

Table of Contents

Preface	xv
Biography of Mikhail Stepanovitch Nikouline	xvii
Vincent COUALLIER, Léo GERVILLE-RÉACHE, Catherine HUBER-CAROL, Nikolaos LIMNIOS and Mounir MESBAH	
PART 1. STATISTICAL MODELS AND METHODS	1
Chapter 1. Unidimensionality, Agreement and Concordance Probability	3
Zhezhen JIN and Mounir MESBAH	
1.1. Introduction	3
1.2. From reliability to unidimensionality: CAC and curve	4
1.2.1. Classical unidimensional models for measurement	4
1.2.2. Reliability of an instrument: CAC	6
1.2.3. Unidimensionality of an instrument: BRC	9
1.3. Agreement between binary outcomes: the kappa coefficient	10
1.3.1. The kappa model	10
1.3.2. The kappa coefficient	10
1.3.3. Estimation of the kappa coefficient	10
1.4. Concordance probability	11
1.4.1. Relationship with Kendall's τ measure	12
1.4.2. Relationship with Somer's D measure	12
1.4.3. Relationship with ROC curve	13
1.5. Estimation and inference	14
1.6. Measure of agreement	14
1.7. Extension to survival data	15
1.7.1. Harrell's c -index	15
1.7.2. Measure of discriminatory power	16

1.8. Discussion	17
1.9. Bibliography	18
Chapter 2. A Universal Goodness-of-Fit Test Based on Regression Techniques	21
Florence GEORGE and Sneha GULATI	
2.1. Introduction	21
2.2. The Brain and Shapiro procedure for the exponential distribution	22
2.3. Applications of the Brain and Shapiro test	24
2.4. Small sample null distribution of the test statistic for specific distributions	25
2.5. Power studies	28
2.6. Some real examples	28
2.7. Conclusions	31
2.8. Acknowledgment	32
2.9. Bibliography	32
Chapter 3. Entropy-type Goodness-of-Fit Tests for Heavy-Tailed Distributions	33
Andreas MAKRIDES, Alex KARAGRIGORIOU and Filia VONTA	
3.1. Introduction	33
3.2. The entropy test for heavy-tailed distributions	35
3.2.1. Development and asymptotic theory	35
3.2.2. Discussion	39
3.3. Simulation study	40
3.4. Conclusions	42
3.5. Bibliography	42
Chapter 4. Penalized Likelihood Methodology and Frailty Models	45
Emmanouil ANDROULAKIS, Christos KOUKOUVINOS and Filia VONTA	
4.1. Introduction	45
4.2. Penalized likelihood in frailty models for clustered data	48
4.2.1. Gamma distributed frailty	52
4.2.2. Inverse Gaussian distributed frailty	52
4.2.3. Uniform distributed frailty	54
4.3. Simulation results	55
4.4. Concluding remarks	57
4.5. Bibliography	57

Chapter 5. Interactive Investigation of Statistical Regularities in Testing Composite Hypotheses of Goodness of Fit	61
Boris LEMESHKO, Stanislav LEMESHKO and Andrey ROGOZHNIKOV	
5.1. Introduction	61
5.2. Distributions of the test statistics in the case of testing composite hypotheses	63
5.3. Testing composite hypotheses in “real-time”	68
5.4. Conclusions	73
5.5. Acknowledgment	73
5.6. Bibliography	73
Chapter 6. Modeling of Categorical Data	77
Henning LÄUTER	
6.1. Introduction	77
6.2. Continuous conditional distributions	78
6.2.1. Conditional normal distribution	78
6.2.1.1. Estimation of parameters	78
6.2.2. More general continuous conditional distributions	81
6.2.2.1. Conditional distribution	82
6.2.2.2. Normal copula	83
6.3. Discrete conditional distributions	84
6.3.1. Parametric conditional distributions	84
6.3.2. Estimation of parameters	86
6.4. Goodness of fit	86
6.4.1. Distribution of \hat{X}^2	87
6.5. Modeling of categorical data	88
6.5.1. Contingency tables	89
6.5.1.1. General tables	89
6.5.1.2. Further examples	93
6.6. Bibliography	93
Chapter 7. Within the Sample Comparison of Prediction Performance of Models and Submodels: Application to Alzheimer’s Disease	95
Catherine HUBER-CAROL, Shulamith T. GROSS and Annick ALPÉROVITCH	
7.1. Introduction	95
7.2. Framework	96
7.2.1. General description of the data set and the models to be compared	96
7.2.2. Definition of the performance prediction criteria: IDI and BRI	96
7.3. Estimation of IDI and BRI	97
7.3.1. General estimating equations for IDI and BRI	98
7.3.2. Estimation of IDI and BRI in the logistic case	98
7.3.2.1. Asymptotics of $\widehat{IDI}_{2/1}$ for logistic predictors	99

