

PEER PBEE Formulation



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Outline



- 1. Introduction**
- 2. Hazard Analysis**
- 3. Structural Analysis**
- 4. Damage Analysis**
- 5. Loss Analysis**
- 6. Combination of Analyses**

Introduction



- **Traditional earthquake design (TED) philosophy:**

- Prevent damage in low-intensity EQ
- Limit damage to repairable levels in medium-intensity EQ
- Prevent collapse in high-intensity EQ

- **TED is necessary but not sufficient as evidenced by:**

- 1994 Northridge and 1995 Kobe earthquakes (**initial realizations**)

Unacceptably high amount of damage, economic loss due to downtime, and repair cost of structures

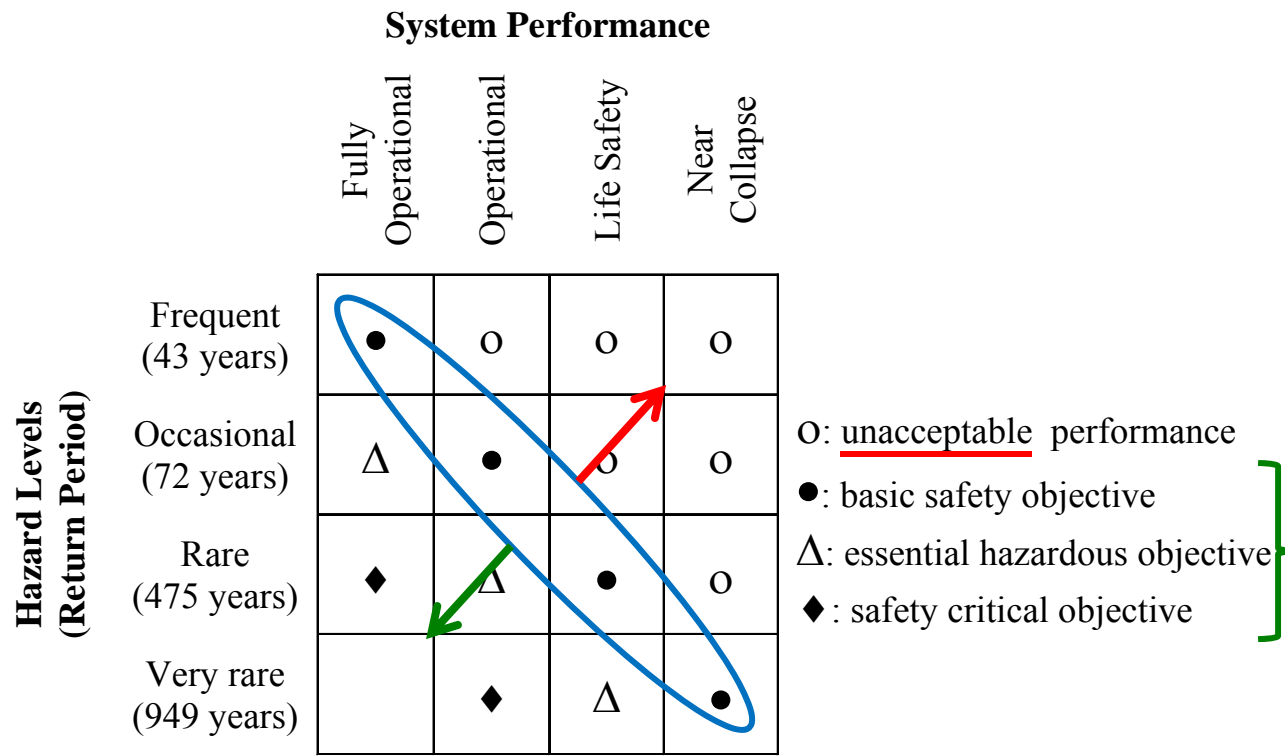
- 2009 L'Aquila and 2010 Chile earthquakes (**recent evidences**)

- A traditionally designed hospital building evacuated immediately after L'Aquila EQ, while ambulances were arriving with injured people
- Some hospitals evacuated due to non-structural damage and damage to infill walls after Chile EQ
- Some of the residents rejects to live in their homes anymore despite satisfactory performance according to the available codes

Introduction

First generation PBEE methods:

Improvement to Traditional Earthquake Design by introducing “Performance Objectives”: **Achieve a desired “System Performance” at a given “Seismic Hazard”**



Introduction



- **First generation PBEE methods - Shortcomings:**
 - ❖ Deterministic evaluation of performance: **Lack of consideration of uncertainty**
 - ❖ Evaluation on the element level: **Lack of consistency** in the determination of the relationships between engineering demands and component performance criteria
 - ❖ Evaluation on the element level: **Not tied to global system performance**
 - ❖ Results specific to engineers: **Reduced contribution of stakeholders in the decision process**

Introduction



- Pacific Earthquake Engineering Research (PEER) Center PBEE:
 - ❖ Improvement of first generation PBEE by introducing:
 - ✓ Calculation of performance in a rigorous probabilistic manner:
Consideration of uncertainty
 - ✓ Performance definition with decision variables which reflect the
global system performance
 - ✓ Performance definition with decision variables in terms of the direct
interest of various stakeholders
 - X Shortcoming: Mostly used by academia with *little* attention from
practicing engineers

Introduction



▪ PEER PBEE (Revisited):

- ❖ Gaining popularity of probabilistic Performance-Based Engineering Design (PBED) methods
- ❖ PBED methods likely to be used for standard design codes in the near future
- ❖ Necessity to find paths for popularization of the method within the practicing structural engineering community
- ❖ **Objective**: Explain PEER PBEE methodology in a **simplified manner** to reach the **broader engineering community**

PEER PBEE Formulation

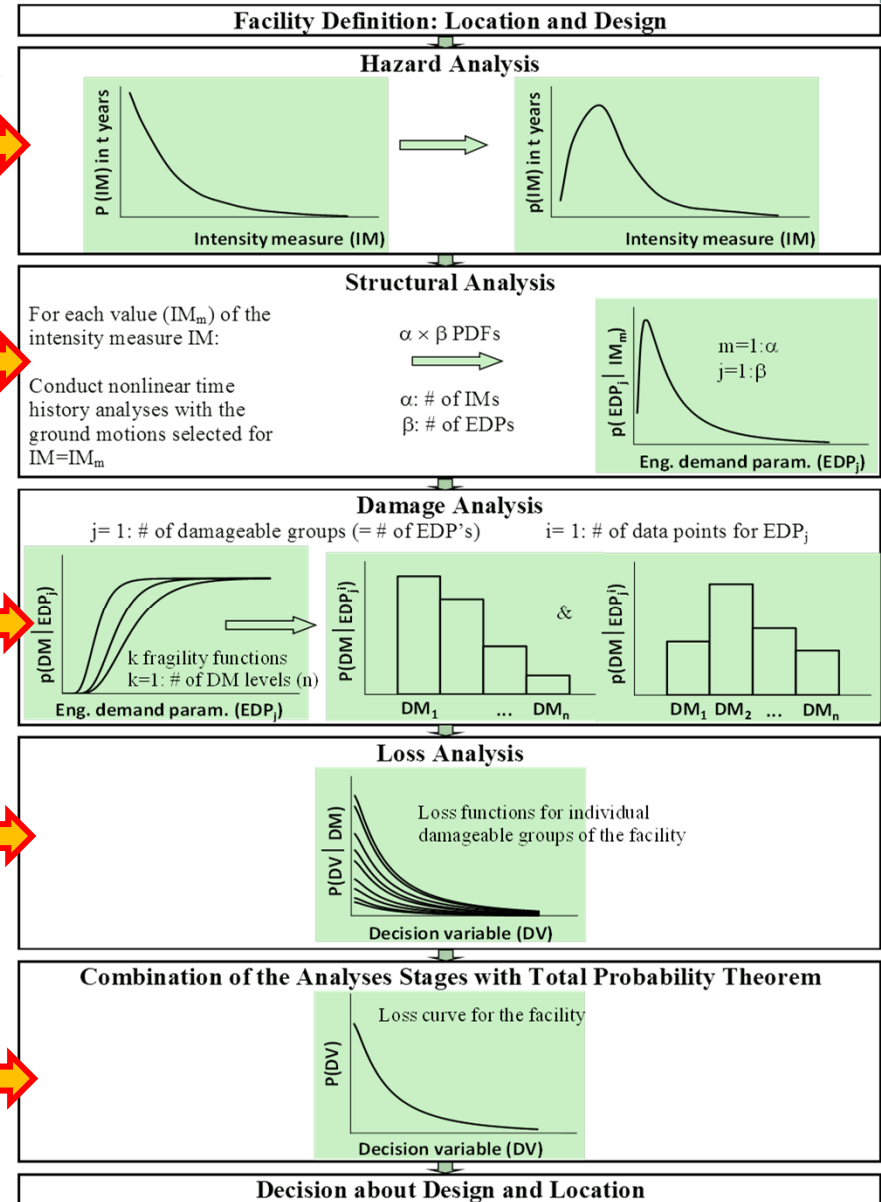
➤ **Hazard Analysis:** Earthquake hazard during the lifecycle of a building (uncertainty in fault locations, magnitude-recurrence rates, level of attenuation, etc.)

➤ **Structural Analysis:** Response of the structure to the earthquake hazard (uncertainty in ground motion type, material properties, damping, etc.)

➤ **Damage Analysis:** Level of damage corresponding to the response of the structure (uncertainty in the damage pattern, history, capacity, etc.)

➤ **Loss Analysis:** Value of a decision variable (DV, e.g. economic loss) corresponding to damage (uncertainty in damage distribution, variation of components resulting in same damage level, etc.)

End Product: Due to the different sources of uncertainty, there is no single deterministic value of DV. Instead, there are multiple values of DV with varying probability.



Hazard Analysis



- ❖ First analysis stage in PEER PBEE formulation

- ❖ A natural hazard is a threat of a naturally occurring event that will have a negative effect on people or the environment:
 - Earthquakes
 - Volcanoes
 - Hurricanes
 - Landslides
 - Floods or droughts
 - Wildfires

- ❖ PEER PBEE **considers earthquake hazard** (seismic hazard)

Hazard Analysis



- Uncertainty in seismic hazard:
 - a. Potential fault locations
 - b. Magnitude-recurrence rates
 - c. Level of attenuation

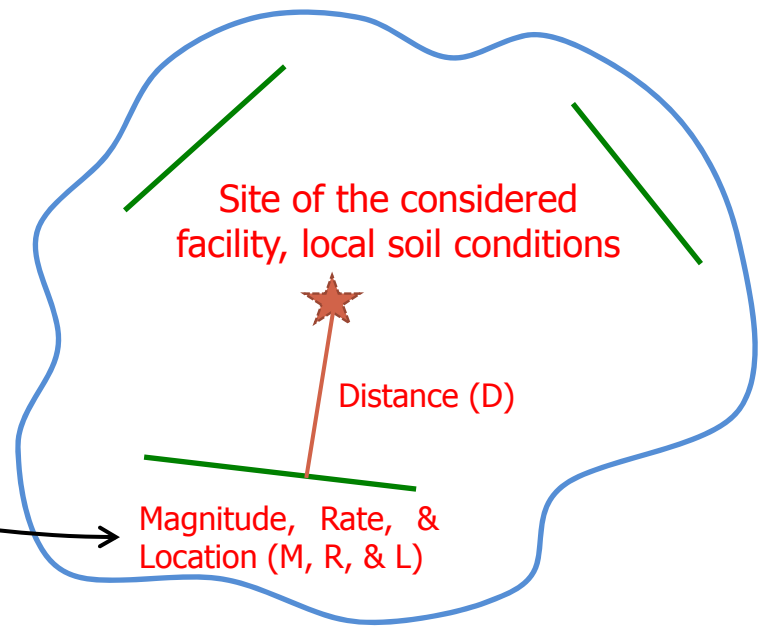
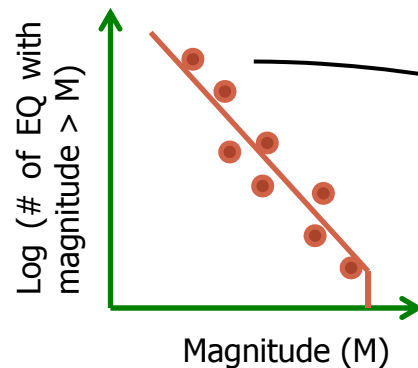
- Deterministic Seismic Hazard Analysis (**Limited uncertainty consideration**: only item “c” above)

