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Derived from a Shock Model

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Emad El-Sewily, Frank Preschan, and Jayaram Sethuraman

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The Florida State University
Department of Statistics
Tallahassee, Florida 32306

¹Research sponsored by the Air Force Office of Scientific Research under Grant AFOSR 76-3050C. Affiliation: Department of Mathematics, University of Illinois at Chicago Circle.

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Abstract.

We introduce a new class of multivariate new better than used (MNBU) life distributions based on a shock model similar to that yielding the Marshall-Olkin multivariate exponential distribution. Let $T_1, \ldots, T_M$ be independent new better than used (NBU) life lengths. Let $\overline{F}(t_1, \ldots, t_n)$ be the joint survival function of $\min_{j \in A_i} T_j, i = 1, \ldots, n$, where $A_1, \ldots, A_n$ are nonempty subsets of $\{1, \ldots, M\}$ and $\bigcap_{i=1}^n A_i = \{1, \ldots, M\}$. $\overline{F}(t_1, \ldots, t_n)$ is said to be a MNBU survival function. Basic properties of MNBU survival functions are derived. Comparisons and relationships of this new class of MNBU survival functions are developed with earlier classes.
1. Introduction.

The univariate 'new better than used' (NBU) class of life distributions was shown by Marshall and Proschan (1972) to play a key role in the study of maintenance policies. See also Barlow and Proschan (1975), Chap. 6.

In this paper, we introduce a multivariate version of the NBU distribution based on a physical model. Shocks occur in time which cause the simultaneous failure of subsets of components. The interval of time until the occurrence of a shock destroying a given subset of components is governed by an NBU distribution. The occurrence times are mutually independent. Note the similarity of this model with the shock model leading to the Marshall-Olkin (1967) multivariate exponential (MVE) distribution. In the Marshall-Olkin model shock times have exponential distributions; in our model, shock times have NBU distributions.

Other versions of the multivariate NBU distributions have been introduced and studied. See, e.g., Marshall and Shaked (1979a, b). Our model may be of interest in certain applications, since the underlying notion derives from a shock model.

In Section 2 we give two equivalent formulations of the NNBU class and obtain its properties. In Section 3, we consider other classes of multivariate new better than used life distributions and compare them with our NNBU class.
2. Definitions and Properties.

In this section the NNBU class is defined and its properties are studied. A fatal shock model generating distributions in this class is formulated. This model is a direct generalization of the Marshall and Olkin (1976) MVE model.

We begin by giving two equivalent definitions of the NNBU distributions:

**Definition 2.1.** A random vector \( T = (T_1, \ldots, T_n) \) is said to be a NNBU random vector if it has a representation \( T_i = \min_{A \in I} T_A \), where \( T_A \), \( A \in I \), are independent NBU random variables (possibly degenerate at 0 or \( \infty \)) and \( I \) is the class of nonempty subsets of \( \{1, \ldots, n\} \).

**Definition 2.2.** A random vector \( T = (T_1, \ldots, T_n) \) is said to be a NNBU random vector if it has a representation \( T_i = \min_{j \in S_i} X_j \), where \( X_1, \ldots, X_m \) are independent NBU random variables (possibly degenerate at 0 or \( \infty \)) and \( \emptyset \neq S_i \subset \{1, \ldots, n\}, i = 1, n, \) and \( \bigcup_{i=1}^n S_i = \{1, \ldots, m\} \).

**Remark 2.3.** The two equivalent formulations above permit us to use whichever is more convenient.

In Definition 2.1, when the random variables \( T_A \), \( A \in I \), are exponential, then \( T \) is the MVE random vector. Recall that \( T \) can be viewed as the vector of life lengths of \( n \) components subject to fatal shocks from independent sources. For every \( A \in I \), \( T_A \) is the random time at which a shock occurs which simultaneously destroys all the components whose indices form the set \( A \).

Let \( F(t_1, \ldots, t_n) = P(T_1 > t_1, \ldots, T_n > t_n) \) be the joint survival function of \( T_1, \ldots, T_n \), where \( T \) is MNB. Eq. (2.1) expresses \( F(t_1, \ldots, t_n) \)
in terms of $F$, $A \in I$, where $F_A$ is the survival function of $T_A$:

\[(2.1) \quad F(t_1, \ldots, t_n) = \prod_{A \in I} F_A(\max t_i), \quad t_i > 0, \quad i = 1, \ldots, n.\]

The following lemma shows that $F(t_1, \ldots, t_n)$ enjoys a property similar to the defining property of NBUE random variables.

