

# Multiple-step stress accelerated life for Weibull Poisson distribution with type I censoring

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#### Abstract

This article presents multi-step stress accelerated life tests based on type I censoring. It is assumed that the lifetime at design stress has the Weibull Poisson distribution. The scale parameter of the Weibull Poisson failure time at constant levels is assumed to have an inverse power law of the stress levels. Under the assumption of a cumulative exposure model, the maximum likelihood method is used to obtain the estimators of the model parameters. The optimal design of the accelerated life tests is studied according to the A-optimality criterion to specify the optimal stress change time and the optimal censoring time. Finally, the numerical studies are performed to illustrate the proposed procedures.

Keywords: Cumulative Exposure Model, Lifetime Distribution, Step Stress ALT, Optimal Test Plan, A-Optimality.

# 1. Introduction

Accelerated life tests (ALTs) are used to estimate the lifetime of highly reliable products within a reasonable testing time. The test products are run at higher than usual levels of stress (which includes temperature, voltage, pressure, etc.) to obtain early failures. In ALT experiments, the researcher is often interested in the effects of varying stress levels on the lifetimes of experimental units.

One important way in ALT is step-stress accelerated life test (SSALT). There are mainly two types of SSALTs, a simple and a multiple SSALT. In the simple SSALT there is a single change of stress during the test. Nelson [14] originally proposed the simple SSALT, in which only one change of stress occurs with a cumulative exposure (CE) model for Type-I and Type-II censored data. Miller and Nelson [10] obtained the optimal simple SSALT plans for the case where test products have exponentially distributed lives and are observed continuously until all test products fail. Xiong [1] has studied an exponential CE model with a threshold parameter in the simple SSALT. Lu and Rudy [9] dealt with the Weibull CE model with the inverse power law in the simple SSALT. For more research on SSALTs (see for example, Xu and Fei [5], Nelson [16] and Wu et al. [12].

On the other hand, in the multiple-step SSALT there is more than one change of stress level. Khamis and Higgins [6] considered the optimum three step SSALT for the exponentially distributed Type I censored data. Khamis [7] proposed an optimal m level SSALT design with multiple stress variables and investigated it on three level SSALT data.

Yeo and Tang [8] have investigated three-level SSALT in an exponential CE model. McSorley et al [2] have shown the properties of the maximum likelihood estimators (MLEs) of parameters in the Weibull CE model with a log-linear function of stress on three-level SSALT data. Aly and Bleed [4] presented estimation and derivation of optimum test plan for generalized logistic distribution. Also, Saxena et al. [11] dealt with the problem of designing an optimum step stress accelerated life test for Rayleigh distribution.

The modeling and analysis of lifetimes is an important aspect of statistical work in a wide variety of scientific and technological fields. Several distributions have been proposed in the literature to model lifetime data by compounding some useful life distributions. Lu and Shi [13] introduced a new compounding distribution named the Weibull Poisson (WP) distribution. The failure rate function of WP distribution has various shapes; it can be increasing, decreasing and upside down bathtub shaped or unimodal. The property of various shapes of the failure rate function encourages

practitioners to adopt the WP for the inferences of life information and biological study. The probability density function (pdf) of Weibull Poisson distribution takes the following form:

$$f(t;\alpha,\beta,\lambda) = \frac{\alpha\beta\lambda t^{\alpha-1}}{1-e^{-\lambda}} \cdot e^{-\lambda-\beta t^{\alpha}+\lambda exp(-\beta t^{\alpha})}, \quad t > 0, \qquad \alpha,\beta,\lambda > 0,$$
(1)

Where  $\alpha$  is the shape parameter and  $\beta$  is scale parameter. the corresponding cumulative distribution function (cdf) has the following form:

$$F(t;\alpha,\beta,\lambda) = \left(e^{\lambda exp^{-\beta t^{\alpha}}} - e^{\lambda}\right) \left(1 - e^{\lambda}\right)^{-1}, \quad t > 0.$$
(2)

Note that when  $\alpha = 1$ , the Weibull Poisson distribution reduces to an exponential Poisson and as  $\lambda$  tends to zero, the Weibull Poisson distribution reduces to a two parameter Weibull distribution.

This article deals with the problem of designing an optimum multi-step stress accelerated life test for Weibull Poisson distribution based on type I censoring. The scale parameter of the distribution is assumed to have an inverse power law function of stress level. The optimum time for changing stress levels will be obtained using A-optimality criterion which is based on the trace of the Fisher information matrix. Also the optimum censoring time are obtained.

The layout of the article is as follows. The model and assumptions are described in details in Section 2. In Section 3 the maximum likelihood method is introduced to estimate the model parameters under type I censoring data. In the same section, the approximate confidence intervals are obtained for the MLEs. In Section 4 the optimum time of changing stress levels and the optimum censoring time are presented. The simulation technique is presented in Section 5. Finally conclusion is presented in Section 6.

#### 2. Assumptions and test procedure

During the multiple SSALT, units are subjected to successively higher levels of stress. After a unit is used at a normal level of stress  $V_0$ , it is subjected to an initial level of stress  $V_1$  for a predetermined time  $\tau_1$  at the first stage in the test. If it does not fail, it is subjected to a higher level of stress  $V_2$  for a predetermined time  $\tau_2$  at the next stage. In analogy, it is repeatedly subjected to higher levels of stress until it fails. The other units are tested similarly. The pattern of stress levels and time intervals is the same for all units. The model assumptions for multiple SSALT procedure will be described as follows:

- i. There are multiple (k) levels of high stress,  $V_j$ , j = 1, 2, ..., k in the experiment, and  $V_0$  is the design stress under normal use conditions, where,  $V_0 < V_1 < \cdots < V_k$ .
- ii. A random sample of N identical units is placed on test under the first stress  $V_1$  and run until time  $\tau_1$  and then stress is changed to  $V_2$  and run until time  $\tau_2$  and so on, the test is continued until all units are failed or it reached the censored time T (predetermined time).
- iii. The number of failures in the sample is  $\eta = \sum_{j=1}^{k} n_j$  where  $n_1$  is the number of failures from first step under the first stress  $V_1$ ,  $n_2$  is the number of failures from second step under the second stress  $V_2$  and  $n_k$  is the number of failures from last step under the last stress  $V_k$ , N are the total number of units run on the test.
- iv. The failure times  $t_{ij}$ ,  $i = 1, 2, ..., n_j$  at stress levels  $V_j$ , j = 1, 2, ..., k are assumed to be WP distribution at any stress; with pdf defined in (1).
- v. The lifetimes of the units at each stress level are identically independent distributed (i.i.d).
- vi. The WP scale parameter  $\beta_j$ , j = 1, 2, ..., k of the underlying lifetime distribution is assumed to have an inverse power function of stress levels i.e,  $\beta_j = CS_j^p$ , j = 1, 2, ..., k, C, p > 0,  $S_j = \frac{v^*}{v_j}$ ,  $V^* = \prod_{j=1}^k V_j^{b_j}$ ,  $b_j = \frac{n_j}{\eta}$ , C is the constant of proportionality and p is the power of the applied stress.

of proportionality and p is the power of the applied stress.

- vii. The WP parameters  $\lambda$  and  $\alpha$  are assumed to be constant, i.e. independent of stress.
- viii. To analyze the data from multi-step stress ALT, a model is needed to relate the distribution under step stress to the distribution under constant stress. The most commonly used model is cumulative exposure model proposed by Nelson [14]. The basic idea of the CE model starts from the fact that a step stress ALT model must explain the cumulative effect of the applied stresses; the CE model assumes that the remaining test units are failed according to the cumulative density function of current stress level regardless of the history on previous stress levels. According to Nelson [15], the cumulative exposure model with k-step stress ALT is given by:

 $\left(F_k\left((t-\tau_{k-1})+u_{k-1}\right) \quad , \tau_{k-1} \le t < T$ Where  $F_j\left(\left(t_{ij}-\tau_{j-1}\right)+u_{j-1}\right) = \left(e^{\lambda exp^{\left(-cs_j^p\left(\left(t_{ij}-\tau_{j-1}\right)+u_{j-1}\right)^{\alpha}\right)}} - e^{\lambda}\right)\left(1-e^{\lambda}\right)^{-1}$  the cumulative distribution function of the

failure at stresses  $V_j$ , j = 1, 2, ..., k,  $u_{(j-1)}$  is the solution of the equation  $F_j(u_{j-1}; S_j) = F_{j-1}(\tau_{j-1} - \tau_{j-2} + u_j - 2; S_j - 1)$ . Therefore the general form solution is as follows:

$$u_{j} = \left(\frac{s_{j}}{s_{j+1}}\right)^{1/\alpha} \left(\tau_{j} - \tau_{j-1} + u_{j-1}\right).$$
(4)  
Note that  $u_{0} = 0$  and  $\tau_{0} = 0$  where  $\tau_{j}$  is the time of changing stress.