7.3.2.2. Asymptotics of $\widehat{BRI}_{2/1}$ for logistic predictors	100
7.4. Simulation studies	102
7.4.1. First simulation	102
7.4.2. Second simulation: Gu and Pepe's example	104
7.5. The three city study of Alzheimer's disease	106
7.6. Conclusion	108
7.7. Bibliography	109
Chapter 8. Durbin–Knott Components and Transformations of the Cramér-von Mises Test	111
Gennady MARTYNOV	
8.1. Introduction	111
8.2. Weighted Cramér-von Mises statistic	111
8.3. Examples of the Cramér-von Mises statistics	113
8.3.1. Classical Cramér-von Mises statistic	113
8.3.2. Anderson–Darling statistic	113
8.3.3. Cramér-von Mises statistic with the power weight function	114
8.4. Weighted parametric Cramér-von Mises statistic	114
8.4.1. Covariance functions of weighted parametric empirical process	114
8.4.2. Eigenvalues and eigenfunctions for weighted parametric Cramér- von Mises statistic	116
8.5. Transformations of the Cramér-von Mises statistic	117
8.5.1. Preliminary notes	117
8.5.2. Replacement of eigenvalues	118
8.5.3. Transformed statistics	119
8.6. Bibliography	122
Chapter 9. Conditional Inference in Parametric Models	125
Michel BRONIATOWSKI and Virgile CARON	
9.1. Introduction and context	125
9.2. The approximate conditional density of the sample	127
9.2.1. Approximation of conditional densities	127
9.2.2. The proxy of the conditional density of the sample	129
9.2.3. Comments on implementation	131
9.3. Sufficient statistics and approximated conditional density	131
9.3.1. Keeping sufficiency under the proxy density	131
9.3.2. Rao–Blackwellization	132
9.4. Exponential models with nuisance parameters	135
9.4.1. Conditional inference in exponential families	135
9.4.2. Application of conditional sampling to MC tests	137
9.4.2.1. Context	137
9.4.2.2. Bimodal likelihood: testing the mean of a normal distribution in dimension 2	139

9.4.3. Estimation through conditional likelihood	140
9.5. Bibliography	142
Chapter 10. On Testing Stochastic Dominance by Exceedance, Precedence and Other Distribution-Free Tests, with Applications	145
Paul DEHEUVELS	
10.1. Introduction	145
10.2. Results	148
10.2.1. The experimental data set	148
10.2.2. An application of the Wilcoxon–Mann–Whitney statistics	149
10.2.3. One-sided Kolmogorov–Smirnov tests	150
10.2.4. Precedence and Exceedance Tests.	152
10.3. Negative binomial limit laws	155
10.4. Conclusion	159
10.5. Bibliography	159
Chapter 11. Asymptotically Parameter-Free Tests for Ergodic Diffusion Processes	161
Yury A. KUTOYANTS and Li ZHOU	
11.1. Introduction	161
11.2. Ergodic diffusion process and some limits	165
11.3. Shift parameter	168
11.4. Shift and scale parameters	172
11.5. Bibliography	175
Chapter 12. A Comparison of Homogeneity Tests for Different Alternative Hypotheses	177
Sergey POSTOVALOV and Petr PHILONENKO	
12.1. Homogeneity tests	178
12.1.1. Tests for data without censoring	179
12.1.2. Tests for data with censoring	180
12.2. Alternative hypotheses	184
12.3. Power simulation	185
12.3.1. Power of tests without censoring	187
12.3.2. Power of tests with censoring	189
12.3.2.1. How does the distribution of censoring time affect the power of the test?	189
12.3.2.2. How does the censoring rate affect the power of the test?	191
12.4. Statistical inference	191
12.5. Acknowledgment	192
12.6. Bibliography	193

