

Statistical analysis of degradation data: an example of model with an initiation period

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Abstract: We will start by presenting the problematic of the analysis of degradation measurement data. We will then introduce a stochastic model which includes a random initiation period (we assume that the components start to degrade after an unknown and non-observed period). For this model, we provide estimators and study their asymptotic properties. An example of application is given. We conclude by some possible extension.