A sequential order statistics approach to step-stress testing

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Abstract For general step-stress experiments with arbitrary baseline distributions, wherein the stress levels change immediately after having observed pre-specified numbers of observations under each stress level, a sequential order statistics model is proposed and associated inferential issues are discussed. Maximum likelihood estimators (MLEs) of the mean lifetimes at different stress levels are derived, and some useful properties of the MLEs are established. Joint MLEs are also derived when an additional location parameter is introduced into the model, and estimation under order restriction of the parameters at different stress levels is finally discussed.

Keywords Accelerated life-testing \cdot Step-stress experiment \cdot Generalized order statistics \cdot *k*-out-of-*n* system \cdot Location-scale family of distributions \cdot Maximum likelihood estimation \cdot Order restricted inference