Detection of bearing faults based on inverse Gaussian mixtures model

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Abstract
Due to the constant angular distance between the roller elements, repetitive vibrational patterns generated by localised bearing faults exhibit specific statistical properties. Under constant rotational speed the repetitive impacts are regarded as “periodic” with some random fluctuations in order to accommodate the slippage or small variation in rotational speed. Modelling these random fluctuations as normally distributed can lead to negative time between two impacts. This paper describes the repetitive vibrational patterns as a realisation of point process with (mixture)inverse Gaussian distribution of the inter-event times. Having support on the interval \((0, \infty)\), the random impact times can acquire strictly positive values. The decision whether to use pure or mixture inverse Gaussian distribution is performed using Bayes’ factors and it requires no information regarding the current rotational speed. The proposed approach is applicable for modelling localised bearing faults under both constant and variable rotational speed. The applicability of the model was evaluated on vibrational signals generated by bearing models with localised surface fault.

1 Introduction
Bearing faults are one of the most common causes for mechanical failures [1, 26]. Consequently, the majority of the proposed fault detection methods address the issue of bearing fault detection. Commonly, the well adopted methods focus on extracting and analysing the behaviour of a set of features that describe bearing surface faults, so-called bearing fault frequencies [33]. Inferring about bearing condition using such a feature set is possible if the monitored bearing is operating under constant rotational speed. However, rotational speed fluctuations, which are quite common in real world, reduce the effectiveness of these features. In this paper we model the vibrational patterns generated by bearings with localised surface fault modelling as a point process with inverse Gaussian mixture inter-event distribution.

From a practical point of view, condition monitoring of bearings operating under variable regimes is the most plausible real world scenario. Under variations in the operating conditions are precisely measured and this information is used in the fault detection process. Several approaches are commonly applied for instance, time–synchronous averaging (TSA) [32, 38], higher order spectra analysis for the detection of various bearing faults under different load conditions [24]. In the same manner Bartelmus and Zimroz [5] successfully performed fault detection in multi–stage gearboxes by taking into account the information about both variations in speed and load. Another way of overcoming the difficulties induced by variable operating conditions is to analyse the statistical characteristics of the produced vibrational signals like entropy indices [9, 10] and distribution of wavelet coefficients [36].

Focusing on bearing fault detection, the main source of information are the time occurrences of particular vibrational patterns. Antoni and Randall [3] proposed the possibility of using point processes for modelling the repetitive vibrational patterns. Borghesani et al. [7] analysed the distribution of the times between the repetitive patterns under non-stationary operating conditions. In the same manner this paper presents an approach that describes the impacts generated by localised bearing surface damage as a realisation of a point process whose inter-event times are governed by pure or inverse Gaussian mixture. The proposed approach goes one step further by removing the limitation of constant and known operating conditions. Using a point process model
with (mixture) inverse Gaussian inter-event distribution one can construct an unified model for bearing fault vibrations, capable of modelling both single and multiple bearing faults regardless of the speed fluctuations.

The basic of point processes, which are the basic building blocks of the model are presented in Section 2. The definition and basic statistical properties of inverse Gaussian distribution are presented in Section 3. Applicability of the proposed framework for modelling localised bearing faults is presented in Section 4. Deciding whether to use pure or mixture inverse Gaussian distribution based on Bayes’ factor is presented in Section 5. Finally, the simulation and experimental results are presented in Section 6.

2 Basics of point processes

The point processes represent a segment of the theory of random processes that are most commonly used for characterising random collections of point occurrences [12]. In the simplest form, these points usually represent the time moments of their occurrences \( \cdots, t_1, t_2, t_3, \cdots \). The properties of a point process may be specified in several equivalent ways [13]. The most common approach is to specify the non-negative number \( N \in \mathbb{Z}^+ \) that specifies the number of observed occurrences between time 0 and time \( T \). Another way to specify the statistical characteristics is through the distribution of the interevent times \( \{T_1, \cdots, T_n\} \) where \( T_i = t_i - t_{i-1} \). Finally, the approach for describing the statistical characteristics that will be used throughout this paper is based on the frequency with which the events occur around the time moment \( t \) with respect to the history of the process up to that particular moment \( \mathcal{H}_t \). This statistical property is usually called conditional intensity function \( \lambda(t, \mathcal{H}_t) \).

