

Report II

Periodic inspections and interval censored data

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Introduction

In this report we will focus on periodic inspections and interval censored data. We will consider simple situation of lightbulb which is periodically inspected if it has failed. This quite simple example will enable us to understand censoring mechanism and some interesting properties of such kind of processes. Moreover we will get familiar with estimation methods of survival function.

Generator

Our implementation of generator is presented on Listing 1. Firstly we create counters for current time, last time of lightbulb checking and last time of lightbulb changing. Also we initialize vectors and list which will store our results. Implementation of event loop is a bit straightforward. We are going through while loop till the current time is smaller than simulation end time. Then we check if lightbulb failed. If yes, then we save intervals, change lightbulb to new one and generate its time of failure and save that time. After that we generate new inspection time. When the while loop ends, we add last observations, which wasn't censored. The function returns list of inspection times, light failure times, censored intervals and initial parameters.

```
# Lambda - failure rate  
# Nu - inspection rate
```

```
generate_censored_data <- function(lambda, nu, time_end) {  
  time_now <- 0  
  lightbulb_next_failure <- rexp(1, rate = 1/lambda)  
  
  inspection_times <- c()  
  light_failures_times <- c(lightbulb_next_failure)  
  intervals <- list()  
  
  lightbulb_last_check <- 0  
  lightbulb_last_change <- 0  
  
  while (time_now < time_end){  
    if (time_now > lightbulb_next_failure){  
      # Save censored interval of failure  
      intervals$left <- c(intervals$left, lightbulb_last_check - lightbulb_last_change)  
      intervals$right <- c(intervals$right, time_now - lightbulb_last_change)  
      intervals$censored <- c(intervals$censored, 1)  
      # Change lightbulb and generate next failure time  
      lightbulb_last_change <- time_now  
      lightbulb_next_failure <- time_now + rexp(1, rate = 1/lambda)  
    }  
    # Generate next inspection time  
    time_now <- time_now + rexp(1, rate = nu)  
    inspection_times <- c(inspection_times, time_now)  
  }  
  return(list(inspection_times, light_failures_times, intervals))  
}
```

```

    # Save real time of future failure
    light_failures_times <- c(light_failures_times, lightbulb_next_failure)
  }
  lightbulb_last_check <- time_now
  inspection_times <- c(inspection_times, lightbulb_last_check)
  time_now <- time_now + rexp(1, rate = 1/nu)
}

intervals$left <- c(intervals$left, lightbulb_last_check - lightbulb_last_change)
intervals$right <- c(intervals$right, Inf)
intervals$censored <- c(intervals$censored, 0)

return(list(
  inspection_times=inspection_times,
  light_failures_times=light_failures_times,
  intervals=intervals,
  lambda=lambda,
  nu=nu,
  time_end=time_end))
}

```

Listing 1: Implementation of generator.

From theoretical aspect it's worth to mention that process of inspections is a Poisson process because it starts in 0, its increases are independent and its waiting times for next event are independent and have exponential distribution. Besides process of lightbulb changes is not a Poisson process because waiting times are not independent.

Sample realisations of process can be found on figure 1. There are two examples which show times when inspection has occurred (black dots) and lightbulb has died (red dots). As we can observe everything looks correct, especially failures and inspections are in correct order. But to be sure we will make further analysis in next section.

Sample realisations of the process.