- Probabilistic Seismic Hazard Analysis (**Complete uncertainty consideration** → Preferred method)

Hazard Analysis

Probabilistic Seismic Hazard Analysis (PSHA)

1. Determine the potential fault locations
2. Determine the magnitude-recurrence relationships for the faults (**rate of each possible magnitude**)



3. For **all** the potential earthquake scenarios (M, R, & L):
 - Using ground motion prediction equations: Calculate the mean and standard deviation (μ & σ) of intensity measure (IM) as a function of (M, D)
 - Determine the probability distribution function (PDF) and probability of exceedance (POE) of IM using μ & σ
 - Multiply POE with R to determine annual frequency of exceedance (AFE) of IM

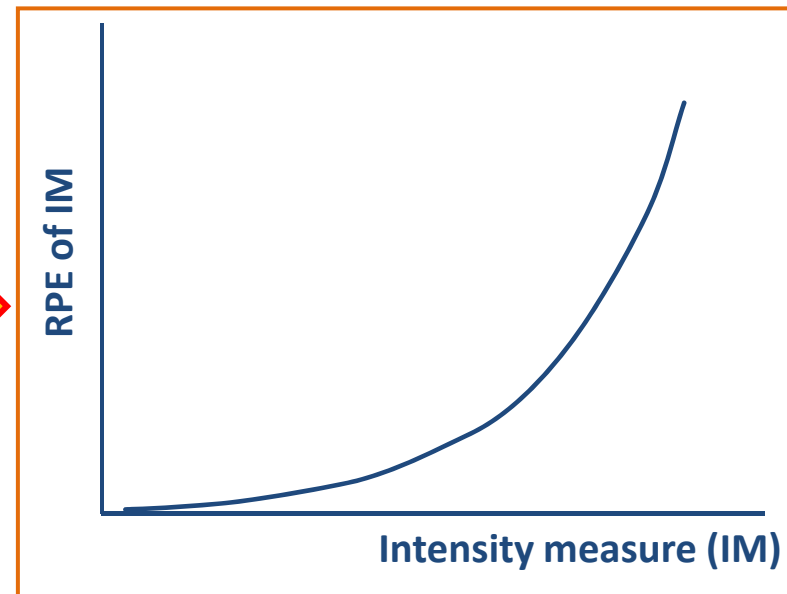
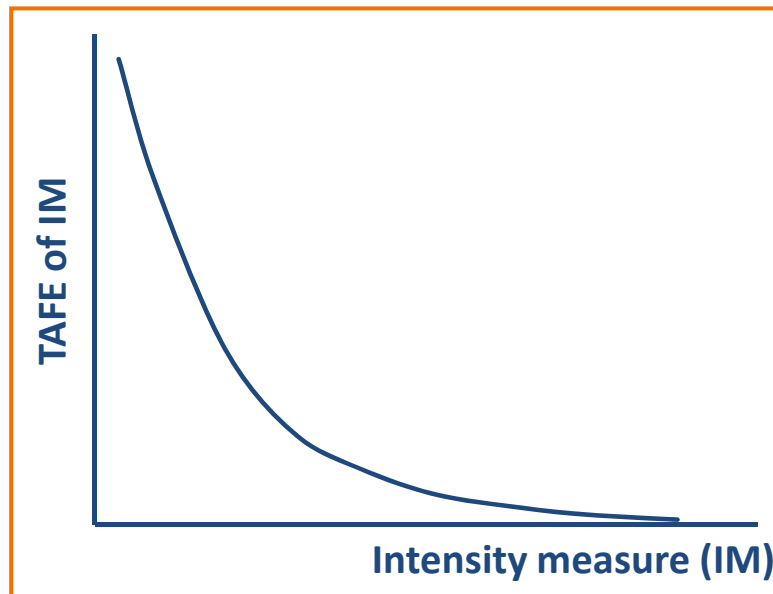
Hazard Analysis



Probabilistic Seismic Hazard Analysis (PSHA)

4. Sum AFE from **all scenarios** to obtain the total annual frequency of exceedance (**TAFE**) of IM

An easier way of representation of TAFE: Return period of exceedance,
RPE = 1/TAFE

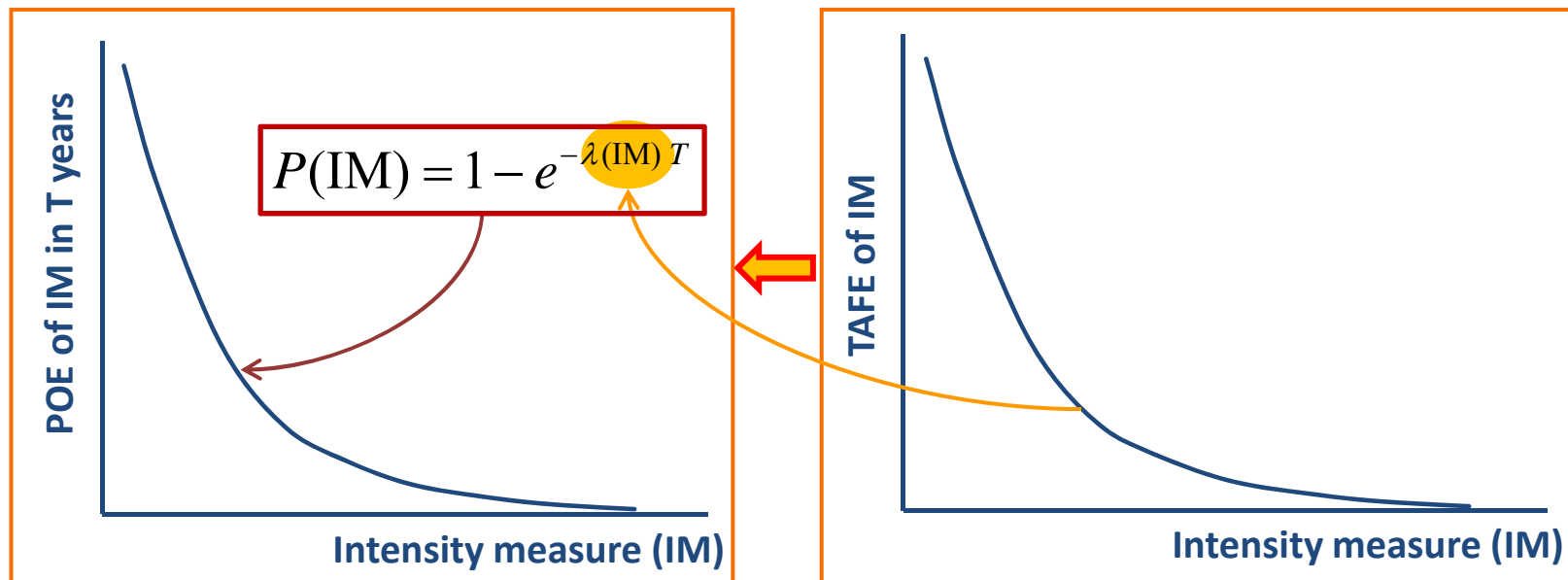


Hazard Analysis



Probabilistic Seismic Hazard Analysis (PSHA)

5. From Poisson's model, calculate **POE of IM in T years from TAFE**



Hazard Analysis



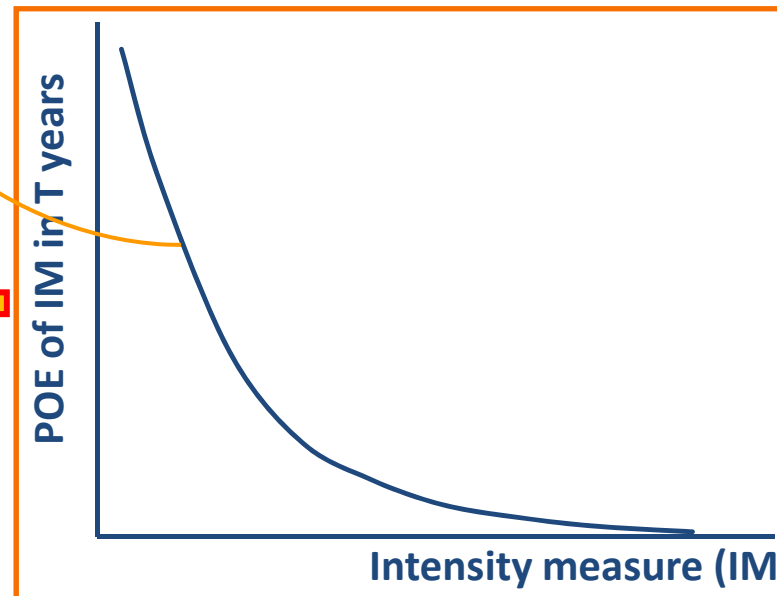
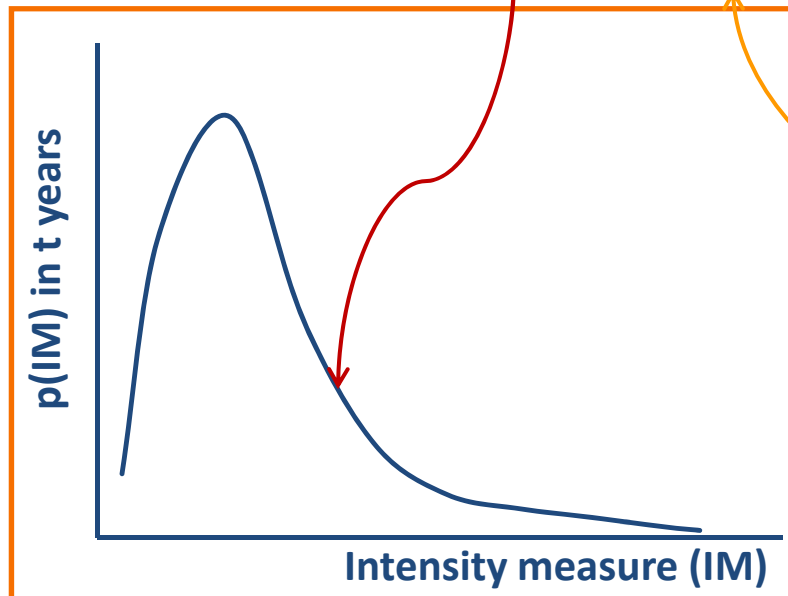
Probabilistic Seismic Hazard Analysis (PSHA)

