



Title	Bayesian Inference Based on Monte Carlo Technique for Multiplier of Performance Shaping Factor
Author(s)	Takeda, Satoshi; Kitada, Takanori
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1 Bayesian inference based on Monte Carlo
2 technique for multiplier of performance
3 shaping factor

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5 **Satoshi Takeda**¹
6 Osaka University
7 Osaka, Suita, Yamadaoka 2-1, Japan
8 e-mail: takeda@see.eng.osaka-u.ac.jp

9
10 **Takanori Kitada**
11 Osaka University
12 Osaka, Suita, Yamadaoka 2-1, Japan
13 e-mail: kitada@see.eng.osaka-u.ac.jp

14
15
16 **ABSTRACT**
17

18 *The Human Error Probabilities (HEP) can be estimated using multipliers that correspond to the level of*
19 *Performance Shaping Factors (PSFs) in the Human Reliability Analysis (HRA). This paper focuses on the*
20 *adjustment of multipliers through Bayesian inference based on Monte Carlo techniques using the*
21 *experimental results from simulators. Markov Chain Monte Carlo (MCMC) and Bayesian Monte Carlo (BMC)*
22 *are used as Bayesian inference methods based on Monte Carlo techniques. MCMC is utilized to obtain the*
23 *posterior distribution of the multipliers. BMC is used for the estimation of the moments of the posterior*
24 *distribution such as the mean and variance. The results obtained by MCMC and that by BMC well agree with*
25 *the reference results. As a case study, the data assimilation was performed using the results of the simulator*
26 *experiment of Halden reactor. The results show that the multiplier changes by the result of a particular*
27 *scenario and HEP of another scenario that uses the same multiplier also changes by data assimilation. Also,*
28 *in the case study, the correlation between multipliers is obtained by the data assimilation and the correlation*
29 *contributes to the reduction of uncertainty of HEP.*

30

¹ Corresponding author.

31 **1. Introduction**

32 Failures are generally considered inevitable in the operation of complex systems
33 such as nuclear power plants [1]. To reduce failures in complex systems, the cause of the
34 failure needs to be carefully analyzed and tracked down. Human factors are often
35 involved in the failures even in cases where technical factors are the primary cause of
36 failure in complex systems [2]. Various studies have been conducted on Human Reliability
37 Analysis (HRA) methods, especially focusing on nuclear facilities [3-10]. In recent years,
38 there have been efforts to compare the predictions of HRA methods with experimental
39 data obtained using full-scale simulators [11-13].

40 The data assimilation method based on Bayesian theory is useful to improve the
41 consistency with experimental data. In the field of HRA, studies using Bayesian Networks
42 have been actively conducted in recent years [14-24]. A data assimilation process based
43 on Bayesian Networks has been proposed for the evaluation of Performance Shaping
44 Factors (PSFs) [25]. This Bayesian Network links scenario characteristics to PSFs reported
45 by student operators considering calculated PSFs, the bias, and context. These
46 approaches require the construction of the Bayesian Network which incorporates key
47 parameters affecting the target parameter such as PSFs. As the direct application of
48 Bayesian theory to Human Error Probability (HEP), the posterior distribution of HEP has
49 been evaluated using experimental results of the plant simulator [26-29]. In these studies,
50 the prior distribution of HEP is assumed and the likelihood distribution is evaluated from
51 the experimental results. If experimental results are obtained for all scenarios required
52 for risk analysis, necessary HEPs can be rationally prepared by these direct applications of

53 Bayesian theory. The HEP adjustment based on Bayesian theory indicates that non-
54 negligible uncertainty exists in HEP. It is considered that this uncertainty is from the
55 incompleteness of the model and parameters used in HRA.

56 Various challenges have been pointed out regarding the HRA models. For example,
57 it is considered that there are correlations and overlaps in the PSFs used in SPAR-H [30],
58 thus the need for improving the model has been highlighted [31, 32]. The correlation and
59 overlap can be avoided by increasing the number of PSFs. However, if performance
60 influencing factors are finely classified, the uncertainty might increase due to the lack of
61 data related to the classified PSFs. Therefore, in practical, the number of PSFs should be
62 adjusted considering the application of HRA [33].

63 There is also significant uncertainty regarding of multiplier of PSFs, primarily due
64 to parameter and model uncertainty. For instance, the multiplier of Available time used
65 in SPAR-H has been pointed out for overestimating HEP [34]. Additionally, SPAR-H defines
66 the failure probability as 1 if the required time is not met, but actually, it is considered
67 that humans can actually cope with the situation by being flexible [35]. These suggest that
68 there is a large uncertainty in the multipliers of PSFs used in SPAR-H. It is also stated that
69 the sources used in HRA are not infallible or infinitely generalizable [36], therefore it is
70 important to continuously consider improvements in the parameters used in HRA, such
71 as multipliers.

72 As a study related to Bayesian inference of multipliers, Y. Kim et al. proposed a
73 method to estimate the PSF effect from the results of the reliability analysis database
74 OPERA [37]. In their study, logistic regression was employed, assuming that the

75 probability of human error could be expressed from a product of exponential functions.
76 In general, the probability of human error cannot be simply represented by the product
77 of exponential functions. For example, HEP does not exceed 1 even if there are many
78 negative PSFs, so HEP approaches 1 as the negative effect of the PSF becomes stronger.
79 Conversely, the HEP decreases as the positive effect of the PSF becomes stronger, but it
80 is likely to have a lower limit [30]. Therefore, rigorously, it is considered that HEP can't be
81 expressed as a very simple function of the multiplier.

82 In this study, we introduce a Bayesian data assimilation method that employs the
83 Monte Carlo technique for providing a flexible and accurate framework for multiplier
84 assimilation. Unlike the previous approach [37], this method is not constrained by a
85 specific formula for calculating HEP, making it universally applicable across a range of HRA
86 methods, even those that compute HEP using complex functions. Utilizing data from
87 simulator experiments that include successes and failures to refine the posterior
88 distribution of multipliers, our approach enhances the reliability of HEP assessments. As
89 the data assimilation method for input data, methods using sensitivity coefficients [38-
90 44] or Monte Carlo methods [45-48] are widely used in the field of reactor physics. Monte
91 Carlo methods are often used in probabilistic risk assessment, thus Bayesian inference
92 based on Monte Carlo techniques is considered to be suitable in practice. Therefore, in
93 the present paper, we demonstrate the applicability of data assimilation for multipliers
94 using two major Bayesian data assimilation methods: Markov Chain Monte Carlo (MCMC)
95 [49] and Bayesian Monte Carlo (BMC) [50]. Also, using the results of the simulator
96 experiment of Halden reactor, we discuss the assimilated multipliers as a case study. The

97 paper is organized as follows: Sec. 2 provides methods of Bayesian estimation based on
98 the Monte Carlo technique, Sec. 3 shows the numerical results, and Sec. 4 concludes this
99 study.

100

101 **2. Methods of Bayesian Estimation Based on the Monte Carlo Technique**

102 In this section, MCMC and BMC are briefly described, along with the data
103 assimilation process for multipliers.

104

105 **2.1 Data Assimilation Method Based on MCMC**

106 MCMC is a method that utilizes the properties of a Markov chain, irreducibility,
107 aperiodicity, and detailed balance conditions. While it is not always necessary to hold the
108 detailed balance condition, algorithms that satisfy this condition are commonly employed.
109 Let us consider a vector $\mathbf{x} = (x_1, x_2, \dots)^T$, where T denotes the transpose operation. A
110 Markov chain $\mathbf{x}^{(0)} \rightarrow \mathbf{x}^{(1)} \rightarrow \dots \rightarrow \mathbf{x}^{(i)} \rightarrow \mathbf{x}^{(i+1)}$ means that the probability of
111 transitioning from $\mathbf{x}^{(i)}$ to $\mathbf{x}^{(i+1)}$ is dependent solely on $\mathbf{x}^{(i)}$, regardless of $\mathbf{x}^{(0)}, \mathbf{x}^{(1)}, \dots$,
112 $\mathbf{x}^{(i-1)}$. A typical example of this is a random walk. The irreducibility implies that all pairs
113 $(\mathbf{x}^{(i)}, \mathbf{x}^{(j)})$ can transition to each other. The aperiodicity means that the greatest
114 common divisor of the step count to return from \mathbf{x} to \mathbf{x} is 1. For instance, if we calculate
115 $\mathbf{x}^{(i+1)} = \mathbf{x}^{(i)} + \Delta\mathbf{x}$ where $\Delta\mathbf{x}$ is a uniform random number between -1 and 1, $\mathbf{x}^{(i+1)}$ can
116 return to $\mathbf{x}^{(i)}$ in one step when $\Delta\mathbf{x}=0$, and it can also return to $\mathbf{x}^{(i)}$ in two steps. Since it
117 is possible to return to $\mathbf{x}^{(i)}$ at any step, this process is aperiodic. On the other hand, when
118 $|\Delta\mathbf{x}|$ is fixed to 1, this process is no longer aperiodic since $\mathbf{x}^{(i+1)} \neq \mathbf{x}^{(i)}$. The detailed

