



Estimation of Rare Event Probabilities in Complex Aerospace and Other Systems: A Practical Approach

Jerome Morio, Mathieu Balesdent

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Rare event probability (10^{-4} and less) estimation has become a large area of research in the reliability engineering and system safety domains. A significant number of methods have been proposed to reduce the computation burden for the estimation of rare events from advanced sampling approaches to extreme value theory. However, it is often difficult in practice to determine which algorithm is the most adapted to a given problem. *Estimation of Rare Event Probabilities in Complex Aerospace and Other Systems: A Practical Approach* provides a broad up-to-date view of the current available techniques to estimate rare event probabilities described with a unified notation, a mathematical pseudocode to ease their potential implementation and finally a large spectrum of simulation results on academic and realistic use cases.

- Provides a broad overview of the practical approach of rare event methods.
- Includes algorithms that are applied to aerospace benchmark test cases
- Offers insight into practical tuning issues

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