6. Calculate **probability of IM in T years from POE**

for $m = 1 : \#$ of IM data points

$p(\text{IM}_m) = P(\text{IM}_m)$ if $m = \#$ of IM data points

$p(\text{IM}_m) = P(\text{IM}_m) - P(\text{IM}_{m+1})$ otherwise

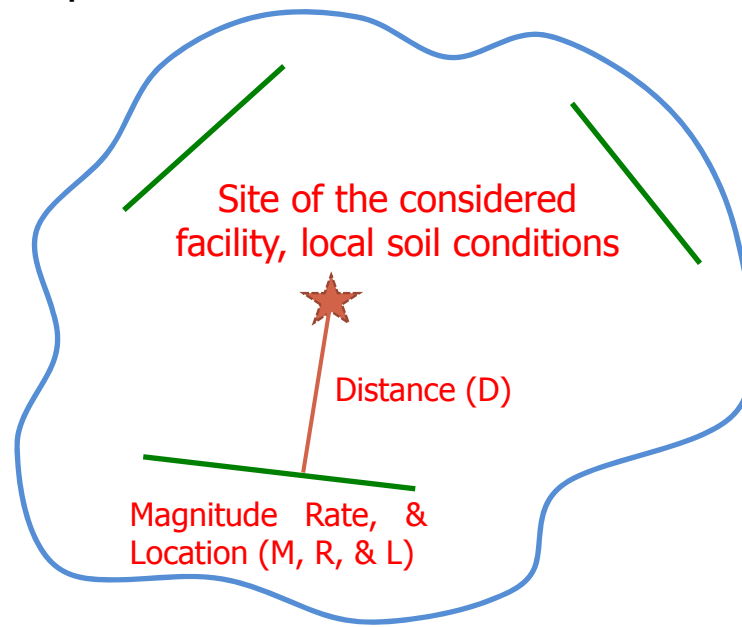


Hazard Analysis



Deterministic Seismic Hazard Analysis (DSHA)

1. and 2. as PSHA
3. For **one or only few (generally the most critical)** of the potential earthquake scenarios (M, R, & L)
 - Determine the **value of intensity measure (IM)** as a function of (M, D)
 - Inherent consideration of **uncertainty** due to the **probabilistic nature** of ground motion prediction equations



Hazard Analysis



- **Outcome of hazard analysis:** Probability of exceedance (POE) and probability (p) of Intensity Measure (IM)
- **Commonly used IMs:**
 - Peak ground acceleration [PGA]
 - Peak ground velocity [PGV]
 - Spectral acceleration at fundamental period [$Sa(T_1)$]
- **Alternatives for IM** [e.g., Tothong and Cornell (2007)]:
 - Inelastic spectral displacement
 - Inelastic spectral displacement with a higher-mode factor

Reason of common use: **Ground motion predictions available**

Hazard Analysis

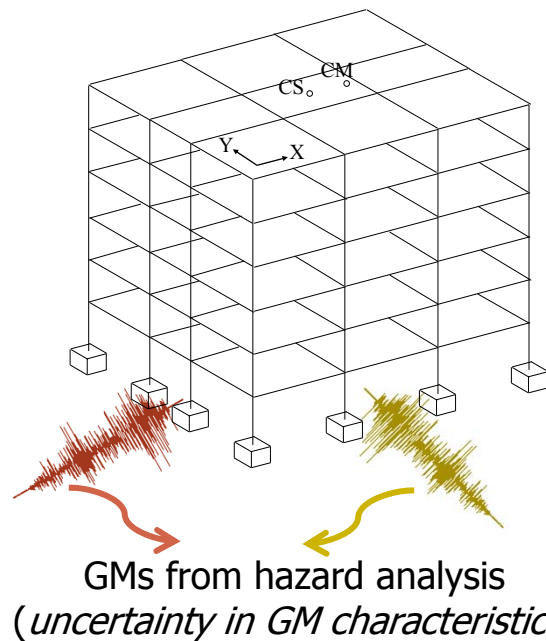


- **Selection of ground motion time histories:** Compatible with the hazard curve for each intensity level (i.e. **each IM value**)
 - Adequate number of GMs to provide meaningful statistical data in the structural analysis phase
 - GMs compatible with the magnitude and distance pair which dominates the hazard
 - Use of unscaled GMs whenever possible
 - Separation of unscaled ground motions into bins: Performed once and used for consecutive cases

Structural Analysis



- ❖ Second analysis stage in PEER PBEE Formulation
- ❖ A computational model of the structure:



Uncertainty in

- Mass (e.g. variation in live load)
- Damping (e.g. epistemic uncertainty in damping models)
- Material characteristics (e.g. strength, ultimate strain)

- ❖ Nonlinear time history simulations with **ground motions from hazard analysis**

Structural Analysis



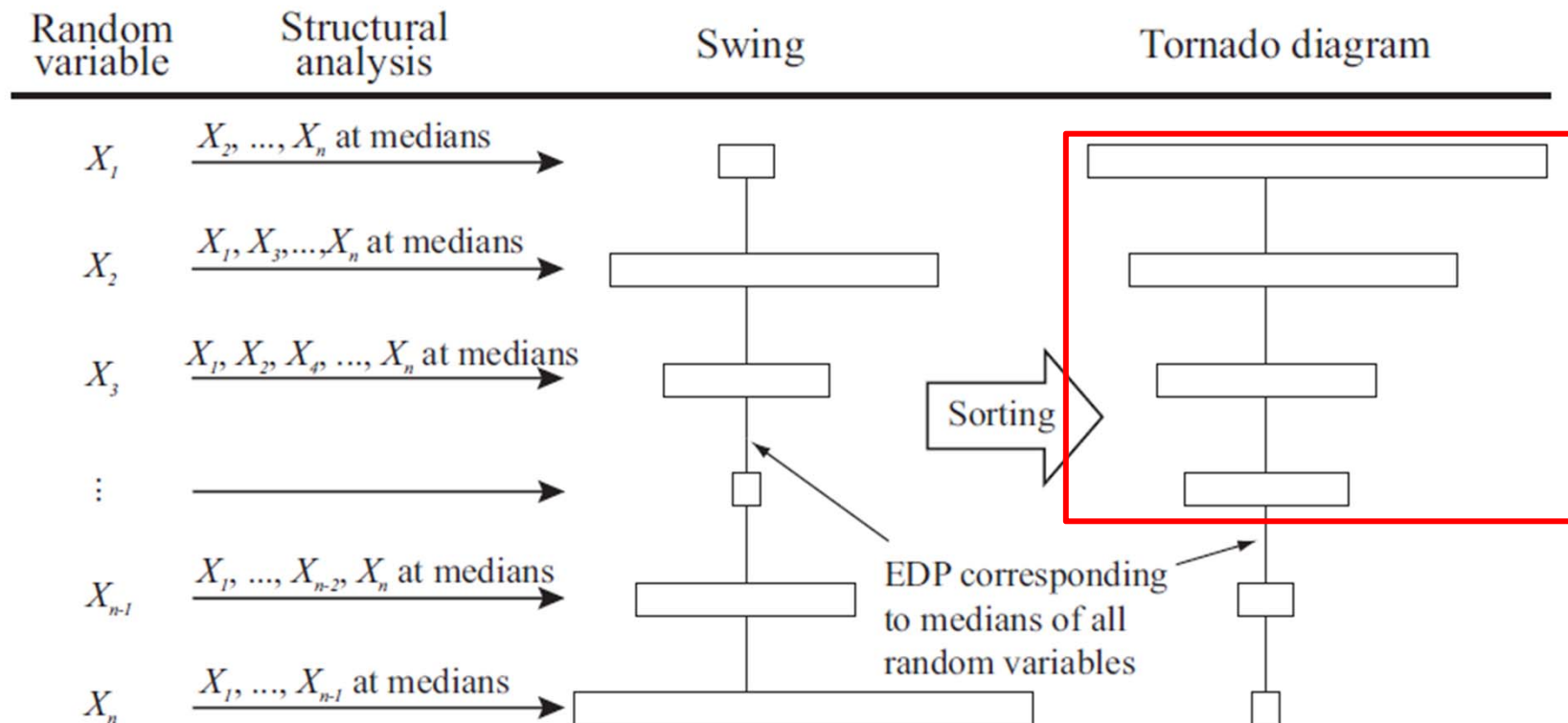
❖ Potential variables in analyses:

- Ground motion
- Mass
- Damping ratio
- Damping model
- Strength
- Modulus of elasticity
- Ultimate strain

Structural Analysis



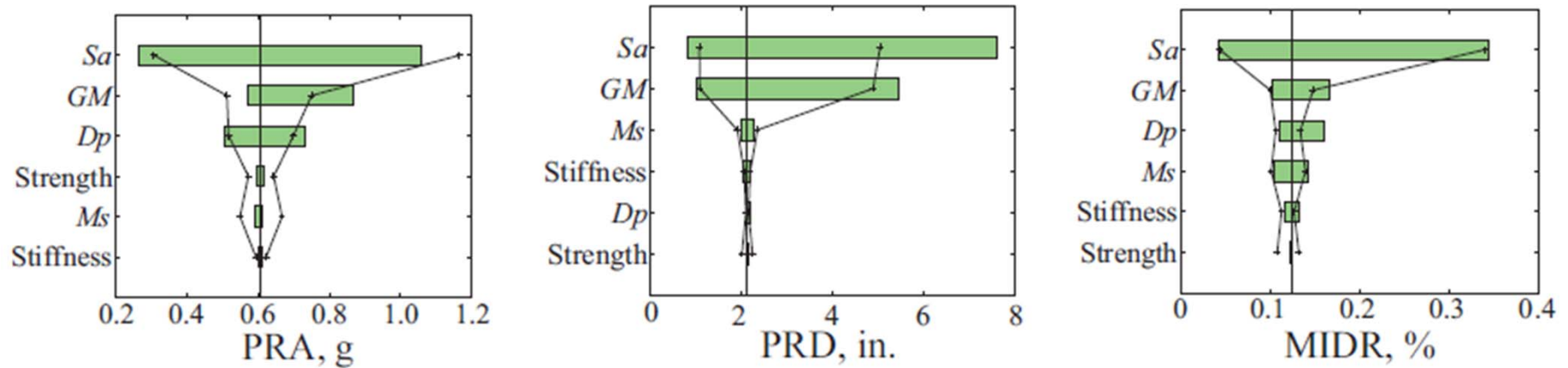
- ❖ Determination of **important** variables: Tornado diagram analysis (Lee and Mosalam, 2006)



Structural Analysis



- ❖ Determination of **important** variables: Tornado diagram analysis (Lee and Mosalam, 2006)

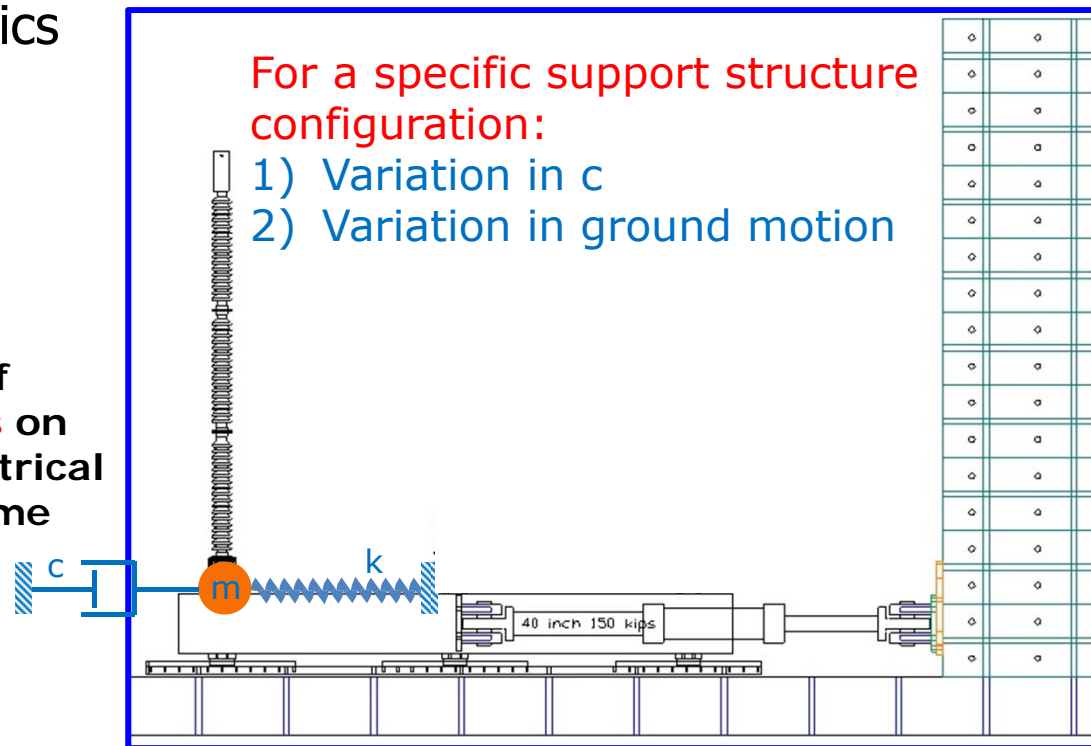


- ❖ Determine the **variables with negligible effect** on the structural response variability and **reduce the number of simulations** by eliminating unnecessary sources of uncertainties