119 balance condition requires $\mathbb{P}(\mathbf{x})\mathbb{T}(\mathbf{x} \rightarrow \mathbf{x}') = \mathbb{P}(\mathbf{x}')\mathbb{T}(\mathbf{x}' \rightarrow \mathbf{x})$, here, \mathbb{P} represents the
 120 probability, and \mathbb{T} denotes the transition probability. The chain $\mathbf{x}^{(0)} \rightarrow \mathbf{x}^{(1)} \rightarrow \dots \rightarrow$
 121 $\mathbf{x}^{(i)} \rightarrow \mathbf{x}^{(i+1)} \rightarrow$ converges to a stationary distribution in MCMC, and this convergence
 122 property is utilized by using the detailed balance condition in many MCMC algorithms.

123 The present study uses a fundamental implementation based on the Random
 124 Walk MH algorithm. The random walk MH algorithm [51, 52] was implemented based on
 125 the steps outlined in the flowchart shown in Fig. 1:

- 126 i. In the first step (step $n = 1$), the initial values of the multipliers are defined as
 127 the expectation of the prior distribution.
- 128 ii. In the next step, the candidate $\tilde{\mathbf{x}}$ is calculated from recent values of multipliers
 129 using the Markov chain. $\tilde{\mathbf{x}}$ is obtained as

$$\tilde{\mathbf{x}} = \mathbf{x}^{(n-1)} + \boldsymbol{\varepsilon}, \quad (1)$$

130 where, $\boldsymbol{\varepsilon}$ is a vector of the random float number obtained by the normal
 131 distribution whose expectation is zero. The standard deviation of the normal
 132 distribution is a hyperparameter of the algorithm and has a major impact on the
 133 convergence of the multiplier. The dependency of the hyperparameter on the
 134 convergence is discussed in Sec. 4.1.

- 135 iii. The acceptance probability is calculated by

$$\alpha = \min \left\{ \frac{f(\tilde{\mathbf{x}})}{f(\mathbf{x}^{(n-1)})}, 1 \right\}, \quad (2)$$

136 where, f is the target distribution. Let f be the posterior distribution, using
 137 Bayesian theory, $f(\tilde{\mathbf{x}})/f(\mathbf{x}^{(n-1)})$ shown in Eq. (2) can be rewritten as

$$\begin{aligned} \frac{f(\tilde{\mathbf{x}})}{f(\mathbf{x}^{(n-1)})} &= \left(\frac{\mathbb{P}(\mathbf{N}, \mathbf{k}|\tilde{\mathbf{x}})\mathbb{P}(\tilde{\mathbf{x}})}{\mathbb{P}(D)} \right) / \left(\frac{\mathbb{P}(\mathbf{N}, \mathbf{k}|\mathbf{x}^{(n-1)})\mathbb{P}(\mathbf{x}^{(n-1)})}{\mathbb{P}(D)} \right) \\ &= \frac{\mathbb{P}(\mathbf{N}, \mathbf{k}|\tilde{\mathbf{x}})\mathbb{P}(\tilde{\mathbf{x}})}{\mathbb{P}(\mathbf{N}, \mathbf{k}|\mathbf{x}^{(n-1)})\mathbb{P}(\mathbf{x}^{(n-1)})} \end{aligned} \quad (3)$$

138 where, $\mathbf{k}(= (k_1, k_2, \dots)^T)$ is a vector of the number of failures, $\mathbf{N}(=$
 139 $(N_1, N_2, \dots)^T)$ is the number of demands, and $\mathbb{P}(D)$ is the marginal likelihood. \mathbf{k}
 140 and \mathbf{N} contain the experimental results of all scenarios. Eqs. (2) and (3) show that
 141 the acceptance probability is obtained by the likelihood and the probability of $\tilde{\mathbf{x}}$
 142 and $\mathbf{x}^{(n-1)}$. $\mathbb{P}(\tilde{\mathbf{x}})$ and $\mathbb{P}(\mathbf{x}^{(n-1)})$ can be calculated by the prior distribution. In the
 143 present paper, the likelihood is calculated from binomial distribution as well as
 144 other studies that aim to obtain the prior distribution of human error probability
 145 using simulator data [26-29]. For scenario i , the likelihood is described using
 146 experimental results and the multipliers \mathbf{x} :

$$\mathbb{P}(N_i, k_i|\mathbf{x}) = \frac{N_i!}{k_i! (N_i - k_i)!} p_{hep,i}(\mathbf{x})^{k_i} (1 - p_{hep,i}(\mathbf{x}))^{N_i - k_i}, \quad (4)$$

147 where, $p_{hep,i}(\mathbf{x})$ is HEP obtained by multipliers \mathbf{x} for the scenario i . The likelihood
 148 that experiment results of all scenarios are obtained can be described as

$$\mathbb{P}(\mathbf{N}, \mathbf{k}|\mathbf{x}) = \prod_i \mathbb{P}(N_i, k_i|\mathbf{x}). \quad (5)$$

149 iv. $\mathbf{x}^{(n)}$ is updated by

$$\mathbf{x}^{(n)} = \begin{cases} \tilde{\mathbf{x}} & \text{for } \tilde{u} \leq \alpha \text{ and } \tilde{x}_1, \tilde{x}_2 \dots > 0 \\ \mathbf{x}^{(n-1)} & \text{otherwise} \end{cases}, \quad (6)$$

150 where, \tilde{u} is the uniform random float number in the interval (0,1). It should be noted
 151 that $\tilde{x}_1, \tilde{x}_2 \dots > 0$ shown in Eq. (6) is not generally used in MCMC implementations. In

152 the present study, the proposal distribution is assumed to normally distribute, which
 153 allows for negative values. As a result, the multipliers obtained during the MCMC
 154 process may include negative values. Even if multiple values are negative, the
 155 calculated failure probability may still be positive. For instance, when HEP can be
 156 calculated as the multiplication of the nominal HEP and multipliers, if two multipliers
 157 are negative, the resulting HEP will be positive. In such cases, the likelihood might be
 158 high despite the inappropriate negative values of multipliers. Therefore, we have
 159 adopted $\tilde{x}_1, \tilde{x}_2 \dots > 0$ in Eq. (6) for updating $\mathbf{x}^{(n)}$ only when all multipliers are positive.
 160 v. Return to ii. after increasing step number n by one.

161

162 2.2 Data Assimilation Method Based on BMC

163 BMC is a data assimilation technique widely used in the analysis of reactor physics
 164 and nuclear data evaluation [45-48]. BMC can estimate moments of the posterior
 165 distribution such as the mean and variance. This section provides a derivation of the
 166 method to calculate moments of the posterior distribution using BMC. Firstly, let us
 167 consider computing the expectation of the function value $f(\mathbf{x})$ for multipliers \mathbf{x} which
 168 follows the prior distribution $\mathbb{P}(\mathbf{x})$. In the Monte Carlo calculation, the expectation is
 169 approximately expressed as

$$\mathbb{E}_{\mathbb{P}(\mathbf{x})}(f(\mathbf{x})) = \int f(\mathbf{x})\mathbb{P}(\mathbf{x}) d\mathbf{x} \approx \frac{1}{M} \sum_{m=1}^M f(\mathbf{x}_m), \quad (7)$$

170 here, M represents the sample size in the Monte Carlo calculation, and \mathbf{x}_m denotes the
 171 multipliers in sample m , generated according to the distribution $\mathbb{P}(\mathbf{x})$. Next, we consider

172 computing the expected value of $f(\mathbf{x})$ for \mathbf{x} which follows the posterior distribution

173 $\mathbb{P}(\mathbf{x}|\mathbf{N}, \mathbf{k})$. Similar to Eq. (7), the expectation is expressed as

$$\mathbb{E}_{\mathbb{P}(\mathbf{x}|\mathbf{N}, \mathbf{k})}(f(\mathbf{x})) = \int f(\mathbf{x})\mathbb{P}(\mathbf{x}|\mathbf{N}, \mathbf{k}) d\mathbf{x}. \quad (8)$$