For the corresponding conditional density function \( f(t|\mathcal{H}_t) \) one can also define its corresponding cumulative function \( F(t, \mathcal{H}_t) \). Consequently the conditional intensity function can be defined as:

\[
\lambda^*(t) = \frac{f(t|\mathcal{H}_t)}{1 - F(t|\mathcal{H}_t)}.
\]  

(1)

As shown in Eq. (1), this function depends on both the current time \( t \) as well as the complete point process history up to that moment \( \mathcal{H}_t \).

A further generalisation of this concept is the class of renewal point processes [21]. Similarly like in the Poisson process, the interevent times of such processes are independent and identically distributed (i.i.d.) but with arbitrary distribution \( f(t) \) supported on semi-infinite interval \( [0, +\infty) \), i.e. \( f(t) = 0 \) for \( t < 0 \). Consequently, the occurrence of a new event becomes dependent only on the time since the previous one.

One can proceed even further by removing the condition of independence of the interevent intervals. If the interevent intervals \( \{X_n\} \) form a Markov chain where the length of the \( X_{n+1} \) depends only on the length of the previous interval \( X_n \) one obtains a so-called Wold process [13]. By modeling different transition kernels of the Markov chains one can model various types of point processes [14]. The form of the transition directly determines the form of the conditional intensity function [4]. Therefore, one can define the most suitable transition form of the governing Markov chain that will fit the observed random process. At the same time there is an equivalent opportunity of fitting a specific form of governing chain with respect to an observed history of an arbitrary point process. Such an identification procedure can be implemented by employing well established methods from the area of hidden Markov models.

3 Pure and mixed inverse Gaussian distributions

3.1 Pure inverse Gaussian distribution

Let a stochastic process \( \alpha(t) \) be

\[ \alpha(t) = vt + \sigma^2 W(t), \quad v > 0, \]  

(2)

where \( v \) is the positive drift, \( \sigma^2 \) is the variance and \( W(t) \) is Wiener process [23]. Schrödinger [28] showed that the first passage time of the process (2) over a fixed threshold \( a \) follows the Inverse Gaussian distribution [18]:

\[
f(t; \mu, \lambda) = \sqrt{\frac{\lambda}{2\pi t^3}} \exp \left( -\frac{\lambda(t - \mu)^2}{2\mu^2 t} \right),
\]  

(3)

where \( t > 0, \mu = a/v > 0, \lambda = a^2/\sigma^2 \).
Since the parameters $\mu$ and $\lambda$ in (3) are time invariant, the resulting stochastic process is stationary. A simple realization of such a process is shown in Figure 1.

![Simulated realisation of the stochastic process](image)

Figure 1: Simulated realisation of the stochastic process (2). The time intervals $t_i$ are distributed by inverse Gaussian distribution (3).

### 3.2 Statistical characteristics of inverse Gaussian renewal process

Since the Inverse Gaussian renewal process will be the basis of our model we will derive the necessary statistical properties. Besides the conditional intensity function and the inter-event times distribution, a point process can be analysed through its counting process $N$ i.e. the probability distribution $p_N(t)$ of observing $N$ consecutive events within a time interval $[t_0, t)$, where usually $t_0 = 0$. In order to derive the distribution $p_N(t)$ one has to calculate the joint probability distribution $p(t_0, t_1, \ldots, t_N)$.

Firstly, the probability of a single event occurring up to time $t_1$ is $p_1(t_1) = p(t_1)$, where $p(t)$ is the probability distribution of a single event. The probability of observing $N$ events up to time $t_N$ is:

$$p_N(t_N) = \int_0^{t_N} p_{N-1}(t_{N-1}) p(t_{N-1} - t_N) dt_{N-1}, \quad (4)$$

where $p(t_{N-1} - t_N)$ is the inter-event probability distribution. The Eq. (4) is a convolution of two p.d.f. defined on the non-negative real line, since both $t_n > 0$ and $t_n > t_{n-1}$, and it can be easily calculated using the Laplace transforms of both $p_{N-1}(t)$ and the distribution of inter-event times $f(t)$:

$$p_{LN}(s) = p_{LN-1}(s) f_L(s) = \mathcal{L}\{p_{N-1}(t)\}, \quad (5)$$

where $p_{LN-1}(s) = \mathcal{L}\{p_{N-1}(t)\}$, $f_L(s) = \mathcal{L}\{f(t)\}$ and $\mathcal{L}\{\cdot\}$ stands for the Laplace transform.