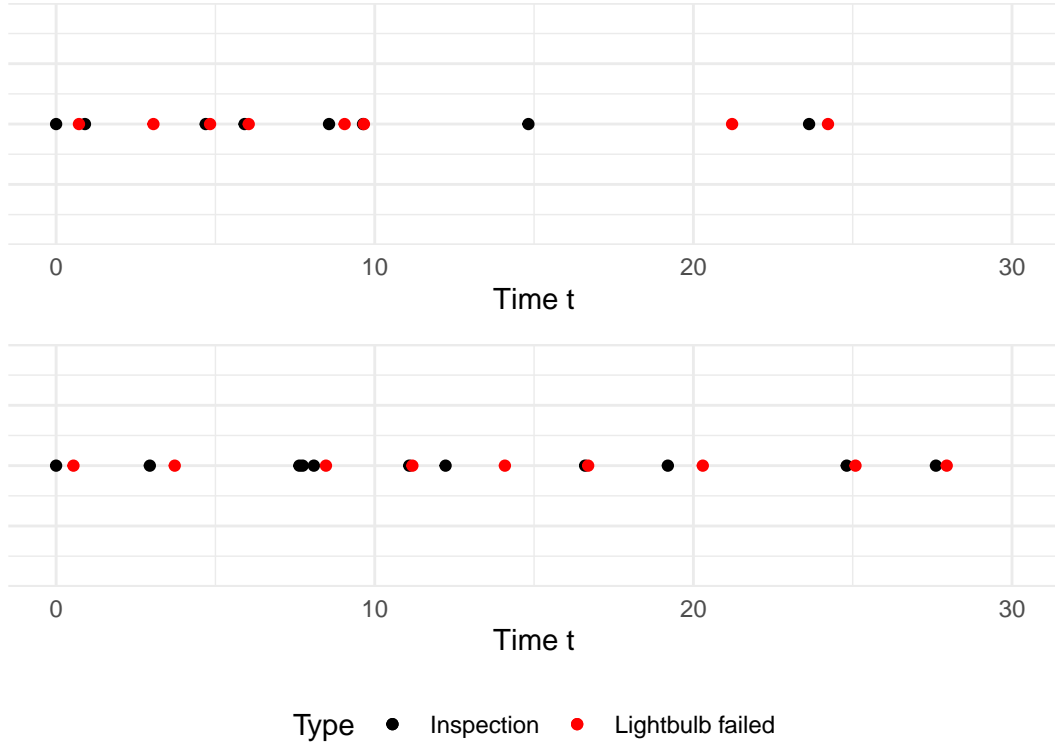


Figure 1: Sample realisation of the process.

Analysis of generator

Before we start estimations of survival function we will take a closer look to our generator. To do that we have simulated 300 times our process for grid of parameters:

- λ - $[1, 10]$ with step equal 1,
- ν - $[1, 10]$ with step equal 1,
- T_0 - $[100, 700]$ with step equal 300.

We want to check following statistics:

- number of lightbulb replacements,
- percentage of time without light,
- number of lightbulb inspections,
- number of lightbulb failures,
- percentage of inspections where left interval was non-zero.

Our results are presented on plots with following structure:

- x-axis contains λ - lightbulb failure rate,
- y-axis contains value of statistics,

- color represents ν - inspection rate,
- grid represents T_0 value.

Figure 2 represents number of lightbulb replacements. Our intuitions is that low rate of ν which corresponds to frequent checking of lightbulb will give us the highest value of lightbulb replacements. When we get higher value of this parameter, we will get smaller value of statistic. Also to our minds taking higher value of λ will corresponds to smaller value of replacements because lightbulb will be more durable. As we can see on the plot all our intuitions are similar to obtained results. Also it's worth to mention that parameter T_0 only scales our plot but doesn't affect shape of curves.

