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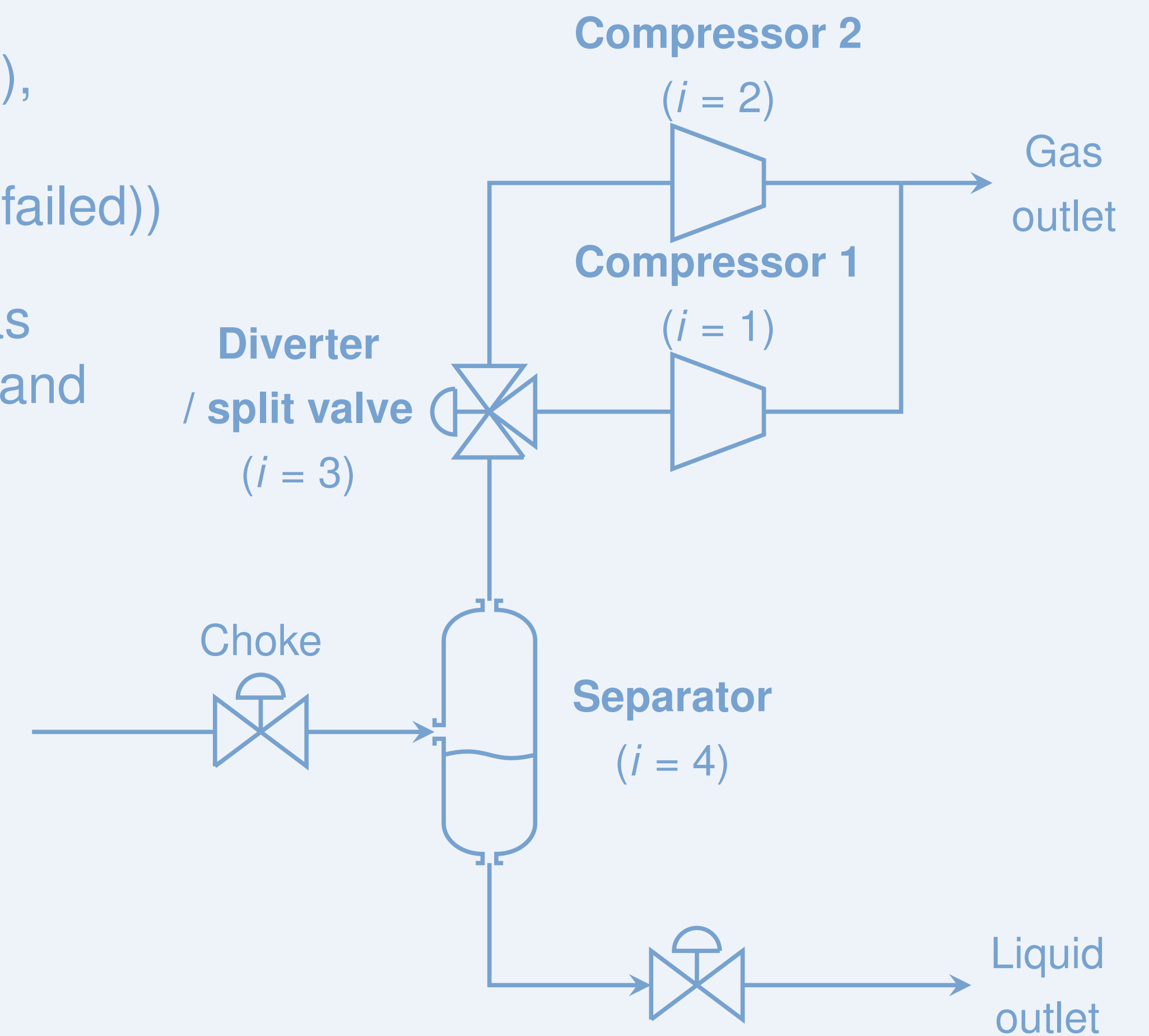
