

# Multi-objective probabilistic optimum monitoring planning considering fatigue damage detection, maintenance, reliability, service life and cost

Sunyong Kim<sup>1</sup> · Dan M. Frangopol<sup>2</sup>

Received: 6 June 2017 / Revised: 17 October 2017 / Accepted: 24 October 2017 / Published online: 10 November 2017  
© Springer-Verlag GmbH Germany 2017

**Abstract** Effective and efficient service life management is essential for a deteriorating structure to ensure its structural safety and extend its service life. The difficulties encountered in the service life management are due to the uncertainties associated with detecting and identifying structural damages, and assessing and predicting the structural performance. To reduce these uncertainties, continuous long-term structural health monitoring (SHM) can be employed. However, a rational and practical SHM planning is required to simultaneously maximize the accuracy, efficiency, and cost-effectiveness in service life management. This paper proposes a probabilistic optimum SHM planning based on five objectives to be simultaneously optimized: minimizing the expected damage detection delay, minimizing the expected maintenance delay, maximizing the damage detection time-based reliability index, maximizing the expected service life extension, and minimizing the expected life-cycle cost. The formulations of the five objectives are based on the probabilistic fatigue damage assessment. The monitoring plannings associated with both a single- and a multi-objective probabilistic optimization process (MOPOP) are investigated. For efficient decision making in identifying the essential objectives and selecting a well-

balanced solution among the Pareto optimal solutions, the degree of conflict among objectives and objective weights are estimated. The novel approach proposed in this paper accounts for the interdependencies among the five objectives considered and demonstrates the role of the optimum SHM planning in service life management of deteriorating structures. The proposed MOPOP SHM planning is applied to the hull structure of a ship subjected to fatigue.

**Keywords** Damage detection · Fatigue · Maintenance · Probability · Multi-objective optimization · Reliability · Service life · Structural health monitoring

## 1 Introduction

Service life management is essential for a deteriorating structure to ensure its structural safety and extend its service life (Akpan et al. 2002, IAEA 2015, NCHRP 2006). The effectiveness and efficiency of the service life management depend on the accuracy of assessing and predicting the structural performance (Mohanty et al. 2009, NCHRP 2003, Sánchez-Silva et al. 2016). The difficulties encountered in the service life management are largely due to the uncertainties associated with the assessing and predicting processes. Structural health monitoring (SHM) can play an important role in detecting and identifying the damage on time (Chong et al. 2003, Farhey 2006, Liu et al. 2009). If sufficient amount of data can be collected through long-term SHM and the collected data are interpreted rationally, the uncertainties associated with assessing and predicting the structural performance can be reduced. Moreover, the effectiveness and efficiency of service life management can be significantly improved. The integration of the SHM data for service life management of

✉ Dan M. Frangopol  
dan.frangopol@lehigh.edu

Sunyong Kim  
sunyongkim@wku.ac.kr

<sup>1</sup> Department of Civil and Environmental Engineering, Wonkwang University, 460 Iksandae-ro, Iksan, Jeonbuk 570-749, Republic of Korea

<sup>2</sup> Department of Civil and Environmental Engineering, ATLSS Engineering Research Center, Lehigh University, 117 ATLSS Dr., Bethlehem, PA 18015-4729, USA

engineering structures has been investigated extensively over the past decade (Frangopol and Soliman 2016).

The integration of the SHM data for service life management helps in reducing the life-cycle cost of a structure (Frangopol and Messervey 2011). This benefit can be maximized through optimizing installation and planning of SHM (Kim and Frangopol 2010). The main objectives of the optimum SHM installation, which determine the locations to be monitored and types of sensors, are to minimize the monitoring costs and maximize the monitoring performance considering the accuracy and reliability of the monitoring data (Chmielewski et al. 2002, Martinez-Luengo et al. 2016, Worden and Burrows 2001). Several approaches for optimum SHM installation with sensing technologies have been developed and applied to aerospace structures, naval ships and bridges (Meo and Zumpano 2005). Only a few studies have been conducted on SHM planning to establish the monitoring schedule. Kim and Frangopol (2010) proposed an approach based on the relationship between the reliability importance of a monitored component and the monitoring cost. Sabatino and Frangopol (2017) proposed an approach considering the risk attitude of a decision maker for optimum SHM planning. However, assessment of damage under uncertainty are not addressed in these investigations.

Recently, the objectives for optimum inspection planning considering assessment of damage, structural performance, service life and life-cycle cost have been developed and applied to multi-objective probabilistic optimization process (MOPOP). Kim and Frangopol (2017) investigated the multi-objective optimum inspection planning for reinforced concrete structures under corrosion, where four objectives are considered simultaneously using an objective reduction approach. However, to the best of authors' knowledge, no studies on probabilistic optimum SHM planning based on a large number of objectives have been reported.

This study proposes a novel approach to establish a multi-objective probabilistic optimum SHM plan for the hull structure of a ship subjected to fatigue. Five probabilistic objectives for optimum SHM planning (i.e.  $f_1$  = minimizing the expected damage detection delay,  $f_2$  = minimizing the expected maintenance delay,  $f_3$  = maximizing the damage detection time-based reliability index,  $f_4$  = maximizing the expected total service life extension, and  $f_5$  = minimizing the expected life-cycle cost) are introduced. The uncertainties associated with initiation and propagation of fatigue damage are considered in the formulations of the damage detection delay. The maintenance delay and reliability index are formulated based on the damage detection delay. Furthermore, the effects of the maintenance actions on the service life and costs for SHM, maintenance and structural failure are integrated in the formulation

of the total service life extension and the expected life-cycle cost. The SHM plannings associated with both a single- and a multi-objective probabilistic optimization processes are investigated. From the MOPOP, a set of Pareto optimal solutions providing the number of monitorings, monitoring starting times, and monitoring durations are obtained. The degree of conflict between the initial and reduced objectives is estimated using the dominance relation-based objective reduction approach. Consequently, the essential and redundant objectives are identified. Furthermore, a multiple attribute decision making (MADM) is applied to determine the weights of the essential objectives and select a well-balanced decision alternative associated with the SHM planning. The overall computational flowchart is shown in Fig. 1. The novel approach proposed in this paper accounts for the interdependencies among the damage detection, maintenance, reliability, service life and cost for the optimum SHM planning. Efficient decision making in identifying the essential objectives and selecting a well-balanced solution among the Pareto optimal solutions can be achieved. Furthermore, it is noteworthy that based on the proposed approach, any type of structure under various time-dependent deterioration mechanisms can be considered for optimum SHM planning.

## 2 Objectives for optimum monitoring planning

The formulation of the objective functions is a significant process wherein the descriptive statements associated with the optimization criterion are converted into mathematical expressions including design variables (Arora 2012). Depending on the type of optimization problem, the objective functions need to be minimized or maximized. In this study, five probabilistic objectives are introduced for optimum SHM planning. Figure 2 shows the schematic for the formulation of the five objectives  $f_1$  to  $f_5$  based on the probabilistic damage assessment. The detailed formulations of the objectives, the associated concepts, and theoretical background are provided in the following sections.

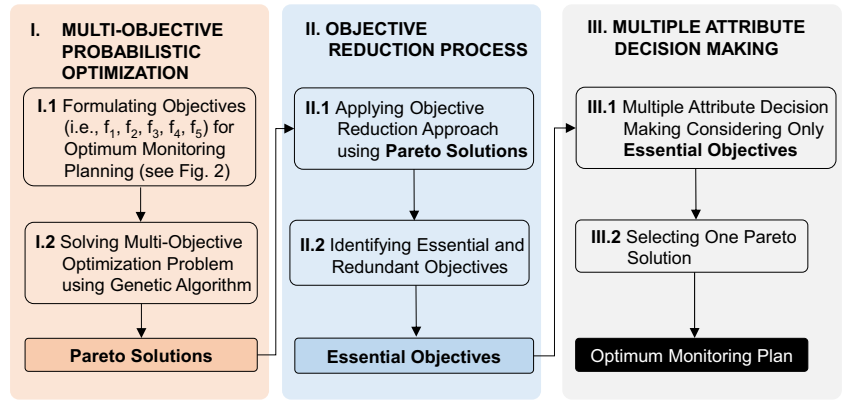
### 2.1 Damage detection delay

The damage detection delay is formulated considering the uncertainties associated with the damage occurrence/propagation and inspection methods. When  $N_{ins}$  inspections are applied, the expected damage detection delay  $E(t_{del\_d})$  is expressed as (Kim and Frangopol 2011a, b)

$$E(t_{del\_d}) = \sum_{i=1}^{N_{ins}+1} \left[ \int_{t_{ins,i-1}}^{t_{ins,i}} \{t_{del\_d,i} \cdot f_T(t)\} dt \right] \quad (1)$$

where  $f_T(t)$  is the probability of density function (PDF) of damage occurrence time  $t$ ,  $t_{del\_d,i}$  is the damage detection delay for

**Fig. 1** Computational flowchart for optimum monitoring planning



the damage to occur in the time interval  $t_{ins,i-1} \leq t < t_{ins,i}$ ; and  $t_{ins,i}$  is the  $i$ th inspection time. If the locations to be monitored and types of sensors are determined properly to maximize the accuracy and reliability of the monitoring data, and there is no damage detection delay during the monitoring duration,  $E(t_{del,d})$  for  $N_{mon}$  monitorings can be expressed based on (1) as follows:

$$E(t_{del,d}) = \sum_{i=1}^{N_{mon}+1} \left[ \int_{t_{ms,i-1}+t_{md}}^{t_{ms,i}} (t_{ms,i}-t) \cdot f_T(t) dt \right] \quad (2)$$

where  $t_{ms,i}$  =  $i$ th monitoring starting time; and  $t_{md}$  = monitoring duration.  $t_{ms,i-1} + t_{md}$  for  $i = 1$  and  $t_{ms,i}$  for  $i = N_{mon} + 1$  are zero and service life  $t_{life}$ , respectively.

