
Contents

Abbreviations and Notations	ix
Introduction	xi
Chapter 1. Wiener Processes	1
1.1. Gaussian distribution	1
1.2. Brownian motion	3
1.3. Constructions and simulation methods	4
1.3.1. Random walk approximation	5
1.3.2. Brownian bridge sampling	6
1.3.3. Karhunen–Loève approximation	9
1.4. Wiener process (Brownian motion with drift)	10
1.5. First passage time (time to failure)	12
1.6. Statistical inference	20
1.6.1. Statistical inference for degradation data	22
1.6.2. Statistical inference for time to failure data	30
1.6.3. Statistical inference for both degradation and time to failure data	31
1.7. Extension and related models	45
1.7.1. Time-scaled Wiener processes	45
1.7.2. Brownian motion with nonlinear drift	46
Chapter 2. Gamma Processes	49
2.1. Gamma distribution	49
2.2. Poisson random measures	54
2.3. Definition and basic properties of a gamma process	68
2.4. Series representations	71

2.5. Simulation	81
2.5.1. Random walk approximation	81
2.5.2. Gamma bridge sampling	84
2.5.3. Compound Poisson process approximations	85
2.5.4. Numerical experiments	89
2.6. Hitting time (time-to-failure) and overshoot	97
2.6.1. Introduction	97
2.6.2. Theoretical results	98
2.6.3. Simulation	109
2.7. Statistical inference in parametric models	111
2.7.1. Estimation based only on degradation data	113
2.7.2. Other cases	124
2.8. Statistical inference in the semi-parametric model	126
2.8.1. Approach based on the pseudo-likelihood function	126
2.8.2. Approach based on an EM algorithm	129
2.9. Statistical inference for models with random effects (frailty model)	134
2.9.1. Parametric model	134
2.9.2. Semi-parametric model	138
2.10. Extensions and related models	145
2.10.1. Accelerated gamma process	145
2.10.2. Perturbed gamma process	147
2.10.3. Extensions of the gamma process	147
Chapter 3. Doubly Stochastic Marked Poisson Processes	149
3.1. Modeling degradation by marked point processes	150
3.1.1. The sequence $(T_n)_{n \geq 1}$	151
3.1.2. Marking of the sequence (T_n)	157
3.1.3. The sequence (Z_n) and the degradation process (X_t)	158
3.1.4. The first passage time τ_h	163
3.2. Statistical inference	167
3.2.1. Maximum likelihood estimations	167
3.2.2. Confidence estimations	176
3.2.3. Moment estimates	179
3.2.4. Comparison of maximum likelihood and moment estimates	182

Chapter 4. Model Selection and Application to Real Data Sets	185
4.1. Takeda device data	185
4.2. Laser data	187
4.2.1. Parameter estimation	189
4.2.2. Comparison of the estimations for the average degradation and the time to failure	189
4.2.3. Procedures for selection model	190
4.3. Hudak crack growth data	195
Bibliography	199
Index	209