



# Defining the confidence level in the reference temperature determination for a finite set of toughness

Carlos A.J. Miranda <sup>a,\*</sup>, John D. Landes <sup>b,1</sup>

<sup>a</sup> IPEN-CNEN/SP, Cid. Universitaria-Butana, Travessa R, 400, 05508-900 São Paulo, SP, Brazil

<sup>b</sup> MAES Department, University of Tennessee, 310 Perkins Hall, Knoxville, TN 37996-2030, USA

Received 10 December 1998; received in revised form 13 October 2000; accepted 20 October 2000

---

## Abstract

The ASTM E08.08 subcommittee has approved a standard, ASTM E1921-97, to determine the reference temperature,  $T_0$ , for ferritic steels in the transition region. This  $T_0$  value positions a master curve in the transition region. The minimum number of valid experimental results in the data set to be analyzed by this standard for a given temperature,  $T$ , is six (however, no confidence level is given when using six specimens for the  $T_0$  determination).

In this study a Monte-Carlo simulation was used to find the probability that  $T_0$  will be within a given tolerance for a set of specimens, using randomly generated subsets representing the experimental results. The  $T_0$  dependence on the number of results are presented graphically in two forms: (1) the confidence level when  $T_0$  is obtained from a given set of valid experimental results, and (2) the minimum number of valid experimental results necessary to have  $T_0$  with a given confidence level (from 70% to 98%).

From the results it was found that the confidence level on  $T_0$  determination, when using only six valid results obtained at  $(T - T_0) = 0^\circ\text{C}$ , is less than 90% and that the best range for testing is  $-25^\circ\text{C} \leq (T - T_0) \leq +50^\circ\text{C}$ . © 2001 Elsevier Science Ltd. All rights reserved.

*Keywords:* Fracture mechanics; Transition; Reference temperature; Master curve; Reliability

---

## 1. Introduction

The trend in fracture toughness behavior versus test temperature is well known for ferritic steels. Three regions of fracture are observed. At the lower temperatures there is a brittle region, or lower shelf, where all fracture is caused by a cleavage mechanism that results in a sudden unstable fracture with a low toughness value. At the higher temperatures there is a ductile region or upper shelf, where the fracture occurs by ductile tearing, resulting in slow stable crack growth and resulting in much higher values of toughness. In both these regions the scatter in the results is relatively small if the specimen size requirements in the fracture toughness test standards are satisfied. Between these two well-defined regions there is the transition

---

\* Corresponding author. Tel.: +55-11-3816-9198; fax: +55-11-3816-9432.

E-mail addresses: cmiranda@net.ipen.br (C.A.J. Miranda), john-landes@utk.edu (J.D. Landes).

<sup>1</sup> Also corresponding author. Fax: +423-974-7663.

region where the fracture may have a combined fracture mechanism, beginning with some stable crack extension and terminating with an abrupt cleavage. In this transition region there is extensive scatter in the toughness values and a strong influence of size, geometry and constraint level. To deal with these difficulties in determining fracture toughness in the transition region, a statistical treatment is required.

### 1.1. Statistical treatment

Following the standard ASTM E1921-97 [1] this is done with a three-parameter Weibull statistical distribution (Eq. (1a)) where  $P$  (Eq. (1b)) is the probability that fracture occurs at or below  $K_{Jc}$ .  $N$  is the number of experimental toughness values obtained at the test temperature  $T$ .

$$1 - P = \exp\left(-\left[\frac{K_{Jc} - K_{\min}}{K_0 - K_{\min}}\right]^m\right) \quad (1a)$$

$$P = \frac{i - 0.3}{N + 0.4} \quad (1b)$$

The toughness results should be ranked in an increasing order and after that,  $i$  is the order of a given toughness value. In principle the three parameters ( $m$ ,  $K_0$  and  $K_{\min}$ ) should be obtained by a best fit method for each set of toughness results. However, it was shown by a statistical microstructural model [2] and by a large compilation of results [3] that the exponent  $m$  approaches 4 as the number of experiments increases. Statistical simulations [2] showed that the  $K_{\min}$  value should be somewhere between 10 and 20 MPa  $\sqrt{m}$ . In Ref. [4] it is suggested to set this  $K_{\min}$  value at 20 MPa  $\sqrt{m}$ , based on a warm prestress argument. This argument was discussed in Ref. [5]. Some approaches were suggested in [6–9] to obtain this  $K_{\min}$  lower-bound material value from the measured set of toughness values. The ASTM standard E1921-97 [1] assumes that  $K_{\min} = 20$  MPa  $\sqrt{m}$  and  $m = 4$ . So, in Eq. (1a)  $K_0$  is the only parameter to be determined by a best fit procedure given by Eq. (2).

$$K_0 = \left(\frac{\sum_{i=1}^N (K_{Jc,i} - K_{\min})^4}{N - 0.3068}\right)^{1/4} + K_{\min} \quad (2)$$

Once  $K_0$  is known, and from Eq. (1a), considering 50% of failure probability, that is:  $P = 0.5$ , the median value of the toughness distribution,  $K_{Jc,med}$ , can be determined (Eq. (3)).

$$K_{Jc,med} = (K_0 - K_{\min})0.9124 + K_{\min} \quad (3)$$

### 1.2. The master curve

The master curve method was originally proposed by Wallin and co-workers [10–12] to deal with the results of fracture toughness of ferritic steels in the transition region for 1 T specimens. The master curve assumes that the median toughness values of fracture ( $K_{Jc,med}$ ) follow a predictable trend with temperature ( $T$ ) given by Eq. (4).

$$K_{Jc,med} = 30 + 70e^{0.019(T-T_0)} \quad (4)$$

The  $T_0$  value positions the master curve in the transition region range. The units are MPa  $\sqrt{m}$  for toughness and  $^{\circ}\text{C}$  for temperature. From the master curve definition, when  $T$  equals  $T_0$  the median toughness ( $K_{Jc,med}$ ) equals 100 MPa  $\sqrt{m}$ .

To conduct a master curve evaluation the measured toughness results, usually  $J_c$ ,  $J$  integral at cleavage, are transformed to equivalent stress intensity factor  $K_{Jc}$  assuming plane stress conditions  $-K_{Jc} = \sqrt{(J_c E)}$ ,

where  $E$  is the elastic modulus. Tests conducted at one temperature,  $T$ , are required to determine  $T_0$ , and from this, the entire median toughness ( $K_{Jc,med}$ ) versus temperature behavior can be predicted.

