



International
Centre for
Mathematical
Sciences

Bottle Testing

GROUP: J. Bennett, D. Cheek, A. Martinsson,
A. Miller, E. Moraki, R. Mosincat,
M. Nethercote, G. Smith, A. Tse

SUPERVISOR: P.G. Hjorth

Thursday 24th March, 2016



Outline

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- Future Work

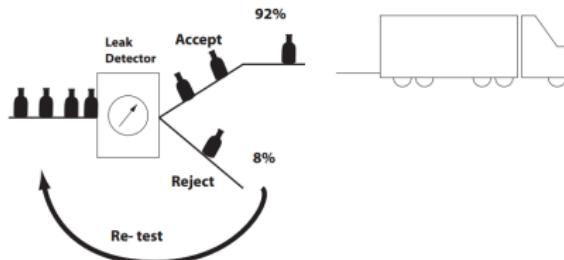
The Problem

The current leak test is noisy:

- 8% fail the original test

BUT

- nearly all of these fails are judged to be fine after the secondary test
- only about 0.4% fail the secondary test.



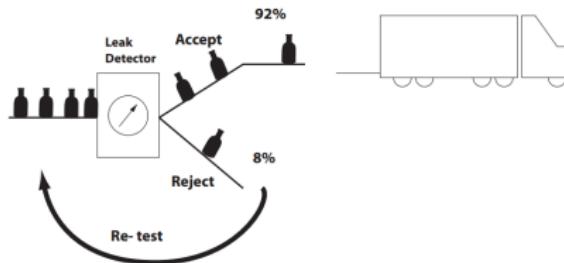
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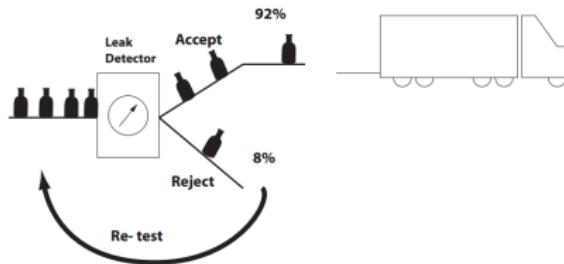
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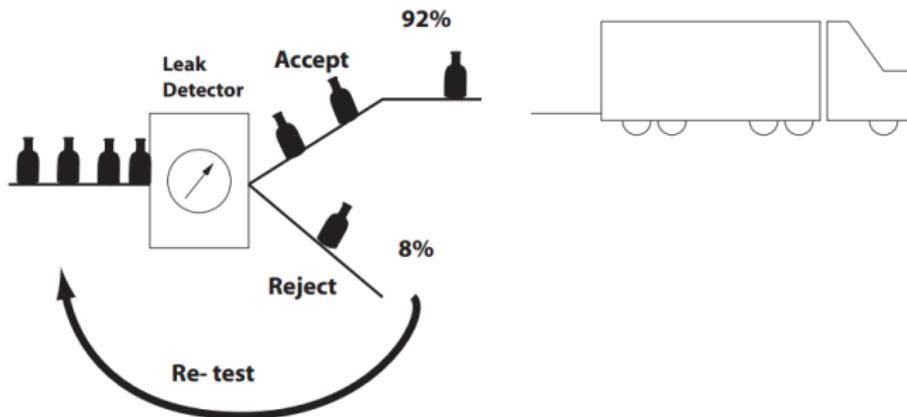
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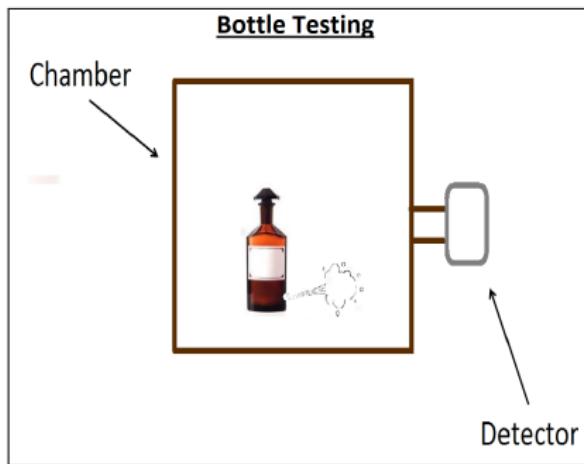
- * Thus, too many good bottles are being initially rejected!
- * The secondary test is expensive.

