



Al-Azhar University  
Faculty of Commerce  
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# **BAYESIAN AND NON BAYESIAN APPROACH UNDER ACCELERATED LIFE TESTING FOR GENERALIZED INVERSE GAUSSIAN DISTRIBUTION**

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**To my parents, to my husband and to my beloved sons**



# ABSTRACT

With rapidly changing technologies, higher customer expectations for better reliability, need rapid device development and the necessity and the creativeness of more advanced technology in manufacturing field. In the traditional life data analysis, time-to-failure (of a product, system or component) data, obtained under usage conditions are analyzed in order to quantify the life characteristics and to make prediction about products performance. In many situations and for many reasons, it may be difficult or even impossible to obtain such life data. Therefore, in order to observe product failures for analyzing their failure modes and understanding their life characteristics in a short time, accelerated life tests (ALT) are developed.

ALT is usually conducted by subjecting the product (or component) to severe conditions than those the product will be experiencing at normal conditions or by using the product more intensively than in normal use without changing the normal operating conditions. Through ALT, stress levels which accelerate product failure are increased and life data for the product under accelerated stress conditions are captured. Those failure data under accelerated stress conditions are then utilized to derive failure information under usage condition based on some life-stress relationship. Thus, ALT for a product or material is often used to quickly obtain information on the life distribution or product performance under usage conditions.

In ALT data analysis, we need to determine the pdf at normal use conditions from ALT data instead of from regular failure data obtained under normal use conditions. In order to do that, we must have an underlying life distribution and a life-stress relationship.

In this thesis, we assumed failure times at each stress level to be inverse Gaussian (IG) distribution with parameter  $\mu$  related to the stress through inverse power law model. For constant stress ALT (CSALT), the maximum likelihood estimators of the model parameters, Fisher information matrix, the asymptotic variance-covariance matrix, the confidence bounds, the predictive value of the parameter  $\mu$  and the reliability function under usual conditions were obtained under both Type-I and Type-II censoring in Chapter 2. Moreover, the optimal design of the ALT was studied according to the  $A$ -optimality criterion.  $A$ -optimality criterion for choosing the optimal values of the censored time corresponding to Type-I censoring,

the optimal values of sample sizes at each stress level corresponding to Type-II censoring are described. Also, in case of CSALT, numerical simulation and an illustrative real example are presented for illustration the proposed procedure by considering three stress levels.

Also, Bayesian analysis is presented under Type-II censoring for CSALT in Chapter 3. Markov Chain Monte Carlo (MCMC) simulation algorithm based on Gibbs sampling and WINBUGS software enhance the flexibility of the proposed method developed to estimate the unknown parameters of interest in case of both non-informative and informative priors. Moreover, confidence intervals are constructed and the value of the parameter  $\mu$  under usual conditions is predicted. Also, in this case, numerical simulation and an illustrative real example are presented for illustrating the proposed procedure by considering three stress levels.

Finally, the statistical inference of ALT under both Type-I and Type-II censoring for simple Step Stress ALT (SSALT) is discussed in Chapter 4. The maximum likelihood estimators of the model parameters, Fisher information matrix, the asymptotic variance-covariance matrix, the confidence bounds, the predictive value of the parameter  $\mu$  and the reliability function under usual conditions are obtained. Moreover, the optimal design of the ALT is studied according to the A-optimality criterion. This criterion is used for determining the optimum time of changing stress value and censored time only under Type-I censoring. Also, in case of SSALT, numerical simulation is introduced to illustrate the proposed procedure by considering two stress levels.