In case of inverse Gaussian inter-event times the Laplace transform $f_L(s)$ of (3) is:

$$f_L(s) = \exp\left\{\frac{\nu a}{\sigma^2} \left[1 - \sqrt{1 + 2 \frac{\sigma^2}{\nu^2}}\right]\right\}, \quad (6)$$

Calculating then the $\mathcal{L}^{-1}\{f_L^N(s)\}$ we obtain [34]:

$$f_N(t) = \frac{Na}{\sigma \sqrt{2\pi t^3}} \exp\left\{- \frac{(\nu t - Na)^2}{2\sigma^2 t}\right\}. \quad (7)$$

### 3.3 Mixed inverse Gaussian distribution

When modelling data generated by Wiener process (2) there are many situations in which parameters $\mu$ and $\lambda$ in (3) should be considered as random variables. Under such circumstances, the distribution of the first passage time can be described by inverse Gaussian mixtures [37]. Physically more sound is to allow the positive drift $\nu$ in (2) to vary randomly according with some pre-defined distribution. In order to keep the relation with the positive drift $\nu$ more clearly visible, Desmond and Chapman [16] re-parametrized (3) by setting $\delta = 1/\mu$:

$$f(t; \delta, \lambda) = \sqrt{\frac{\lambda}{2\pi t^3}} \exp\left(- \frac{\lambda (\delta t - 1)^2}{2t}\right). \quad (8)$$
where \( t > 0, \delta > 0, \lambda = a^2 / \sigma^2 \).

In such a form the parameter \( \delta \) is linearly related to the positive drift \( \nu \) in (2). By allowing \( \delta \) to be random variable with distribution \( p_\delta(\delta) \), the marginal distribution reads:

\[
h(t; \theta) = \int f(t; \lambda | \delta) p_\delta(\delta) d\delta,
\]

(9)

where \( \theta \) is the vector comprising of \( \lambda \) and all hyper parameters of \( p_\delta(\delta) \).

4 Bearing fault detection by means of inverse Gaussian models

Bearing faults are surface damages that occur on the bearing elements. Each time when a rolling element passes over the damaged surface, a specific vibrational pattern is generated directly connected to one of the bearings eigenmodes. Usually, under constant operating conditions the generated vibrations are modeled as [25]:

\[
x(t) = \sum_i A_i s(t - iT - \tau_i),
\]

(10)

where \( A_i \) is the amplitude of the \( i \)th impact, \( s(t) \) is the impulse response of the excited eigenmode, \( T \) is the period of rotation and \( \tau_i \) is random fluctuation due to slippage. Generally, \( \tau_i \) is modelled as zero mean normally distributed with sufficiently small variance \( \sigma^2_{\tau} \). In such a case, regardless of the variance \( \sigma^2_{\tau} \), model (10) allows for \( \tau_i \) to acquire sufficiently low negative values. Consequently, the occurrence of the \( i + 1 \)th impact might be modelled as if it occurs before the \( i \)th one.

4.1 Using inverse Gaussian distribution

Avoiding the issues of negative time delays, present in model (10), we propose the following model of generated vibrations:

\[
x(t) = \sum_i A_i s(t - t_i),
\]

(11)

where \( A_i \) is the amplitude of the \( i \)th impact, \( s(t) \) is the impulse response of the excited eigenmode and \( t_i \) is the time of the occurrence modeled as inverse Gaussian random variable. A typical vibrational pattern is shown in Figure 2.

![Vibrational pattern](image1.png)

Figure 2: Simulated conceptual vibrational pattern generated by damaged bearing

Due to the mechanical characteristics of the bearings, the angular distance between the adjacent rolling elements is constant. Therefore, the angular distance between two consecutive impacts can be regarded as constant too. So, one can easily apply the stochastic process (2) to model the angular distance traveled by a rolling element towards the damaged surface. The threshold \( a \) in (2) is the actual angular distance between the roller elements and \( \nu \) is directly related to the rotational speed. Consequently, the time intervals \( t_i \) between two adjacent excitations of \( s(t) \) can be modeled as a realization of either pure or mixture inverse Gaussian, depending on the statistical characteristics of the rotational speed.

Pure inverse Gaussian model (3) for the inter-impact times \( t_i \) should be regarded as a special case, valid when the bearing rotational speed is “constant” i.e. there are no significant speed fluctuations. Under such circumstances pure inverse Gaussian model (3) is applicable for localized bearing surface faults [8].
A more realistic scenario is the one where the rotational speed of a bearing varies randomly. Under such circumstances the angle covered by a rolling element can be modeled as a realization of the stochastic process (2) by allowing the positive drift $\nu \propto \delta$ to vary randomly according to the random speed fluctuations. Consequently, the observed time intervals $t_i$ between two consecutive impacts can be modeled as a realization of an inverse Gaussian mixture (21).

