

# **Chapter 4. Health Reasoning for Diagnosis (Non-Vibration based)**

## **Prognostics and Health Management (PHM)**

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### **CONTENTS**

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Introduction
 Non-Vibration
 Feature Engineering
 Case Study







### **Non-Vibration Data**





### **Feature Engineering**

- Time series transforms week 4 (vibration based)
- Time-independent transforms
  - Basic mathematical form : difference, ratio, logarithm, power n, etc.
  - Advanced mathematical form : Principal component analysis, etc.

#### • Data descriptive statistics

- For sensors : RMS, variance, kurtosis, correlation analysis, Mahalanobis distance, etc.
- For events : count, occurrence rate, duration, time delays, etc.



### **Explicit Mathematical Form**

Difference	Ratio	Logarithm	Power	
$F(y) = F(x_1 - x_2)$	$F(y) = F(x_1/x_2)$	$F(y) = F(\log x)$	$F(y) = F(x^n)$	

• Mathematical expression to represent data characteristics better

#### Example

Variance	Coefficient of Variation	dB	Standard Deviation
$Var(X) = \frac{1}{n} \sum_{i=1}^{n} (x_i - \mu_{x_i})^2$	$\delta_{\rm X} = \frac{\sigma_{\rm X}}{\mu_{\rm X}}$	$Y_{dB} = 10 \log_{10} x / x_{ref}$	$\sigma_{\rm X} = \sqrt{Var({\rm X})}$

Application	Health Feature	Mathematical Form	Parameter
Solenoid rubber damage	$HR_R = 10 \log^{P_{min}} / P_{0.99}$	Logarithm, Ratio	<i>P</i> : Pressure
Power generator capacitance	$C = \varepsilon_r \varepsilon_0 A/t$	Ratio	$\varepsilon_r$ : Relative static permittivity, $\varepsilon_0$ : Electric constant A: Area of tester, t : Thickness of insulation
IGBT degeneration	$V_{GE(th)} = 1 - A \cdot (N_{ESD})^{\beta} \cdot (V_{ESD} - V_{rated})^{n}$	Difference, Power	<i>A</i> : degradation rate $\beta$ , <i>n</i> : process-related coefficients



### **Correlation Analysis**

- **Objective:** To quantify the linear relationship between bivariate serial data
- **Results:** Correlation coefficient quantifying the direction and strength of the linear relationship between the two variables
- **Expectation:** To find the efficient set of signals to analyze in priority
- Methods:

$$\rho_{X,Y} = corr(X,Y) = \frac{Cov(X,Y)}{\sigma_X \sigma_Y} = \frac{E[(X - \mu_X)(Y - \mu_Y)]}{\sigma_X \sigma_Y} , \qquad \left| \rho_{X,Y} \right| \le 1$$

- Notice:
  - Correlation coefficient is dimensionless
  - Invariant under separate changes in location and scale in the two data (e.g.,  $\rho_{X,Y} = \rho_{X',Y'}$ , where X'  $\rightarrow$  aX+b and Y'  $\rightarrow$  cY+d)
  - Insufficient to detect non-linear relationship  $\rightarrow$  Spearman's rank, Kendall tau coefficient





- $\rho = 1$  : perfect positive correlation
- $\rho = -1$ : perfect negative correlation

### **Correlation Analysis**

• Example: Pressure data in chemical mechanical polishing (CMP)

	1	2	3	4	5	6
1	1.00	0.89	0.88	0.32	0.89	0.89
2	0.89	1.00	1.00	0.18	0.99	0.97
3	0.88	1.00	1.00	0.18	0.99	0.97
4	0.32	0.18	0.18	1.00	0.17	0.15
5	0.89	0.99	0.99	0.17	1.00	0.98
6	0.89	0.97	0.97	0.15	0.98	1.00

#### **Correlation matrix**



- 2. Main outer air bag pressure
- **—** 3. Center air bag pressure
- 4. Retainer ring pressure
- **—** 5. Ripple air bag pressure
- **—** 6. Edge air bag pressure
- $\rightarrow$  High correlation between 2, 3, 5, 6
- $\rightarrow$  Focus on 1, 4, <u>5</u> for analyzing



Raw pressure data (Normalized)



Schematic of CMP process





### **Principal Component Analysis (PCA)**

- **Objective**: For a given integer *k*, the PCA computes the *k*-principal components of the real valued data.
- **Results**: To find best low dimensional space that conveys maximum useful information
- Expectation: To extract new features with reduced dimension
- Methods: To minimize the sum of squares of distance to the line = To maximize the sum of squares of the projections on that line (variance of the projected data points)  $mer(\mathbf{Y}^T \mathbf{P}^T \mathbf{P} \mathbf{Y}) = minimize the \mathbf{Y}^T \mathbf{Y} = 1$

