



		REPORT DOCUME	NTATION PAGE	E		_
			15. RESTRICTIVE M	ARKINGS		
			3. DISTRIBUTION/A			
D-A191 38			Approved for	public rel	ease; distr	ibution
· · · ·		B <sup>€</sup> 2 9 1988	unlimited			
4 PERFORMING ORGANIZATION			S. MONITORING OR	<b>K- 88</b>	- V 151	51
64 NAME OF PERFORMING ORGA	NIZATION	Bb. OFFICE SYMBOL (If applicable)	7. NAME OF MONIT	TORING ORGAN	IZATION	
Columbia UNI	versity		AFOSR			
6c. ADDRESS (City, State and ZIP Co	ode)		76. ADDRESS (City.		dei	
			Building 410 Bolling AFB		448	
. NAME OF FUNDING/SPONSORI	ING	B. OFFICE SYMBOL	9. PROCUREMENT			NUMBER
ORGANIZATION		(If applicable) NM		_	-	
AFUSR Sc. ADDRESS (City, State and ZIP Co	ode)			AFOSR-87-0072		
Building 410			PROGRAM ELEMENT NO.	PROJECT	TASK NO.	WORK UNI
Bolling AFB DC 2033	2-6448					
11. TITLE Include Security Classifice		1 Autorican	61102F	2304	AS	
CT. Jac Ta U.						
STUDIES IN Reli 12. PERSONAL AUTHORISI	an Ing	Und Infaction	£	1	<u></u>	
12. PERSONAL AUTHORISI KODDINS				BT (Yr Ma Dav	115 PAGE	COUNT
	136. TIME CO		14. DATE OF REPOI	RT (Yr., Mo., Dey 26,88	15. PAGE	COUNT
12. PERSONAL AUTHORISI KODDINS	136. TIME CO	OVERED		RT (Yr. No. Doy 26, 88	15. PAGE	COUNT
12. PERSONAL AUTHORISI BODDINS 134 TYPE OF REPORT HINDL 16. SUPPLEMENTARY NOTATION	136. TIME CO	0 YE RED TO 340 81	14. DATE OF REPOI			
12. PERSONAL AUTHORISI HODDINS 134 TYPE OF REPORT HINDL 16. SUPPLEMENTARY NOTATION 17 COSATI CODES	136. TIME CO	OVERED	14. DATE OF REPOI			
12. PERSONAL AUTHORISI BODDINS 134 TYPE OF REPORT FINAL 16. SUPPLEMENTARY NOTATION 17 COSATI CODES	136. TIME CO	0 YE RED TO 340 81	14. DATE OF REPOI			
12. PERSONAL AUTHORISI BODDINS 134 TYPE OF REPORT FINAL 16. SUPPLEMENTARY NOTATION 17 COSATI CODES	136. TIME CO FROM OC	IS SUBJECT TERMS	14. DATE OF REPOI			
12. PERSONAL AUTHOR(S) HODDINS 13. TYPE OF REPORT HINDL 16. SUPPLEMENTARY NOTATION 17. COSATI CODES FIELD GROUP SL 19. ABSTRACT (Continue on reverse	13b. TIME CO FROM	18. SUBJECT TERMS (C	14. DATE OF REPOI	ecessary and ident	tify by block numb	NT)
12. PERSONAL AUTHOR(S) BODDINS 13. TYPE OF REPORT FIND 14. SUPPLEMENTARY NOTATION 17. COSATI CODES FIELD GROUP SL 19. ABSTRACT (CONTINUE ON reverse	13b. TIME CO FROM	18. SUBJECT TERMS (C	14. DATE OF REPOI	ecessary and ident	tify by block numb	NT)
12. PERSONAL AUTHOR(S) HODDINS 13. TYPE OF REPORT HIND 16. SUPPLEMENTARY NOTATION 17. COSATI CODES FIELD GROUP SL 19. ABSTRACT (Continue on reverse During this o	I 3b. TIME CO FROM C UB. GR. UB. GR.	18. SUBJECT TERMS (C Identify by block number the grant resear	14. DATE OF REPOI	ecessary and ident	rify by block numb problems 1	NT)
12. PERSONAL AUTHOR(S) BODDIANS 13. TYPE OF REPORT HIAMA 16. SUPPLEMENTARY NOTATION 17. COSATI CODES FIELD GROUP SL 19. ABSTRACT (Continue on reverse During this o parameter est	13b. TIME CC FROM OC JB. GR. JB. GR. DB. TIME CC DB. TIME CC DC DB. TIME CC DC DB. TIME CC DC DC DD. TIME CC DC DC DC DC DC DC DC DC DC DC DC DC D	18. SUBJECT TERMS (C 18. SUBJECT TERMS (C 14. dentify by block number the grant research Other research	14. DATE OF REPOI	ued on new	problems 1 Search <sup>®</sup> pro	n blems
12. PERSONAL AUTHOR(S) BODDIANS 13. TYPE OF REPORT FIND 16. SUPPLEMENTARY NOTATION 17. COSATI CODES FIELD GROUP SL 19. ABSTRACT (Continue on reverse During this of parameter est of target det	13b. TIME CC FROM OC JB. GR. JB. GR. Uf necessary and one year t imation. ection an	18. SUBJECT TERMS (C sidentify by block number the grant resear Other research d on problem an	14. DATE OF REPOR JAN J Continue on reverse if no r/ r/ r/ r/ ch was continue centered on id models of op	ued on new the "anti- ptimal repa	problems i search prof air allocat	n bl <b>ems</b> ion.