Thus the associated pdf will be as follows: (f(t)) $0 < t < \tau$ 

$$g(t) = \begin{cases} f_1(t) & , \ 0 \le t < t_1 \\ f_2((t - \tau_1) + u_1) & , \ \tau_1 \le t < \tau_2 \\ \vdots \\ f_k((t - \tau_{k-1}) + u_{k-1}) & , \ \tau_{k-1} \le t < T \end{cases}$$
(5)

#### Point and interval maximum likelihood estimations 3.

In this Section, the point and interval estimators of the model parameters are introduced using the maximum likelihood method.

#### **3.1.** Point estimation

According to type-I censoring, the test applied to N identical sample units which will be terminated when all units fail or censoring time T is reached. Let  $t_{ij}$ ,  $i = 1, 2, ..., n_j$ , j = 1, 2, ..., k be independent and identically distributed Weibull Poisson random variable, the likelihood function for multiple SSALT with type I censored data is considered to have the following form:

$$l = \frac{N!}{B!} \prod_{j=1}^{k} \prod_{i=1}^{k'} f_j \left( t_{ij} - \tau_{j-1} + u_{j-1} \right) \left( 1 - F_k (T - \tau_{k-1} + u_{k-1}) \right)^B, \tag{6}$$

where  $B = N - \sum_{i=1}^{k} n_i$  is the number of surviving units? Then the likelihood function for three parameter WP distribution for k-step stress ALT with type I censored is as follows:  $\left(-cs^{p}(t^{*})\alpha\right)$ 

$$l = \frac{N!}{B!} \prod_{j=1}^{k} \prod_{i=1}^{n_j} \frac{\alpha C S_j^p \lambda(t^*)^{\alpha - 1} e^{-\lambda - C S_j^p(t^*)^{\alpha} + \lambda exp(-C S_j^n(t^*)^*)}}{1 - e^{-\lambda}} \left[ 1 - \left( e^{\lambda exp(-C S_k^p D^{\alpha})} - e^{\lambda} \right) \left( 1 - e^{\lambda} \right)^{-1} \right]^B$$
(7)

$$l = \frac{N!}{B!} \prod_{j=1}^{k} \prod_{i=1}^{n_j} \frac{\alpha C S_j^p \lambda(t^*)^{\alpha - 1} e^{-\lambda - C S_j^p(t^*)^{\alpha} + \lambda exp^{\left(-C S_j^r(t^*)^{\alpha}\right)}}{1 - e^{-\lambda}} \left[ 1 - \frac{e^{\lambda exp^{\left(-C S_k^p D^{\alpha}\right)} - \lambda} - 1}{e^{-\lambda} - 1} \right]^{b}$$
(8)

where  $t^* = t_{ij} - \tau_{j-1} + u_{j-1}$ ,  $D = T - \tau_{k-1} + u_{k-1}$  and  $u_{j=k-1} = \left(\frac{\beta_{k-1}}{\beta_k}\right)^{1/\alpha} \cdot (\tau_{k-1} - \tau_{k-2} + u_{k-2})$ . The MLEs of the unknown parameters are obtained by maximizing the logarithm of the likelihood function expressed in

the following form:  

$$ln \, l = ln \frac{N!}{B!} + \eta \, ln(\alpha) + \eta \, ln(\lambda) + \eta \, ln(C) + p \sum_{j=1}^{k} n_j \, ln(S_j) + (\alpha - 1) \sum_{j=1}^{k} \sum_{i=1}^{n_j} ln(t^*) + \lambda \sum_{j=1}^{k} \sum_{i=1}^{n_j} e^{-CS_j^p(t^*)^{\alpha}} - C \sum_{j=1}^{k} \sum_{i=1}^{n_j} S_j^p(t^*)^{\alpha} - \eta \, ln(e^{\lambda} - 1) + B \, ln\left[\frac{1 - e^{\lambda e^{\left(-CS_k^p D^{\alpha}\right)}}}{1 - e^{\lambda}}\right]$$
(9)

The first partial derivatives of the likelihood equation with respect to the parameters C, p,  $\lambda$  and  $\alpha$  respectively, will be as the follows:  $n_i$ 

$$\frac{\partial \ln l}{\partial C} = \frac{\eta}{C} - \sum_{j=1}^{\kappa} \sum_{i=1}^{N_j} (\lambda H G + H) + \left[ \frac{B}{M} \cdot \lambda S_k^p D^{\alpha} L \right], \tag{10}$$

$$\frac{\partial \ln l}{\partial p} = \sum_{j=1}^{k} n_j ln(S_j) - \left[ \sum_{j=1}^{k} \sum_{i=1}^{n_j} (\lambda CHG \ln(S_j) + CH \ln(S_j)) \right] + \left[ \frac{B \cdot \lambda CS_k^p D^{\alpha} L \ln(S_k)}{M} \right], \tag{11}$$

$$\frac{\partial \ln l}{\partial \lambda} = \frac{\eta}{\lambda} + \sum_{j=1}^{k} \sum_{i=1}^{n_j} G - \frac{\eta e^{\lambda}}{e^{\lambda} - 1} + \left[ \frac{B}{M} \left( -L + \frac{1 - e^{\lambda \cdot e^{\left( -CS_k^p D^{\alpha} \right)}}}{e^{-\lambda} - 1} \right) \right]$$
and
$$(12)$$

and

$$\frac{\partial \ln l}{\partial \alpha} = \frac{\eta}{\alpha} + \sum_{j=1}^{k} \sum_{i=1}^{n_j} \left[ \ln(t^*) - \lambda CG H \ln(t^*) - CH \ln(t^*) \right] + \left[ \frac{B \cdot \lambda CS_k^p D^\alpha L \ln D}{M} \right]$$
where  $G = e^{-CS_j^p(t^*)^\alpha}$ ,  $H = S_j^p(t^*)^\alpha$ ,  $M = 1 - e^{\lambda \cdot e^{\left(-CS_k^p D^\alpha\right)}}$  and  $L = e^{\lambda e^{\left(-CS_k^p D^\alpha\right)} - CS_k^p D^\alpha}$ . (13)

After equating the Equations (10) to (13) with zero and solving it together, the likelihood estimates  $\hat{C}, \hat{p}, \hat{\lambda}$  and  $\hat{\alpha}$  will be obtained. Notice that the first derivatives of Equations (10) to (13) be nonlinear equations and their solutions will be obtained numerically. In addition, estimates values  $\hat{\beta}_j$  for each stress will be obtained by substituting the estimates values of  $\hat{C}$  and  $\hat{p}$  in the inverse power law relationship  $\beta_j = CS_j^p$ .

#### 3.2. Interval estimation

It can be said that the MLEs have an asymptotic variance-covariance matrix defined by the inverse of F. The approximate confidence intervals (CI) of the parameters are derived based on the asymptotic distribution of the MLEs for the unknown parameters. The asymptotic distribution of  $\frac{\partial - E(\partial)}{\sqrt{var(\partial)}}$  can be approximated by a standard normal

distribution, where  $var(\hat{\theta})$  is the asymptotic variance. Therefore, the two-sided approximate  $\alpha 100$  percent confidence limits for  $\theta$  (lower bound (LB), upper bound (UB)) can be obtained, such that

$$LB(\theta) = \hat{\theta} - Z_{\alpha/2} \sqrt{var(\hat{\theta})}, UB(\theta) = \hat{\theta} + Z_{\alpha/2} \sqrt{var(\hat{\theta})}$$

$$(14)$$

were  $Z_{\alpha/2}$  is the 100( $\alpha/2$ )% standard normal percentile and  $\hat{\theta} \equiv (\hat{\lambda}, \hat{\alpha}, \hat{C}, \hat{p})$ .