 $\max(\mathbf{X}^T \mathbf{B}^T \mathbf{B} \mathbf{X})$ , subject to  $\mathbf{X}^T \mathbf{X} = 1$ 

where **X**:  $n \times k$  matrix for the k direction vectors (so that  $\mathbf{X}^T \mathbf{X} = 1$ )

**B**:  $m \times n$  matrix of the coordinates of the *m* data points (after the mean centering) **BX**: the coordinates of the projection of m data points into the *k* direction vectors **X**.  $\mathbf{X}^T \mathbf{B}^T \mathbf{B} \mathbf{X}$ : the variance of the projected data points





### **Principal Component Analysis (PCA)**

- **Example :** Motor current signals
  - Failure mode: Stator winding short
  - Feature 1: Root mean square (RMS)
  - Feature 2: Magnitude of fundamental frequency



![](_page_10_Picture_1.jpeg)

### **Mahalanobis Distance (MD)**

#### Formula

Single variable 
$$z = \frac{x - \mu}{\sigma}$$
 Multi-variables  $D = \sqrt{z^T z} = \sqrt{(x - \mu)^T \Sigma^{-1} (x - \mu)}$ 

where  $\mu$  : mean,  $\sigma$  : standard deviation,  $\Sigma$  : covariance matrix

### Properties

- A measure of the distance between a point P and a distribution D. It is a multidimensional generalization of the idea of measuring how many standard deviations away P is from the mean of D.
- All variables are re-scaled to have unit variance. The MD corresponds to standard Euclidean distance in the transformed space.
- The MD is thus unitless and scale-invariant.
- Dataset must be homogeneous; otherwise results may not be reliable.

![](_page_10_Figure_11.jpeg)

![](_page_11_Picture_1.jpeg)

### **Mahalanobis Distance**

### Applications

- Cluster analysis and classification techniques
  - Calculated covariance matrix of each class about input dataset, belonging to the class which makes Mahalanobis distance minimum
  - Used as a weighted distance among the vectors, purposed to measure similarity of the vectors
- Detecting Outliers
  - A point that has a greater Mahalanobis distance compared to the rest of the sample points defined to be outlier

![](_page_11_Figure_9.jpeg)

![](_page_12_Picture_1.jpeg)

Objective	Health diagnosis and prognosis for power generator against water absorption
Target Products	Stator windings
Failure Modes	stator winding crack, water absorption
Used Signal	Insulation capacity

#### • Power Generator in Power Plant System

![](_page_12_Figure_5.jpeg)

![](_page_13_Picture_1.jpeg)

#### **Failure Physics**

- Windings in Generator Stator
- Coolant water + Electricity = Burn & Failure
- Water penetration of the ground wall insulation
- Evaluating the amount of water absorption

![](_page_13_Picture_8.jpeg)

![](_page_14_Picture_1.jpeg)

#### Measurement

- Measuring the **capacitance** of the ground wall insulation
- Estimating the extent of water penetration indirectly;
  WET insulation ⇒ HIGH capacitance
- Non-destructive to the stator bar
- 43 windings with 10 measurements (turbine/collector ends and top/bottom) for each winding

![](_page_14_Figure_8.jpeg)

Fig. 4. Structure diagram of a water-cooled power generator with two-path cooling system and four brazed locations.

![](_page_14_Figure_10.jpeg)

![](_page_15_Picture_1.jpeg)

#### Result

- Mahalanobis Distance (MD): a relative health measure with statistical correlation
- Health grade system: three health class classification
- RUL Prediction: trend modeling based on fick's second law

$$MD(\mathbf{X}_i) = \sqrt{(\mathbf{X}_i - \boldsymbol{\mu})^{\mathrm{T}} \boldsymbol{\Sigma}^{-1} (\mathbf{X}_i - \boldsymbol{\mu})}$$

where, 
$$\mathbf{X}_i = (X_{1,i}, \cdots, X_{N,i})^{\mathrm{T}}$$
 and  $\boldsymbol{\mu} = (\mu_1, \cdots, \mu_N)^{\mathrm{T}}$ 

 $X_{n,i}$ : raw capacitance data at the *n*<sup>th</sup> measurement location of the *i*<sup>th</sup> winding unit

