17. A bending moment $M \sim N(6000, 300^2)$ lbf·in is applied to a circular shaft with a diameter of $d \sim N(1, 0.01^2)$ in. If the yield strength is $S_y \sim N(60, 6^2)$ kpsi, determine the probability of failure using the First Order Second Moment Method. Note that M, d and S_y are independent.

Solution

The bending stress is given by

$$\sigma = \frac{16M}{\pi d^3}$$

Thus, the limit-state function is the bending stress subtracted from the yield strength. Failure occurs when Y < 0.

$$Y = g(\mathbf{X}) = S_y - \sigma = S_y - \frac{16M}{\pi d^3}$$

where $\mathbf{X} = (M, d, S_y)$.

Using FOSM, we have

$$\mu_{Y} = g(\mathbf{\mu}_{X}) = \mu_{S_{y}} - \frac{16\mu_{M}}{\pi\mu_{d}^{3}} = 60(10^{3}) - \frac{16(6000)}{\pi(1^{3})} = 2.944(10^{4}) \text{ psi}$$

$$\sigma_{Y} = \sqrt{\left(\frac{\partial g}{\partial M}\Big|_{\mathbf{\mu}_{X}} \sigma_{M}\right)^{2} + \left(\frac{\partial g}{\partial d}\Big|_{\mathbf{\mu}_{X}} \sigma_{d}\right)^{2} + \left(\frac{\partial g}{\partial S_{y}}\Big|_{\mathbf{\mu}_{X}} \sigma_{S_{y}}\right)^{2}}$$

$$= \sqrt{\left(-\frac{16}{\pi\mu_{d}^{3}} \sigma_{M}\right)^{2} + \left(-(-3)\frac{16\mu_{M}}{\pi\mu_{d}^{4}} \sigma_{d}\right)^{2} + \left(\sigma_{S_{y}}\right)^{2}}$$

$$= \sqrt{\left(-\frac{16}{\pi(1^{3})}(300)\right)^{2} + \left((3)\frac{16(6000)}{\pi(1^{4})}(0.01)\right)^{2} + \left(6(10^{3})\right)^{2}}$$

$$= 6.259(10^{3}) \text{ psi}$$

The probability of failure is then given by

$$p_f = \Phi\left(\frac{-\mu_Y}{\sigma_Y}\right) = \Phi\left(\frac{-2.944(10^4)}{6.259(10^3)}\right) = 1.28(10^{-6})$$
 Ans.