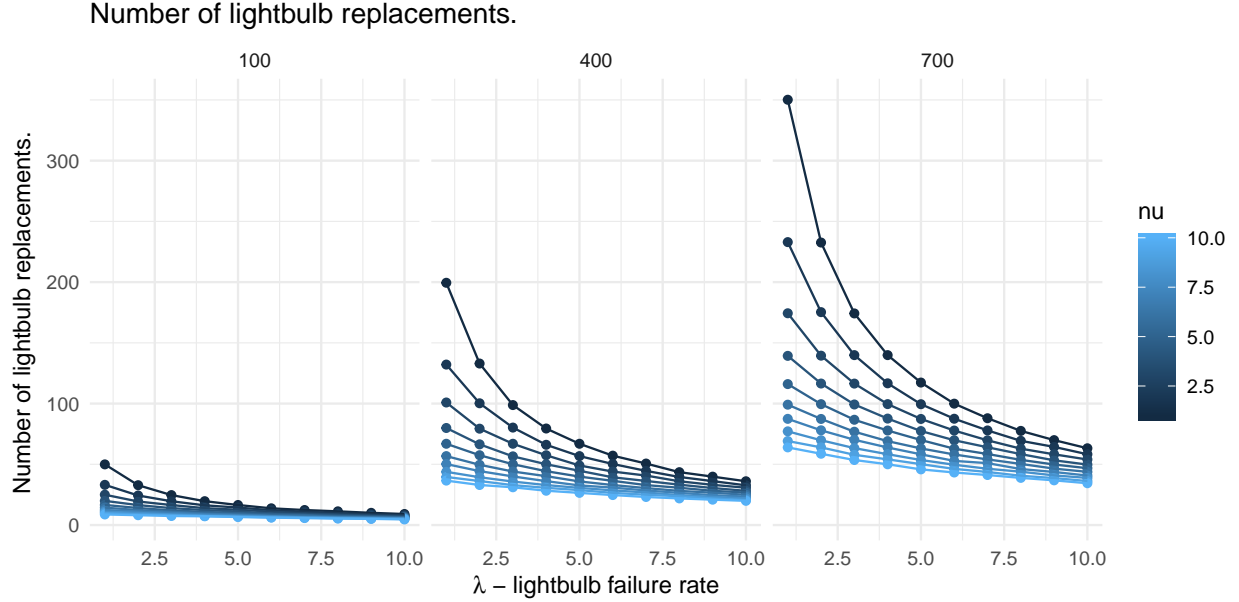


Figure 2: Number of lightbulb replacements in setup of different parameters of process. Color represents value of ν - inspection rate.

The second plot, which we will be analysing and can be found on Figure 3, corresponds to statistic 'percentage of time without light'. It may be very crucial information from application perspective because from this plot we could deduce how often we should check our lightbulb to obtain specific level of percentage of time without light (and going beyond that this answers the question why we care about estimation methods of survival functions and parameter λ). Our intuitions for that plot is that for high value of λ and small value of ν we will get the smallest value of statistic and conversely for small value of λ and high value of ν we will get the highest value of statistic. First situation corresponds to very frequent checking of lightbulb which is durable and second one to very rare checking of not durable lightbulb. Our intuitions match to obtained results. Also parameter T_0 has no bigger influence to simulations.

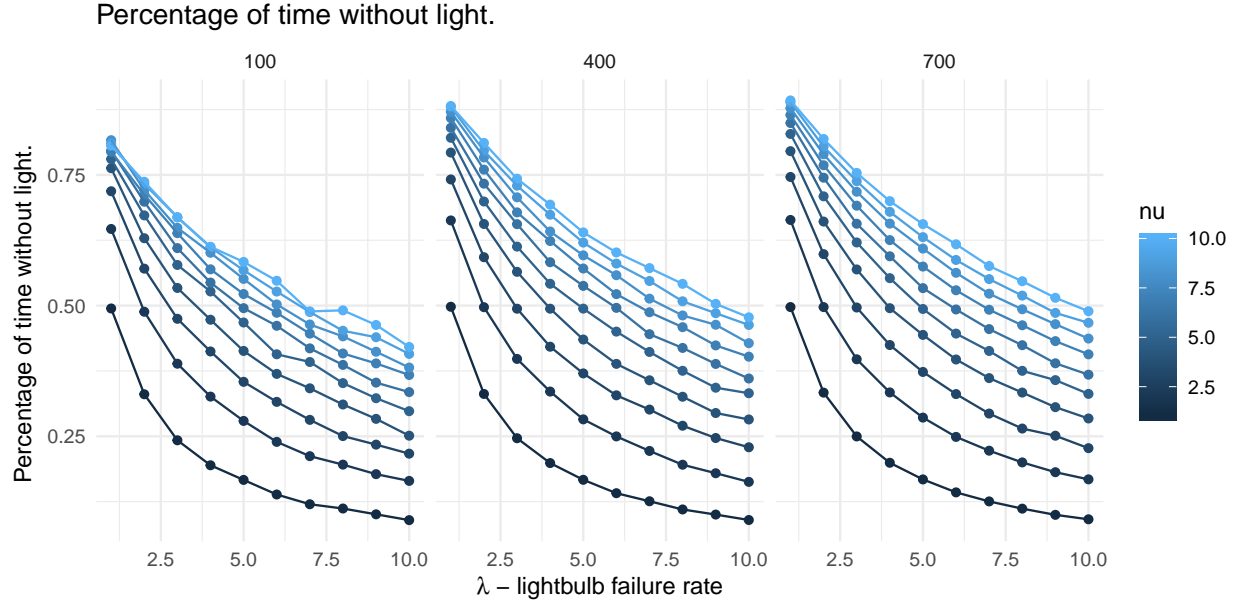


Figure 3: Percentage of time without light in setup of different parameters of process. Color represents value of ν - inspection rate.

