )</td>
</tr>
</tbody>
</table>

* \( v_1, v_2 \) are the random variables of marginal distribution, \( \alpha \) is the Copula parameter

Appendix B

Fig. 9. The PDF and contour plot of Gaussian Copula with \( \alpha=0.8627 \)

Fig. 10. The PDF and contour plot of Gumbel Copula with \( \alpha=1.5 \)
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