Structural Analysis

- ❖ Remember Hybrid Simulation (**from yesterday's workshop**)
 - In some cases, hybrid simulation can be an alternative to the nonlinear time history simulations
 - For example, elimination of the simulations for the uncertainties in material characteristics

Investigation of the Effect of **support structure properties** on the seismic response of electrical insulator posts using real-time hybrid simulation (RTHS)



Structural Analysis



- ❖ **Structural analysis outcome:** Engineering Demand Parameter (EDP)
- ❖ Local parameters: e.g. element forces & deformations
- ❖ Global parameters: e.g. floor acceleration & interstory drift
- ❖ **Different EDPs for different damageable groups:**
 - Axial or shear force in a non-ductile column
 - Plastic rotations for ductile flexural behavior
 - Floor acceleration: non-structural components
 - Interstory drift: structural & non-structural components
- ❖ **Peak values** of the above EDPs

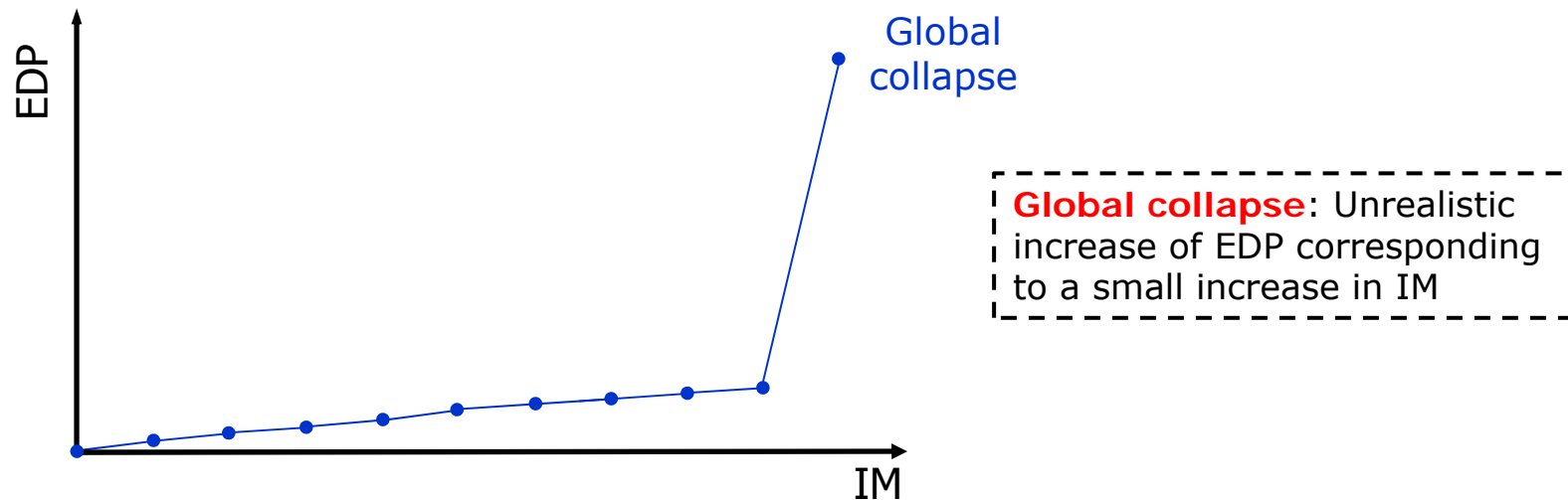
Structural Analysis



- ❖ Separate treatment of **global collapse** since its probability does not change from a damageable group to the other

Methods of global collapse determination

Method I: Scaling a set of GMs for each intensity level



Probability of global collapse for an intensity level:

$$p(C|IM) = \# \text{ of GMs leading to collapse} / \text{total} \# \text{ of GMs}$$

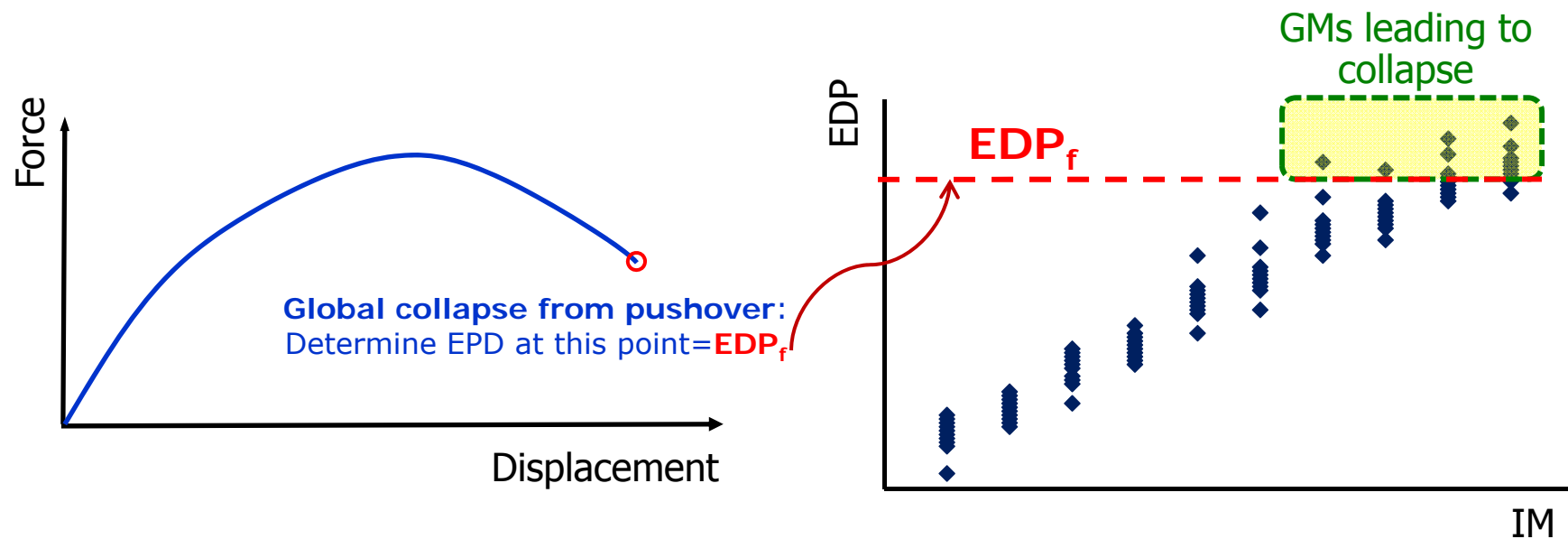
Structural Analysis



- ❖ Separate treatment of **global collapse** since its probability does not change from a damageable component to the other.