The next plot represents number of lightbulb inspections and can be found on figure 4. Intuitions for that plot are quite straightforward. Inspections are Poisson process so we should obtain number of lightbulbs equal to $\frac{T_0}{\nu}$. Indeed our simulations confirms that and also it can be treated as empirical proof of previous fact. Also it's worth to mention that these statistics doesn't depend on process of lightbulb failures.

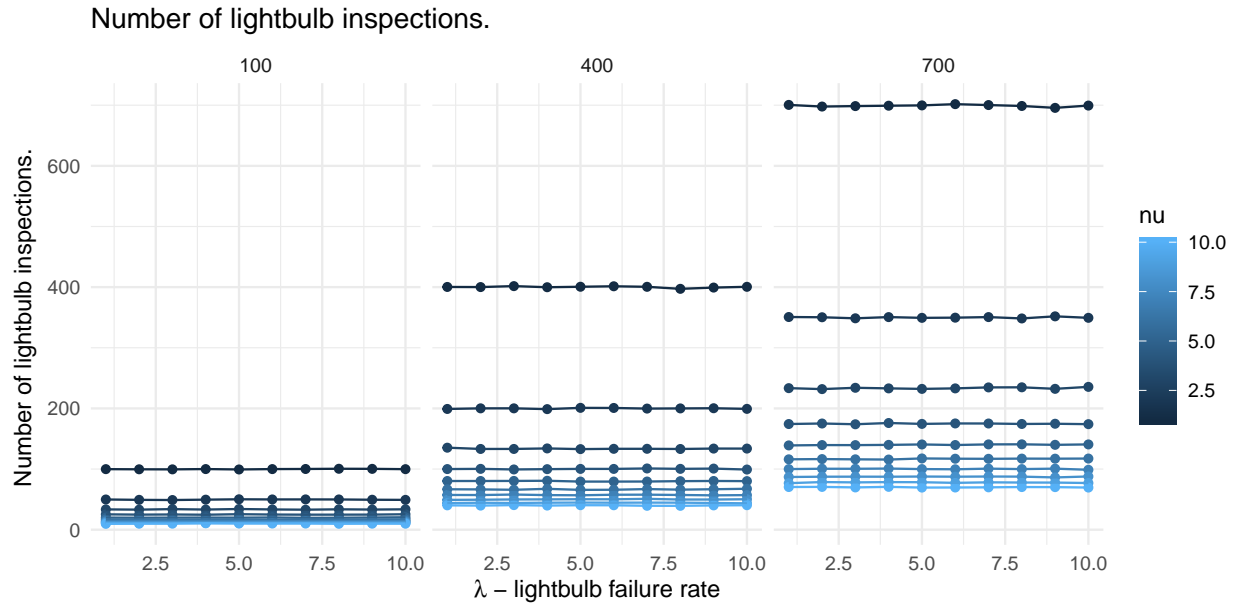


Figure 4: Number of lightbulb inspections in setup of different parameters of process. Color represents value of ν - inspection rate.

The next plot is presented on Figure 5. It represents value of number of lightbulb failures. If we think about

our process we can conclude that the result highly depends on ν parameter because it's responsible for how often we detect that lightbulb has failed. So our intuitions are that as ν will be smaller the more failures we will observe and higher values of λ will provide us smaller number of failures because then lightbulbs will be more durable. As we can observe on figure, our thoughts are correct and it confirms our beliefs that our generator is performing in correct way.