12. PERSONAL AUTHOR(S) BODDIANS 13. TYPE OF REPORT FIND 16. SUPPLEMENTARY NOTATION 17. COSATI CODES FIELD GROUP SL 19. ABSTRACT (Continue on reverse During this of parameter est of target det	13b. TIME CC FROM OC JB. GR. JB. GR. Uf necessary and one year t imation. ection an	18. SUBJECT TERMS (C sidentify by block number the grant resear Other research d on problem an	14. DATE OF REPOR JAN J Continue on reverse if no r/ r/ r/ r/ ch was continue centered on id models of op	ued on new the "anti- ptimal repa	problems i search prof air allocat	n bl <b>ems</b> ion.
12. PERSONAL AUTHOR(S) BODDIANS 13. TYPE OF REPORT FIND 16. SUPPLEMENTARY NOTATION 17. COSATI CODES FIELD GROUP SL 19. ABSTRACT (Continue on reverse During this of parameter est of target det	13b. TIME CC FROM OC JB. GR. JB. GR. Uf necessary and one year t imation. ection an	18. SUBJECT TERMS (C 18. SUBJECT TERMS (C 14. dentify by block number the grant research Other research	14. DATE OF REPOR JAN J Continue on reverse if no r/ r/ r/ r/ ch was continue centered on id models of op	ued on new the "anti- ptimal repa	problems i search prof air allocat	n bl <b>ems</b> ion,
12. PERSONAL AUTHOR(S) HODDINS 13. TYPE OF REPORT FINAL 14. SUPPLEMENTARY NOTATION 17. COSATI CODES FIELD GROUP SL 19. ABSTRACT (Continue on reverse During this of parameter est of target det Finally, a min	13b. TIME CC FROM OC JB. GR. JB. GR. Uf necessary and one year t imation. ection an	18. SUBJECT TERMS (C sidentify by block number the grant resear Other research d on problem an	14. DATE OF REPOR JAN J Continue on reverse if no r/ r/ r/ r/ ch was continue centered on id models of op	ued on new the "anti- ptimal repa	problems i search prof air allocat	n bl <b>ems</b> ion,
12. PERSONAL AUTHOR(S) HODDINS 13. TYPE OF REPORT FINAL 14. SUPPLEMENTARY NOTATION 17. COSATI CODES FIELD GROUP SL 19. ABSTRACT (Continue on reverse During this of parameter est of target det Finally, a min	13b. TIME CC FROM OC JB. GR. JB. GR. Uf necessary and one year t imation. ection an	18. SUBJECT TERMS (C sidentify by block number the grant resear Other research d on problem an	14. DATE OF REPOR JAN J Continue on reverse if no r/ r/ r/ r/ ch was continue centered on id models of op	ued on new the "anti- ptimal repa	problems i search prof air allocat	n bl <b>ems</b> ion,
12. PERSONAL AUTHOR(S) HODDINS 13. TYPE OF REPORT HIND 16. SUPPLEMENTARY NOTATION 17. COSATI CODES FIELD GROUP SL 19. ABSTRACT (Continue on reverse During this of parameter est of target det Finally, a min	13b. TIME CC FROM CC JB. GR. JB. GR. In eccessory and one year t imation. ection an ni-confer	18. SUBJECT TERMS (C identify by block number the grant research d on problem an ence on "Stati	14. DATE OF REPOR JAN J Continue on reverse if no r/ r/ r/ r/ ch was continue centered on id models of op	ecessory and ident ued on new the "anti- ptimal repa ty and Rela	problems i searche prof air allocat ated Topics	n bl <b>ems</b> ion.
12. PERSONAL AUTHOR(S) HODDINS 13. TYPE OF REPORT HIND 14. SUPPLEMENTARY NOTATION 17. COSATI CODES FIELD GROUP SL 19. ABSTRACT (Continue on reverse During this of parameter est of target det Finally, a min organized.	13b. TIME CC FROM CC JB. GR. JB. GR. JB. GR. Une year t imation. ection an ni-confer	18. SUBJECT TERMS (C 18. SUBJECT TERMS (C 1 identify by block number the grant research 0 ther research d on problem an ence on "Stati	14. DATE OF REPOR	ued on new the "anti- ptimal repa ty and Rela	problems i searche prof air allocat ated Topics	n bl <b>ems</b> ion,
12. PERSONAL AUTHOR(S) HODDINS 13. TYPE OF REPORT HIND 14. SUPPLEMENTARY NOTATION 17. COSATI CODES FIELD GROUP SU 19. ABSTRACT (Continue on reverse During this of parameter est of target det finally, a min organized. 20. DISTRIBUTION/AVAILABILIT	TISD. TIME CO FROM C FROM C UB. GR. UB. GR. UD. GR. UD	18. SUBJECT TERMS (C 18. SUBJECT TERMS (C 1 identify by block number the grant research 0 ther research d on problem an ence on "Stati	14. DATE OF REPOR	ecessary and ident ued on new the "anti- ptimal repa ty and Rela URITY CLASSIF D	problems i searche prof air allocat ated Topics	n blems ion. was

