1056-78-1698Zachary Marzec* (biondini@buffalo.edu), Math Dept, SUNY at Buffalo, Buffalo, NY 14260,
Jonathan Schuster, Math Dept, SUNY at Buffalo, Lucas Bunt, Math Dept, Buffalo State
College, and Benjamin Kanouse, Math Dept, Buffalo State College. Efficient computation of
failure probabilities in optical fiber communication systems.

Failures in many industrial systems are extremely rare by design and as a result are very difficult to predict. We develop an adaptive variance reduction technique that combines importance sampling and the cross-entropy method. We then implement this method, to accurately model and predict the occurrence of birefringence-induced failures in installed optical fiber communication systems. (Received September 22, 2009)