

Optimal Designs for Accelerated Degradation Tests

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Outline

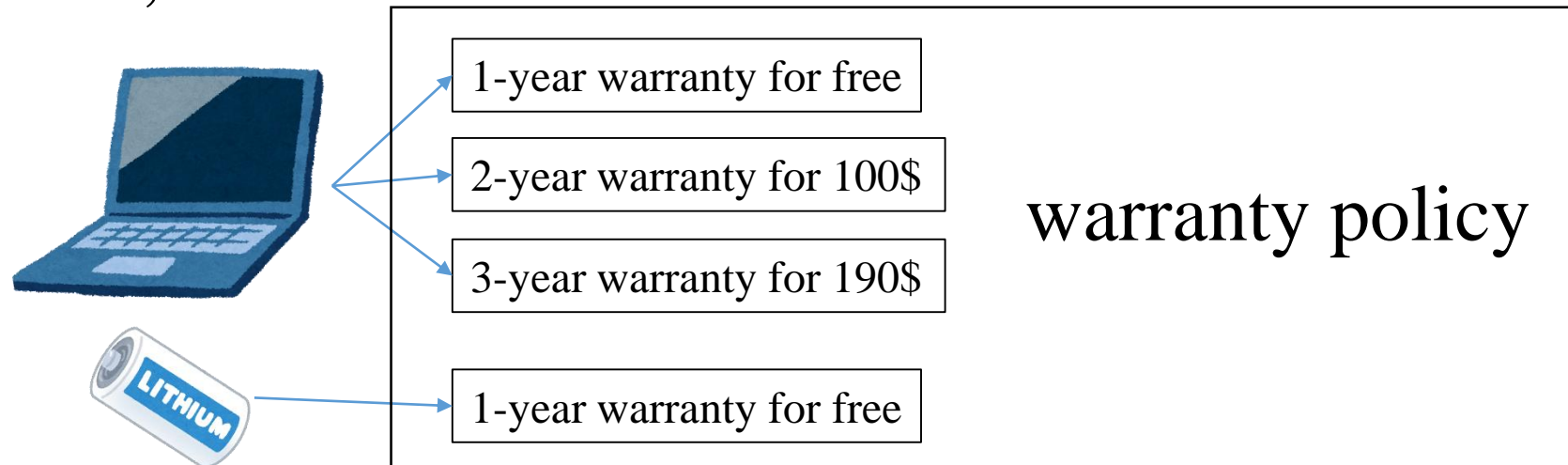
- Introduction
- Accelerated degradation tests and optimal designs
- Optimal design for exponential dispersion accelerated degradation tests
 - A single accelerating variable
 - Two accelerating variables
 - Without interaction
 - With interaction
- Conclusions

What is reliability?

- Reliability is quality over time.
- A formal definition of reliability is given as:
Reliability is the probability that a product will operate or a service will be provided properly for a specified period of time (design life) under the design operating conditions (such as temperature, load, volt...) without failure.
- Let T be a random variable that denotes the product operating time before failure. Then, the reliability of a product is defined as
$$R(t) = 1 - F_T(t) = P(T \geq t)$$
where $F_T(t)$ is the cumulative distribution function of T .

Why reliability is important?

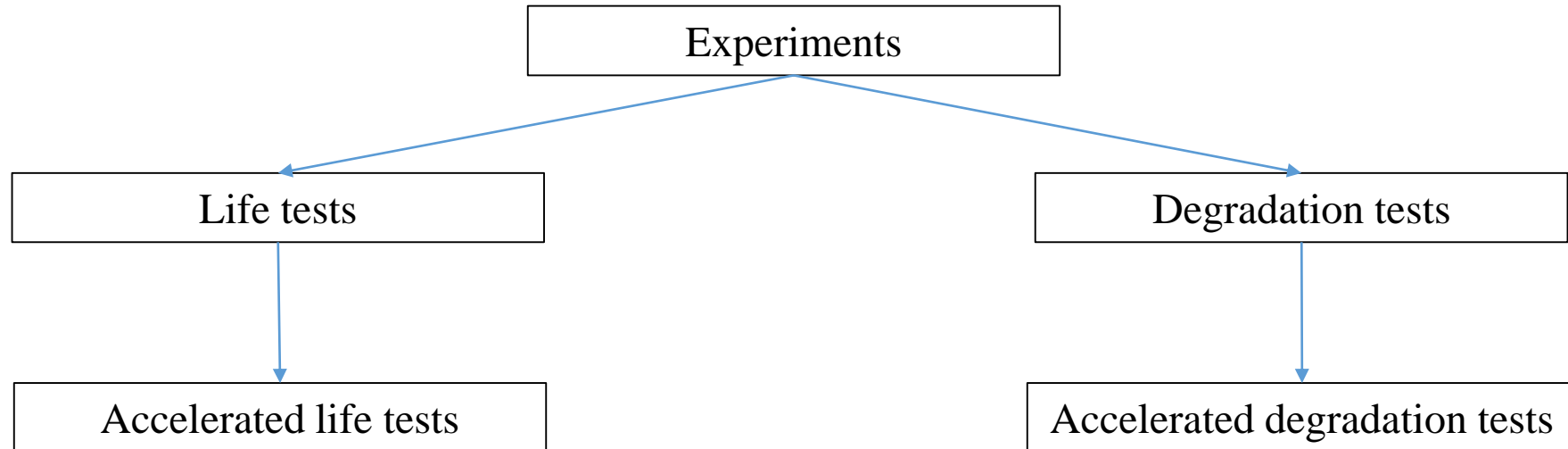
- Customers expect purchased products to be reliable and safe.
- Predicting product warranty costs.
- Comparing components from two or more different manufacturers, materials, and so on.



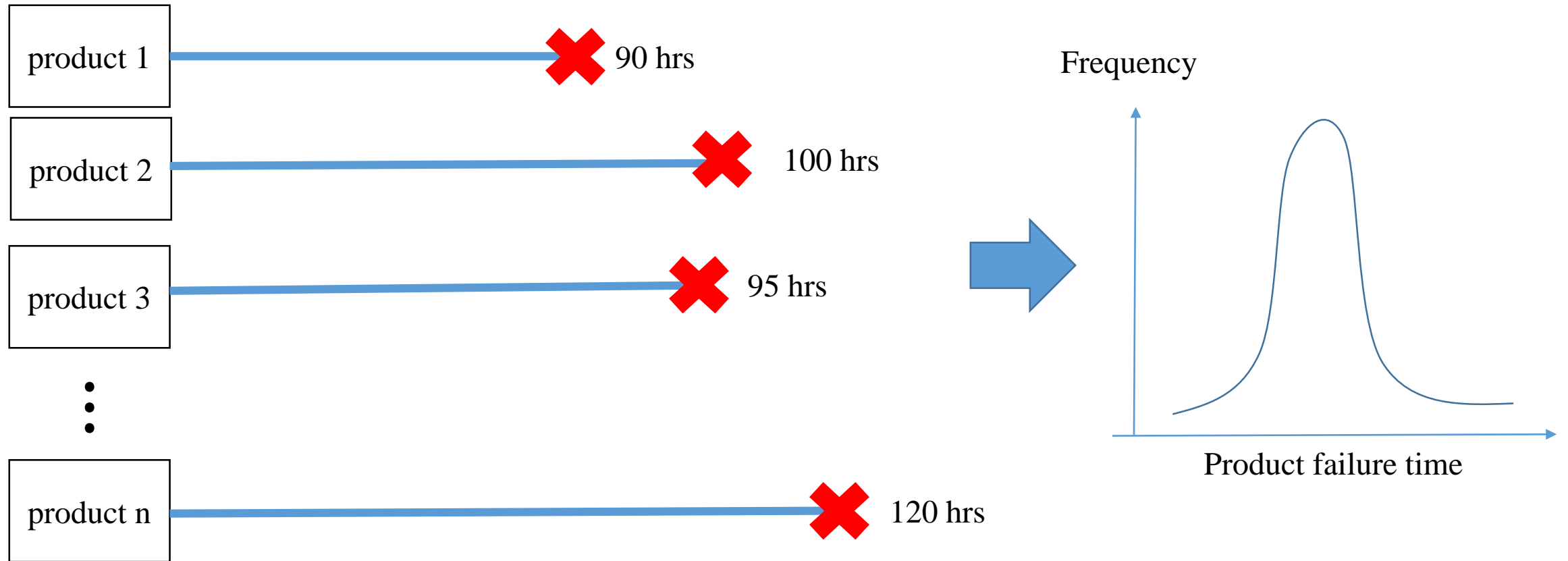
How to assess reliability

- In most cases, this will involve the collection of reliability data from studies such as **laboratory tests (or designed experiments) of products**, tests on early prototype units, careful monitoring of early-production units in the field, analysis of warranty data, and systematic longer-term tracking of products in the field.

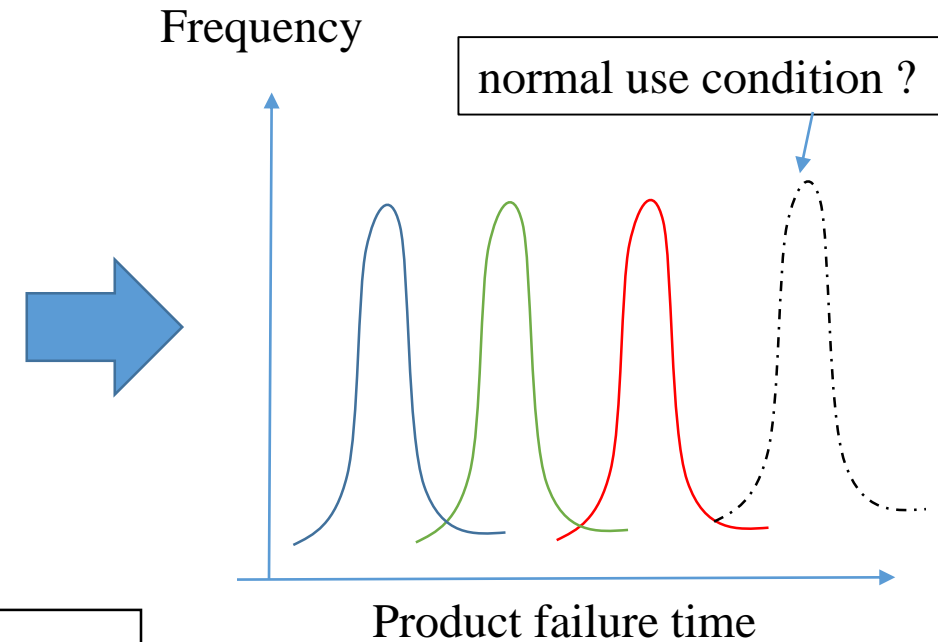
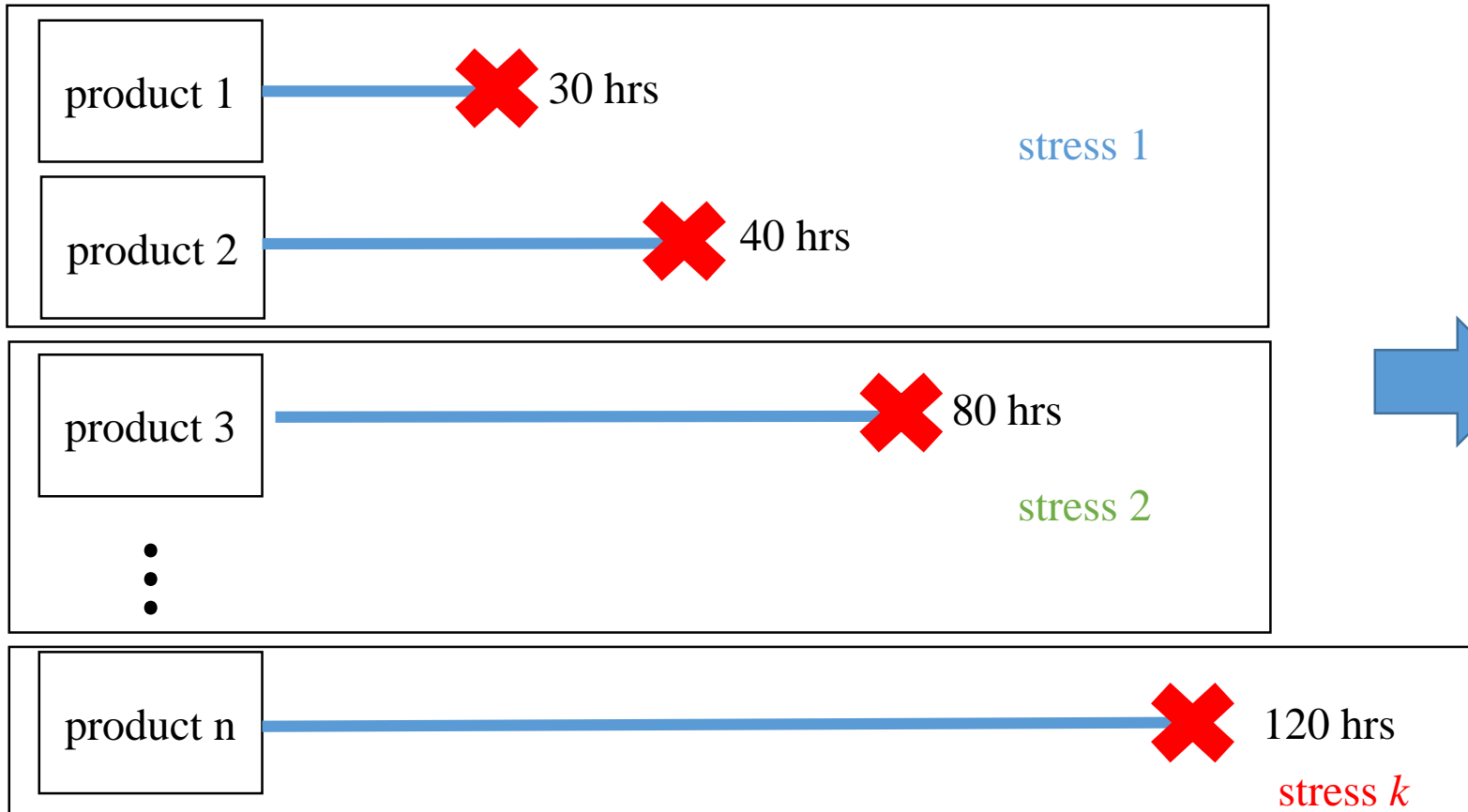
Collection of reliability data



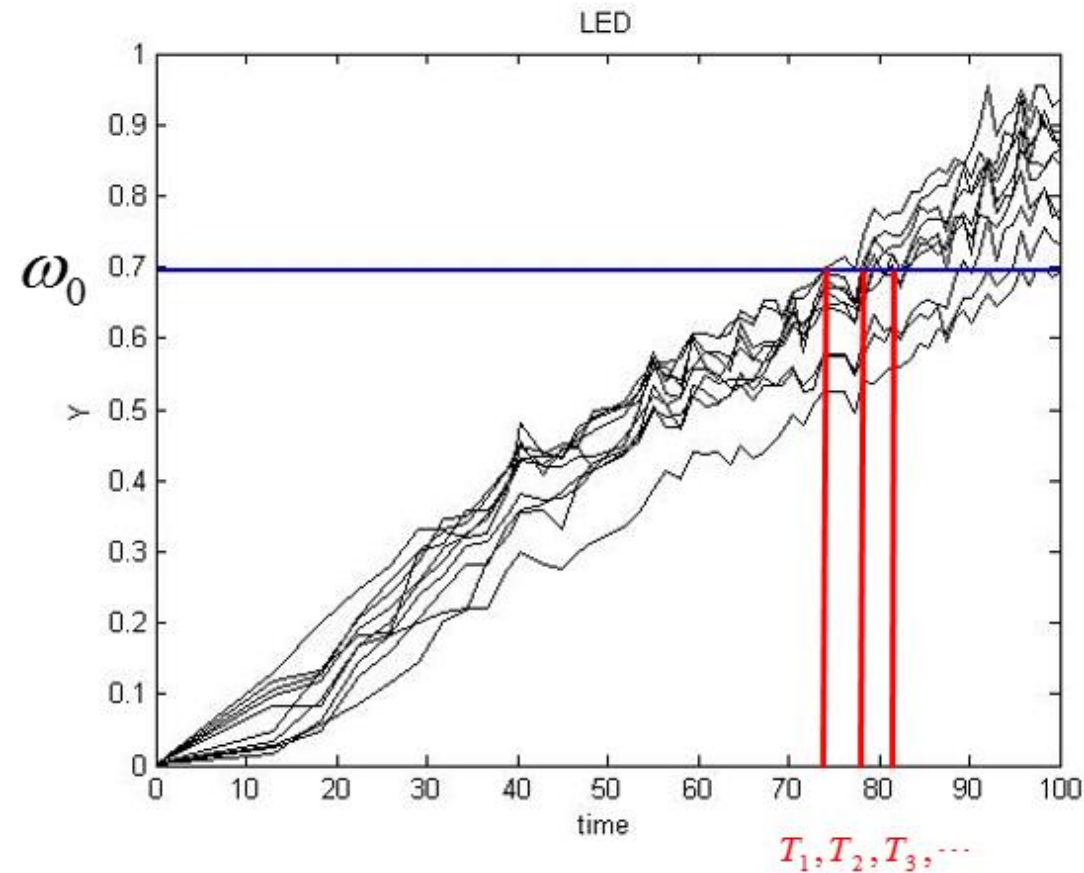
Life tests



Accelerated life tests

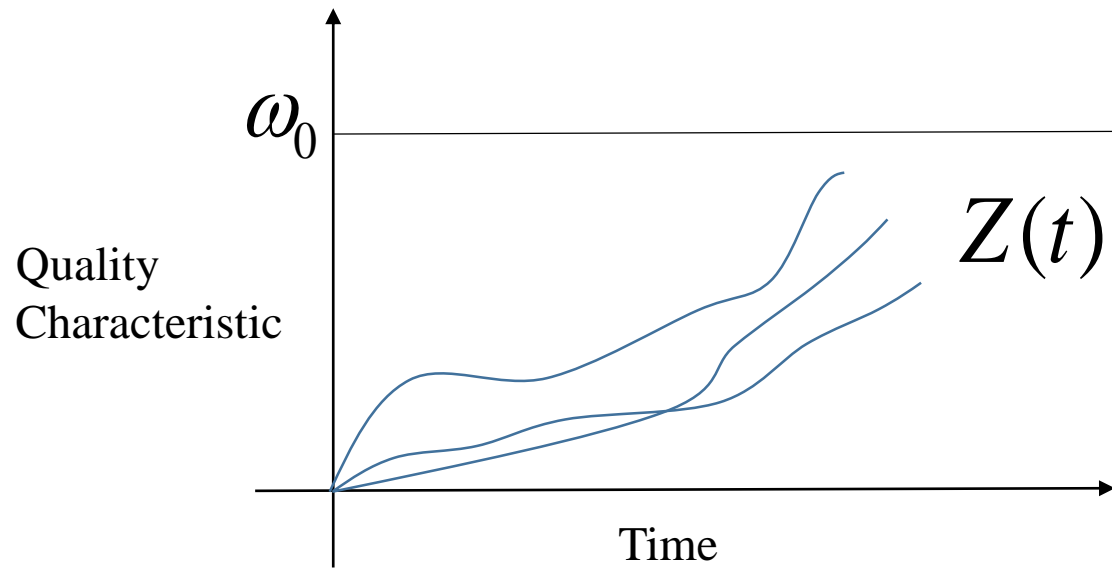


Degradation tests



$$T = \inf \{t \geq 0 \mid Z(t) \geq \omega_0\}$$

Degradation tests



time	product 1	product 2	...	product n
t_1	$Z_1(t_1)$	$Z_2(t_1)$		$Z_n(t_1)$
t_2	$Z_1(t_2)$	$Z_2(t_2)$		$Z_n(t_2)$
t_3	$Z_1(t_3)$	$Z_2(t_3)$		$Z_n(t_3)$
\vdots				
t_m	$Z_1(t_m)$	$Z_2(t_m)$		$Z_n(t_m)$

$$T = \inf \{t \geq 0 \mid Z(t) \geq \omega_0\}$$

Degradation tests

- General path models

$$Z(t) = G(t) + \epsilon_t$$

where $G(t)$ is a deterministic trend and ϵ_t is independently distributed.

- Stochastic processes (Lévy process)

$Z(t)$ has the following properties:

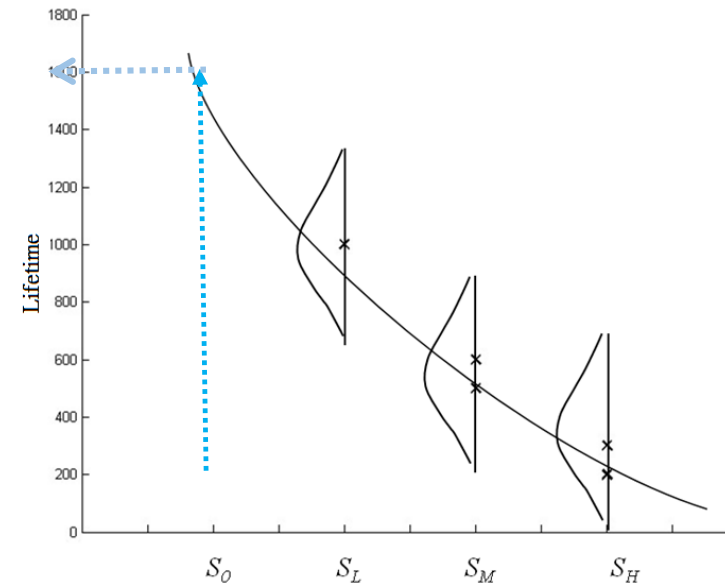
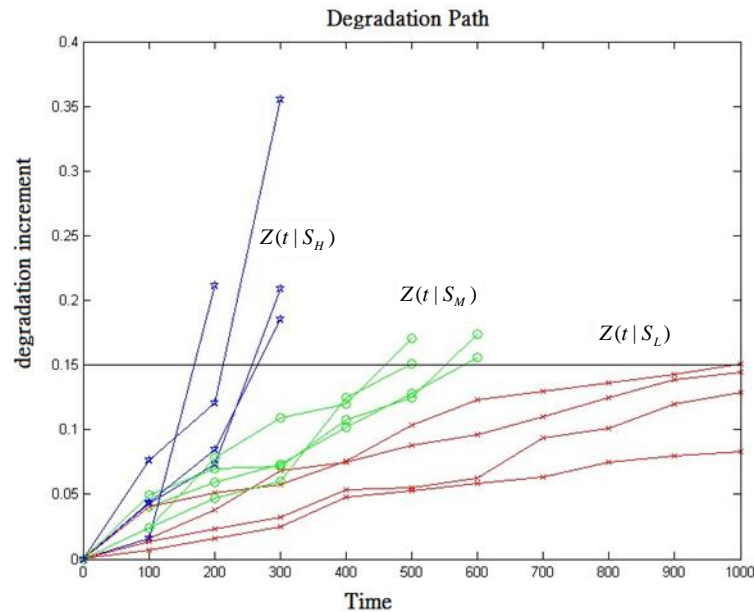
- $Z(t)$ has continuous path and $Z(0) = 0$.
- $Z(t)$ has independent increment.