When the toughness results are from specimens of the same geometry, but with a different size and thickness, a correction based on the weakest link theory is applied to transform them to equivalent unit thickness (1 T) results. Recent study [13], based on a large database of experimental results for steels in the transition, showed that the master curve shape correctly describes the trends in toughness with  $(T - T_0)$  between  $-75^\circ\text{C}$  and  $50^\circ\text{C}$ .

### 1.3. The reference temperature ( $T_0$ ) determination

The ASTM E1921-97 standard [1] provides guidelines for the reference temperature ( $T_0$ ) determination adopting the three parameter Weibull statistical distribution. Initially, the  $K_0$  parameter of the Weibull distribution should be determined from the measured set of toughness using Eq. (2) and supposing there are only valid results. A  $K_{Jc}$  value is valid if it is lower or equal than the  $K_{Jc,limit}$  given by Eq. (5) where  $b_0$  is the specimen remaining ligament,  $\sigma_{ys}$  is the material yielding stress and  $M = 30$ . In the standard there are guidelines to treat those sets with some invalid data but having at least six valid ones.

$$K_{Jc,limit} = \sqrt{\frac{\sigma_{ys} E b_0}{M}} \quad (5)$$

From the  $K_0$  value, and using Eq. (3), the  $K_{Jc,med}$  value is obtained and using Eq. (4) in the appropriate fashion, the  $T_0$  value can be determined.

### 1.4. $T_0$ adjustment for lower bound curve

In its appendix X3 the standard [1] defines lower and upper bounds curves associated, for example, with 5% and 95% of probability, that can be plotted with the master curve. These bounds, determined from the assumption of an infinite sample size, can encompass most of the scatter in the results. A margin adjustment, an upward temperature shift ( $\Delta T_0$ ) of the lower bound curve (Eq. (6)), is added to cover the uncertainties in  $T_0$  obtained with a reduced number of values. The factor  $\beta$  in this equation is given in Table 1 and  $\gamma$  is a standard two-tail normal deviate that should be taken from statistical handbooks.

### 1.5. Number of specimens

The standard [1] recommends that the test temperature  $T$  be close to the reference temperature  $T_0$  and, for this, it gives guidelines to determine  $T$  based on Charpy V-notch data. As mentioned, a minimum of  $N = 6$  valid results, obtained at one temperature and geometry, is required. This number should be increased depending on the test temperature and geometry of the specimen according to Table 1.

Table 1  
Number  $N$  of valid  $K_{Jc}$  values needed to obtain  $T_0$  and  $\beta$  values to adjust the lower bound curve (ASTM E1921, 1997)

$K_{Jc,med}$ (1 T) MPa $\sqrt{\text{m}}$	( $\beta$ ) 49 to 52 ( $N$ ) 50 to 52	53 to 57	58 to 65	66 to 83	>83
$\beta$ ( $^\circ\text{C}$ )	22.7	21.4	20.1	18.8	18.0
$N$	10	9	8	7	6

$$\Delta T_0 = \frac{\beta}{\sqrt{N}} \gamma \quad (6)$$

In the standard (ASTM, 1997) there is no defined confidence level associated with a given number of results and test temperature. A natural question is: how many results are necessary to have a given confidence in the obtained  $T_0$ ? Or: what is the confidence level in the master curve ( $T_0$ ) when six valid toughness results are used? And how sensitive is this confidence level to a change in the number of test results?

In some cases, it may not be possible to have this minimum number of experimental toughness results required by the ASTM E1921 standard but it is still necessary to characterize the material in the transition. A technique to obtain the master curve from just one single specimen, at a given temperature, was proposed using a lower bound estimate and order statistics to generate a fictitious distribution [14], to deal with those situations where there is just one specimen to test. However, due to the uncertainties in the obtained results, this technique should be reserved for those extreme cases where insufficient material quantities exist to prepare the required number of specimens.

This paper tries to address the questions above. To do this, some Monte-Carlo simulations were performed: subsets of toughness were randomly sampled from an infinite set, with an associated  $(T - T_0)_u$  value. The infinite set fits perfectly to the three-parameter Weibull distribution. The ASTM E1921 procedure [1] was applied to each one of these subsets in order to obtain the associated distributions of the  $(T - T_0)_s$  values. From these distributions the analyses were done and the desired results were obtained.

## 2. Work outline

The general idea was to sample subsets of  $N$  toughness values from the infinite set, labeled the ‘universe’. Each subset can be viewed as an ‘imperfect’ set because a  $(T - T_0)_s$  value, different from the correct one,  $(T - T_0)_u$ , will be obtained. Applying the procedure proposed in the ASTM E1921-97 standard the respective  $(T - T_0)_s$  value of each subset was calculated.

The  $(T - T_0)_s$  values associated with all sampled subsets formed a distribution where the median value is expected to be near its target  $(T - T_0)_u$  value if the sampled subsets are a good representation of the ‘universe’ from which they were taken. It was assumed that the central portion of this distribution, defined as  $\pm 10^\circ\text{C}$  around  $(T - T_0)_u$ , defines an acceptable value of  $(T - T_0)_s$  when  $N$  values are used. Comparing the number of subsets falling within this range versus those falling outside defines the probability to have  $|(T - T_0)_s - (T - T_0)_u| \leq 10^\circ\text{C}$ . Therefore, each distribution was divided in three regions:

$$\begin{aligned} \text{first region: } & (T - T_0)_s < (T - T_0)_u - 10^\circ\text{C} \\ \text{second region: } & (T - T_0)_u - 10^\circ\text{C} < (T - T_0)_s < (T - T_0)_u + 10^\circ\text{C} \\ \text{third region: } & (T - T_0)_s > (T - T_0)_u + 10^\circ\text{C} \end{aligned}$$

and the number of subsets falling in each region was counted. For the scope of this work it was assumed that the relative counting obtained in the second region defines the desired reliability or confidence level in the  $T_0$  determination when  $N$  valid values are experimentally obtained at a temperature  $T$ . The adoption of this  $\pm 10^\circ\text{C}$  spread value around the expected  $(T - T_0)_u$  value was arbitrarily chosen as a reasonable range for  $T_0$  determination. If this spread value is reduced (increased), the number of specimens to be tested to give a certain confidence level will increase (reduce).