174 Based on the Bayesian theory, the posterior distribution of \mathbf{x} is expressed as

$$\mathbb{P}(\mathbf{x}|\mathbf{N}, \mathbf{k}) = \frac{\mathbb{P}(\mathbf{x}|\mathbf{N}, \mathbf{k})\mathbb{P}(\mathbf{x})}{\int \mathbb{P}(\mathbf{x}|\mathbf{N}, \mathbf{k})\mathbb{P}(\mathbf{x}) d\mathbf{x}}. \quad (9)$$

175 Substituting Eq. (8) into Eq. (9) and introducing the approximation formula from the

176 Monte Carlo calculation described in Eq. (7), we can express the expected value

177 $\mathbb{E}_{\mathbb{P}(\mathbf{x}|\mathbf{N}, \mathbf{k})}(f(\mathbf{x}))$ as follows:

$$\begin{aligned} \mathbb{E}_{\mathbb{P}(\mathbf{x}|\mathbf{N}, \mathbf{k})}(f(\mathbf{x})) &= \frac{1}{\int \mathbb{P}(\mathbf{x}|\mathbf{N}, \mathbf{k})\mathbb{P}(\mathbf{x}) d\mathbf{x}} \int f(\mathbf{x}) \mathbb{P}(\mathbf{N}, \mathbf{k}|\mathbf{x})\mathbb{P}(\mathbf{x}) d\mathbf{x} \\ &\approx \frac{1}{\int \mathbb{P}(\mathbf{N}, \mathbf{k}|\mathbf{x})\mathbb{P}(\mathbf{x}) d\mathbf{x}} \frac{1}{M} \sum_{m=1}^M f(\mathbf{x}_m)\mathbb{P}(\mathbf{N}, \mathbf{k}|\mathbf{x}_m). \end{aligned} \quad (10)$$

178 $\int \mathbb{P}(\mathbf{N}, \mathbf{k}|\mathbf{x})\mathbb{P}(\mathbf{x})d\mathbf{x}$ shown in Eq. (10) can be expressed as follows by incorporating the

179 approximation formula described in Eq. (7):

$$\int \mathbb{P}(\mathbf{N}, \mathbf{k}|\mathbf{x})\mathbb{P}(\mathbf{x}) d\mathbf{x} \approx \frac{1}{M} \sum_{m=1}^M \mathbb{P}(\mathbf{N}, \mathbf{k}|\mathbf{x}_m). \quad (11)$$

180 By substituting Eq. (11) into Eq. (10), the expected value of $f(\mathbf{x})$ for \mathbf{x} following the

181 posterior distribution $\mathbb{P}(\mathbf{x}|\mathbf{N}, \mathbf{k})$ can be expressed as follows:

$$\mathbb{E}_{\mathbb{P}(\mathbf{x}|\mathbf{N}, \mathbf{k})}(f(\mathbf{x})) \approx \frac{\sum_{m=1}^M f(\mathbf{x}_m)\mathbb{P}(\mathbf{N}, \mathbf{k}|\mathbf{x}_m)}{\sum_{m=1}^M \mathbb{P}(\mathbf{N}, \mathbf{k}|\mathbf{x}_m)}. \quad (12)$$

182 We can obtain the expectation of \mathbf{x} in the posterior distribution by defining $f(\mathbf{x}) = \mathbf{x}$. the

183 expected value of i -th multiplier in the posterior distribution is written as

$$\mathbb{E}(x_{i,post}) = \mathbb{E}_{\mathbb{P}(\mathbf{x}|\mathbf{N}, \mathbf{k})}(x_i) = \frac{\sum_{m=1}^M x_{m,i} \mathbb{P}(\mathbf{N}, \mathbf{k}|\mathbf{x}_m)}{\sum_{m=1}^M \mathbb{P}(\mathbf{N}, \mathbf{k}|\mathbf{x}_m)} \quad (13)$$

184 where, x_i is the i -th multiplier and $x_{m,i}$ is i -th multiplier of sample m . Next, let's us
 185 consider the covariance between the i -th multiplier denoted as $x_{i,post}$, and the j -th
 186 multiplier denoted as $x_{j,post}$ in the posterior distribution. If we define $f(\mathbf{x}) = (x_i -$
 187 $\mathbb{E}(x_{i,post}))(x_j - \mathbb{E}(x_{j,post}))$, the expected value of $f(\mathbf{x})$ for \mathbf{x} which follows the
 188 posterior distribution is the covariance between $x_{i,post}$ and $x_{j,post}$. From Eq. (12), the
 189 covariance is expressed as

$$\begin{aligned} cov(x_{i,post}, x_{j,post}) &= \mathbb{E}_{\mathbb{P}(\mathbf{x}|\mathbf{N}, \mathbf{k})} \left((x_i - \mathbb{E}(x_{i,post}))(x_j - \mathbb{E}(x_{j,post})) \right) \\ &\approx \frac{\sum_{m=1}^M (x_{m,i} - \mathbb{E}(x_{i,post}))(x_{m,j} - \mathbb{E}(x_{j,post})) \mathbb{P}(\mathbf{N}, \mathbf{k}|\mathbf{x}_m)}{\sum_{m=1}^M \mathbb{P}(\mathbf{N}, \mathbf{k}|\mathbf{x}_m)}. \end{aligned} \quad (14)$$

190 The likelihood $\mathbb{P}(\mathbf{N}, \mathbf{k}|\mathbf{x}_m)$ appearing in Eqs. (13) and (14) can be obtained by Eq. (5). In
 191 BMC computation, the expected value and standard deviation of the posterior
 192 distribution can be obtained from Eqs. (13) and (14), using the sample values and their
 193 likelihoods derived from standard Monte Carlo computations. As shown above, using
 194 BMC allows us to compute higher-order moments of the posterior distribution. In Sec. 4,
 195 as the feasibility study of BMC, we mainly discuss the mean and variance, which can be
 196 computed from Eqs. (13) and (14).

197 A significant difference between BMC and MCMC is the sampling of multipliers in
 198 Monte Carlo calculations. MCMC performs sampling of the posterior distribution by
 199 utilizing the acceptance probabilities. Therefore, MCMC cannot determine the posterior
 200 distribution solely based on random numbers following the prior distribution and their

201 outcomes. On the other hand, BMC only requires the use of random numbers following
202 the prior distribution and their outcomes. Therefore, BMC allows the computation of
203 expected values and covariation in the posterior distribution without requiring any
204 modifications to the PRA code that utilizes random numbers following the prior
205 distribution. While BMC provides moments such as mean and variance, MCMC provides
206 the distribution shape and percentiles of the posterior distribution.

207

208 **2.3 Assumptions for introduction of Bayesian Inference Based on Monte Carlo**

209 **Techniques**

210 As mentioned in the introduction, the innovative aspect of the methodology
211 proposed in this manuscript is its direct application of HRA methods to conduct data
212 assimilation for multipliers. Consequently, the methodologies shown in Sections 2.1 and
213 2.2 are predicated on the ability of the HRA method to accurately represent HEPs and
214 necessitate assuming the prior distributions for the multipliers. These assumptions are
215 detailed in this section since they are crucial for the reliability of the proposed method.

216

217 *2.3.1 HRA method*

218 It is known that HEP obtained by HRA method is highly uncertain. The reasons for
219 this large uncertainty include the lack of data to support the evaluation of HEP, the
220 limitations of considering human cognition, and the dependence of HEP on the HRA
221 analyst [53]. The data used in the analysis, consideration of human cognition, and analyst-
222 dependence vary depending on HRA method [53, 54]. Therefore, ideally, data assimilation

223 should account for all uncertainties, including uncertainties arising from data, human
 224 cognition, and analyst-dependence. In this paper, we focus on the uncertainty from the
 225 multiplier and summarize the results using a single HRA method. It is very important to
 226 consider uncertainties other than the multiplier, and this should be studied in the future.
 227 Many Bayesian data assimilation studies have used SPAR-H [9, 27, 55-57], and this paper
 228 also summarizes the results using SPAR-H. In other words, in Sec. 3, the assumption is
 229 made that HEP is obtained by SPAR-H.

230 SPAR-H was developed as an improved version of the first-generation HRA
 231 method [30] and has been widely used for risk assessment in nuclear power plants. This
 232 method divides human errors into diagnosis task failures and action task failures and
 233 quantifies the failure probability for each task individually. The result of the case study
 234 using the failure of the action task is shown in Sec. 3, so here the calculation for the action
 235 task is summarized. SPAR-H utilizes eight PSFs and their multipliers, as shown in Table 1.
 236 The multiplier corresponding to the PSF level is basically multiplied by the nominal HEP.
 237 If the positive number of negative PSFs is less than 3, the HEP is calculated by

$$g(\mathbf{x}) = NHEP \prod_i x_i, \quad (15)$$

238 here, x_i is the i -th multiplier and $NHEP$ is the nominal HEP. The nominal HEP is 0.001 for
 239 the action task in SPAR-H. To avoid HEP becoming greater than 1, HEP for the case when
 240 the number of negative PSFs is three or more is calculated by

$$g(\mathbf{x}) = \frac{NHEP \prod_i x_i}{NHEP (\prod_i x_i - 1) + 1}. \quad (16)$$

241

242 *2.3.2 Prior distribution of multiplier*

243 In Bayesian inference, in general, the prior distribution does not need to be
244 precisely defined, but it is desirable to use a valid prior distribution. In relation to the
245 validity of the multiplier, some multipliers have been discussed in comparison with
246 experimental results. For example, when comparing the PSF effect estimated from the
247 experiment with the multiplier of SPAR-H, the ratio of the multipliers of Stressor between
248 high level and extreme level is comparable to the experimental result [34]. On the other
249 hand, a large difference was confirmed for the multiplier of Available time [34]. These
250 results suggest that the uncertainty of the multipliers varies greatly depending on the
251 type of PSF. The authors believe that there is not enough research to quantify the
252 uncertainty of the prior distribution of all levels of multipliers for each PSF.

253 In this paper, a simple prior distribution is employed to represent the prior
254 distribution of multipliers using a log-normal distribution, taking into consideration that
255 multipliers should not take negative values. The expectation of this log-normal
256 distribution is equal to the SPAR-H Multiplier. Except when the multiplier is 1, the
257 standard deviation is fixed at 50% of the expectation to model the uncertainty of
258 multipliers. A case that the multiplier is 1 indicates that the PSF has no impact, so the
259 standard deviation of the multiplier is set to 0 in this case. Although the simple prior
260 distribution is used in the present study for the discussion on the applicability of the
261 Bayesian data assimilation method, it is desirable to discuss and use a more appropriate
262 prior distribution for the estimation of more valid multipliers.

263

264 **3. Numerical result**

265 This section summarizes the numerical results of the data assimilation. As shown
266 in Sec. 2, MCMC method requires the hyperparameters in the data assimilation. Since the
267 hyperparameter has a significant impact on the convergence. in Sec. 3.1, the proper
268 hyperparameter is discussed by using a single assimilated multiplier obtained from a
269 single scenario. In Sec. 3.2, the verification is conducted to ensure that the posterior
270 distribution obtained by Monte Carlo techniques coincides with the reference solution,
271 under the assumption of having results from some scenarios. In Sec. 3.3, as a case study,
272 data assimilation is performed using the results of Halden simulator experiments [58],
273 and the results are discussed.

274

275 **3.1 Dependency of hyperparameter on convergence in MCMC**

276 The standard deviation of the proposal distribution used in MCMC is a
277 hyperparameter. Generally, if the standard deviation of the proposal distribution is small,
278 the update of the multiplier becomes infrequent, leading to increased autocorrelation
279 and poor convergence. Conversely, when the standard deviation of the proposal
280 distribution is large, the probability that the random multiplier is negative becomes high,
281 resulting in a higher rejection rate since the negative multiplier is not accepted in the
282 present study. For instance, in the initial iteration, if the standard deviation of the
283 proposal distribution is equal to the initial value of the multiplier (in this paper, the
284 expectation of the prior distribution of the multiplier), the probability that one of the
285 multiplier candidates is negative is about 16%. Therefore, if Bayesian updating is

286 performed for 8 multipliers, the probability that all multipliers are positive is only (1 -
 287 0.16)⁸ ≈ 0.25, meaning the probability that at least one multiplier is negative is about 75%.

288 Since the standard deviation of the proposal distribution should depend on the
 289 magnitude of the multipliers, the standard deviation σ_{target} of the proposal distribution
 290 is defined as a constant *sigma ratio* multiplied by the multiplier x_{HRA} used in HRA
 291 method:

$$\sigma_{target} = (\text{sigma ratio})x_{HRA}. \quad (17)$$

292 In this paper, x_{HRA} represents the multiplier used in SPAR-H. The convergence of
 293 the expected value and standard deviation in the posterior distribution is investigated by
 294 changing *sigma ratio* from 0.01 to 0.75.

295 To confirm the convergence, the result of MCMC is compared with the reference
 296 solution. The posterior distribution is obtained from the prior distribution and the
 297 likelihood by the Bayesian theory, and it is easily obtained by numerical analysis by
 298 discretization if there is only one parameter with uncertainty. Here, the prior distribution
 299 of the i -th multiplier x_i is

$$\mathbb{P}(x_i) \propto \exp\left(-\frac{(\ln(x_i) - \mu_i)^2}{2\sigma_i}\right), \quad (18)$$

300 here, μ and σ respectively represent the mean and standard deviation of the normal
 301 distribution obtained by taking the logarithm of the prior distribution. Under the
 302 condition that x_i is given, in N trials, the probability of obtaining experimental results
 303 with k failures can be expressed as

$$\mathbb{P}(N, k|x_i) = \frac{N!}{k!(N-k)!} p_{hep}(x_i)^k (1 - p_{hep}(x_i))^{N-k}, \quad (19)$$

304 here, $p_{hep}(x_i)$ represents HEP evaluated by using x_i . Based on Bayesian theory, when
 305 experimental results with k failures are observed in N trials, and the posterior
 306 distribution of x_i can be expressed as

$$\begin{aligned}
 \mathbb{P}(x_i|N, k) &\propto \mathbb{P}(x_i)\mathbb{P}(N, k|x_i) \\
 &\propto \exp\left(-\frac{(\ln(x_i) - \mu_i)^2}{2\sigma_i^2}\right) \frac{N!}{k!(N-k)!} p_{hep}(x_i)^k (1 - p_{hep}(x_i))^{N-k} \\
 &= \frac{\exp\left(-\frac{(\ln(x_i) - \mu_i)^2}{2\sigma_i^2}\right) \frac{N!}{k!(N-k)!} p_{hep}(x_i)^k (1 - p_{hep}(x_i))^{N-k}}{\int \exp\left(-\frac{(\ln(x_i) - \mu_i)^2}{2\sigma_i^2}\right) \frac{N!}{k!(N-k)!} p_{hep}(x_i)^k (1 - p_{hep}(x_i))^{N-k} dx_i}.
 \end{aligned} \tag{20}$$

307 To obtain the posterior distribution exactly, the denominator integral of Eq. (20) must be
 308 evaluated over the range of $-\infty$ to ∞ . However, since the log-normal distribution is used
 309 and the multiplier does not become a very large value in this study, the reference solution
 310 is obtained by approximating the integral range to be from 0 to 1000 and discretization.

311 In this section, the posterior distribution is shown assuming that an experimental
 312 result with 1 failure out of 100 trials is obtained. The scenario for this experiment assumes
 313 that PSF level is nominal excluding Stressor and that only Stressor is at the extreme level.
 314 Under these conditions, HEP obtained by SPAR-H is 0.005 from Eq. (15). On the other
 315 hand, since the failure probability is 0.01 (= 1/100) from the experiment, HEP obtained by
 316 the experimental result is twice as high as the HEP obtained by SPAR-H. In this case, the
 317 multiplier for extreme level of Stressor will be updated based on Bayesian theory to make
 318 the multiplier larger. The number of iterations of MCMC is 2,000,000 in the analysis.

319 The convergence of the computed mean and standard deviation obtained through
 320 MCMC is presented in Figs. 2 and 3, respectively. In these figures, the reference solution

321 is shown as dashed lines, and the reference solution for the mean is 5.46 and the standard
322 deviation is 2.53. From Fig. 2, it can be confirmed that the mean does not stabilize even
323 after 1,000,000 iterations when σ ratio = 0.01. This could be because that the
324 Markov chain takes very small steps, which prevent it from moving around the parameter
325 space effectively. Also, when σ ratio = 0.75, it can be confirmed that the mean
326 deviates from the reference solution compared to other conditions even after 1,000,000
327 iterations. This could be because there's a higher probability of at least one multiplier in
328 the candidate \tilde{x} being negative, which increases the probability of this candidate being
329 rejected, as shown in Eq. (6). As shown in Figs. 2 and 3, the results are well converged
330 when σ ratio = 0.1, 0.25, or 0.5. Therefore, in the following sections, the calculation
331 of MCMC is performed with σ ratio = 0.25.

332

333 **3.2 Data assimilation using a few simple experiments**

334 This section confirms the agreement of the MCMC and BMC results with the
335 reference solution when experimental results for some scenarios are obtained. In Sec. 3.1,
336 a single scenario is assumed, and the likelihood is obtained using Eq. (4). On the other
337 hand, this section considers some scenarios, so the likelihood is obtained using the
338 multiplication shown in Eq. (5).

339 Scenarios A to C and their experimental results used in this section are presented
340 in Table 2. For all scenarios, it is assumed that an experimental result with 1 failure out of
341 100 trials is obtained. Scenario A uses the same assumptions as Sec. 3.1. Scenario B
342 assumes that PSF level is nominal for all PSFs except for Complexity, and that Complexity

343 level is moderate. In Scenario C, only Experience level is assumed to be Low. HEP
344 calculated by SPAR-H is 0.005 for Scenario A, 0.002 for Scenario B, and 0.003 for Scenario
345 C. Among Scenarios A to C, except for the nominal level, there are no common PSF levels.
346 Therefore, the reference solution for the multiplier of extreme level of Stressor is the
347 same as in Sec. 3.1 since the multiplier depends solely on the results from Scenario A.
348 Similarly, for Scenarios B and C, the reference solutions are obtained by applying Eq. (20)
349 using the results from their respective scenarios. The number of iterations for MCMC is
350 the same as in Sec. 3.1. The number of iterations of BNC is 200,000.

351 The convergence of the mean for Scenarios A to C is shown in Fig. 4, and the
352 convergence of the standard deviation is shown in Fig. 5. In these figures, the iteration of
353 MCMC is on the first horizontal axis and that of BMC is on the second horizontal axis. As
354 shown in these figures, MCMC results show good agreement with the reference solution
355 even when some scenarios are used by the likelihood of Eq. (5), and BMC also converges
356 to the reference solution. In Figs. 4 and 5, it can be confirmed that BMC converges faster
357 than MCMC. For example, in Figs. 4 and 5, the estimates at the 50,000th iteration of BMC
358 are closer to the reference solution than the estimates at the 500,000th iteration of
359 MCMC. Even with the present small adjustment in expected value and standard deviation,
360 MCMC requires about 1,000,000 iterations for convergence. This indicates MCMC might
361 need even more iterations to converge when the difference between prior and posterior
362 distributions is larger.

363 Figure 6 shows the prior distributions and posterior distributions of the multipliers
364 used in Scenarios A to C. BMC cannot obtain the posterior distribution directly, so the

365 results of BMC are not shown in the figure. Figure 6 shows that the posterior distribution
366 obtained by MCMC is in good agreement with the reference solution. Table 3 illustrates
367 a comparison of the mean, 95th percentile, 5th percentile, and standard deviation. The
368 95th percentile and 5th percentile of BMC are not shown in Table 3 since BMC cannot
369 directly obtain these percentiles. Table 3 shows that the maximum error from the
370 reference solution is 1.1% for MCMC and 0.5% for BMC. The results of this section show
371 that MCMC can accurately obtain the posterior distribution, and BMC can accurately
372 obtain the moments of the posterior distribution in a relatively small number of iterations.
373

374 **3.3 Data assimilation using results of Halden simulator experiments**

375 As the case study, this section discusses the results of data assimilation using the
376 results of Scenarios 1A, 1C, and 3 of Halden simulator experiments [58]. These results
377 have been used in a study of data assimilation for HEP [27]. This previous data assimilation
378 additionally uses Scenario 2 for data assimilation. In Scenario 2, PFS level of Available time
379 is inadequate and HEP at this level is 1 regardless of other PSFs in SPAR-H. Since the
380 contribution of each PSF cannot be quantified for Scenario 2, this scenario is excluded
381 from the present study.

382 Let us briefly describe each scenario. Scenario 1 involves a total loss of feedwater
383 followed by the Steam Generator (SG) tube rupture. For this scenario, it is assumed that
384 the plant is operating at full power, and the main feedwater pumps will trip within 2
385 minutes. In Scenario 1A, the success criterion is to achieve the establishment of feedback
386 and breeding within 45 minutes by the manual reactor trip. Scenario 1C defines the

387 success as the isolation of the ruptured SG and the control of the pressure below the SG
388 Power-Operated Relief Valves (PORV) setpoint in the present paper. In the experiment,
389 this action is expected to be completed within 40 minutes after the SG tube rupture.
390 Scenario 3 is a standard SG tube rupture scenario. The success criterion for Scenario 3 is
391 the isolation of the ruptured SG and the control of the pressure below SG PORV setpoint
392 before SG PORV opening.

393 The PSF levels and experimental results are shown in Table 4. Using the
394 experimental results of Scenarios 1A, 1C, and 3, the data assimilation of the multiplier is
395 performed for both BMC and MCMC. HEPs of Scenarios 1A and 3 are evaluated by Eq.
396 (15), and HEP of Scenario 1C is evaluated by Eq. (16). As in the previous section, we set
397 the sample size for BMC as 200,000 and for MCMC as 2,000,000.

398 Table 5 presents the mean and standard deviation of the multipliers after data
399 assimilation. As shown in Table 5, the differences between the MCMC and BMC are below
400 0.5%, which shows a good agreement. For Scenario 1C, the experimental results showed
401 1 failure out of 4 trials and the failure probability is higher than HEP estimated by SPAR-H
402 (0.167). Thus, the multiplier used in Scenario 1C is adjusted to a higher value. On the other
403 hand, for both Scenario 1A and Scenario 3, there are no failures in the experiment, and
404 HEP obtained from SPAR-H is only 0.0001. Since the likelihood of the experimental results
405 of Scenarios 1A and 3 is high, the adjustment of the multiplier used only in Scenarios 1A
406 and 1C is negligible. Among the multipliers used in the case study, the multiplier of
407 Available time at of extra level is used only in Scenarios 1A and 1C, thus this multiplier is
408 not adjusted significantly.

409 The HEP obtained from the multiplier after data assimilation is shown in Table 6.
 410 As the information on the posterior distribution, in practice, it is considered that the
 411 moments of the distribution such as the mean and variance will be stored. Therefore, in
 412 Table 6, HEP is calculated based on the mean and variance. By a Taylor expansion for the
 413 mean of HEP up to the 1st order [41], the expectation of HEP is approximately calculated
 414 by

$$\mathbb{E}(P_{HEP}) \approx g(\mathbb{E}(\mathbf{x})), \quad (21)$$

415 here, $\mathbb{E}(\mathbf{x})$ represents the mean of the multipliers shown in Table 5. By a Taylor expansion
 416 for the infinitesimal difference of HEP up to the 1st order [41], the variance of HEP can be
 417 approximately expressed as

$$\sigma_{HEP}^2 \approx \sum_i (SC_i \sigma_i)^2 + 2 \sum_i \sum_{j, j \neq i} SC_i SC_j \sigma_{i,j}, \quad (22)$$

418 here, SC_i represents the sensitivity coefficient for the i -th multiplier with respect to HEP
 419 [41], σ_i is the standard deviation of i -th multiplier, and $\sigma_{i,j}$ is the covariance between i -
 420 th and j -th multipliers. As shown in Table 6, HEP of Scenario 1A increase by 13.1% and
 421 that of Scenario 1C increase by 22.6% by the data assimilation, while there is no significant
 422 change in Scenario 3. The Multiplier used in Scenario 1C increase after data assimilation.
 423 Also, Scenarios 1A and 1C share the multiplier of Complexity at moderate level and that
 424 of Procedures at available but poor level. Therefore, HEP of Scenario 1A increases due to
 425 the effect of data assimilation using the experimental result of Scenario 1C. This outcome
 426 demonstrates that data assimilation using a particular scenario can significantly adjust
 427 HEP for other scenarios that utilize the same multiplier.

428 The comparison of correlation coefficients after data assimilation is shown in Fig.
429 7. Generally, by the data assimilation, the negative correlation is obtained between
430 parameters with the same sign of sensitivity coefficients and with significant adjustments
431 by the data assimilation [40]. Excluding the multiplier of Available time at extra level, the
432 mean of the multipliers shown in Table 5 increased by over 6%. Consequently, negative
433 correlations are observed for these multipliers. The increase in the mean of these
434 multipliers is less than 10%, and since the magnitude of the negative correlation conferred
435 depends on the size of this adjustment [40], the magnitude of the negative correlation
436 coefficients shown in Fig. 7 is below 0.1. There is no significant difference in the
437 correlation coefficients after data assimilation between MCMC and BMC. The breakdown
438 of the variance in HEP obtained by Eq. (24) is shown in Table 7. Since the adjustment of
439 the multiplier used in Scenario 3 is negligible, the variance of HEP is not adjusted by the
440 data assimilation in the scenario. As shown in Table 7, in Scenarios 1A and 1C, the variance
441 of HEP decreases due to the contribution of covariance. This shows that the uncertainty
442 of HEP is reduced by utilizing the covariance information of the multipliers obtained by
443 data assimilation.

444

445 **4 Conclusions**

446 The study investigated the data assimilation method based on Monte Carlo
447 techniques for multipliers used in HRA method, utilizing the results of simulator
448 experiments and HEP obtained by HRA method. The random walk Metropolis-Hastings

449 algorithm, which is a basic implementation of MCMC, and BMC which is widely used for
450 data assimilation in nuclear data are used as data assimilation methods.

451 In MCMC, the standard deviation of the proposal distribution is a hyperparameter,
452 and by setting its value based on parameter surveys, the multiplier successfully converges
453 to the reference solution. Under the condition that that experimental results of some
454 scenarios are given, MCMC and BMC provide results which agree with the reference
455 results well. Also, data assimilation was performed using the simulator experiment of
456 Halden reactor. For Scenario 1C, the experimentally obtained failure probability is higher
457 than HEP calculated by SPAR-H. Consequently, the multiplier used in Scenario 1C is
458 adjusted to be larger. Since Scenarios 1A and 1C share some multipliers, HEP of Scenario
459 1A also increases. This result indicates that data assimilation for a scenario significantly
460 affects HEP of the other scenarios which use the same multiplier. Additionally, in the
461 present study, it was found that data assimilation gives negative correlation between
462 multipliers, and this negative correlation contributes to the reduction of the uncertainty
463 of HEP.

464

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467

468

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Figure Captions List

- Fig. 1 Flowchart of MCMC algorithm
- Fig. 2 Convergence of mean of multiplier of Stressor at extreme level in MCMC
- Fig. 3 Convergence of standard deviation of multiplier of Stressor at extreme level in MCMC calculation
- Fig. 4 Convergence of mean of multiplier obtained by outcomes of scenarios A to C
- Fig. 5 Convergence of standard deviation of multiplier obtained by outcomes of scenarios A to C
- Fig. 6 Comparison of probability density of multiplier
- Fig. 7 Correlation coefficient obtained by data assimilation using Halen simulator experiments

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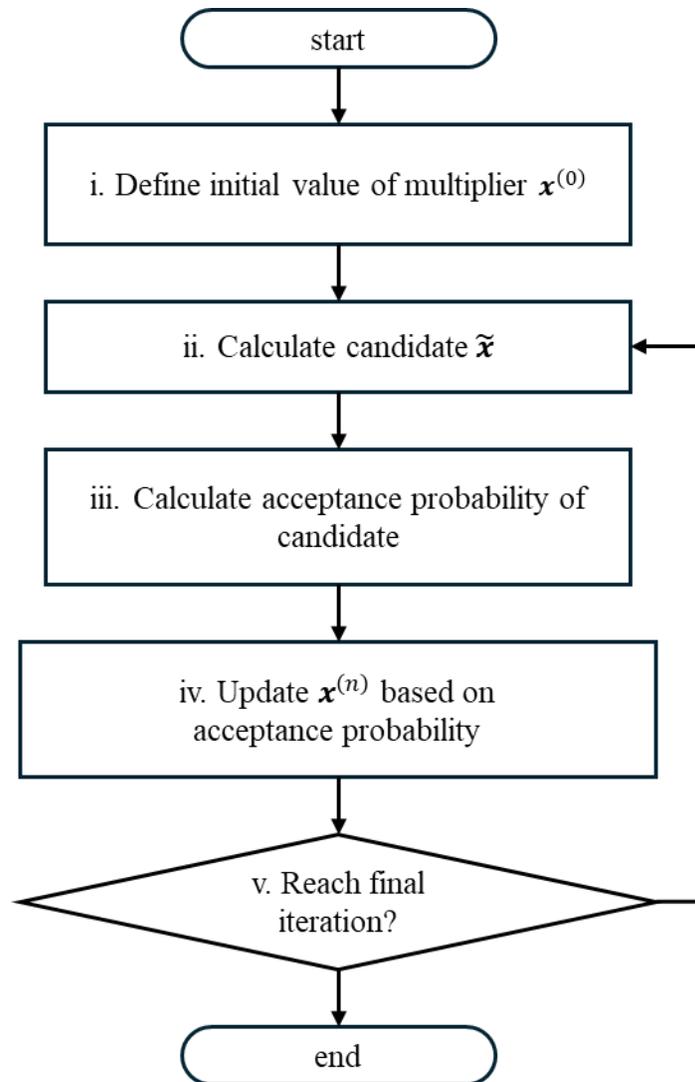
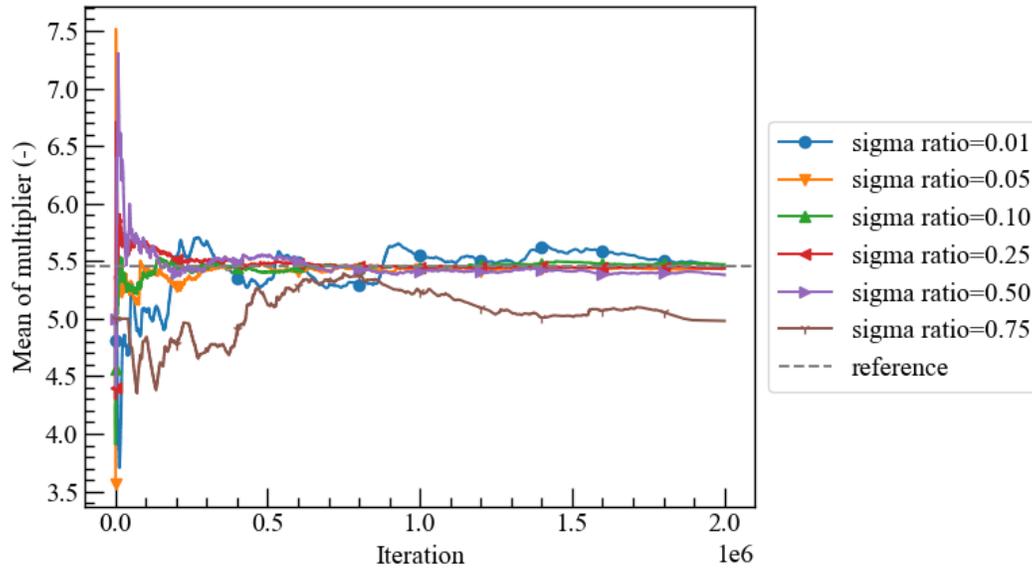


Fig.1. Flowchart of MCMC algorithm

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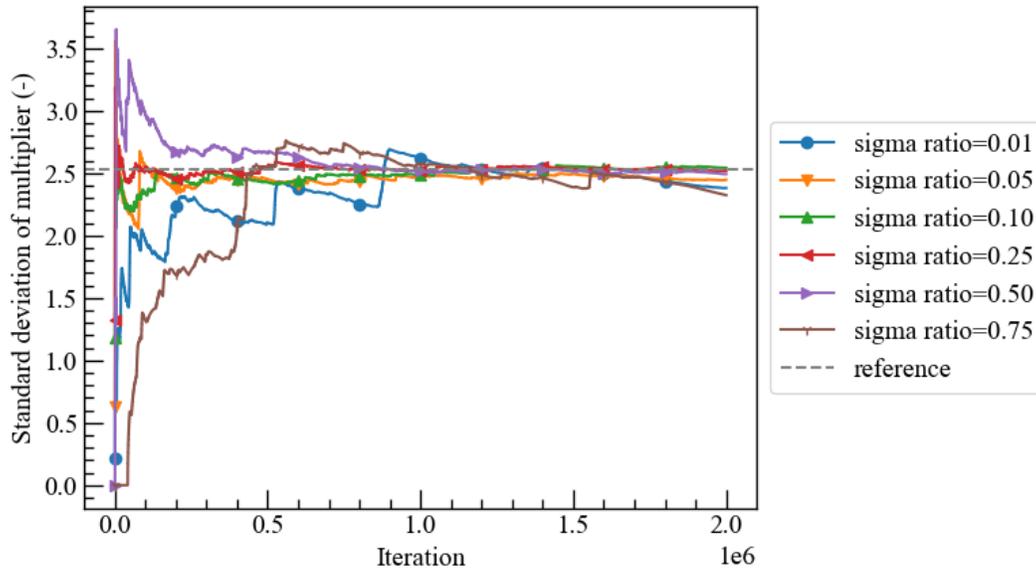
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640 Fig.2. Convergence of mean of multiplier of Stressor at extreme level in MCMC

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calculation

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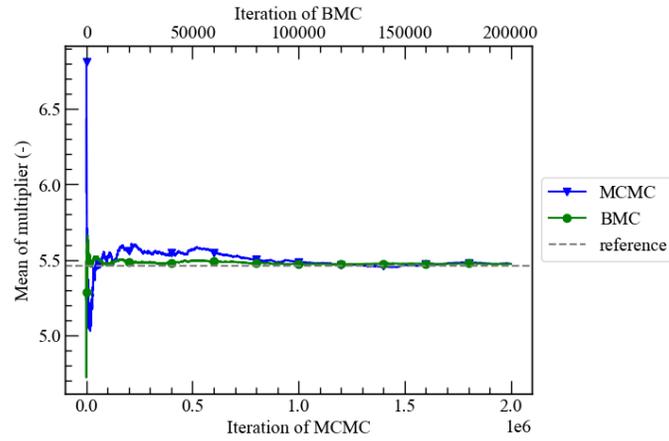
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644 Fig.3. Convergence of standard deviation of multiplier of Stressor at extreme level in

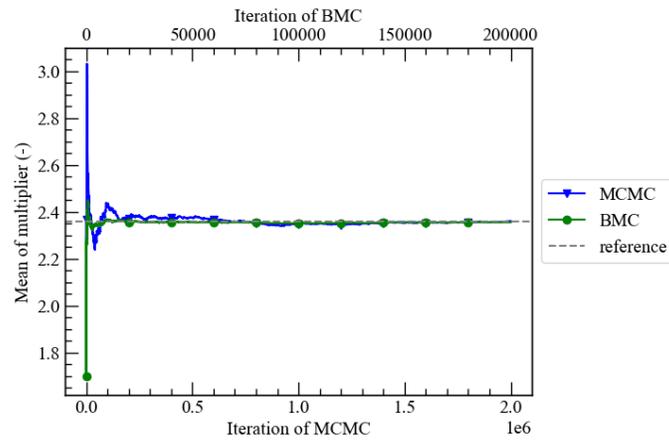
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MCMC calculation

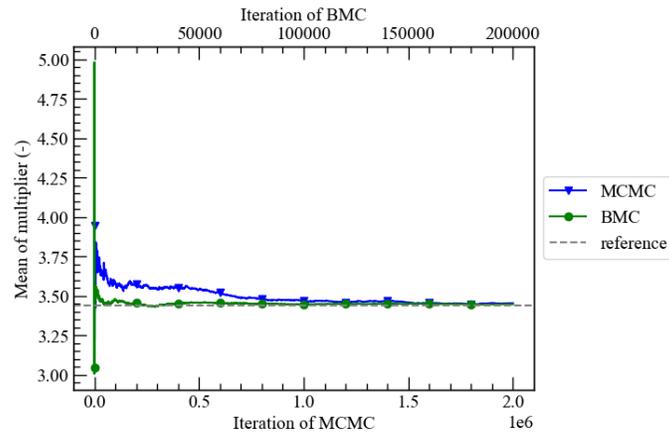
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(a) Multiplier of Stressor at extreme level



(b) Multiplier of Complexity at moderate level



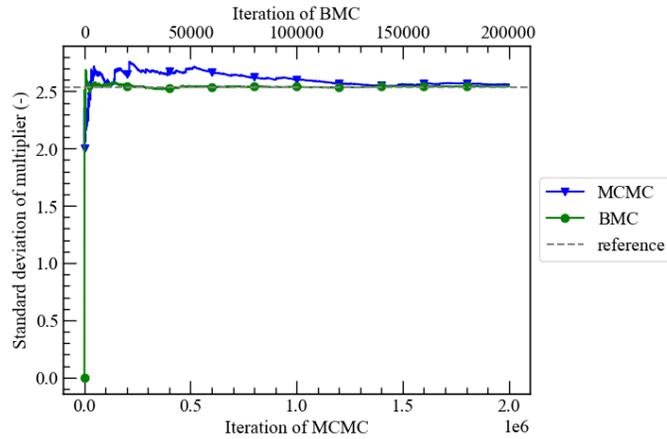
(c) Multiplier of Experience at low level

Fig.4. Convergence of mean of multiplier obtained by outcomes of scenarios A to C

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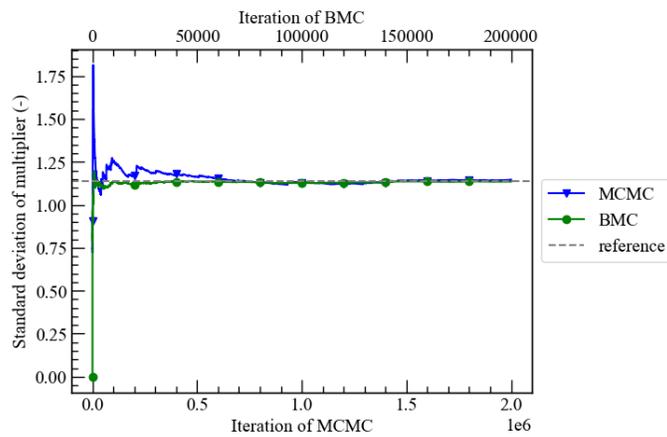
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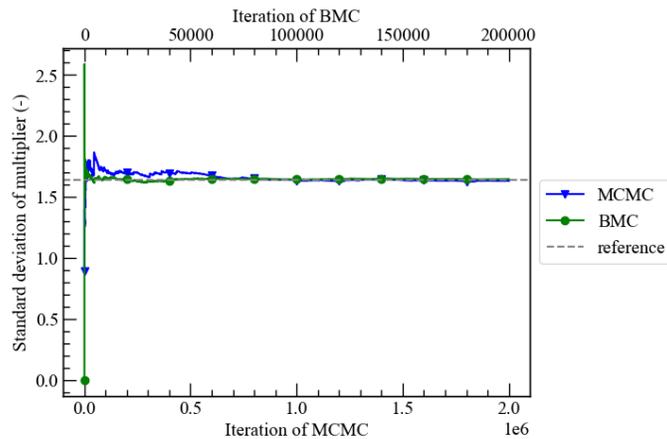
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(a) Multiplier of Stressor at extreme level



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(b) Multiplier of Complexity at moderate level

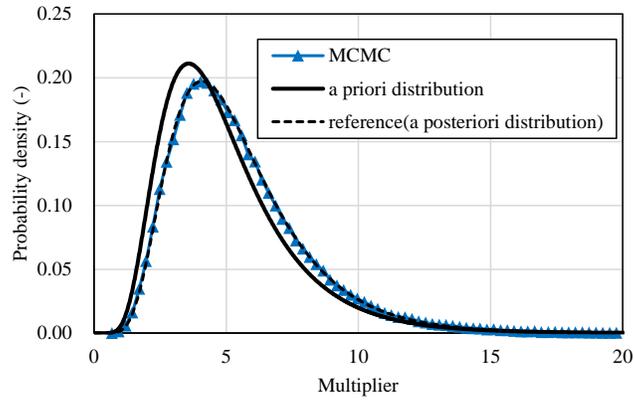


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(c) Multiplier of Experience at low level

Fig.5. Convergence of standard deviation of multiplier obtained by outcomes of scenarios A to C

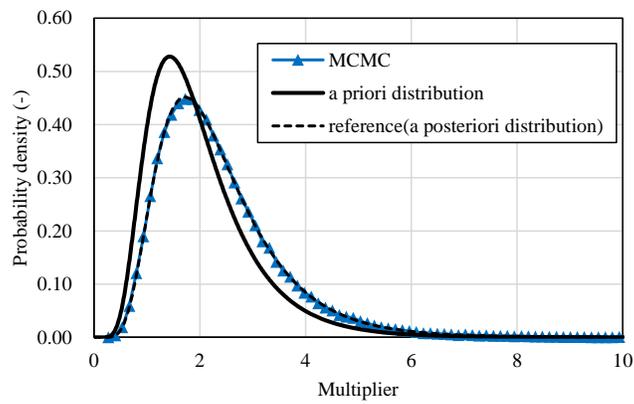
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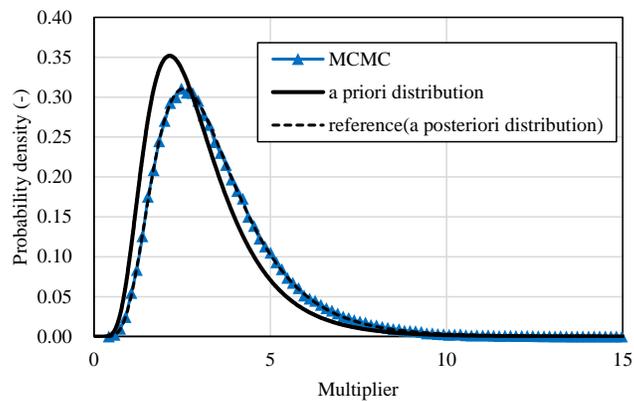
(a) Multiplier of Stressor at extreme level