# ABBREVIATIONS AND SYMBOLS

ALT	Accelerated life tests
CE	Cumulative exposure
CDF	Cumulative distribution function
CI	Confidence interval
CSALT	Constant stress accelerated life tests
CSPALT	Constant stress partially accelerated life tests
FALT	Fully accelerated life tests
GIG	Generalized inverse Gaussian
GAV	Generalized asymptotic variance
HALT	Highly accelerated life testing
HASS	Highly accelerated stress screening
IG	Inverse Gaussian
LS	Least Squares
LB	Lower bound
MCMC	Markov Chain Monte Carlo
MC error	Monte Carlo standard error
ML	Maximum likelihood
MLSE	Modified least squares estimators
MLEs	Maximum likelihood estimators
MSE	Mean squared errors
PALT	Partially accelerated life testing
Pdf	Probability density function
PH	Proportional hazards
PWM	Probability weighted moment
PSALT	Progressive stress accelerated life tests
RAB	Relative absolute biases
$R(t_0)$	Reliability function
SD	Standard deviation
SSALT	Step stress accelerated life tests
SSPALT	Step stress partially accelerated life tests

## **ABBREVIATIONS AND SYMBOL (Cont.)**

T-H	Temperature-humidity
T-NT	Temperature-non-thermal
UB	Upper bound
WLS	Weighted least squares

# Contents

<b>ACKNOWLEDGEMENT .....</b>	<b>i</b>
<b>ABSTRACT .....</b>	<b>iii</b>
<b>ABBREVIATIONS AND SYMBOLS .....</b>	<b>v</b>
<b>LIST OF TABLES.....</b>	<b>xi</b>
<b>LIST OF FIGURES.....</b>	<b>xiv</b>

## **CHAPTER 1**

### **INTRODUCTION**

<b>1.1 Basic Concepts .....</b>	<b>1</b>
1.1.1 Accelerated life testing .....	1
1.1.2 Use of accelerated life test .....	2
1.1.3 Methods of acceleration .....	2
1.1.4 Forms of accelerated life testing .....	3
1.1.5 Types of stress .....	3
1.1.6 Assumptions of accelerated life testing .....	6
1.1.7 Main types of censoring .....	10
1.1.8 Estimation methods .....	11
1.1.9 Optimum test plan .....	12
<b>1.2 Generalized Inverse Gaussian Distribution .....</b>	<b>12</b>
1.2.1 Some properties of generalized inverse Gaussian distribution .....	13
1.2.2 Inverse Gaussian distribution .....	14
<b>1.3 Literature Review .....</b>	<b>18</b>
1.3.1 Review on constant stress acceleration life tests .....	19
1.3.2 Review on step stress accelerated life tests .....	20
1.3.3 Review on using inverse Gaussian distribution in acceleration life tests .....	23
<b>1.4 Main Objectives .....</b>	<b>24</b>



## **CHAPTER 2**

### **ESTIMATION AND TEST PLAN OF CONSTANT STRESS ACCELEAION LIFE TEST USING MAXIMUM LIKE LIHOOD**

2.1 Introduction .....	26
2.2 Statistical Inference in Case of Type-I Censoring .....	26
2.2.1 Point estimation .....	28
2.2.2 Interval estimation .....	29
2.2.3 Optimum test plan .....	33
2.3 Statistical Inference in Case of Type-II Censoring .....	36
2.3.1 Point estimation .....	37
2.3.2 Interval estimation .....	38
2.3.3 Optimum test plan .....	40
2.4 Simulation Studies .....	41
2.4.1 Estimation, prediction and optimum test under Type-I Censoring .....	42
2.4.2 Estimation , prediction and optimum test plan under Type-II censoring	50
2.5 An Illustrative Real Life Example .....	58
2.5.1 Estimation under Type-I censoring .....	59
2.5.2 Estimation under Type-II censoring .....	60

## **CHAPTER 3**

### **ESTIMATION OF CONSTANT STRESS ACCELERATED LIFE TEST USING BAYESIAN METHOD**

3.1 Introduction .....	61
3.2 Background and Motivation .....	61
3.3 Bayesian Estimation .....	62
3.3.1 In Case of non-informative priors .....	63
3.3.2 In case of informative priors .....	66
3.4 Simulation Studies .....	68
3.4.1 In case of non-informative priors .....	68
3.4.2 In case of informative priors .....	72

3.5 An Illustrative Real Life Example .....	77
3.5.1 In case of non-informative priors .....	78
3.5.2 In case of -informative priors .....	81