That is, $Z(t_i) - Z(t_{i-1})$ is independent with $Z(t_j) - Z(t_{j-1})$ for $t_j < t_{i-1}$.

- $Z(t) - Z(s)$ is equal in distribution to Z_{t-s} for any $s < t$.

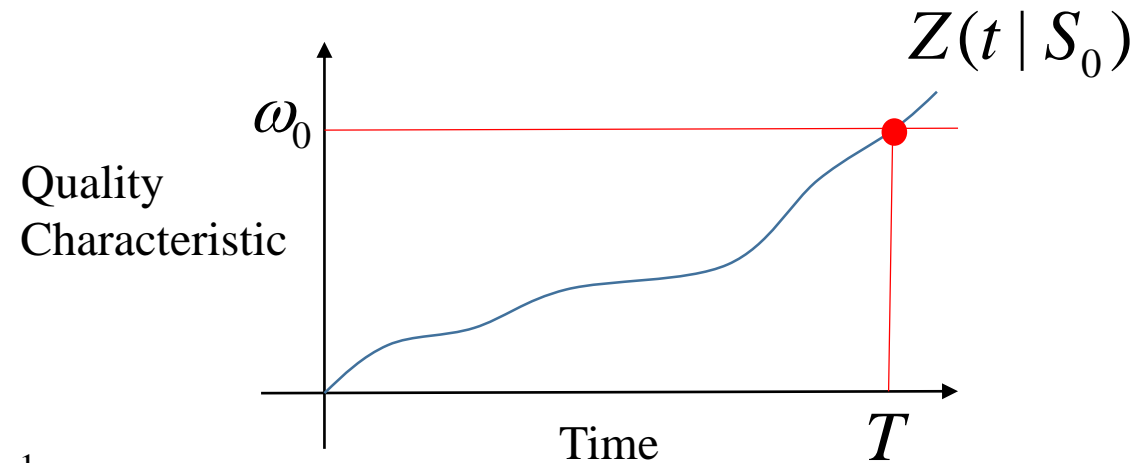
Accelerated degradation tests (ADT)

- Use the degradation data under higher stress levels to extrapolate the product's lifetime distribution under normal use condition.



How to predict product lifetime based on ADTs data?

- $Z(t|S_0)$: Degradation path under normal use condition
- Normal use condition: S_0
- Threshold: ω_0
- $T = \inf\{t \mid Z(t \mid S_0) \geq \omega_0\}$
- $F_T(t) = P(T \leq t)$
- The q quantile of product lifetime: $\xi_q = F_T^{-1}(q)$
- Mean time to failure (MTTF) : $E(T)$



Exponential dispersion degradation model

- $Z(t) \sim ED(\mu t, \lambda)$

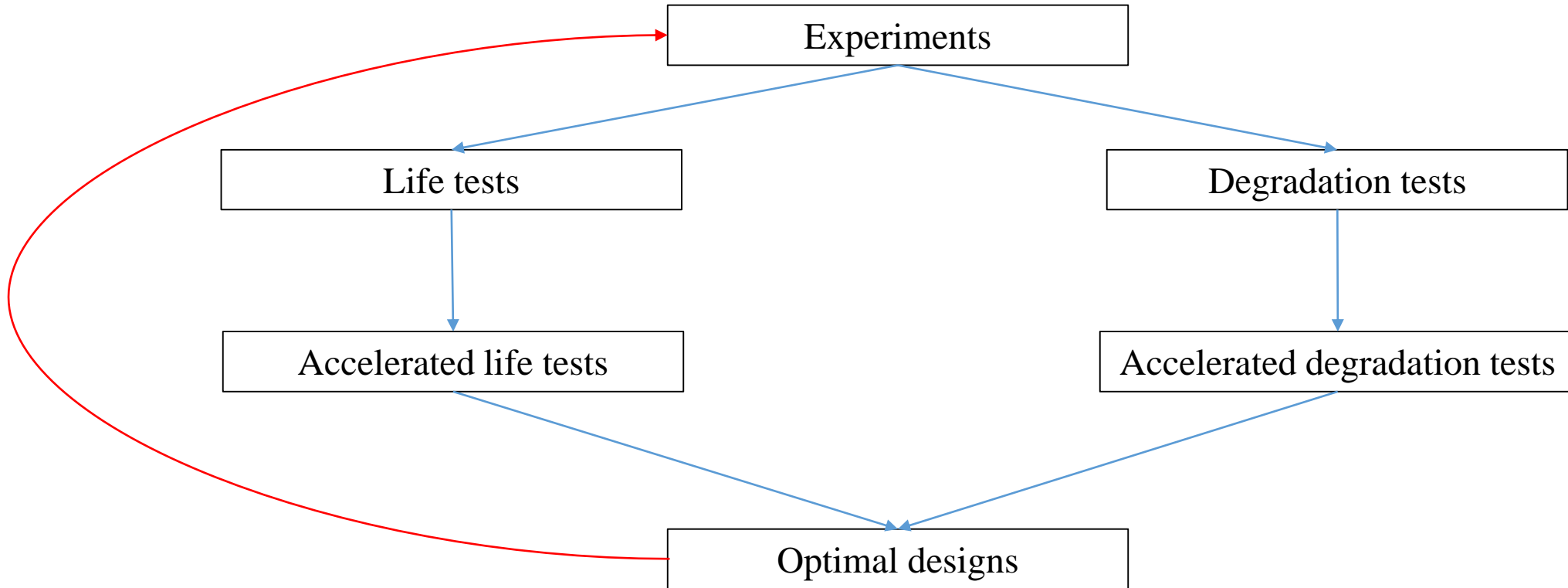
$\Delta Z_j = Z(t_j) - Z(t_{j-1})$ has the probability density function:

$$f(\Delta z_j | \mu, \lambda) = c(\Delta z_j | \lambda, \Delta t_j) e^{\lambda \{\Delta z_j \varpi(\mu) - \Delta t_j \kappa[\varpi(\mu)]\}}$$

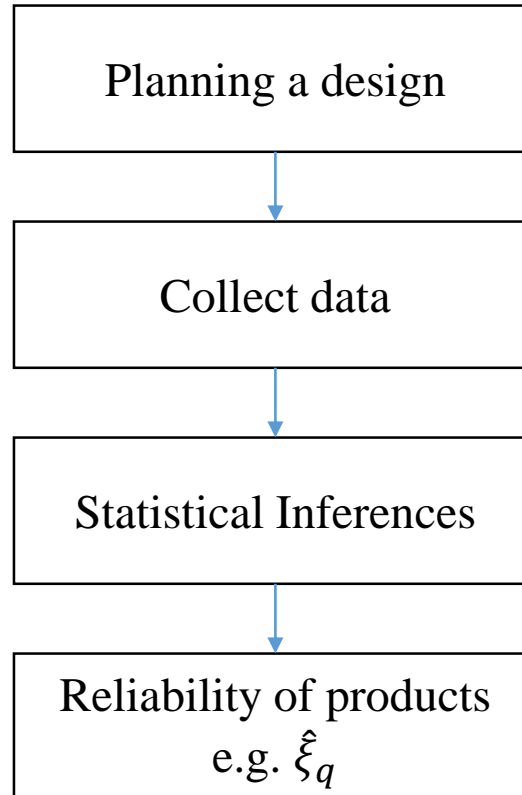
- $E(Z(t)) = \mu t, \text{Var}(Z(t)) = V(\mu)t / \lambda$
- $V(\mu) = \mu^d, d \in (-\infty, 0] \cup [1, \infty)$

d	$d=0$	$d=1$	$1 < d < 2$	$d=2$	$d=3$
distribution	Wiener	Poisson	Compound Poisson	Gamma	Inverse Gaussian

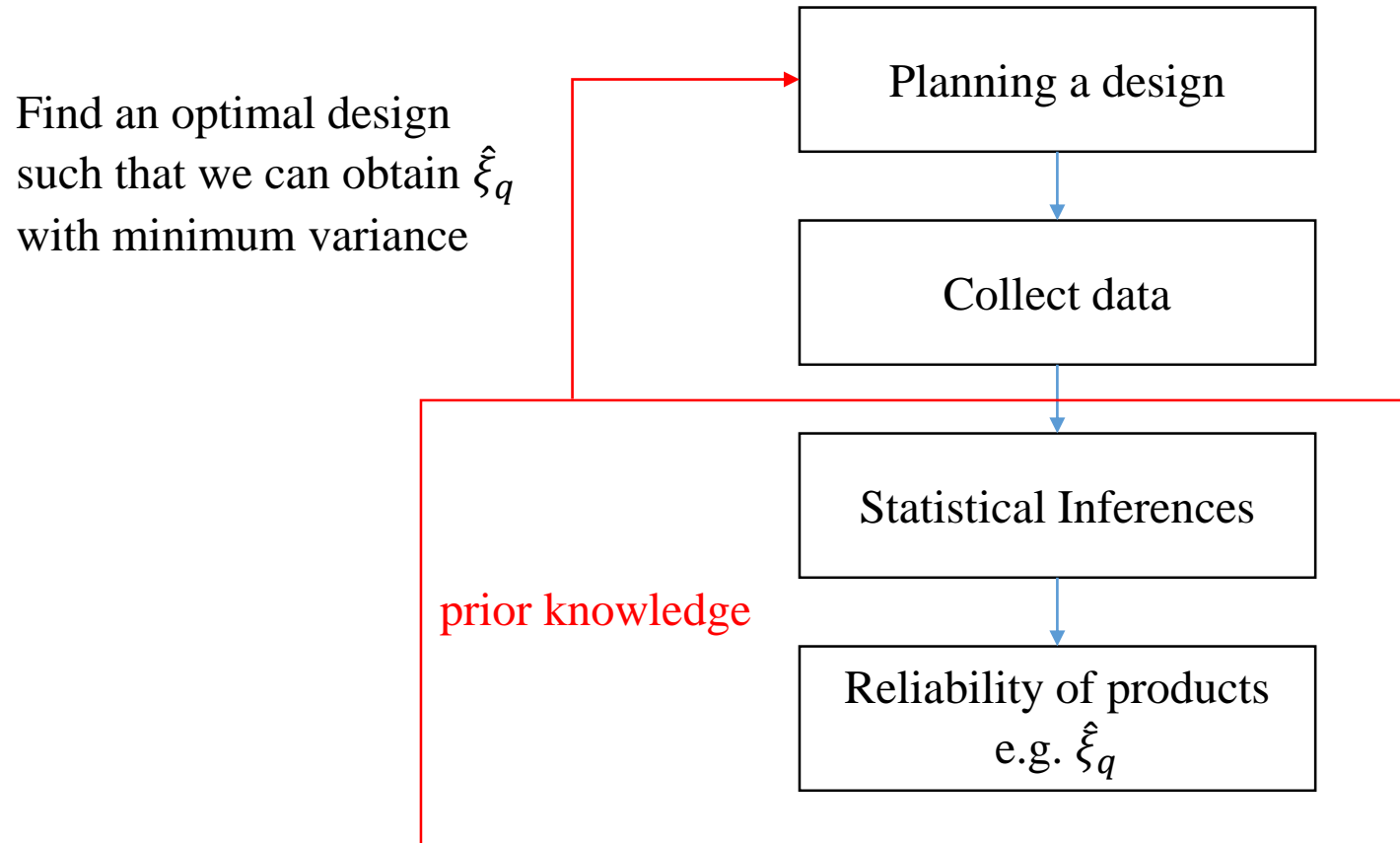
Collection of reliability data



Analysis procedure for laboratory data



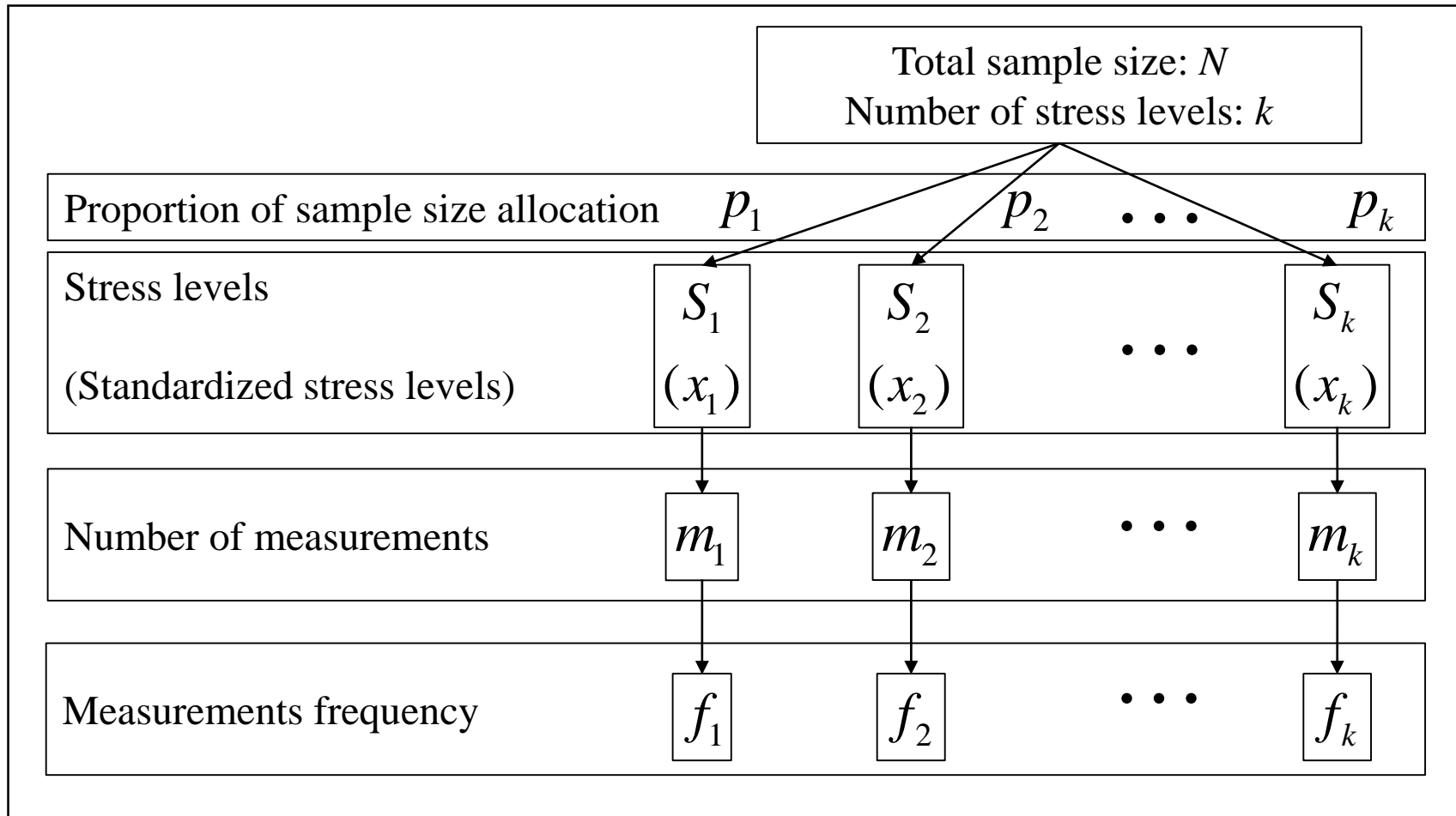
Analysis procedure for laboratory data



Optimal criteria

- D-optimality: minimize the determinant of the covariance matrix of parameters.
- A-optimality: minimize the trace of the covariance matrix of parameters.
- E-optimality: minimize the maximum eigenvalue of the covariance matrix of parameters.
- V-optimality: minimize the variance of $\hat{\xi}_q$.

Layout of a k -level ADT



$$\zeta = \begin{pmatrix} x_1 & \dots & x_k \\ n_1 & \dots & n_k \\ m_1 & \dots & m_k \\ f_1 & \dots & f_k \end{pmatrix}$$

$$n_l = N \times p_l$$

Goal of designing an ADT plan

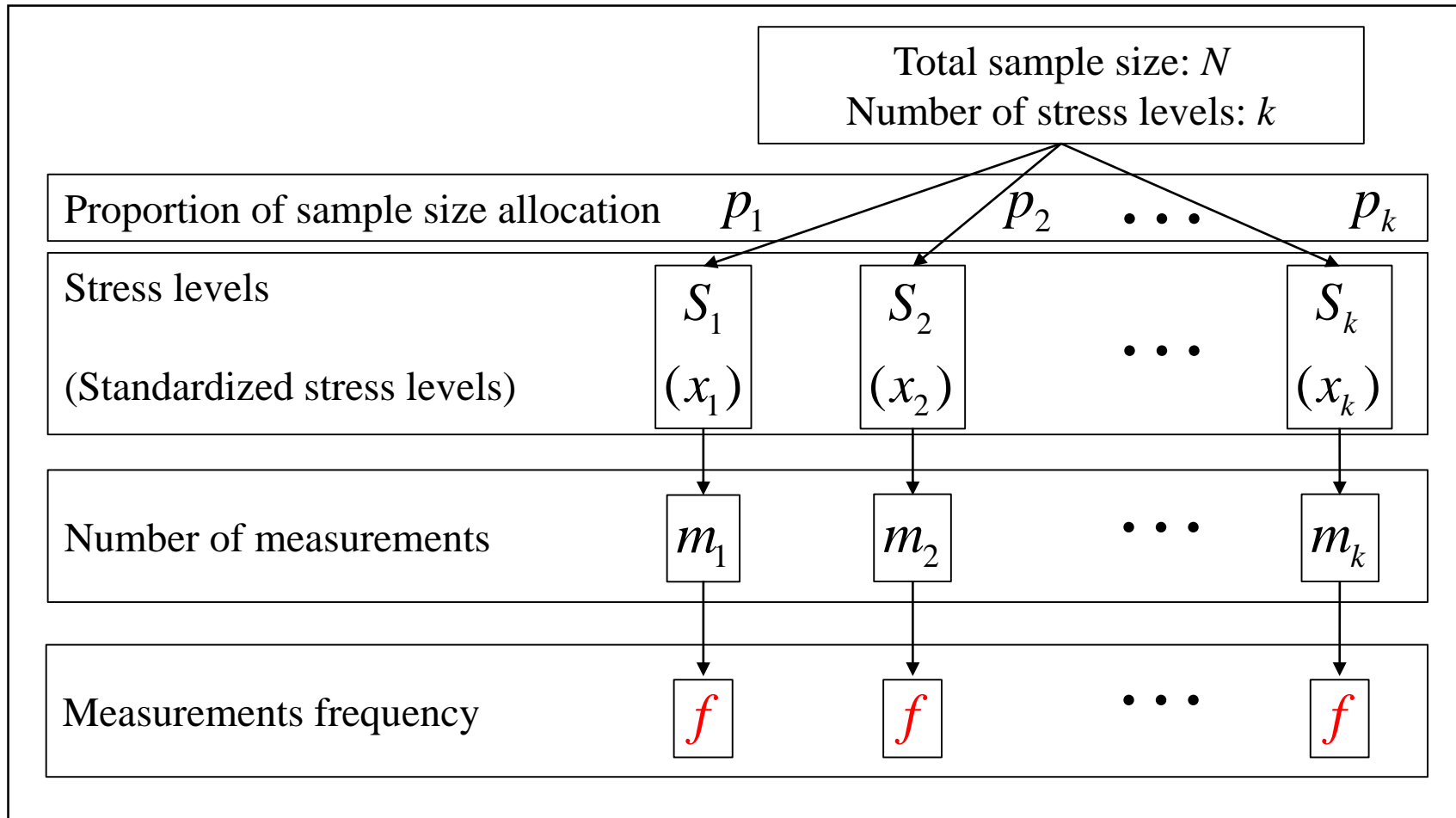
- The goal of this study is to find an optimal design which minimizes the asymptotic variance of ξ_q (MLE). That is,

$$\zeta^* = \underset{\zeta}{\operatorname{argmin}} \operatorname{AVar}(\xi_q | \zeta).$$

- I will use the exponential dispersion accelerated degradation model to illustrate the procedure.

- Optimal design for EDADTs of a single accelerating variable
 - Problem formulation
 - The expression of $Avar(\hat{\xi}_q)$
 - Conjecture V-optimal design
 - Optimal allocation rule based on cost constraint

Problem formulation



$$\zeta = \begin{pmatrix} x_1 & \cdots & x_k \\ n_1 & \cdots & n_k \\ m_1 & \cdots & m_k \end{pmatrix}$$

Problem formulation

- Let $Z_i(t_{jl}|x_l)$ ($i = 1, \dots, n_l$, $j = 1, \dots, m_l$, $l=1, \dots, k$) denote the degradation of i th test unit at time $t_{jl} = j \times f \times \Delta t$ under l th stress-level x_l .

