

Long-run availability of a two-unit standby system subjected to a priority rule

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Abstract

We introduce a basic two-unit cold standby system subjected to a priority rule and attended by two different repairmen. In order to determine the invariant measure of the twin system, we employ a stochastic process endowed with probability measures satisfying general Hokstad-type differential equations. The solution procedure is based on advanced methods of complex analysis (sectionally holomorphic functions). Finally, we derive the long-run availability of the system.

1 Introduction

Standby redundancy provides a powerful tool to increase the reliability, availability and safety of operational plants, e.g. [1], [4], [12], [17 - 18].

However, redundant systems are often subjected to an appropriate priority rule. For instance, the *external* power supply station of a technical plant has usually overall priority in operation with regard to an *internal* (local) power generator in standby. The local generator is only used when the external unit is down.

Two-unit (cold or warm [1]) standby systems subjected to a priority rule and attended by a repair facility have received considerable attention in the current Literature [3], [6], [8 - 9], [13 - 16].

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As a variant, we consider a twin system composed of a priority unit (the p -unit) and a non-priority unit (the n -unit) in cold standby. The p -unit has overall (break-in) priority in operation with regard to the n -unit, i.e. the n -unit is only used when the p -unit is down. In order to avoid undesirable delays in repairing failed units, we suppose that the entire system (henceforth called a \mathbf{T} -system) is attended by *two* different repairmen.

The \mathbf{T} -system satisfies the usual conditions, i.e. independent identically distributed random variables, instantaneous and perfect switch [1] and perfect repair [5].

Each repairman has his own particular task. Repairman \mathcal{N} is skilled in repairing the n -unit, whereas repairman \mathcal{P} is an expert in repairing the p -unit. Both repairmen are jointly busy if, and only if, both units (p -unit and n -unit) are down. In any other case, at least one repairman is idle.

In order to determine the invariant measure of the \mathbf{T} -system, we introduce a stochastic process endowed with probability measures satisfying general Hokstad-type differential equations. The exact solution procedure is based on advanced methods of complex analysis, e.g. [2], [7]. Finally, we derive the long-run availability of the \mathbf{T} -system.

2 Formulation

Consider a \mathbf{T} -system satisfying the usual conditions. The p -unit has a constant failure rate $\lambda > 0$, [10] and a general repair time distribution $R(\cdot)$, $R(0) = 0$ with mean ρ and variance σ^2 .

The operative n -unit has a constant failure rate $\lambda_s > 0$, but a zero failure rate in standby (the so-called "cold" standby state) and a general repair time distribution $R_S(\cdot)$, $R_S(0) = 0$ with mean ρ_s and variance σ_s^2 .

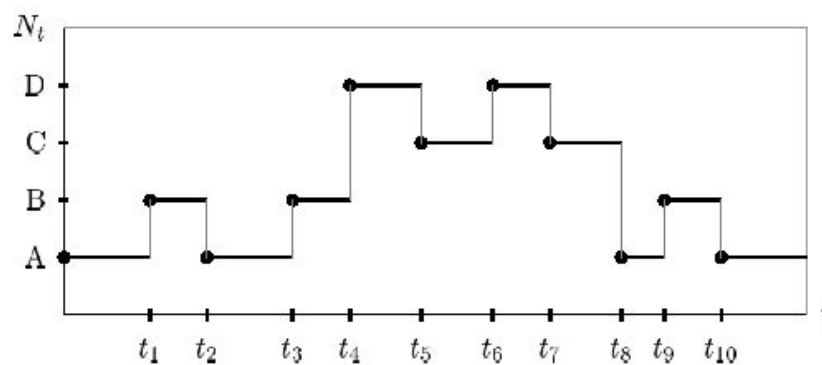


FIGURE 1. A sample path (trajectory) of $\{N_t, t \geq 0\}$.

The corresponding repair times are denoted by r and r_s .

Characteristic functions (and their duals) are formulated in terms of a *complex* transform variable. For instance,

$$\mathbf{E}e^{i\omega r} = \int_0^\infty e^{i\omega x} dR(x), \quad \text{Im } \omega \geq 0.$$

But note that

$$\mathbf{E}e^{-i\omega r} = \int_0^\infty e^{-i\omega x} dR(x) = \int_{-\infty}^0 e^{i\omega x} d(1 - R((-x)-)), \text{ Im } \omega \leq 0.$$

The corresponding Fourier-Stieltjes transforms are called *dual* transforms. Without loss of generality (see our forthcoming remarks), we may assume that both repair time distributions have bounded densities (in the Radon-Nikodym sense) defined on $[0, \infty)$.

In order to analyse the random behaviour of the **T**-system, we introduce a stochastic process $\{N_t, t \geq 0\}$ with arbitrary discrete state space $\{A, B, C, D\}$, characterized by the following events:

- $\{N_t = A\}$: The p -unit is operative and the n -unit is in cold standby at time t .
- $\{N_t = B\}$: The n -unit is operative at time t .
- $\{N_t = C\}$: The p -unit is operative and the n -unit is in repair at time t .
- $\{N_t = D\}$: Both units are simultaneously down at time t .

Figure 1 displays a right-continuous sample path N_t , where $N_0 = A$ a.s.; $A = 1$, $B = 2$, $C = 3$, $D = 4$. An upwards (resp, downwards) jump corresponds to a failure (resp. repair) of a unit. Our priority rule entails that a transition from A to C is only possible via D.

A Markov characterization of the process $\{N_t, t \geq 0\}$ is piecewise and conditionally defined by:

- $\{N_t\}$, if $N_t = A$ (i.e. if the event $\{N_t = A\}$ occurs).
- $\{(N_t, X_t)\}$, if $N_t = B$, where X_t denotes the *remaining* repair time of the p -unit in progressive repair at time t .
- $\{(N_t, Y_t)\}$, if $N_t = C$, where Y_t denotes the *remaining* repair time of the n -unit in progressive repair at time t .
- $\{(N_t, X_t, Y_t)\}$, if $N_t = D$.

The state space of the underlying Markov process is given by

$$\{A\} \cup \{(B, x); x \geq 0\} \cup \{(C, y); y \geq 0\} \cup \{(D, x, y); x \geq 0, y \geq 0\}.$$

Next, we consider the **T**-system in stationary state (the so-called ergodic state) with *invariant* measure $\{p_K; K = A, B, C, D\}$, $\sum_K p_K = 1$, where

$$p_K := \mathbf{P}\{N = K\} := \lim_{t \rightarrow \infty} \mathbf{P}\{N_t = K | N_0 = A\}.$$

Finally, we introduce the measures

$$\begin{aligned} \varphi_B(x)dx &:= \mathbf{P}\{N = B, X \in dx\} := \lim_{t \rightarrow \infty} \mathbf{P}\{N_t = B, X_t \in dx | N_0 = A\}, \\ \varphi_C(y)dy &:= \mathbf{P}\{N = C, Y \in dy\} := \lim_{t \rightarrow \infty} \mathbf{P}\{N_t = C, Y_t \in dy | N_0 = A\}, \\ \varphi_D(x, y)dxdy &:= \mathbf{P}\{N = D, X \in dx, Y \in dy\} := \lim_{t \rightarrow \infty} \mathbf{P}\{N_t = D, X_t \in dx, Y_t \in dy | N_0 = A\}. \end{aligned}$$

Notations The indicator of an event \mathcal{E} is denoted by $\mathbf{1}(\mathcal{E})$, i.e.

$$\mathbf{1}(\mathcal{E}) := \begin{cases} 1, & \text{if } \mathcal{E} \text{ occurs,} \\ 0, & \text{otherwise.} \end{cases}$$

Note that, for instance,

$$\mathbf{E}\{e^{i\omega X} e^{i\eta Y} \mathbf{1}(N = D)\} = \int_0^\infty \int_0^\infty e^{i\omega x} e^{i\eta y} \varphi_D(x, y) dx dy, \text{Im } \omega \geq 0, \text{Im } \eta \geq 0.$$

So that,

$$p_D = \int_0^\infty \int_0^\infty \varphi_D(x, y) dx dy.$$

The real line and the complex plane are denoted by \mathbf{R} and \mathbf{C} , with obvious superscript notations, such as $\mathbf{C}^+, \mathbf{C}^-, \mathbf{C}^+ \cup \mathbf{R}, \mathbf{C}^- \cup \mathbf{R}$. For instance, $\mathbf{C}^+ := \{\omega \in \mathbf{C} : \text{Im } \omega > 0\}$.

3 Differential equations

In order to determine the φ -functions, we first construct a system of steady-state Hokstad-type differential equations based on a time independent version of Hokstad’s supplementary variable technique (see e.g. Ref [13, p 526]). For $x > 0, y > 0$, we obtain

$$\begin{aligned} \lambda p_A &= \varphi_B(0) + \varphi_C(0), \\ \left(\lambda_s - \frac{d}{dx}\right) \varphi_B(x) &= \varphi_D(x, 0) + \lambda p_A \frac{d}{dx} R(x), \\ \left(\lambda - \frac{d}{dy}\right) \varphi_C(y) &= \varphi_D(0, y), \\ \left(-\frac{\partial}{\partial x} - \frac{\partial}{\partial y}\right) \varphi_D(x, y) &= \lambda_s \varphi_B(x) \frac{d}{dy} R_S(y) + \lambda \varphi_C(y) \frac{d}{dx} R(x). \end{aligned}$$

4 Solution procedure

It should be noted that our equations are well adapted to an integral transformation. As a matter of fact, the integrability of the φ -functions and their corresponding derivatives implies that each φ -function vanishes at infinity irrespective of the asymptotic behaviour of the underlying repair time densities! Applying a routine Fourier transform technique to the equations and invoking the boundary condition $\lambda p_A = \varphi_B(0) + \varphi_C(0)$, reveals that

$$\begin{aligned} &\lambda p_A(1 - \mathbf{E}e^{i\omega r}) + (\lambda_s(1 - \mathbf{E}e^{i\eta r s}) + i\omega)\mathbf{E}\{e^{i\omega X} \mathbf{1}(N = B)\} + \\ &(\lambda(1 - \mathbf{E}e^{i\omega r}) + i\eta)\mathbf{E}\{e^{i\eta Y} \mathbf{1}(N = C)\} + i(\omega + \eta)\mathbf{E}\{e^{i\omega X} e^{i\eta Y} \mathbf{1}(N = D)\} = 0. \end{aligned} \tag{1}$$

Observe that Eq (1) holds for any pair $(\omega, \eta) \in \mathbf{C} \times \mathbf{C} : \text{Im } \omega \geq 0, \text{Im } \eta \geq 0$. Therefore, substituting $\omega = t, \eta = -t$ ($t \in \mathbf{R}$) into Eq (1), yields the functional equation

$$\mathbf{E}\{e^{itX} \mathbf{1}(N = B)\} \psi^+(t) - \mathbf{E}\{e^{-itY} \mathbf{1}(N = C)\} \psi^-(t) = \psi(t), \tag{2}$$

where for all $t \in \mathbf{R}$,

$$\psi^+(t) := \frac{p_A^{-1}}{1 + \lambda \rho \varphi^+(t)}, \quad \psi^-(t) := \frac{p_A^{-1}}{1 + \lambda_s \rho_s \varphi^-(t)},$$

$$\begin{aligned} \varphi^+(t) &:= \frac{\mathbf{E}e^{itr} - 1}{it\rho}, \quad \varphi^+(0) := 1, \\ \varphi^-(t) &:= \frac{1 - \mathbf{E}e^{-itr_s}}{it\rho_s}, \quad \varphi^-(0) := 1, \\ \psi(t) &:= \frac{\lambda\rho\varphi^+(t)}{(1 + \lambda\rho\varphi^+(t))(1 + \lambda_s\rho_s\varphi^-(t))}. \end{aligned}$$