### 2.2 Maintenance delay

The maintenance delay, which is the time interval between the damage occurrence time and the maintenance application time, has to be minimized to improve the

maintenance effectiveness. The maintenance delay for a single monitoring (i.e.  $N_{mon} = 1$ ) is formulated based on the damage detection delay described in (2) with the assumption that the maintenance action is applied for a degree of damage larger than the critical degree as follows:

$$t_{del,m} = P(a_1 \geq a_{ma}) \times (t_{ms,1}-t) + P(a_1 < a_{ma}) \times (t_{life}-t) \quad \text{for } t \leq t_{ms,1} \quad (3a)$$

$$t_{del,m} = P(a_1 < a_{ma}) \times (t_{life}-t) \quad \text{for } t_{ms,1} \leq t < t_{ms,1} + t_{md} \quad (3b)$$

$$t_{del,m} = t_{life}-t \quad \text{for } t_{ms,1} + t_{md} \leq t \quad (3c)$$

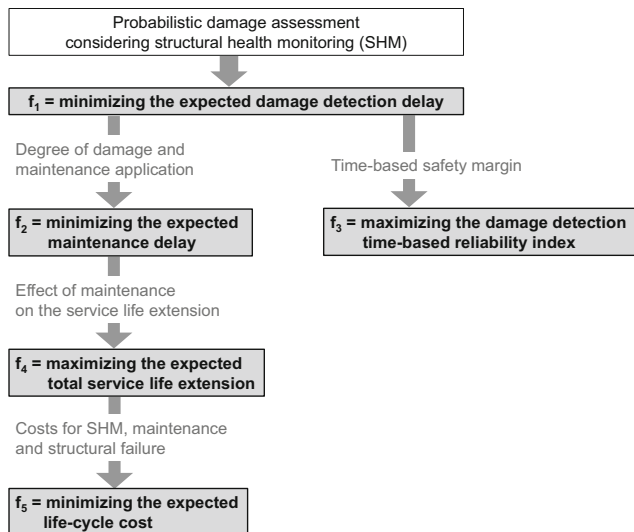
where  $t_{del,m}$  is the maintenance delay,  $a_1$  is the crack size at time  $t_{ms,1} + t_{md}$ , and  $a_{ma}$  is the critical crack size requiring maintenance actions. Considering the PDF of the damage occurrence time  $f_T(t)$ , the expected maintenance delay  $E(t_{del,m})$  can be obtained. Similarly,  $E(t_{del,m})$  for  $N_{mon} \geq 2$  can be formulated. When the critical crack size requiring a maintenance action  $a_{ma}$  is equal to zero, the expected maintenance delay  $E(t_{del,m})$  is the same as the expected damage detection delay  $E(t_{del,d})$ .

### 2.3 Damage detection time-based reliability index

The reliability index of a deteriorating structure has been used as one of the representative structural performance indicators for service life management of this structure (Frangopol et al. 2011, Frangopol and Soliman 2016). When the damage is not detected, and appropriate and immediate maintenance is not applied before reaching the critical state, a structural failure may occur (Glen et al. 2000, Garbatov and Soares 2014). Considering the relationship between the time-based safety margin  $t_{mar}$  and damage detection delay  $t_{del,d}$ , the state function  $g(\mathbf{T})$  can be expressed as (Kim and Frangopol 2011c)

$$g(\mathbf{T}) = t_{mar} - t_{del,d} \quad (4)$$

The time-based safety margin  $t_{mar}$  is the time interval between the damage occurrence time and the time associated with the critical state. The damage detection delay



**Fig. 2** Formulation of the objectives for optimum SHM planning based on probabilistic damage assessment

$t_{del\_d}$  is described in (2). Considering the uncertainties associated with  $t_{mar}$  and  $t_{del\_d}$ , the damage detection time-based probability  $P_s$  is expressed as

$$P_s = P(t_{mar} - t_{del\_d} > 0) \quad (5)$$

The damage detection time-based reliability index  $\beta$  is defined as

$$\beta = \Phi^{-1}(P_s) \quad (6)$$

where  $\Phi^{-1}$  denotes the inverse of the standard normal cumulative distribution function. If damage is not detected until the time associated with the critical state, the time-based safety margin  $t_{mar}$  will be equal to or less than  $t_{del\_d}$ , and the damage detection time-based probability  $P_s$  will be zero. The optimum monitoring planning can be based on maximizing the damage detection time-based reliability index  $\beta$ .

## 2.4 Service life extension

The decision making to apply a maintenance for a deteriorating structure generally depends on the degree of damage detected. The service life management needs to integrate inspection and/or monitoring, and maintenance under uncertainty in a rational way (NCHRP 2012, Soliman et al. 2014, IAEA 2015). Such integration can be addressed in the formulation of the service life extension as follows:

$$t_{exlife} = \sum_{i=1}^{N_{mon}} t_{ex,i} \quad (7)$$

where  $t_{exlife}$  is the total service life extension when  $N_{mon}$  monitorings are applied.  $t_{ex,i}$  is the extension time induced by the maintenance followed by the  $i$ th monitoring.

Figure 3 shows the formulation of (7). According to the detected degree of damage (i.e. crack size), the multiple types of maintenance may be determined. Therefore, the service life extension  $t_{ex,i}$  in (7) is computed as

$$t_{ex,i} = \sum_{j=1}^{N_{mnt}} P(t_{ms,i} + t_{md} \leq t_{life,i-1}) \cdot P(a_{ma,j} \leq a_i < a_{ma,j+1}) \cdot t_{ex,j}^* \quad (8)$$

where  $N_{mnt}$  = number of available maintenance types;  $t_{life,i-1}$  = extended service life after the  $(i-1)$ th monitoring;  $a_i$  = crack

size at time  $t_{ms,i} + t_{md}$ ; and  $t_{ex,j}^*$  = service life extension associated with the  $j$ th type of maintenance. The  $j$ th type of maintenance action is applied when the crack size  $a_i$  is larger than or equal to  $a_{ma,j}$ , and less than  $a_{ma,j+1}$ .  $t_{life,i-1}$  for  $i=1$  is the initial service life, and  $a_{ma,j}$  for  $j=N_{mnt}+1$  is the critical crack size resulting in structural failure  $a_{crt}$ . It is important to note that the detectability of damage is assumed to be perfect during monitoring, and the service life can be extended if the  $i$ th monitoring is performed before the service life (i.e.  $t_{ms,i} + t_{md} \leq t_{life,i-1}$ ) as shown in Fig. 3 and (8). For example, when one monitoring and one type of maintenance are applied (i.e.  $N_{mon}=1$  in (7) and  $N_{mnt}=1$  in (8)), and the service life extension after the maintenance is equal to the initial service life ( $t_{ex,1}^* = t_{life,0}$  in (8)), the total service life extension  $t_{exlife}$  can be estimated as

$$t_{exlife} = P(t_{ms,1} + t_{md} \leq t_{life,0}) \cdot P(a_{ma,1} \leq a_1 < a_{crt}) \cdot t_{life,0} \quad (9)$$

Furthermore, considering the uncertainty associated with the initial service life, the expected total service life extension  $E(t_{exlife})$  can be obtained.

## 2.5 Life-cycle cost

One of the most representative objectives for service life management is minimizing the expected life-cycle cost (Frangopol and Soliman 2016). The expected life-cycle cost considering SHM  $C_{lcc}$  is expressed as (Thoft-Christensen and Sørensen 1987; Frangopol and Messervey 2011)

$$C_{lcc} = C_{mon} + C_{ma} + C_{fail} \quad (10)$$

where  $C_{mon}$  = monitoring cost;  $C_{ma}$  = in-depth inspection and maintenance cost; and  $C_{fail}$  = expected failure cost. The monitoring cost for  $N_{mon}$  monitorings is estimated as (Orcesi and Frangopol 2011)

$$C_{mon} = \sum_{i=1}^{N_{mon}} (C_{mon,f} + C_{mon,v} \cdot t_{md}) \cdot (1 + r_{dis})^{-(t_{ms,i} + t_{md})} \quad (11)$$

where  $C_{mon,f}$  = fixed cost for preparation and analysis of the monitoring;  $C_{mon,v}$  = variable cost depending on the monitoring duration (e.g. operation and maintenance cost); and  $r_{dis}$  = discount rate of money. When  $N_{mnt}$  maintenance types are available, the formulation of maintenance cost  $C_{ma}$  is expressed based on (7) and (8) as follows:

$$C_{ma} = \sum_{i=1}^{N_{mon}} \left( \sum_{j=1}^{N_{mnt}} P(t_{ms,i} + t_{md} \leq t_{life,i-1}) \cdot P(a_{ma,j} \leq a_i < a_{ma,j+1}) \cdot C_{ma,j}^* \cdot (1 + r_{dis})^{-(t_{ms,i} + t_{md})} \right) \quad (12)$$

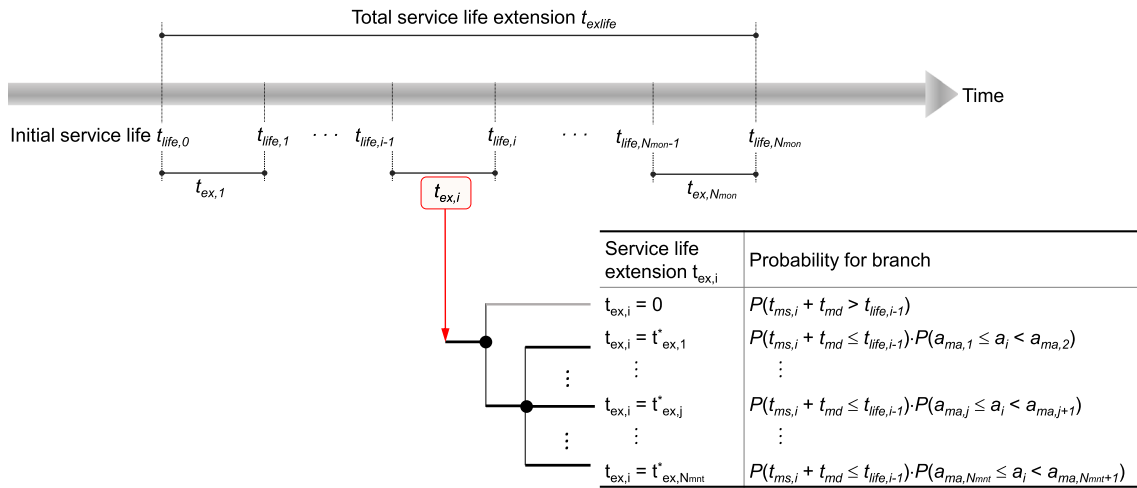


Fig. 3 Formulation of total service life extension

where  $C_{ma,j}^*$  = cost associated with the  $j$ th maintenance. Furthermore, the expected failure cost  $C_{fail}$  in (10) is computed as

$$C_{fail} = P(t_{life,i} \leq t_{life}^*) \cdot C_{lss} \tag{13}$$

where  $C_{lss}$  is the expected monetary loss due to the structural failure. The probability of failure is defined as the probability that the service life  $t_{life,i}$  is less than the predefined target service life  $t_{life}^*$ .

