

11. Apply the NBU test to the data of Table 11.2. Compare your result to the result obtained using the test based on \mathcal{E} .

Table 11.2 Intervals in Hours between Failures of the Air-Conditioning System of Plane 8044

i	1	2	3	4	5	6	7	8	9	10	11	12
X_i	487	18	100	7	98	5	85	91	43	230	3	130

Source: F. Proschan (1963).

$$\text{Let } T = \sum_{i=2}^n \psi(X_{(i)}, X_{(j)} + X_{(k)}) = 188.$$

H_0 : F follows exponential distribution

$$\text{Under } H_0, E(T) = \frac{n(n-1)(n-2)}{8} = 165.$$

$$\begin{aligned} \text{Var}(T) &= \frac{2}{3}n(n-1)(n-2) \left[\frac{5}{8} \frac{1}{92}(n-3)(n-4) + (n-3) \left(\frac{7}{432} \right) + \frac{1}{48} \right] \\ &\approx 605 \end{aligned}$$

$$T^* = \frac{T - E(T)}{\sqrt{\text{Var}(T)}} \xrightarrow{d} N(0, 1)$$

$$T^* \approx 0.94, \quad \hat{p} = 1 - \Phi(T^*) \approx 0.18 > 0.05$$

\Rightarrow fail to reject the null.

23. Describe a situation in which it might be expected that the mean residual life function would be initially increasing and then later decreasing.

At birth, animals usually face a relatively high risk of mortality (e.g. infection, predators).

However, if it survive through its infancy, the risk of mortality decreases due to stronger body and immunity, then the residual life increases compared to when in infancy. And finally residual life decreases due to aging.

