

# Contents

1. Elements of Life Testing and Reliability Estimation	1
1.1 Introduction to Reliability	1
1.2 Some important Life Time Distributions	4
1.3 Remarks on Classical Reliability Estimation	10
1.4 Elements of Bayesian Reliability Estimation	10
2. Accelerated Life Testing	14
2.1 Stochastic Description of Accelerated Life Tests	16
3. Parametric Models	21
3.1 Exponential Distribution	21
3.2 Weibull Distribution	23
3.3 Lognormal Distribution	24
3.4 Extreme Value Distribution	24
3.5 Time Transformed Exponential Model	25
3.6 Remarks	25
4. Nonparametric Models	27
4.1 Linear Acceleration Functions	27
4.2 Power Type Acceleration Functions	33
4.3 Life Time Distribution at Design Stress	37

5. Classical Parametric Inference	39
5.1 Exponential Distribution	39
5.2 Weibull Distribution	52
5.3 Lognormal Distribution	56
5.4 Extreme Value Distribution	58
5.5 Time Transformed Exponential Model	58
5.6 Remarks	59
6. Classical Nonparametric Inference	60
6.1 Linear Acceleration Functions	60
6.2 Power Type Acceleration Functions	67
6.3 Monotonic Regression Estimation	70
7. Bayesian Inference	72
7.1 General Parametric Inference	72
7.2 Time Transformed Exponential Model	73
7.3 Semiparametric Inference	74
7.4 Material Parameter Degradation Model	76
7.5 Partially Accelerated Life Tests	78
7.6 A Pragmatic Approach	79
7.7 Kalman Filter Approach	80
7.8 Remarks	81
8. Experimental Design	82
8.1 Classical Experimental Design	82
8.2 Bayesian Experimental Design	85
9. Life Testing under Increasing Stress	91
9.1 Step Stress Testing	91
9.2 Continuously Increasing Stress	94

10. Accelerated Life Tests for Systems	96
10.1 Exponential Distribution	96
10.2 Weibull Distribution	100
Literature related to the chapters	104
List of Symbols and Abbreviations	110
References	112
Summary	128
Zusammenfassung	129
Résumé	130
Author Index	131
Subject Index	132