In relation to the asymptotic variance-covariance matrix of the MLE of the parameters, it can be approximated by numerically inverting the observed Fisher-information matrix. The observed Fisher-information matrix is composed of the negative second derivatives of the natural logarithm of the likelihood function evaluated at the MLEs. It can be given by the following matrix:

$$F = -\begin{bmatrix} \frac{\partial^2 \ln l}{\partial C^2} & \frac{\partial^2 \ln l}{\partial C \partial p} & \frac{\partial^2 \ln l}{\partial C \partial \lambda} & \frac{\partial^2 \ln l}{\partial C \partial \alpha} \\ \frac{\partial^2 \ln l}{\partial C \partial p} & \frac{\partial^2 \ln l}{\partial p^2} & \frac{\partial^2 \ln l}{\partial p \partial \lambda} & \frac{\partial^2 \ln l}{\partial p \partial \alpha} \\ \frac{\partial^2 \ln l}{\partial C \partial \lambda} & \frac{\partial^2 \ln l}{\partial p \partial \lambda} & \frac{\partial^2 \ln l}{\partial \lambda^2} & \frac{\partial^2 \ln l}{\partial \lambda \partial \alpha} \\ \frac{\partial^2 \ln l}{\partial C \partial \alpha} & \frac{\partial^2 \ln l}{\partial p \partial \alpha} & \frac{\partial^2 \ln l}{\partial \lambda \partial \alpha} & \frac{\partial^2 \ln l}{\partial \alpha^2} \end{bmatrix} \downarrow (\hat{C}, \hat{p}, \hat{\lambda}, \hat{\alpha})$$
(15)

The elements of trace of the matrix F can be expressed by the following equations:  $k = \frac{n_i}{2}$ 

$$\frac{\partial^2 \ln l}{\partial C^2} = \frac{-\eta}{C^2} + \lambda \sum_{j=1}^{\kappa} \sum_{i=1}^{j} G(H)^2 - \frac{B \cdot \left(\lambda S_k^p D^{\alpha} L\right)^2}{M^2} - \frac{B \lambda S_k^p D^{\alpha} L}{M} \left\{ \lambda e^{\left(-C S_k^p D^{\alpha}\right)} \cdot \left(S_k^p D^{\alpha}\right) + S_k^p D^{\alpha} \right\},\tag{16}$$

$$\frac{\partial^2 \ln l}{dt^2} = \sum_{k=1}^{\kappa} \sum_{j=1}^{n_j} \left( \lambda C \left( C H + C \right) \right)^2 - \lambda H O \left( L + C \right)^2 - C H \left( L + C \right)^2 \right) = B \left( L \lambda C S_k^p D^{\alpha} \ln(S_k) \right)^2$$

$$\frac{\partial U h l}{\partial p^2} = \sum_{j=1}^{\infty} \sum_{i=1}^{\infty} \left( \lambda G \left( CH \ln(S_j) \right)^2 - \lambda H C G \left( \ln(S_j) \right)^2 - CH \left( \ln(S_j) \right)^2 \right) - \frac{B \left( L\lambda C S_k D - \ln(S_k) \right)}{M^2} - \frac{B \lambda C S_k^p D^{\alpha} L \ln(S_k)}{M} \left( C S_k^p D^{\alpha} \lambda \ln(S_k) e^{\left( -C S_k^p D^{\alpha} \right)} + C S_k^p D^{\alpha} \ln(S_k) \right) + \frac{B L \lambda C S_k^p D^{\alpha} (\ln(S_k))^2}{M}, \quad (17)$$

$$\frac{\partial^2 \ln l}{\partial \lambda^2} = \frac{-\eta}{\lambda^2} - \frac{\left(\eta e^{\lambda} \left(e^{\lambda} - 1\right)\right) - \eta \left(e^{\lambda}\right)^2}{\left(e^{\lambda} - 1\right)^2} + \frac{B \cdot L}{M^2} \left(-L + \frac{M}{e^{-\lambda} - 1}\right) + \frac{B}{M} \left[\left(-L e^{\left(-C S_k^p D^{\alpha}\right)}\right) - \frac{L\left(e^{-\lambda} - 1\right) - M e^{-\lambda}}{\left(e^{-\lambda} - 1\right)^2}\right]$$
(18) and

$$\frac{\partial^{2} \ln l}{\partial \alpha^{2}} = \frac{-\eta}{\alpha^{2}} + \lambda \left[ \sum_{j=1}^{k} \sum_{i=1}^{n_{j}} G(CH \ln t^{*})^{2} - \sum_{j=1}^{k} \sum_{i=1}^{n_{j}} CGH(\ln t^{*})^{2} \right] - C \sum_{j=1}^{k} \sum_{i=1}^{n_{j}} H(\ln t^{*})^{2} - \frac{B(\lambda CS_{k}^{p} D^{\alpha} L \ln D)^{2}}{M^{2}} + \frac{BL\lambda CS_{k}^{p} D^{\alpha} (\ln D)^{2}}{M} - \frac{B.CS_{k}^{p} D^{\alpha} \lambda L \ln D \left\{ CS_{k}^{p} D^{\alpha} \lambda \ln D \ e^{(-CS_{k}^{p} D^{\alpha})} + CS_{k}^{p} D^{\alpha} \ln D \right\}}{M}.$$
(19)

#### 4. **Optimum criterion**

The purpose of this Section is to explore the problem of determining the optimal time of changing stress level for multiple SSALT under type I censoring data assuming WP as a lifetime model. Furthermore, the optimal censoring time which leads to the most accurate estimate is determined.

#### 4.1. Optimum time of changing stress level

An optimal test plan allows maximum possible information to be obtained from the tests, using the same number of test items. So, it provides certain objective, such as providing the most precise estimates to improve the quality of the statistical inference. In addition, this test reduces the total required time on test. A useful criterion for optimum plans is A-optimality criterion which was mentioned in Aly [3]. A-optimality criterion is based on minimizing the trace of the

variance-covariance matrix of the MLEs for the unknown parameters, and then the optimal time of changing stress levels  $\tau_{j-1}$  can be obtained by solving the following equation:

$$\frac{\partial tr F}{\partial \tau_{j-1}} = 0 \qquad , j = 2, \dots, k$$
(20)

where  

$$tr F = \frac{\partial^2 \ln l}{\partial C^2} + \frac{\partial^2 \ln l}{\partial p^2} + \frac{\partial^2 \ln l}{\partial \lambda^2} + \frac{\partial^2 \ln l}{\partial \alpha^2}$$
(21)

The solution of (20) is not in a closed form. It requires an iterative method.

#### 4.2. Optimum censoring time

Based on A-optimality criterion that minimizes the trace of the variance-covariance matrix of the MLEs of the unknown parameters, the optimal censored time of T can be obtained by solving the following equation:

$$\frac{\partial tr F}{\partial T} = 0 \tag{22}$$
where

$$tr F = \frac{\partial^2 \ln l}{\partial C^2} + \frac{\partial^2 \ln l}{\partial p^2} + \frac{\partial^2 \ln l}{\partial \lambda^2} + \frac{\partial^2 \ln l}{\partial \alpha^2}$$
(23)

In general, the solution of (22) is not in a closed form and therefore requires a numerical method to obtain the optimal censored time T which minimizes tr F.

### 5. Simulation study

In order to obtain the MLEs of the unknown parameters and evaluate the performance of the MLEs, several sample sizes N = (30, 50, 70, 100) are generated from three parameter WP distribution of multiple SSALT data. The mean square errors (MSEs) and the biases for the MLEs are calculated. In addition, optimum change time for each stress level and optimum censoring time are calculated. The simulation procedures are described through the following steps:

- i. For a given values of the parameters C = 0.5,  $\lambda = 1$ , p = (1.25, 1.5, 2) and  $\alpha = (1.25, 1.5, 2)$  and selected values of stresses  $V_1 = 0.75$ ,  $V_2 = 1$  and  $V_3 = 2$  calculate  $\beta_i = CS_i^p$  for each stress level where (k = 3).
- ii. Generate random samples of size N = (30, 50, 70, 100) from uniform (0,1) distribution and obtain the order statistics  $(U_{1:N} \dots, U_{N:N})$ .
- iii. For a given value of the first stress change time  $\tau_1 = 0.5$ , find  $n_1$  such that  $U_{n_1:N} \leq \left(e^{\lambda exp^{(-\beta_1\tau_1\alpha)}} e^{\lambda}\right) \left(1 e^{\lambda}\right)^{-1} < U_{n_1+1:N}.$
- iv. For a given value of the second stress change time  $\tau_2 = 1$ , find  $n_2$  such that

$$U_{n_{2}:N-n_{1}} \leq \left(e^{\lambda exp^{\left(-CS_{2}^{p}\left(\tau_{2}-\tau_{1}+\left(\frac{-CS_{1}}{-CS_{2}^{p}}\right) & \tau_{1}\right)\right)}} - e^{\lambda}\right) \left(1-e^{\lambda}\right)^{-1} < U_{n_{2}+1:N-n_{1}}.$$

v. For a given value of the censoring time T = 5, find  $n_3$  such that

$$U_{n_{3}:N-n_{1}-n_{2}} \leq \left(e^{\lambda exp^{\left(-CS_{3}^{p}\left((T-\tau_{2})+\left(\frac{-CS_{2}^{p}}{-CS_{3}^{p}}\right)^{1/\alpha}\left(\tau_{2}-\tau_{1}+\left(\frac{-CS_{1}^{p}}{-CS_{2}^{p}}\right)^{1/\alpha}\right)\right)^{-}\right)}-e^{\lambda}\right)\left(1-e^{\lambda}\right)^{-1} < U_{n_{3}+1:N-n_{1}-n_{2}}$$