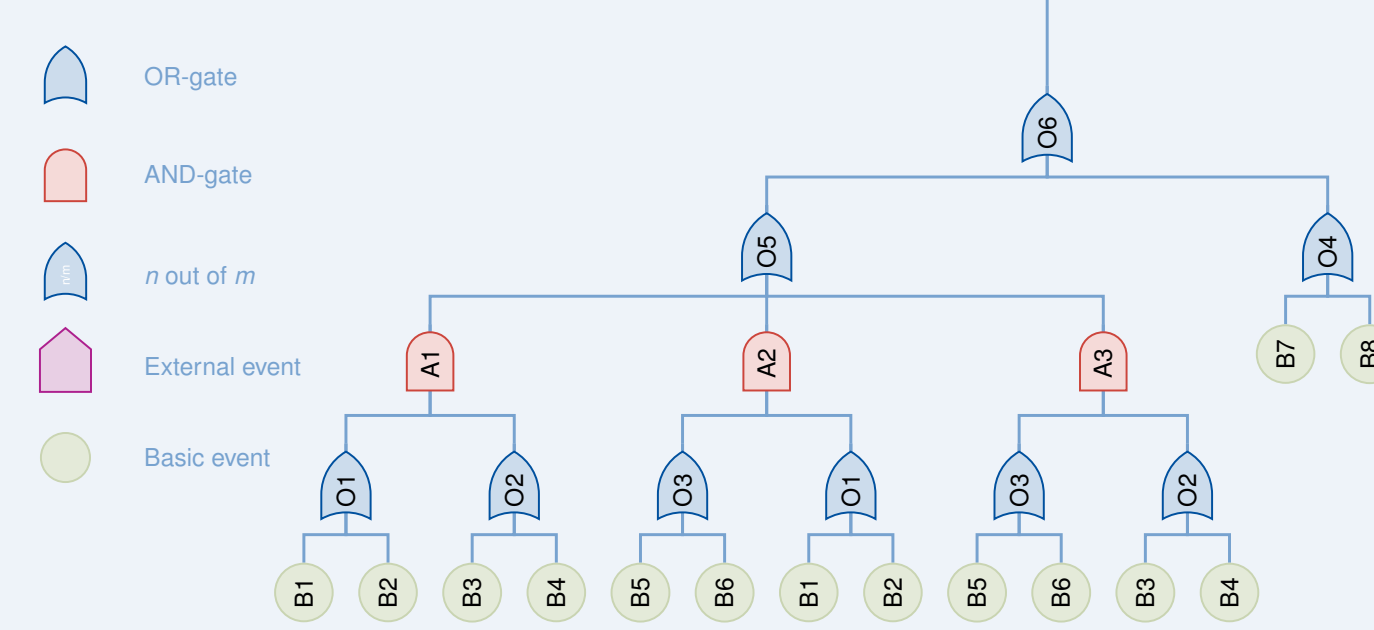
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## Motivation