4.2 Single bearing fault

A crucial information when analyzing the bearing faults is the underlying shaft speed. The instantaneous shaft speed can be obtained by differentiation of the random process (2) governing the current angle $\theta(t)$

$$\frac{d\alpha(t)}{dt} = \omega_{\text{shaft}} = \nu_{\text{shaft}} + \sigma_{\text{shaft}} \eta(t),$$

where $\eta(t)$ is the governing Gaussian process. The rotational speed of each bearing component is directly related to the speed of the rotating shaft (12) [33]. Consequently, each bearing fault is governed by a random process of form (12) multiplied by a constant $C_k$. This constant is determined by the geometrical characteristics of the bearing which determine the ratio between the angular speed of the rotating ring and a specific bearing element, i.e. $k \in \{\text{Inner ring, Outer Ring, Bearing Cage, Ball spin}\}$. Consequently, each bearing fault can be represented by a renewal process governed by Inverse Gaussian distribution with $\nu = C_k \nu_{\text{shaft}}$ and $\sigma = C_k \sigma_{\text{shaft}}$. Consequently, the distribution of the interevent times for the $k$th component becomes:

$$t_k \sim IG\left( \frac{a}{C_k \nu_{\text{shaft}}}, \frac{a^2}{C_k^2 \sigma^2_{\text{shaft}}} \right)$$

4.3 Multiple localized faults

The case of multiple localized surface faults can be also described in the framework of point processes with inverse Gaussian inter-event distribution. For that purpose one can consider a Wiener process, similar to (2), with two barriers $a$ and $b$. Starting from an initial point the time required to reach the barrier $a$ is $T_1$, and time to reach the barrier $b$ from $a$ is $T_2$. [11] showed that $T_1$ and $T_2$ are independent inverse Gaussian random variables defined as:

$$T_1 \sim IG\left( \frac{a}{\nu}, \frac{a^2}{\sigma^2} \right)$$
$$T_2 \sim IG\left( \frac{b-a}{\nu}, \frac{(b-a)^2}{\sigma^2} \right)$$

Measuring from the initial starting point reaching the threshold $b$ can be specified as time $T_3 = T_1 + T_2$. Since the ratio

$$\frac{\lambda_i}{\mu_i} = \frac{\nu^2}{\sigma^2} = \text{const.},$$

the time $T_3$ is also inverse Gaussian random variable distributed as [11]:

$$T_3 \sim IG\left( \mu_1 + \mu_2, \frac{\nu^2(\mu_1 + \mu_2)^2}{\sigma^2} \right).$$

In the context of bearings, the threshold $a$ is the angular distance of the first fault in the direction of rotation measured from some initial point. The threshold $b$, on the other hand, is the angular distance measured from the first fault in the direction of rotation.

By extending the concept of two thresholds (16) to multiple thresholds, one can model multiple localised bearing faults by employing the generalised distribution of inter-event times [11, Chapter 11].
4.4 (Pseudo) Cyclostationarity vibrations at constant rotating speed

In cases when the rotating speed is strictly constant, the value of $\sigma$ in (2) and (3) will become zero, hence the distribution reduces into $f(t; \nu, \sigma = 0) = \delta(vt - a)$. Consequently, the corresponding point process will be transformed into a truly periodic sequence of impacts.

Small variations in the rotating speed can be accommodated by allowing small values of $\sigma$ in (3). The autocorrelation function of the stationary renewal process (11) with $\Delta T \sim IG(\nu, \sigma)$ can be derived through its interevent probability distribution. Using (3) as interevent probability distribution it can be readily shown that the autocorrelation function converges to the constant value

$$\lim_{\tau \to \infty} R_{xx}(\tau) = \frac{2\sigma^2}{a\nu} < \infty.$$  

As already analyzed by Antoni and Randall [2], such a process can be treated as pseudo cyclostationary in cases when $\sigma$ is sufficiently small, i.e. when the speed fluctuations are just a few percent.

5 Model selection

The likelihood functions (3) and (9) specify two different models $M_1$ and $M_2$ respectively that can be used for describing the time occurrences $t$. The selection of which model is more appropriate can be performed by using Bayes’ factor.