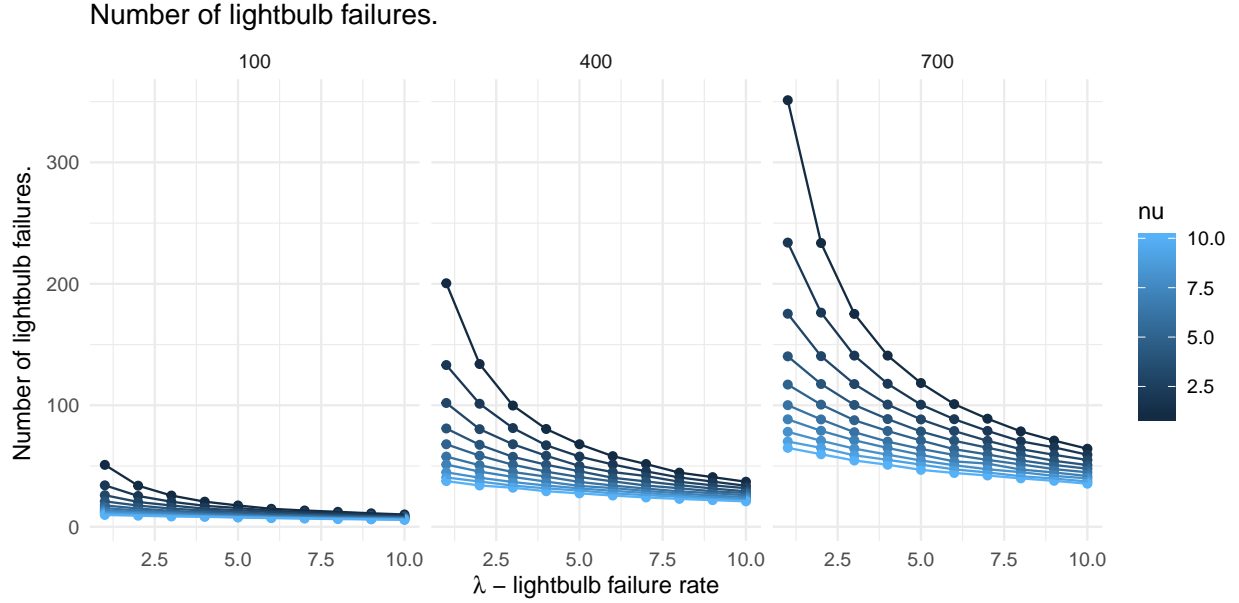


Figure 5: Number of lightbulb failures in setup of different parameters of process. Color represents value of ν - inspection rate.

The last one plot in this section is presented on Figure 6. It represents statistic 'percentage of inspections where left interval was non-zero' which could be interpreted what percentage of observations has more than one inspection before failure which gives us better observation to our estimator. Our intuitions are that small ν and big λ will give us the best (small) value because we have frequent checks and rare failures. Conversely high value of ν and small value of λ will give us the worst results because we have frequent failures and check that rarely. Simulations confirm our suppositions. It's worth to mention that we can observe how the curves are getting smoother in increase of T_0 . It's probably due to fact that as we have longer simulations we have more observations and estimations of mean value of statistics are better.