- $Z_i(t_{jl}|x_l) \sim ED(\mu(x_l)t_{jl}, \lambda)$, $\ln(\mu(x_l)) = a + bx_l, b > 0, x_l \in [x_L, 1]$

$\Delta Z_{ijl} = Z_i(t_{jl}|x_l) - Z_i(t_{(j-1)l}|x_l)$ has the probability density function:

$$f(\Delta z_{ijl}|\mu(x_l), \lambda) = c(\Delta z_{ijl}|\lambda, \Delta t_{jl})e^{\lambda\{\varpi(\mu(x_l))\Delta z_{ijl} - \Delta t_{jl}\kappa[\varpi(\mu(x_l))]\}}$$

Maximum likelihood estimation

- The likelihood function

$$L(a, b, \lambda) = \prod_{l=1}^k \prod_{i=1}^{n_l} \prod_{j=1}^{m_l} f(\Delta z_{ijl} | \mu(x_l), \lambda).$$

- The log-likelihood function

$$l(a, b, \lambda) = C + \sum_{l=1}^k \sum_{i=1}^{n_l} \sum_{j=1}^{m_l} \lambda \varpi(\mu(x_l)) \Delta z_{ijl} - \lambda \sum_{l=1}^k \kappa(\varpi(\mu(x_l))) n_l m_l \Delta t.$$

- Maximum likelihood estimation

$$(\hat{a}, \hat{b}, \hat{\lambda}) = \operatorname{argmax} l(a, b, \lambda).$$

Properties of MLE

- Fisher information matrix

$$I^*(\theta|\zeta) = E \left[-\frac{\partial^2 l(\theta)}{\partial \theta_i \partial \theta_j} \right] = \begin{pmatrix} \lambda \Delta t e^{-a(d-2)} I(\theta|\zeta) & 0^T \\ 0 & \frac{1}{2\lambda^2} \sum_{l=1}^k n_l m_l \end{pmatrix}$$

where $I(\theta|\zeta) = \sum_{l=1}^k n_l m_l A(x_l) \begin{pmatrix} 1 & x_l \\ x_l & x_l^2 \end{pmatrix}$, $A(x_l) = e^{-b(d-2)x_l}$.

- Asymptotic covariance matrix

$$\text{Cov}(\hat{\theta}) = (I^*(\theta|\zeta))^{-1}.$$

Properties of MLE

- Invariant property

If $g(\theta)$ is a function of θ , then the MLE of $g(\theta)$ is $g(\hat{\theta})$.

- δ -method

The asymptotic variance of $g(\hat{\theta})$ is

$$AVar\left(g(\hat{\theta})\right) = \nabla g(\theta) Cov(\hat{\theta}) \nabla g(\theta)^T,$$

where $\nabla g(\theta) = \left(\frac{\partial g(\theta)}{\partial a}, \frac{\partial g(\theta)}{\partial b}, \frac{\partial g(\theta)}{\partial \lambda} \right)$.

The expression of Avar ($\hat{\xi}_q$)

- Asymptotic variance

$$AVar(\hat{\xi}_q | \zeta) = \frac{1}{f_T(\xi_q)^2 \Delta t} \left[\frac{h_{1,q}^2 e^{a(d-2)} \sum_{l=1}^k A(x_l) x_l^2 m_l n_l}{\lambda \sum_{u < v}^k A(x_u + x_v) (x_v - x_u)^2 m_u n_u m_v n_v} + \frac{2\lambda^2 h_{2,q}^2 \Delta t}{\sum_{l=1}^k m_l n_l} \right],$$

where $h_{1,q} = \frac{\partial F_T(\xi_q | \theta)}{\partial a}$, $h_{2,q} = \frac{\partial F_T(\xi_q | \theta)}{\partial \lambda}$.

- m_l and n_l are nonidentifiability, because of the assumptions of independent and stationary increment.

The expression of Avar ($\hat{\xi}_q$)

- We use a two-step approach to obtain the optimal design
 1. We first derive an optimal approximate design.
 2. We involve a cost constraint to calculate n_l and m_l .

- Let $N_0 = \sum_{l=1}^k m_l n_l$ and $p_{l0} = \frac{n_l m_l}{N_0}$

$$\begin{aligned}
 & AVar(\hat{\xi}_q | \zeta) \\
 &= \frac{1}{f_T(\xi_q)^2 N_0 \Delta t} \left[\frac{h_{1,q}^2 e^{a(d-2)} \sum_{l=1}^k A(x_l) x_l^2 p_{l0}}{\lambda \sum_{u < v}^k A(x_u + x_v) (x_v - x_u)^2 p_{u0} p_{v0}} + 2\lambda^2 h_{2,q}^2 \Delta t \right],
 \end{aligned}$$

Optimal approximate design

- Prefix N_0 , minimizing $\text{Avar}(\hat{\xi}_q)$ is equivalent to minimize

$$G(\zeta) = \frac{\sum_{l=1}^k A(x_l) x_l^2 p_{l0}}{\sum_{u < v}^k A(x_v + x_u) (x_v - x_u)^2 p_{u0} p_{v0}},$$

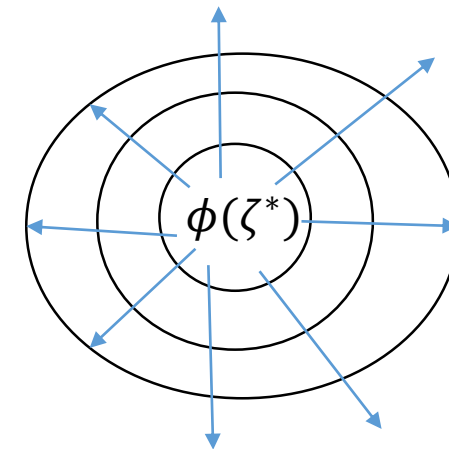
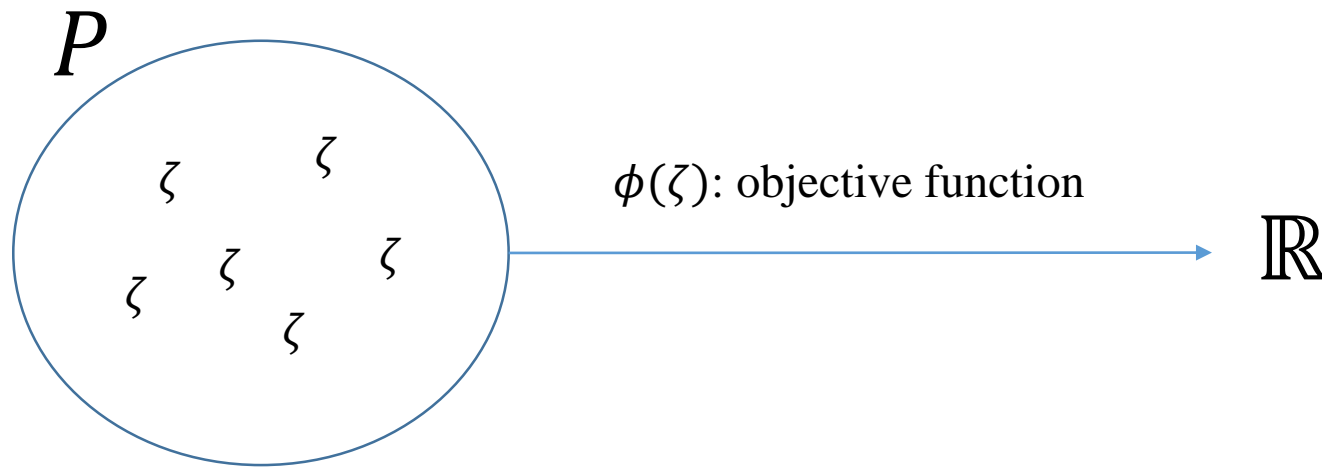
$$\zeta = \begin{pmatrix} x_1 & \cdots & x_k \\ p_{10} & \cdots & p_{k0} \end{pmatrix}$$

- V-optimal approximate design

$$\zeta^* = \operatorname{argmin}_{\zeta} G(\zeta)$$

Introduction of general equivalence theorem

$$\zeta = \begin{pmatrix} x_1 & x_2 \\ p_1 & p_2 \end{pmatrix}, p_1 + p_2 = 1 \Leftrightarrow \zeta(x) = \begin{cases} p_1, & \text{if } x = x_1 \\ p_2, & \text{if } x = x_2, p_1 + p_2 = 1 \\ 0, & \text{o.w.} \end{cases}$$



ζ^* is ϕ -optimal iff the directional derivative of ϕ at ζ^* is zero.

Introduction of general equivalence theorem

$$\zeta = \begin{pmatrix} x_1 & x_2 \\ p_1 & p_2 \end{pmatrix}, p_1 + p_2 = 1 \Leftrightarrow \zeta(x) = \begin{cases} p_1, & \text{if } x = x_1 \\ p_2, & \text{if } x = x_2, p_1 + p_2 = 1 \\ 0, & \text{o.w.} \end{cases}$$

Let ζ be the probability measure containing in the set of all probability measure, P , on the design region D . Let ϕ be the function in P and $\eta_1, \eta_2 \in P$. Then, the derivative toward η_2 at a given point η_1 is defined by

$$\Lambda(\eta_1, \eta_2) = \lim_{\varepsilon \downarrow 0} \frac{\phi((1-\varepsilon)\eta_1 + \varepsilon\eta_2) - \phi(\eta_1)}{\varepsilon}.$$

Introduction of general equivalence theorem

ζ^* is the optimal design iff $\sup_{\eta \in P} \Lambda(\zeta^*, \eta) = 0$

- Let $\zeta_x(z) = \begin{cases} 1 & \text{if } z = x \\ 0 & \text{o.w.} \end{cases}$ be a probability measure with probability 1 at x .
Then, $\{\zeta_x | x \in [x_L, 1]\}$ is a basis of P . That is, for any $\eta \in P$, $\eta = \int \zeta_x \eta(dx)$.
- For example, if $\eta(z) = \begin{cases} p_1 & \text{if } z = x_1 \\ p_2 & \text{if } z = x_2 \end{cases}$, then
$$\eta = \zeta_{x_1} \eta(x_1) + \zeta_{x_2} \eta(x_2) = \zeta_{x_1} p_1 + \zeta_{x_2} p_2.$$

Introduction of general equivalence theorem

ζ^* is the optimal design iff $\sup_{\eta \in P} \Lambda(\zeta^*, \eta) = 0$

- If $\Lambda(\zeta, \eta) = \Lambda(\zeta, \zeta_{x_1} p_1 + \zeta_{x_2} p_2) = \Lambda(\zeta, \zeta_{x_1}) p_1 + \Lambda(\zeta, \zeta_{x_2}) p_2$, then we say $\Lambda(\zeta, \eta)$ is linear in η .

- If $\Lambda(\zeta, \eta)$ is linear in η , then

$$\sup_{\eta \in P} \Lambda(\zeta^*, \eta) = 0 \text{ iff } \sup_{x \in [x_L, 1]} \Lambda(\zeta^*, \zeta_x) = 0.$$

Introduction of general equivalence theorem

Under some regular conditions, Whittle (1973), Chaloner & Larntz (1989) stated that if ϕ is a concave function, then

$$\zeta^* \text{ is the optimal design iff } \sup_{x \in [x_L, 1]} \Lambda(\zeta^*, x) = 0,$$

where $\Lambda(\zeta^*, x) = \Lambda(\zeta^*, \zeta_x)$

Conjecture V-optimal design

$$1. \quad d < 2, \zeta^\Delta = \begin{pmatrix} \max(x_L, \rho_1) & 1 \\ p_{10}^\Delta & p_{20}^\Delta \end{pmatrix}$$



$$2. \quad d = 2, \zeta^\Delta = \begin{pmatrix} x_L & 1 \\ p_{10}^\Delta & p_{20}^\Delta \end{pmatrix}$$



$$3. \quad d > 2, \zeta^\Delta = \begin{pmatrix} x_L & \min(1, \rho_2) \\ p_{10}^\Delta & p_{20}^\Delta \end{pmatrix}$$



where $\rho_1 = 1 + [1 + W(e^{-1})] \frac{2}{b(d-2)}$, $\rho_2 = x_L + [1 + W(e^{-1})] \frac{2}{b(d-2)}$, and $p_{10}^\Delta = \frac{x_2^\Delta A(x_2^\Delta/2)}{x_1^\Delta A(x_1^\Delta/2) + x_2^\Delta A(x_2^\Delta/2)}$, $p_{20}^\Delta = 1 - p_{10}^\Delta$.

Conjecture V-optimal design

Theorem

$\sup_x \Lambda(\zeta^\Delta, x) = 0$, and hence ζ^Δ is the global V-optimal design.

Tung, H. P., Lee, I. C., & Tseng, S. T. (2022). Analytical approach for designing accelerated degradation tests under an exponential dispersion model. *Journal of Statistical Planning and Inference*, 218, 73-84.

Optimal allocation rule based on cost constraint

- Asymptotic variance

$$AVar(\hat{\xi}_q | \zeta) = \frac{1}{f_T(\xi_q)^2 \Delta t} \left[\frac{h_{1,q}^2 e^{a(d-2)} \sum_{l=1}^k A(x_l) x_l^2 m_l n_l}{\lambda \sum_{u < v}^k A(x_u + x_v) (x_v - x_u)^2 m_u n_u m_v n_v} + \frac{2\lambda^2 h_{2,q}^2 \Delta t}{\sum_{l=1}^k m_l n_l} \right],$$

where $h_{1,q} = \frac{\partial F_T(\xi_q | \theta)}{\partial a}$, $h_{2,q} = \frac{\partial F_T(\xi_q | \theta)}{\partial \lambda}$.

- m_l and n_l are nonidentifiability, because of the assumptions of independent and stationary increment.

Optimal allocation rule based on cost constraint

- Cost Constraint

$$C(m_1, m_2, n_1, n_2) = c_{op}\Delta t(m_1 + m_2) + c_{it}(n_1 + n_2)$$

- Minimize $C(m_1, m_2, n_1, n_2)$

subjected to $m_1 n_1 = p_1^\Delta N_0$ and $m_2 n_2 = p_2^\Delta N_0$

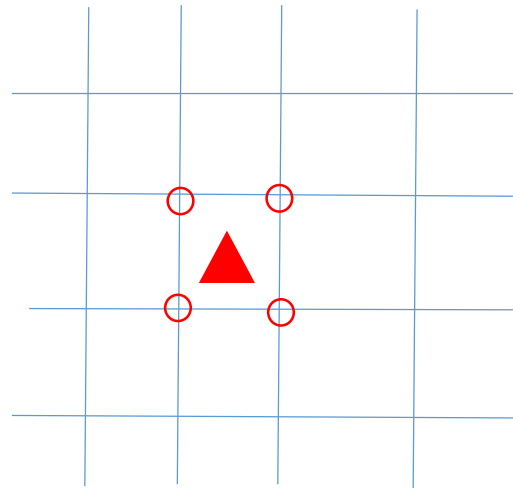
Theorem

$$m_1^\Delta = \sqrt{\frac{c_{it} p_{10}^\Delta N_0}{c_{op} \Delta t}}, \quad m_2^\Delta = \sqrt{\frac{c_{it} p_{20}^\Delta N_0}{c_{op} \Delta t}}, \quad n_1^\Delta = \sqrt{\frac{c_{op} \Delta t p_{10}^\Delta N_0}{c_{it}}}, \quad n_2^\Delta = \sqrt{\frac{c_{op} \Delta t p_{20}^\Delta N_0}{c_{it}}}.$$

Optimal allocation rule based on cost constraint

$$(m_1^*, m_2^*, n_1^*, n_2^*) = \arg \min_{(m_1, m_2, n_1, n_2) \in \Omega} \text{AVar}(\hat{\xi}_q | \zeta)$$

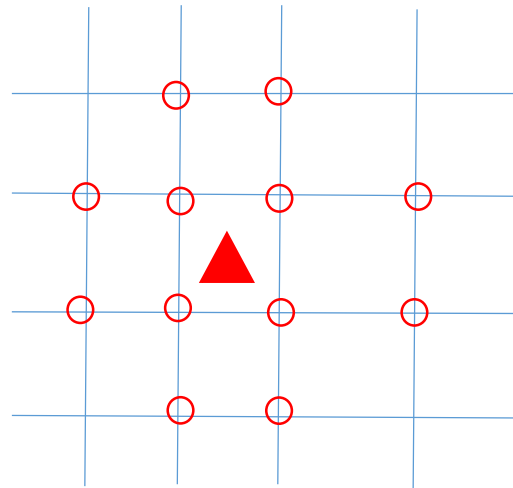
$$\Omega = \{(m_1, m_2, n_1, n_2) \in \mathbb{N}^4 \mid |m_l - \lfloor m_l^\Delta \rfloor| \leq \nu, |n_l - \lfloor n_l^\Delta \rfloor| \leq \nu \text{ for } l = 1, 2\}$$



Optimal allocation rule based on cost constraint

$$(m_1^*, m_2^*, n_1^*, n_2^*) = \arg \min_{(m_1, m_2, n_1, n_2) \in \Omega} \text{AVar}(\hat{\xi}_q | \zeta)$$

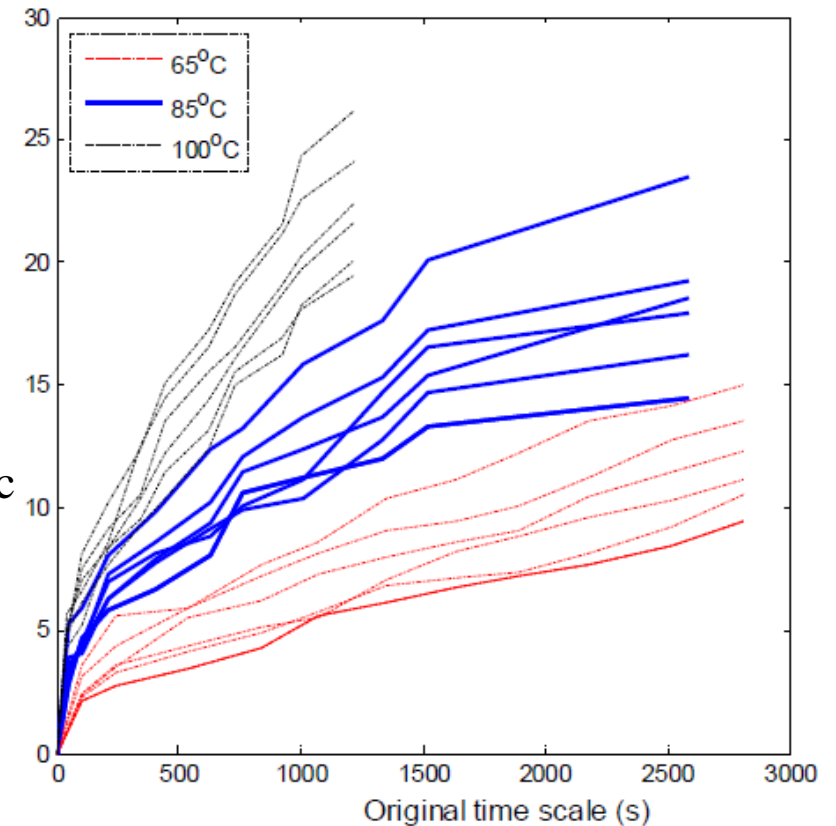
$$\Omega = \{(m_1, m_2, n_1, n_2) \in \mathbb{N}^4 \mid |m_l - \lfloor m_l^\Delta \rfloor| \leq \nu, |n_l - \lfloor n_l^\Delta \rfloor| \leq \nu \text{ for } l = 1, 2\}$$



An illustrative example

- Stress relaxation data (Yang, 2007)
- Stress levels: 65°C, 85°C, 100°C
- Normal use condition: 40°C
- $(d, a, b, \lambda) = (1.4, 1.95, 1.83, 2.20)$
- Standardized design region $[0.46, 1]$

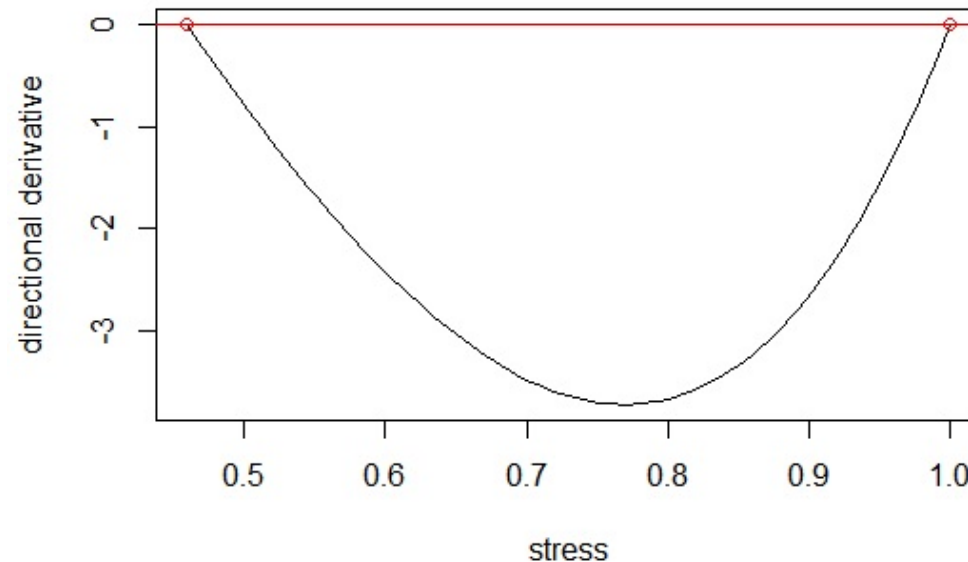
Quality
Characteristic



An illustrative example

- Based on the V-optimal design Theorem, we have

$$\zeta^\Delta = \begin{pmatrix} x_1^\Delta & x_2^\Delta \\ p_{10}^\Delta & p_{20}^\Delta \end{pmatrix} = \begin{pmatrix} 0.46 & 1 \\ 0.745 & 0.255 \end{pmatrix}$$