The application of the Bayes’ factor incorporates the concepts of parsimony, unlike the standard likelihood which suffers from the problems of overfitting [6, 22]. For the observed data $t$ the Bayes’ factor between two models $M_1$ and $M_2$ reads:

$$\frac{P(M_1|t)}{P(M_2|t)} = \frac{P(t|M_1)}{P(t|M_2)} \times \frac{P(M_1)}{P(M_2)},$$  

(18)

where $P(M_1)$ and $P(M_2)$ are prior distributions associated with each model.

The two likelihoods entering the Bayes’ factor can be calculated by integrating over the complete set of parameters as:

$$P(t|M_1) = \int f(t|\theta_1, M_1) p(\theta_1|M_1) d\theta_1$$  

$$P(t|M_2) = \int h(t|\theta_2, M_2) p(\theta_2|M_2) d\theta_2,$$  

(19)

where $f(t|\theta_1)$ is defined by (3), $h(t|\theta_2)$ is defined by (9) and $\theta_1$ and $\theta_2$ are their corresponding parameter sets.

5.1 Specification of the prior $p_\delta(\delta)$

In order to complete the calculation of the Bayes’ factor (18), one has to specify the distribution of the random positive drift $\delta$ in (9). One possible model of the drift fluctuations, similar to the one specified by [17], reads:

$$\delta = d + \varepsilon, \text{ where } \varepsilon \sim \mathcal{N}(0, \sigma^2_\delta), d \geq 0, \delta > 0.$$  

(20)

For cases when the parameter $\sigma_\delta = 0$, the drift parameter $\delta$ becomes deterministic, thus the mixture inverse Gaussian (9) reduces into its standard form (3). The limitation $\delta > 0$ imposes additional limitation on the distribution of $\varepsilon$ in (20). Consequently, one has to use Gaussian distribution of $\varepsilon$ truncated so that $\varepsilon > -d$.

Using the model (20) with truncated Gaussian distribution as a prior for the speed fluctuations, the marginal
likelihood (9) becomes:

\[
\hat{h}(t; \lambda, \sigma_\delta, d) = \sqrt{\frac{\lambda}{2\pi t^3(1 + \lambda \sigma_\delta^2 t)}} \\
\times \exp \left( -\frac{\lambda (dt - 1)^2}{2t(1 + \lambda \sigma_\delta^2 t)} \right) \\
\times \Phi \left( \frac{d + \lambda \sigma_\delta^2}{\sigma_\delta \sqrt{1 + \lambda \sigma_\delta^2}} \right) \\
\times \Phi \left( \frac{d}{\sigma_\delta} \right),
\]

(21)

where \( \Phi(\cdot) \) is the cumulative function of the standard normal distribution.

The proposed speed model (20) defines random and stationary speed profile. When necessary, an arbitrary speed profile can be used instead. The only problem would be to specify a proper definition of the prior \( p_\delta(\delta) \) and calculate new marginal likelihood (21).

Finally, it has to be emphasized that the modeled parameter in (20) is the standard deviation \( \sigma_\delta \) instead of the variance. By modeling through the variance an additional limitation will be imposed i.e. \( \sigma_\delta^2 \geq 0 \). Such a parametrization introduces a limitation since the parameter under null hypothesis \( \sigma_\delta^2 = 0 \) lies on the limit of the acceptable region. Therefore standard likelihood tests become inapplicable [20, Chapter 5].

6 Experiments

The proposed model based on mixture of inverse Gaussian distribution of the inter-event times was evaluated on simulated vibration signals. The signals were generated using the dynamic bearing model developed by [27] enhanced with the EHL (Elastohydrodynamic Lubrication) model developed by [30, 31]. The simulated bearing had localized surface fault on the outer ring. The fault was simulated to be 2° wide and has average surface depth of 30 \( \mu m \).

Simulations were performed using several different speed profiles according to the model (20) with mean value \( d = 38 \) Hz. The standard deviation \( \sigma_\delta \) changed from 0% up to 10% of the mean speed \( d \).

6.1 Detection of impacts times

The main information required for the application of proposed inverse Gaussian based models are the time intervals between two consecutive impacts. Therefore, the first step in the analysis is the detection of impact times. In our approach, the detection of impact times was performed using wavelet transform thresholding. The main parameter that has to be selected is the mother wavelet. Schukin et al. [29] suggested that for signals containing repetitive impulse responses, an optimal detection of impacts can be performed by using mother wavelet that will closely match the underlying vibrational patterns. However, Unser and Tafﬁ [35] provided thorough analysis that the crucial parameter for sparse wavelet representation of signals containing repetitive impulse responses, is the number of vanishing moments of the mother wavelet rather then the selection of the “optimal” mother wavelet that will closely match the underlying signal. Therefore, by selecting a wavelet with sufficiently high number of vanishing moments one can sufﬁciently accurately analyze vibrational patterns containing the impulse responses from the excited eignemodes regardless of their variable form due to the changes of the transmission path. The schematic representation of the impact detection process is shown in Figure 3.