 $\mu_n$  : mean of the capacitance data at the *n*<sup>th</sup> measurement location

**Σ** : covariance matrix

	CET		CEB		TET			TEB		
Correlation Matrix	$\operatorname{TOP}(X_1)$	OUT $(X_2)$	$IN(X_3)$	$OUT(X_4)$	$IN(X_5)$	$\operatorname{TOP}(X_6)$	$\operatorname{OUT}(X_7)$	$IN(X_8)$	$OUT(X_9)$	$IN(X_{10})$
CET	$\operatorname{TOP}(X_1)$	1								
	OUT $(X_2)$	0.4761	1							
	IN $(X_3)$	0.4194	0.5503	1						
CEB	OUT $(X_4)$	0.0849	0.1572	0.1354	1					
	IN $(X_5)$	-0.039	0.1686	0.0765	0.3445	1				
TET	TOP $(X_6)$	0.3341	0.1553	0.1868	0.0343	-0.052	1			
	OUT $(X_7)$	0.1972	0.2506	0.2729	0.0879	0.0171	0.4377	1		
	IN $(X_8)$	0.2295	0.1423	0.3296	0.0082	0.0457	0.4269	0.4900	1	
TEB	OUT $(X_9)$	0.0438	-0.128	-0.097	0.0186	-0.114	0.0887	-0.010	-0.003	1
	$\mathrm{IN}\left(X_{10}\right)$	0.0354	-0.040	-0.004	0.0457	0.0870	-0.048	0.1084	0.0215	0.3385

![](_page_16_Picture_1.jpeg)

#### Result

- Mahalanobis Distance (MD): a relative health measure with statistical correlation
- Health grade system: three health class classification
- RUL Prediction: trend modeling based on fick's second law

$$MD(\mathbf{X}_i) = \sqrt{(\mathbf{X}_i - \boldsymbol{\mu})^{\mathrm{T}} \boldsymbol{\Sigma}^{-1} (\mathbf{X}_i - \boldsymbol{\mu})}$$

where, 
$$\mathbf{X}_i = (X_{1,i}, \cdots, X_{N,i})^{\mathrm{T}}$$
 and  $\boldsymbol{\mu} = (\mu_1, \cdots, \mu_N)^{\mathrm{T}}$ 

 $X_{n,i}$ : raw capacitance data at the *n*<sup>th</sup> measurement location of the *i*<sup>th</sup> winding unit

 $\mu_n$  : mean of the capacitance data at the *n*<sup>th</sup> measurement location

	TOP group	BOTTOM group		Case 1	Case 2
- 1913	TOT Broup	borromgroup	Thres Faulty		
Range	DMD <sup>2</sup> ≥25	DMD <sup>2</sup> ≥16.67	hold	╺╶╷╎═╸╷╎═╸┧╷╞═╸╷	• • • • • • • • • • • • • • • • • • • •
Meaning	Faulty (Wat	ter absorption)	Noru Warnin	ng	Case
Range	15≤ DMD² <25	10≤ DMD² <16.67	DMD		
Meaning	W	arning		DIMD History	
Range	DMD <sup>2</sup> <15	DMD <sup>2</sup> <10	Healthy	/	
Meaning	He	ealthy		Time	

![](_page_17_Picture_1.jpeg)

### **Case Study : Power Transformer in Power Plant System**

Objective	Development of robust diagnosis algorithm for power transformer
Target Products	Diagnosis algorithm using Dissolved Gas Analysis (DGA)
Failure Modes	Arc, corona, spark, overheating ( $T_1 < 300^{\circ}C, 300^{\circ}C < T_2 < 700^{\circ}C, 700^{\circ}C < T_3$ )
Used Signal	Dissolved gas from oil-filled power transformer

#### • Power Transformer in Power Plant System

![](_page_17_Figure_5.jpeg)

![](_page_18_Picture_1.jpeg)

### **Case Study : Power Transformer in Power Plant System**

#### **Failure Physics of Electrical & Thermal Fault**

- Degradation of transformer winding insulation (paper, oil)
- **Degraded** insulating paper/oil+ **electricity** = **hot spot & electric discharge**
- Insulation degradation of bushing
- Evaluating the amount of hydrocarbon gas

#### Measurement

- Measuring the **dissolved gas** from insulating oil
- Obtain gas concentration by chromatography
- Acquire dissolved gas w/o shutting down power transformer

![](_page_18_Figure_12.jpeg)

![](_page_19_Picture_1.jpeg)

