

CONTENTS

	Preface	xv
	Acknowledgments	xvii
PART 1	THEORY	1
CHAPTER 1	REVIEW OF PROBABILITY THEORY	3
1.1	Introduction	3
1.2	Basic Set Theory	3
1.2.1	Sample Spaces and Events	3
1.2.2	Basic Set Theory	4
1.2.3	Counting Sample Points	5
1.3	Probability	7
1.3.1	Event Probabilities	7
1.3.2	Additive Rules	8
1.4	Conditional Probability	9
1.4.1	Total Probability	10
1.4.2	Bayes' Theorem	12
1.4.3	Problem-Solving Methodology	13
1.5	Random Variables and Probability Distributions	14
1.5.1	Discrete Random Variables	15
1.5.2	Continuous Random Variables	16
1.6	Measures of Central Tendency, Variability, and Association	18
1.6.1	Mean	18
1.6.2	Median	19
1.6.3	Variance	20
1.6.4	Covariance	20
1.6.5	Correlation Coefficient	22
1.7	Linear Combinations of Random Variables	23
1.7.1	Mean of Linear Combinations	23
1.7.2	Variance of Linear Combinations	24
1.8	Functions of Random Variables	24
1.8.1	Functions of a Single Variable	25

	1.8.2	Functions of Two or More Random Variables	26
	1.8.3	Moments of Functions	29
	1.8.4	First-Order Second-Moment Method	31
1.9		Common Discrete Probability Distributions	32
	1.9.1	Bernoulli Trials	32
	1.9.2	Binomial Distribution	34
	1.9.3	Geometric Distribution	36
	1.9.4	Negative Binomial Distribution	38
	1.9.5	Poisson Distribution	40
1.10		Common Continuous Probability Distributions	43
	1.10.1	Exponential Distribution	43
	1.10.2	Gamma Distribution	45
	1.10.3	Uniform Distribution	47
	1.10.4	Weibull Distribution	48
	1.10.5	Rayleigh Distribution	49
	1.10.6	Student t -Distribution	49
	1.10.7	Chi-Square Distribution	50
	1.10.8	Normal Distribution	50
	1.10.9	Lognormal Distribution	56
	1.10.10	Bounded tanh Distribution	60
1.11		Extreme-Value Distributions	62
	1.11.1	Exact Extreme-Value Distributions	62
	1.11.2	Asymptotic Extreme-Value Distributions	63
1.12		Summary	67
CHAPTER 2		DISCRETE RANDOM PROCESSES	71
	2.1	Introduction	71
	2.2	Discrete-Time, Discrete-State Markov Chains	71
		2.2.1 Transition Probabilities	71
		2.2.2 Unconditional Probabilities	75
		2.2.3 First Passage Times	75
		2.2.4 Expected First Passage Time	77
		2.2.5 Steady-State Probabilities	77
	2.3	Continuous-Time Markov Chains	81
		2.3.1 Birth-and-Death Processes	83
	2.4	Queueing Models	86
CHAPTER 3		RANDOM FIELDS	91
	3.1	Introduction	91
	3.2	Covariance Function	93
		3.2.1 Conditional Probabilities	96
	3.3	Spectral Density Function	96
		3.3.1 Wiener–Khinchine Relations	97
		3.3.2 Spectral Density Function of Linear Systems	98
		3.3.3 Discrete Random Processes	99
	3.4	Variance Function	100

3.5	Correlation Length	103
3.6	Some Common Models	104
3.6.1	Ideal White Noise	104
3.6.2	Triangular Correlation Function	106
3.6.3	Polynomial Decaying Correlation Function	107
3.6.4	Autoregressive Processes	107
3.6.5	Markov Correlation Function	110
3.6.6	Gaussian Correlation Function	110
3.6.7	Fractal Processes	111
3.7	Random Fields in Higher Dimensions	113
3.7.1	Covariance Function in Higher Dimensions	114
3.7.2	Spectral Density Function in Higher Dimensions	114
3.7.3	Variance Function in Higher Dimensions	115
3.7.4	Quadrant Symmetric Correlation Structure	117
3.7.5	Separable Correlation Structure	118
3.7.6	Isotropic Correlation Structure	118
3.7.7	Ellipsoidal Correlation Structure	120
3.7.8	Anisotropic Correlation Structure	121
3.7.9	Cross-Correlated Random Fields	121
3.7.10	Common Higher Dimensional Models	122
CHAPTER 4	BEST ESTIMATES, EXCURSIONS, AND AVERAGES	127
4.1	Best Linear Unbiased Estimation	127
4.1.1	Estimator Error	129
4.1.2	Geostatistics: Kriging	130
4.2	Threshold Excursions in One Dimension	134
4.2.1	Derivative Process	135
4.2.2	Threshold Excursion Rate	137
4.2.3	Time to First Upcrossing: System Reliability	138
4.2.4	Extremes	138
4.3	Threshold Excursions in Two Dimensions	138
4.3.1	Local Average Processes	140
4.3.2	Analysis of Realizations	140
4.3.3	Total Area of Excursion Regions	141
4.3.4	Expected Number of Isolated Excursions	141
4.3.5	Expected Area of Isolated Excursions	143
4.3.6	Expected Number of Holes Appearing in Excursion Regions	143
4.3.7	Integral Geometric Characteristic of Two-Dimensional Random Fields	145
4.3.8	Clustering of Excursion Regions	146
4.3.9	Extremes in Two Dimensions	149
4.4	Averages	151
4.4.1	Arithmetic Average	151
4.4.2	Geometric Average	152
4.4.3	Harmonic Average	155
4.4.4	Comparison	159
CHAPTER 5	ESTIMATION	161
5.1	Introduction	161
5.2	Choosing a Distribution	162