- How to optimize production and also find optimal non-periodic inspection and maintenance schedule?
- Too many decision variables: Monte-Carlo simulations of Markov chain are too slow
- Formulate problem as numerical optimization problem instead

## Case study: subsea gas compression

- Four reliability-critical components ( $i$ ), each described by four discrete degradation states ( $A, B, C$  and  $F$  (failed))
- Optimization objective: maximize gas production and minimize inspection and maintenance costs
- Fault tree for system



## Markov chain for the case study

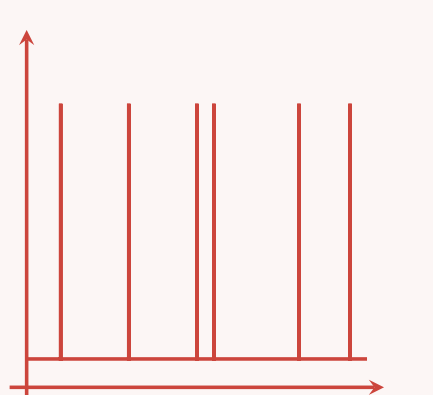
- 163 states
- 945 edges
- Continuous decision variables
- = Huge search space, MC simulations practically infeasible

1. Model evolution of system state probabilities between inspections as function of inputs

Before inspection:  $\dot{\mathbf{x}} = f_1(t, \mathbf{x}, \mathbf{u})$   
Reset initial condition according to AGAN policy  
After inspection:  $\dot{\mathbf{x}} = f_2(t, \mathbf{x}, \mathbf{u})$

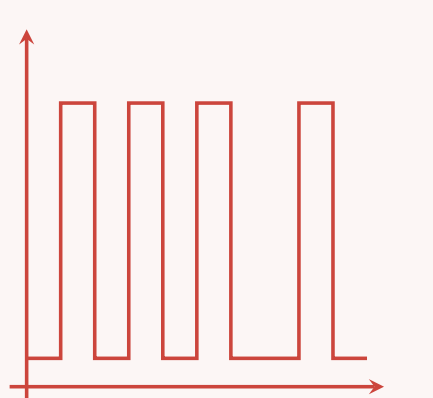
2. Combine into single master equation with reset term  
$$\dot{\mathbf{x}} = \frac{d\mathbf{x}}{dt} = f(t, \mathbf{x}, \mathbf{u}) + Rr$$

$Rr$  term is non-smooth, determines when to reset state



3. Introduce necessary approximations to make problem numerically tractable

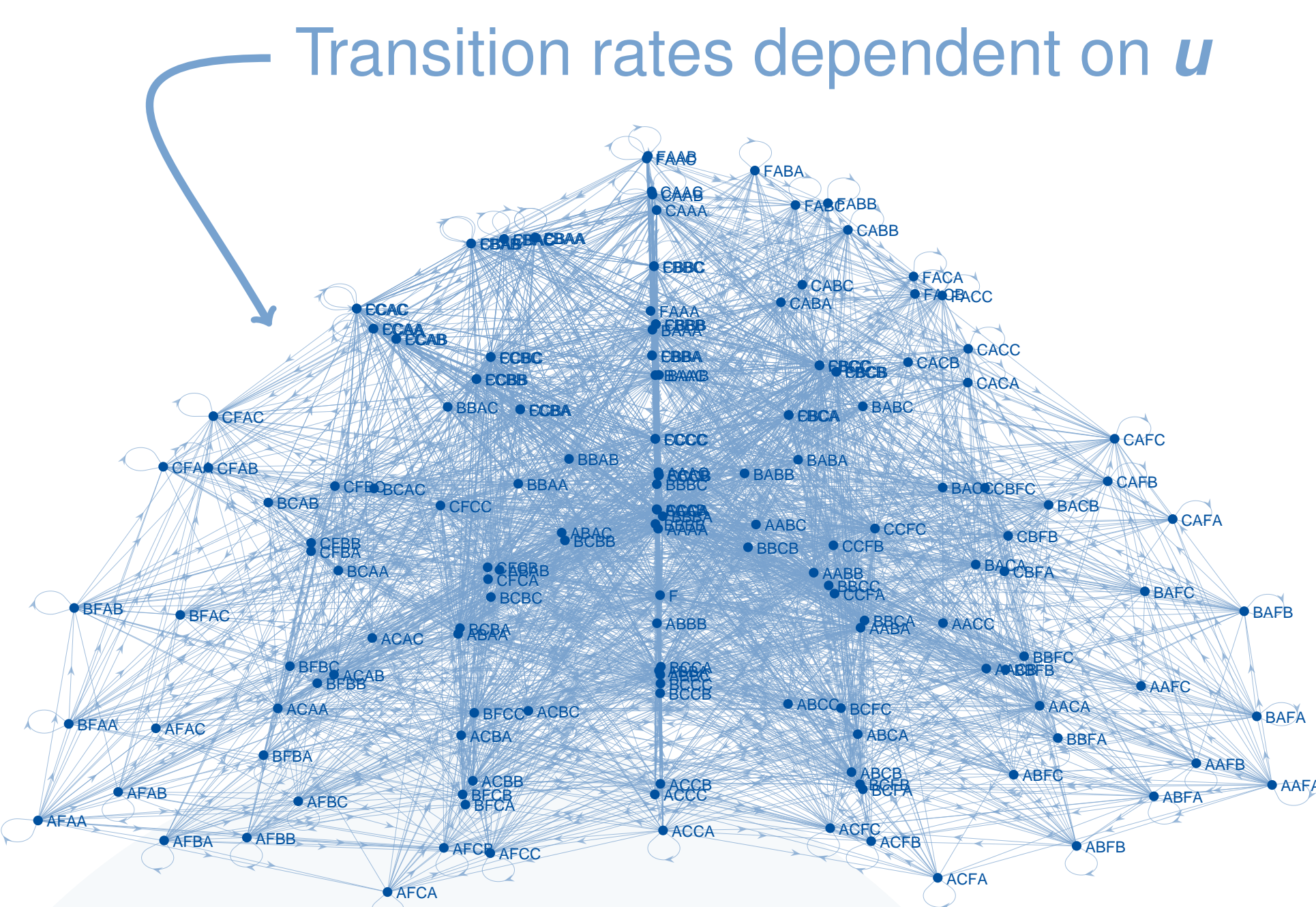
Approximate  $Rr$  by Box-car function to get continuous opt. problem



