

Contents

Contents.....	0
Acknowledgments.....	1
Introduction.....	2
Purpose of Reliability Analysis.....	2
New Material in the Second Edition.....	3
Probability of Failure and Risk.....	3
The Language of Statistics and Probability.....	5
Probability of Failure and Factor of Safety.....	22
What is “Failure?”.....	22
Assumed Distribution of the Factor of Safety.....	22
Methods of Estimating Standard Deviations.....	26
Computing Probability of Failure.....	36
Deterministic Analyses.....	37
Probabilistic Analyses.....	38
Monte Carlo Analysis Using @RiskTM.....	38
Hasofer Lind Method.....	46
Taylor Series Method with Assumed Normal Distribution of the Factor of Safety.....	52
Taylor Series Method with a Lognormal Distribution of the Factor of Safety.....	55
Summary of the Taylor Series Method.....	57
Point Estimate Method (PEM) with a Normal Distribution for the Factor of Safety.....	58
Point Estimate Method (PEM) with a Lognormal Distribution for the Factor of Safety...	62
Comments on the Methods.....	65
Concluding Comments.....	66
Appendix A – Deterministic Analysis Calculations for Retaining Wall Stability.....	67
References.....	72