

Contents

1	Introduction	1
1.1	Hypotheses	4
1.2	Objectives	5
1.2.1	General Objectives	5
1.2.2	Specific Objectives	5
1.3	Contributions and Structure of the Thesis	5
2	Background and Literature Review	8
2.1	Event Prognosis: A Transdisciplinary Problem	8
2.2	Failure Prognosis	9
2.2.1	A Probabilistic Perspective	10
2.2.2	The Bayesian Approach	11
2.2.3	Lack of Formalism and Standardisation	12
2.2.4	Inconsistencies in Classic Formulations of The Failure Prognosis Problem	13
2.3	Bayesian Cramér-Rao Lower Bounds	15
2.3.1	The Bayesian Cramér-Rao bound	15
2.3.2	BCRLBs in Dynamic Systems	15
3	Uncertain Event Prognosis	18
3.1	Probability of Uncertain Future Events	18
3.1.1	Discrete-Time Stochastic Processes	19
3.1.2	Continuous-Time Stochastic Processes	23
3.2	Application to Fatigue Crack Prognosis	25
3.2.1	Crack Growth Model	25
3.2.2	Uncertain Event Definition	26
3.2.3	Method of Monte Carlo Simulations	26
3.2.4	Simulation Results	28
3.3	Summary	30
4	Predictive Bayesian Cramér-Rao Bounds of Future System States	31
4.1	Conditional Predictive Bayesian Cramér-Rao Lower Bounds	32
4.2	Methodology for Prognostic Algorithm Design	34
4.3	Analytic Computation of MCP-BCRLBs	36
4.4	Case Study: End-of-Discharge Time Prognosis of Lithium-Ion Batteries . . .	37
4.4.1	State-Space Model	37
4.4.2	Prognostic Algorithm	39

4.4.3	Avoiding Monte Carlo Simulations to Estimate Fundamental Limits	39
4.4.4	Prognostic Algorithm Design: Known Future Operating Profiles	41
4.4.5	Prognostic Algorithm Design: Statistical Characterisations of Future Operating Profiles	46
4.5	Summary	47
5	Predictive Bayesian Cramér-Rao Bounds of Event Occurrence Time	49
5.1	Mathematical Formalisations	50
5.1.1	Discrete-Time Stochastic Systems	50
5.1.2	Continuous-Time Stochastic Systems	52
5.2	Illustrative Example: Battery End-of-Discharge Time Prognosis	52
5.3	Summary	54
6	Conclusion	55
	Bibliography	57
A	Demonstrations: Chapter 4	67
A.1	Proof of Theorem 4.1	67
A.2	Proof of Theorem 4.2	69
A.3	MCP-BRCLB Initial Condition and Recursion Elements	71
A.3.1	Initial Condition	71
A.3.2	Elements of the Recursion	74
B	Demonstrations: Chapter 5	75
B.1	Demonstration of Theorem 5.1	75
B.2	Demonstration of Theorem 5.2	77