An illustrative example

- Assuming $N_0 = 1000$, $c_{op} = 1.9$, $c_{it} = 53$, $\Delta t = 4$

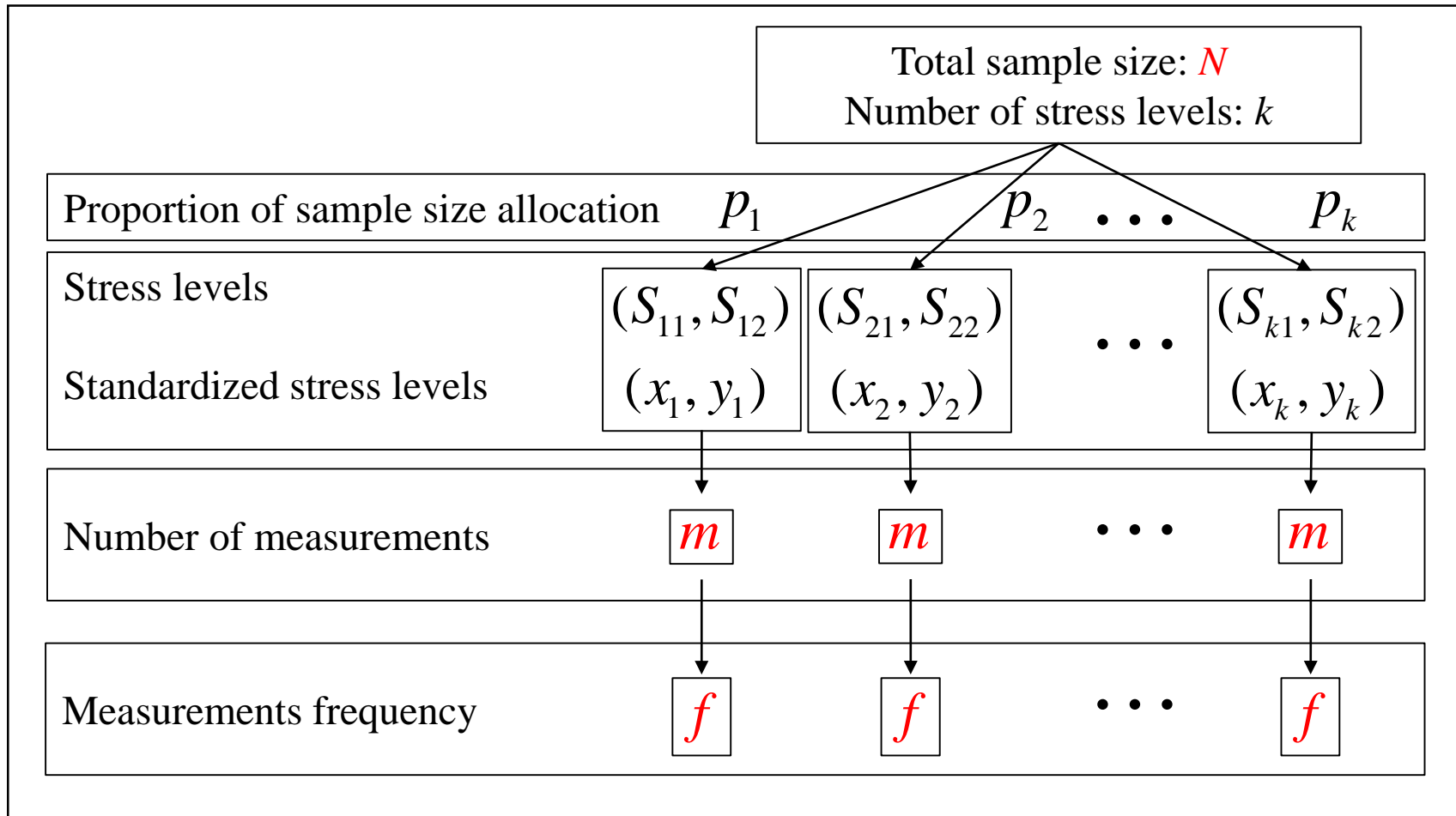
$$\zeta^\Delta = \begin{pmatrix} x_1^\Delta & x_2^\Delta \\ n_1^\Delta & n_2^\Delta \\ m_1^\Delta & m_2^\Delta \end{pmatrix} = \begin{pmatrix} 0.46 & 1 \\ 10.34 & 6.05 \\ 72.09 & 42.16 \end{pmatrix}$$

An illustrative example

ν	m_1	m_2	n_1	n_2	p_{10}	p_{20}	AVar	N_0	time (sec)
1	73	43	10	6	0.74	0.26	51.73	988	0.01
2	74	42	10	6	0.75	0.25	51.51	992	0.06
3	69	40	11	6	0.76	0.24	51.21	999	0.09
4	76	40	10	6	0.76	0.24	51.16	1000	0.50
5	76	40	10	6	0.76	0.24	51.16	1000	1.10
Grid search	76	40	10	6	0.76	0.24	51.16	1000	224.11

- Optimal design for EDADTs of two accelerating variables without interaction
 - Problem formulation
 - Degenerate design
 - Non-degenerate design
 - An illustrate example

Problem formulation



$$\zeta = \begin{pmatrix} (x_1, y_1) & \cdots & (x_k, y_k) \\ p_1 & \cdots & p_k \end{pmatrix}$$

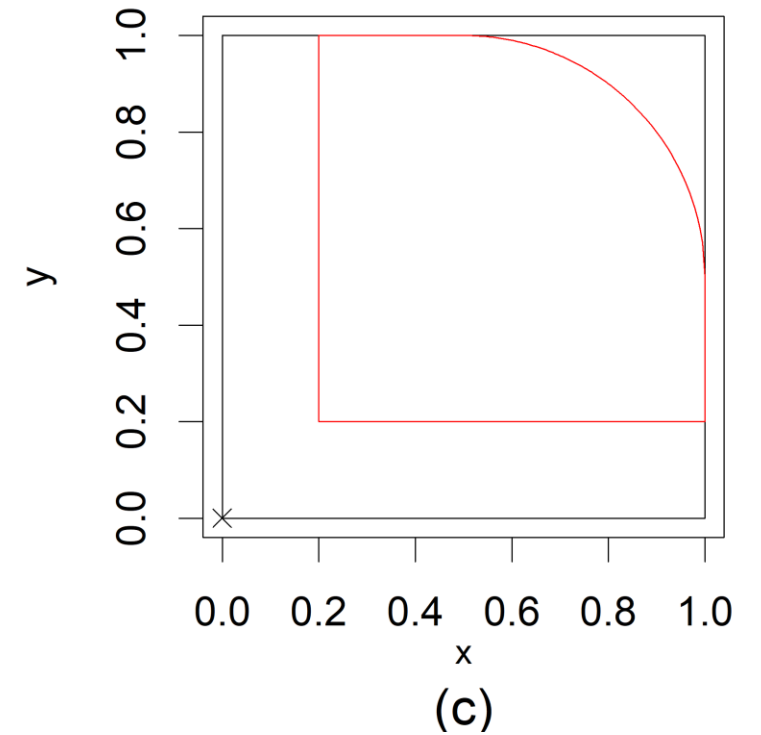
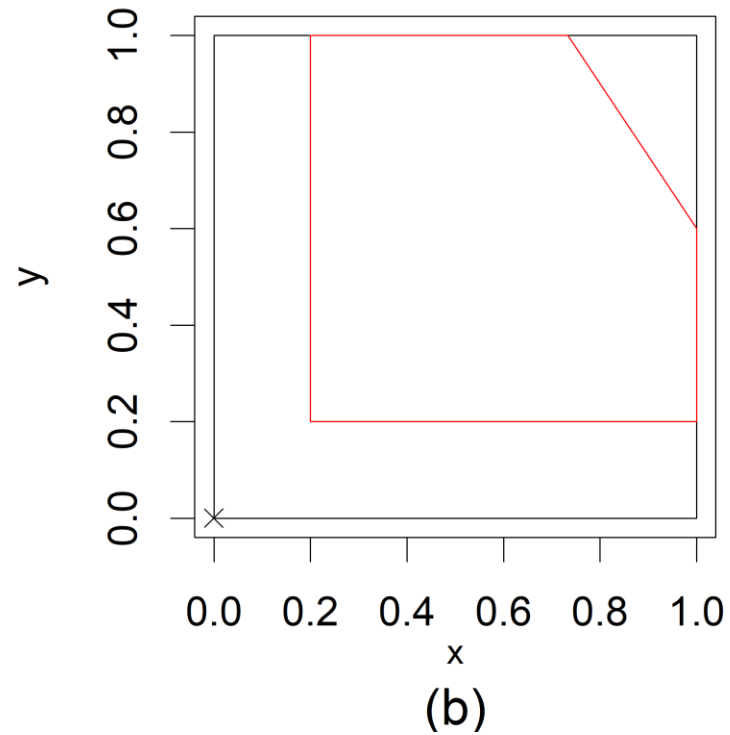
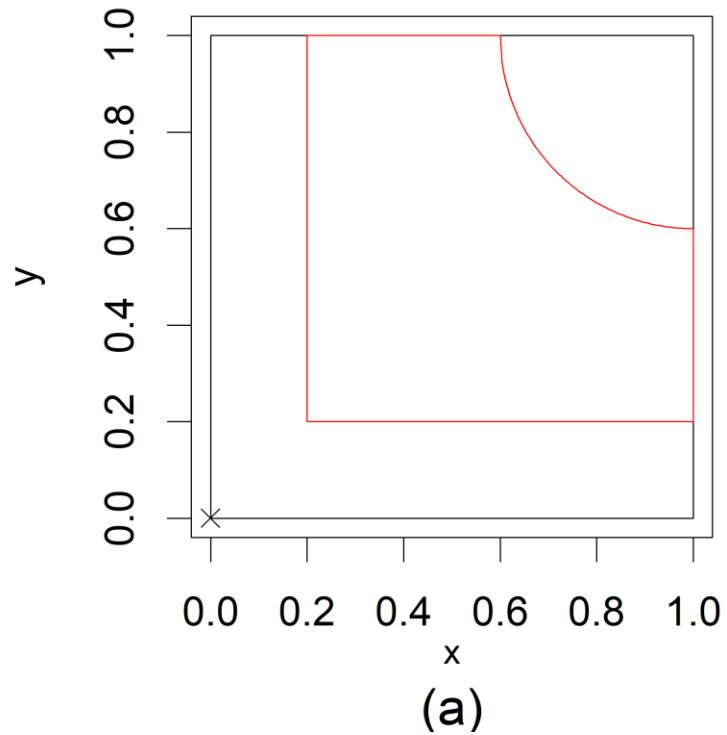
Problem formulation

- Let $Z_i(t_j|x_l)$ ($i = 1, \dots, n_i$, $j = 1, \dots, m$, $l=1, \dots, k$) denote the degradation of i th test unit at time $t_j = j \times \Delta t$ under l th stress-level (x_l, y_l) .
- $Z_i(t_j|x_l) \sim ED(\mu(x_l, y_l)t_j, \lambda)$, $\ln(\mu(x_l, y_l)) = \alpha_0 + \alpha_1 x_l + \alpha_2 y_l$, $\alpha_1, \alpha_2 > 0$, $(x_l, y_l) \in D_2$
 $\Delta Z_{ijl} = Z_i(t_j|x_l) - Z_i(t_{(j-1)}|x_l)$ has the probability density function:

$$f(\Delta z_{ijl} | \mu(x_l, y_l), \lambda) = c(\Delta z_{ijl} | \lambda, \Delta t) e^{\lambda \{ \varpi(\mu(x_l, y_l)) \Delta z_{ijl} - \Delta t \kappa[\varpi(\mu(x_l, y_l))] \}}$$

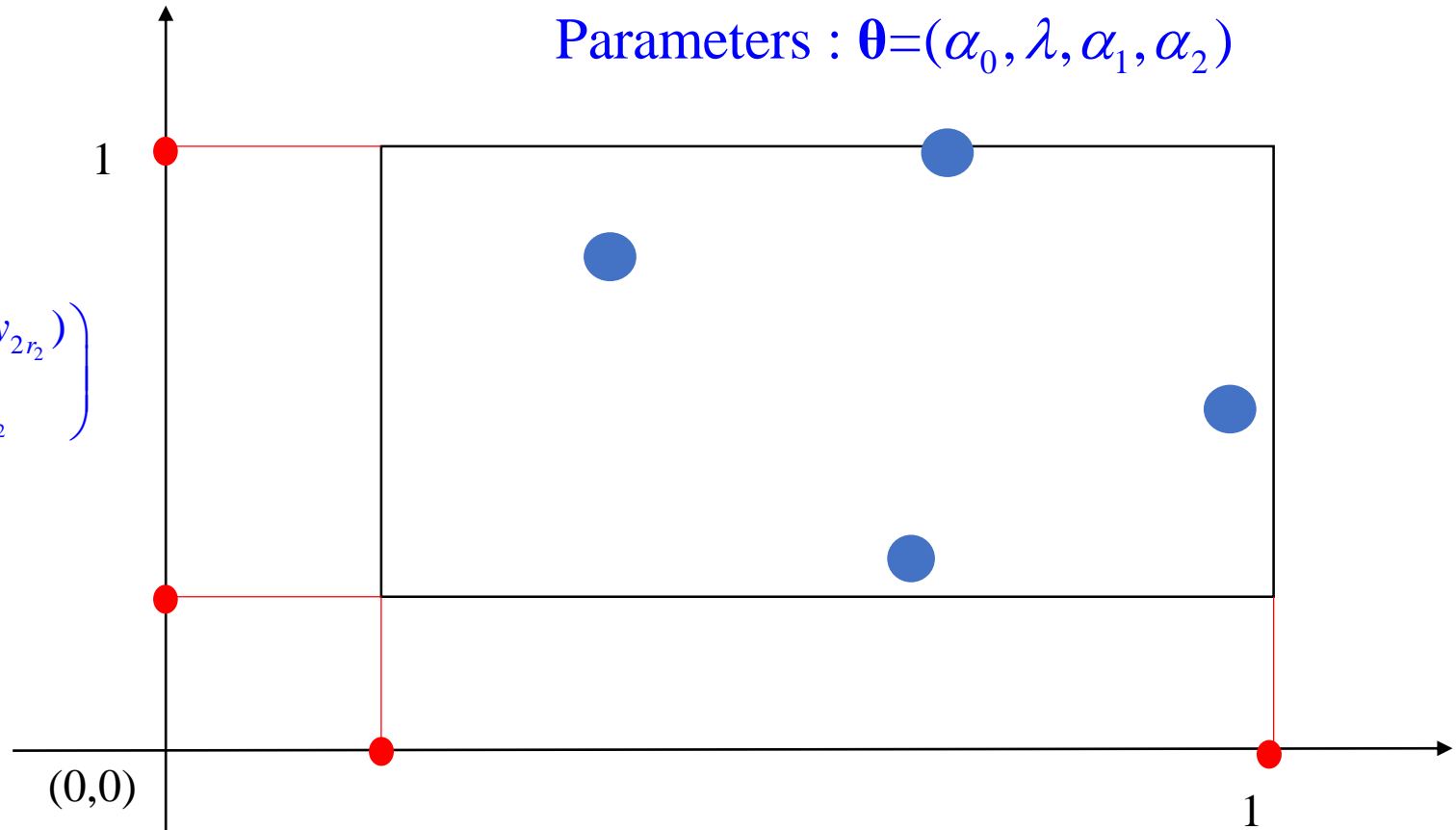
Problem formulation

D_2 can be



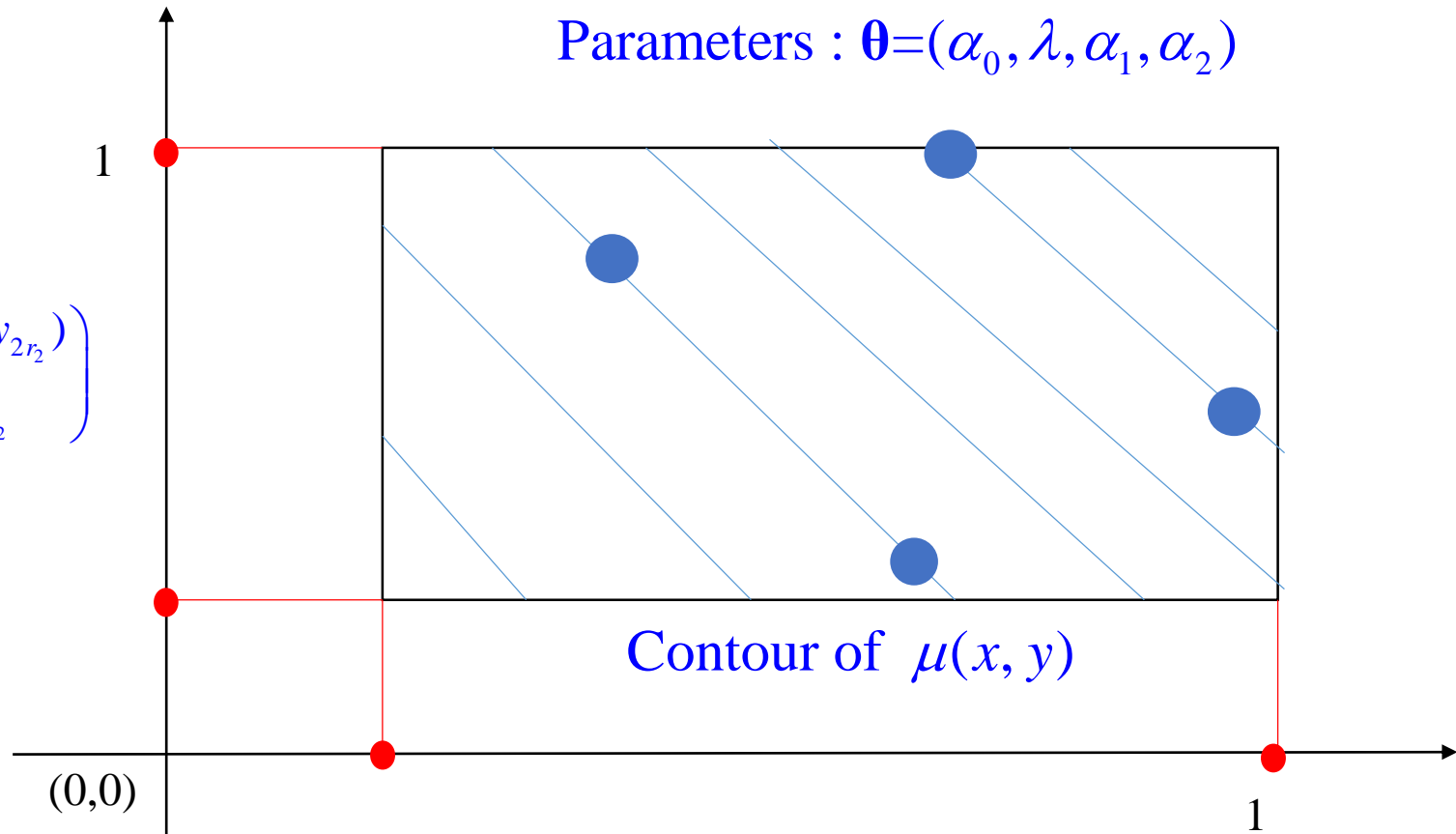
Escobar and Meeker (1995)

$$\left(\begin{array}{cccccc} (x_{11}, y_{11}) & \cdots & (x_{1r_1}, y_{1r_1}) & (x_{21}, y_{21}) & \cdots & (x_{2r_2}, y_{2r_2}) \\ p_{11} & \cdots & p_{1r_1} & p_{21} & \cdots & p_{2r_2} \end{array} \right)$$



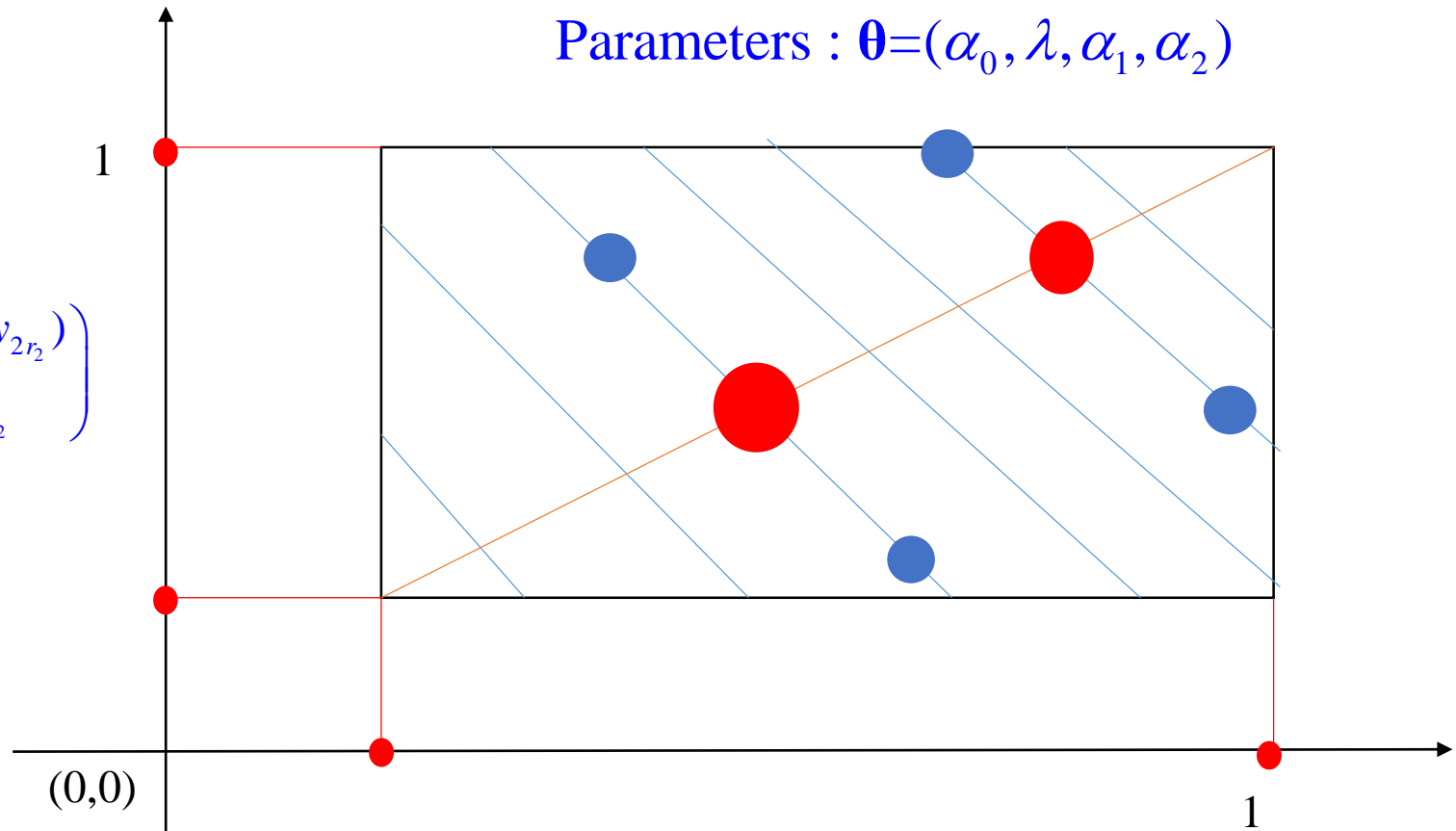
Escobar and Meeker (1995)

$$\left(\begin{array}{cccccc} (x_{11}, y_{11}) & \cdots & (x_{1r_1}, y_{1r_1}) & (x_{21}, y_{21}) & \cdots & (x_{2r_2}, y_{2r_2}) \\ p_{11} & \cdots & p_{1r_1} & p_{21} & \cdots & p_{2r_2} \end{array} \right)$$