## **CHAPTER 4**

### **ESTIMATION AND TEST PLAN OF STEP STRESS ACCELERATED LIFE TEST USING MAXIMUM LIKELIHOOD METHOD**

4.1 Introduction .....	86
4.2 The Nature of Step Stress Accelerated Life Test .....	86
4.3 Types of Step Stress Accelerated Life Test .....	87
4.4 The Cumulative Exposure Model .....	87
4.5 Model Description .....	89
4.6 Statistical Inference under Time Step Stress .....	92
4.6.1 Point estimation .....	93
4.6.2 Interval estimation .....	94
4.6.3 Optimum test plan .....	96
4.7 Statistical Inference under Failure Step Stress .....	99
4.7.1 Point estimation .....	100
4.7.2 Interval estimation .....	100
4.8 Simulation Studies .....	100
4.8.1 Estimation, prediction and optimum test plan under time step stress	101
4.8.2 Estimation, prediction and optimum test plan under failure step stress	108

## **CHAPTER 5**

### **CONCLUSION And FUTURE RESEARCH**

5.1 Conclusion .....	113
5.2 Future Research .....	116
<b>REFERENCES</b>	<b>117</b>
<b>APPENDLIX A</b>	<b>125</b>
<b>APPENDLIX B</b>	<b>131</b>
<b>APPENDLIX C</b>	<b>138</b>

<b>APPENDLIX D</b>	<b>140</b>
<b>APPENDLIX E</b>	<b>142</b>
<b>APPENDLIX F</b>	<b>148</b>
<b>ARABIC SUMMARY</b>	

# LIST OF TABLES

Table		Page
(1.1)	Commonly Used Life-Stress Relationships	8
(2.1)	The MLEs, RAB and MSE under Type-I Censoring	44
(2.2)	The Confidence Intervals under Type-I Censoring	46
(2.3)	The Asymptotic Variance-Covariance Matrix under Type Censoring	48
(2.4)	Estimates $\mu_u$ and $R_u(t_0)$ under Normal Conditions under Type-I Censoring	49
(2.5)	The Optimum Values of $T_1^*$ , $T_2^*$ and GAV under Type-I Censoring	50
(2.6)	The MLEs, RAB and MSE under Type-II Censoring	52
(2.7)	The Confidence Intervals under Type-II Censoring	54
(2.8)	The Asymptotic Variance-Covariance Matrix under Type-II Censoring	56
(2.9)	Estimates of $\mu_u$ and $R_u(t_0)$ under Normal Conditions under Type-II Censoring	57
(2.10)	The Optimum Values of $n_1, n_2, n_3$ and GAV under Type-II Censoring	58
(2.11)	Motorist Failure Times of an Insulation Material under the Various Stress Levels	59
(2.12)	The MLE of CSALT under Type-I Censoring using Real Data	60
(2.13)	Estimates of $\mu_u$ and $R_u(t_0)$ of CSALT under Type-I Censoring using Real Data	60
(2.14)	The MLE of CSALT under Type-II Censoring using Real Data	60
(2.15)	Estimates of $\mu_u$ and $R_u(t_0)$ of CSALT under Type-II Censoring using Real Data	60
(3.1)	Estimates of $c$ and $\mu_u$ in Case of Non-Informative Prior using Simulated Data	69
(3.2)	Estimates of $p$ and $\mu_u$ in Case of Non-Informative Prior using Simulated Data	70
(3.3)	Estimates of $c, p$ and $\mu_u$ in Case of Non-Informative Prior using Simulated Data	71