Chapter 13. Some Asymptotic Results for Exchangeably Weighted Bootstraps of the Empirical Estimator of a Semi-Markov Kernel with Applications	195
Salim BOUZEBDA and Nikolaos LIMNIOS	
13.1. Introduction	195
13.2. Semi-Markov setting	197
13.3. Main results	201
13.4. Bootstrap for a multidimensional empirical estimator of a continuous-time semi-Markov kernel	205
13.5. Confidence intervals	208
13.6. Bibliography	210
Chapter 14. On Chi-Squared Goodness-of-Fit Test for Normality	213
Mikhail NIKULIN, Léo GERVILLE-RÉACHE and Xuan Quang TRAN	
14.1. Chi-squared test for normality	213
14.2. Simulation study	221
14.3. Bibliography	226
PART 2. STATISTICAL MODELS AND METHODS IN SURVIVAL ANALYSIS	229
Chapter 15. Estimation/Imputation Strategies for Missing Data in Survival Analysis	231
Elodie BRUNEL, Fabienne COMTE and Agathe GUILLOUX	
15.1. Introduction	231
15.2. Model and strategies	233
15.2.1. Model assumptions	233
15.2.2. Strategy involving knowledge of ζ	234
15.2.3. Strategy involving knowledge of π	235
15.2.4. Estimation of ζ or π : logit or non-parametric regression	236
15.2.5. Computing the hazard estimators	236
15.2.6. Theoretical results	239
15.3. Imputation-based strategy	241
15.4. Numerical comparison	242
15.5. Proofs	244
15.6. Bibliography	251
Chapter 16. Non-Parametric Estimation of Linear Functionals of a Multivariate Distribution Under Multivariate Censoring with Applications	253
Olivier LOPEZ and Philippe SAINT-PIERRE	
16.1. Introduction	253

16.2. Non-parametric estimation of the distribution	255
16.3. Asymptotic properties	257
16.4. Statistical applications of functionals	260
16.4.1. Dependence measures	260
16.4.2. Bootstrap	261
16.4.3. Linear regression	262
16.5. Illustration	263
16.6. Conclusion	264
16.7. Acknowledgment	264
16.8. Bibliography	264
Chapter 17. Kernel Estimation of Density from Indirect Observation	267
Valentin SOLEV	
17.1. Introduction	267
17.1.1. Random partition	267
17.1.2. Indirect observation	268
17.1.3. Kernel density estimator	269
17.2. Density of random vector $\Lambda(X)$	271
17.3. Pseudo-kernel density estimator	273
17.3.1. Pointwise density estimation based on indirect data	273
17.3.2. Bias of the kernel estimator	274
17.3.3. Estimate of variance	276
17.4. Bibliography	279
Chapter 18. A Comparative Analysis of Some Chi-Square Goodness-of-Fit Tests for Censored Data	281
Ekaterina CHIMITOVA and Boris LEMESHKO	
18.1. Introduction	281
18.2. Chi-square goodness-of-fit tests for censored data	283
18.2.1. NRR χ^2 test	283
18.2.2. GPF χ^2 test	284
18.3. The choice of grouping intervals	285
18.3.1. Equifrequent grouping (EFG)	289
18.3.2. Intervals with equal expected numbers of failures (EENFG)	289
18.3.3. Optimal grouping (OptG)	289
18.4. Empirical power study	290
18.5. Conclusions	293
18.6. Acknowledgment	294
18.7. Bibliography	294