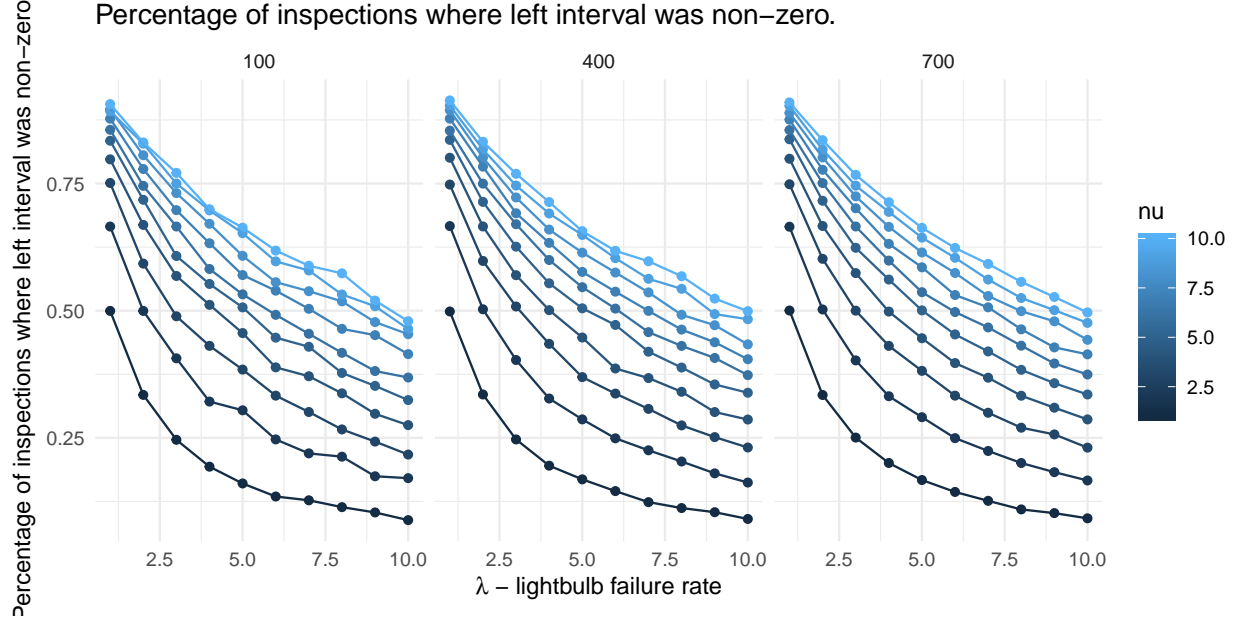


Figure 6: Percentage of inspections where left interval was non-zero in setup of different parameters of process. Color represents value of ν - inspection rate.

In this part we have analyzed some interesting statistics which enabled us to better understand considered process and confirm that our generator works properly. After this analysis we can smoothly go to estimation problem.

Naive estimator

We want to estimate the failure rate using an average of finite right sides of intervals. This is a naive estimator which ignores the censoring. We want to check if how this estimator depends on chosen ν and λ .

Mean of the estimator

Our intuitions is that the estimated values will be higher than the real values. By taking the time of lightbulb checking as the time of lightbulb fail we add to the lifetime of lightbulb some extra time. The time of lightbulb work is artificially elongated, which results in higher values of λ estimator.

At figure 7 we observe the estimated values of the failure rate and the real values of λ (red, dotted line). As we predicted the estimated values are higher.

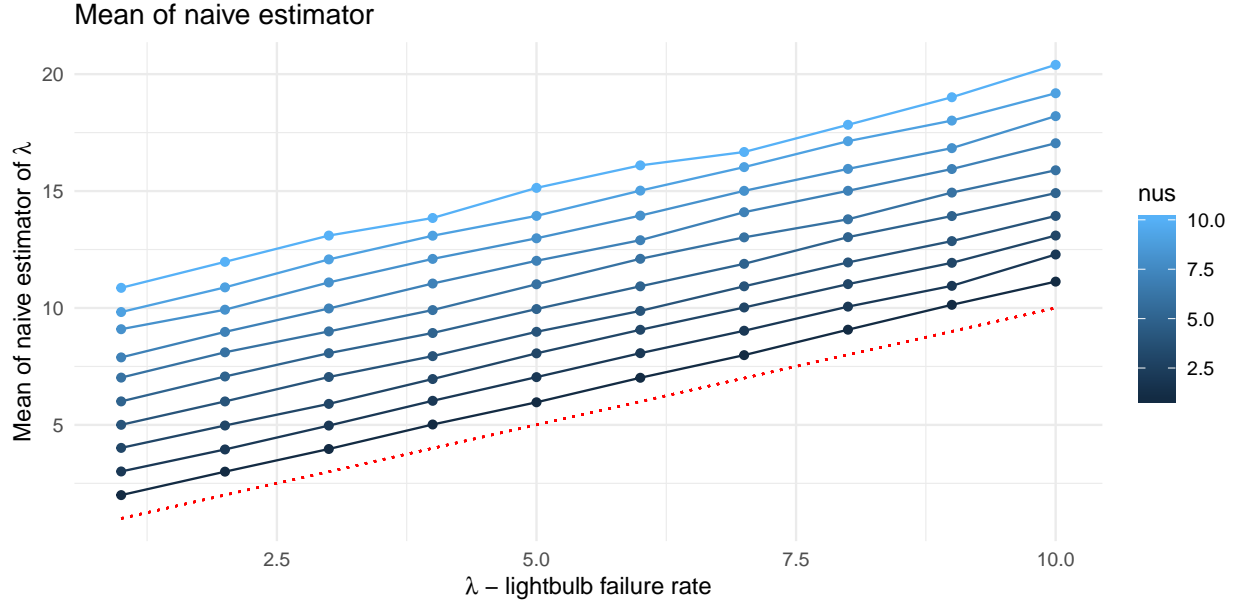


Figure 7: Mean of naive estimator of the failure rate.

Variance of the estimator

For bigger of ν frequency of checking lightbulb is smaller which can results in longer time between lightbulb fail and lightbulb replacemet than for more frequent checking. Our intuition is that for bigger values of ν and λ the variance of naive estimator should be bigger.