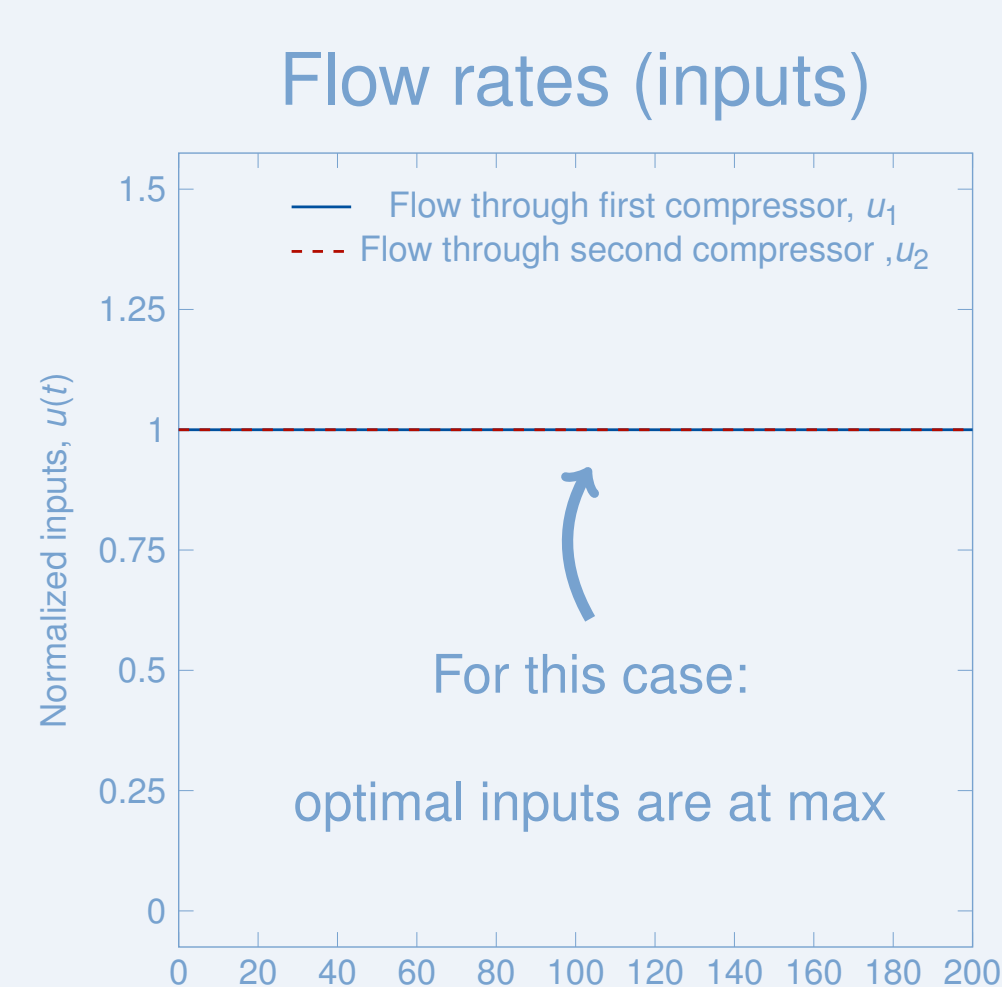
4. Discretize differential eq. and solve resulting NLP using off-the-shelf NLP solver