Note that

$$\psi(0) = \frac{\lambda\rho}{(1 + \lambda\rho)(1 + \lambda_s\rho_s)}.$$

Eq (2) constitutes a Plemelj boundary value problem on \mathbf{R} which can be solved by the theory of sectionally holomorphic functions. As a matter of fact, a straightforward application of Rouché’s theorem reveals that the function $1 + \lambda\rho\varphi^+(\omega)$, $\text{Im } \omega \geq 0$, has no zeros in $\mathbf{C}^+ \cup \mathbf{R}$, whereas $1 + \lambda_s\rho_s\varphi^-(\omega)$, $\text{Im } \omega \leq 0$, has no zeros in $\mathbf{C}^- \cup \mathbf{R}$. Consequently, the function

$$\mathbf{E}\{e^{i\omega X} \mathbf{1}(N = B)\} \psi^+(\omega), \quad \text{Im } \omega \geq 0,$$

is analytic in \mathbf{C}^+ , bounded and continuous on $\mathbf{C}^+ \cup \mathbf{R}$ and

$$\lim_{\substack{|\omega| \rightarrow \infty \\ 0 \leq \arg \omega \leq \pi}} \mathbf{E}\{e^{i\omega X} \mathbf{1}(N = B)\} \psi^+(\omega) = 0.$$

On the other hand, the function

$$\mathbf{E}\{e^{-i\omega Y} \mathbf{1}(N = C)\} \psi^-(\omega), \quad \text{Im } \omega \leq 0,$$

is analytic in \mathbf{C}^- , bounded and continuous on $\mathbf{C}^- \cup \mathbf{R}$, whereas

$$\lim_{\substack{|\omega| \rightarrow \infty \\ \pi \leq \arg \omega \leq 2\pi}} \mathbf{E}\{e^{-i\omega Y} \mathbf{1}(N = C)\} \psi^-(\omega) = 0.$$

Moreover, ψ is (uniformly) Lipschitz continuous on \mathbf{R} . (Simply note that $|\psi'(t)|$ is bounded on \mathbf{R} . Therefore, our assertion follows from the mean value theorem.)

Finally, ψ is Hölder continuous at infinity, i.e. $|\psi(t)| = O(|t|^{-1})$, if $|t| \rightarrow \infty$.

Consequently, the Cauchy-type integral

$$\frac{1}{2\pi i} \int_{\Gamma} \psi(\tau) \frac{d\tau}{\tau - \omega},$$

(see Appendix) exists for all $\omega \in \mathbf{C}$ (real or complex), and defines a sectionally holomorphic function which vanishes at infinity.

An application of the Cauchy formulae for the regions \mathbf{C}^+ and \mathbf{C}^- , entails that

$$\mathbf{E}\{e^{i\omega X} \mathbf{1}(N = B)\} = \frac{1}{\psi^+(\omega)} \frac{1}{2\pi i} \int_{\Gamma} \psi(\tau) \frac{d\tau}{\tau - \omega}, \quad \omega \in \mathbf{C}^+,$$

$$\mathbf{E}\{e^{-i\omega Y} \mathbf{1}(N = C)\} = \frac{1}{\psi^-(\omega)} \frac{1}{2\pi i} \int_{\Gamma} \psi(\tau) \frac{d\tau}{\tau - \omega}, \quad \omega \in \mathbf{C}^-.$$

In particular, we obtain

$$p_B = p_A(1 + \lambda\rho)\Phi^+(0) , \quad (3)$$

$$p_C = p_A(1 + \lambda_s\rho_s)\Phi^-(0) , \quad (4)$$

where

$$\Phi^+(0) := \lim_{\substack{\omega \rightarrow 0 \\ \omega \in \mathbf{C}^+}} \frac{1}{2\pi i} \int_{\Gamma} \psi(\tau) \frac{d\tau}{\tau - \omega} , \quad \Phi^-(0) := \lim_{\substack{\omega \rightarrow 0 \\ \omega \in \mathbf{C}^-}} \frac{1}{2\pi i} \int_{\Gamma} \psi(\tau) \frac{d\tau}{\tau - \omega} .$$