- vi. Then the order observations  $t_{1:N} \leq \cdots \leq t_{n_1:N} \leq t_{n_1+1:N} \leq \cdots \leq T$  are calculated from (2).
- vii. Based on  $n_1, n_2, n_3, \tau_1, \tau_2, T$  and the observed observations, MLEs for the Parameters  $C, p, \lambda$  and  $\alpha$  can be obtained by solving the nonlinear equations from (10) to (13) numerically. Also, both the LB and the UB for each parameter are obtained.
- viii. Compute the biases and MSEs for the model parameters over 100 samples are obtained.
  - ix. The optimum time of changing stress level and the optimum censoring time are obtained by solving Equations (20) and (22) respectively, numerically through iteration.

Simulation results based on k-SSALT for Weibull Poisson distribution under type I censoring with k = 3 are summarized in Tables from 1 to 7. Tables 1-4 present the biases and the MSEs for the unknown parameters. Table 5 shows the CI for the MLEs. Tables 6-7 give the number of failures at each stress level, the optimum time of changing stress levels and the optimum censoring time. From these tables, the following conclusions can be observed:

- 1. For fixed values for time of changing stress levels  $\tau_j$  and censoring time *T* as *N* increases, the MSEs and the biases of model parameters decrease.
- 2. The MSEs for the MLEs  $\hat{\alpha}$  and  $\hat{p}$  are smaller as the value of the parameters  $\alpha$  and p increase.

- 3. The MSEs and the biases are the smallest for  $\hat{\lambda}$ ,  $\hat{\beta}_3$  and  $\hat{C}$ .
- 4. The estimate values of  $\hat{\lambda}$  has the shortest confidence interval.
- 5. As the sample size increases the interval of the estimator's decreases.
- 6. As the stress increases, it is evident that the MSE of the estimated scale parameter  $\beta_j$  tends to decrease
- 7. For fixed values for time of changing stress levels  $\tau_j$  and censoring time *T*, the number of failures  $n_1$  before time  $\tau_1$  increase and number of failures  $n_2$ ,  $n_3$  decrease.
- 8. For different values of the parameters, as sample size increases, the censoring time *T* tends to increase.

| Table 1: The Biases and MSEs for the MLEs of the Unknown Parameters             | $(C, p, \lambda, \alpha)$ For $N = 30$ |
|---|--|
| <b>Tuble 1.</b> The Diases and Mises for the Milles of the Offkhown I arameters | (0, p, n, u) = 0 $n = 30$              |

|           |        | N =    | 30, C = 0.5, p = 2,   | $\lambda = 1, \alpha = 2$         |           |           |           |
|-----------|--------|--------|---|-----------------------------------|-----------|-----------|-----------|
| Parameter | С      | р      | λ   | α                                 | $\beta_1$ | $\beta_2$ | $\beta_3$ |
| Bias      | -0.053 | 0.144  | -0.028  | -0.027                            | 0.192     | 0.253     | 0.072     |
| MSE       | 0.007  | 0.442  | 0.002   | 0.013                             | 0.040     | 0.066     | 0.006     |
|           |        | N = 1  | 30, C = 0.5, p = 1.5  | $\delta, \lambda = 1, \alpha = 2$ |           |           |           |
| Parameter | С      | р      | λ   | α                                 | $\beta_1$ | $\beta_2$ | $\beta_3$ |
| Bias      | -0.124 | 0.507  | -0.0160   | -0.203                            | 0.586     | 0.406     | -0.004    |
| MSE       | 0.033  | 0.484  | 0.014   | 0.163                             | 0.340     | 0.166     | 0.005     |
|           |        | N = 3  | $S_{0,C} = 0.5, p = 2, \lambda$   | $a = 1, \alpha = 1.25$            |           |           |           |
| Parameter | С      | р      | λ   | α                                 | $\beta_1$ | $\beta_2$ | $\beta_3$ |
| Bias      | -0.069 | -0.151 | -0.002  | 0.237                             | 0.475     | 0.467     | 0.162     |
| MSE       | 0.020  | 0.040  | 0.045   | 0.032                             | 0.247     | 0.227     | 0.027     |
|           |        | N = 1  | $30, C = 0.5, p = 2, \lambda$   | $\lambda = 1, \alpha = 1.5$       |           |           |           |
| Parameter | С      | р      | λ   | α                                 | $\beta_1$ | $\beta_2$ | $\beta_3$ |
| Bias      | -0.051 | 0.103  | -0.002  | -0.161                            | 0.567     | 0.537     | 0.194     |
| MSE       | 0.002  | 0.012  | 0.0008  | 0.028                             | 0.351     | 0.300     | 0.039     |
|           |        | N = 3  | 30, C = 0.5, p = 1.2  | $5, \lambda = 1, \alpha = 2$      |           |           |           |
| Parameter | С      | р      | λ   | α                                 | $\beta_1$ | $\beta_2$ | $\beta_3$ |
| Bias      | -0.041 | 0.067  | -0.004  | -0.267                            | 0.513     | 0.380     | 0.108     |
| MSE       | 0.001  | 0.004  | 0.0001  | 0.080                             | 0.271     | 0.148     | 0.012     |
|           |        | N = 30 | C = 0.5, p = 1.5, p   | $\lambda = 1. \alpha = 1.25$      |           |           |           |
| Parameter | С      | р      | λ   | α                                 | $\beta_1$ | $\beta_2$ | $\beta_3$ |
| Bias      | 0.106  | 0.082  | -0.049  | -0.109                            | 0.472     | 0.431     | -0.028    |
| MSE       | 0.044  | 0.236  | 0.379   | 0.079                             | 0.595     | 0.225     | 0.004     |
|           |        |        | 0, C = 0.5, p = 1.5,  |                                   |           | **==*     |           |
| Parameter | С      | р      | λ   | α                                 | $\beta_1$ | $\beta_2$ | $\beta_3$ |
| Bias      | -0.078 | -0.234 | -0.047  | -0.239                            | 0.476     | 0.321     | 0.054     |
| MSE       | 0.008  | 0.089  | 0.006   | 0.064                             | 0.259     | 0.109     | 0.003     |
|           |        | N = 30 | C = 0.5, p = 1.25   | $\lambda = 1, \alpha = 1.5$       |           |           |           |
| Parameter | С      | р      | λ   | α                                 | $\beta_1$ | $\beta_2$ | $\beta_3$ |
| Bias      | -0.041 | -0.096 | -0.007  | -0.217                            | 0.577     | 0.364     | 0.057     |
| MSE       | 0.001  | 0.011  | 0.0006  | 0.053                             | 0.351     | 0.140     | 0.004     |
|           |        |        | C = 0.5, p = 1.25, c = 0.5, |                                   |           |           |           |
| Parameter | С      | р      | , σ στο, μ =ο,<br>λ   | α                                 | $\beta_1$ | $\beta_2$ | $\beta_3$ |
| Bias      | 0.108  | 0.377  | -0.073  | -0.172                            | 0.462     | 0.450     | -0.018    |
| MSE       | 0.054  | 0.580  | 0.021   | 0.068                             | 0.349     | 0.233     | 0.003     |