Escobar and Meeker (1995)

$$\begin{pmatrix} (x_{11}, y_{11}) & \cdots & (x_{1r_1}, y_{1r_1}) & (x_{21}, y_{21}) & \cdots & (x_{2r_2}, y_{2r_2}) \\ p_{11} & \cdots & p_{1r_1} & p_{21} & \cdots & p_{2r_2} \end{pmatrix}$$



Escobar and Meeker (1995)

$$\begin{pmatrix} (x_1, x_1) & (x_2, x_2) \\ p_1 & p_2 \end{pmatrix}$$

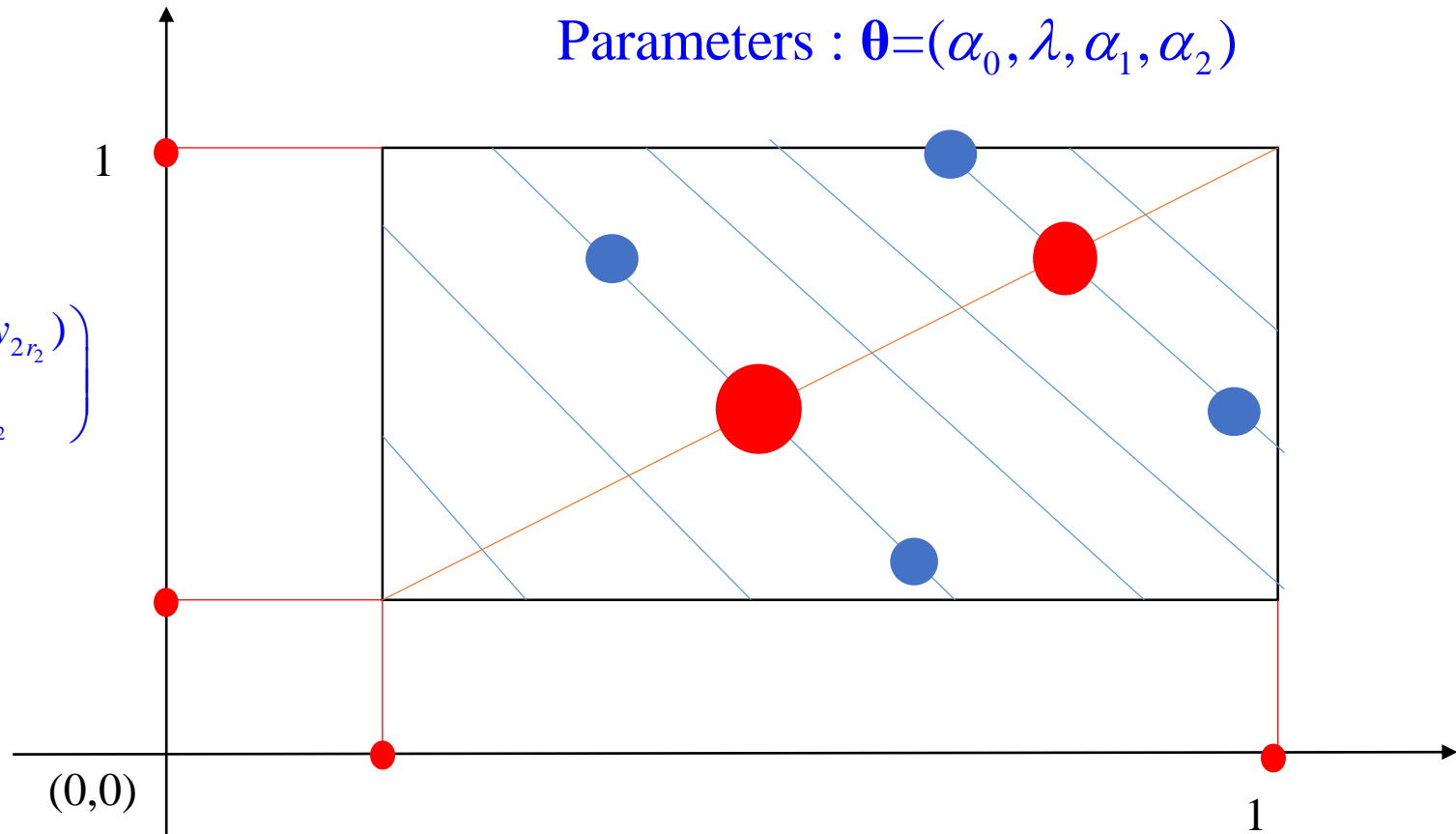
$$\begin{pmatrix} (x_{11}, y_{11}) & \cdots & (x_{1r_1}, y_{1r_1}) & (x_{21}, y_{21}) & \cdots & (x_{2r_2}, y_{2r_2}) \\ p_{11} & \cdots & p_{1r_1} & p_{21} & \cdots & p_{2r_2} \end{pmatrix}$$

$$\sum_{r=1}^{r_1} p_{1r} = p_1$$

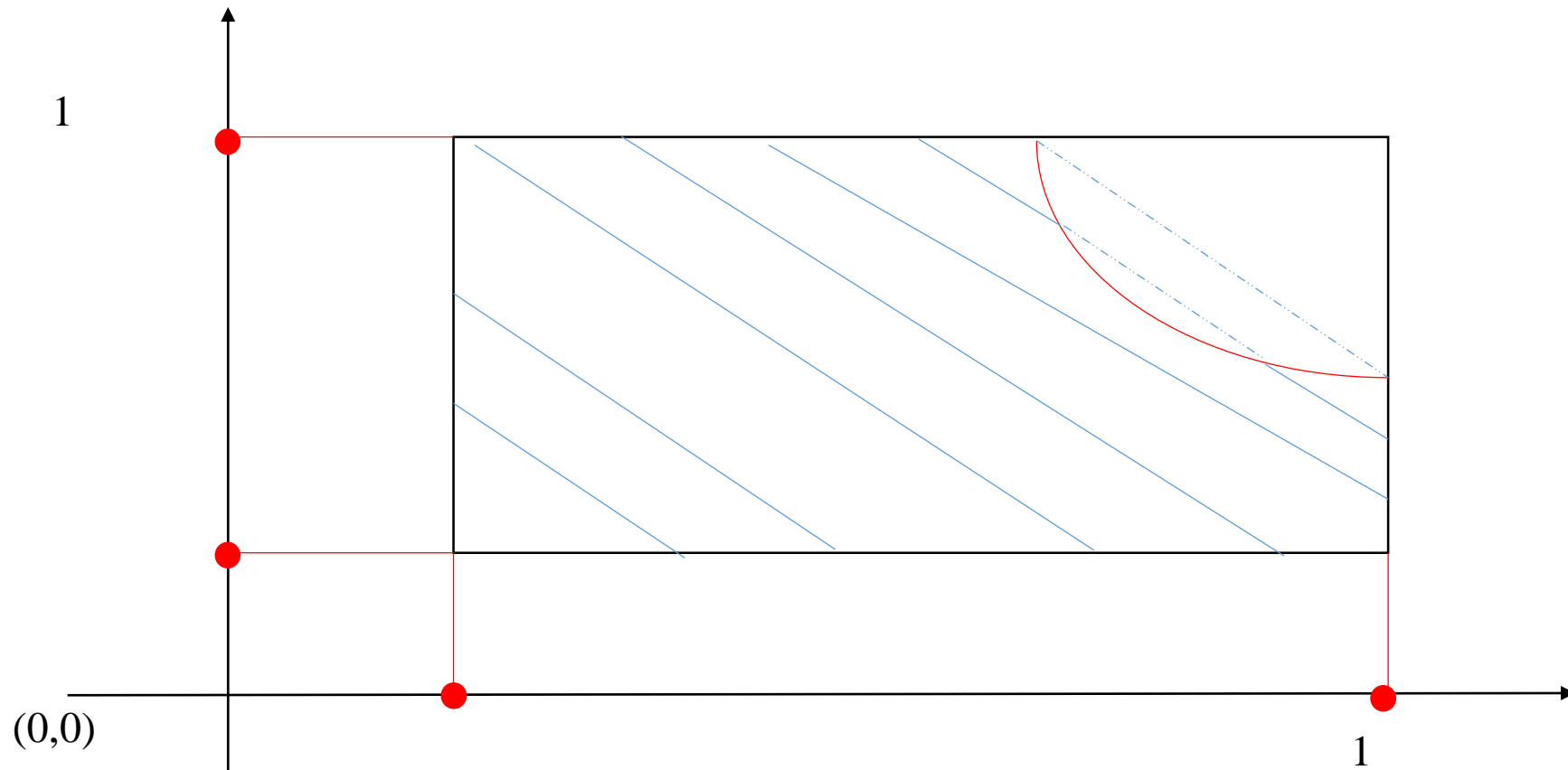
$$\alpha_1 x_{1r} + \alpha_2 y_{1r} = \alpha_1 x_1 + \alpha_2 x_1$$

Parameters : $\theta' = (\alpha_0, \lambda, \alpha_1')$

Parameters : $\theta = (\alpha_0, \lambda, \alpha_1, \alpha_2)$

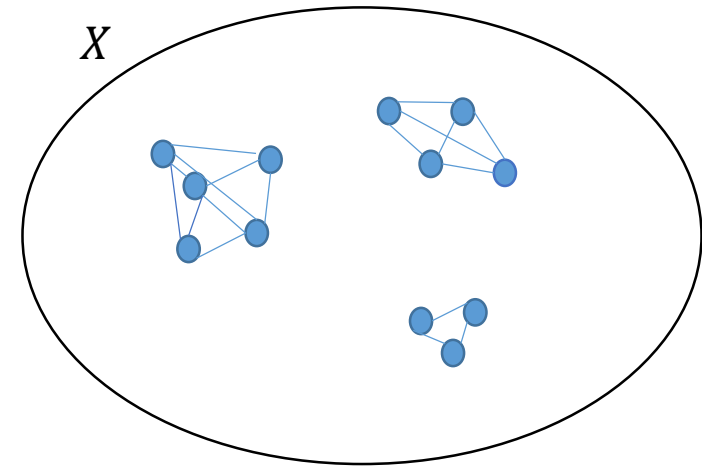


Irregular design region



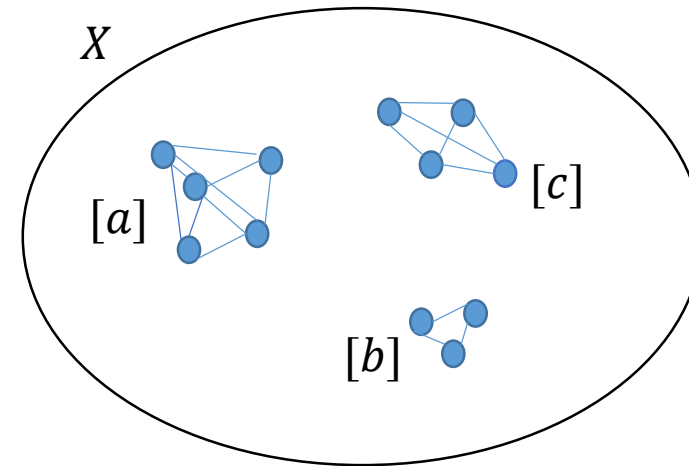
Equivalence relation

- Binary relation: Given sets X and Y , a binary relation R over sets X and Y is a subset of $X \times Y$.
- If $(x, y) \in R$, then we say x is related to y and is denoted by xRy or $x \sim y$.
- Equivalence relation: A binary relation \sim over sets X and X and satisfies the following properties: for $a, b, c \in X$,
 - $a \sim a$ (reflexivity)
 - If $a \sim b$ then $b \sim a$ (symmetry)
 - If $a \sim b$ and $b \sim c$ then $a \sim c$ (transitivity)



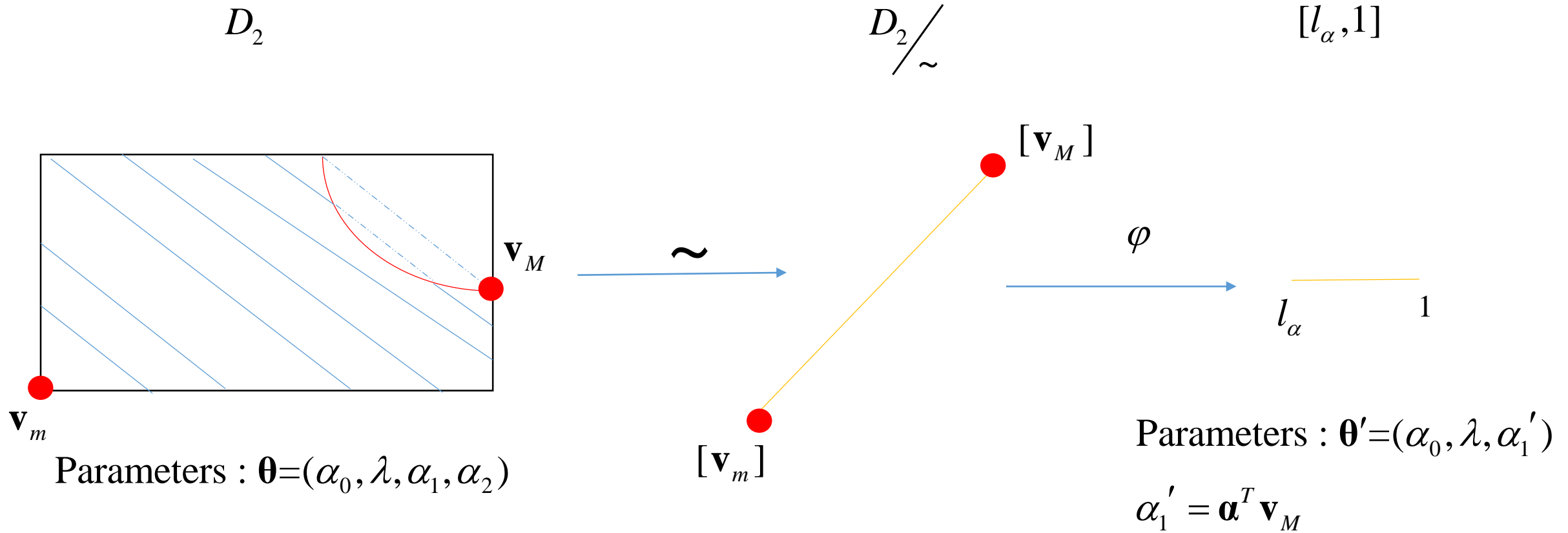
Equivalence relation

- Equivalence class: $[a] = \{x \in X \mid x \sim a\}$
- Quotient set: $X/\sim = \{[x] \mid x \in X\}$



$$X/\sim = \{[a], [b], [c]\}$$

Non-degenerate design \rightarrow Degenerate design



Find degenerate designs

- Let \sim be a relation on D_2 and for $\mathbf{v}_1, \mathbf{v}_2 \in D_2$, $\mathbf{v}_1 \sim \mathbf{v}_2$ if $\boldsymbol{\alpha}^T \mathbf{v}_1 = \boldsymbol{\alpha}^T \mathbf{v}_2$ where $\boldsymbol{\alpha} = (\alpha_1, \alpha_2)^T$.
 \sim is an equivalence relation.

- The equivalence class of an element \mathbf{v}_1 in D_2 , denoted by $[\mathbf{v}_1]$ is the set $\{\mathbf{v} \in D_2 | \mathbf{v} \sim \mathbf{v}_1\}$.

The quotient set of D_2 is denoted by $D_2 / \sim = \{[\mathbf{v}] | \mathbf{v} \in D_2\}$.

- Let $\mathbf{v}_m, \mathbf{v}_M \in D_2$ be the points that minimize and maximize $\mu(\mathbf{v})$, respectively.

Let φ be a map from D_2 / \sim to $[l_\alpha, 1]$, where $l_\alpha = \boldsymbol{\alpha}^T \mathbf{v}_m / \boldsymbol{\alpha}^T \mathbf{v}_M$, and is defined by

$$\varphi([\mathbf{v}]) = \boldsymbol{\alpha}^T \mathbf{v} / \boldsymbol{\alpha}^T \mathbf{v}_M.$$

Degenerate design

- Let ζ^d be the degenerate design on $[l_\alpha, 1]$ with stress levels $u_1 < \dots < u_k$.

$$\zeta^d = \begin{pmatrix} u_1 & \cdots & u_k \\ p_1 & \cdots & p_k \end{pmatrix}$$

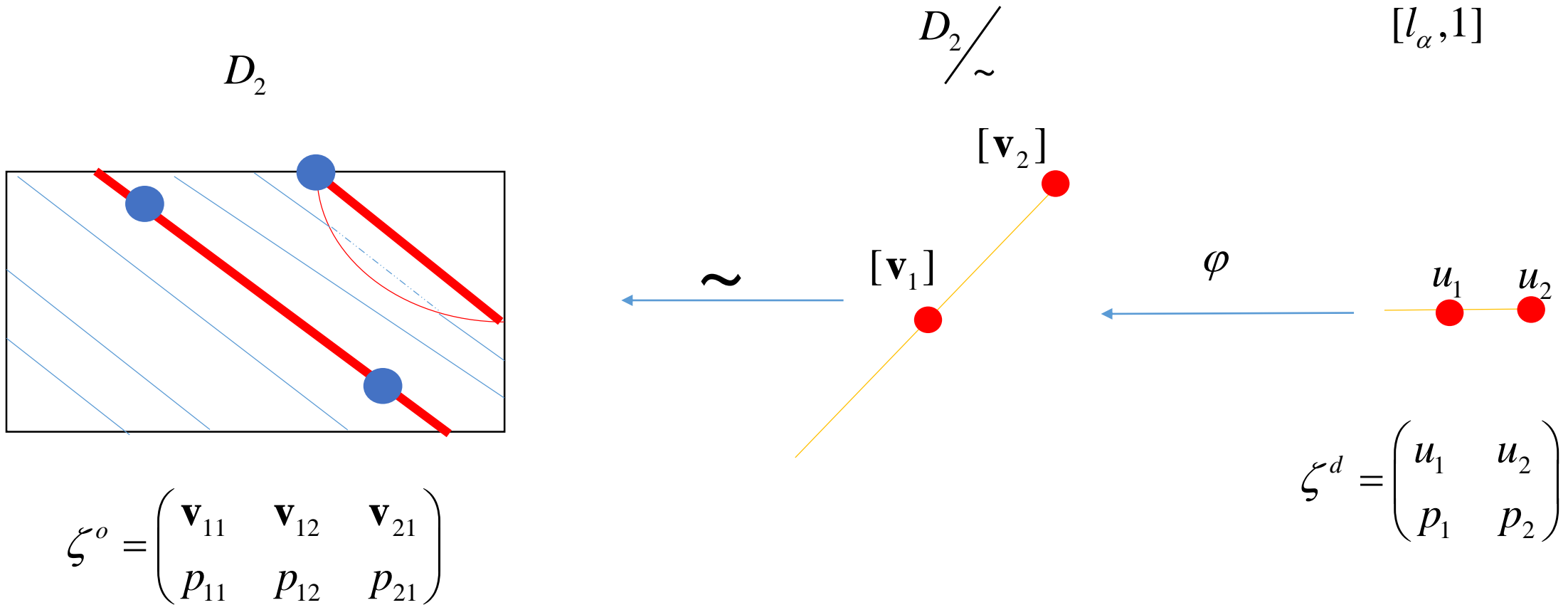
- To minimize $\text{AVar}(\hat{\xi}_q | \zeta^d)$ is equivalent to minimize $G^d(\zeta^d)$.

$$G^d(\zeta^d) = [1 \ 0] [F_{11}^d - F_{12}^d (F_{22}^d)^{-1} (F_{12}^d)^T]^{-1} \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$F^d = N\lambda m \Delta t \left[\begin{array}{cc|c} \sum_{l=1}^k A_l p_l & 0 & \sum_{l=1}^k A_l p_l u_l \\ 0 & \frac{1}{2\lambda^3 \Delta t} & 0 \\ \hline \sum_{l=1}^k A_l p_l u_l & 0 & \sum_{l=1}^k A_l p_l u_l^2 \end{array} \right]$$

$$= N\lambda m \Delta t \begin{bmatrix} F_{11}^d & F_{12}^d \\ (F_{12}^d)^T & F_{22}^d \end{bmatrix}$$

