Target Reliability as an Acceptance Criterion for Component Failure within a Systems Approach to Nuclear Structural Integrity Assessment

2nd International Seminar on Probabilistic Methodologies for Nuclear Applications

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Background and Drivers





ASME Design Fatique Curve: Stainless Steel



- Most test conditions:
 - Uniaxial straincontrolled loading
 - R = -1 (w.r.t. strain)
 - Plain specimens
 - Polished g.l. surface
 - Iso-thermal
 - Air environment
- "Factor of 20" made up of sub-factors for:
 - Data scatter
 - Size effects
 - Surface finish, "atmosphere", etc.
- Design curve includes maximum mean stress correction (modified Goodman)
- Best fit to test data: "Langer equation", $\varepsilon_a = A1.(N)^{-n1} + A2$
- Design curve was constant from ~1962 until 2010
- Updated in 2010: updated best-fit to expanded database; factors of <u>12</u> & 2
- Changes based on US NRC report NUREG/CR-6909

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Effect of PWR Environment



• Environmental Correction Factor (F_{en}) defined in NUREG/CR-6909:

 $F_{en} = N_{air, RT} / N_{PWR} \qquad i.e. N_{PWR} = N_{air, RT} / F_{en}$ $F_{en} = f (T, \dot{\epsilon}, Dissolved Oxygen content)$

• For austenitic stainless steels in PWR primary coolant (low DO), F_{en} function based on 200+ PWR test results $1.0 \le F_{en} \le 14.1$ Export Classification – Not Listed

Environmentally Assisted Fatigue - The Problem





D₂O primary coolant
part of fuel assembly

1) corrosion



2) diffusion

Driven by gradients in stress, temperature and concentration

If load > threshold K_{IH}, hydride cracks, stress concentration advances

4) cracking – self sustaining



Some Hydride Distributions

/ hydride 、





Delayed Hydride Cracking in Zirconium Alloys – A Review of Mechanisms, Assessment Criteria and Current Developments E Darby, M Martin and D Scarth TAGSI / FESI Symposium 2013 Structural Integrity of Nuclear Power Plant



What is meant by 'Deterministic'?

A deterministic analysis will always produce the same output from a given set of initial conditions or inputs No randomness

You get the answer in a pre-determined way for a particular set of inputs

But 'Fully Deterministic' has become the norm!

- Engineers set ALL inputs to conservative if not bounding values
- The meaning of determinism is blurred, if not lost



International Atomic Energy Agency (IAEA) Commentary

Best Estimate Plus Uncertainty

Whilst a best estimate approach to a deterministic analysis is permitted, provided that the uncertainties in the results are allowed for.....

It still requires that..... the remaining margins are adequate

Other Statements from UK Office for Nuclear Regulation (ONR)

....an adequate margin....

....suitably conservative....

....demonstrably conservative....

quantification required!

....very unlikely....



Setting the Scene....



Probabilistic Approaches



Hierarchy of Assessment Tools

Design Maturity Manufacturing Data In-Service Data Mechanistic Understanding

Structural Justification Tools

Monte Carlo Simulation

Fast Design Tools

First Order / Second Order Reliability Methods (FORM/SORM) Partial Safety Factors (PSFs) Monte Carlo Simulation Linear Perturbation Approaches Variance Transmission Equation



Partial Safety Factors (PSFs)

- Standard approach in structural design codes, eg BS7910, R6, ASME-FFS1/API-579, RSEM etc
- Applies tabulated factor to input data, resulting in margin to failure with quantified target reliability
- Calibrated using Monte Carlo simulation and FAD
- Rolls-Royce currently evaluating this approach with TWI (Cambridge UK)

Variable	cov	2.3×10⁻¹ β=0.739	10 ⁻³ β=3.09	7×10⁻⁵ β=3.8	10 ⁻⁵ β=4.27	1 β=	10 ⁻⁷ =5.2
Stress							
Flaw size	0.1	1.0	1.4	1.5	1.7	2.1	Extract from
	0.2	1.05	1.45	1.55	1.8	2.2	BS7910 Table
	0.3	1.08	1.5	1.65	1.9	2.3	
	0.5	1.15	1.7	1.85	2.1	2.5	N.4
Toughness							
Yield strength							
						ROLLS	

Failure Assessment Diagram (FAD) Probabilistic Visualisation



A review of methods and applications of reliability analysis for structural integrity assessment of UK nuclear plant R Bullough et al, Int J Pressure Vessels and Piping 76(1999) 909-919

First / Second Order Reliability Methods (FORM / SORM) . Well establis

- Well established in oil and gas, aerospace, geotechnical....
- Assumption of normality
- Available in software and rapid spreadsheet applications possible in original variable space

FORM, SORM, and spatial modeling in geotechnical engineering B K Low, Structural Safety 49(2014) 56-64

Predictive Capability

Validation Testing at Canadian Nuclear Laboratories (CNL)

Fatigue Initiation Rigs

Cycling DHC Rigs

Wider Industrial and Academic Network

Experimental validation

Imperial College

London

Mitesh Patel 2014 **Multiscale modelling of DHC** David Wilson 2015 **Mechanistic fatigue initiation model** Said el Chamaa 2016 **DHC Characterisation**

The University of Manchester

Planned 2017 Further characterisation work to support models

Testing of Plant-Realistic Loading

A Way Forward – Total Life Prediction

- Synergy with EDF R5 high temperature approach, particularly at strain gradient
- Life to leakage apportioned:
 Nucleation / Initiation

$$N_{initiation} = A(\Delta \varepsilon)^b$$

- Short growth

$$\frac{da}{dN} = B(\Delta \varepsilon)^{\alpha}$$

$$\frac{da}{dN} = C(\Delta K)^d$$

- LEFM fatigue crack growth $\frac{1}{2}$
- Consequence based reliability target and probabilistic consideration of the inputs required .

Systems Approach

Systems-Based View

Proposed Derivation of Target Reliabilities

- Therefore need to be better informed and work back from the core damage frequency targets / plant level safety criteria
- Use of PSA fault tree & Proportion of risk allocated to each system

Development of System Based Code (1) Reliability Target Derivation of Structures and Components

K Kurisaka et al, Journal of Power Energy Systems, JSME, JP, 5, 19-32

Target Reliabilities as Acceptance Criteria

- Assuming our predictive capability is sufficiently developed and validated by testing, what then?
- An acceptable **Fully Deterministic** approach is unlikely for limiting components due to number of inputs involved
- A probabilistic consideration of inputs is required to establish a margin to the best estimate predicted total life. That margin needs to exceed the target reliability derived from an understanding of the contribution to core damage
- Calibrate partial safety factors to achieve the reliability required

Summary

Summary 1

- Higher fidelity modelling provides improved mechanistic understanding of key failure modes of industrial importance
- Coupled analysis paves the way for more integrated analysis approach and improved understanding of contribution to overall reliability
- Academic and wider industry network essential to delivery, as is IT infrastructure
- Regulator engagement throughout is key

Summary 2

- The traditional ASME one-size fits all approach to fatigue is too conservative. Deterministic approaches hide behind unquantified margins – not tolerable when compounded as with environmental effects
- We are more informed about environmental effects, certainly on laboratory specimens, but to claim benefit we need Total Life Prediction
- Mechanistically informed predictive capability for nucleation and short crack behaviour is required to demonstrate target reliabilities
- We need to translate plant level safety criteria to system and component target reliabilities: Understanding target reliabilities is still some way off !

Thank You for Listening!