**Table 2:** The Biases and MSEs for the MLEs of the Unknown Parameters ( $C, p, \lambda, \alpha$ ) For N = 50

|           |        | N =    | $50, C = 0.5, p = 2, \lambda$ | $l = 1, \alpha = 2$       |           |           |           |
|-----------|--------|--------|-------------------------------|---------------------------|-----------|-----------|-----------|
| Parameter | С      | р      | λ                             | α                         | $\beta_1$ | $\beta_2$ | $\beta_3$ |
| Bias      | -0.006 | 0.021  | -0.001                        | -0.043                    | 0.267     | 0.171     | 0.092     |
| MSE       | 0.0008 | 0.387  | 0.00002                       | 0.003                     | 0.034     | 0.073     | 0.008     |
|           |        | N = 5  | 50, C = 0.5, p = 1.5,         | $\lambda = 1, \alpha = 2$ |           |           |           |
| Parameter | С      | р      | λ                             | α                         | $\beta_1$ | $\beta_2$ | $\beta_3$ |
| Bias      | -0.078 | 0.097  | -0.0002                       | -0.368                    | 0.432     | 0.347     | 0.221     |
| MSE       | 0.006  | 0.009  | 0.00008                       | 0.223                     | 0.320     | 0.300     | 0.049     |
|           |        | N = 5  | $0, C = 0.5, p = 2, \lambda$  | $= 1, \alpha = 1.25$      |           |           |           |
| Parameter | С      | р      | λ                             | α                         | $\beta_1$ | $\beta_2$ | $\beta_3$ |
| Bias      | -0.060 | -0.130 | -0.002                        | -0.204                    | 0.334     | 0.311     | 0.156     |
| MSE       | 0.003  | 0.018  | 0.006                         | 0.044                     | 0.181     | 0.192     | 0.025     |
|           |        | N = 5  | $50, C = 0.5, p = 2, \lambda$ | $= 1, \alpha = 1.5$       |           |           |           |
| Parameter | С      | р      | λ                             | α                         | $\beta_1$ | $\beta_2$ | $\beta_3$ |
| Bias      | -0.034 | 0.070  | -0.001                        | -0.110                    | 0.441     | 0.430     | 0.199     |
| MSE       | 0.001  | 0.006  | 0.0004                        | 0.015                     | 0.295     | 0.282     | 0.040     |
|           |        | N = 5  | 0, C = 0.5, p = 1.25          | $\lambda = 1, \alpha = 2$ |           |           |           |
| Parameter | С      | р      | λ                             | α                         | $\beta_1$ | $\beta_2$ | $\beta_3$ |
| Bias      | -0.042 | 0.068  | -0.004                        | -0.267                    | 0.404     | 0.375     | 0.106     |
| MSE       | 0.001  | 0.005  | 0.00002                       | 0.080                     | 0.256     | 0.142     | 0.012     |

| Parameter  | С               |                 | $C = 0.5, p = 1.5, \lambda$              | ,                              | 0  | 0         | 0         |
|------------|-----------------|-----------------|--|--------------------------------|--|-----------|-----------|
|            |                 | p<br>0 157      | ••                                       | α                              | $\beta_1$  | $\beta_2$ | $\beta_3$ |
| Bias       | -0.020          | 0.157           | -0.014                                   | -0.149                         | 0.338  | 0.316     | -0.06     |
| MSE        | 0.0004          | 0.025           | 0.02                                     | 0.023                          | 0.291  | 0.102     | 0.004     |
| Parameter  | С               | N = 50          | $0, C = 0.5, p = 1.5, \lambda$ $\lambda$ | $=$ 1, $\alpha =$ 1.5 $\alpha$ | $\beta_1$  | $\beta_2$ | $\beta_3$ |
| Bias       | -0.047          | 0.110           | -0.006                                   | -0.260                         | 0.450  | 0.337     | 0.079     |
|            |                 |                 | 0.0004                                   |                                | 0.207  |           |           |
| MSE        | 0.002           | 0.012<br>N = 50 | C = 0.5, p = 1.25, J                     | 0.068                          | 0.207  | 0.115     | 0.000     |
| Parameter  | С               | p 50            | $\lambda = 0.5, p = 1.25, \lambda$       | $\alpha = 1, \alpha = 1.5$     | $\beta_1$  | $\beta_2$ | $\beta_3$ |
| Bias       | -0.031          | -0.071          | -0.005                                   | -0.164                         | 0.485  | 0.375     | 0.065     |
| MSE        | 0.0009          | 0.005           | 0.0003                                   | 0.028                          | 0.346  | 0.142     | 0.004     |
| WISE       | 0.0009          |                 | $C = 0.5, p = 1.25, \lambda$             |                                | 0.540  | 0.142     | 0.00-     |
| Parameter  | С               | р 20,           | λ  | α                              | $\beta_1$  | $\beta_2$ | $\beta_3$ |
| Bias       | 0.013           | 0.371           | -0.0006                                  | -0.090                         | 0.343  | 0.328     | -0.08     |
| MSE        | 0.001           | 0.484           | 0.0006                                   | 0.021                          | 0.307  | 0.189     | 0.008     |
| MBL        | 0.001           | 0.404           | 0.0000                                   | 0.021                          | 0.507  | 0.109     | 0.000     |
|            | Table 3: The Bi |                 | the MLEs of the Unl                      |                                | $(\mathcal{C}, p, \lambda, \alpha)$ For $\mathbb{N}$ | V = 70    |           |
|            |                 |                 | $70, C = 0.5, p = 2, \lambda$            |                                |  |           | -         |
| Parameter  | С               | р               | λ  | α                              | $\beta_1$  | $\beta_2$ | $\beta_3$ |
| Bias       | -0.010          | 0.368           | -0.005                                   | 0.067                          | 0.306  | 0.291     | 0.02      |
| MSE        | 0.0002          | 0.0510          | 0.0002                                   | 0.095                          | 0.323  | 0.088     | 0.00      |
|            |                 | N = 7           | $V_0, C = 0.5, p = 1.5, r$               | $\lambda = 1, \alpha = 2$      |  |           |           |
| Parameter  | С               | р               | λ  | α                              | $\beta_1$  | $\beta_2$ | $\beta_3$ |
| Bias       | -0.053          | 0.099           | -0.002                                   | -0.259                         | 0.500  | 0.384     | 0.16      |
| MSE        | 0.003           | 0.010           | 0.00004                                  | 0.072                          | 0.565  | 0.359     | 0.02      |
|            |                 | N = 7           | $0, C = 0.5, p = 2, \lambda =$           | $= 1, \alpha = 1.25$           |  |           |           |
| Parameter  | С               | р               | λ  | α                              | $\beta_1$  | $\beta_2$ | $\beta_3$ |
| Bias       | -0.025          | -0.080          | -0.105                                   | -0.396                         | 0.462  | 0.436     | 0.063     |
| MSE        | 0.004           | 0.024           | 0.05                                     | 0.058                          | 0.559  | 0.193     | 0.00      |
|            |                 | N = 7           | $V_0, C = 0.5, p = 2, \lambda$           | $= 1, \alpha = 1.5$            |  |           |           |
| Parameter  | С               | р               | λ  | α                              | $\beta_1$  | $\beta_2$ | $\beta_3$ |
| Bias       | -0.036          | -0.074          | -0.002                                   | -0.115                         | 0.386  | 0.271     | 0.184     |
| MSE        | 0.001           | 0.005           | 0.00004                                  | 0.014                          | 0.233  | 0.240     | 0.034     |
|            |                 |                 | 0, C = 0.5, p = 1.25,                    |                                |  |           |           |
| Parameter  | С               | р               | λ  | α                              | $\beta_1$  | $\beta_2$ | $\beta_3$ |
| Bias       | -0.034          | 0.056           | -0.004                                   | -0.213                         | 0.475  | 0.358     | 0.103     |
| MSE        | 0.001           | 0.003           | 0.00002                                  | 0.054                          | 0.228  | 0.130     | 0.01      |
|            |                 |                 | $C = 0.5, p = 1.5, \lambda$              |                                |  |           |           |
| Parameter  | С               | р               | λ  | α                              | $\beta_1$  | $\beta_2$ | $\beta_3$ |
| Bias       | 0.090           | 0.038           | -0.278                                   | -0.184                         | 0.390  | 0.371     | -0.04     |
| MSE        | 0.044           | 0.040           | 0.085                                    | 0.039                          | 0.595  | 0.150     | 0.003     |
|            |                 |                 | $0, C = 0.5, p = 1.5, \lambda$           |                                |  |           | 0.00.     |
| Parameter  | С               | р               | λ  | α                              | $\beta_1$  | $\beta_2$ | $\beta_3$ |
| Bias       | -0.045          | 0.105           | -0.007                                   | -0.241                         | 0.403  | 0.309     | 0.07      |
| MSE        | 0.002           | 0.011           | 0.00005                                  | 0.059                          | 0.167  | 0.097     | 0.005     |
| MIGL       | 0.002           |                 | C = 0.5, p = 1.25, J                     |                                | 0.107  | 0.071     | 0.00.     |
| Parameter  | С               | p               | , σ σ.ιο, ρ 1.120, ι<br>λ                | α 1,α 1.5                      | $\beta_1$  | $\beta_2$ | $\beta_3$ |
| Bias       | -0.029          | 0.066           | -0.005                                   | -0.151                         | 0.450  | 0.355     | -0.05     |
| MSE        | 0.0008          | 0.004           | 0.00003                                  | 0.024                          | 0.306  | 0.127     | 0.003     |
|            | 0.0000          |                 | $C = 0.5, p = 1.25, \lambda$             |                                | 0.000  | 0.127     | 0.00.     |
| Parameter  | С               | р               | λ  | α                              | $\beta_1$  | $\beta_2$ | $\beta_3$ |
| <b>D</b> . | 0.115           | 0.337           | 0.028                                    | -0.049                         | 0.499  | 0.361     | -0.02     |
| Bias       |                 |                 |  |                                |  |           |           |