5.2.1	Estimating Distribution Parameters	164
5.2.2	Goodness of Fit	168
5.3	Estimation in Presence of Correlation	178
5.3.1	Ergodicity and Stationarity	180
5.3.2	Point versus Local Average Statistics	183
5.3.3	Estimating the Mean	184
5.3.4	Estimating the Variance	185
5.3.5	Trend Analysis	185
5.3.6	Estimating the Correlation Structure	186
5.3.7	Example: Statistical Analysis of Permeability Data	186
5.4	Advanced Estimation Techniques	189
5.4.1	Second-Order Structural Analysis	189
5.4.2	Estimation of First- and Second-Order Statistical Parameters	195
5.4.3	Summary	200
CHAPTER 6	SIMULATION	203
6.1	Introduction	203
6.2	Random-Number Generators	204
6.2.1	Common Generators	204
6.2.2	Testing Random-Number Generators	206
6.3	Generating Nonuniform Random Variables	208
6.3.1	Introduction	208
6.3.2	Methods of Generation	208
6.3.3	Generating Common Continuous Random Variates	210
6.3.4	Queueing Process Simulation	212
6.4	Generating Random Fields	214
6.4.1	Moving-Average Method	214
6.4.2	Covariance Matrix Decomposition	216
6.4.3	Discrete Fourier Transform Method	217
6.4.4	Fast Fourier Transform Method	217
6.4.5	Turning-Bands Method	221
6.4.6	Local Average Subdivision Method	223
6.4.7	Comparison of Methods	233
6.5	Conditional Simulation of Random Fields	234
6.6	Monte Carlo Simulation	235
CHAPTER 7	RELIABILITY-BASED DESIGN	239
7.1	Acceptable Risk	239
7.2	Assessing Risk	241
7.2.1	Hasofer–Lind First-Order Reliability Method	241
7.2.2	Point Estimate Method	242
7.3	Background to Design Methodologies	245
7.4	Load and Resistance Factor Design	248
7.4.1	Calibration of Load and Resistance Factors	249
7.4.2	Characteristic Values	250
7.5	Going beyond Calibration	255
7.5.1	Level III Determination of Resistance Factors	258
7.6	Risk-Based Decision Making	258

PART 2	PRACTICE	263
CHAPTER 8	GROUNDWATER MODELING	265
8.1	Introduction	265
8.2	Finite-Element Model	265
8.2.1	Analytical Form of Finite-Element Conductivity Matrices	266
8.3	One-Dimensional Flow	266
8.4	Simple Two-Dimensional Flow	269
8.4.1	Parameters and Finite-Element Model	271
8.4.2	Discussion of Results	271
8.5	Two-Dimensional Flow beneath Water-Retaining Structures	274
8.5.1	Generation of Permeability Values	276
8.5.2	Deterministic Solution	276
8.5.3	Stochastic Analyses	278
8.5.4	Summary	282
8.6	Three-Dimensional Flow	282
8.6.1	Simulation Results	283
8.6.2	Reliability-Based Design	285
8.6.3	Summary	287
8.7	Three-Dimensional Exit Gradient Analysis	288
8.7.1	Simulation Results	289
8.7.2	Comparison of Two and Three Dimensions	292
8.7.3	Reliability-Based Design Interpretation	292
8.7.4	Concluding Remarks	295
CHAPTER 9	FLOW THROUGH EARTH DAMS	297
9.1	Statistics of Flow through Earth Dams	297
9.1.1	Random Finite-Element Method	299
9.1.2	Simulation Results	299
9.1.3	Empirical Estimation of Flow Rate Statistics	302
9.1.4	Summary	304
9.2	Extreme Hydraulic Gradient Statistics	304
9.2.1	Stochastic Model	305
9.2.2	Random Finite-Element Method	306
9.2.3	Downstream Free-Surface Exit Elevation	307
9.2.4	Internal Gradients	309
9.2.5	Summary	310
CHAPTER 10	SETTLEMENT OF SHALLOW FOUNDATIONS	311
10.1	Introduction	311
10.2	Two-Dimensional Probabilistic Foundation Settlement	312
10.2.1	Random Finite-Element Method	313
10.2.2	Single-Footing Case	316
10.2.3	Two-Footing Case	318
10.2.4	Summary	321
10.3	Three-Dimensional Probabilistic Foundation Settlement	322
10.3.1	Random Finite-Element Method	323
10.3.2	Single-Footing Case	325