Degenerate design \rightarrow Non-degenerate design



Non-degenerate design

- Asymptotic variance

$$\text{AVar}(\hat{\xi}_q | \zeta^o) = \frac{1}{f_T(\xi_q)^2} \begin{bmatrix} \frac{\partial F_T(\xi_q | \boldsymbol{\theta})}{\partial \alpha_0} & \frac{\partial F_T(\xi_q | \boldsymbol{\theta})}{\partial \lambda} & 0 & 0 \end{bmatrix} (F^o)^{-1} \begin{bmatrix} \frac{\partial F_T(\xi_q | \boldsymbol{\theta})}{\partial \alpha_0} & \frac{\partial F_T(\xi_q | \boldsymbol{\theta})}{\partial \lambda} & 0 & 0 \end{bmatrix}^T$$

- To minimize $\text{AVar}(\hat{\xi}_q | \zeta^o)$ is equivalent to minimize $G^o(\zeta^o)$

$$G^o(\zeta^o) = [1 \ 0] [F_{11}^o - F_{12}^o (F_{22}^o)^{-1} (F_{12}^o)^T]^{-1} \begin{bmatrix} 1 \\ 0 \end{bmatrix} .$$

$$F^o = N\lambda m \Delta t \begin{bmatrix} \sum_{l=1}^{k_0} A_l p_l & 0 & \sum_{l=1}^{k_0} A_l \sum_{r=1}^{r_l} p_{lr} x_{lr} & \sum_{l=1}^{k_0} A_l \sum_{r=1}^{r_l} p_{lr} y_{lr} \\ 0 & \frac{1}{2\lambda^3 \Delta t} & 0 & 0 \\ \sum_{l=1}^{k_0} A_l \sum_{r=1}^{r_l} p_{lr} x_{lr} & 0 & \sum_{l=1}^{k_0} A_l \sum_{r=1}^{r_l} p_{lr} x_{lr}^2 & \sum_{l=1}^{k_0} A_l \sum_{r=1}^{r_l} p_{lr} x_{lr} y_{lr} \\ \sum_{l=1}^{k_0} A_l \sum_{r=1}^{r_l} p_{lr} y_{lr} & 0 & \sum_{l=1}^{k_0} A_l \sum_{r=1}^{r_l} p_{lr} x_{lr} y_{lr} & \sum_{l=1}^{k_0} A_l \sum_{r=1}^{r_l} p_{lr} y_{lr}^2 \end{bmatrix}$$

$$= N\lambda m \Delta t \begin{bmatrix} F_{11}^o & F_{12}^o \\ (F_{12}^o)^T & F_{22}^o \end{bmatrix} ,$$

Degenerate and non-degenerate design

$$G^d(\zeta^d) = [1 \ 0][F_{11}^d - F_{12}^d(F_{22}^d)^{-1}(F_{12}^d)^T]^{-1} \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$G^o(\zeta^o) = [1 \ 0][F_{11}^o - F_{12}^o(F_{22}^o)^{-1}(F_{12}^o)^T]^{-1} \begin{bmatrix} 1 \\ 0 \end{bmatrix}.$$

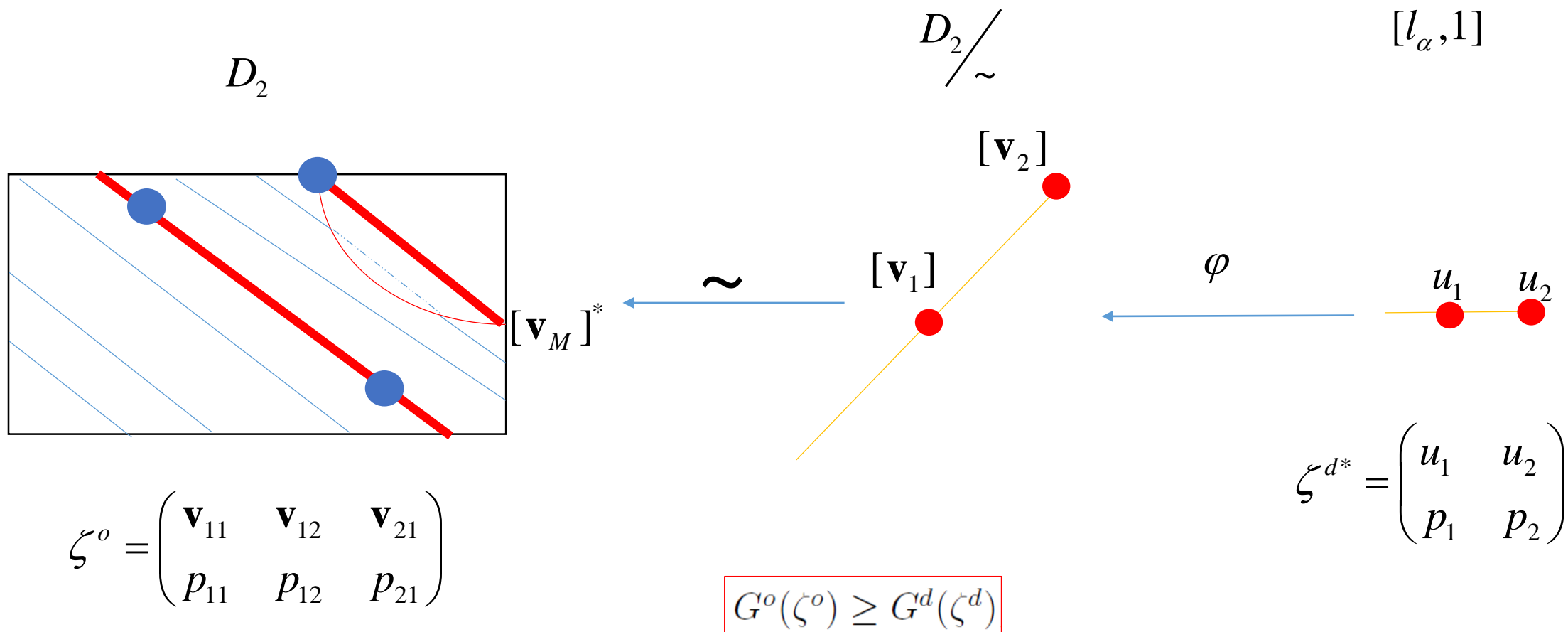
$$F^d = N\lambda m\Delta t \left[\begin{array}{cc|c} \sum_{l=1}^k A_l p_l & 0 & \sum_{l=1}^k A_l p_l u_l \\ 0 & \frac{1}{2\lambda^3 \Delta t} & 0 \\ \hline \sum_{l=1}^k A_l p_l u_l & 0 & \sum_{l=1}^k A_l p_l u_l^2 \end{array} \right]$$

$$= N\lambda m\Delta t \begin{bmatrix} F_{11}^d & F_{12}^d \\ (F_{12}^d)^T & F_{22}^d \end{bmatrix}$$

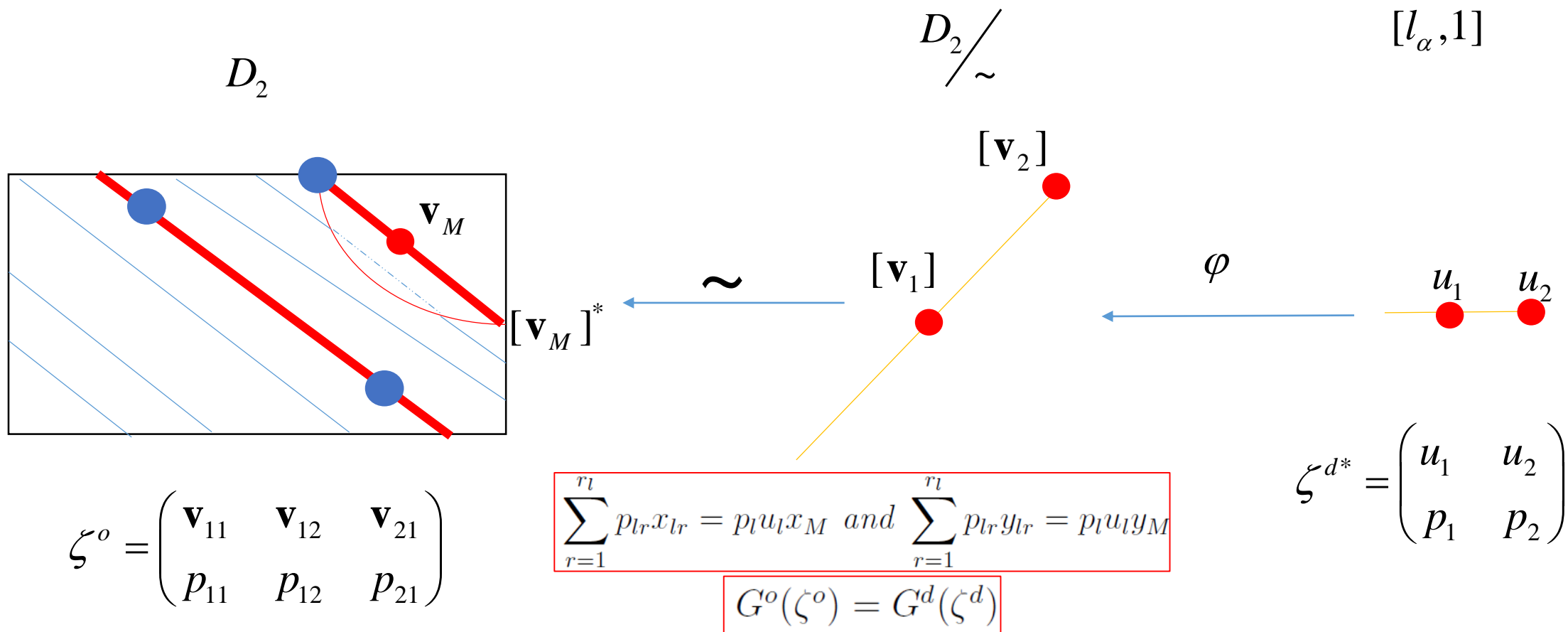
$$F^o = N\lambda m\Delta t \left[\begin{array}{cc|cc} \sum_{l=1}^{k_0} A_l p_l & 0 & \sum_{l=1}^{k_0} A_l \sum_{r=1}^{r_l} p_{lr} x_{lr} & \sum_{l=1}^{k_0} A_l \sum_{r=1}^{r_l} p_{lr} y_{lr} \\ 0 & \frac{1}{2\lambda^3 \Delta t} & 0 & 0 \\ \hline \sum_{l=1}^{k_0} A_l \sum_{r=1}^{r_l} p_{lr} x_{lr} & 0 & \sum_{l=1}^{k_0} A_l \sum_{r=1}^{r_l} p_{lr} x_{lr}^2 & \sum_{l=1}^{k_0} A_l \sum_{r=1}^{r_l} p_{lr} x_{lr} y_{lr} \\ \sum_{l=1}^{k_0} A_l \sum_{r=1}^{r_l} p_{lr} y_{lr} & 0 & \sum_{l=1}^{k_0} A_l \sum_{r=1}^{r_l} p_{lr} x_{lr} y_{lr} & \sum_{l=1}^{k_0} A_l \sum_{r=1}^{r_l} p_{lr} y_{lr}^2 \end{array} \right]$$

$$= N\lambda m\Delta t \begin{bmatrix} F_{11}^o & F_{12}^o \\ (F_{12}^o)^T & F_{22}^o \end{bmatrix},$$

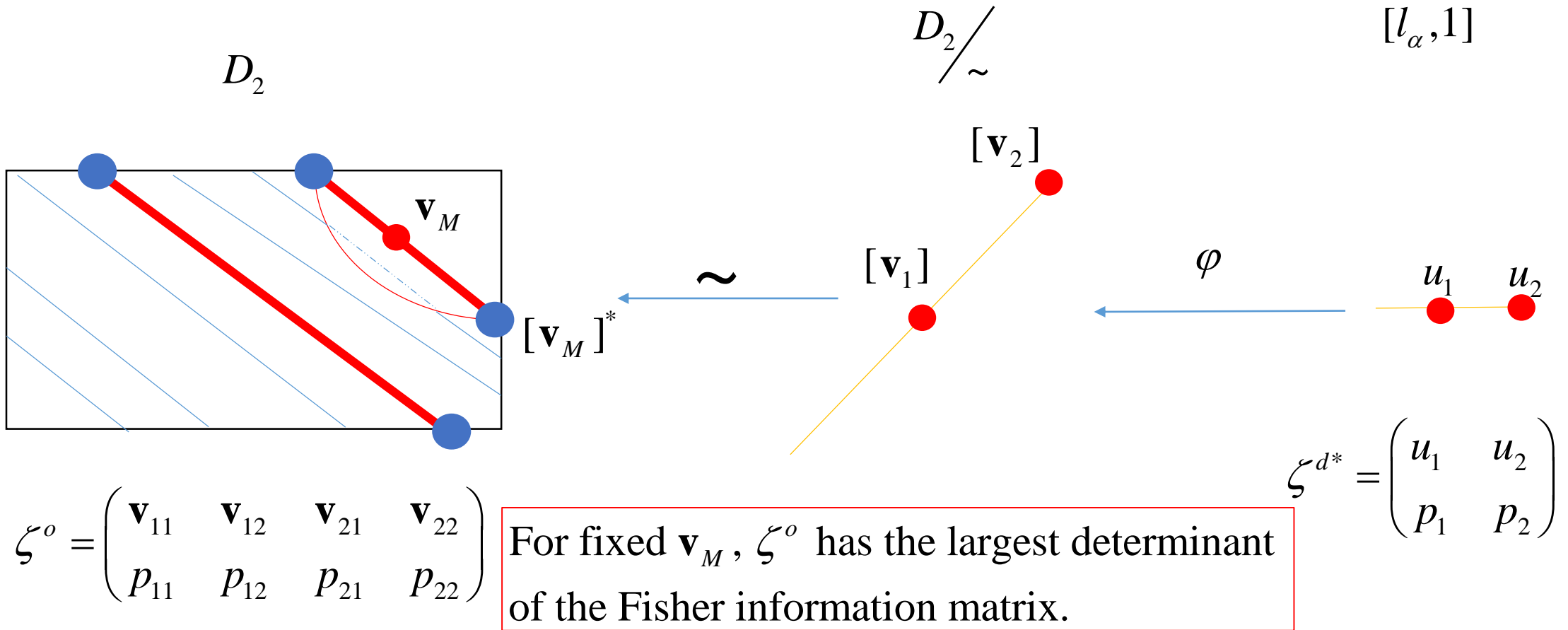
Theorem 1



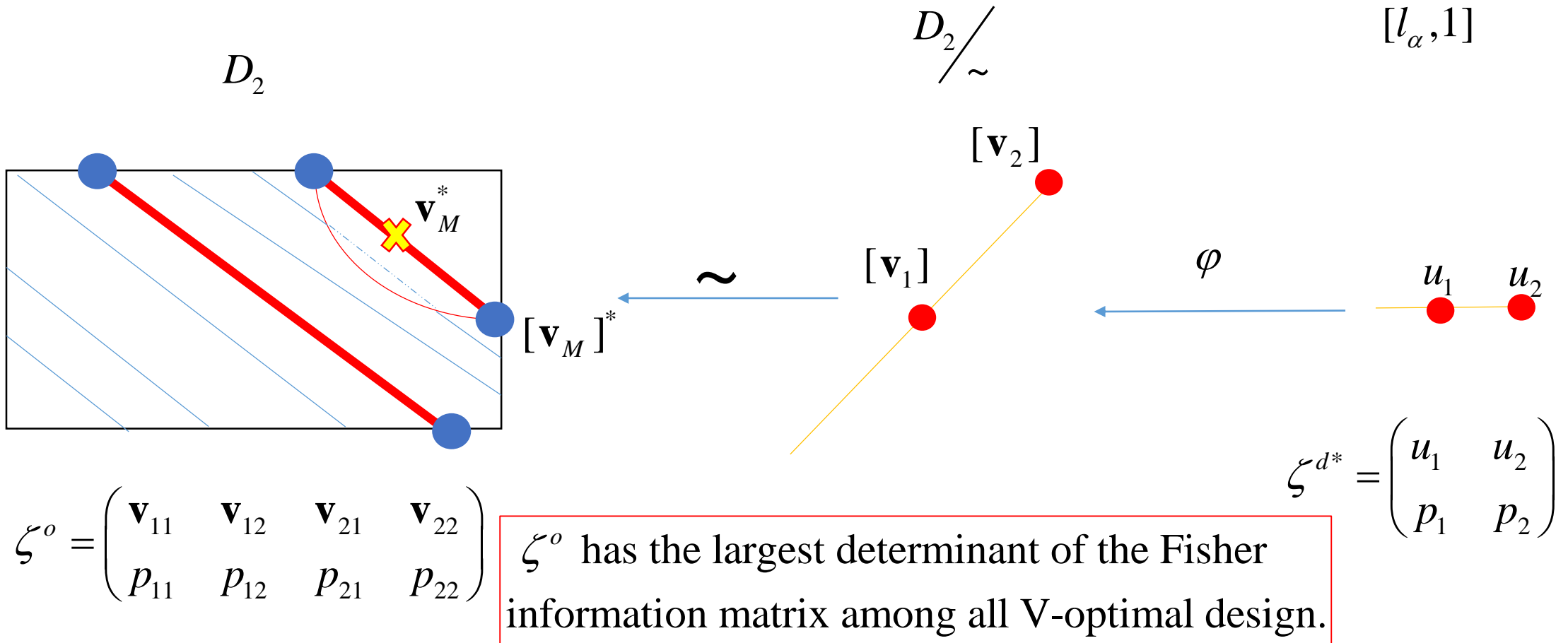
Theorem 1



Theorem 2



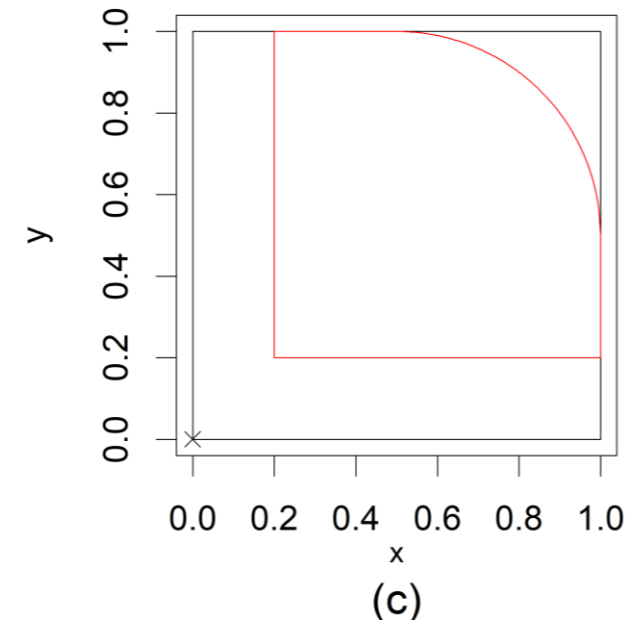
Theorem 3



An illustrative example

- $d = 1.4$ and $(\alpha_0, \lambda, \alpha_1, \alpha_2) = (0.5, 0.05, 6, 4)$
- $\mathcal{D}_2^{(3)} = \{\mathbf{v} \in [0.2, 1]^2 \mid (x - 0.5)^2 + (y - 0.5)^2 \leq 0.25 \text{ if } x \in [0.5, 1] \text{ and } y \in [0.5, 1]\}$
- $\mathbf{v}_m = (0.2, 0.2)$
- $\mathbf{v}_M = (0.92, 0.78)$ can be obtained by the method of Lagrange multiplier

$$6x + 4y - \lambda((x - 0.5)^2 + (y - 0.5)^2 - 0.25)$$



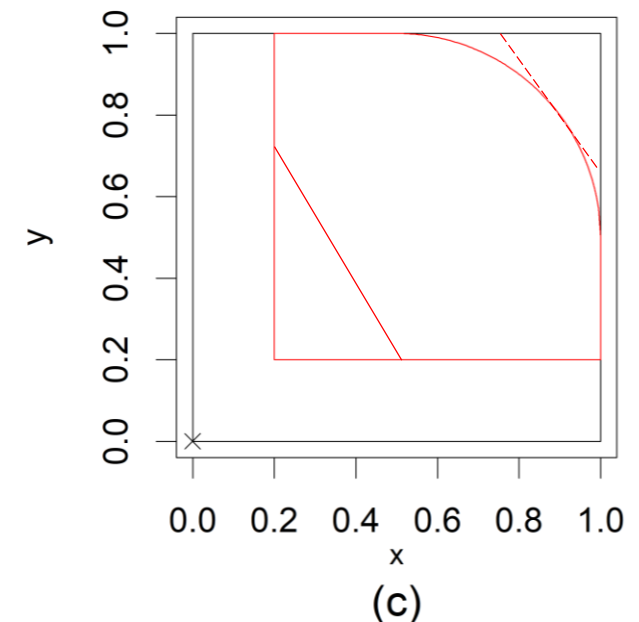
An illustrative example

- $d = 1.4$ and $(\alpha_0, \lambda, \alpha_1, \alpha_2) = (0.5, 0.05, 6, 4)$
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$$6x + 4y - \lambda((x - 0.5)^2 + (y - 0.5)^2 - 0.25)$$