|  |        | N =    | $100, C = 0.5, p = 2, \lambda$ | $l = 1, \alpha = 2$  |           |           |           |  |  |  |  |  |
|--|--------|--------|--------------------------------|----------------------|-----------|-----------|-----------|--|--|--|--|--|
| Parameter  | С      | р      | λ                              | α                    | $\beta_1$ | $\beta_2$ | $\beta_3$ |  |  |  |  |  |
| Bias   | 0.012  | -0.393 | -0.012                         | 0.17                 | 0.554     | 0.287     | -0.033    |  |  |  |  |  |
| MSE  | 0.001  | 0.0007 | 0.0005                         | 0.153                | 0.635     | 0.085     | 0.010     |  |  |  |  |  |
| $N = 100, C = 0.5, p = 1.5, \lambda = 1, \alpha = 2$ |        |        |                                |                      |           |           |           |  |  |  |  |  |
| Parameter  | С      | р      | λ                              | α                    | $\beta_1$ | $\beta_2$ | $\beta_3$ |  |  |  |  |  |
| Bias   | -0.055 | 0.103  | -0.002                         | -0.266               | 0.540     | 0.384     | 0.154     |  |  |  |  |  |
| MSE  | 0.003  | 0.011  | 0.000005                       | 0.074                | 0.413     | 0.335     | 0.024     |  |  |  |  |  |
|  |        | N = 1  | $00, C = 0.5, p = 2, \lambda$  | $= 1, \alpha = 1.25$ |           |           |           |  |  |  |  |  |
| Parameter  | С      | р      | λ                              | α                    | $\beta_1$ | $\beta_2$ | $\beta_3$ |  |  |  |  |  |
| Bias   | 0.019  | 0.027  | -0.108                         | -0.158               | 0.571     | 0.407     | 0.096     |  |  |  |  |  |
| MSE  | 0.009  | 0.015  | 0.0044                         | 0.0166               | 0.466     | 0.169     | 0.017     |  |  |  |  |  |
|  |        | N = 1  | $100, C = 0.5, p = 2, \lambda$ | $= 1, \alpha = 1.5$  |           |           |           |  |  |  |  |  |
| Parameter  | С      | р      | λ                              | α                    | $\beta_1$ | $\beta_2$ | $\beta_3$ |  |  |  |  |  |
| Bias   | -0.036 | 0.073  | -0.002                         | -0.113               | 0.436     | 0.464     | 0.177     |  |  |  |  |  |
| MSE  | 0.001  | 0.005  | 0.00004                        | 0.013                | 0.202     | 0.220     | 0.032     |  |  |  |  |  |

|           |        | N = 1  | 00, C = 0.5, p = 1.25           | , $\lambda = 1$ , $\alpha = 2$ |           |           |           |
|-----------|--------|--------|---------------------------------|--------------------------------|-----------|-----------|-----------|
| Parameter | С      | р      | λ                               | α                              | $\beta_1$ | $\beta_2$ | $\beta_3$ |
| Bias      | -0.036 | 0.059  | -0.004                          | -0.219                         | 0.451     | 0.342     | 0.096     |
| MSE       | 0.001  | 0.003  | 0.00002                         | 0.056                          | 0.207     | 0.118     | 0.009     |
|           |        | N = 10 | $00, C = 0.5, p = 1.5, \lambda$ | $= 1, \alpha = 1.25$           |           |           |           |
| Parameter | С      | р      | λ                               | α                              | $\beta_1$ | $\beta_2$ | $\beta_3$ |
| Bias      | 0.188  | 0.017  | -0.050                          | -0.197                         | 0.496     | 0.443     | -0.033    |
| MSE       | 0.097  | 0.0110 | 0.009                           | 0.040                          | 0.496     | 0.228     | 0.002     |
|           |        | N = 1  | 00, C = 0.5, p = 1.5, p         | $\lambda = 1, \alpha = 1.5$    |           |           |           |
| Parameter | С      | р      | λ                               | α                              | $\beta_1$ | $\beta_2$ | $\beta_3$ |
| Bias      | 0.027  | 0.009  | -0.011                          | 0.079                          | 0.575     | 0.360     | -0.051    |
| MSE       | 0.004  | 0.008  | 0.0003                          | 0.048                          | 0.304     | 0.140     | 0.006     |
|           |        | N = 10 | 00, C = 0.5, p = 1.25,          | $\lambda = 1, \alpha = 1.5$    |           |           |           |
| Parameter | С      | р      | λ                               | α                              | $\beta_1$ | $\beta_2$ | $\beta_3$ |
| Bias      | 0.016  | 0.045  | -0.0008                         | 0.062                          | 0.331     | 0.499     | -0.043    |
| MSE       | 0.001  | 0.0005 | 0.00001                         | 0.022                          | 0.533     | 0.249     | 0.005     |
|           |        | N = 10 | 0, C = 0.5, p = 1.25, L         | $\lambda = 1, \alpha = 1.25$   |           |           |           |
| Parameter | С      | р      | λ                               | α                              | $\beta_1$ | $\beta_2$ | $\beta_3$ |
| Bias      | 0.109  | 0.041  | -0.074                          | -0.043                         | 0.567     | 0.523     | -0.062    |
| MSE       | 0.058  | 0.39   | 0.021                           | 0.054                          | 0.589     | 0.32      | 0.008     |

**Table 5:** The MLEs and the Confidence Intervals for the MLEs for the Unknown Parameters ( $C, p, \lambda, \alpha$ ) For N = (30,50,70,100)