$$\min_{r, u} \int_0^{t_f} \phi(\mathbf{x}) dt \longrightarrow \min_{r, u} F(z)$$

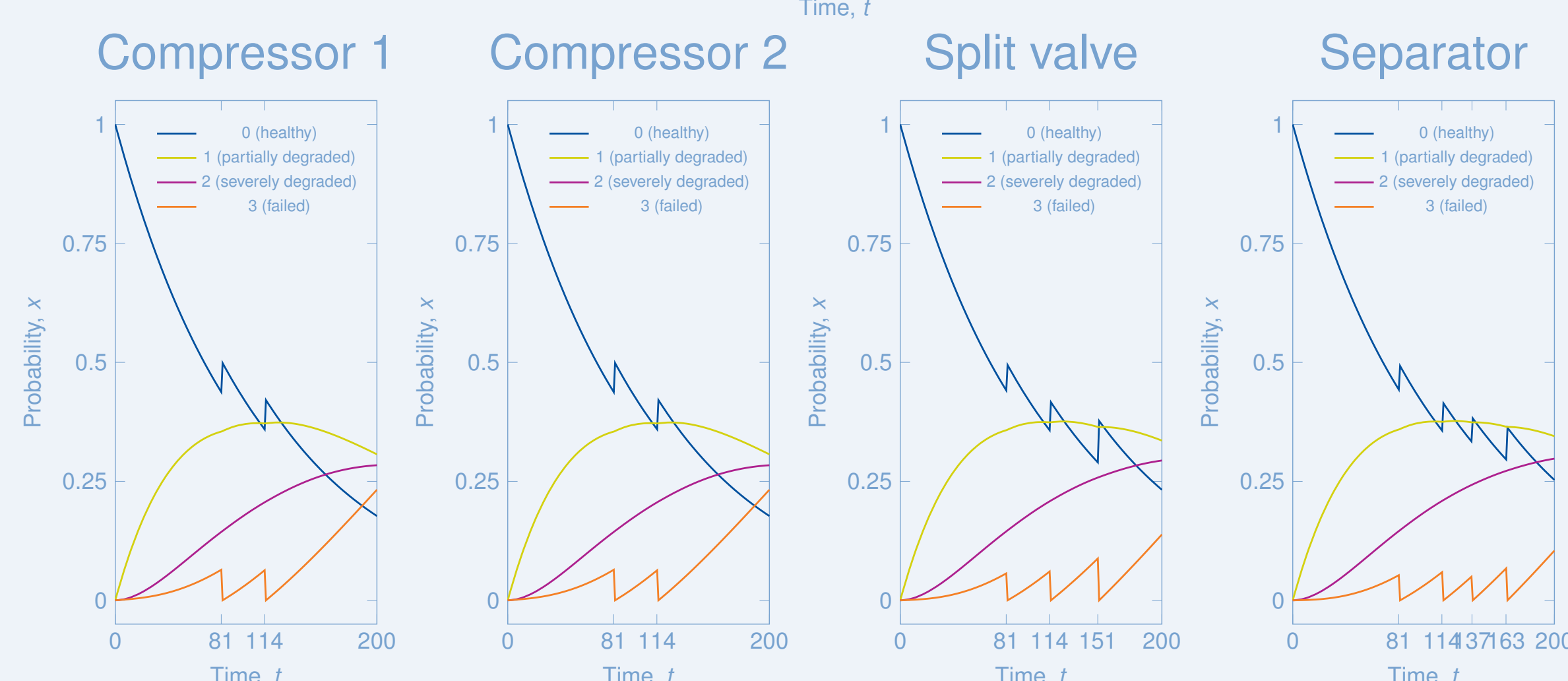
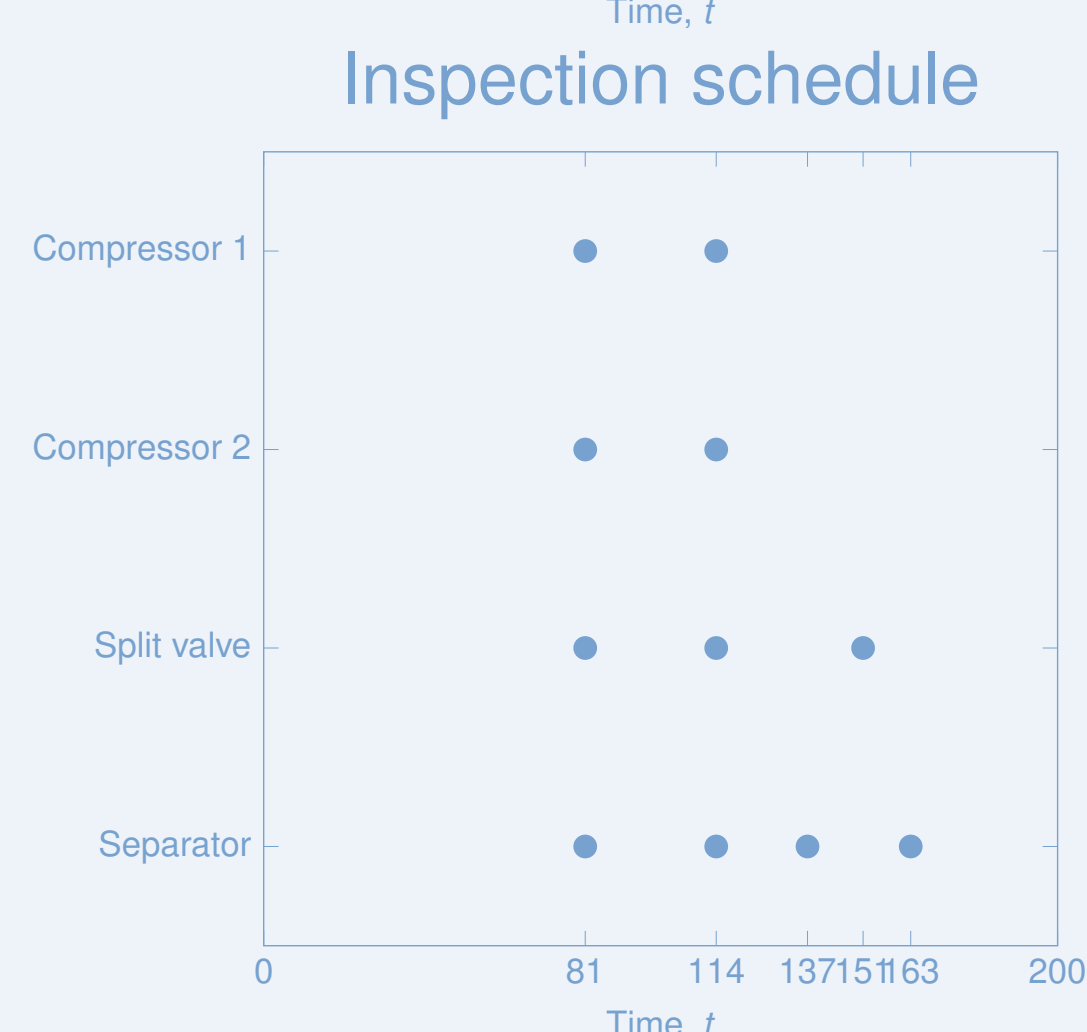
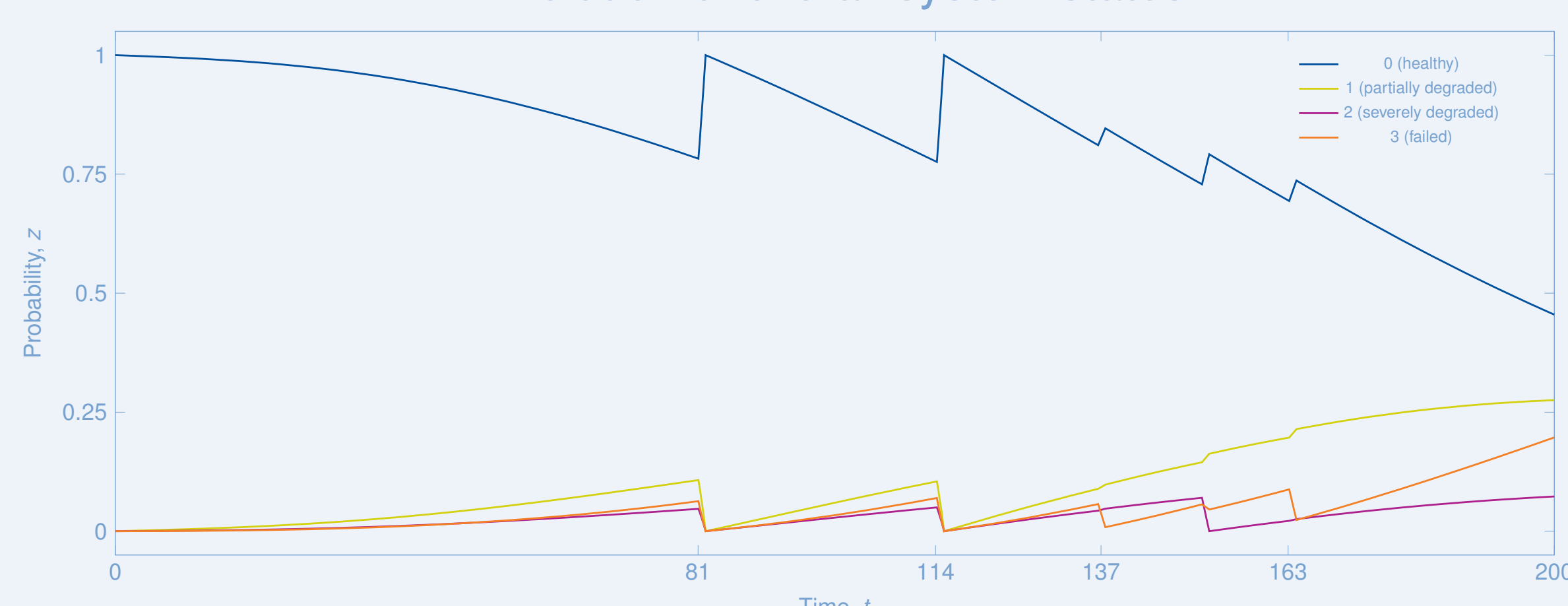
s.t.  $\dot{\mathbf{x}} = f(t, \mathbf{x}, \mathbf{u}) + Rr$  s.t.  $c(z) = 0$   
s.t.  $g(z) \leq 0$



## Case study: simulation results



Evolution of overall system states



## Conclusions

- We have developed an optimization-based method for production optimization and maintenance scheduling
- No need for Monte Carlo simulations
- Can be solved with off-the-shelf NLP solvers after some reformulations

Download paper with references here:

