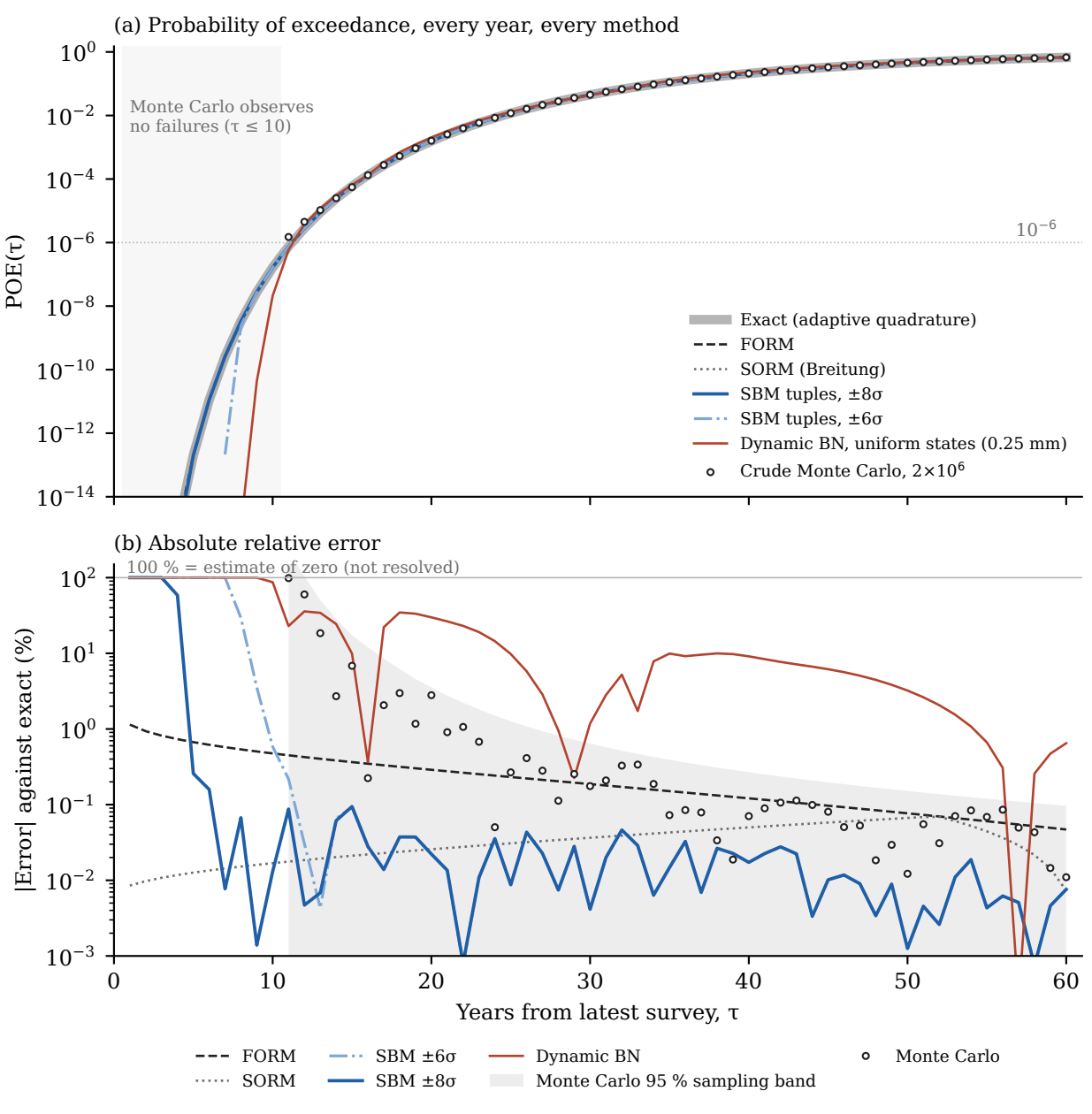
(a) Probability of exceedance, every year, every method
Monte Carlo observes
no failures (τ ≤ 10)
10^−6
POE(τ)
Exact (adaptive quadrature)
FORM
SORM (Breitung)
SBM tuples, ±8σ
SBM tuples, ±6σ
Dynamic BN, uniform states (0.25 mm)
Crude Monte Carlo, 2×10^6
(b) Absolute relative error
100 % = estimate of zero (not resolved)
|Error| against exact (%)
Years from latest survey, τ
FORM
SORM
SBM ±6σ
SBM ±8σ
Dynamic BN
Monte Carlo 95 % sampling band
Monte Carlo