At figure 8 we observe that the variance of naive estimator is bigger for bigger ν and λ values as we predicted. The growth is exponential.

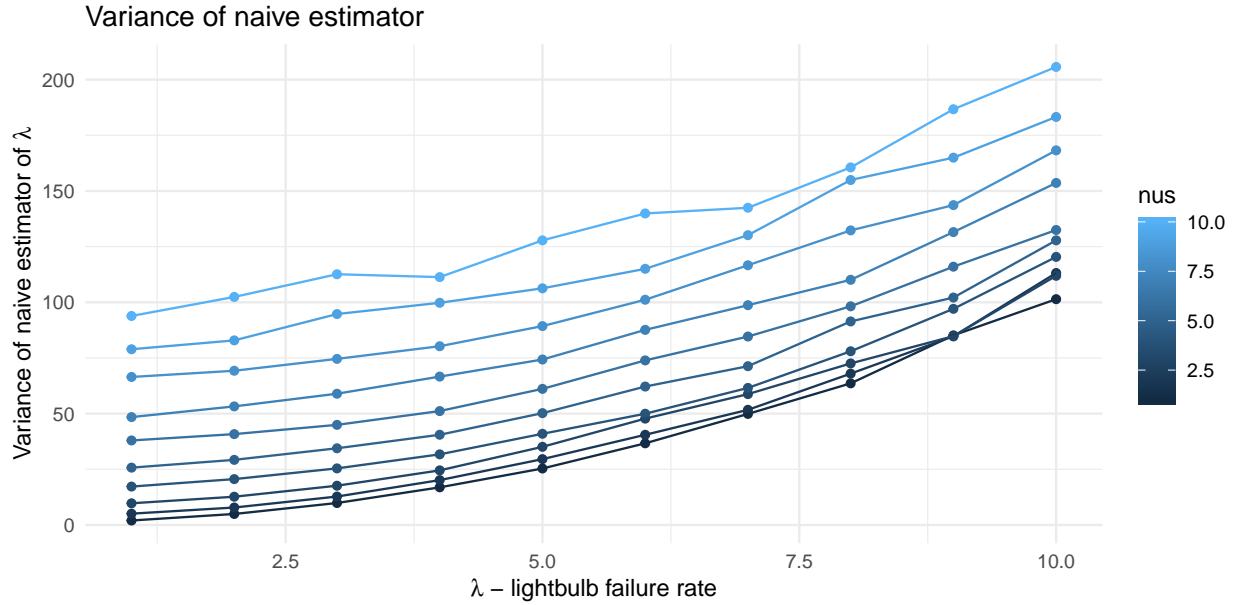


Figure 8: Variance of naive estimator of the failure rate.

Bias of the estimator

The low rate of ν which corresponds to frequent checking of lightbulb which should result in less time between lightbulb fail and lightbulb replacement. The low rate of λ corresponds to highest value of lightbulb replacements and as with small ν it should reduce the time between lightbulb fail and lightbulb replacement. Due to that our intuition is that the estimated values will be closer to the real ones for smaller values of ν and λ .

At figure 9 we observe that the bias of naive estimator is bigger for bigger ν and λ values as we predicted. The growth is linear. This estimator is not unbiased. Unbiased estimator is when bias is equal 0 (red, dotted line).