### 3 Essential and redundant objectives

The Pareto front of the MOPOP is affected by only the essential objectives, and the redundant objectives can be removed without any change in the Pareto front (or Pareto dominance relations). The efficiency of decision making in the MOPOP can be substantially improved by considering only the essential objectives instead of all the objectives. In this study, the dominance relation-based objective reduction approach developed by Brockhoff and Zitzler (2006, 2009) is used to identify the essential and redundant objectives for optimum SHM planning.

Suppose that the initial objective set  $\Omega_1$  comprises  $M$  objectives (i.e.,  $\Omega_1 = \{f_1, f_2, \dots, f_M\}$ ) to be minimized in the design space  $\mathbf{X}$ . A solution  $\mathbf{x}_1 \in \mathbf{X}$  dominates another solution  $\mathbf{x}_2 \in \mathbf{X}$  (i.e.,  $\mathbf{x}_1 < \mathbf{x}_2$ ), if and only if  $f_i(\mathbf{x}_1) \leq f_i(\mathbf{x}_2)$  for all objective function of  $\Omega_1$ , and  $f_i(\mathbf{x}_1) < f_i(\mathbf{x}_2)$  for at least one objective function of  $\Omega_1$ . The Pareto optimal solution set  $\Phi_{sol}$  and Pareto front  $\Phi_{frn}$  are defined as  $\Phi_{sol} := \{\mathbf{x} \in \mathbf{X} \mid \nexists \mathbf{y} \in \mathbf{X} : \mathbf{y} < \mathbf{x}\}$  and  $\Phi_{frn} := \{\mathbf{z} = (f_1(\mathbf{x}), f_2(\mathbf{x}), \dots, f_M(\mathbf{x})) \mid \mathbf{x} \in \Phi_{sol}\}$ , respectively (Jaimes et al. 2014). Therefore, the Pareto optimal solution set can be represented using the dominance relation. The essential objective

set is the smallest set of objectives that can produce the same  $\Phi_{frn}$  associated with the initial objective set  $\Omega_1$ . The non-essential objectives among  $\Omega_1$  are redundant (Saxena et al. 2013).

The degree of conflict  $\delta$  between the reduced objective set  $\Omega_R$  and the initial objective set  $\Omega_1$  is estimated as the maximum difference between the Pareto optimal solutions of  $\Omega_1$  and those of  $\Omega_R$  (Brockhoff and Zitzler 2006). Because the objectives may have various units and orders of magnitude for practical application, the degree of conflict  $\delta$  needs to be normalized. If  $\Omega_R$  is entirely in conflict with  $\Omega_1$ , the normalized degree of conflict  $\delta_{norm}$  is 1.0. The reduced objective set  $\Omega_R$  associated with  $\delta_{norm} = 0$  (i.e., non-conflict) provides Pareto optimal solutions that are identical to the Pareto optimal solutions of  $\Omega_1$ . It should be noted that the Pareto optimal solutions obtained from the MOPOP of  $\Omega_1$  are required to identify the essential and redundant objectives through the dominance relation-based objective reduction approach as shown in Fig. 1.

### 4 Multiple attribute decision making

MADM can be applied to select a well-balanced solution among the Pareto optimal solutions. Based on a simple additive weighting method, the overall assessment value of each Pareto optimal solution is estimated as (Yoon and Hwang 1995)

$$V_i = \sum_{j=1}^M w_j z_{ij} \tag{14}$$

where  $V_i$  = overall assessment value of the  $i$ th solution in the Pareto optimal solution set;  $z_{ij}$  =  $j$ th normalized objective value associated with the  $i$ th Pareto solution;  $w_j$  = weight



of the  $j$ th objective satisfying  $w_j \geq 0$  and  $\sum_{j=1}^M w_j = 1$ ; and  $M =$  number of objectives to be considered in MADM. The best Pareto optimal solution has the largest value of  $V_j$ . Overviews on MADM including representative methods and their applications can be found in Yoon and Hwang 1995, Pohekar and Ramachandran 2004, Zavadskas et al. 2014, among others.

The determination of weight  $w_j$  in (14) is based on several methods, which can be grouped into subjective, objective and integrated methods (Wang and Luo 2010). The subjective weight determination method depends on the subjective preference of the decision maker. The objective method without the intervention of any decision maker uses decision information including the correlation among the objective values and standard deviation of the objective values. Both the subjective preference of the decision maker and the objective decision information can be considered simultaneously in the integrated method. In this study, the objective weight determination methods such as standard deviation (SD), criteria importance through inter-criteria correlation (CRITIC), and correlation coefficient and standard deviation (CCSD) methods are used.

Based on the SD method, the weight of the  $j$ th objective  $w_j$  in (14) is determined as (Diakoulaki et al. 1995, Deng et al. 2000)

$$w_j = \frac{\sigma_j}{\sum_{k=1}^M \sigma_k} \tag{15}$$

where  $\sigma_j =$  SD of the  $j$ th objective values  $z_j$  of the Pareto optimal solutions; and  $M =$  number of objectives in MADM. The weight of the  $j$ th objective  $w_j$  in the CRITIC method is estimated as (Diakoulaki et al. 1995)

$$w_j = \frac{\sigma_j \cdot \sum_{k=1}^M (1-R_{jk})}{\sum_{k=1}^M \left( \sigma_k \cdot \sum_{l=1}^M (1-R_{kl}) \right)} \tag{16}$$

where  $R_{kl} =$  coefficient of correlation between the  $k$ th objective values  $z_k$  and the  $l$ th objective values  $z_l$  of the Pareto optimal solutions. Furthermore, in the CCSD method, the weights of the objectives  $w_j$  are defined as follows (Wang and Luo 2010).

$$w_j = \frac{\sigma_j \sqrt{1-R_j}}{\sum_{k=1}^M (\sigma_k \cdot \sqrt{1-R_k})} \tag{17}$$

where  $R_j$  is the coefficient of correlation between  $z_j$  and  $V_{ij}$ .  $V_{ij}$  is expressed as

$$V_{ij} = \sum_{k=1, k \neq j}^M w_j z_{ij} \tag{18}$$

Since the weight of the  $j$ th objective  $w_j$  is required for computing  $R_j$  in (17),  $w_j$  needs to be computed using the optimization process as follows:

$$\text{Find } w = \{w_1, \dots, w_j, \dots, w_M\} \tag{19a}$$

$$\text{for minimizing } \sum_{j=1}^M \left( w_j \frac{\sigma_j \sqrt{1-R_j}}{\sum_{k=1}^M (\sigma_k \cdot \sqrt{1-R_k})} \right)^2 \tag{19b}$$

$$\text{such that } w_j \geq 0 \text{ and } \sum_{j=1}^M w_j = 1 \tag{19c}$$

### 5 Application to ship hull structures subjected to fatigue

The approach proposed in this paper is applied to a fatigue-sensitive detail of a ship hull structure. The joint between the bottom plate and longitudinal stiffener is considered a fatigue critical location to be monitored in this application. Under longitudinal loading and unloading induced by the hull bottom plate bending, the fatigue crack in the bottom plate can initiate at the joint and propagate away from the longitudinal stiffener. The schematic representation and detailed descriptions including time-dependent crack growth at this location can be found in Kim and Frangopol (2011a). Based on Paris' equation (Paris and Erdogan 1963), the time  $t$  for a crack to reach the crack size  $a_t$  is expressed as

$$t = \frac{1}{N_{an} \cdot C \cdot S_{re}} \int_{a_0}^{a_t} (Y(a) \sqrt{\pi a})^{-m} da \tag{20}$$

where  $N_{an}$  is the annual average number of cycles,  $S_{re}$  is the equivalent constant-amplitude stress range,  $a_0$  is the initial crack size, and  $Y(a)$  is the geometrical correction function.  $C$  and  $m$  are the material parameter and exponent, respectively. Table 1 lists the values of the deterministic and probabilistic variables required to predict the crack size based on (20). In this study, the geometrical correction function  $Y(a)$  is assumed to be one (Madsen et al. 1991, Akpan et al. 2002).

Figure 4 shows the PDFs of the fatigue damage initiation time and time required for the crack to reach the critical crack size using the Monte Carlo simulation with a sample size of 100,000. The criteria for fatigue damage initiation and time required for the crack to reach the critical crack size are assumed 1.0 mm and 20 mm, respectively. The PDF  $f_T(t)$  of the fatigue damage initiation time, as shown in Fig. 4, is used to formulate the expected damage detection delay  $E(t_{del\_d})$  and expected maintenance delay  $E(t_{del\_m})$ . The time required for the crack to reach the critical crack size serves as the initial service life  $t_{life,0}$  in the formulations of the state function

**Table 1** Variables for fatigue crack size prediction

Random variables	Distribution type	Mean	Coefficient of variation
Annual average number of cycles $N_{an}$	Lognormal	$0.8 \times 10^6$	0.2
Constant-amplitude stress range $S_{re}$ (MPa)	Weibull	40	0.1
Initial crack size $a_0$ (mm)	Lognormal	0.5	0.2
Material constant $C$	Lognormal	$3.54 \times 10^{-11}$	0.3
Material exponent $m$	Deterministic	2.54	–

Based on information provided in Kim and Frangopol (2011a)

to estimate the damage detection time-based reliability index  $\beta$  and the total service life extension  $t_{exlife}$ .