### 2.1. Previous work

A direct approach was tried [15] defining two finite ‘universes’ with  $NTOT = \{20, 40\}$  toughness values each and fitting perfectly the three-parameter Weibull distribution. All possible subsets, formed by  $N$  values taken from  $\{3, 4, 5, 6, 8, 10\}$ , were sampled simulating the sets of experimental measurements. Also, for each  $NTOT$  value three  $(T - T_0)_u$  values were defined:  $-50^\circ\text{C}$ ,  $0^\circ\text{C}$  and  $+50^\circ\text{C}$ . So the grid of analyses was formed by  $2 \times 3 \times 6$  cases. The result of this approach showed that the confidence in the  $T_0$  determination varied with the number of results in one subset and with the temperature. The results also showed a strong influence of the reliability on the value of  $NTOT$ , suggesting that a bigger set should be used in the analysis. Sampling all possible subsets became impractical with this approach because the number of calculations needed were prohibitively large.

### 2.2. Present work

The Monte-Carlo method was used as a new approach to address the problem of how to determine the confidence level in the reference temperature determination when using a set with  $N$  experimental toughness values. Nine  $(T - T_0)_u$  values: from ranging from  $-100^\circ\text{C}$  to  $100^\circ\text{C}$  with  $25^\circ\text{C}$  increments were used with the  $N$  values taken as  $\{3, 4, 5, 6, 8, 10, 14, 20, 25, 35, 50, 100\}$ .

Results from Ref. [16] determine how many subsets should be sampled to give a reasonable distribution of  $(T - T_0)_s$ . To do so, three values were tested:  $10^3$ ,  $10^4$  and  $10^5$ . The results showed that for  $10^4$  or more subsets the  $(T - T_0)_s$  distributions were identical. So in the present work the results were obtained using  $3 \times 10^4$  subsets for each calculation. This value was chosen because the  $(T - T_0)_s$  distribution curves become slightly smoother than the ones obtained using  $10^4$  subsets. The subsequent results do not change significantly. To create the curves showing the  $(T - T_0)_s$  distributions the range of the 30 000  $(T - T_0)_s$  values was divided in 50 groups. These groups were taken in equal increments of the  $(T - T_0)_s$  range from the minimum to the maximum of the 30 000 values. The three regions defined above were considered in the  $(T - T_0)_s$  distributions. From these, the curves “minimum  $N$  versus  $(T - T_0)_u$ ” and all other results and conclusion were obtained.

### 2.3. Analyses

Following the philosophy of the Monte-Carlo Method, a ‘universe’ with infinite values of probabilities  $P(0 \leq P \leq 1)$  was assumed, associated with a given  $(T - T_0)_u$  and, from this, 30 000 sets, each one with  $N$  values, were randomly sampled.

The analyses were performed in four steps as described:

*Step 1 – calculation of  $K_{0,u}$*  – this value is associated with the infinite universe of probabilities, for a given  $(T - T_0)_u$ . To obtain this value, the Eqs. (4) and (3) were used.

*Step 2 – obtaining each subset with  $N$  toughness values ( $K_{Jc,i}$ )* – for each sampled random probability  $P_i$  the Eq. (1a) was applied to obtain the respective  $K_{Jc}$  values, using the previous  $K_{0,u}$  value (with  $m = 4$  and  $K_{\min} = 20 \text{ MPa}\sqrt{\text{m}}$ ).

*Step 3 – treating each subset – the Eqs. (2)–(4),* were applied in the appropriate fashion, to each subset with  $N$  toughness values, to obtain their  $(T - T_0)_s$  values.

*Step 4 – treatment of results* – for each value of  $N$  there are  $3 \times 10^4$  values of  $(T - T_0)_s$  to work with in this step 4.

No censoring [1] was applied in the toughness values that came from the sampled probabilities. That should be noticed that when using  $(T - T_0)_u = -100^\circ\text{C}$  and  $N = 3$  and 4, some few subsets came with

$K_{J_c,med} < 30$ . This fact happened about 1000 times for  $N = 3$  and about 100 times for  $N = 4$ . This would cause a  $\log(x < 0)$  in the  $(T - T_0)_s$  calculation using the Eq. (4) in the reverse order and can imply that the randomly created subset was in the lower shelf region. These subsets were eliminated and new ones were created.

Steps 2 and 3 were repeated 30 000 times for each  $N$  value. Steps 1–4 were repeated for each  $(T - T_0)_u$  value.

A double fitting of the curves “minimum  $N$  versus  $(T - T_0)_u$ ” was performed. Firstly, an exponential equation was used to fit each confidence level curve (70%, 80%, 90%, 95% and 98%). A second fitting was performed to fit the equation coefficients with a third degree polynomial. So the obtained expression gives the minimum number of specimens (min  $N$ ) to be tested, as a function of the temperature and the desired confidence in the  $T_0$  value.

### 3. Results

The basic results that were obtained for each  $(T - T_0)_u$  and  $N$  value were the  $(T - T_0)_s$  values and the corresponding distributions. For each distribution curve the number of toughness values within the central region were obtained. This can be seen in the curves “Relative counting in the Region #2”, that give the probability of finding toughness results within this region. From these probability curves the curves with the minimum  $N$  to obtain a given confidence level were obtained. These curves were fitted with an analytical expression to give the number of toughness results required to determine the reference temperature with a given confidence level.

#### 3.1. $(T - T_0)_s$ distributions

For a given  $(T - T_0)_u$  value the distributions of  $(T - T_0)_s$  as function of  $N$  are like those presented in Figs. 1–4. For a given  $N$  the Figs. 5–8 show, typically, how the distributions of the  $(T - T_0)_s$  vary with the assumed temperature  $(T - T_0)_u$ .

The minimum and maximum  $(T - T_0)_s$  values, min Dt and max Dt respectively, for each distribution, as function of  $N$  and  $(T - T_0)_u$  are shown in Fig. 9. In this figure, for each temperature, the lines are shifted in the horizontal to show their variation with  $N$  (for the smallest  $N$  we have the biggest range).

#### 3.2. Relative counting in the Region #2

Fig. 10 shows the “Relative (%) counting versus  $N$ ” curves for each  $(T - T_0)_u$  value, in the Region #2. The horizontal axis ( $N$ ) was limited to 50 because all curves tend to the same upper value as  $N$  becomes large.

#### 3.3. Minimum $N$ needed to obtain a given confidence level in the $T_0$ determination

For the scope of this work it was assumed that the confidence in the  $T_0$  determination is the relative counting (%) obtained in the second region, centered in the assumed  $(T - T_0)_u$  and spreading over  $\pm 10^\circ\text{C}$ . So, with this assumption and from the results presented in Fig. 10, it is possible to obtain the respective minimum  $N$  to obtain  $T_0$  with a specified confidence level, for a given  $(T - T_0)_u$ . Fig. 11 shows the curves “minimum  $N$  versus  $(T - T_0)_u$ ”, associated with the confidence levels of 80%, 90%, 95% and 98%. The 70% confidence level curve was also obtained but it is not presented in this Fig. 11 (it was used in the fitting process presented in the next section).