Katehakis and Robbins

## AFOSR . TR. 88-0151

## Five Report on grant AFOSR 87-0072

The following is a summary of the progress achieved on research described in (1)

Robbins continued his research on the "U-V" method of estimation and prediction. The technical report (4) is related to this subject.

Robbins, together with S. Lalley, worked on the following "anti-search" problem. In searching for a target that is known to be somewhere within a plane domain with a smooth boundary, we would like to use a randomized search path (to make evasion difficult) that spends equal times in equal areas (is "ergodic"). Previous results that hold only when the domain is a circle have been generalized to the case of an arbitrary convex domain, and the asymptotic nature, as  $\epsilon \to 0$ , of the time required to get within  $\epsilon$  of an arbitrary point of the domain has been determined.

Katehakis continued his research on problems and models of optimal repair allocation for systems that operate continuously and possess limited repair capacity; where the objective is to determine dynamic repair allocation policies that yield a maximum value to a measure of performance of the system such as the availability of the system, the (mean) time between system failures, the number of functioning components at any instance, etc.. Papers (2) and (3) are related to such problems.

Finally, we organized a mini-conference on "Statistical Reliability and Related Topics" that was held at Columbia University in the summer of 1987.

**COORDON TO SOLONNA (** V.Y. )

077 2 25 00

## REFERENCES

- 2. Katehakis M. N. and C. Melolidakis (1987). "Dynamic Repair Allocation for a K out of N System Maintained by Distinguishable Repairmen", Probability In Engineering and Information Sciences, (to appear in January 88 issue).
- 3. Katehakis M. N. and C. Melolidakis (1987). "On Stochastic Optimality of Policies in First Passage Time Problems", Math. Oper. Res., (submitted).
- 4. Robbins H. (1987). "The "U-V" method of Estimation". Department of Statistics, Columbia University Technical Report 10pp..
- 5. Lalley S. and H. Robbins (1987). "Asymptotically Minimax Stochastic Search Strategies in The Plane". Proc. Natl. Acad. Sci. U.S.A. 84, pp. 2111-2112.

Access	sion For				
NTIS	GRALI				
DTIC 1	TAB				
Unanno	ounced				
Justification					
}	ibution/ lability				
	Avail an	-			
Dist	Specia	1			
R-1					

Katehakis M. and H. Robbins (1986). "Studies in Reliability and Inference". Research proposal, submitted to AFOSR and funded under contract AFOSR-87-0072.

END DATE FILMED 5-88 D110