For steel structures containing fatigue crack damage, several maintenance types can be employed: (a) placing cover plates over the crack; (b) drilling a hole at the end of the crack and fill the hole with a bolt; (c) cutting out and re-fabricating parts of elements; (d) peening; (e) gas tungsten arc remelting, among others (Fisher et al. 1998, Kwon and Frangopol 2011). In this illustrative application, it is assumed that (a) the single maintenance type of cutting out and re-fabricating parts of elements is applied to recover the condition before cracking occurred, when the crack size reaches  $a_{ma}$ , and (b) the fatigue crack is detected by using the SHM with strain sensors. Therefore, the service life extension after the maintenance is assumed to be equal to the initial service life ( $t_{ex}^* = t_{life,0}$  in (8)). Furthermore, the formulation of the expected life-cycle cost considering SHM  $C_{lcc}$  is based on the assumptions that the fixed monitoring cost  $C_{mon,f}$ , variable monitoring cost  $C_{mon,v}$ , in-depth inspection and maintenance cost  $C_{ma}$ , expected failure cost  $C_{fail}$  and discount rate of money are \$15,000, \$1000/week, \$65,000, \$1,000,000 and 0, respectively (Soliman et al. 2016). In this paper, the single-objective probabilistic optimization and three types of the MOPOP are investigated for the optimum

SHM planning. Type I MOPOP is formulated with the design variables of monitoring starting times  $t_{ms,i}$ , given monitoring duration  $t_{md}$  and number of monitorings  $N_{mon}$ . For Type II MOPOP,  $t_{ms,i}$  and  $t_{md}$  are considered design variables, whereas  $N_{mon}$  is given. The design variables of Type III MOPOP are  $t_{ms,i}$ ,  $t_{md}$  and  $N_{mon}$ .

### 5.1 Single-objective probabilistic optimization for SHM planning

The single-objective probabilistic optimum SHM planning is obtained as a solution of an optimization problem considering the five objectives  $f_1 =$  minimizing the expected damage detection delay  $E(t_{del,d})$  (see (2)),  $f_2 =$  minimizing the expected maintenance delay  $E(t_{del,m})$  (see (3)),  $f_3 =$  maximizing the damage detection time-based reliability index  $\beta$  (see (6)),  $f_4 =$  maximizing the expected total service life extension (see (7)), and  $f_5 =$  minimizing the expected life-cycle cost (see (10)), separately. The formulation of the single-objective probabilistic optimization is given as

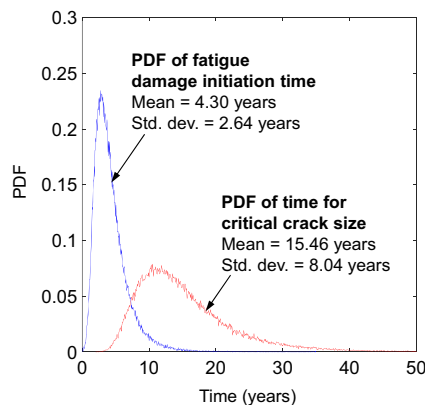
$$\text{Given } N_{mon} = 2, t_{md} = 0.5 \text{ year} \quad (21a)$$

$$\text{find } \mathbf{t}_{ms} = \{t_{ms,1}, t_{ms,2}, \dots, t_{ms,N_{mon}}\} \quad (21b)$$

$$\text{for } f_1, f_2, f_3, f_4, \text{ or } f_5 \quad (21c)$$

$$\text{such that } 1 \text{ year} \leq t_{ms,i} - (t_{ms,i-1} + t_{md}) < 15 \text{ years} \quad (21d)$$

where  $\mathbf{t}_{ms}$  = vector of design variables consisting of monitoring starting times  $t_{ms,i}$  (years),  $N_{mon}$  = number of monitorings, and  $t_{md}$  = monitoring duration (years). As indicated in (21d), the non-monitoring time interval has to be larger than 1 year and less than 15 years. This single-objective probabilistic optimization problem is solved using the constrained nonlinear minimization algorithm provided in MATLAB<sup>®</sup> version R2016b (MathWorks 2016). Figure 5 shows the monitoring plans for the five objectives  $f_1$  to  $f_5$ . In order to minimize the expected damage detection delay  $E(t_{del,d})$ , the monitoring with  $t_{md} = 0.5$  year has to be applied at  $t_{ms,1} = 4.46$  years and  $t_{ms,2} = 9.86$  years, and the associated  $E(t_{del,d})$  is 2.72 years. If



**Fig. 4** PDFs of fatigue damage initiation time and time for critical crack size

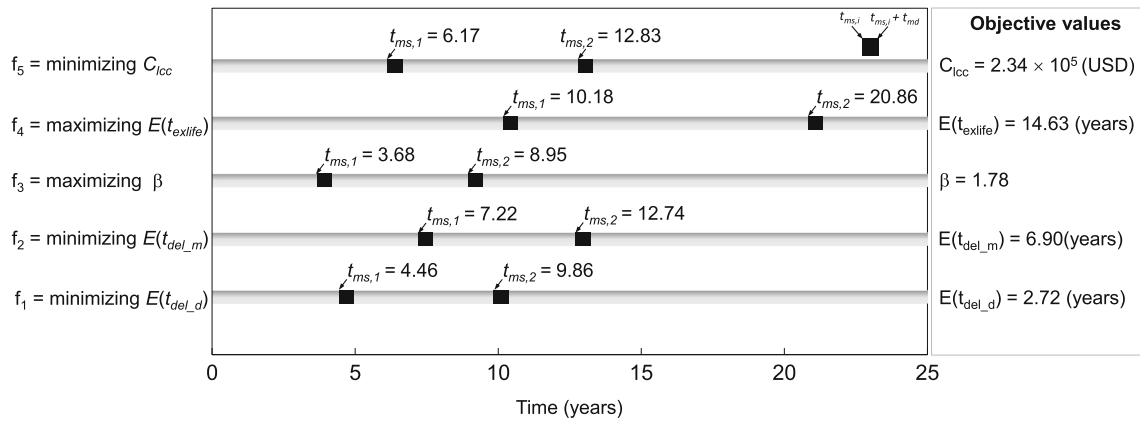


Fig. 5 Monitoring plans based on the single-objective optimization for number of monitorings  $N_{mon} = 2$  and monitoring duration  $t_{md} = 0.5$  year

the monitoring planning is based on  $f_2$ , the monitoring starting times should be 7.22 years and 12.74 years, and  $E(t_{del\_m})$  will be 6.90 years.

### 5.2 Bi-objective probabilistic optimization for SHM planning

Considering  $f_1$  and  $f_2$ , the bi-objective probabilistic optimization problem is formulated as

$$\text{Find } \mathbf{t}_{ms} = \{t_{ms,1}, t_{ms,2}, \dots, t_{ms,N_{mon}}\} \tag{22a}$$

$$\text{for } f_1 \text{ and } f_2 \tag{22b}$$

The design variables are the monitoring starting times  $\mathbf{t}_{ms}$ . The given conditions and constraints are identical with those in (21a) and (21d). This bi-objective probabilistic optimization problem comes under Type I MOPOP. The Pareto solutions of the bi-objective probabilistic optimization problem are obtained after 500 generations with 100 populations using the genetic algorithms of MATLAB® version R2016b (MathWorks 2016). It should be noted that any combination of two objectives from  $f_1$  to  $f_6$  can be applied for the bi-objective probabilistic optimization problem.

The interdependence between the objective functions can be represented by the correlation coefficient ranging from  $-1.0$  to  $+1.0$ . In general, two types of coefficients of correlation (i.e. Pearson’s and Spearman’s coefficients of correlation) are used. The Pearson’s correlation coefficient  $R_{p,cor}$  is used to measure the degree of the linear relationship between the two functions  $f_i$  and  $f_j$  as follows:

$$R_{p,cor} = \frac{E[\{f_i(\mathbf{x}) - \mu_i\} \cdot \{f_j(\mathbf{x}) - \mu_j\}]}{\sigma_i \cdot \sigma_j} \tag{23}$$

where  $\mathbf{x}$  is the vector of the design variables in the design space, and  $\mu_i$  and  $\sigma_i$  are the mean and standard deviation of the objective function  $f_i$  values, respectively. Spearman’s coefficient of correlation  $R_{s,cor}$  is a measure of a monotone association

between two the objective functions  $f_i$  and  $f_j$ .  $R_{s,cor}$  is computed as (Myers et al. 2003, Hauke and Kossowski 2011)

$$R_{s,cor} = 1 - \frac{6 \sum_{i=1}^n d_i^2}{n(n^2-1)} \tag{24}$$

where  $n$  = number of values of each objective in the design space; and  $d_i$  = difference between the ranks of values of the objective functions  $f_i$  and  $f_j$ .

Figure 6 illustrates the relation between  $E(t_{del\_d})$  and  $E(t_{del\_m})$  in the criterion space, and the Pareto solutions

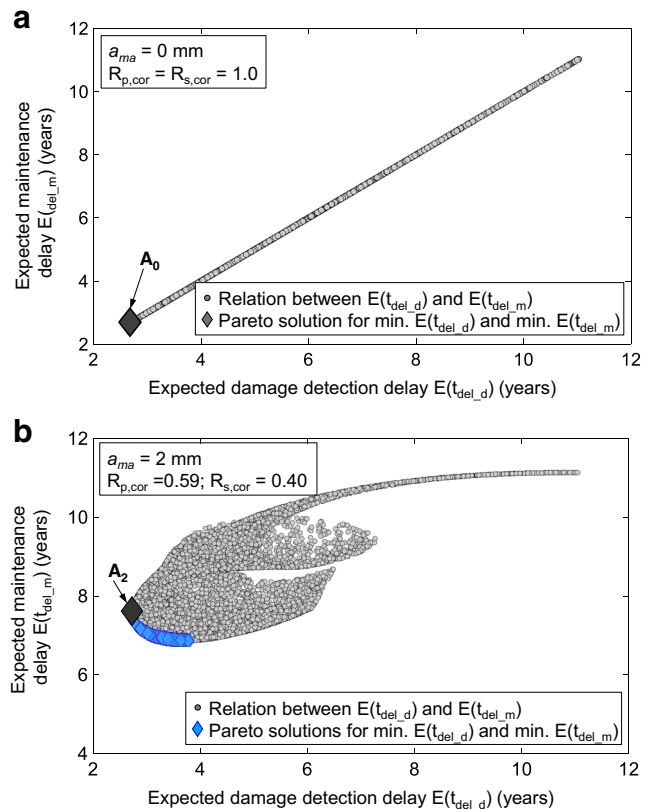


Fig. 6 Relation between expected damage detection delay and expected maintenance delay in the criterion space and the associated Pareto solutions: a  $a_{ma} = 0$  mm; b  $a_{ma} = 2$  mm