<b>LIST OF TABLES (Cont.)</b>		
(3.4)	Estimates of $c$ , $p$ , $\lambda$ and $\mu_u$ in Case of Non-Informative Prior using Simulated Data	72
(3.5)	Estimates of $c$ and $\mu_u$ in Case of Informative Prior using Simulated Data	73
(3.6)	Estimates of $p$ and $\mu_u$ in Case of Informative Prior using Simulated Data	74
(3.7)	Estimates of $c$ , $p$ and $\mu_u$ in Case of Informative Prior using Simulated Data	75
(3.8)	Estimates of $c$ , $p$ , $\lambda$ and $\mu_u$ in Case of Informative Prior using Simulated Data	76
(3.9)	Estimates of $c$ and $\mu_u$ in Case of Non-Informative Prior using Real Data	78
(3.10)	Estimates of $p$ and $\mu_u$ in Case of Non-Informative Prior using Real Data	79
(3.11)	Estimates of $c$ , $p$ and $\mu_u$ in Case of Non-Informative Prior using Real Data	79
(3.12)	Estimates of $c$ , $p$ , $\lambda$ and $\mu_u$ in Case of Non-Informative Prior using Real Data	80
(3.13)	Estimates of $c$ and $\mu_u$ in Case of Informative Prior using Real Data	81
(3.14)	Estimates of $p$ and $\mu_u$ in Case of Informative Prior using Real Data	82

<b>LIST OF TABLES (Cont.)</b>		
(3.15)	Estimates of $c$ , $p$ and $\mu_u$ in Case of Informative Prior using Real Data	83
(3.16)	Estimates of $c$ , $p$ , $\lambda$ and $\mu_u$ in Case of Informative Prior using Real Data	85
(4.1)	The MLEs, RAB, and MSE under Time Step Stress	103
(4.2)	The Confidence Intervals under Time Step Stress	104
(4.3)	The Asymptotic Variance-Covariance Matrix under Time Step Stress	106
(4.4)	Estimates of $\mu_u$ and $R_u(t_0)$ at Normal Conditions under Time Step Stress	107
(4.5)	The optimum values of $\tau_1^*$ , $\eta^*$ and GAV under Time Step Stress	108
(4.6)	The MLEs, RAB, and MSE under Failure Step Stress	110
(4.7)	The Confidence Intervals under Failure Step Stress	111
(4.8)	The Asymptotic Variance-Covariance Matrix under Failure Step Stress	112
(4.9)	Estimates of $\mu_u$ and $R_u(t_0)$ at normal conditions under Failure Step Stress	112

# LIST OF FIGURES

Figure		Page
1.1	Different Types of ALT	3
1.2	Constant Stress Test	4
1.3	Step Stress Test	5
1.4	Progressive Stress Test	5
1.5	Cycle Stress Test	6
1.6	Random Stress Test	6
1.7	Inverse Gaussian Density Function for Different Values of $\lambda$ and $\mu$	15
1.8	hazard rate function of IG distribution	16
3.1	Gelman-Rubin Statistic Plot of $c$ when $c$ is Unknown In Case of Non-Informative Prior using Simulated Data	69
3.2	Posterior Density Plot of $c$ when $c$ is Unknown in Case of Non-Informative Prior using Simulated Data	69
3.3	Gelman-Rubin Statistic Plot of $p$ when $p$ is Unknown In Case of Non-Informative Prior using Simulated Data	70
3.4	Posterior Density Plot of $p$ when $p$ is Unknown in Case of Non-Informative Prior using Simulated Data	70
3.5	Gelman-Rubin Statistic Plots of both $c$ and $p$ when $c$ and $p$ are Unknown In Case of Non-Informative Prior using Simulated Data	71
3.6	Posterior Density Plots of both $c$ and $p$ when $c$ and $p$ are Unknown in Case of Non-Informative Prior using Simulated Data	71
3.7	Gelman-Rubin Statistic Plots of $c$ , $p$ and $\lambda$ when of $c$ , $p$ and $\lambda$ are Unknown In Case of Non-Informative Prior using Simulated Data	72
3.8	Posterior Density Plots of $c$ , $p$ and $\lambda$ when of $c$ , $p$ and $\lambda$ are Unknown in Case of Non-Informative Prior using Simulated Data	72
3.9	Gelman-Rubin Statistic Plot of $c$ when $c$ is Unknown In Case of Informative Prior using Simulated Data	73
3.10	Posterior Density Plot of $c$ when $c$ is Unknown in Case of Informative Prior using Simulated Data	73
3.11	Prior Density Plot of $c$ when $c$ is Unknown in Case of Informative Prior using Simulated Data	73