



ISSN 1000-6893

CN 11-1929/V

**E** Engineering Village

航空学报 » 1995, Vol. 16 » Issue (4) : 101-104 DOI:

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多个设计点安全边界方程的重要抽样函数

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AN IMPORTANCE SAMPLING FUNCTION FOR COMPUTING FAILURE PROBABILITY OF A LIMIT STATE EQUATION WITH MULTIPLE DESIGN POINTS

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摘要 提出了一种新的适用于具有多个设计点的安全边界方程失效概率计算的重要抽样函数, 其抽样估计值的方差小于现有方法, 收敛速度也较现有方法快, 抽样效率为 50% 左右, 且估计值收敛于真实值。

关键词:

Abstract: A new importance sampling function for computing failure probability of a limit state equation with multiple design points is presented. The efficiency, accuracy and versatility of this method are addressed.

Keywords:

Received 1993-01-08;

Service

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吕震宙; 冯元生. 多个设计点安全边界方程的重要抽样函数[J]. 航空学报, 1995, 16(4): 101-104.

Lu Zhenzhou; Feng Yuansheng . AN IMPORTANCE SAMPLING FUNCTION FOR COMPUTING FAILURE PROBABILITY OF A LIMIT STATE EQUATION WITH MULTIPLE DESIGN POINTS[J]. Acta Aeronautica et Astronautica Sinica, 1995, 16(4): 101-104.