**Table 2** Objective function values associated with Pareto optimum solutions in Figs. 6, 9, 10, and 11

Pareto optimum solution	Expected damage detection delay $E(t_{del\_d})$ (years)	Expected maintenance delay $E(t_{del\_m})$ (years)	Damage detection time-based reliability index $\beta$	Expected total service life extension $E(t_{extlife})$ (years)	Expected life-cycle cost $C_{lcc}$ (USD)
$A_0$	2.72	2.72	–	–	–
$A_2$	2.72	7.61	–	–	–
$B_{SD} = B_{CR} = B_{CS}$	–	7.08	1.43	11.29	233,560.16
$C_{SD} = C_{CS}$	–	–	1.05	5.58	413,444.45
$C_{CR}$	–	–	1.21	4.98	548,028.90
$C_{AV}$	–	–	1.07	5.54	421,749.67
$D_{SD} = D_{CR} = D_{AV}$	–	5.72	1.71	11.07	392,871.77
$D_{CS}$	–	5.96	1.71	11.52	392,586.81
$E_{SD} = E_{CR} = E_{CS} = E_{AV}$	–	5.30	1.62	18.11	490,051.67
$F_{SD} = F_{CR} = F_{CS} = F_{AV}$	–	5.30	1.62	18.11	490,051.67

associated with the bi-objective probabilistic optimization problem of (22a and 22b). If the critical crack size requiring maintenance action  $a_{ma}$  is zero, the maintenance is applied immediately when the damage is detected, and as a result the expected maintenance delay  $E(t_{del\_m})$  will be the same as the expected damage detection delay  $E(t_{del\_d})$ . Moreover, the Pearson's and Spearman's coefficients of correlation between  $E(t_{del\_d})$  and  $E(t_{del\_m})$  are both equal to one (i.e.  $R_{p,cor} = R_{s,cor} = 1.0$ ), and only one Pareto optimal solution exists as shown in Fig. 6a. For this reason,  $E(t_{del\_d})$  or  $E(t_{del\_m})$  can be ignored in the MOPOP.

When the critical crack size requiring maintenance action  $a_{ma} = 2 \text{ mm}$  is considered,  $E(t_{del\_d})$  and  $E(t_{del\_m})$  become partially correlated (i.e.  $R_{p,cor} = 0.59$  and  $R_{s,cor} = 0.40$ ), and multiple Pareto optimal solutions exist as shown in Fig. 6b. The objective values of  $E(t_{del\_d})$  and  $E(t_{del\_m})$  associated with the representative solutions  $A_0$  and  $A_2$  in Fig. 6 are presented in

Table 2. Table 3 provides the values of the design variable (i.e. monitoring starting times  $t_{ms,1}$  and  $t_{ms,2}$ ) and given conditions ( $t_{md} = 0.5 \text{ year}$ ,  $N_{mon} = 2$ ) for  $A_0$  and  $A_2$ . The SHM plan for solution  $A_0$  requires two monitorings at  $t_{ms,1} = 4.46$  years and  $t_{ms,2} = 9.86$  years with a monitoring duration  $t_{md}$  of 0.5 year (see Table 3).  $E(t_{del\_d})$  and  $E(t_{del\_m})$  are equal to 2.72 years as indicated in Table 2. It is important to note that the SHM plans corresponding to the two solutions  $A_0$  and  $A_2$ , and the solution of the single objective optimization problem with  $f_1$  are identical as shown in Fig. 5 and Table 3.

### 5.3 Type I MOPOP for optimum SHM planning

The initial objective set  $\Omega_1$  consisting of the five objectives  $f_1$ ,  $f_2$ ,  $f_3$ ,  $f_4$  and  $f_5$  are considered simultaneously for the MOPOP formulation as follows:

**Table 3** Values of design variables and given conditions associated with Pareto optimum solutions in Figs. 6, 9, 10, and 11

Pareto optimum solution	Design variables or given conditions						Type of MOPOP	
	Optimum monitoring starting times (years)			Monitoring durations (years)				Number of monitorings $N_{mon}$
	$t_{ms,1}$	$t_{ms,2}$	$t_{ms,3}$	$t_{md,1}$	$t_{md,2}$	$t_{md,3}$		
$A_0$	4.46	9.86	–	0.5*	0.5*	–	2*	I
$A_2$	4.46	9.86	–	0.5*	0.5*	–	2*	I
$B_{SD} = B_{CR} = B_{CS}$	6.17	12.83	–	0.5*	0.5*	–	2*	I
$C_{SD} = C_{CS}$	7.98	–	–	2.0	–	–	1*	II
$C_{CR}$	6.95	–	–	2.0	–	–	1*	II
$C_{AV}$	7.90	–	–	2.0	–	–	1*	II
$D_{SD} = D_{CR} = D_{AV}$	4.70	11.23	–	1.97	1.98	–	2*	II
$D_{CS}$	4.74	12.29	–	1.98	1.53	–	2*	II
$E_{SD} = E_{CR} = E_{CS} = E_{AV}$	4.91	11.46	21.44	1.61	1.71	1.56	3*	II
$F_{SD} = F_{CR} = F_{CS} = F_{AV}$	4.91	11.46	21.44	1.61	1.71	1.56	3	III

\* Given conditions

**Table 4** Normalized degree of conflict  $\delta_{norm}$  between the initial objective set  $\Omega_I$  and the representative reduced objective set  $\Omega_R$

Type of MOPOP	Number of monitorings $N_{mon} = 1$		Number of monitorings $N_{mon} = 2$		Number of monitorings $N_{mon} = 3$	
	$\Omega_R$	$\delta_{norm}$	$\Omega_R$	$\delta_{norm}$	$\Omega_R$	$\delta_{norm}$
I	$\{f_1, f_4\}$	0.219	$\{f_1, f_4\}$	0.620	$\{f_1, f_4\}$	0.952
	$\{f_2, f_3, f_4\}$	0.0	$\{f_2, f_3, f_4\}$	0.113	$\{f_2, f_3, f_4\}$	0.915
	$\{f_2, f_3, f_4, f_5\}$	0.0	$\{f_2, f_3, f_4, f_5\}$	0.002	$\{f_2, f_3, f_4, f_5\}$	0.002
II	$\{f_3, f_4\}$	0.345	$\{f_3, f_4\}$	0.856	$\{f_3, f_4\}$	1.0
	$\{f_3, f_4, f_5\}$	0.0	$\{f_3, f_4, f_5\}$	0.759	$\{f_3, f_4, f_5\}$	0.622
	$\{f_2, f_3, f_4, f_5\}$	0.0	$\{f_2, f_3, f_4, f_5\}$	0.0	$\{f_2, f_3, f_4, f_5\}$	0.0
III	$\{f_2, f_4\}$	1.0	Note: Number of monitorings $N_{mon}$ is a design variable for Type III MOPOP.			
	$\{f_2, f_4, f_5\}$	0.478				
	$\{f_2, f_3, f_4, f_5\}$	0				

Given  $N_{mon}, t_{md}$  (25a)

find  $t_{ms} = \{t_{ms,1}, t_{ms,2}, \dots, t_{ms,N_{mon}}\}$  (25b)

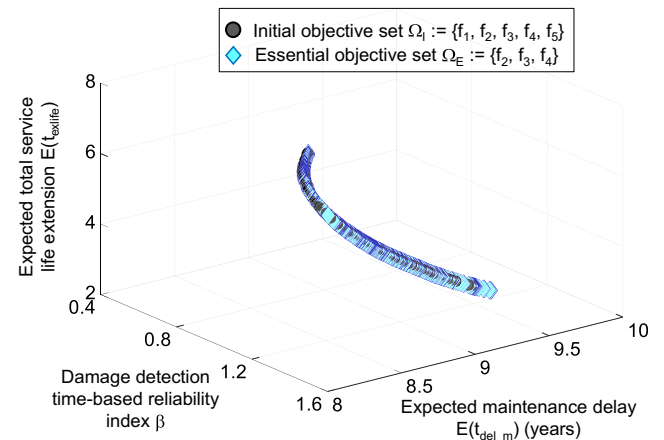
for  $\Omega_I = \{f_1, f_2, f_3, f_4, f_5\}$  (25c)

such that  $1 \text{ year} \leq t_{ms,i} - (t_{ms,i-1} + t_{md}) < 15 \text{ years}$  (25d)

As indicated in (25a and 25d), the design variables of the MOPOP are the monitoring starting times  $t_{ms}$ , and the monitoring duration and number of monitorings are given (i.e.  $t_{md} = 0.5$  year, and  $N_{mon} = 1, 2$ , or  $3$ ). This formulation is associated with Type I MOPOP. For Type I, II and II MOPOPs in this study, the critical crack size requiring maintenance action  $a_{ma} = 2$  mm is applied, and the Pareto solution set is computed by using the genetic algorithms of MATLAB<sup>®</sup> version R2016b (MathWorks 2016) after 500 generations with 300 populations. In order to assess the degree of conflict between the initial objective set  $\Omega_I$  and the reduced objective set  $\Omega_R$ , and to identify the essential objectives, the dominance relation-based objective reduction approach is applied with the computed Pareto solution set.

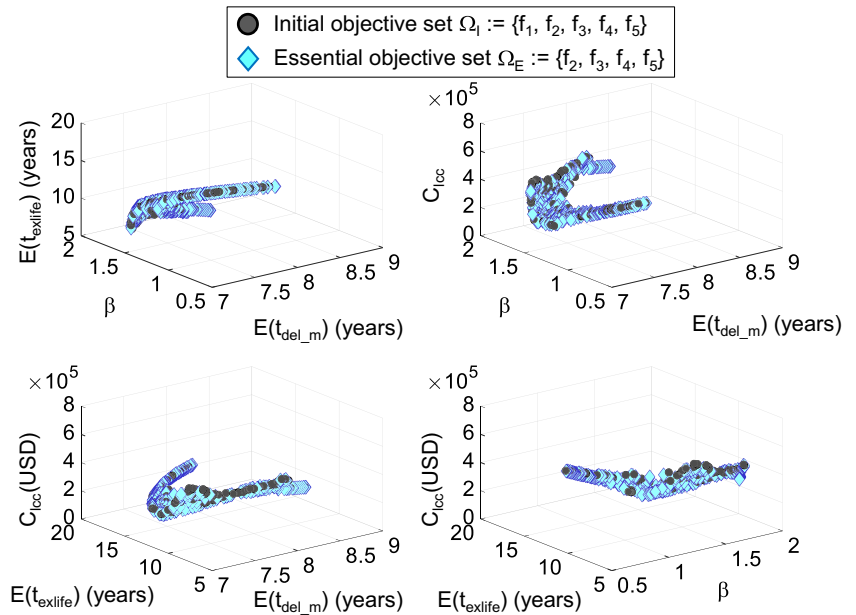
Table 4 presents the normalized degree of conflict  $\delta_{norm}$  between  $\Omega_I$  and  $\Omega_R$ . For  $N_{mon} = 1$ , the values of  $\delta_{norm}$  associated with the reduced objective sets  $\{f_1, f_4\}$ ,  $\{f_2, f_3, f_4\}$ , and  $\{f_2, f_3, f_4, f_5\}$  are 0.219, 0.0 and 0.0, respectively. Figure 7 shows the comparison between the Pareto solutions of the objective sets  $\Omega_I = \{f_1, f_2, f_3, f_4, f_5\}$  and  $\Omega_R = \{f_2, f_3, f_4\}$  in the 3D Cartesian coordinate system, which consists of  $E(t_{del,m})$ ,  $\beta$  and  $E(t_{exlife})$  as shown in Fig. 7. The Pareto solutions of  $\Omega_I$  with five dimensions (equal to the number of objectives to be considered) are projected onto this 3D Cartesian coordinate systems. The Pareto front of  $\Omega_I = \{f_1, f_2, f_3, f_4, f_5\}$  is the same as the Pareto front of  $\Omega_R = \{f_2, f_3, f_4\}$  because the associated  $\delta_{norm}$  is equal to zero. Hence,  $\Omega_R = \{f_2, f_3, f_4\}$  is the essential objective set, and  $f_1$  and  $f_5$  are redundant.