| <br>Table 5: The Main | ILEs and the Co  | nfidence | Intervals f | or the ML  |            |                    |                         |       | ) For $N = ($ | (30,50,70 | ),100) |       |  |
|-----------------------|--|----------|-------------|------------|------------|--------------------|-------------------------|-------|---------------|-----------|--------|-------|--|
|                       |  | -        |             |            | C = 0.5, p | $p = 2, \lambda =$ | $= 1, \alpha = 2$       |       |               |           |        |       |  |
| Ν                     | 9  | C        |             | •          | p          |                    | ŝ                       | λ     |               | •         | α      |       |  |
|                       | Ĉ  | L.B      | U.B         | <i>p̂</i>  | L.B        | U.B                | λ                       | L.B   | U.B           | â         | L.B    | U.B   |  |
| 30                    | 0.547  | 0.416    | 0.677       | 1.944      | 1.604      | 2.283              | 0.672                   | 0.644 | 0.699         | 1.273     | 1.058  | 1.487 |  |
| 50                    | 0.593  | 0.226    | 0.959       | 1.821      | 0.586      | 3.055              | 0.699                   | 0.542 | 0.855         | 1.257     | 0.521  | 1.992 |  |
| 70                    | 0.590  | 0.571    | 0.608       | 2.568      | 1.832      | 3.303              | 0.705                   | 0.685 | 0.724         | 1.467     | 0.879  | 2.055 |  |
| 100                   | 0.612  | 0.583    | 0.640       | 2.593      | 1.189      | 3.996              | 0.688                   | 0.654 | 0.721         | 1.47      | 0.779  | 2.160 |  |
|                       |  | 0        |             |            |            | p = 1.5            | $\lambda = 1, \alpha$   |       |               |           |        |       |  |
| Ν                     | â  | С        | UD          | ^          | p          | II D               | â                       | λ     | II D          | ^         | α      | II D  |  |
|                       | Ĉ  | L.B      | U.B         | $\hat{p}$  | L.B        | U.B                | Â                       | L.B   | U.B           | â         | L.B    | U.B   |  |
| 30                    | 0.576  | 0.313    | 0.838       | 2.507      |            | 4.045              | 0.540                   | 0.344 | 0.736         | 1.597     | 0.915  | 2.278 |  |
| 50                    | 0.822  | 0.808    | 0.835       | 1.397      |            | 1.416              | 0.400                   | 0.399 | 0.412         | 1.232     | 1.108  | 1.355 |  |
| 70                    | 0.847  | 0.827    | 0.866       | 1.699      |            | 1.742              | 0.698                   | 0.697 | 0.699         | 1.241     | 1.117  | 1.364 |  |
| 100                   | 0.845  | 0.825    | 0.864       | 1.703      |            | 1.736              | 0.698                   | 0.697 | 0.699         | 1.234     | 1.126  | 1.341 |  |
|                       | $C = 0.5, p = 2, \lambda = 1, \alpha = 1.25$ $C \qquad p \qquad \lambda \qquad \alpha$ |          |             |            |            |                    |                         |       |               |           |        |       |  |
| Ν                     | â  |          | UD          | •          | p          | II D               | â                       | λ     | II D          | •         | α      | II D  |  |
| 20                    | Ĉ  | L.B      | U.B         | , p        | L.B        | U.B                | Â                       | L.B   | U.B           | â         | L.B    | U.B   |  |
| 30                    | 0.831  | 0.811    | 0.850       | 1.751      |            | 1.802              | 0.698                   | 0.696 | 0.699         | 0.763     | 0.697  | 0.828 |  |
| 50                    | 0.840  | 0.820    | 0.859       | 1.730      |            | 1.785              | 0.697                   | 0.696 | 0.699         | 0.796     | 0.708  | 0.883 |  |
| 70                    | 0.875  | 0.699    | 1.050       | 2.386      |            | 3.581              | 0.495                   | 0.138 | 0.851         | 0.904     | 0.718  | 1.089 |  |
| 100                   | 0.919  | 0.899    | 0.938       | 2.127      |            | 2.160              | 0.592                   | 0.591 | 0.620         | 0.842     | 0.734  | 0.949 |  |
|                       |  | 6        |             |            | C = 0.5, p | $= 2, \lambda =$   | $1, \alpha = 1$         |       |               |           |        |       |  |
| Ν                     | â  | C        | II D        | •          | p          | II D               | â                       | λ     | UD            | •         | α      | II D  |  |
|                       | Ĉ  | L.B      | U.B         | p<br>1 Pop | L.B        | U.B                | λ                       | L.B   | U.B           | â         | L.B    | U.B   |  |
| 30                    | 0.849  | 0.821    | 0.876       | 1.703      | 1.637      | 1.768              | 0.698                   | 0.694 | 0.699         | 0.839     | 0.737  | 0.940 |  |
| 50                    | 0.866  | 0.838    | 0.893       | 1.670      | 1.608      | 1.731              | 0.688                   | 0.686 | 0.689         | 0.890     | 0.802  | 0.977 |  |
| 70                    | 0.864  | 0.848    | 0.879       | 1.674      | 1.640      | 1.707              | 0.698                   | 0.696 | 0.699         | 0.885     | 0.836  | 0.933 |  |
| 100                   | 0.864  | 0.586    | 1.141       | 1.673      | 0.340      | 3.005              | 0.698                   | 0.336 | 1.059         | 0.887     | 0.882  | 1.248 |  |
|                       |  | C        |             |            | C = 0.5, p | = 1.25,            | $\lambda = 1, \alpha =$ |       |               |           |        |       |  |
| Ν                     | â  | C        | II D        |            | p          | II D               | â                       | λ     | UD            | •         | α      | II D  |  |
| 20                    | Ĉ  | L.B      | U.B         | p<br>1 ACT | L.B        | U.B                | Â                       | L.B   | U.B           | â         | L.B    | U.B   |  |
| 30                    | 0.659  | 0.639    | 0.678       | 1.467      | 1.427      | 1.475              | 0.796                   | 0.794 | 0.797         | 1.333     | 1.157  | 1.508 |  |
| 50                    | 0.658  | 0.630    | 0.685       | 1.468      | 1.436      | 1.499              | 0.795                   | 0.793 | 0.796         | 1.333     | 1.245  | 1.420 |  |
| <b>N</b> 7            |  | 0        |             |            |            | p = 1.25           | $\lambda = 1, \alpha$   |       |               |           |        |       |  |
| Ν                     | â  | С        |             |            | p          |                    | â                       | λ     |               | •         | α      |       |  |
| -                     | Ĉ  | L.B      | U.B         | <i>p̂</i>  | L.B        | U.B                | λ                       | L.B   | U.B           | â         | L.B    | U.B   |  |
| 70                    | 0.666  | 0.646    | 0.685       | 1.456      | 1.412      | 1.499              | 0.796                   | 0.794 | 0.797         | 1.387     | 1.211  | 1.562 |  |
| 100                   | 0.664  | 0.650    | 0.677       | 1.459      | 1.431      | 1.480              | 0.795                   | 0.794 | 0.796         | 1.381     | 1.337  | 1.424 |  |
|                       |  |          |             |            | C = 0.5, p | $p = 1.5, \lambda$ | $a = 1, \alpha =$       |       |               |           |        |       |  |
| Ν                     | ٥  | С        |             |            | р          |                    | •                       | λ     |               |           | α      |       |  |
| • •                   | Ĉ  | L.B      | U.B         | $\hat{p}$  | L.B        | U.B                | λ                       | L.B   | U.B           | â         | L.B    | U.B   |  |
| 30                    | 0.706  | 0.349    | 1.062       | 2.782      | 1.790      | 3.773              | 0.151                   | 0.012 | 0.314         | 1.141     | 0.685  | 1.596 |  |
| 50                    | 0.580  | 0.552    | 0.607       | 2.857      | 2.813      | 2.900              | 1.186                   | 1.183 | 1.188         | 1.151     | 0.975  | 1.326 |  |
| 70                    | 0.690  | 0.318    | 1.061       | 2.738      | 2.350      | 3.125              | 0.922                   | 0.028 | 1.815         | 1.116     | 0.977  | 1.254 |  |
| 100                   | 0.788  | 0.768    | 0.807       | 2.717      | 2.677      | 2.756              | 0.670                   | 0.668 | 0.672         | 1.103     | 0.939  | 1.266 |  |
| N                     |  | 0        |             |            |            | p = 1.5, J         | λ = 1, α =              |       |               |           |        |       |  |
| Ν                     | 9  | С        |             |            | p          |                    | â                       | λ     |               | <u>^</u>  | α      |       |  |
| • •                   | Ĉ  | L.B      | U.B         | $\hat{p}$  | L.B        | U.B                | λ                       | L.B   | U.B           | â         | L.B    | U.B   |  |
| 30                    | 0.622  | 0.560    | 0.683       | 1.834      | 1.472      | 2.195              | 0.853                   | 0.729 | 0.976         | 1.061     | 0.909  | 1.212 |  |
| 50                    | 0.653  | 0.651    | 0.654       | 1.710      | 1.661      | 1.758              | 0.893                   | 0.884 | 0.901         | 1.040     | 1.012  | 1.067 |  |
| 70                    | 0.655  | 0.648    | 0.661       | 1.705      | 1.685      | 1.724              | 0.893                   | 0.891 | 0.894         | 1.059     | 1.057  | 1.060 |  |
| <br>100               | 0.627  | 0.138    | 1.115       | 2.909      | 2.258      | 3.559              | 0.789                   | 0.083 | 1.661         | 1.379     | 1.317  | 1.440 |  |