From these curves it can be seen, for example, that to have 95% confidence in the  $T_0$  determination, when the tests were performed at  $(T - T_0)_u = -25^\circ\text{C}$ , one should have at least 11 valid results. (This means that in 95% of the  $T_0$  calculations, with 11  $K_{Jc}$  results obtained at  $(T - T_0)_u = -25^\circ\text{C}$ , will give a  $T_0$  value that is,

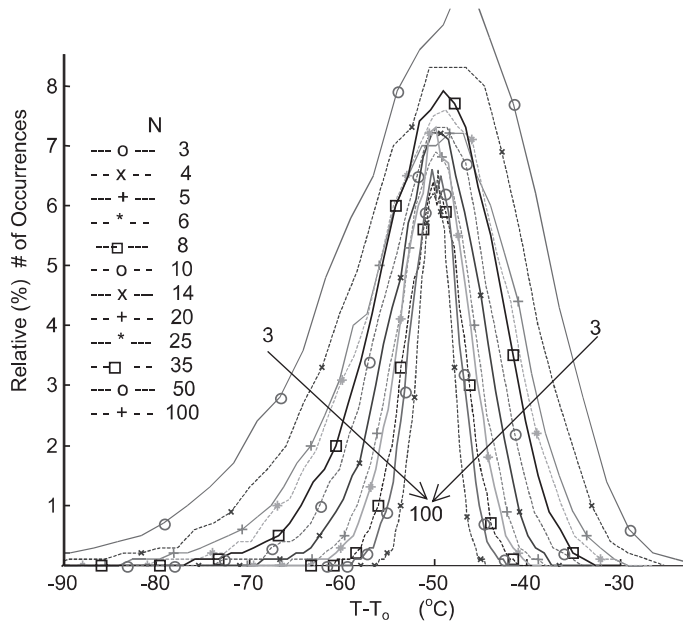


Fig. 1.  $T - T_0$  distributions for  $(T - T_0)_u = -50^\circ\text{C}$ .

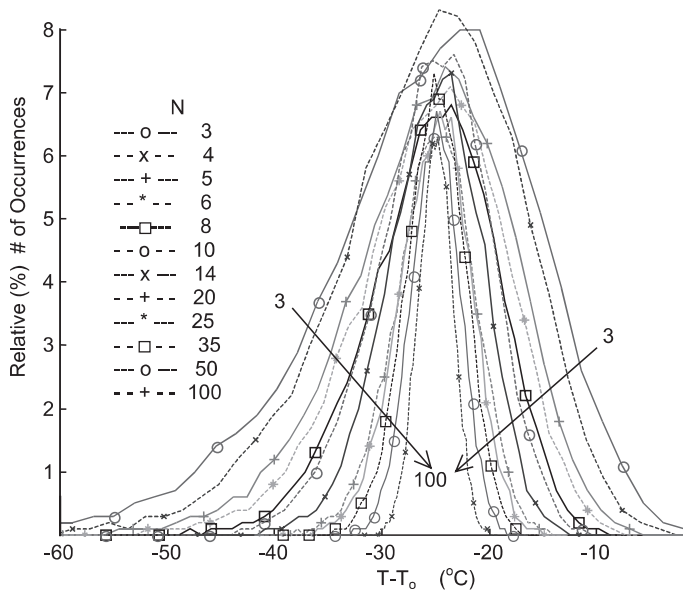


Fig. 2.  $T - T_0$  distributions for  $(T - T_0)_u = -25^\circ\text{C}$ .

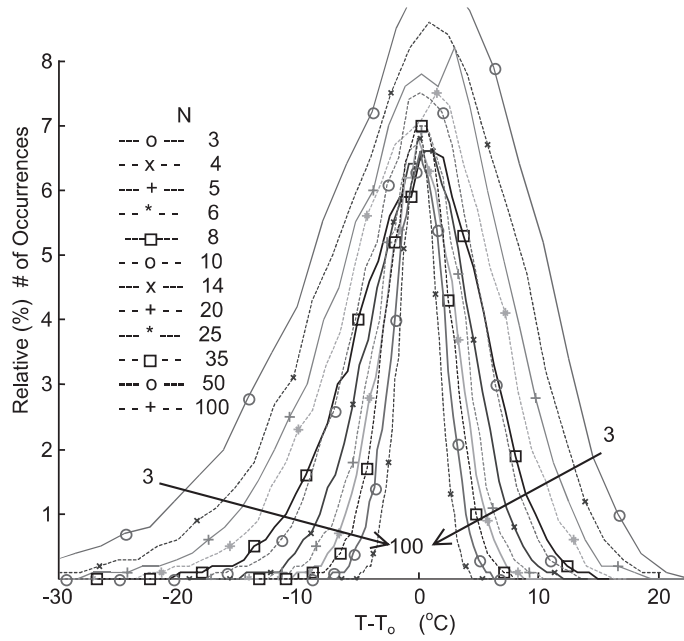


Fig. 3.  $T - T_0$  distributions for  $(T - T_0)_u = 0^\circ\text{C}$ .

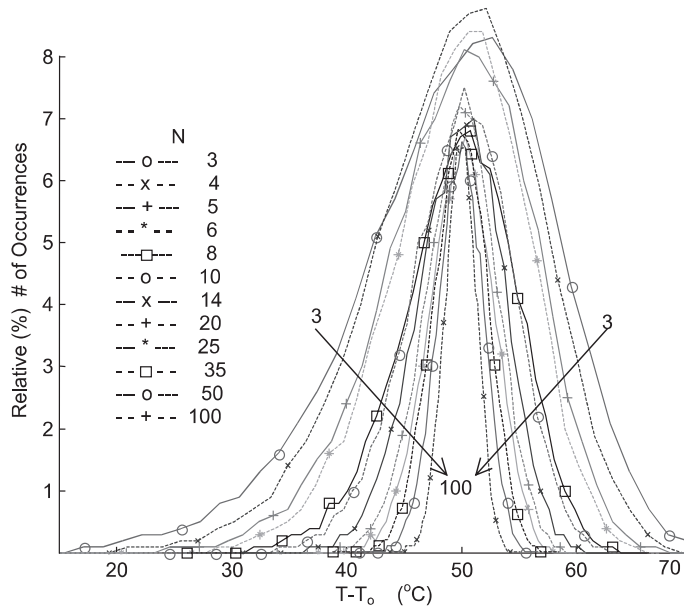


Fig. 4.  $T - T_0$  distributions for  $(T - T_0)_u = +50^\circ\text{C}$ .