### **Case Study : Power Transformer in Power Plant System**

#### Result

- Dissolved Gas Analysis (DGA) : the study of dissolved gases to diagnose incipient fault
- Health feature : DGA concentration and ratio

<Comparison of Duval, PCA, log and ppm features for electrical and thermal fault>

![](_page_19_Figure_7.jpeg)

![](_page_20_Picture_1.jpeg)

### **Case Study: IGBT (Insulated gate bipolar transistors) in Inverter System**

Objective	Development of the failure precursors for IGBTs in inverter system
Target Products	Trench gate and filed stop IGBTs
Failure Modes	Gate oxide degradation
Used Signal	Collector-Emitter voltage(V <sub>CES</sub> )

• Inverter in Product Line

![](_page_20_Figure_5.jpeg)

![](_page_20_Figure_6.jpeg)

- Fault Injections : Electrostatic discharge (ESD)
- To obtain failure data in short time
- ESD: To emulate predominant failures in the field

![](_page_20_Picture_10.jpeg)

![](_page_20_Picture_11.jpeg)

ESD simulator

**Chapter 4. Health Reasoning for Diagnosis (Non-Vibration based)** 

### **Case Study : IGBT in Inverter System**

#### **Results**

- Three components (C) and one modules (M)
- Failure Precursor : Gate-Emitter threshold voltage  $(V_{GE(th)})$

![](_page_21_Figure_5.jpeg)

#### <Experimental Results>

<Proposed Degradation Model>

![](_page_21_Picture_11.jpeg)

![](_page_22_Picture_1.jpeg)

### **Case Study : Solenoid Valve Diagnosis for Railway Braking System**

Armature

Valve Bar

Objective	Development of CBM Model for Solenoid Valve in Railway Braking System
Target Products	Service braking valves in urban railway vehicles
Failure Modes	Burnout of coils, rubber damage, debris accumulation,
Used Signal	Current, input and output pressure

**Solenoid Valve System** ٠

**FMECA on Solenoid Valve** 

![](_page_22_Picture_5.jpeg)

**Solenoid Valve** 

![](_page_22_Picture_7.jpeg)

Testbed (SHRM)

Item	Function	Failure Mode	Failure Effect	Failure Cause
Solenoid coil	Controlling valve bar	Burnout of coils	Abnormal valve bar behavior	Interruption of coils
Valve	Controlling air flow	Rubber damage	Valve bar jamming	Fatigue failure by valve bar impact
seat		Debris accumulation	Air leakage	Impurities in air from other components

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![](_page_23_Picture_1.jpeg)

### **Case Study : Solenoid Valve Diagnosis for Railway Braking System**

![](_page_23_Figure_3.jpeg)

#### **Data Acquisition from Testbed**

#### Health Reasoning of Solenoid Valve

![](_page_23_Figure_6.jpeg)

#### Debris accumulation

![](_page_23_Figure_8.jpeg)

![](_page_24_Picture_0.jpeg)

## THANK YOU FOR LISTENING

![](_page_25_Picture_1.jpeg)

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![](_page_26_Picture_1.jpeg)

### Health Reasoning for Vibration Signals from Journal Bearing System

Objective	Development of robust diagnosis algorithm for journal bearing rotor system
Target Products	Diagnosis algorithm using vibration signals
Failure Modes	Unbalance, rubbing, misalignment, oil whirl
Used Signal	Vibration signals from gap sensors

• Journal Bearing Rotor System

![](_page_26_Picture_5.jpeg)

RK4 (Bently Nevada, GE)

![](_page_26_Picture_7.jpeg)

Rotor Simulator (SHRM)

![](_page_26_Figure_9.jpeg)

• Fault Modes

Unbalance

![](_page_26_Picture_12.jpeg)

![](_page_26_Picture_13.jpeg)

Misalignment

![](_page_26_Picture_15.jpeg)

Oil Whirl

![](_page_26_Picture_17.jpeg)

![](_page_27_Picture_1.jpeg)

### Health Reasoning for Vibration Signals from Journal Bearing System

![](_page_27_Figure_3.jpeg)

![](_page_28_Picture_1.jpeg)

### **Kullback-Leibler divergence**

#### Background

- Originated from Information Theory
  - Goal of the Information theory : Quantify how much information is in data
  - Entropy : lower bound on the number of bits needed to transmit the state of a random variable
  - Entropy formula

$$H = -\sum_{i=1}^{N} p(x_i) \cdot \log p(x_i)$$

where, p(x): Probability density function

• If uncertain distribute function *p* is approximated to designed distribution *q*, the expectation value of the difference between two probability distribution is KL divergence