For  $N_{mon} = 2$ ,  $\delta_{norm}$  between  $\Omega_I$  and  $\Omega_R = \{f_2, f_3, f_4, f_5\}$  is 0.002 as indicated in Table 4. Figure 8 compares the Pareto solution sets of  $\Omega_I$  and  $\Omega_R = \{f_2, f_3, f_4, f_5\}$  in the 3D Cartesian coordinate system. Because the dimension of the Pareto solutions for  $\Omega_R = \{f_2, f_3, f_4, f_5\}$  is equal to the number of objectives to be considered (i.e. four), the Pareto solutions are illustrated in the four 3D Cartesian coordinate systems as shown in Fig. 8. Figure 9 illustrates the Pareto optimal solutions for the essential objective set  $\{f_2, f_3, f_4, f_5\}$  in the parallel coordinate system, where the four vertical axes represent the values of  $E(t_{del,d})$ ,  $\beta$ ,  $E(t_{exlife})$  and  $C_{lcc}$ . When an allowable normalized degree of conflict  $\delta_{all}$  of 0.002 is applied, the essential objective set becomes  $\{f_2, f_3, f_4, f_5\}$ . For this reason, the redundant objective  $f_1$  is ignored in the MADM for selecting the well-balanced Pareto optimal solutions. The weights of the essential objectives  $f_2, f_3, f_4$  and  $f_5$  are computed using the SD (see (15)), CRITIC (see (16)) and CCSD (see (17)) methods. The overall assessment values of the Pareto solutions for  $\{f_2, f_3, f_4, f_5\}$  are estimated using the simple additive weight method defined in (14). It should be noted that even though there are



**Fig. 7** Pareto solutions of the initial objective and essential objective sets of Type I MOPOP for  $N_{mon} = 1$

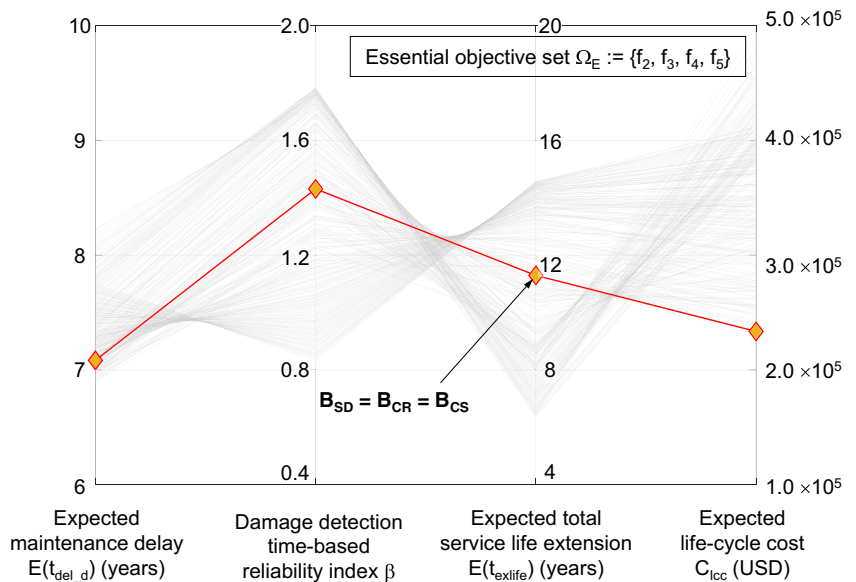
**Fig. 8** Pareto solutions of the initial objective and essential objective sets  $\Omega_E = \{f_2, f_3, f_4, f_5\}$  of Type I MOPOP for  $N_{mon} = 2$  in the 3D Cartesian coordinate system



the Pareto solutions from the bi-objective optimization with only the objectives  $f_1$  and  $f_2$  (see Fig. 6b), the objective  $f_1$  can be redundant in Type I MOPOP considering the objectives  $f_1, f_2, f_3, f_4$  and  $f_5$  simultaneously.

The solutions  $B_{SD}, B_{CR}$  and  $B_{CS}$ , as shown in Fig. 9, are associated with the largest overall assessment values based on the SD, CRITIC and CCSD methods, respectively. The values of the objectives and design variables for  $B_{SD}, B_{CR}$  and  $B_{CS}$  are provided in Tables 2 and 3. The three solutions  $B_{SD}, B_{CR}$  and  $B_{CS}$  lead to the same monitoring plan, which requires two monitorings at 6.17 years and 12.83 years (see Table 3). The associated  $E(t_{del_m}), \beta, E(t_{exlife})$  and  $C_{lcc}$  are 7.08 years, 1.43, 11.29 years and \$233,560.16, respectively, as indicated in Fig. 9 and Table 2.

**Fig. 9** Multi-attribute decision alternatives for the essential objective set  $\Omega_E = \{f_2, f_3, f_4, f_5\}$  of Type I MOPOP for  $N_{mon} = 2$  in the parallel coordinate system



**5.4 Type II MOPOP for optimum SHM planning**

The Type II MOPOP considering the monitoring starting times  $t_{ms,i}$  and monitoring durations  $t_{md,i}$  as design variables is formulated as

Given  $N_{mon}$  (26a)

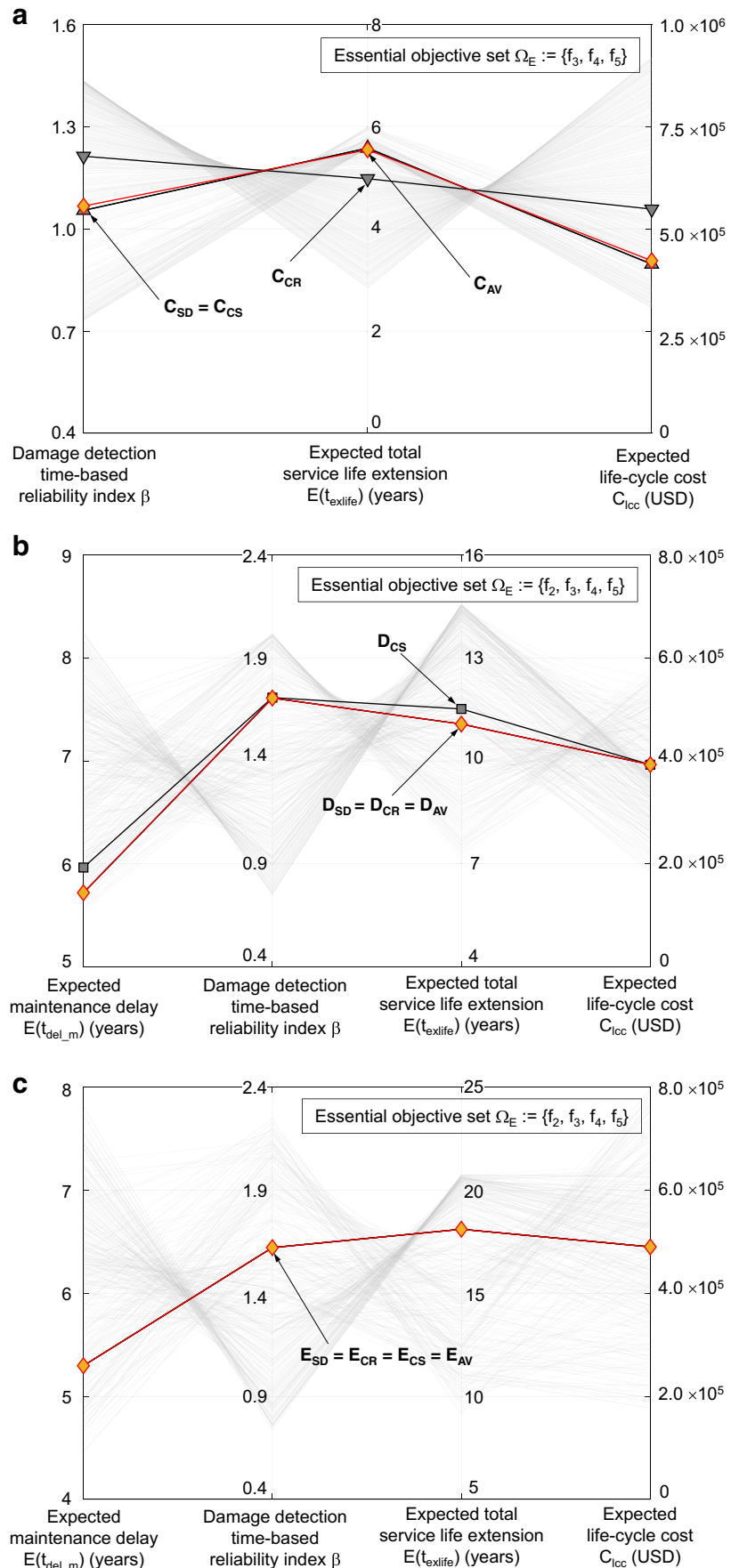
find  $t_{ms} = \{t_{ms,1}, t_{ms,2}, \dots, t_{ms,N_{mon}}\}$  and (26b)