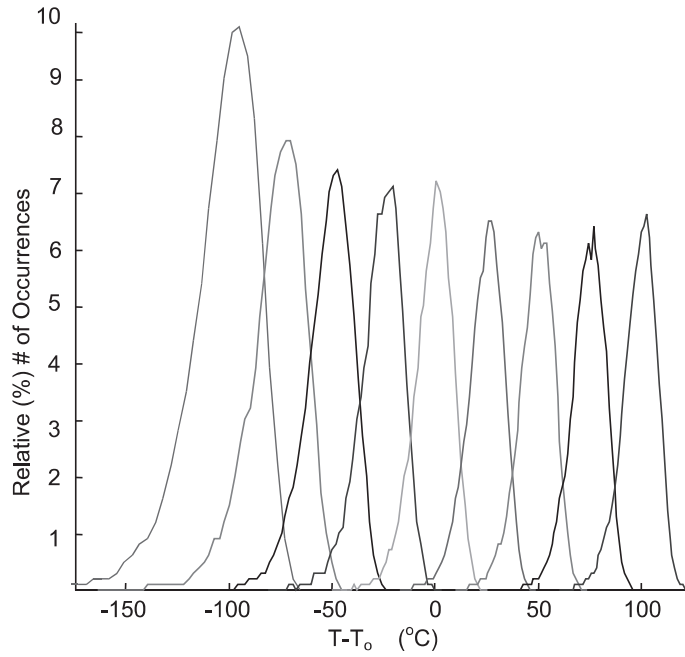


Fig. 5.  $T - T_0$  distributions for  $N = 3$ .

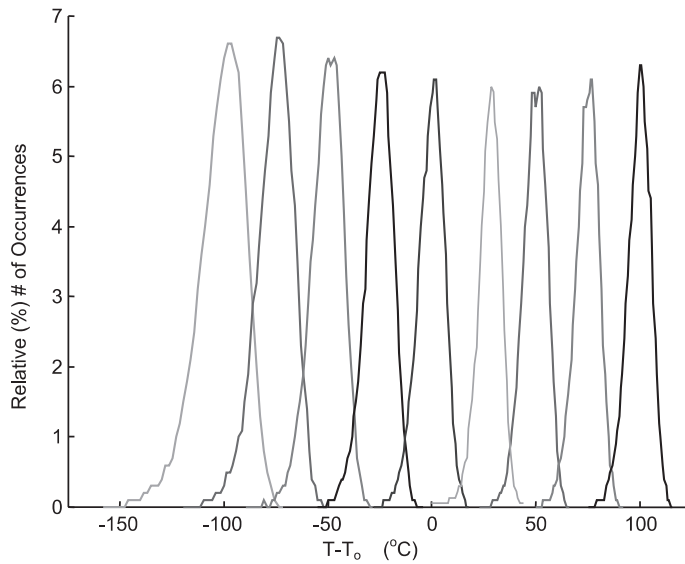


Fig. 6.  $T - T_0$  distributions for  $N = 6$ .

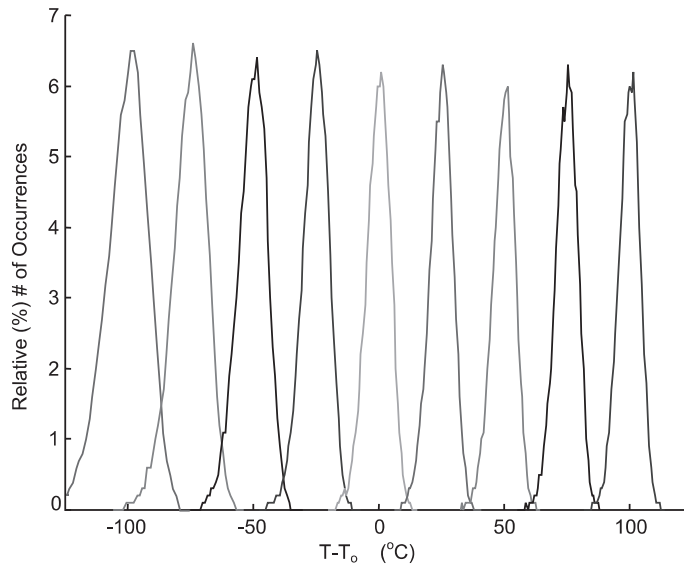


Fig. 7.  $T - T_0$  distributions for  $N = 10$ .

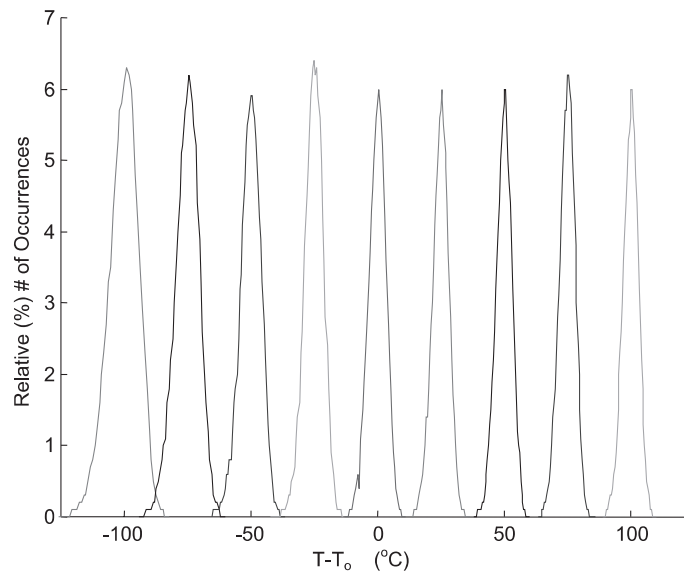


Fig. 8.  $T - T_0$  distributions for  $N = 20$ .

at the maximum,  $\pm 10^\circ\text{C}$  from the actual value.) If the tests were to be performed at  $(T - T_0)_u = 0^\circ\text{C}$ , 10 valid results gives the same 95% confidence level.