The Problem

QUESTION: How do we reduce the number of good bottles rejected, without more bad bottles being accepted?

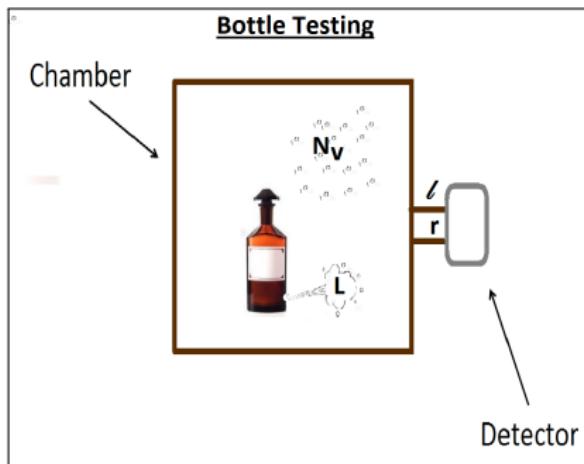


Company's Testing Procedure



- Each bottle is filled with He before entering the chamber.
- The mass spectrometer detects the He that leaks from the bottle.
- If He concentration goes above a certain threshold the bottle is rejected, it is tested again.

Formulation of the Model



Change in amount of He
in the chamber over time

=
Leakage - Amount of He that leaves
the chamber and detected

$$\frac{dN_V}{dt} = L - aN_V$$

Formulation of the Model

$$\frac{dN_v}{dt} = \textcolor{red}{L} - aN_v$$

with

$$\textcolor{red}{L} = \frac{PA}{\sqrt{2\pi k_B m T}}$$

where

P = pressure of bottle

A = area of the hole

m = mass of a single He molecule

k_B = Boltzmann constant

T = temperature



Formulation of the Model

$$\frac{dN_v}{dt} = L - \mathbf{a}N_v$$

with

$$\mathbf{a} = \frac{\text{Volume flow rate}}{\text{Volume of tube}} = \frac{r^2 k_B T N_v}{8\eta l^2 V_v}$$

where

r = radius of the tube

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Formulation and Solution of the Deterministic Model

$$\frac{dN_v}{dt} = L - cN_v^2$$

with

$$L = \frac{PA}{\sqrt{2\pi k_B m T}} = \text{constant}, \quad c = \frac{r^2 k_B T}{8nl^2 V_v} = \text{constant}$$

The solution is

$$N_v = \sqrt{\frac{L}{c}} \tanh(\sqrt{L}ct)$$

Statistical Model

Statistical Model

- Measurements at t_i where $i = 1, \dots, n$.

$$D(t_i) = cN(t_i) + \varepsilon_i \quad \text{where } \varepsilon_i \sim \mathcal{N}(0, \sigma^2) \quad \text{i.i.d}$$

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For large n , \hat{L} is asymptotically normal:

$$\hat{L} \sim \mathcal{N}\left(L, \frac{1}{nI(L)}\right), \text{ where } I = \text{Fisher's Information}.$$

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- 2 For \hat{L} :
 - If $\hat{L} < L_1$, then we **accept** the bottle.
 - If $\hat{L} > L_1$, then we **reject** the bottle.

Note: L_1 = critical value for testing leakage.

Probability of false rejection/acceptance

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Probability of false acceptance?

$$P(\hat{L} < L_1 | L > L_0) = \frac{\int_{L_0}^{\infty} P(\hat{L} < L_1 | L = y) \mu(dy)}{P(L > L_0)}$$

Stochastic Model

Stochastic Model

Since the deterministic model does not reflect the “actual truth”, the stochastic can give more insights for the problem. We consider the following mean reverting process:

$$dZ(t) = cdN(L; t) + (cN^2(L; t) - Z(t))dt + bZ(t)dW_t$$

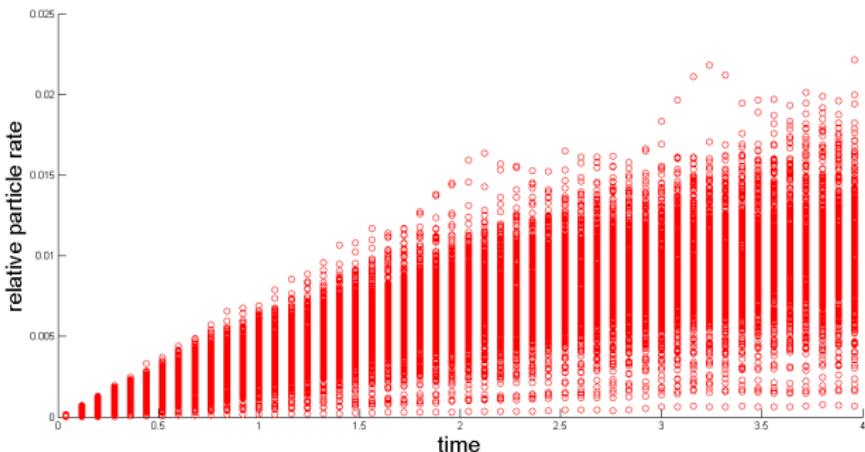
assuming that $L \sim \mathcal{N}(1, 0.1)$.

Limitation of Data

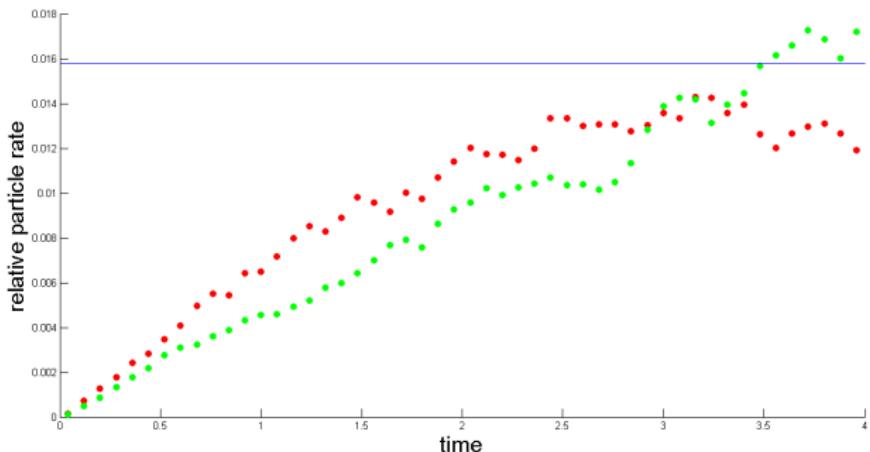
Data provided by the company:

$$P(r_1) = 8\% \text{ and } P(r_2) \approx 0.5\%$$

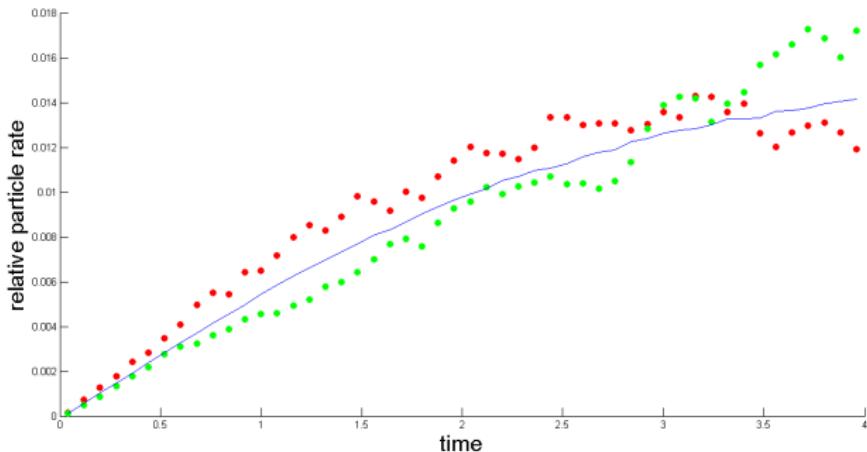
Group's Stochastic Model Outcome



Company's Testing Method



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Results

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BAD BOTTLES ACCEPTED	3	1
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In other words, Group's method:

- cut out the probability of accepting a bad bottle to $1/3$; and,
- cut out the probability of rejecting a good bottle to $1/2$.

Conclusion/Future Work

- Group's model cannot eliminate the probability that the good (bad) bottle is rejected (accepted).

BUT

- Group's model is **MORE ACCURATE** than the existing model used by the company.
- Provided the data one can use both statistical and stochastic models as a base in order to produce more accurate results for the company's benefit.

Some References

- Y.Deng et al. (2013) “Residual Useful Life Estimation Based on a Time-Dependent Ornstein Uhlenbeck Process”
- C. Vallance (lecture Notes) “Properties of Gases”.

Thank you!