- $l_\alpha = 0.23$ and $\alpha'_1 = 8.6$

$$\zeta^{d*} = \begin{pmatrix} 0.51 & 1 \\ 0.88 & 0.12 \end{pmatrix}$$



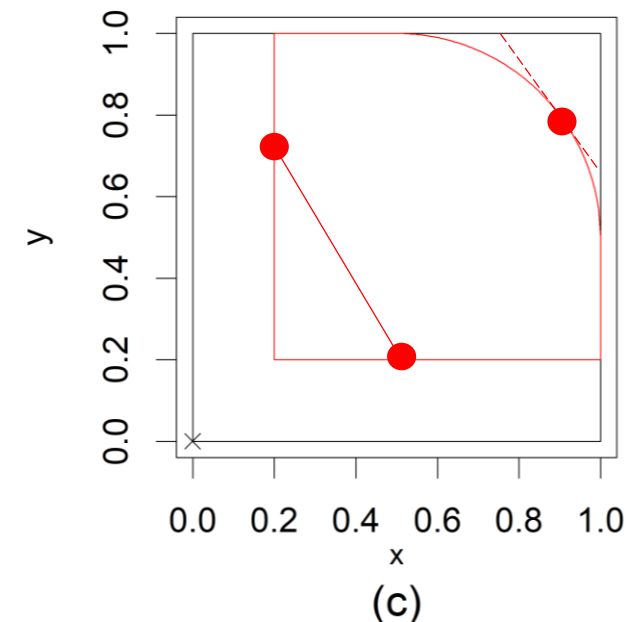
An illustrative example

- $d = 1.4$ and $(\alpha_0, \lambda, \alpha_1, \alpha_2) = (0.5, 0.05, 6, 4)$
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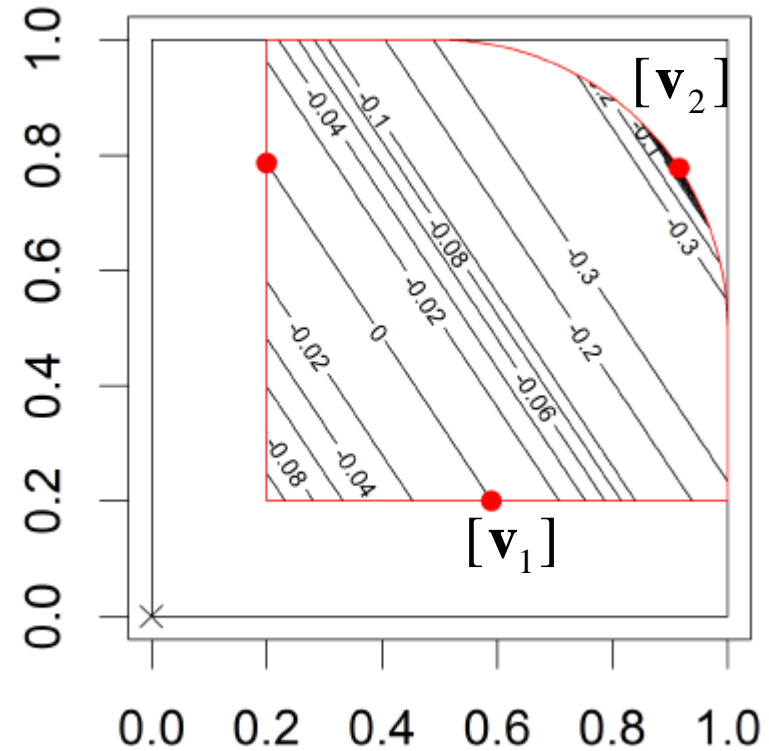
$$\zeta^{d*} = \begin{pmatrix} 0.51 & 1 \\ 0.88 & 0.12 \end{pmatrix}$$



An illustrative example

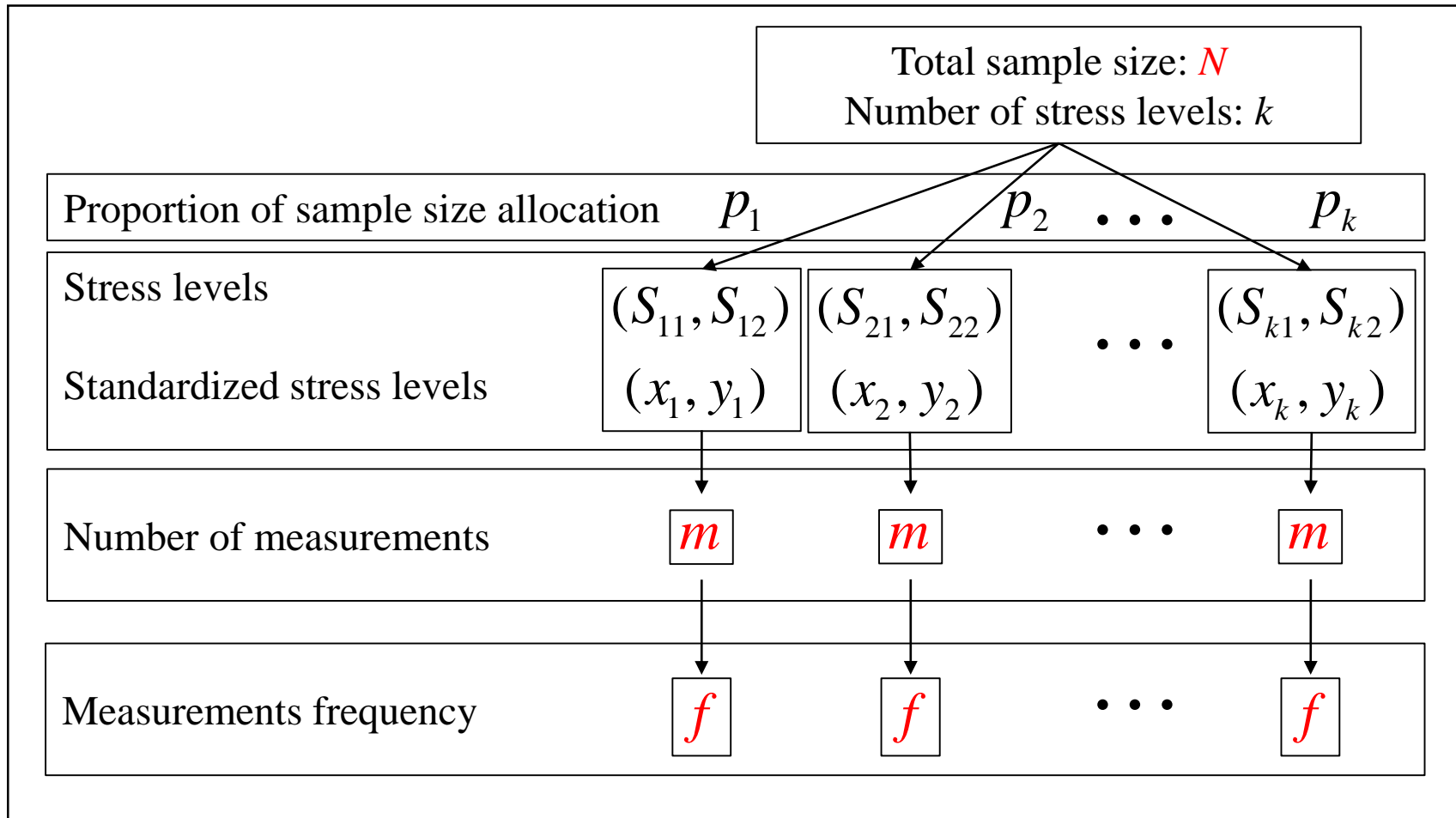
From Theorem 1, 2 and 3

$$\begin{pmatrix} (0.2, 0.79) & (0.59, 0.2) & (0.92, 0.78) \\ 0.29 & 0.59 & 0.12 \end{pmatrix}$$



- Optimal design for EDADTs of two accelerating variables with interaction
 - Problem formulation
 - The expression of Avar ($\hat{\xi}_q$)
 - The Conjecture design under $d = 2$
 - The Conjecture design under $d < 2$
 - The Conjecture design under $d > 2$
 - LED example and numerical validation

Problem formulation



$$\zeta = \begin{pmatrix} (x_1, y_1) & \cdots & (x_k, y_k) \\ p_1 & \cdots & p_k \end{pmatrix}$$

Problem formulation

- Let $Z_i(t_j|x_l)$ ($i = 1, \dots, n_i$, $j = 1, \dots, m$, $l=1, \dots, k$) denote the degradation of i th test unit at time $t_j = j \times \Delta t$ under l th stress-level (x_l, y_l) .

- $Z_i(t_j|x_l) \sim ED(\mu(x_l, y_l)t_j, \lambda)$, $\ln(\mu(x_l, y_l)) = \alpha_0 + \alpha_1 x_l + \alpha_2 y_l + \alpha_3 x_l y_l$,
 $\alpha_1, \alpha_2, \alpha_3 > 0$, $(x_l, y_l) \in [l_x, 1] \times [l_y, 1]$

$\Delta Z_{ijl} = Z_i(t_j|x_l) - Z_i(t_{(j-1)}|x_l)$ has the probability density function:

$$f(\Delta z_{ijl} | \mu(x_l, y_l), \lambda) = c(\Delta z_{ijl} | \lambda, \Delta t) e^{\lambda \{ \varpi(\mu(x_l, y_l)) \Delta z_{ijl} - \Delta t \kappa[\varpi(\mu(x_l, y_l))] \}}$$

The expression of Avar ($\hat{\xi}_q$)

- Asymptotic variance

$$\text{AVar}(\hat{\xi}_q | \zeta) = \frac{1}{f_T(\hat{\xi}_q; \boldsymbol{\theta})^2} (\mathbf{v}^T \mathcal{I}^*(\boldsymbol{\theta}, \zeta)^{-1} \mathbf{v})$$

- To minimize $\text{AVar}(\hat{\xi}_q | \zeta)$ is equivalent to minimize $\psi(\zeta)$.

$$\Psi(\zeta) = \mathbf{c}^T \mathcal{I}(\zeta)^{-1} \mathbf{c} \quad \mathcal{I}(\zeta) = \sum_{l=1}^k A_l p_l \begin{pmatrix} 1 \\ x_l \\ y_l \\ x_l y_l \end{pmatrix} \begin{pmatrix} 1 \\ x_l \\ y_l \\ x_l y_l \end{pmatrix}^T \quad \begin{aligned} A_l &= e^{-(d-2)(\alpha_0 + \alpha_1 x_l + \alpha_2 y_l + \alpha_3 x_l y_l)} \\ \mathbf{c} &= (1, 0, 0, 0)^T \end{aligned}$$

The expression of Avar ($\hat{\xi}_q$)

Theorem

$$\Psi(\zeta \mid k = 4) = \frac{1}{(-s_1 + s_2 - s_3 + s_4)^2} \left(\frac{A_1^{-1} s_1^2}{p_1} + \frac{A_2^{-1} s_2^2}{p_2} + \frac{A_3^{-1} s_3^2}{p_3} + \frac{A_4^{-1} s_4^2}{p_4} \right),$$

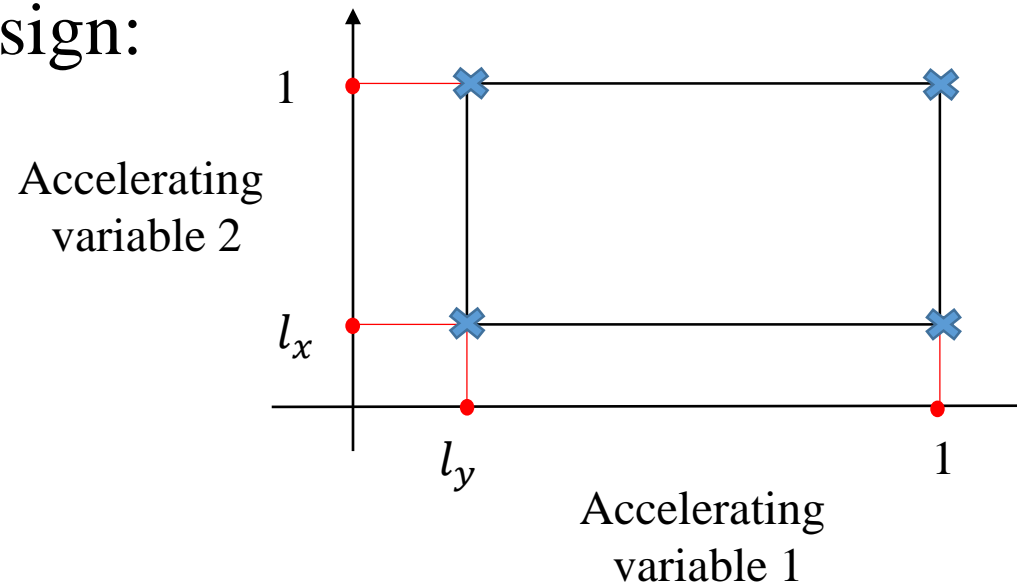
where

$$s_l = \det \begin{bmatrix} x_{l_1} & x_{l_2} & x_{l_3} \\ y_{l_1} & y_{l_2} & y_{l_3} \\ x_{l_1}y_{l_1} & x_{l_2}y_{l_2} & x_{l_3}y_{l_3} \end{bmatrix}, \quad l_1 < l_2 < l_3 \in \{1, 2, 3, 4\} \setminus \{l\}.$$

$$p_l^\Delta(x, y) = \frac{\sqrt{A_l^{-1}}|s_l|}{\sqrt{A_1^{-1}}|s_1| + \sqrt{A_2^{-1}}|s_2| + \sqrt{A_3^{-1}}|s_3| + \sqrt{A_4^{-1}}|s_4|} \quad (l = 1, \dots, 4).$$

The Conjecture design under $d = 2$

- Step 1 : Guess optimal design:



- Step 2 : Use General Equivalence Theorem to verify

The Conjecture design under $d = 2$

- The conjecture design is

$$\zeta^{\Delta} = \begin{pmatrix} (l_x, l_y) & (l_x, 1) & (1, l_y) & (1, 1) \\ \frac{1}{(1+l_x)(1+l_y)} & \frac{l_y}{(1+l_x)(1+l_y)} & \frac{l_x}{(1+l_x)(1+l_y)} & \frac{l_x l_y}{(1+l_x)(1+l_y)} \end{pmatrix}$$

The Conjecture design under $d = 2$

- Step 2: Set $\phi = -\Psi$

Lemma 1. ϕ is a concave function.

Lemma 2.

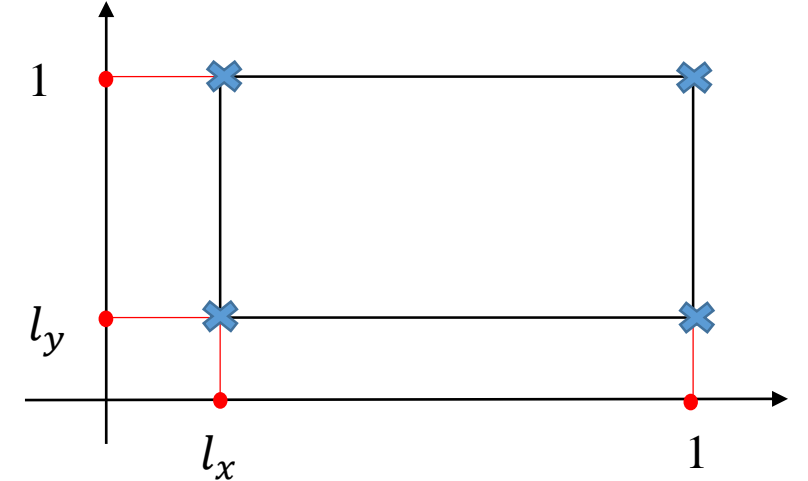
$$\Lambda(\zeta^\Delta, \zeta_{(x,y)}) = -\frac{4(1+l_x)^2(1+l_y)^2 c_1(x,y)c_2(x,y)}{(1-l_x)^4(1-l_y)^4},$$

where

$$c_1(x,y) = (x-l_x)(1-y) + (y-l_y)(1-x),$$

and

$$c_2(x,y) = (1-x)(1-y) + (x-l_x)(y-l_y).$$



The Conjecture design under $d = 2$

Theorem

$$\zeta^\Delta = \begin{pmatrix} (l_x, l_y) & (l_x, 1) & (1, l_y) & (1, 1) \\ \frac{1}{(1+l_x)(1+l_y)} & \frac{l_y}{(1+l_x)(1+l_y)} & \frac{l_x}{(1+l_x)(1+l_y)} & \frac{l_x l_y}{(1+l_x)(1+l_y)} \end{pmatrix}$$

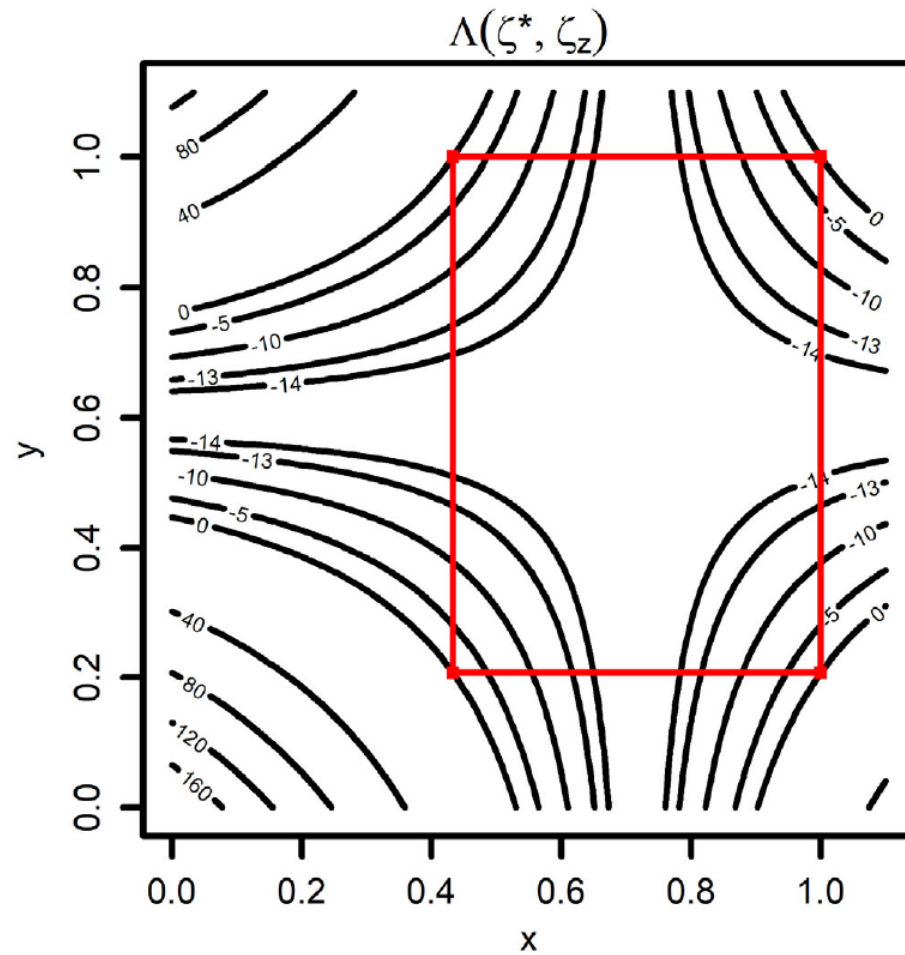
ζ^Δ is V-optimal design.