$t_{md} = \{t_{md,1}, t_{md,2}, \dots, t_{md,N_{mon}}\}$

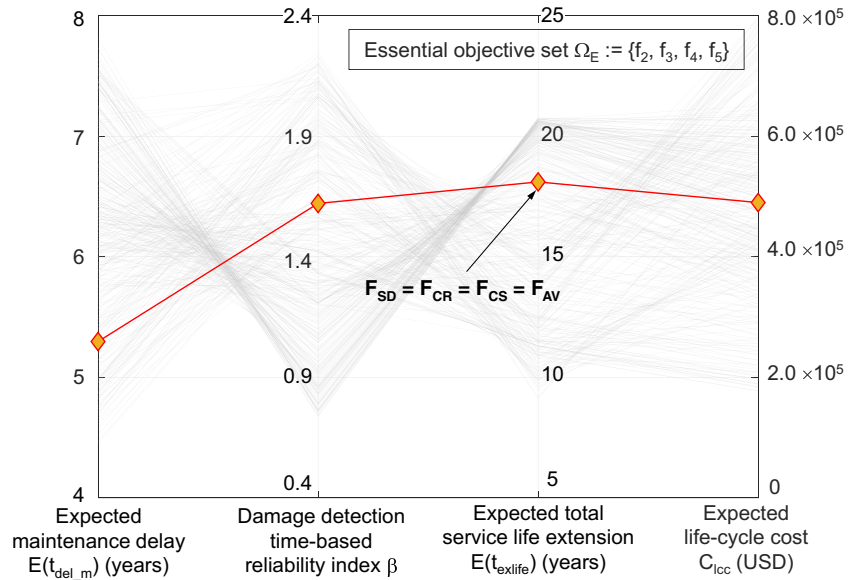
for  $\Omega_I = \{f_1, f_2, f_3, f_4, f_5\}$  (26c)

such that  $1 \text{ year} \leq t_{ms,i} - (t_{ms,i-1} + t_{md,i}) < 15 \text{ years}$  and  $t_{md,i} \leq 2 \text{ years}$  (26d)

**Fig. 10** Multi-attribute decision alternatives of the Pareto optimal solutions of Type II MOPOP in the parallel coordinate system: **a**  $N_{mon} = 1$ ; **b**  $N_{mon} = 2$ ; **c**  $N_{mon} = 3$



**Fig. 11** Multi-attribute decision alternative of the Pareto optimal solutions of Type III MOPOP in the parallel coordinate system



As presented in (26d), the non-monitoring time interval should be between 1 year and 15 years, and the monitoring duration has to be less than 2 years. Table 4 presents the normalized degree of conflict  $\delta_{norm}$  between  $\Omega_I$  and the representative reduced objective set  $\Omega_R$ . The essential objective sets for  $N_{mon} = 1, 2$  and 3 are  $\{f_3, f_4, f_5\}$ ,  $\{f_2, f_3, f_4, f_5\}$ , and  $\{f_2, f_3, f_4, f_5\}$ , respectively. The computed Pareto solutions of the essential objective sets for  $N_{mon} = 1, 2$  and 3 are presented in the parallel coordinate system as shown in Fig. 10. For  $N_{mon} = 1$ , the representative Pareto solutions  $C_{SD}$ ,  $C_{CR}$  and  $C_{CS}$  in Fig. 10a are selected using the SD, CRITIC and CCSD methods. In order to consider the weights of the objectives estimated by the SD, CRITIC and CCSD methods simultaneously, the average weights of the objectives are calculated as

$$w_j = \frac{(w_{j,SD} + w_{j,CR} + w_{j,CS})}{3} \tag{27}$$

where  $w_{j,SD}$ ,  $w_{j,CR}$  and  $w_{j,CS}$  are the weights of the  $j$ th objective obtained using the SD, CRITIC and CCSD methods, respectively. The selection of the solution  $C_{AV}$  shown in Fig. 10a is based on the average weights defined in (27). As presented in Table 2 and Fig. 10, the solution  $C_{SD}$  is identical to  $C_{CS}$ , and the objective values of the solution  $C_{AV}$  are close to those of the solution  $C_{SD}$  (or  $C_{CS}$ ). Figure 10b shows the Pareto solutions and the selected solutions  $D_{SD}$  (equal to  $D_{CR}$  and  $D_{AV}$ ) and  $D_{CS}$  when  $N_{mon} = 2$ . Furthermore, Fig. 10c and Tables 2 and 3 indicate that the selected solutions based on the SD CRITIC and CCSD methods are the same (i.e.  $E_{SD} = E_{CR} = E_{CS}$ ). Thus, the solution  $E_{AV}$  is the same as the other solutions  $E_{SD}$ ,  $E_{CR}$  and  $E_{CS}$ . These solutions leads to three monitorings at 4.91 years, 11.46 years and 21.44 years (see Table 3).

### 5.5 Type III MOPOP for optimum SHM planning

The formulation of Type III MOPOP is

$$\begin{aligned} \text{Find } t_{ms} &= \{t_{ms,1}, t_{ms,2}, \dots, t_{ms,N_{mon}}\}, t_{md} \\ &= \{t_{md,1}, t_{md,2}, \dots, t_{md,N_{mon}}\} \text{ and } N_{mon} \end{aligned} \tag{28a}$$

$$\text{for } \Omega_I = \{f_1, f_2, f_3, f_4, f_5\} \tag{28b}$$

The design variables of Type III MOPOP are the monitoring starting times, monitoring duration and number of monitorings. The identical constraints of (26d) are applied in this MOPOP. The Pareto solutions of this MOPOP are obtained by estimating the dominance relations among the Pareto solutions for  $N_{mon} = 1, 2$  and 3 obtained from Type II MOPOP. As indicated in Table 4, the essential objective set for  $\delta_{norm} = 0.0$  is  $\{f_2, f_3, f_4, f_5\}$ . The Pareto solutions for  $\{f_2, f_3, f_4, f_5\}$  are illustrated in the parallel coordinate system as shown in Fig. 11. The solutions  $F_{SD}$ ,  $F_{CR}$  and  $F_{CS}$  are obtained using the SD, CRITIC, and CCSD methods, respectively. These solutions are identical; moreover, the solution  $F_{AV}$  based on the average weights is the same (see Fig. 11, and Tables 2 and 3). It is important to note that the solutions  $F_{SD}$ ,  $F_{CR}$  and  $F_{CS}$  shown in Fig. 11 results in the same monitoring plan when the solutions  $E_{SD}$ ,  $E_{CR}$  and  $E_{CS}$  in Fig. 10c are applied (see Tables 2 and 3).

### 6 Conclusions

In this study, a novel approach is proposed to establish the MOPOP SHM plan. The Pareto solutions obtained from the MOPOP are used to identify the redundant objectives using the dominance relation-based objective reduction approach. MADM is applied to determine the weights of the essential



objectives, and select a well-balanced solution among the Pareto solution set for the SHM planning. The following conclusions can be drawn:

- (1) The proposed five objectives for optimum SHM planning are formulated based on the fatigue damage assessment. To formulate the objective functions of the expected damage detection delay, expected maintenance delay, and damage detection time-based reliability index, the damage occurrence / propagation under uncertainty needs to be estimated. The effect of maintenance on the service life extension is addressed in the formulation of the total service life extension. Furthermore, costs related to monitoring, maintenance and failure are integrated into the total life-cycle cost. The single objective probabilistic optimization based on each individual objective function can lead to its own optimum SHM plan.
- (2) The interdependence between the damage detection delay and maintenance delay depends on the critical fatigue crack for maintenance. If the critical fatigue crack is predefined as zero, the maintenance delay is perfectly correlated with the damage detection delay, and a single optimum solution from the bi-objective probabilistic optimization is obtained by minimizing the expected damage detection delay and expected maintenance delay. If the critical fatigue damage for maintenance action is larger than zero, the damage detection delay and maintenance delay become partially correlated, and thus multiple optimum solutions (i.e. Pareto solutions) of the bi-objective optimization exist.
- (3) The four-objective set comprising  $f_2$ ,  $f_3$ ,  $f_4$ , and  $f_5$  is associated with a normalized degree of conflict approximately equal to zero for all the three types of MOPOP. The objective  $f_1$  is redundant and ignored in the MADM. This is because  $f_1$  is highly and positively correlated with  $f_2$ ,  $f_3$ ,  $f_4$  and  $f_5$  as shown in Fig. 2.
- (4) In this paper, the weights of only the essential objectives are considered in improving the efficiency and effectiveness of the MADM. This is because the redundant objectives do not affect the Pareto front. Furthermore, depending on the type of the weight determination approach to be applied, the weights of the objectives can be varied, and as a result, the selection of a well-balanced solution among the Pareto solution may not be consistent. For a more rational selection of the Pareto solution, the average weights obtained from the multiple weight determination approaches can be used.
- (5) The formulations of the objectives presented in this paper are based on the assumption that existing structural damage is detected during the monitoring period. Further studies are needed to address the uncertainty associated with damage detection during monitoring by considering false information, and inappropriate interpretation of information.

- (6) The uncertainties associated with the damage propagation and the maintenance effect on the service life extension and life-cycle cost can affect the Pareto solutions of the MOPOP, and selection of the well-balanced Pareto solution in the MADM. Through the appropriate updating process, the accuracy of the probabilistic variables, fatigue crack propagation model, and the optimum SHM planning can be improved.
- (7) Increase of the number of objectives leads to a higher computational cost and lower ability to search the Pareto front. For this reason, when the MOPOP with a larger number of objectives is solved, the applicability of an algorithm needs to be evaluated considering both its efficiency and accuracy.

**Acknowledgements** The support by grants from (a) the National Science Foundation (NSF) Award CMMI-1537926, (b) the Commonwealth of Pennsylvania, Department of Community and Economic Development, through the Pennsylvania Infrastructure Technology Alliance (PITA), (c) the U.S. Federal Highway Administration (FHWA) Cooperative Agreement Award DTFH61-07-H-00040, (d) the U.S. Office of Naval Research (ONR) Awards N00014-08-1-0188, N00014-12-1-0023, and N00014-16-1-2299, (e) the National Aeronautics and Space Administration (NASA) Award NNX10AJ20G, and (f) the Regional Development Research Program by Ministry of Land, Infrastructure and Transport of Korean government Award 16RDRP-B076564-03 is gratefully acknowledged. The opinions presented in this paper are those of the authors and do not necessarily reflect the views of the sponsoring organizations.