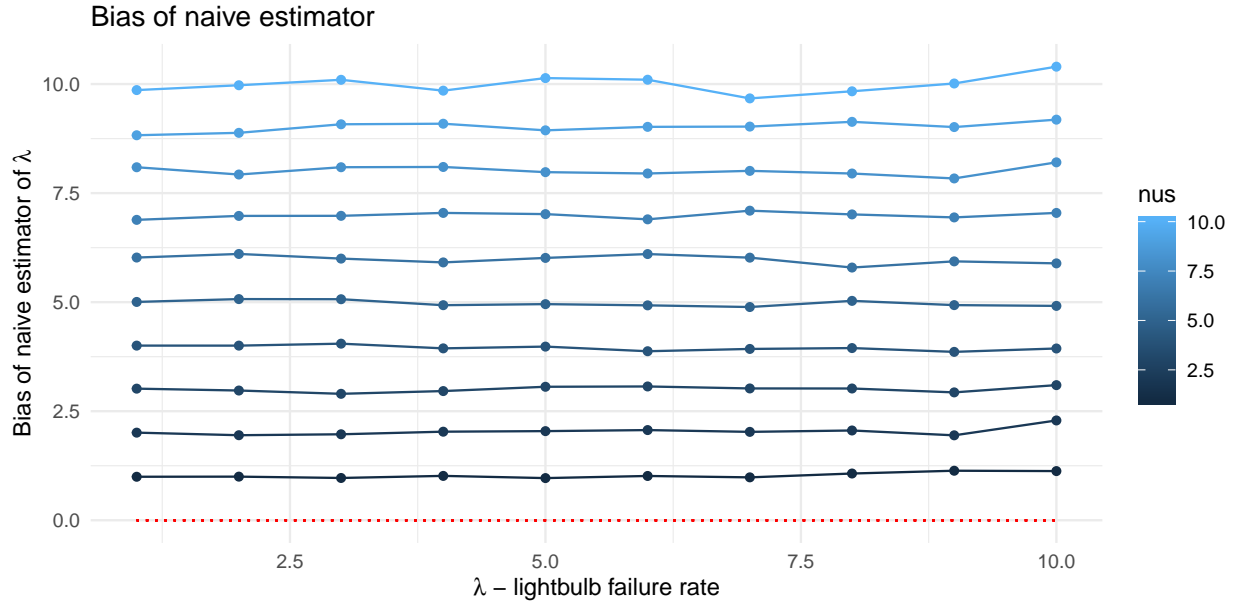


Figure 9: Bias of naive estimator of the failure rate.

Mean square error of the estimator

As previously our intuition is that the estimated values will be closer to the real ones for smaller values of ν and λ , so the mean square error should be the smallest for the smallest chosen ν and λ .

At figure 10 we observe that in fact the mean square error of naive estimator is bigger for bigger ν and λ values as we predicted. It is the exponential growth.

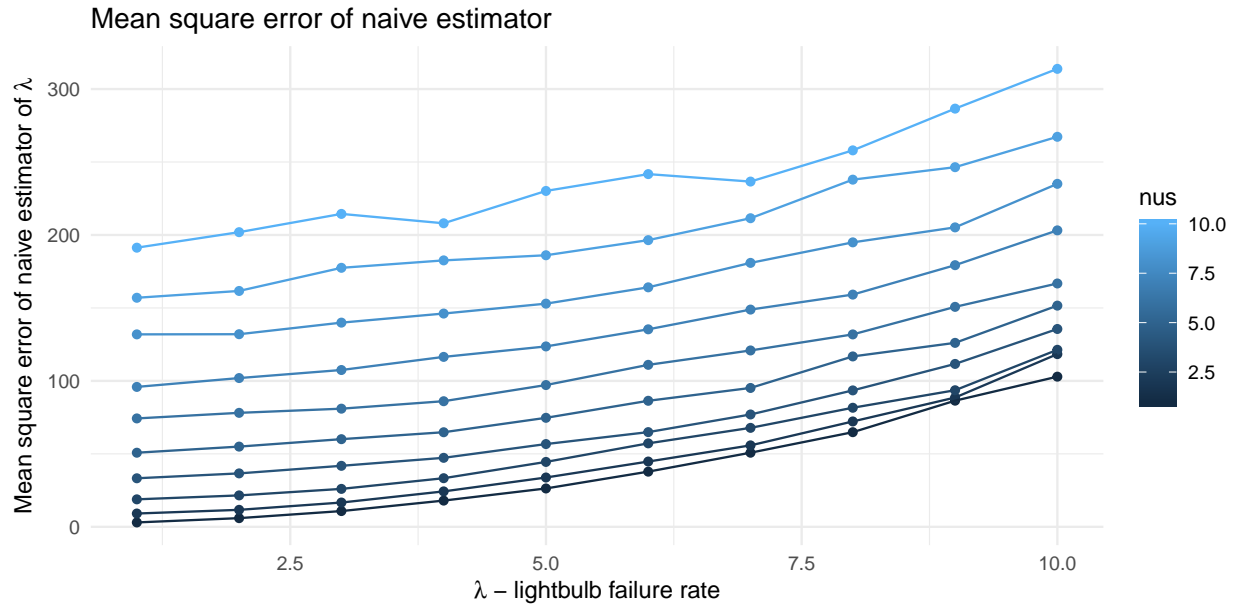


Figure 10: Mean square error of naive estimator of the failure rate.