3.4. Fitting the curves “minimum  $N$  versus  $(T - T_0)_u$ ”

All the curves shown in Fig. 11, plus the one associated with the 70% of confidence level, have the same trend. So, by a process of trial and error a double fitting was performed. Firstly, an exponential equation (7)

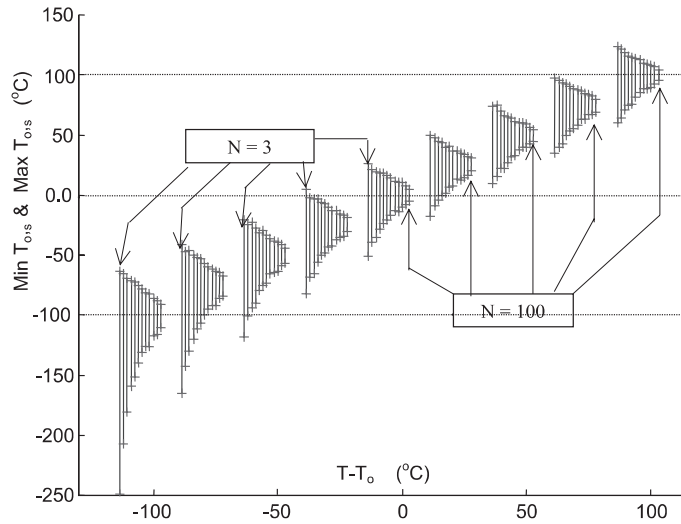


Fig. 9. Minimums and maximums of the  $(T - T_0)_s$  distributions as a function of  $N$  and  $(T - T_0)$ .

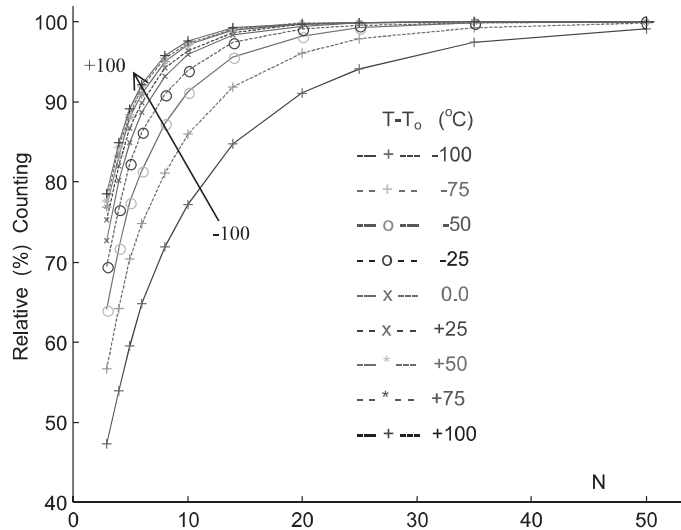


Fig. 10. Relative counting in the Region #2.

was chosen to fit all the curves. The obtained coefficients  $a_i$ ,  $b_i$  and  $c_i$  are presented in Table 2. In Eq. (7):  $-100^\circ\text{C} \leq (T - T_0)_u \leq +100^\circ\text{C}$ .

As a second step the coefficients  $a_i$ ,  $b_i$  and  $c_i$  were fitted using a third degree polynomial (Eq. (8)) to have them as function of the confidence level. In Eq. (8),  $0.70 \leq x \leq 0.98$  is the confidence level. The obtained coefficients  $d_j$ ,  $e_j$ ,  $f_j$  and  $g_j$  are presented in Table 3.

$$\min N = a_i + b_i e^{-(T-T_0)/c_i} \tag{7}$$

$$a_i, \text{ or } b_i, \text{ or } c_i = d_j + e_j x + f_j x^2 + g_j x^3 \tag{8}$$

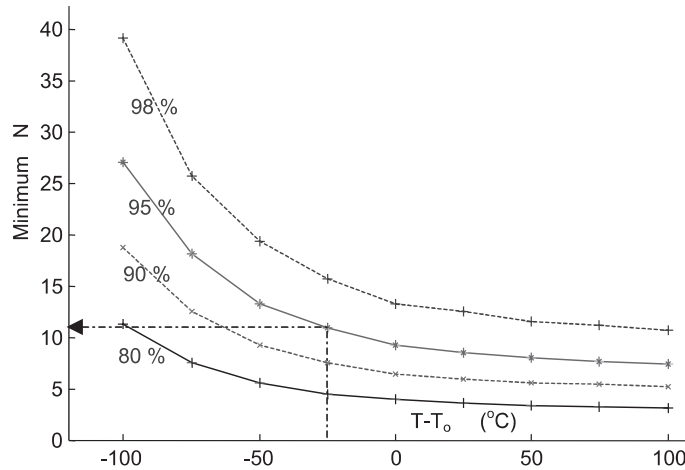


Fig. 11. Minimum  $N$  versus  $(T - T_0)_u$  for a given confidence level.

Table 2

Coefficients for the fitting of the curves “minimum  $N$  versus  $(T - T_0)_u$ ”

$i$	Confidence level	Coefficients		
	% ( $x$ )	$a_i$	$b_i$	$c_i$
1	70% (0.70)	3.00	0.12	28.06
2	80% (0.80)	3.18	0.75	41.99
3	90% (0.90)	5.24	1.22	41.59
4	95% (0.95)	7.40	1.88	42.66
5	98% (0.98)	10.94	2.41	40.76

Table 3

Second fitting coefficients  $d$ ,  $e$ ,  $f$  and  $g$

$j$		Coefficients			
		$d_j$	$e_j$	$f_j$	$g_j$
1	Coeff. $a_i$	-404.75	1581.7	-2042.8	879.0
2	Coeff. $b_i$	-116.65	428.6	-525.6	216.5
3	Coeff. $c_i$	-1389.9	4745.1	-5217.9	1904.1

With this approach the minimum number of specimens to be tested (at a given temperature),  $\min N$ , to obtain the reference temperature  $T_0$  in the transition, as function of the desired confidence level, is given by Eqs. (7) and (8) with the coefficients defined by Tables 2 and 3. This double fitting procedure can be verified by a direct comparison with the original values. This was done in Fig. 12 where the dotted lines are the fitted curves and the continuous lines are the original curves. The maximum difference between the original and the fitted curves is 2, in the lower temperature region.

### 3.5. Curves with the confidence level for a given $N$ as function of $(T - T_0)_u$

In the situation post-experiments the number of specimens/results is known, and from this one should be interested to know the level of confidence in the obtained reference temperature. To know the confidence

level associated with a given number  $N$  of results, the curves “confidence level versus  $(T - T_0)_u$ ” presented in Fig. 13 can be used. To obtain these curves the  $N$  values were taken from [3, 4, 5, 6, 7, 8, 9, 10, 12, 14, 16, 18, 20, 22, 24, 26, 30, 40].