10.3.3	Two-Footing Case	326
10.3.4	Summary	329
10.4	Strip Footing Risk Assessment	329
10.4.1	Settlement Design Methodology	330
10.4.2	Probabilistic Assessment of Settlement Variability	331
10.4.3	Prediction of Settlement Mean and Variance	332
10.4.4	Comparison of Predicted and Simulated Settlement Distribution	333
10.4.5	Summary	334
10.5	Resistance Factors for Shallow-Foundation Settlement Design	335
10.5.1	Random Finite-Element Method	335
10.5.2	Reliability-Based Settlement Design	337
10.5.3	Design Simulations	341
10.5.4	Simulation Results	343
10.5.5	Summary	346
CHAPTER 11	BEARING CAPACITY	347
11.1	Strip Footings on c - ϕ Soils	347
11.1.1	Random Finite-Element Method	348
11.1.2	Bearing Capacity Mean and Variance	349
11.1.3	Monte Carlo Simulation	351
11.1.4	Simulation Results	352
11.1.5	Probabilistic Interpretation	354
11.1.6	Summary	356
11.2	Load and Resistance Factor Design of Shallow Foundations	357
11.2.1	Random Soil Model	359
11.2.2	Analytical Approximation to Probability of Failure	361
11.2.3	Required Resistance Factor	364
11.3	Summary	370
CHAPTER 12	DEEP FOUNDATIONS	373
12.1	Introduction	373
12.2	Random Finite-Element Method	374
12.3	Monte Carlo Estimation of Pile Capacity	377
12.4	Summary	378
CHAPTER 13	SLOPE STABILITY	381
13.1	Introduction	381
13.2	Probabilistic Slope Stability Analysis	381
13.2.1	Probabilistic Description of Shear Strength	381
13.2.2	Preliminary Deterministic Study	382
13.2.3	Single-Random-Variable Approach	383
13.2.4	Spatial Correlation	385
13.2.5	Random Finite-Element Method	385
13.2.6	Local Averaging	386
13.2.7	Variance Reduction over Square Finite Element	387
13.2.8	Locally Averaged SRV Approach	389
13.2.9	Results of RFEM Analyses	389
13.2.10	Summary	392

13.3	Slope Stability Reliability Model	393
13.3.1	Random Finite-Element Method	394
13.3.2	Parametric Studies	394
13.3.3	Failure Probability Model	395
13.3.4	Summary	399
CHAPTER 14	EARTH PRESSURE	401
14.1	Introduction	401
14.2	Passive Earth Pressures	401
14.2.1	Numerical Approach	402
14.2.2	Refined Approach Including Second-Order Terms	403
14.2.3	Random Finite-Element Method	403
14.2.4	Parametric Studies	404
14.2.5	Summary	405
14.3	Active Earth Pressures: Retaining Wall Reliability	405
14.3.1	Introduction	405
14.3.2	Random Finite-Element Method	407
14.3.3	Active Earth Pressure Design Reliability	409
14.3.4	Monte Carlo Results	410
14.3.5	Summary	411
CHAPTER 15	MINE PILLAR CAPACITY	415
15.1	Introduction	415
15.2	Literature	416
15.3	Parametric Studies	417
15.3.1	Mean of N_c	418
15.3.2	Coefficient of Variation of N_c	418
15.4	Probabilistic Interpretation	418
15.4.1	General Observations on Probability of Failure	419
15.4.2	Results from Pillar Analyses	420
15.5	Summary	423
CHAPTER 16	LIQUEFACTION	425
16.1	Introduction	425
16.2	Model Site: Soil Liquefaction	425
16.2.1	Stochastic Soil Model	426
16.2.2	Stochastic Earthquake Model	428
16.2.3	Finite-Element Model	430
16.2.4	Measures of Liquefaction	430
16.3	Monte Carlo Analysis and Results	432
16.4	Summary	434
	REFERENCES	435
PART 3	APPENDIXES	443
APPENDIX A	PROBABILITY TABLES	445
A.1	Normal Distribution	446

	A.2	Inverse Student t -Distribution	447
	A.3	Inverse Chi-Square Distribution	448
APPENDIX B		NUMERICAL INTEGRATION	449
	B.1	Gaussian Quadrature	449
APPENDIX C		COMPUTING VARIANCES AND COVARIANCES OF LOCAL AVERAGES	451
	C.1	One-Dimensional Case	451
	C.2	Two-Dimensional Case	451
	C.3	Three-Dimensional Case	452
		INDEX	455