Methods of global collapse determination

Method II: Use of unscaled GMs

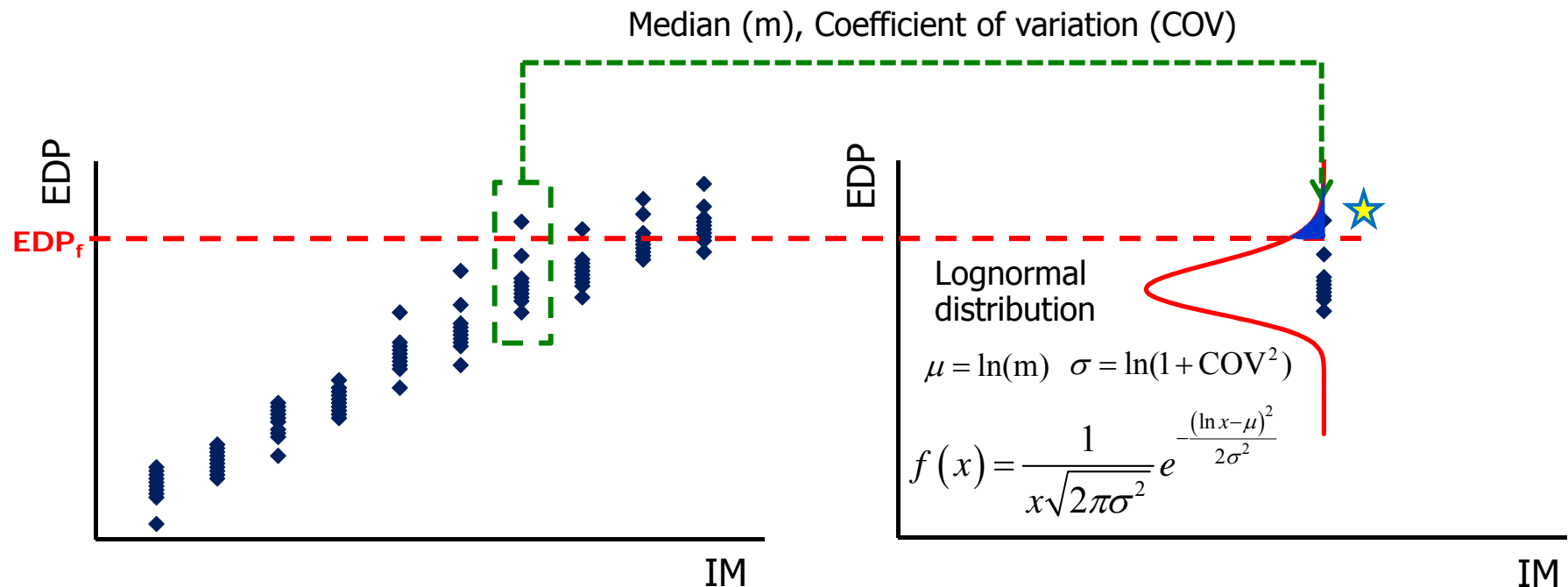


Structural Analysis



Methods of global collapse determination

Method II: Use of unscaled GMs

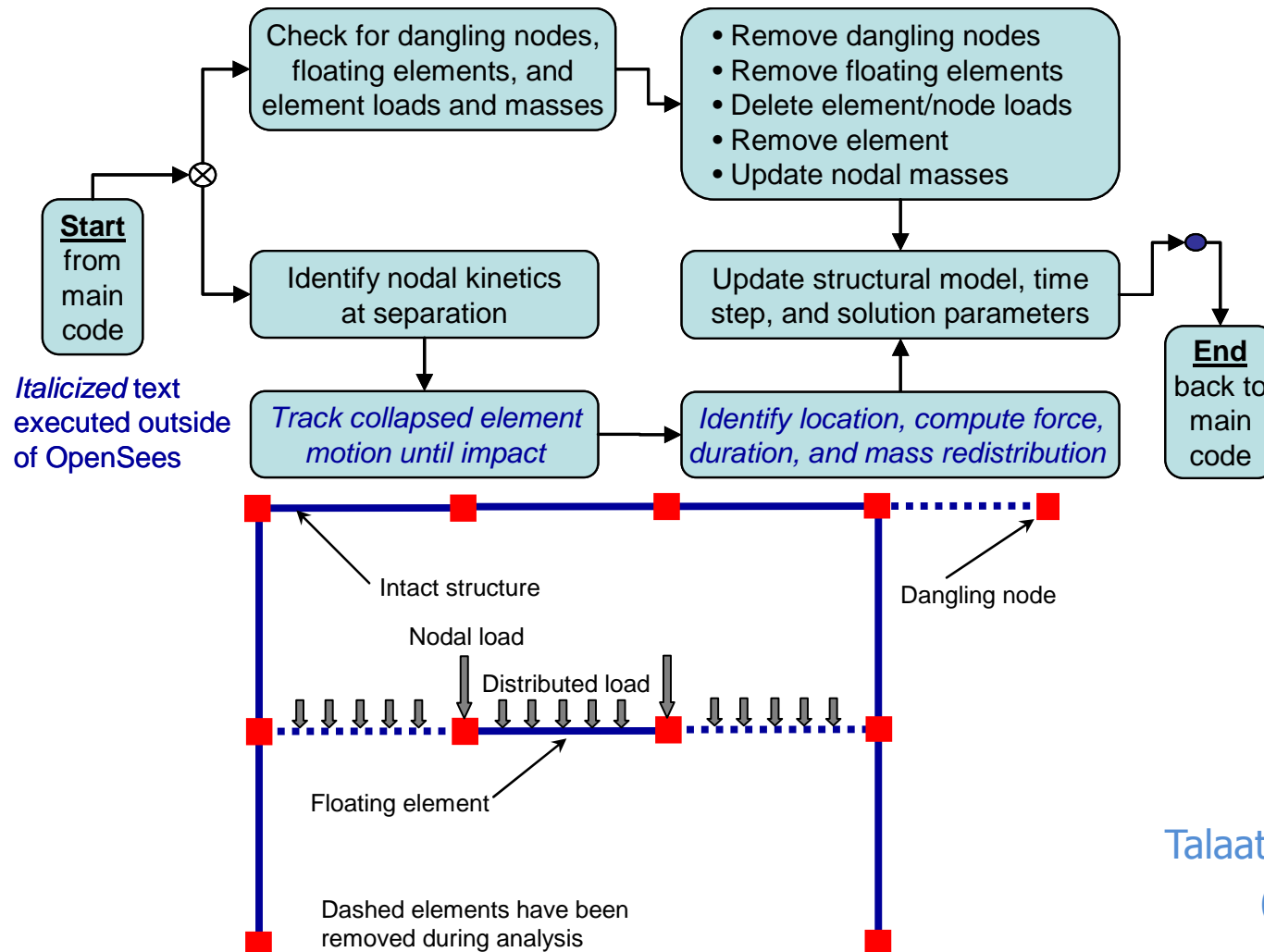


a) $p(C|IM) = \# \text{ of GMs leading to collapse} / \text{total} \# \text{ of GMs}$

b) $p(C|IM) = \text{shaded area} \star$

Structural Analysis

Progressive Collapse: A realistic representation of collapse in OpenSees

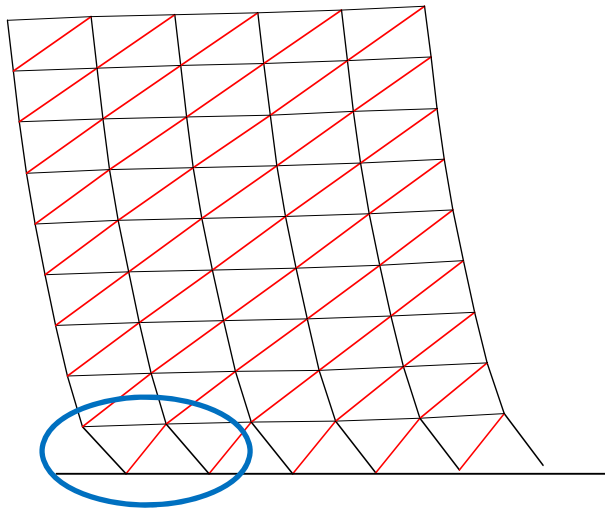


Talaat & Mosalam
(2008)

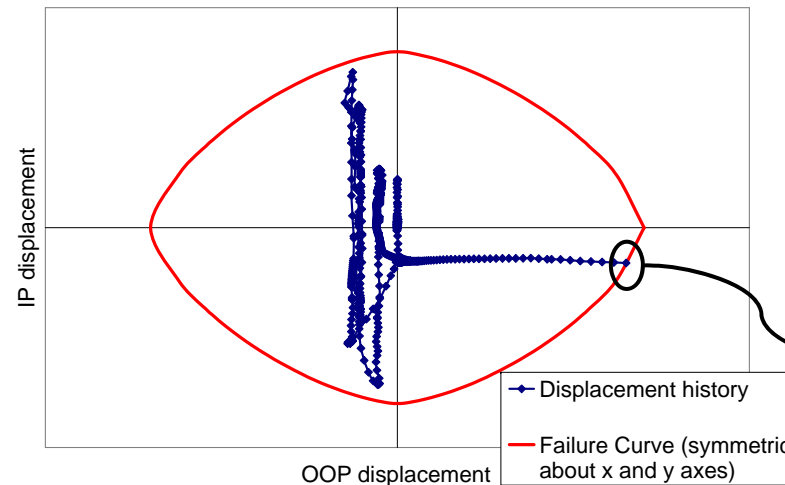
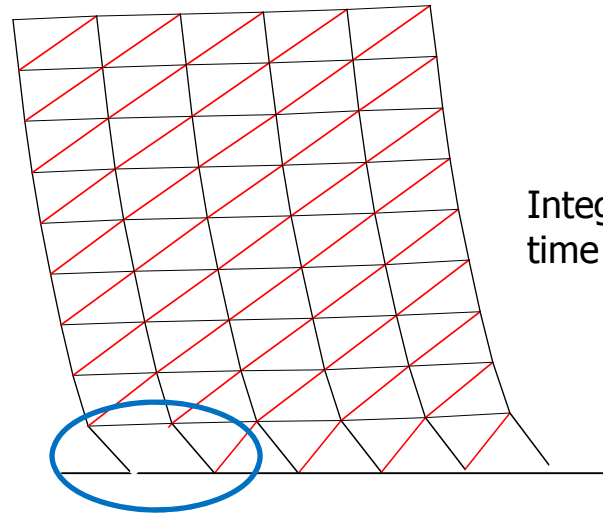
Structural Analysis

Progressive Collapse: A realistic representation of collapse in OpenSees

Integration time step $i-1$



Integration time step i



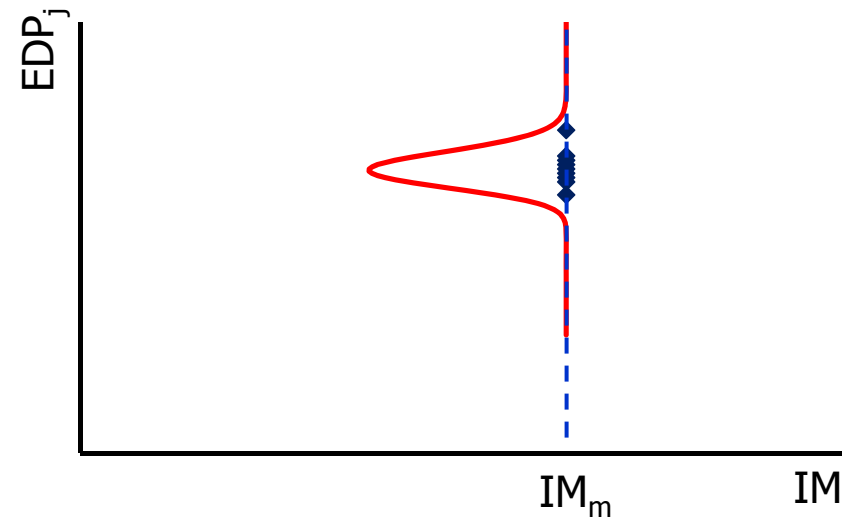
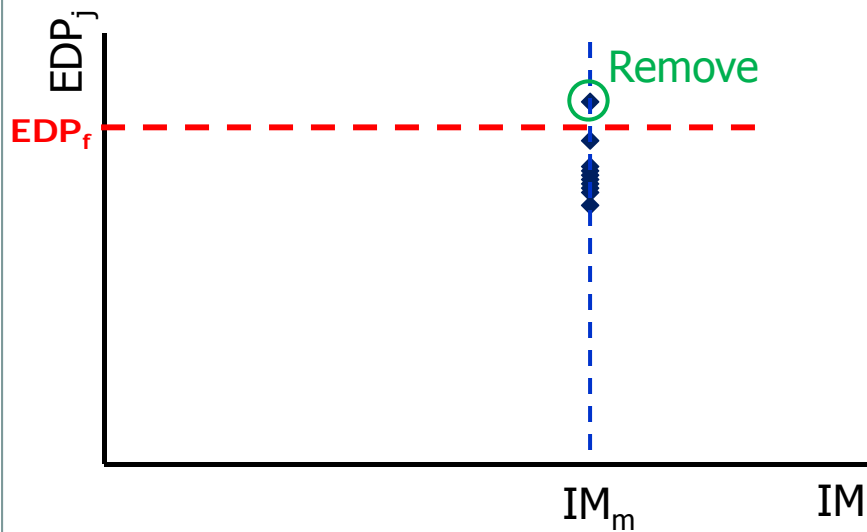
@Integration time step i

[http://opensees.berkeley.edu/wiki/index.php/Infill Wall Model and Element Removal](http://opensees.berkeley.edu/wiki/index.php/Infill_Wall_Model_and_Element_Removal)

Structural Analysis



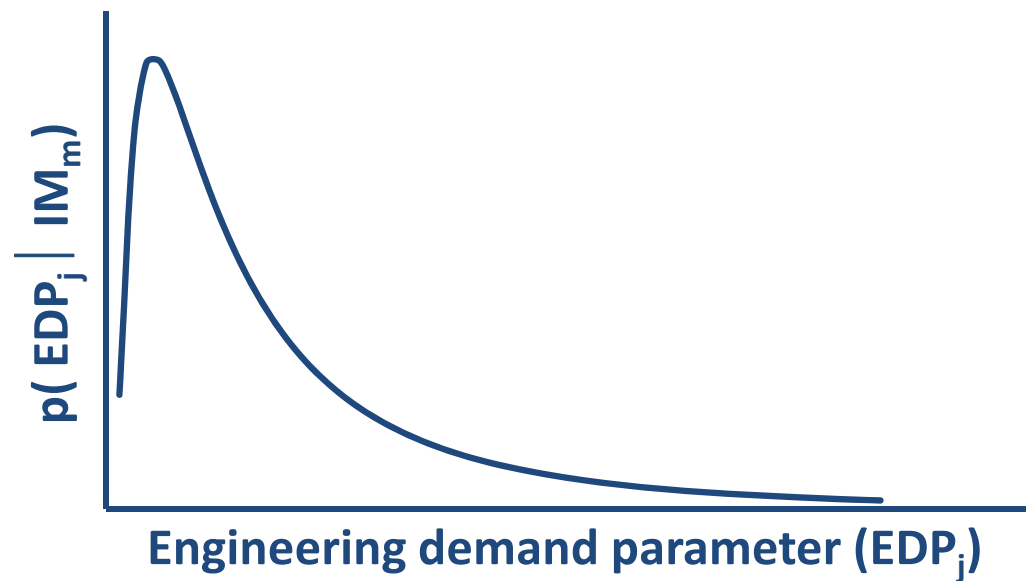
Outcome of Structural Analysis: Probability of each value (index i) of each EDP (index j) for each hazard level (index m): $p(\text{EDP}_j^i | \text{IM}_m)$