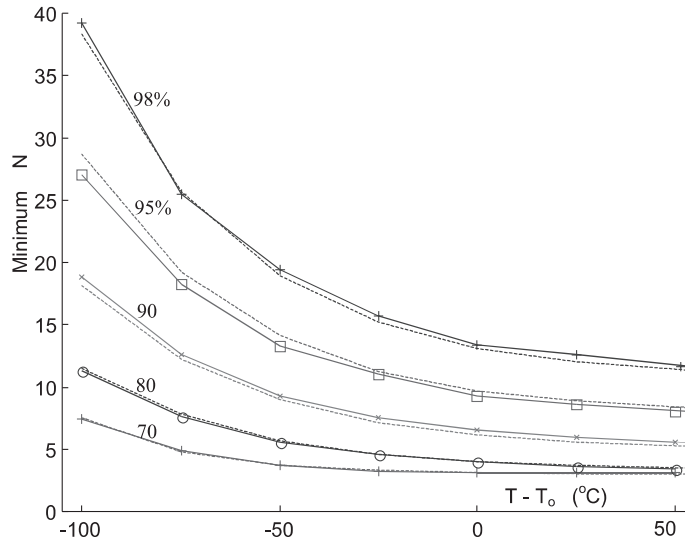


Fig. 12. Comparison between the original (—) and the fitted (- -) curves.

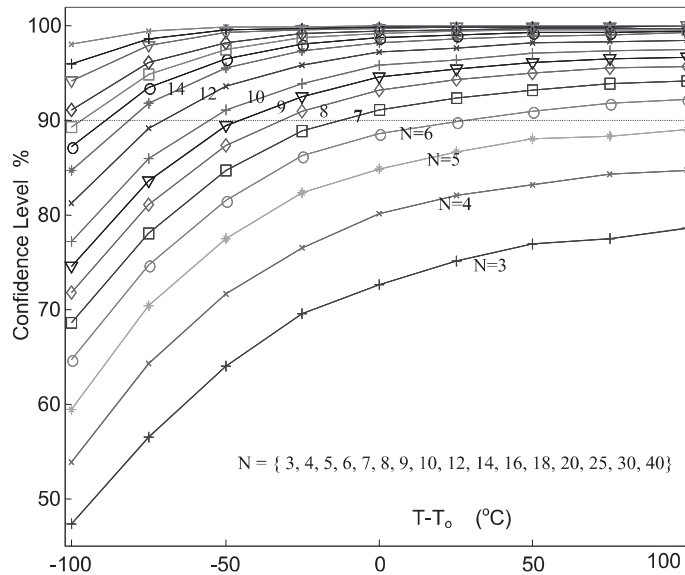


Fig. 13. Confidence level for a given  $N$ , as a function of  $(T - T_0)$ .

#### 4. Discussion

An alternate solution to the results presented here is available in an analytical format [17]. This is presented in an appendix. This solution gives a more direct way to evaluate the confidence level of a  $T_0$  determination. However, it requires the evaluation of an integral and the graphical solutions presented in this paper may be preferred by some engineers.

The numerically obtained distributions of the  $(T - T_0)_s$  values became narrower as  $N$  and  $(T - T_0)_u$  increases. This fact is more evident as function of  $N$  (Figs. 1–4) but it occurs also with  $(T - T_0)_u$  (Figs. 5–8). Also, as expected, the range of these  $(T - T_0)_s$  values shows a reduction as  $N$  increases as can be seen, more clearly, in Fig. 9.

The irregular behavior of these distribution curves, typically shown in Figs. 1–4, in some localized regions where, sometimes, one curve overlaps the other, can be explained by the way they were constructed: for each curve, the range of the  $(T - T_0)_s$  values was divided in 50 divisions to conduct the counting that defines the curve itself. These ranges can be different from one curve to another, as can be seen in Fig. 9. The area under the curves should be the same (the number of used subsets – 30 000). As consequence each curve has a different weight associated with the horizontal scale.

The overlapping of the extremity regions between two adjacent curves (see Figs. 5–8) is bigger as the  $(T - T_0)_u$  is smaller. Usually it is advisable not to conduct tests in the lower temperature regions due to the uncertainties associated. This can be seen in the Fig. 12 or 13 – more specimens are needed to give the same confidence level when tests were performed in the very lower transition region:  $(T - T_0)_u < -50^\circ\text{C}$ . So this overlapping is not a concern for the present study.

The results show that there is no big benefit in testing at the high temperature region  $(T - T_0)_u > 50^\circ\text{C}$ . See Figs. 12 and 13 where the curves are almost flat for higher values of  $(T - T_0)_u$ .

The results are directly tied to the assumption of the confidence level: that is, a  $\pm 10^\circ\text{C}$  allowed spread in the central region of the  $(T - T_0)_s$  distributions, around the target  $(T - T_0)_u$  value. If this spread value is reduced, the number of specimens to be tested to give a certain confidence level will increase.

The third region could be considered in this confidence level definition because it defines a very conservative estimate of the toughness values. If Region #3 were included, the number of specimens to be tested to give a certain confidence level would reduce. Doing this would raise the confidence level for those sets with, in the average, less than seven values. However, this option was not adopted in this work to allow that the obtained confidence level curves have some degree of conservatism.

No censoring [1] was applied to the randomly obtained subsets of toughness values but when a subset presented a  $K_{Jc,med} < 30 \text{ MPa}\sqrt{\text{m}}$  it was eliminated and a new subset was generated.

#### 5. Conclusion

A method was devised to determine how the confidence in the reference temperature,  $T_0$ , determination varies with the number of specimens used in the experimental measurements. This dependence was obtained numerically and presented graphically as function of the  $(T - T_0)$  temperature and number  $N$  of results. The resulting curves were fitted to allow one single expression that gives the minimum number  $N$  of results (min  $N$ ), or specimens to be tested, at a given temperature, as function of the desired confidence level.

From these curves, it can be seen that using six specimens, or six valid results, as stated in the ASTM E1921/97 [1], one can get less than 90% of confidence when the test temperature ( $T$ ) is the same of the reference temperature  $T_0$  (i.e.  $(T - T_0)_u = 0^\circ\text{C}$ ). For the same  $(T - T_0)_u$  about 12 results are required to have a 95% of confidence in the  $T_0$  determination. When using six specimens the confidence level in the  $T_0$  determination is greater than 90% only when the test is conducted above  $(T - T_0) = 25^\circ\text{C}$ .