Applying the Sokhotskii-Plemelj formulae yields

$$\Phi^+(0) = \frac{1}{2}\psi(0) + \frac{1}{2\pi i} \int_{\Gamma} \psi(\tau) \frac{d\tau}{\tau} , \quad \Phi^-(0) = -\frac{1}{2}\psi(0) + \frac{1}{2\pi i} \int_{\Gamma} \psi(\tau) \frac{d\tau}{\tau} .$$

Subtracting both equations reveals that

$$\Phi^+(0) - \Phi^-(0) = \frac{\lambda\rho}{(1 + \lambda\rho)(1 + \lambda_s\rho_s)} . \quad (5)$$

On the other hand, we have

$$p_D = \lim_{\substack{\omega \rightarrow 0 \\ \omega \in \mathbf{C}^+}} \lim_{\substack{\eta \rightarrow 0 \\ \eta \in \mathbf{C}^+}} \mathbf{E}\{e^{i\eta Y} e^{i\omega X} \mathbf{1}(N = D)\} .$$

Applying the limit procedure to Eq (1), and invoking the condition $p_A + p_B + p_C + p_D = 1$, yields the additional relation

$$p_A + p_B(1 + \lambda_s\rho_s) = 1 . \quad (6)$$

Substituting Eq (3) into Eq (6) yields

$$p_A = \frac{1}{1 + (1 + \lambda\rho)(1 + \lambda_s\rho_s)\Phi^+(0)} .$$

Finally, eliminating $\Phi^+(0)$ and $\Phi^-(0)$ by means of the equations (3), (4) and (5), entails that

$$p_A + p_C = \frac{1}{1 + \lambda\rho} , \quad p_B + p_D = \frac{\lambda\rho}{1 + \lambda\rho} .$$

Note that we have completely determined the invariant measure simply and solely depending upon $\Phi^+(0)$.

5 Long-run availability

We recall that the T-system is only available (operative) in states A, B or C. Therefore, the long-run availability of the T-system, denoted by \mathcal{A} , is given by $\mathcal{A} = 1 - p_D$. We summarize explicitly as follows.

Result

$$\mathcal{A} = \frac{1}{1 + \lambda\rho} + \frac{(1 + \lambda\rho)\Phi^+(0)}{1 + (1 + \lambda\rho)(1 + \lambda_s\rho_s)\Phi^+(0)},$$

where

$$\Phi^+(0) = \lim_{\substack{\omega \rightarrow 0 \\ \omega \in \mathbf{C}^+}} \frac{1}{2\pi i} \int_{\Gamma} \psi(\tau) \frac{d\tau}{\tau - \omega}.$$

Remarks It should be noted that the kernel $\psi(t)$, $t \in \mathbf{R}$, preserves all the relevant properties to ensure the existence of the Cauchy integral for *arbitrary* repair time distributions with finite mean and variance. First of all, the order relation $|\psi(t)| = O(|t|^{-1})$, $|t| \rightarrow \infty$, also holds for arbitrary characteristic functions. Moreover, the H-continuity of ψ on \mathbf{R} does not depend on the canonical structure (decomposition) of R or R_S . For instance, the Hölder inequality

$$|\mathbf{E}e^{it_2r} - \mathbf{E}e^{it_1r}| \leq \rho|t_2 - t_1|, \quad (t_2, t_1 \in \mathbf{R}),$$

always holds for *any* r with mean ρ .

The requirement of finite variances is extremely mild. As a matter of fact, the current probability distributions employed to model repair times [1], even have moments of all orders!

Consequently, our initial assumptions concerning the existence of repair time densities are totally superfluous to ensure the existence of an invariant measure.