Structural Analysis



Outcome of Structural Analysis: Probability of each value (index i) of each EDP (index j) for each hazard level (index m): $p(\text{EDP}_j^i | \text{IM}_m)$



Damage Analysis



- **PEER PBEE objective:** Performance definition in terms of the direct interest of not only engineers, but also various stakeholders
- **Damage analysis:** Third analysis stage to achieve this objective
- **Damage analysis objective:** Estimate physical damage (i.e. Damage Measure, **DM**) at the component or system levels as functions of the structural response
- **DMs:** Typically defined in terms of damage levels corresponding to repair measures needed to restore components of a facility to the original conditions (**other definitions are possible**)
- **DM definition example:** Repair with epoxy injections (**light**); Repair with jacketing (**moderate**); Element replacement (**severe or collapse**)

Damage Analysis

- Differences in path of achieving the same EDP & uncertainty in capacity: A specific value of EDP corresponds to various DMs with different probabilities ← **Uncertainty in damage analysis**

FEMA-356

- If $PR < 0.01 \rightarrow DM = IO$
- If $0.01 < PR < 0.02 \rightarrow DM = LS$
- If $0.02 < PR < 0.025 \rightarrow DM = CP$

Examples:

- $PR = 0.005 \rightarrow DM = IO$ with $p=100\%$
- $PR = 0.015 \rightarrow DM = LS$ with $p=100\%$
- $PR = 0.022 \rightarrow DM = CP$ with $p=100\%$
- $PR = 0.030 \rightarrow DM = Collapse$ with $p=100\%$

Table 6-7 Modeling Parameters and Numerical Acceptance Criteria for Nonlinear Procedures—
Reinforced Concrete Beams

Conditions	Modeling Parameters ³					Acceptance Criteria ³				
	PR Plastic Rotation Angle, radians		Residual Strength Ratio	Plastic Rotation Angle, radians		Performance Level				
				Component Type						
	a	b	c	IO	Primary		Secondary		LS	CP
LS					CP	LS	CP			
i. Beams controlled by flexure ¹										
$\frac{\rho - \rho'}{\rho_{bal}}$	Trans. Reinf. ²	$\frac{V}{b_w d \sqrt{f'_c}}$								
≤ 0.0	C	≤ 3	0.025	0.05	0.2	0.010	0.02	0.025	0.02	0.05
≤ 0.0	C	≥ 6	0.02	0.04	0.2	0.005	0.01	0.02	0.02	0.04
≥ 0.5	C	≤ 3	0.02	0.03	0.2	0.005	0.01	0.02	0.02	0.03
≥ 0.5	C	≥ 6	0.015	0.02	0.2	0.005	0.005	0.015	0.015	0.02
≤ 0.0	NC	≤ 3	0.02	0.03	0.2	0.005	0.01	0.02	0.02	0.03
≤ 0.0	NC	≥ 6	0.01	0.015	0.2	0.0015	0.005	0.01	0.01	0.015
≥ 0.5	NC	≤ 3	0.01	0.015	0.2	0.005	0.01	0.01	0.01	0.015
≥ 0.5	NC	≥ 6	0.005	0.01	0.2	0.0015	0.005	0.005	0.005	0.01

Damage Analysis



FEMA-356

- PR = 0.005 → DM = IO with p=100%
- PR = 0.015 → DM = LS with p=100%
- PR = 0.022 → DM = CP with p=100%
- PR = 0.030 → DM = Collapse with p=100%

PEER-PBEE

Note: Probability values are chosen arbitrarily for PEER-PBEE

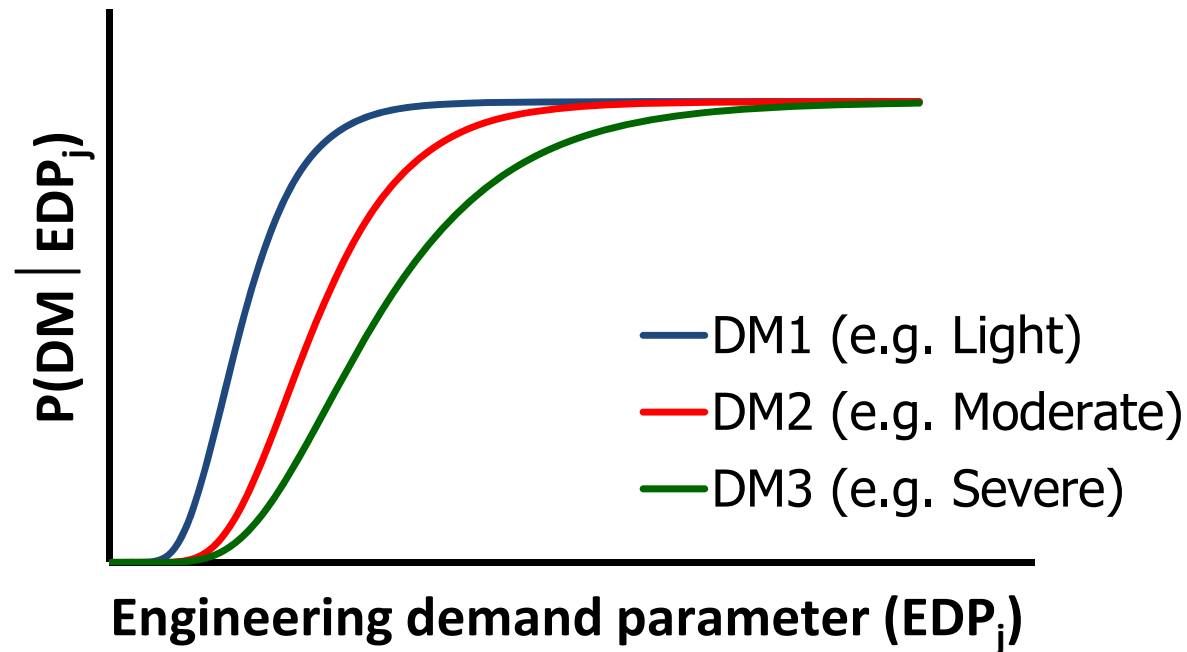
- PR = 0.005 → DM = IO with p=70%, DM = LS with p=20%,
DM = CP with p=18%, DM= collapse with p=2%
- PR = 0.015 → DM = IO with p=15%, DM = LS with p=60%,
DM = CP with p=20%, DM= collapse with p=5%
- PR = 0.022 → DM = IO with p=5%, DM = LS with p=15%,
DM = CP with p=60%, DM= collapse with p=20%
- PR = 0.030 → DM = IO with p=2%, DM = LS with p=12%,
DM = CP with p=21%, DM= collapse with p=65%

Damage Analysis



➤ Tool used in damage analysis:

Fragility function: POE of a DM for different values of an EDP



Damage Analysis



➤ Fragility function determination:

- Analytical simulations
- Experimental simulations (**Hybrid simulation or shake table tests**)
- Generic functions based on expert opinion (**not preferred**)

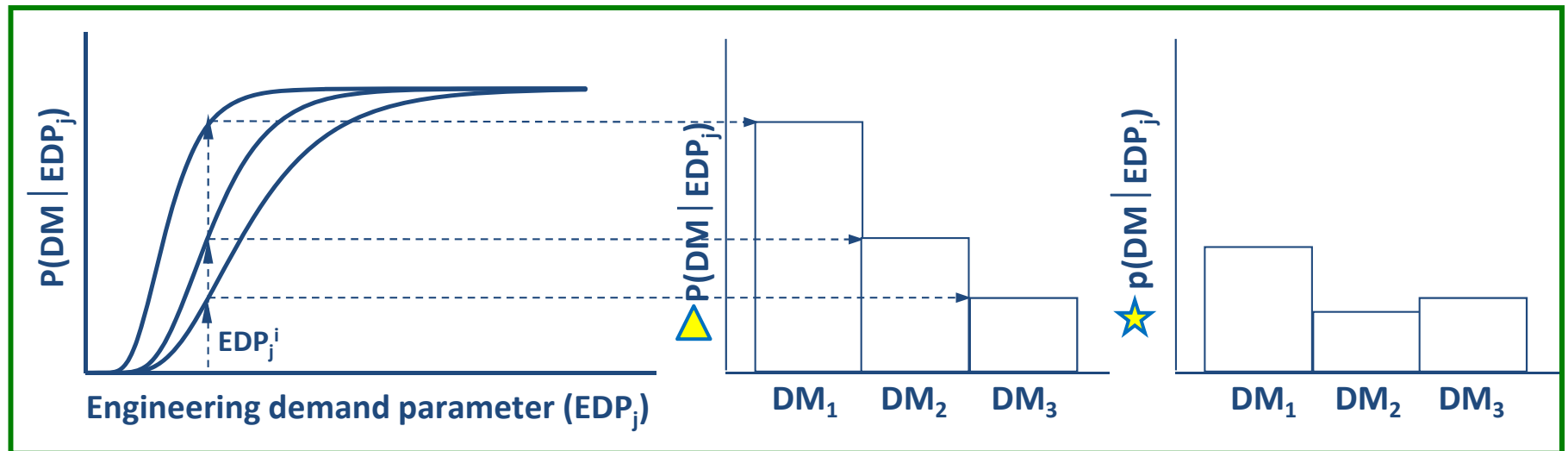
➤ Damageable parts of a structure are divided into **damageable groups**:

- Each damageable group consists of components that are affected by the same EDP in a similar way
- The components in a group have the **same fragility functions**
- **Example:** Bohl (2009) used **16** different groups for a steel moment frame building including: (1) the structural system, (2) the exterior enclosure, (3) drift-sensitive and (4) acceleration-sensitive non-structural elements, and (5) office content for each floor

Damage Analysis



Outcome of Damage Analysis: Probability of each DM value (index k) for each value (index i) of each EDP (index j): $p(\text{DM}_k | \text{EDP}_j^i)$



for $k = 1 : \#$ of DM levels

$$p(\text{DM}_k | \text{EDP}_j^i) = P(\text{DM}_k | \text{EDP}_j^i) \quad \text{if } k = \# \text{ of DM levels}$$

$$p(\text{DM}_k | \text{EDP}_j^i) = P(\text{DM}_k | \text{EDP}_j^i) - P(\text{DM}_{k+1} | \text{EDP}_j^i) \quad \text{otherwise}$$



Loss Analysis



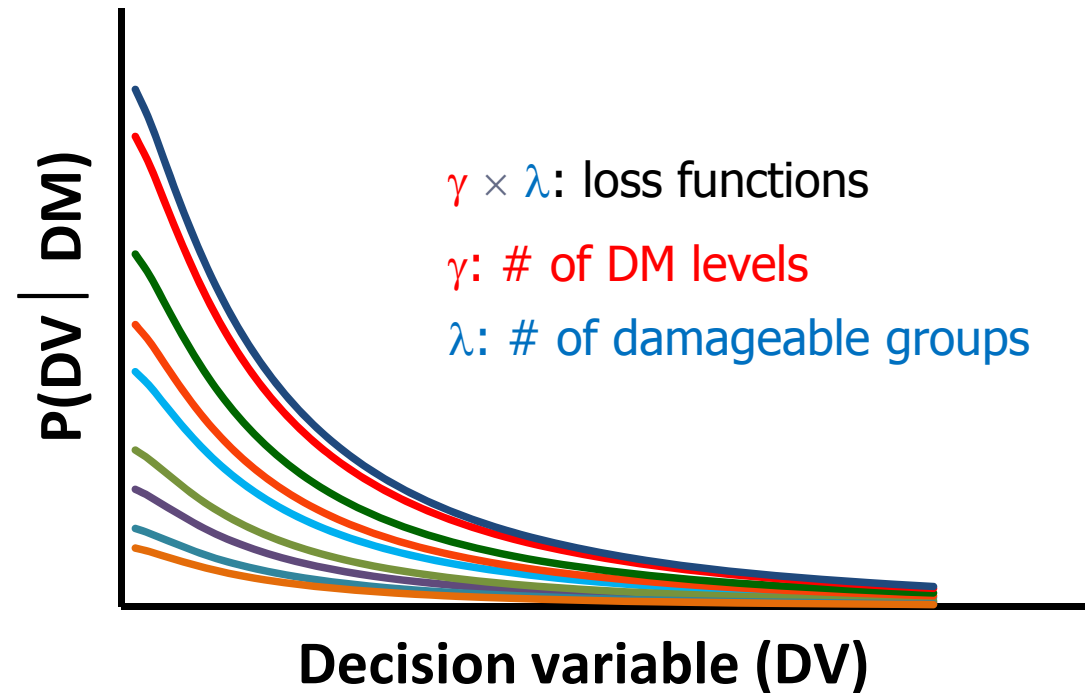
- Last (Fourth) analysis stage in PEER PBEE Formulation
- **Damage information obtained from damage analysis:** Converted to the final decision variables (DVs)
- **Commonly utilized DVs:**
 - Fatalities
 - Economic loss
 - Repair duration
 - Injuries
- **Distribution of damage within the damageable group:** A specific value of DM corresponds to various DVs with different probabilities ←
Uncertainty in loss analysis
- **Economic loss or repair cost as DV:** Uncertainty originating from the economical values, e.g. fluctuation in the market prices, is included