#### Formula

• Slight modification of a formula for entropy (KL divergence or relative entropy)

$$D_{KL}(p \parallel q) = \sum_{i=1}^{N} p(x_i) \cdot \log \frac{p(x_i)}{q(x_i)}$$

where, p(x): True distribution q(x): Approximated distribution

![](_page_29_Picture_1.jpeg)

### Kullback-Leibler divergence

### Kullback-Leibler Formula

$$D_{KL}(p \parallel q) = \sum_{i=1}^{N} p(x_i) \cdot \log \frac{p(x_i)}{q(x_i)} \qquad D_{KL}(p \parallel q) = -\int p(x) \ln \left\{ \frac{q(x)}{p(x)} \right\} dx$$

#### **Properties**

- Typically P represent the distribution of the data, while Q represents a theoretical expectation of the data
- Way to covering whole distribution (Non-local)
  - Useful for non Gaussian distribution
- KL divergence provides a measure of the similarity of two known distribution
  - Minimize the KL diverse value is same as to build MLE(Maximum likelihood estimation)

#### **Distinction (Divergence** $\neq$ **Distance)**

• KL divergence signify a distance between two distribution, However it isn't mean a distance because it cannot satisfy the symmetric

![](_page_30_Picture_0.jpeg)

### **Kullback-Leibler divergence**

### Application

• Class Separation

![](_page_30_Figure_5.jpeg)

KL Divergence

![](_page_31_Picture_1.jpeg)

### **Fisher Discriminant Analysis**

### Fisher Discriminant Ratio(FDR)

$$FDR = J(w) = \frac{(m_2 - m_1)^2}{s_1^2 + s_2^2} \qquad m_k = \frac{1}{N_k} \sum_{n \in C_k} x_n \qquad s_k = \sum_{n \in C_k} (y_n - m_k)^2$$

where  $m_1$ : mean of  $X_1$  $m_2$ : mean of  $X_2$  $\mu_1$ : standard deviation of  $X_1$  $\mu_2$ : standard deviation of  $X_2$ 

- Separable ability for two class data
- High FDR value means it can distinguish an abnormal condition from another condition

![](_page_31_Figure_8.jpeg)

![](_page_32_Picture_1.jpeg)

### **Fisher Discriminant Analysis**

#### Fisher Linear discriminant

- $y = w^{T}x$  project input vector X to 1 D(y)  $J(w) = \frac{w^{T}S_{B}w}{w^{T}S_{w}w}$   $S_{B} = (\mu_{2} \mu_{1})(\mu_{2} \mu_{1})^{T}$  = between class covariance  $S_{W} = \sum_{n \in C_{1}} (x_{n} m_{1})(x_{n} m_{1})^{T} + \sum_{n \in C_{2}} (x_{n} m_{1})(x_{n} m_{2})^{T}$  = within class covariance
- FDA algorithm is to find a hyper-plane (projection vector *w*), where projected data on to this plane maximizes the function (FDR)
- Maximize projected class mean & Minimize projected class variance
- FDA is used for a classification scheme

![](_page_32_Picture_8.jpeg)

![](_page_33_Picture_1.jpeg)

### **Probability of Separation**

#### **Probability of Separation (PoS)**

- Two-class separability measure
  - Based on load-strength interference (probability of failure)

$$P_f = \int_{-\infty}^{\infty} f_L(s) F_S(s) dx$$

• Probability of failure described by the load-strength interference is used to formulate non-separable region of the two classes

#### Non-separable region

$$P_{NS} = \int_{-\infty}^{\infty} f_{c1}(x) F_{c2}(x) dx$$

For  $\tilde{x}_{c1} \leq \tilde{x}_{c2}$  $0 \leq P_{NS} \leq 0.5$ 

where

 $f_{c1}(s)$  : probability density function(PDF) of class 1  $F_{c2}(s)$  : cumulative distribution function(CDF) of class 2

#### **PoS Formula**

$$PoS = (e^{(1-2 \times P_{NS})} - 1)/(e - 1)$$
  $0 \le PoS \le 1$ 

![](_page_34_Picture_0.jpeg)

### **Probability of Separation**

#### **Probability of Separation (PoS)**

$$PoS = (e^{(1-2 \times P_{NS})} - 1)/(e - 1)$$

- "0" : two different classes overlaps perfectly
- "1" : two different classes not overlapped at all
- Bounded and normalized value

#### Comparative study among KLD, FDR, PoS

![](_page_34_Figure_9.jpeg)