An illustrative example

- LED data (Tseng and Peng, 2007)
- Temperature: 45°C, 85°C
- Voltage: 10V, 30V
- Normal use condition: (20°C, 7.5V)
- $l_x = 0.433, l_y = 0.208$

$$\zeta^* = \begin{pmatrix} (0.433, 0.208) & (1, 0.208) & (0.433, 1) & (1, 1) \\ 0.578 & 0.250 & 0.120 & 0.052 \end{pmatrix}$$

An illustrative example

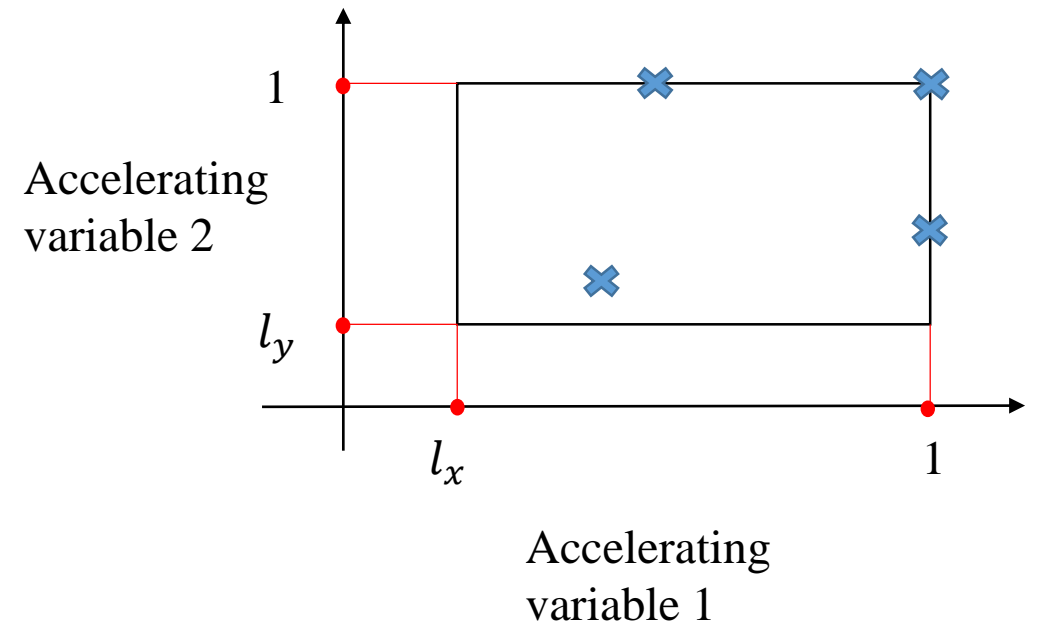


The Conjecture design under $d < 2$

$$\zeta^\Delta = \begin{pmatrix} (x_1^\Delta, y_1^\Delta) & (x_2^\Delta, 1) & (1, y_3^\Delta) & (1, 1) \\ p_1^\Delta(x_1^\Delta, y_1^\Delta) & p_2^\Delta(x_2^\Delta, 1) & p_3^\Delta(1, y_3^\Delta) & p_4^\Delta(1, 1) \end{pmatrix}$$

$$x_2^\Delta = \max\left(l_x, 1 + [1 + W(e^{-1})] \frac{2}{(d-2)(\alpha_1 + \alpha_3)}\right),$$

$$y_3^\Delta = \max\left(l_y, 1 + [1 + W(e^{-1})] \frac{2}{(d-2)(\alpha_2 + \alpha_3)}\right).$$

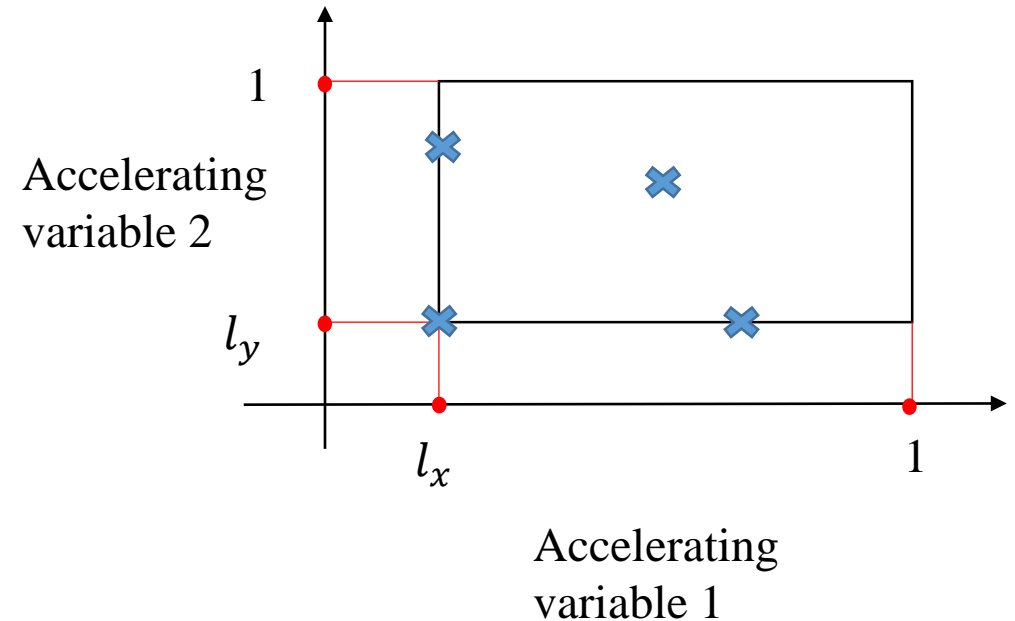


The Conjecture design under $d > 2$

$$\zeta^\Delta = \begin{pmatrix} (l_x, l_y) & (l_x, y_2^\Delta) & (x_3^\Delta, l_y) & (x_4^\Delta, y_4^\Delta) \\ p_1^\Delta(l_x, l_y) & p_2^\Delta(l_x, y_2^\Delta) & p_3^\Delta(x_3^\Delta, l_y) & p_4^\Delta(x_4^\Delta, y_4^\Delta) \end{pmatrix}$$

$$y_2^\Delta = \min\left(1, l_y + [1 + W(e^{-1})] \frac{2}{(d-2)(\alpha_2 + \alpha_3 l_x)}\right);$$

$$x_3^\Delta = \max\left(1, l_x + [1 + W(e^{-1})] \frac{2}{(d-2)(\alpha_1 + \alpha_3 l_y)}\right)$$



Numerical validation

Case 1: $d = 0$, $\alpha_1 = 1, 2, 3$, $\alpha_2 = 1, 2, 3$ and $\alpha_3 = 2$;

Case 2: $d = 0$, $\alpha_1 = 1$, $\alpha_2 = 1$ and $\alpha_3 = 1, 2, 3$;

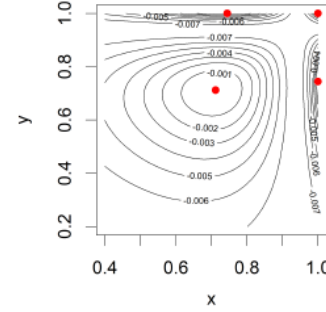
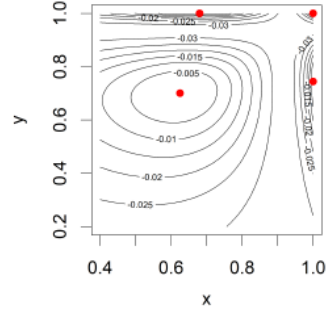
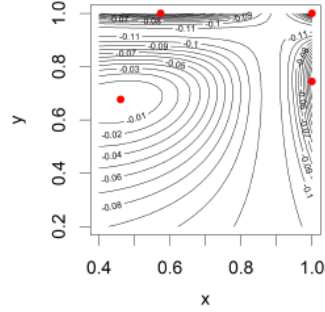
Case 3: $d = 3.2$, $\alpha_1 = 2, 3, 4$, $\alpha_2 = 2, 3, 4$ and $\alpha_3 = 2$;

Case 4: $d = 3.2$, $\alpha_1 = 4$, $\alpha_2 = 3$ and $\alpha_3 = 1, 2, 3$;

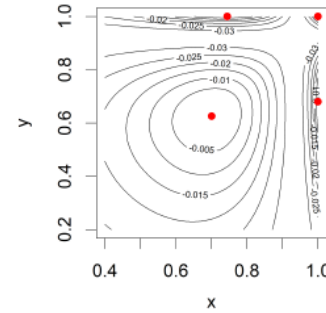
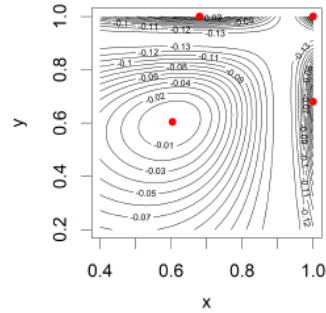
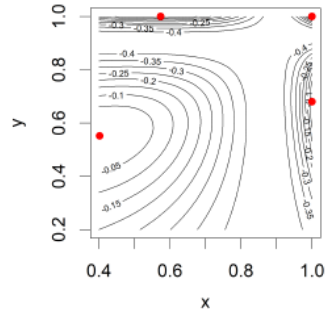
Numerical validation

Case 1:

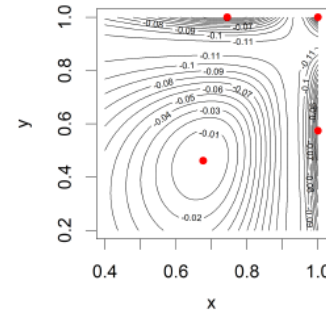
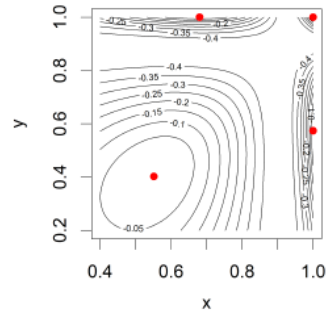
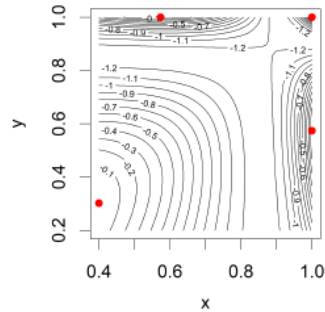
$\alpha_2 = 3$



$\alpha_2 = 2$



$\alpha_2 = 1$



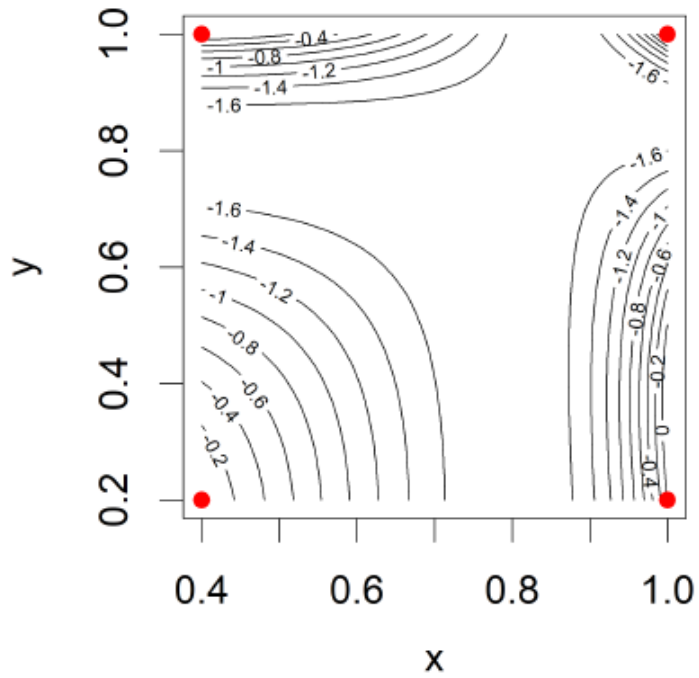
$\alpha_1 = 1$

$\alpha_1 = 2$

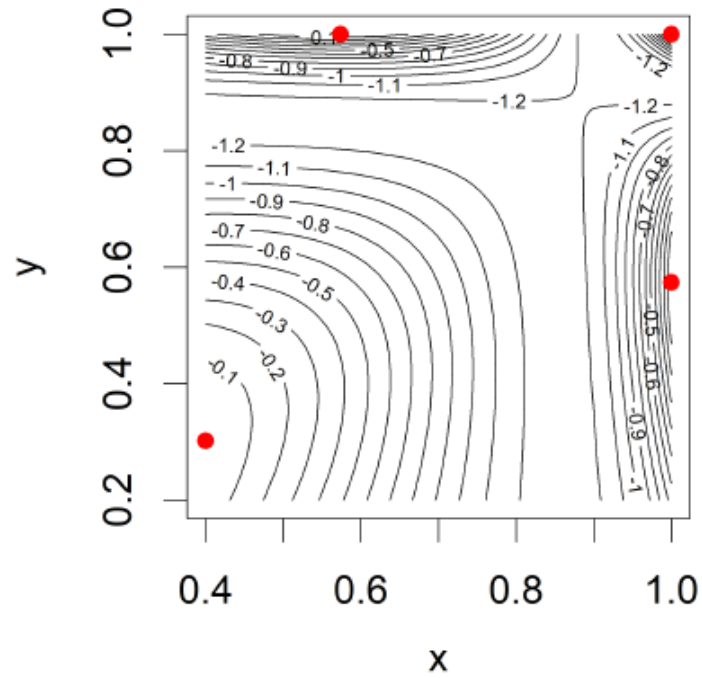
$\alpha_1 = 3$

Numerical validation

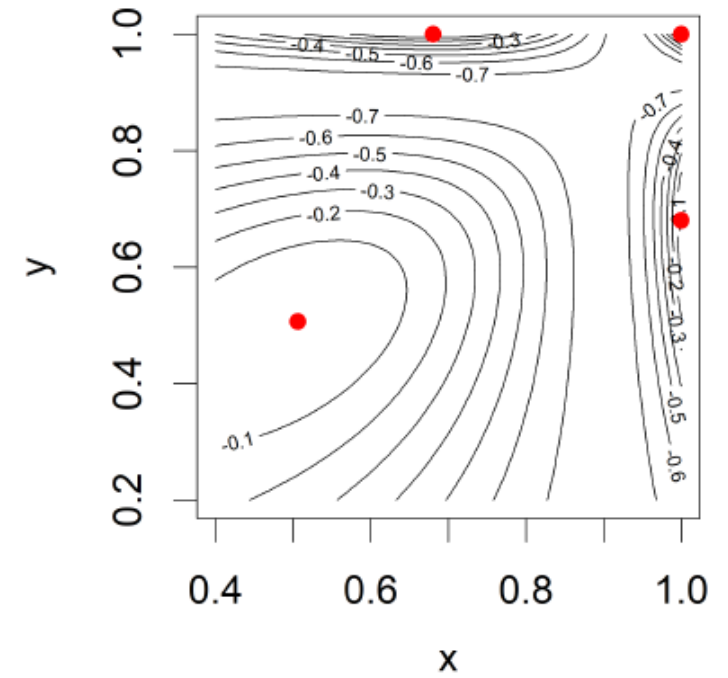
Case 2:



$$\alpha_3 = 1$$



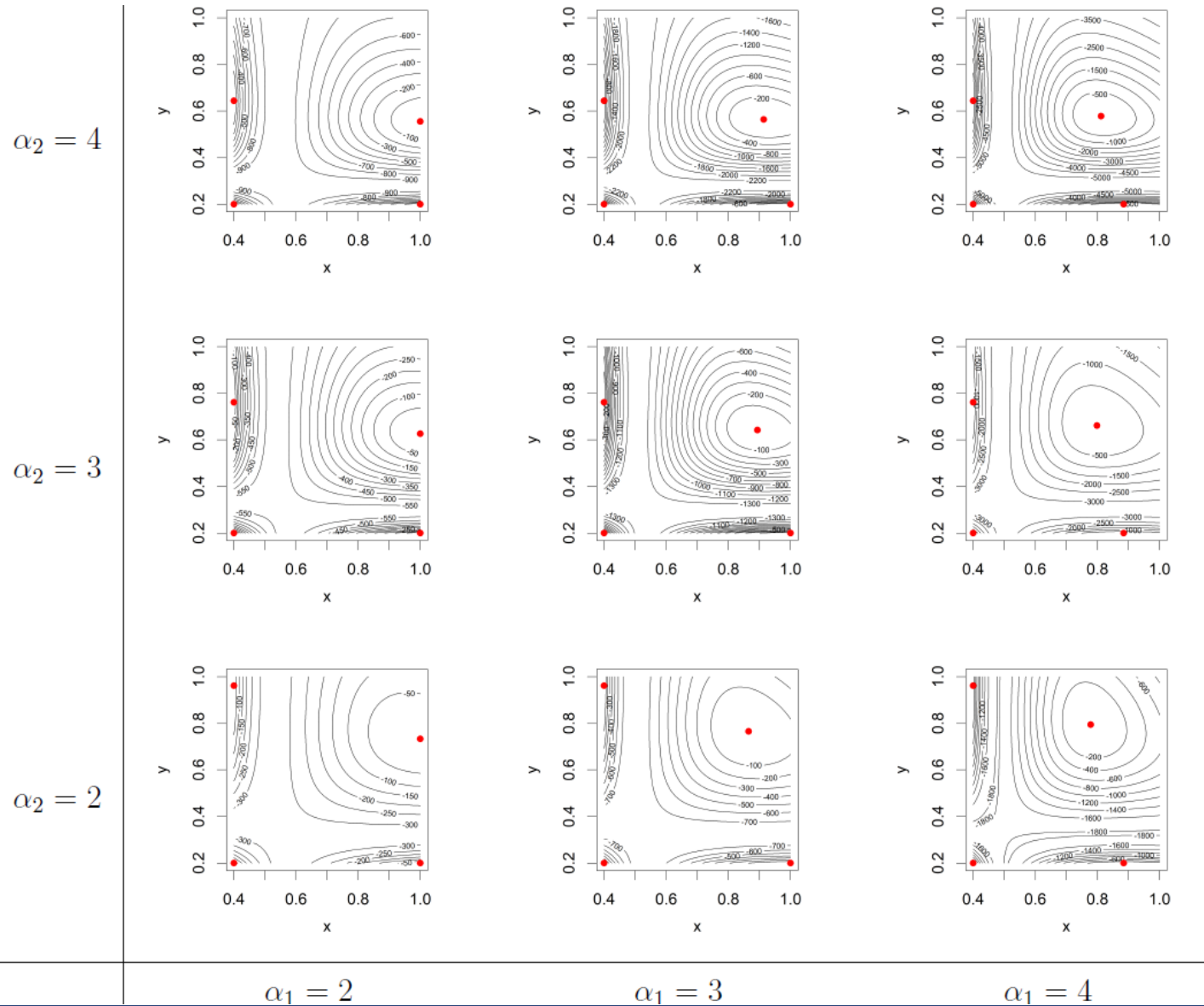
$$\alpha_3 = 2$$



$$\alpha_3 = 3$$

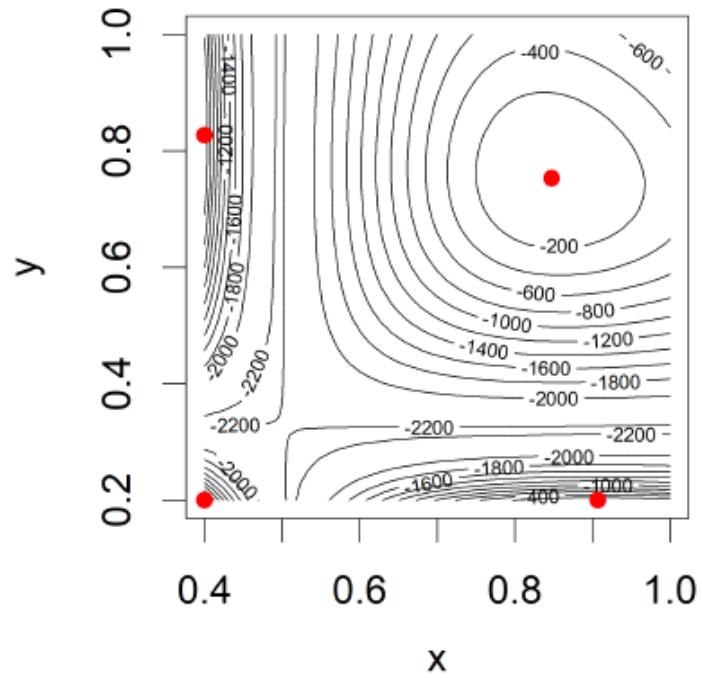
Numerical validation

Case 3:

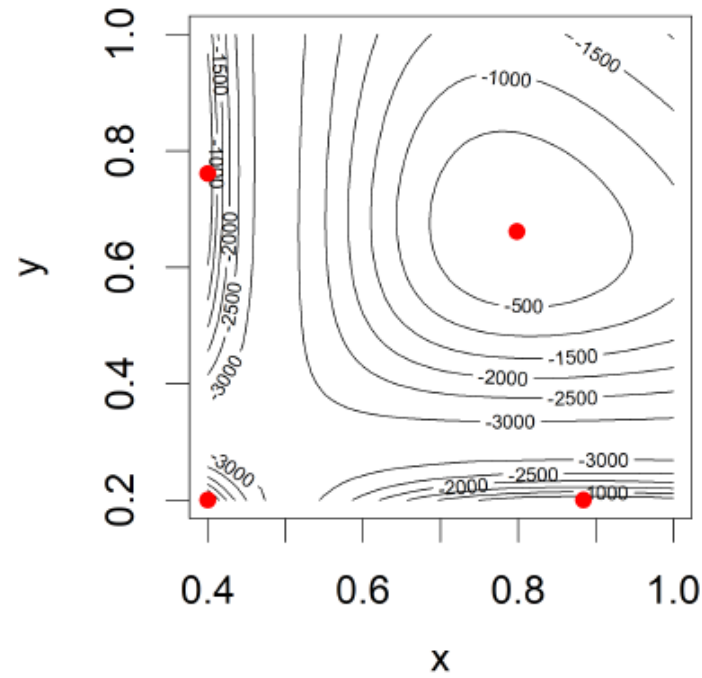


Numerical validation

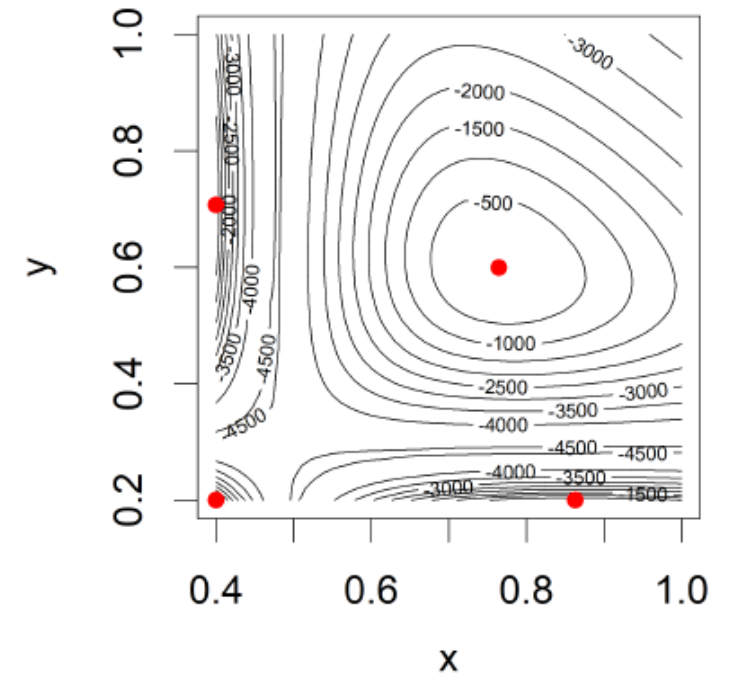
Case 4:



$$\alpha_3 = 1$$



$$\alpha_3 = 2$$



$$\alpha_3 = 3$$

Numerical validation

- Hong and Ye (2017) mentioned the necessity of acceleration.
- Coefficient of variation of EDADT

$$\frac{\mu(x, y)t}{\sqrt{\mu(x, y)^d t / \lambda}} = \mu(x, y)^{1-d/2} t^{1/2} \lambda^{-1/2}$$

Conclusion

- We provide a comprehensive study to the V-optimal ADT design problem when the underlying model follows an ED degradation model.
- We analytically prove the optimal design for EDADT with single accelerating variable.
- We analytically prove the optimal design for EDADT of two accelerating variables without interaction. Furthermore, the design region can be irregular.
- We analytically prove the optimal design for EDADT of two accelerating variables with interaction when $d = 2$. For $d \neq 2$, we proposed the conjecture designs and verify that the conjecture designs turn out to be the V -optimal design by the GET numerically.

Thank you for listening