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(b) Multiplier of at Complexity at moderate level



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(c) Multiplier of Experience at low level

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Fig.6. Comparison of probability density of multiplier

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	Avail. Time Extra	Avail. Time Bereyly adequate	Stressor High	Complexity Moderate	Procedures Avail., but poor	
Avail. Time Extra	1.00	0.00	0.00	0.00	0.00	
	1.00	0.00	0.00	0.00	0.00	
	0.00	0.00	0.00	0.00	0.00	
Avail. Time Bereyly adequate	0.00	1.00	-0.08	-0.08	-0.08	
	0.00	1.00	-0.08	-0.08	-0.08	
	0.00	0.00	0.00	0.00	0.00	
Stressor High	0.00	-0.08	1.00	-0.08	-0.09	
	0.00	-0.08	1.00	-0.08	-0.08	
	0.00	0.00	0.00	0.00	-0.01	
Complexity Moderate	0.00	-0.08	-0.08	1.00	-0.09	
	0.00	-0.08	-0.08	1.00	-0.08	
	0.00	0.00	0.00	0.00	-0.01	
Procedures Avail., but poor	0.00	-0.08	-0.09	-0.09	1.00	MCMC
	0.00	-0.08	-0.08	-0.08	1.00	BMC
	0.00	0.00	-0.01	-0.01	0.00	MCMC - BMC

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Fig. 7. Correlation coefficient obtained by data assimilation using Halen simulator

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experiments

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Table Caption List

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Table 1 PSFs of SPAR-H and multipliers.

PSF	Level	Multiplier (Action task)
Available time	Inadequate	HEP=1.0
	Barely adequate	10
	Nominal	1
	Extra	0.1
	Expansive	0.01
Stressor	Extreme	5
	High	2
	Nominal	1
Complexity	Highly complex	5
	Moderately complex	2
	Nominal	1
Experience/Training	Low	3
	Nominal	1
	High	0.5
Procedures	Not available	50
	Incomplete	20
	Available, but poor	5
	Nominal	1
Ergonomics/HMI	Missing/Misleading	50
	Poor	10
	Nominal	1
	Good	0.5
Fitness for duty	Unfit	HEP= 1.0
	Degraded Fitness	5
	Nominal	1
Work Processes	Poor	5
	Nominal	1
	Good	0.5

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Table 2 PSF of SPAR-H and outcomes of scenarios A to C.

Scen.	Avail. time	Stressors	Complex.	Exper.	Procedure s	HMI	Fitness	WorkProc	Number of failures
A	Nominal	Extreme	Nominal	Nominal	Nominal	Nominal	Nominal	Nominal	1 in 100 times
B	Nominal	Nominal	Moderate	Nominal	Nominal	Nominal	Nominal	Nominal	1 in 100 times
C	Nominal	Nominal	Nominal	Low	Nominal	Nominal	Nominal	Nominal	1 in 100 times

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Table 3 Comparison of multiplier obtained by outcomes of scenarios A to C.

Multiplier	Item	Reference	MCMC		BMC	
		value	Value	Diff. from ref. (%)	Value	Diff. from ref. (%)
Stressor at extreme level	Mean	5.46	5.47	0.2	5.47	0.2
	95 percentile	10.25	10.34	0.8	N/A	N/A
	5 percentile	2.36	2.34	-0.7	N/A	N/A
	SD	2.53	2.56	1.1	2.54	0.5
Complexity at moderate level	Mean	2.36	2.36	0.1	2.36	-0.1
	95 percentile	4.51	4.54	0.6	N/A	N/A
	5 percentile	0.99	0.99	0.0	N/A	N/A
	SD	1.14	1.15	0.6	1.14	-0.3
Experience at low level	Mean	3.44	3.45	0.2	3.45	0.1
	95 percentile	6.54	6.61	1.0	N/A	N/A
	5 percentile	1.46	1.47	0.5	N/A	N/A
	SD	1.64	1.63	-0.5	1.64	0.4

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Table 4 PSF of SPAR-H and outcomes of Halden simulator experiments.

Scen.	Avail. time	Stressor	Complex.	Exper.	Procedures	HMI	Fitness	WorkProc	Number of Failure
1A	Extra	Nominal	Moderate	Nominal	Avail. But poor	Nominal	Nominal	Nominal	0 in 4 times
1C	Barely adeq.	High	Moderate	Nominal	Avail. But poor	Nominal	Nominal	Nominal	1 in 4 times
3	Extra	Nominal	Nominal	Nominal	Nominal	Nominal	Nominal	Nominal	0 in 4 times

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Table 5 Comparison of multiplier obtained by Halden simulator experiments.

PSF and level	Item	(A) Original data	(B) Value	MCMC Adjustment amount $((B)-(A))/(A)$ (%)	(C) Value	BMC Adjustment amount $((C)-(A))/(A)$ (%)	Diff. between MCMC and BMC $((B)-(C))/(C)$ (%)
Avail. time at extra level	Mean SD	0.10 0.05	0.10 0.05	0.0 0.0	0.10 0.05	0.0 0.0	0.0 0.0
Avail. time at barely adeq. level	Mean SD	10.00 5.00	10.61 5.07	6.1 1.4	10.66 5.07	6.6 1.4	-0.5 0.0
Stressor at high level	Mean SD	2.00 1.00	2.13 1.01	6.5 1.0	2.13 1.01	6.5 1.0	0.0 0.0
Compexity at moderate level	Mean SD	2.00 1.00	2.13 1.02	6.5 2.0	2.13 1.02	6.5 2.0	0.0 0.0
Procedures at avail., but poor level	Mean SD	5.00 2.50	5.31 2.52	6.2 0.8	5.31 2.53	6.2 1.2	0.0 -0.4

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Table 6 Comparison of HEP for scenarios of Halden simulator experiments.

Scen.	Item	(A)	(B) Value	MCMC	(C) Value	BMC	Diff. between MCMC and BMC ((B)-(C))/(C) (%)
		Original data		Adjustment amount ((B)-(A))/(A) (%)		Adjustment amount ((C)-(A))/(A) (%)	
1A	Mean	1.00×10^{-3}	1.13×10^{-3}	13.1	1.13×10^{-3}	13.1	0.0
	SD	8.66×10^{-4}	8.45×10^{-4}	-2.5	8.49×10^{-4}	-2.0	-0.5
1C	Mean	1.67×10^{-1}	2.04×10^{-1}	22.1	2.04×10^{-1}	22.6	-0.4
	SD	1.37×10^{-1}	1.21×10^{-1}	-12.3	1.21×10^{-1}	-12.2	-0.1
3	Mean	1.00×10^{-4}	1.00×10^{-4}	0.0	1.00×10^{-4}	0.0	0.0
	SD	5.00×10^{-5}	5.00×10^{-5}	0.0	5.00×10^{-5}	0.0	0.0

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Table 7 Breakdown of variance of HEP.

Scenario	Method	Contribution from variance of multipliers	Contribution from covariance of multipliers	Total variance of HEP (σ_{HEP}^2)
		$\left(\sum_i (SC_i \sigma_i)^2\right)$	$\left(2 \sum_i \sum_{j, j \neq i} SC_i SC_j \sigma_{i,j}\right)$	
1A	Original Data	7.50×10^{-7}	0	7.50×10^{-7}
	MCMC	7.59×10^{-7}	-4.58×10^{-8}	7.13×10^{-7}
	BMC	7.61×10^{-7}	-4.09×10^{-8}	7.20×10^{-7}
1C	Original Data	1.89×10^{-2}	0	1.89×10^{-2}
	MCMC	1.94×10^{-2}	-4.84×10^{-3}	1.45×10^{-2}
	BMC	1.94×10^{-2}	-4.66×10^{-3}	1.47×10^{-2}
3	Original Data	2.50×10^{-9}	0	2.50×10^{-9}
	MCMC	2.50×10^{-9}	0	2.50×10^{-9}
	BMC	2.50×10^{-9}	0	2.50×10^{-9}

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