Chapter 19. A Non-parametric Test for Comparing Treatments with Missing Data and Dependent Censoring	297
Amel MEZAOUER, Kamal BOUKHETALA and Jean-François DUPUY	
19.1. Introduction	297
19.2. The proposed test statistic	299
19.3. Asymptotic distribution of the proposed test statistic	301
19.4. Acknowledgment	305
19.5. Appendix	306
19.6. Bibliography	309
Chapter 20. Group Sequential Tests for Treatment Effect with Covariates Adjustment through Simple Cross-Effect Models	311
Isaac Wu HONG-DAR	
20.1. Introduction	311
20.2. Notations and models	313
20.3. Group sequential test	316
20.4. Discussion	318
20.5. Acknowledgment	318
20.6. Bibliography	318
PART 3 . RELIABILITY AND MAINTENANCE	321
Chapter 21. Optimal Maintenance in Degradation Processes	323
Waltraud KAHLE	
21.1. Introduction	323
21.2. The degradation model	324
21.3. Optimal replacement after an inspection	326
21.4. The simulation of degradation processes	327
21.5. Shape of cost functions and optimal δ and a	329
21.6. Incomplete preventive maintenance	330
21.7. Bibliography	333
Chapter 22. Planning Accelerated Destructive Degradation Tests with Competing Risks	335
Ying SHI and William Q. MEEKER	
22.1. Introduction	336
22.1.1. Background	336
22.1.2. Motivation: adhesive bond C	336
22.1.3. Related literature	337
22.1.4. Overview	338
22.2. Degradation models with competing risks	338
22.2.1. Accelerated degradation model for the primary response	338

22.2.2. Accelerated degradation model for the competing response . . .	339
22.2.3. Degradation models for adhesive bond C	339
22.2.4. Degradation distribution and quantiles	340
22.3. Failure-time distribution with competing risks	341
22.3.1. Relationship between degradation and failure	341
22.3.2. Failure-time distribution and quantiles	342
22.4. Test planning with competing risks	342
22.4.1. ADDT planning information	342
22.4.2. Criterion for ADDT planning with competing risks	343
22.5. ADDT plans with competing risks	344
22.5.1. Initial optimum ADDT plan with competing risks	344
22.5.2. Constrained optimum ADDT plan with competing risks	348
22.5.3. General equivalence theorem	348
22.5.4. Compromise ADDT plan with competing risks	350
22.6. Monte Carlo simulation to evaluate test plans	352
22.7. Conclusions and extensions	353
22.8. Appendix: technical details	354
22.8.1. The Fisher information matrix for ADDT with competing risks	354
22.8.2. Large-sample approximate variance of $h_t(\hat{t}_p)$ and \hat{t}_p	355
22.9. Bibliography	355
Chapter 23. A New Goodness-of-Fit Test for Shape-Scale Families	357
Vilijandas BAGDONAVIČIUS	
23.1. Introduction	357
23.2. The test statistic	358
23.3. The asymptotic distribution of the test statistic	359
23.4. The test	364
23.5. Weibull distribution	364
23.6. Loglogistic distribution	365
23.7. Lognormal distribution	366
23.8. Bibliography	367
Chapter 24. Time-to-Failure of Markov-Modulated Gamma Process with Application to Replacement Policies	369
Christian PAROISSIN and Landy RABEHASAINA	
24.1. Introduction	369
24.2. Degradation model	370
24.2.1. Covariate process	370
24.2.2. Degradation process	371
24.3. Time-to-failure distribution	371
24.3.1. Case of a non-modulated gamma process	372
24.3.2. Case of a Markov-modulated gamma process	373
24.3.3. Stochastic comparison	374

24.4. Replacement policies	376
24.4.1. Block replacement policy	377
24.4.2. Age replacement policy	379
24.5. Conclusion	381
24.6. Acknowledgment	381
24.7. Bibliography	382
Chapter 25. Calculation of the Redundant Structure Reliability for Aging-type Elements	383
Alexandr ANTONOV, Alexandr PLYASKIN and Khizri TATAEV	
25.1. Introduction	383
25.2. The operation process of the renewal and repaired products	384
25.3. The model of the geometric process	386
25.4. Task solution	387
25.5. Conclusion	389
25.6. Bibliography	390
Chapter 26. On Engineering Risks of Complex Hierarchical Systems Analysis	391
Vladimir RYKOV	
26.1. Introduction	391
26.2. Risk definition and measurement	392
26.3. Engineering risk	393
26.4. Risk characteristics for general model calculation	395
26.4.1. Lifelength and appropriate loss size CDF	395
26.4.2. Probability of risk event evolution	396
26.4.3. Lifelength and loss moments	397
26.4.4. Mostly dangerous paths of risk event evolution and sensitivity analysis	399
26.5. Risk analysis for short-time risk models	400
26.6. Conclusion	402
26.7. Bibliography	402
List of Authors	405
Index	409