The behavior shown by the curves in Figs. 11–13 is directly related to the master curve definition. Due to the uncertainties no tests should be performed at  $(T - T_0) \leq -50^\circ\text{C}$ , the lower region of the transition. The results show that there is no big benefit in testing at the high temperature region  $(T - T_0)_u > 50^\circ\text{C}$  of the transition because the curves of the confidence level become almost flat in this part of the transition. And, since the master curve does not define the end of the transition, there is a possibility that this temperature level could result in ductile, upper shelf, fracture behavior. Therefore, the best range for testing in the transition is  $-25^\circ\text{C} \leq (T - T_0) \leq 50^\circ\text{C}$ .

## Acknowledgements

This work was performed during the split scholarship program of the first author, at the University of Tennessee at Knoxville, TN, USA. The support was given by the Brazilian research agency CNPq (Conselho Nacional de Desenvolvimento Científico e Tecnológico) through the process 200.681/97-4(nv) and by the Brazilian Nuclear Regulatory Agency CNEN (Comissão Nacional de Energia Nuclear).

## Appendix A

The standard deviation of the  $K_0$  parameter of the Weibull distribution, with a fixed  $m = 4$ , and obtained with  $N$  experimental results ( $K_{lc}$  values), is given approximately by Eq. (A.1)

$$\sigma = \frac{0.254(K_0 - K_{\min})}{\sqrt{N}} \quad (\text{A.1})$$

Combining this equation with the expression for the master curve, and considering  $\Delta T$  the accuracy, the following error expression (A.2) can be obtained

$$A = \frac{\sqrt{N}}{0.254} \left\{ 1 - \frac{\frac{77 \exp[0.019(T-T_0)] + 11}{\exp[0.019(\Delta T)]} + 11}{77 \exp[0.019(T - T_0)] + 11} \right\} \quad (\text{A.2})$$

Considering this expression as a normally distributed one, with a null median and deviance  $\pm 1$ , the cumulative probability can be obtained from (A.3)

$$P(\Delta T) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^A \exp\left(-\frac{x^2}{2}\right) dx \quad (\text{A.3})$$

The probability to obtain, with  $N$  experimental results, a  $T_0$  value within the actual  $T_0$  value  $\pm \Delta T$ , i. e. the absolute difference between the actual  $T_0$  and the obtained  $T_0$ , is lower or equal than  $\Delta T$ , can be given by Eq. (A.4)

$$P(\pm \Delta T) = P(\Delta T) - P(-\Delta T) \quad (\text{A.4})$$

This analytical formulation might be a more exact solution but the average engineer may prefer a graphical solution that he can read directly, rather than an analytical solution that has to be evaluated each time it is applied.

## References

- [1] ASTM, Test Method for Determination of the Reference Temperature,  $T_0$ , for Ferritic Steels in the Transition Range. ASTM E1921-97, American Society for Testing and Materials, 1997.

- [2] Wallin K. The Scatter in  $K_{IC}$  Results. *Engng Fract Mech* 1984;19:1085–93.
- [3] Landes JD. The effect of the size, thickness and geometry on fracture toughness in the transition. GKSS report, GKSS 92/E/43, Germany, 1992.
- [4] Wallin K. Statistical aspects of constraint with emphasis on testing analysis of laboratory specimens in the transition region. In *constraint effects in fracture*, ASTM STP 1171, American Society for Testing and Materials, 1993. p. 264–88.
- [5] Anderson TL, Stienstra D, Dodds Jr RH. A theoretical framework for addressing fracture in the ductile–brittle transition region. *Fracture mechanics: 24th volume*, ASTM STP 1207, American Society for Testing and Materials, 1994. p. 186–214.
- [6] Zerbst U, Heerens J, Schwalbe KH. Estimation of lower bound fracture resistance of pressure vessel steel in the transition regime. *Fatigue Fract Engng Mater Struct* 1993;16:1147–60.
- [7] Landes JD, Zerbst U, Heerens J, Petrovski B, Schwalbe KH. Single-specimen test analysis to determine lower-bound toughness in the transition. *Fracture mechanics*, vol. 24. ASTM STP 1207, American Society for Testing and Materials, 1994. p. 171–85.
- [8] Iwodate T, Yokobori T. Evaluation of elastic–plastic fracture toughness testing in the transition region through Japanese inter-laboratory tests. *Fracture mechanics*, vol. 24. ASTM STP 1207, American Society for Testing and Materials, 1994. p. 233–63.
- [9] McCabe DE, Merkle JG. Estimation of lower-bound  $K_{IC}$  on pressure vessel steels from invalid data. *Fatigue and fracture mechanics*, vol. 28. ASTM STP 1321, American Society for Testing and Materials, 1997. p. 198–213.
- [10] Wallin K. Fracture toughness transition curve shape for ferritic structural steels. In *Proceedings of the Joint FEEG/ICF International Conference on Fracture of Engineering Materials*, Singapore, 1991. p. 83–8.
- [11] Wallin K, Saario T, Törrönen K. Statistical model for carbide-induced brittle fracture in steels. *Metal Sci* 1984;18:13–6.
- [12] Wallin K. Statistical modeling of fracture in the ductile-to-brittle transition region. In: Blauel JG, Schwalbe KH, editors. *Defects assessment in components – fundamentals and applications*,ESIS/EGF9, Mechanical Engineering Publications, London, 1991. p. 415–45.
- [13] Kirk MT, Lott R. Empirical validation of the master curve for irradiated and un-irradiated reactor pressure vessels. *Joint ASME/JSME pressure vessel and piping conference (PVP)*, 1998, San Diego, CA, USA.
- [14] Landes JD, Sakalla K. Single specimen method for determining the master curve in the transition. *Fatigue and fracture mechanics*, vol. 28. ASTM STP 1321, American Society for Testing and Materials, 1997.
- [15] Miranda CAJ, Landes JD. Influence of the number of specimens in the reference temperature determination – A first approach. In *Proceedings of the 14th Brazilian Congress of Mechanical Engineering, COBEM/97*, Bauru-SP, Brazil, 1997.
- [16] Miranda CAJ, Landes JD. Influence of the number of specimens in the reference temperature determination – The Monte-Carlo approach. In *Proceedings of the 14th Brazilian Congress of Mechanical Engineering, COBEM/97*, Bauru-SP, Brazil, 1997.
- [17] Anonymous information from a reviewer, 2000.