|     | $C = 0.5, p = 1.25, \lambda = 1, \alpha = 1.5$ |       |       |           |            |             |                         |        |       |       |       |       |
|-----|--|-------|-------|-----------|------------|-------------|-------------------------|--------|-------|-------|-------|-------|
| N   |  | С     |       |           | р          |             |                         | λ      |       |       | α     |       |
|     | Ĉ  | L.B   | U.B   | $\hat{p}$ | L.B        | U.B         | Â                       | L.B    | U.B   | â     | L.B   | U.B   |
| 30  | 0.659  | 0.631 | 0.686 | 1.696     | 1.634      | 1.757       | 0.893                   | 0.886  | 0.899 | 1.083 | 0.944 | 1.221 |
| 50  | 0.669  | 0.666 | 0.671 | 1.671     | 1.662      | 1.679       | 0.894                   | 0.891  | 0.896 | 1.136 | 1.128 | 1.144 |
| 70  | 0.864  | 0.848 | 0.879 | 1.666     | 1.646      | 1.685       | 0.894                   | 0.696  | 0.699 | 1.149 | 1.142 | 1.204 |
| 100 | 0.864  | 0.586 | 1.141 | 2.645     | 2.421      | 2.868       | 0.599                   | 0.571  | 0.626 | 1.362 | 0.960 | 1.763 |
|     |  |       |       |           | C = 0.5, p | b = 1.25, 7 | $\lambda = 1, \alpha =$ | = 1.25 |       |       |       |       |
| Ν   |  | С     |       |           | p          |             |                         | λ      |       |       | α     |       |
|     | Ĉ  | L.B   | U.B   | $\hat{p}$ | L.B        | U.B         | λ                       | L.B    | U.B   | â     | L.B   | U.B   |
| 30  | 0.708  | 0.306 | 1.109 | 2.348     | 1.976      | 2.719       | 0.227                   | 0.020  | 0.474 | 1.128 | 0.745 | 1.510 |
| 50  | 0.613  | 0.453 | 1.679 | 2.937     | 1.863      | 4.003       | 0.299                   | 0.294  | 0.303 | 1.290 | 1.066 | 1.513 |
| 70  | 0.715  | 0.369 | 1.060 | 2.371     | 1.518      | 3.223       | 0.328                   | 0.317  | 0.336 | 1.151 | 0.805 | 1.496 |
| 100 | 0.809  | 0.388 | 1.229 | 2.941     | 1.605      | 4.276       | 0.226                   | 0.022  | 0.473 | 1.257 | 0.810 | 1.703 |

**Table 6:** The Values of the Optimum Time  $(\tau_1)$  For N = (30,50,70,100)

|     | $C = 0.5, p = 2, \lambda = 1, \alpha = 2$ $C = 0.5, p = 1.25, \lambda = 1, \alpha = 1.25$ |                  |                       |   |     | С          | = 0.5, p  | = 1.25, 2             | $l = 1, \alpha =$ | = 1.5 |            |                  |          |         |
|-----|---|------------------|-----------------------|---|-----|------------|-----------|-----------------------|-------------------|-------|------------|------------------|----------|---------|
| Ν   | $n_1$   | $n_2$            | $n_3$                 | $	au_1$   | Ν   | $n_1$      | $n_2$     | $n_3$                 | $	au_1$           | Ν     | $n_1$      | $n_2$            | $n_3$    | $	au_1$ |
| 30  | 10  | 9                | 10                    | 0.913   | 30  | 11         | 6         | 9                     | 1.519             | 30    | 10         | 7                | 11       | 1.022   |
| 50  | 17  | 16               | 16                    | 0.959   | 50  | 19         | 10        | 16                    | 1.176             | 50    | 17         | 12               | 18       | 0.994   |
| 70  | 23  | 22               | 23                    | 0.901   | 70  | 24         | 17        | 26                    | 1.439             | 70    | 28         | 14               | 22       | 0.944   |
| 100 | 34  | 31               | 34                    | 0.913   | 100 | 39         | 20        | 32                    | 1.35              | 100   | 34         | 24               | 37       | 0.986   |
| С   | C = 0.5, p  | v = 1.5,         | $\lambda = 1, \alpha$ | $c = 2$ $C = 0.5, p = 1.5, \lambda = 1, \alpha = 1.5$ |     |            |           |                       |                   | С     | = 0.5, p   | $= 1.5, \lambda$ | = 1, α = | 1.25    |
| Ν   | $n_1$   | $n_2$            | $n_3$                 | $	au_1$   | Ν   | $n_1$      | $n_2$     | $n_3$                 | $	au_1$           | Ν     | $n_1$      | $n_2$            | $n_3$    | $	au_1$ |
| 30  | 8   | 9                | 11                    | 0.824   | 30  | 11         | 7         | 10                    | 1.137             | 30    | 10         | 5                | 11       | 0.752   |
| 50  | 14  | 16               | 18                    | 1.092   | 50  | 19         | 12        | 16                    | 1.118             | 50    | 21         | 9                | 14       | 0.937   |
| 70  | 20  | 22               | 26                    | 1.016   | 70  | 26         | 16        | 24                    | 1.087             | 70    | 29         | 13               | 20       | 1.272   |
| 100 | 29  | 31               | 38                    | 1.009   | 100 | 37         | 23        | 34                    | 0.968             | 100   | 42         | 19               | 29       | 1.39    |
| С   | = 0.5, <i>p</i>   | $= 2, \lambda =$ | = 1, α =              | 1.25  |     | C = 0.5, p | o = 1.25, | $\lambda = 1, \alpha$ | = 2               |       | C = 0.5, j | $v = 2, \lambda$ | = 1, α = | 1.5     |
| Ν   | $n_1$   | $n_2$            | $n_3$                 | $	au_1$   | Ν   | $n_1$      | $n_2$     | $n_3$                 | $	au_1$           | Ν     | $n_1$      | $n_2$            | $n_3$    | $	au_1$ |
| 30  | 14  | 5                | 6                     | 1.870   | 30  | 8          | 9         | 11                    | 1.784             | 30    | 13         | 6                | 8        | 1.743   |
| 50  | 24  | 8                | 11                    | 1.862   | 50  | 13         | 16        | 19                    | 1.126             | 50    | 22         | 11               | 14       | 1.533   |
| 70  | 34  | 12               | 15                    | 1.223   | 70  | 19         | 22        | 28                    | 1.709             | 70    | 30         | 15               | 20       | 1.947   |
| 100 | 48  | 17               | 22                    | 1.088   | 100 | 27         | 32        | 40                    | 0.958             | 100   | 43         | 22               | 28       | 1.008   |

**Table 7:** The Values of the Optimum Censoring Time (*T*) For 
$$N = (30,50,70,100)$$

| C = 0.5, p = | $= 2, \lambda = 1, \alpha = 2$  |                | $25, \lambda = 1, \alpha = 1.25$ | C = 0.5, p = 1 | $1.25, \lambda = 1, \alpha = 1.5$ |
|--------------|---------------------------------|----------------|----------------------------------|----------------|-----------------------------------|
| Ν            | Т                               | Ν              | Т                                | Ν              | Т                                 |
| 30           | 2.481                           | 30             | 2.14                             | 30             | 3.62                              |
| 50           | 3.249                           | 50             | 2.562                            | 50             | 3.283                             |
| 70           | 3.044                           | 70             | 2.47                             | 70             | 3.156                             |
| 100          | 4.002                           | 100            | 4.266                            | 100            | 3.339                             |
| C = 0.5, p = | $1.5, \lambda = 1, \alpha = 2$  | C = 0.5, p = 1 | $1.5, \lambda = 1, \alpha = 1.5$ | C = 0.5, p = 1 | $1.5, \lambda = 1, \alpha = 1.25$ |
| Ν            | T                               | Ν              | Т                                | Ν              | Т                                 |
| 30           | 2.934                           | 30             | 3.087                            | 30             | 3.05                              |
| 50           | 3.037                           | 50             | 3.381                            | 50             | 5.491                             |
| 70           | 3.042                           | 70             | 3.359                            | 70             | 2.533                             |
| 100          | 4.04                            | 100            | 4.624                            | 100            | 2.381                             |
| C = 0.5, p = | $2, \lambda = 1, \alpha = 1.25$ | C = 0.5, p =   | $1.25, \lambda = 1, \alpha = 2$  | C = 0.5, p =   | $2, \lambda = 1, \alpha = 1.5$    |
| Ν            | Т                               | Ν              | Т                                | Ν              | Т                                 |
| 30           | 3.796                           | 30             | 3.457                            | 30             | 4.398                             |
| 50           | 2.302                           | 50             | 3.561                            | 50             | 3.041                             |
| 70           | 3.458                           | 70             | 4.213                            | 70             | 3.602                             |
| 100          | 4.923                           | 100            | 4.041                            | 100            | 3.516                             |

# 6. Conclusion

In this paper, the maximum likelihood method for estimating the unknown parameters with type-I censoring are obtained. The data failure times for multiple SSALT are assumed to follow the three parameter WP distribution at each stress level with scale parameter which is an inverse power law function of the stress. The performance of the estimated parameters is evaluated using the biases and the mean square error criteria. MLEs and approximate confidence intervals are obtained using different values of the parameters.

In addition, the corresponding optimum time of changing stress levels and optimum censoring time are obtained numerically by using A-optimality. This optimum design is an important decision problem at the designing stage of the test as it gives guide to experimenters about when the stress change should be carried out during the test and when the test should be terminated.

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