6 Evaluation

Next, we propose a (brief) outline to evaluate the C-type integral for an arbitrary R_S (or R). Let, for instance,

$$\mathbf{E}e^{itr} = \frac{Q_p(t)}{Q_q(t)}, \quad 0 \leq p < q,$$

where $Q_k(t)$; $k = p, q$ is a polynomial of degree k . D.R. Cox has shown that this family is surprisingly large. Furthermore, let R_S be *arbitrary*. Evaluating

$$\frac{\lambda\rho\varphi^+(t)}{1 + \lambda\rho\varphi^+(t)},$$

in terms of $Q_k(t)$, entails that

$$\Phi^+(0) = \lim_{\substack{\omega \rightarrow 0 \\ \omega \in \mathbf{C}^+}} \frac{1}{2\pi i} \int_{\Gamma} \frac{1}{1 + \lambda_s\rho_s\varphi^-(t)} \frac{\lambda(Q_p(t) - Q_q(t))}{itQ_q(t) + \lambda(Q_p(t) - Q_q(t))} \frac{dt}{t - \omega}.$$

Note that

$$0 < \rho = \frac{Q'_p(0) - Q'_q(0)}{iQ_q(0)} < \infty,$$

so that $t = 0$ is a removable singularity of the integrand.

The equation

$$izQ_q(z) + \lambda(Q_p(z) - Q_q(z)) = 0,$$

has (apart from the removable pole $z = 0$) q roots z_j ; $j = 1, \dots, q$ located in the lower half plane \mathbf{C}^- . (We recall that the function $1 + \lambda_s \rho_s \varphi^-(z)$ has no zeros in $\mathbf{C}^- \cup \mathbf{R}$). Evaluating the integral in terms of the so-called *operating characteristics* (Cf [17], for further details), yields

$$\Phi^+(0) = - \sum_j \text{Res}_{z=z_j} \left\{ \frac{1}{1 + \lambda_s \rho_s \varphi^-(z)} \frac{\lambda(Q_p(z) - Q_q(z))}{izQ_q(z) + \lambda(Q_p(z) - Q_q(z))} \frac{1}{z} \right\}.$$

Observe that the minus sign appears due to the *clockwise* integration along a suitable semi-circle enclosing the poles z_j .

The simplest case occurs when $R(x) = 1 - e^{-\rho^{-1}x}$, i.e. let

$$\mathbf{E}e^{itr} = \frac{1}{1 - i\rho t}.$$

Some algebra reveals that

$$\Phi^+(0) = \frac{\lambda}{\lambda + \rho^{-1} + \lambda_s(1 - \mathbf{E}e^{-(\lambda + \rho^{-1})r})}.$$

Finally, we remark that a repair time distribution with a complicated FST (such as the Weibull or Log-normal distribution) could be substituted by an accurate *finite* mixture of Coxian distributions (see e.g. [17, Ref 15]). Consequently, our proposed technique allows to compute $\Phi^+(0)$ for an *arbitrary* R_S (or R) by exact methods based on approximations.

7 Conclusion

A concatenation of Hokstad's supplementary variable technique and the theory of sectionally holomorphic functions provides a powerful tool to analyse our proposed \mathbf{T} -system.

The invariant measure holds for *arbitrary* repair time distributions with finite mean and variance. Moreover, the evaluation of the Cauchy-type integral

$$\frac{1}{2\pi i} \int_{\Gamma} \psi(t) \frac{dt}{t - \omega},$$

does not actually impose an insuperable computational problem. As a matter of fact, there exists a huge Literature to evaluate the integral by exact or numerical computer aided routines.

Appendix

Let $f(t)$, $t \in \mathbf{R}$ be a bounded and continuous function. f is called Γ -integrable, if

$$\lim_{\substack{T \rightarrow \infty \\ \varepsilon \downarrow 0}} \int_{\Gamma_{T,\varepsilon}} f(t) \frac{dt}{t-u}, \quad u \in \mathbf{R},$$

exists, where $\Gamma_{T,\varepsilon} := (-T, u - \varepsilon] \cup [u + \varepsilon, T)$.

The corresponding integral, denoted by

$$\frac{1}{2\pi i} \int_{\Gamma} f(t) \frac{dt}{t-u},$$

is called a Cauchy principal value in double sense.

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