In our approach, the generated vibrations were analyzed using Daubechies 10 mother wavelet [15]. For our particular system such a number of vanishing moments has shown to be sufﬁcient for accurate impulse detection.

6.2 Numerical calculation of the Bayes’ factor

Having the impact times \( t_i \), the next step is to calculate the Bayes’ factor by calculating the marginal distributions (19). The marginal likelihoods were calculated using Monte Carlo integration. Since the model selection
depends on the standard deviation $\sigma_\delta$ (not the variance $\sigma_\delta^2$), the selected prior was so-called folded non-central $t$ distribution which reads [19]:

$$p(\sigma_\delta) \propto \left(1 + \frac{1}{\gamma} \left(\frac{\sigma_\delta}{A}\right)^2\right)^{-(\gamma+1)/2},$$

(22)

where $A$ is scale parameter and $\gamma$ represents the degrees of freedom. The prior for the mean value $d$ in (20) was chosen to be uniform in sufficiently wide interval. The prior for the remaining parameter $\lambda = 1/\sigma^2$ in (2) was also chosen to be uniform in the interval that contains 2% of initial speed fluctuations due to slippage [25].

### 6.3 Experimental results

One realization of the speed fluctuations, modeled according to (20) with $d = 38$ Hz, is shown in Figure 4. The speed fluctuations are smooth but sufficiently fast. Consequently even during a single bearing revolution the rotational speed varies.

![Figure 4: A typical speed fluctuation profile](image)

For small speed deviations $\sigma_\delta < 0.5\%$ of the mean speed value $d$, the Bayes’ factors (19) overwhelmingly favor simpler model (3) i.e. pure inverse Gaussian distribution of the inter-event times. For speed fluctuations with $\sigma_\delta > 0.5\%$ the Bayes’ factors favor mixture inverse Gaussian model for the inter-event times. Changes of the Bayes’ factor with respect to the changes in the speed fluctuations $\sigma_\delta$ are shown in Figure 5.

Such results are somewhat expected since under small speed fluctuations pure inverse Gaussian distribution of the inter-event times sufficiently well describes the observed impact times. At the same time, due to the principle of parsimony, the simpler model is preferred. The cost of more complex model becomes justified when the speed fluctuations become more intense.

### 6.4 Comments on results

The effectiveness of the proposed approach becomes apparent if one compares it with other methods. Due to the random speed fluctuations, the standard spectral methods are inapplicable and the only choice is time-frequency analysis of the signal. Therefore, we calculated the wavelet transform of the envelope of the gener-
ated vibrations, which is shown in Figure 6. One can easily notice that the envelope contains some patterns in the vicinity of 90 Hz. However, the patterns exhibit no particular structure and it is quite difficult to draw any conclusions from such a time-frequency plot.

![Figure 6: Wavelet transform of the envelope of the generated vibrations](image)

The analysis of the impacts as a realization of a point process with pure or inverse Gaussian mixture offers a framework for proper statistical testing about the origin of the observed events. Testing whether the observed impacts are related to a specific angular position is fairly straightforward. Furthermore, the same analysis offers an insight about the possible mixing distribution, i.e. the distribution of the variable rotational speed.

7 Conclusion

The experimental results show that the specific vibrational patterns generated by bearings with surface faults can be treated as a realization of a point process whose inter-event times are distributed according to either pure or inverse Gaussian mixture. The pure inverse Gaussian distribution is applicable for the special case when fault bearings operate under constant rotational speed. The inverse Gaussian mixture, on the other hand, is a general solution applicable also for modeling the inter-impact times of faulty bearings operating under variable rotational speed. Finally, unlike the commonly adopted models for bearing vibrations, the proposed model is inline with the physical limitations by modeling random time fluctuations with distribution with support on interval $(0, \infty)$.

The application of the proposed approach on acquired vibrations starts by calculating the time intervals between adjacent impacts through the wavelet coefficients calculated from the generated vibration signals. When the observed impacts are generated by a phenomenon that occurs on regular angular intervals, the corresponding inverse Gaussian model can be employed. Determining the validity of such a claim can be performed by a straightforward calculation of the Bayes’ factors. This approach is applicable to both constant and variable operating conditions.
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