**Notations**  $\beta$ , Damage detection time-based reliability index;  $\delta$ , Degree of conflict between  $\Omega_R$  and  $\Omega_I$ ;  $\delta_{norm}$ , Normalized degree of conflict between  $\Omega_R$  and  $\Omega_I$ ;  $a_0$ , Initial crack size;  $a_{crb}$ , Critical crack size resulting in structural failure;  $a_{ma}$ , Critical crack size requiring maintenance action;  $C_{fail}$ , Expected failure cost;  $C_{lcc}$ , Expected life-cycle cost;  $C_{lss}$ , Expected monetary loss due to the structural failure;  $C_{ma}$ , In-depth inspection and maintenance cost;  $C_{mon}$ , Monitoring cost;  $E(t_{del_d})$ , Expected damage detection delay;  $E(t_{del_m})$ , Expected maintenance delay;  $f_1$ , Minimizing the expected damage detection delay;  $f_2$ , Minimizing the expected maintenance delay;  $f_3$ , Maximizing the damage detection time-based reliability index;  $f_4$ , Maximizing the expected total service life extension;  $f_5$ , Minimizing the expected life-cycle cost;  $N_{mnt}$ , Number of available maintenance types;  $N_{mon}$ , Number of monitorings;  $t_{del_d}$ , Damage detection delay;  $t_{del_m}$ , Maintenance delay;  $t_{ex,i}$ , Service life extension induced by the maintenance followed by the  $i$ th monitoring;  $t_{extife}$ , Total service life extension;  $t_{ins,i}$ ,  $i$ th inspection time;  $t_{life,i}$ , Extended service life after the  $i$ th monitoring;  $t_{man}$ , Time interval between the damage occurrence time and the time associated with the critical state;  $t_{md}$ , Monitoring duration;  $t_{ms}$ , Monitoring starting time;  $w_i$ , Weight of the  $i$ th objective;  $\Omega_I$ , Initial objective set;  $\Omega_R$ , Reduced objective set;  $\Phi_{frm}$ , Pareto front;  $\Phi_{sob}$ , Pareto optimal solution set

## References

- Akpan UO, Koko TS, Ayyub B, Dunbar TE (2002) Risk assessment of aging ship hull structures in the presence of corrosion and fatigue. *Mar Struct Elsevier* 15(3):211–231
- Arora JS (2012) Introduction to optimum design, 3rd edn. Elsevier, UK
- Brockhoff D, Zitzler E (2006) Dimensionality reduction in multiobjective optimization with (partial) dominance structure preservation: Generalized minimum objective subset problems. TIK Report 247, ETH Zurich, Switzerland
- Brockhoff D, Zitzler E (2009) Objective reduction in evolutionary multiobjective optimization: theory and applications. *Evol Comput MIT Press* 17(2):135–166
- Chmielewski DJ, Palmer T, Manousiouthakis V (2002) On the theory of optimal sensor placement. *AICHE J* 48(5):1001–1012
- Chong KP, Carino NJ, Washer G (2003) Health monitoring of civil infrastructures. *Smart Mater Struct Institute of Physics Publishing* 12(3):483–493
- Deng H, Yeh C-H, Willis RJ (2000) Inter-company comparison using modified TOPSIS with objective weights. *Comput Oper Res Pergamon* 27(10):963–973
- Diakoulaki D, Mavrotas G, Papayannakis L (1995) Determining objective weights in multiple criteria problems: the critic method. *Comput Oper Res Pergamon* 22(7):763–770
- Farhey DN (2006) Instrumentation system performance for long-term bridge health monitoring. *Struct Health Monit* 5(2):143–153 SAGE
- Fisher JW, Kulak GL, Smith IF (1998) A fatigue primer for structural engineers. National Steel Bridge Alliance, Chicago
- Frangopol DM, Messervey TB (2011) Effect of monitoring on reliability of structures. In: Bakht B, Mufti AA, Wegner LD (eds) Chapter 18 in monitoring Technologies for Bridge Management. Multi-Science Publishing Co. Ltd., U.K., pp 515–560
- Frangopol DM, Soliman M (2016) Life-cycle of structural systems: recent achievements and future directions. *Struct Infrastruct Eng* 12(1):1–20 Taylor & Francis
- Frangopol DM, Saydam D, Kim S (2011) Maintenance, management, life-cycle design and performance of structures and infrastructures: a brief review. *Struct Infrastruct Eng Taylor & Francis* 8(1):1–25
- Garbatov Y, Soares CG (2014) Risk-based Maintenance of Aging Ship Structures. Maintenance and Safety of Aging Infrastructure: Structures and Infrastructures Book Series, 10, 307
- Glen LF, Dinovitzer A, Malik L, Basu R, Yee R (2000) Guide to damage tolerance analysis of marine structures. Rep. No. SSC-409, Ship Structure Committee, Washington, DC
- Hauke J, Kossowski T (2011) Comparison of values of pearson's and spearman's correlation coefficients on the same sets of data. *Quaestiones Geographicae* 30(2):87–93
- IAEA (2015) Plant Life Management Models for Long Term Operation of Nuclear Power Plants. IAEA Nuclear Energy Series No. NP-T-3.18, International Atomic Energy Agency, Vienna
- Jaimes LA, Coello CAC, Aguirre H, Tanaka K (2014) Objective space partitioning using conflict information for solving many-objective problems. *Inf Sci Elsevier* 268:305–327
- Kim S, Frangopol DM (2010) Optimal planning of structural performance monitoring based on reliability importance assessment. *Probab Eng Mech Elsevier* 25(1):86–98
- Kim S, Frangopol DM (2011a) Optimum inspection planning for minimizing fatigue damage detection delay of ship hull structures. *Int J Fatigue Elsevier* 33(3):448–459
- Kim S, Frangopol DM (2011b) Inspection and monitoring planning for RC structures based on minimization of expected damage detection delay. *Probab Eng Mech Elsevier* 26(2):308–320
- Kim S, Frangopol DM (2011c) Cost-based optimum scheduling of inspection and monitoring for fatigue sensitive structures under uncertainty. *J Struct Eng ASCE* 137(11):1319–1331
- Kim S, Frangopol DM (2017) Efficient multi-objective optimisation of probabilistic service life management. *Struct Infrastruct Eng Talyor & Francis* 13(1):147–159
- Kwon K, Frangopol, DM (2011). "Bridge fatigue assessment and management using reliability-based crack growth and probability of detection models." *Probab Eng Mech, Elsevier* 26(3): 471–480.
- Liu M, Frangopol DM, and Kim S (2009). "Bridge system performance assessment from structural health monitoring: A case study." *J Struct Eng, ASCE* 135(6):733–742
- Madsen HO, Torhaug R, Cramer EH (1991) Probability-based cost benefit analysis of fatigue design, inspection and maintenance. Proceedings of the Marine Structural Inspection, Maintenance and Monitoring Symposium, SSC/SNAME, Arlington, VA., II.E.1–12
- Martinez-Luengo M, Kolios A, Wang L (2016) Structural health monitoring of offshore wind turbines: a review through the statistical pattern recognition paradigm. *Renew Sust Energ Rev Elsevier* 64:91–105
- MathWorks (2016) Optimization toolbox™ User's guide. MathWorks, Natick
- Meo M, Zumpano G (2005) On the optimal sensor placement techniques for a bridge structure. *Eng Struct Elsevier* 27(10):1488–1497
- Mohanty JR, Verma BB, Ray PK (2009) Prediction of fatigue crack growth and residual life using an exponential model: part I (constant amplitude loading). *Int J Fatigue Elsevier* 31(3):418–424
- Myers JL, Well AD, Lorch RF Jr (2003) Research design and statistical analysis. Routledge, New York
- NCHRP. (2003) Bridge life-cycle cost analysis. NCHRP-report 483, Transportation Research Board, Washington D.C.
- NCHRP (2006) Manual on service life of corrosion-damaged reinforced concrete bridge superstructure elements. NCHRP-report 558, Transportation Research Board, Washington D.C.
- NCHRP (2012) Estimating life expectancies of highway assets – Volume 1: Guidebook. NCHRP-report 713, Transportation Research Board, Washington D.C.
- Orcesi AD, Frangopol DM (2011) Optimization of bridge maintenance strategies based on structural health monitoring information. *Struct Saf Elsevier* 33(1):26–41
- Paris P, Erdogan F (1963) A critical analysis of crack propagation laws. *J Basic Eng ASME* 85(4):528–533
- Pohekar SD, Ramachandran M (2004) Application of multi-criteria decision making to sustainable energy planning—a review. *Renew Sust Energ Rev Elsevier* 8(4):365–381
- Sabatino S, Frangopol DM (2017) Decision making framework for optimal SHM planning of ship structures considering availability and utility. *Ocean Eng Elsevier* 135:194–206
- Sánchez-Silva M, Frangopol DM, Padgett J, Soliman M (2016) Maintenance and operation of infrastructure systems: review. *J Struct Eng ASCE* 142(9):F4016004
- Saxena DK, Duro JA, Tiwari A, Deb K, Qingfu Z (2013) Objective reduction in many-objective optimization: linear and nonlinear algorithms. *Evol Comput IEEE* 17(1):77–99
- Soliman M, Barone G, Frangopol DM (2014) Fatigue reliability and service life prediction of aluminum naval ship details based on monitoring data. *Struct Health Monit SAGE* 14(1):3–19
- Soliman M, Frangopol DM, Mondoro A (2016) A probabilistic approach for optimizing inspection, monitoring, and maintenance actions against fatigue of critical ship details. *Struct Saf Elsevier* 60:91–101
- Thoft-Christensen P, Sørensen JD (1987) Optimal strategy for inspection and repair of structural systems. *Civ Eng Environ Syst Taylor & Francis* 4(2):94–100

- Wang Y-M, Luo Y (2010) Integration of correlations with standard deviations for determining attribute weights in multiple attribute decision making. *Math Comput Model Elsevier* 51(1–2):1–12
- Worden K, Burrows AP (2001) Optimal sensor placement for fault detection. *Eng Struct Elsevier* 23(8):885–901
- Yoon KP, Hwang C-L (1995) Multiple attribute decision making: an introduction. SAGE Publication Inc., London
- Zavadskas EK, Turskis Z, Kildienė S (2014) State of art surveys of overviews on MCDM/MADM methods. *Technol Econ Dev Econ Taylor & Francis* 20(1):165–179



Reproduced with permission of copyright owner. Further reproduction prohibited without permission.