Loss Analysis



➤ Tool used in loss analysis:

Loss function: POE of a DV for different damageable groups and DMs

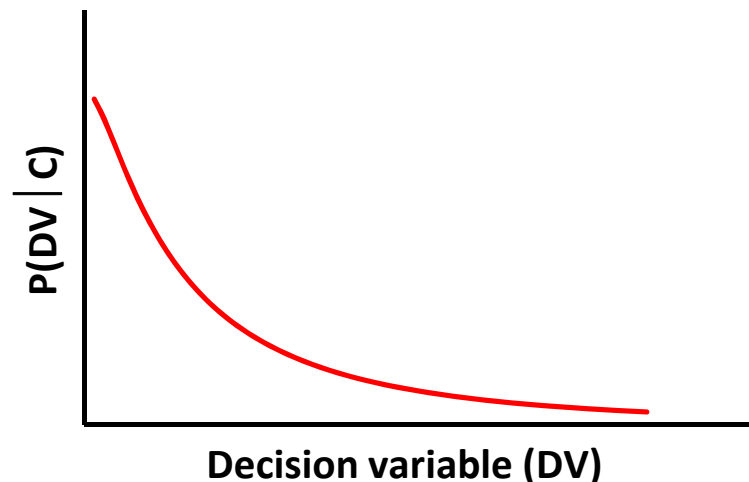


Loss Analysis



Loss function for collapse:

- Krawinkler (2005) assumed a **lognormal distribution** for $P(DV|C)$
- The expected value can be assumed as the **total cost of the structural and nonstructural components of the facility**
- **Following factors can be considered as sources of variance:**
 - ❖ Lack of information about all the present structural and non-structural components
 - ❖ Lack of monetary value information about the components
 - ❖ Fluctuation in market prices



Combination of Analyses



Total probability theorem:

Given n mutually exclusive events* A_1, \dots, A_n whose probabilities sum to 1.0, then the probability of an arbitrary event B :

$$p(B) = p(B|A_1)p(A_1) + p(B|A_2)p(A_2) + \dots + p(B|A_n)p(A_n)$$

$$p(B) = \sum_i p(B|A_i) p(A_i)$$

Conditional probability of B given the presence of A_i

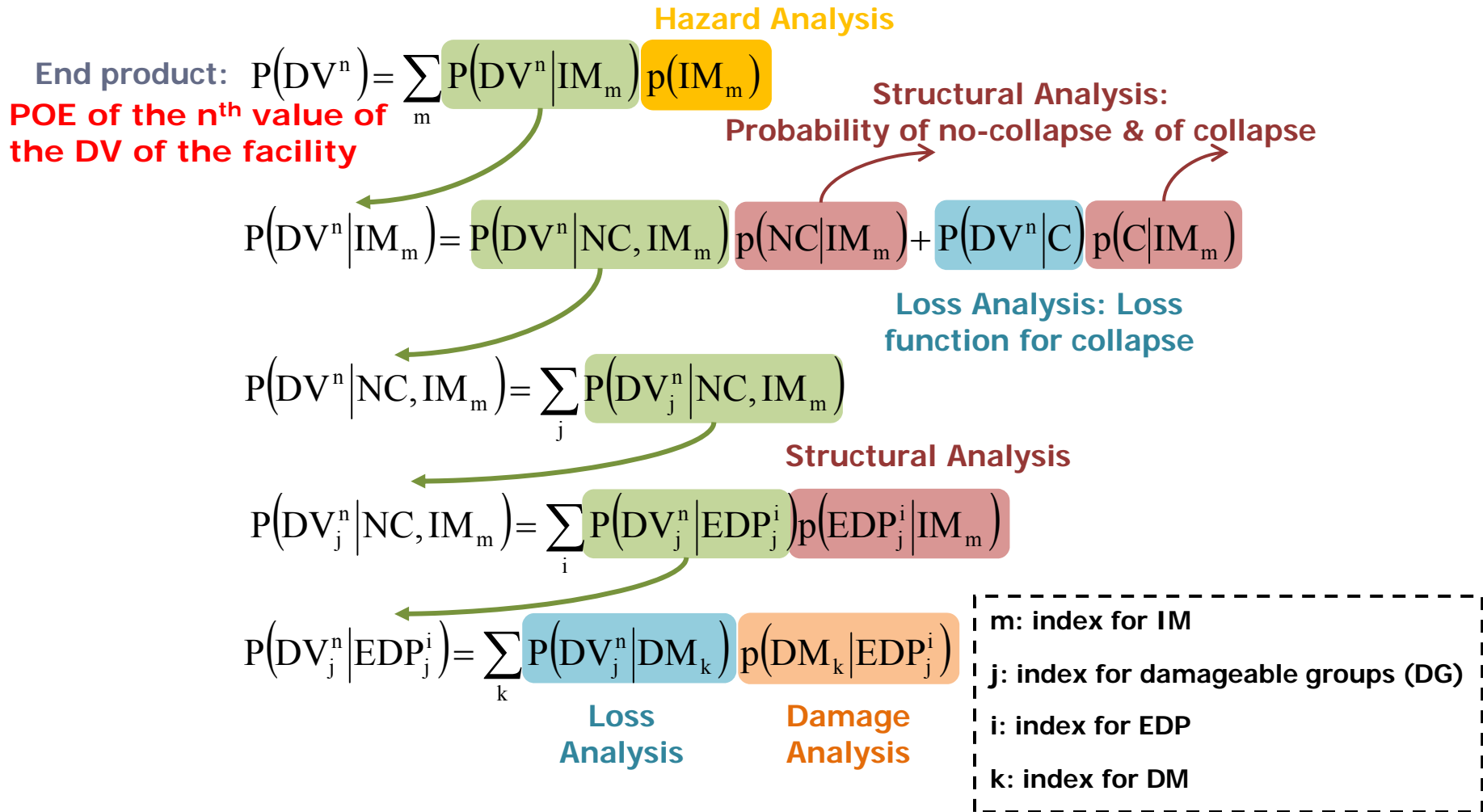
Probability of A_i

*Occurrence of any one of them automatically implies the non-occurrence of the remaining $n-1$ events

Combination of Analyses

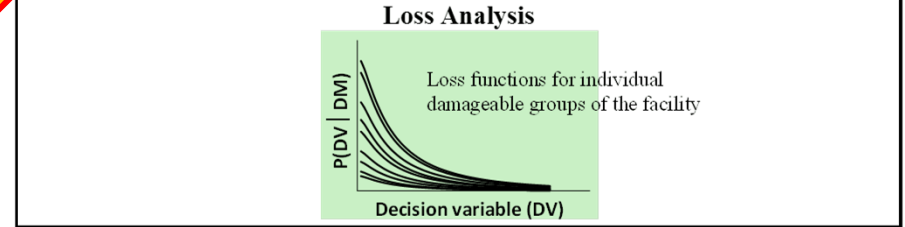
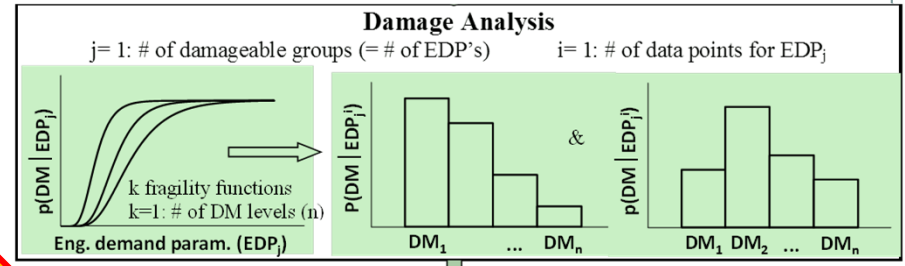
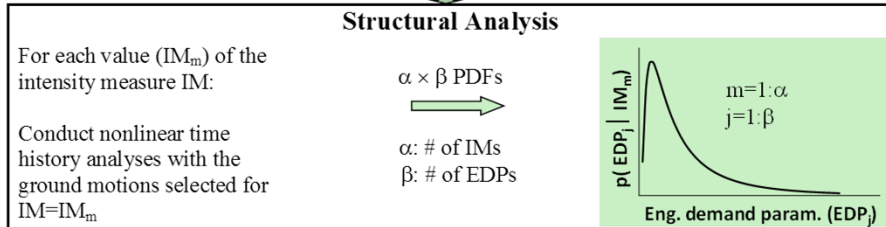
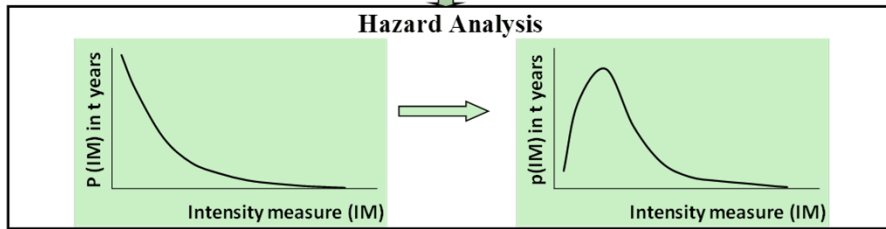


PEER PBEE combination of analyses: based on total probability theorem

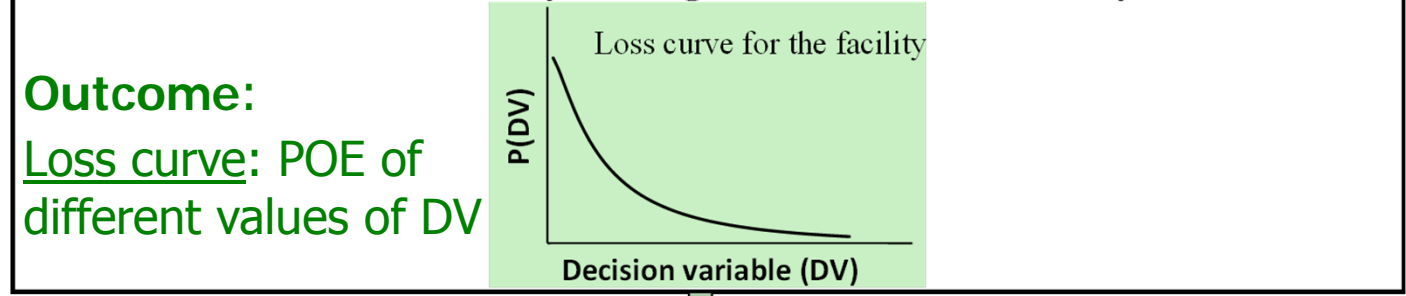


Combination of Analyses

Facility Definition: Location and Design



Combination of the Analyses Stages with Total Probability Theorem



Decision about Design and Location

Combination of Analyses



Remark: *Loss, damage, & structural* analyses results are summed in a straightforward manner. However, integration of the *hazard* analysis into the formulation does not take place in such a way because of the presence of damageable groups and collapse and non-collapse cases.

