



## **Einladung zum Vortrag**

von

**14. November 2012**

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### **Dependent failures in reliability networks**

Static network reliability models typically assume that the failures of their components are independent. This assumption allows for the design of efficient Monte Carlo algorithms that can estimate the network reliability in settings where it is a rare-event probability. Despite this computational benefit, independent component failures is frequently not a realistic modeling assumption for real-life networks. In this talk we show how the splitting method for rare-event simulation can be used to estimate the reliability of a network model that incorporates a realistic dependence structure via the Marshal-Olkin copula.

**Termin: Dienstag, 04. Dezember 2012, 17 Uhr, c.t.**

**Ort: Universität Ulm, Helmholtzstr. 18, Raum 220**

Der Vortrag findet im Rahmen des Mathematischen Kolloquiums statt.  
Interessenten sind herzlich eingeladen.

gez. V. Schmidt