Straightforward equation in case of a single DG and no collapse:

$$P(DV^n) = \sum_m \sum_i \sum_k \underbrace{P(DV^n | DM_k)}_{\text{Loss}} \underbrace{p(DM_k | EDP^i)}_{\text{Damage}} \underbrace{p(EDP^i | IM_m)}_{\text{Structural}} \underbrace{p(IM_m)}_{\text{Hazard}}$$

Direct resemblance to the PEER PBEE framework equation:

$$\lambda(DV) = \int \int \int G(DV | DM) dG(DM | EDP) dG(EDP | IM) d\lambda(IM)$$

λ : Mean Annual Frequency (MAF), G : Conditional probability

Combination of Analyses

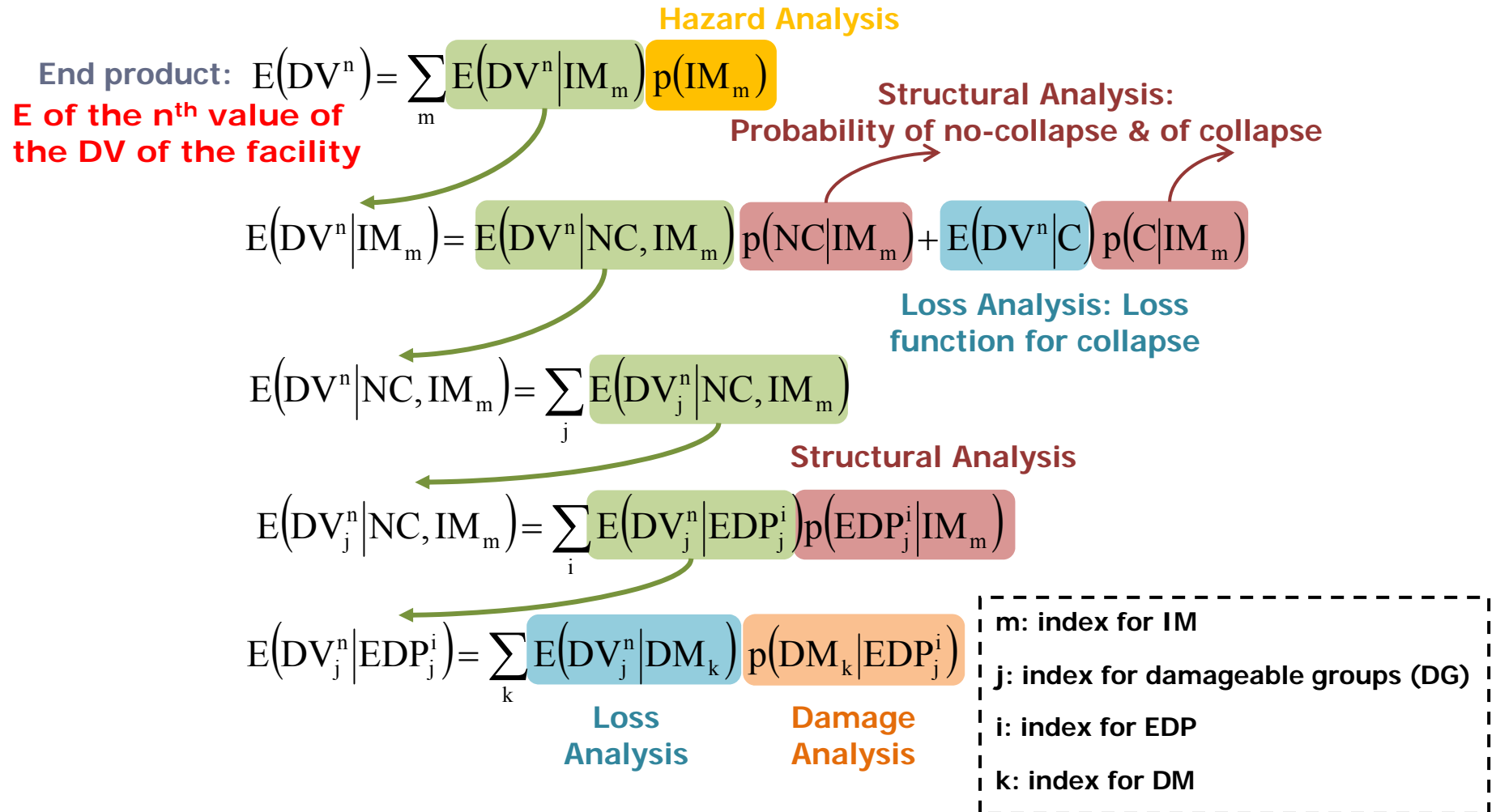


Remark: POE of the DV in case of **collapse**, $P(DV|C)$, is **not conditioned on the IM**, whereas the POE of the DV in case of **no collapse**, $P(DV|NC, IM_m)$, is **conditioned on the IM** because:

- **No collapse** case consists of different damage states and the contribution of each of these damage states to this case changes for different IMs. This is not the situation for **collapse** case.
- For example, loss function for **slight damage** has the highest contribution for a **small value of IM**, whereas the loss function for **severe damage** has the highest contribution for a **large value of IM**.

Combination of Analyses

Variation in the formulation: Replace POE (**P**) with expected value (**E**)



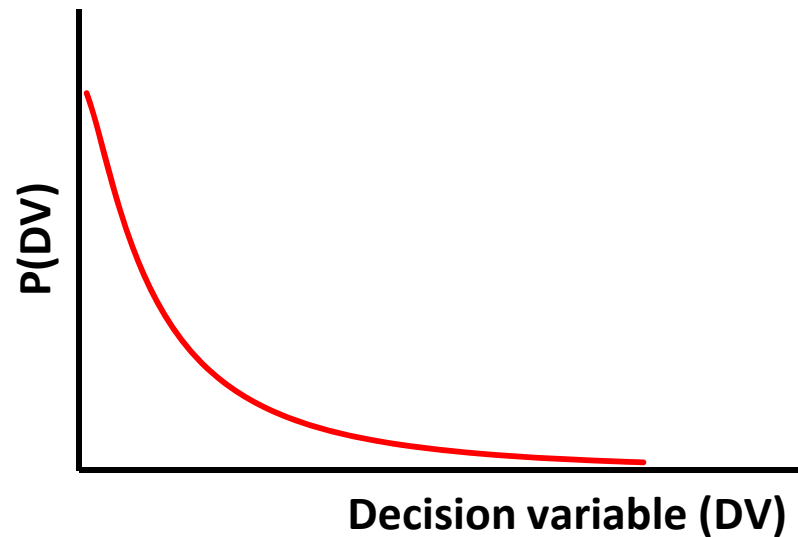
Combination of Analyses



Variation in the formulation: Replace POE (**P**) with expected value (**E**)

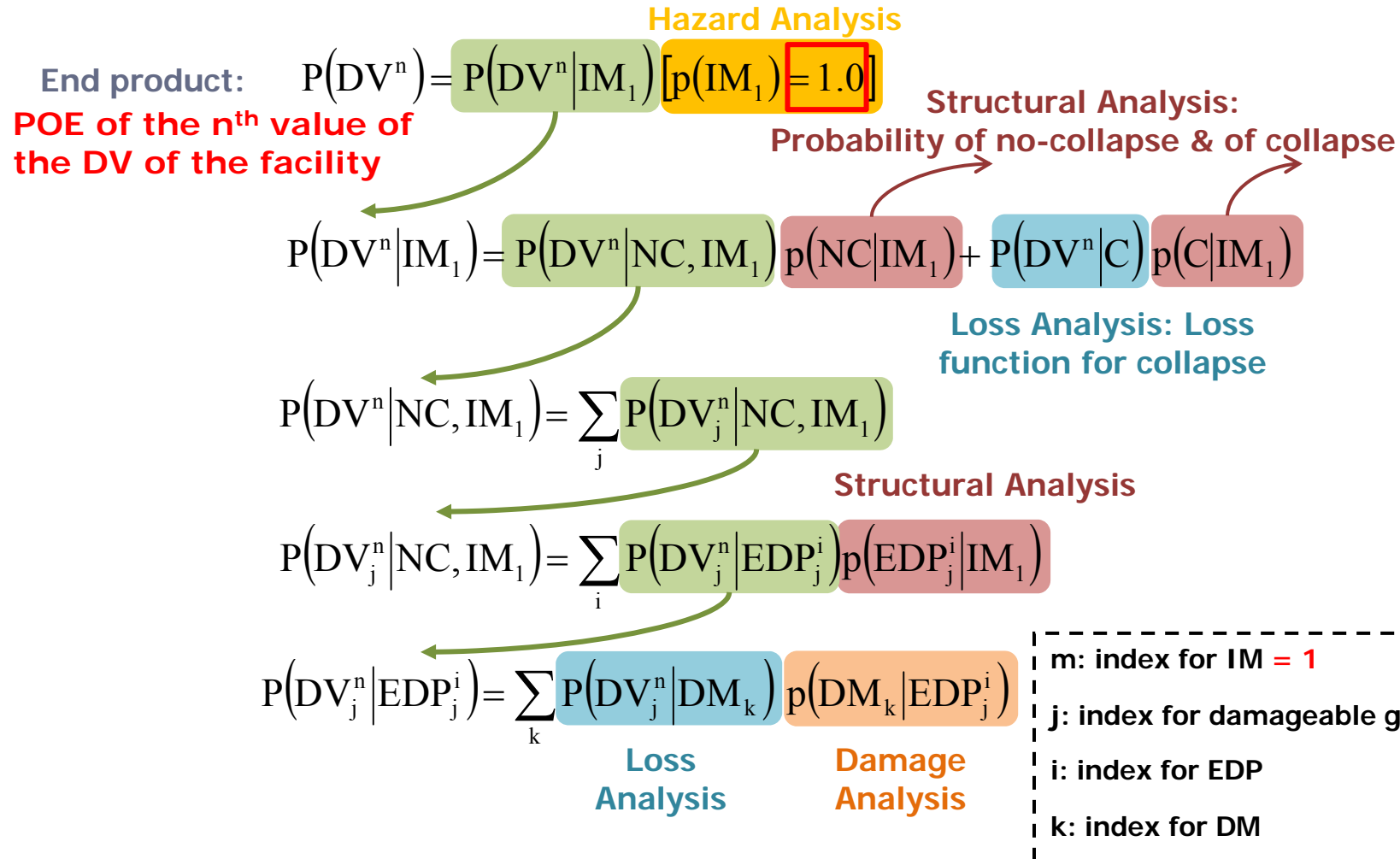
Outcome: Expected value of the decision variable

Instead of
Loss curve:



Combination of Analyses

Variation in the formulation: Consider a **single IM** value, **IM₁**



Application Options



How can an engineer use PEER PBEE method?

1. Evaluation of a traditional code-based design in a performance-based probabilistic approach. This application is appropriate in the current state of traditional code-based design if the engineer wants to **introduce performance-based enhancements** to the **mandatory code-based design**.
2. Evaluation of the **performance** of **an existing structure** or the **outcome** of different **retrofit interventions**.
3. Use of the methodology **directly as a design tool**, e.g. for **decision-making amongst different design alternatives**. This type of application is expected to gain widespread use when the probabilistic **PBED** methods start to be employed as a standard design method.



Thank you