**Lemma 2.4.** Let $F(t_1, \ldots, t_n)$ be defined by (2.1). Then

\[(2.2) \quad F(t_1 + s, \ldots, t_n + s) \leq \prod_{A \in I} F_A(\max t_i + s) \leq \prod_{A \in I} F_A(\max t_i) F_A(s) = \prod_{A \in I} F_A(s), \quad \forall s > 0, \quad t_i > 0, \quad i = 1, \ldots, n.\]

**Proof.** Since $\max(t_1 + s) = \max t_i + s$, and $T_A$ is NBUE for each $A \in I$, we have:

\[
\bar{F}(t_1 + s, \ldots, t_n + s) = \prod_{A \in I} F_A(\max t_i + s) \leq \prod_{A \in I} F_A(\max t_i) \bar{F}_A(s) = \bar{F}(t_1, \ldots, t_n) \bar{F}(s), \quad \forall s > 0, \quad t_i > 0, \quad i = 1, \ldots, n.
\]

**Remark 2.5.** Note that (2.2) can be expressed as $P(T_1 > t_1 + s, \ldots, T_n > t_n + s | T_1 > s, \ldots, T_n > s) \leq P(T_1 > t_1, \ldots, T_n > t_n)$. This asserts that the joint survival probability of $n$ components each of age $s$ is less than or equal to the joint survival probability of $n$ new components. Another alternative interpretation of (2.2) may be obtained by rewriting it as

\[
P(T_1 > t_1 + s, \ldots, T_n > t_n + s | T_1 > t_1, \ldots, T_n > t_n) \leq P(T_1 > t_1, \ldots, T_n > t_n).
\]

This states that a series system of $n$ components of ages $t_1, \ldots, t_n$ is stochastically shorter-lived than is a series system of $n$ new components.

**Remark 2.6.** A multivariate new worse than used (MNWU) random vector $T$ can be defined as in Definition 2.1 (Definition 2.2) where now $T_A$, $A \in I$, $(X_i, i = 1, \ldots, M)$ are assumed to be independent MNWU random variables. If $\bar{F}(t_1, \ldots, t_n)$ denotes the joint survival function of $T_1, \ldots, T_n$, then we can easily show that $\bar{F}(t_1 + s_1, \ldots, t_n + s_n) \geq \bar{F}(t_1, \ldots, t_n) \bar{F}(s_1, \ldots, s_n)$.
Note that in the MNBU case, the $s$ values may differ, while in the MNBU case, the $s$ values must be the same.

The following lemma establishes bounds for the joint distribution and the joint survival function of MNBU random vectors.

**Lemma 2.7.** Let $T = (T_1, \ldots, T_n)$ be MNBU and let $F(t_1, \ldots, t_n)$ and $\bar{F}(t_1, \ldots, t_n)$ be the joint distribution and the joint survival function of $T_1, \ldots, T_n$ respectively. Then

1. $\bar{F}(t_1, \ldots, t_n) \geq \prod_{i=1}^{n} F_i(t_i)$,
2. $\bar{F}(t_1, \ldots, t_n) \geq \prod_{i=1}^{n} F_i(t_i)$.

**Proof.** Since $T_1, \ldots, T_n$ are increasing functions of independent random variables, they are associated. The results in (i) and (ii) follow readily from well known inequalities for associated random variables.

The following theorem shows that the MNBU class has many desirable properties.

**Theorem 2.8.** The following properties hold for the MNBU class:

1. (P1) Let $T$ be an NBU random variable. Then $T$ is 1-dimensional MNBU.
2. (P2) Let $T_1, \ldots, T_n$ be independent NBU random variables. Then $T$ is MNBU.
3. (P3) Let $T$ be MNBU. Then $(T_{i_1}, \ldots, T_{i_k})$ is $k$-dimensional MNBU, $1 \leq i_1 < \cdots < i_k \leq n$, $k = 1, \ldots, n$.
4. (P4) Let $T$ be MNBU and $T^* = \min_{i \in J} T_i$, $\emptyset \neq J \subseteq \{1, \ldots, n\}$, $j = 1, \ldots, m$. Then $T^*$ is MNBU.
5. (P5) Let $T$ be MNBU and $a_i > 0$, $i = 1, \ldots, n$. Then $\min_{1 \leq i \leq n} T_i$ is NBU.
6. (P6) Let $T$ be $n$-dimensional MNBU, $T'$ be $m$-dimensional MNBU, and $T, T'$ be independent. Then $(T, T')$ is $(n + m)$-dimensional MNBU.
7. (P7) Let $T$ be HNBU and let $\tau$ be the life function of a coherent system. Then $\tau(T)$ is NBU.
Let $g: [0, \infty) \to [0, \infty)$ be a strictly increasing function such that $g(x + y) \leq g(x) + g(y)$ for all $x, y$. Let $T$ be IIDNB, then $T' = (g(T_1), \ldots, g(T_n))$ is IIDNB.

Proof. (P1) and (P2) are obvious.

(P3) and (P4): Since (P3) is a special case of (P4) we need only prove (P4).

Let $T_i = \min_{j \in S_i} X_j$, $i = 1, \ldots, n$. Then $T'_i = \min_{j \in S'_i} X_j$, where

$S'_i = \cup_{j \in B_j} S_j$, $j = 1, \ldots, n$, and thus $T'_{i}$ is IIDNB.

(P5) Let $T_i = \min_{A \in J_i} T_A$, $i = 1, \ldots, n$. Then $\min_{A \in J_i} T_A = \min_{i \in J_i} (\min_{A \in J_i} T_A)$, an

IIDNB random variable, since a series system of independent IIDNB random variables is IIDNB.

(P6) The proof is obvious.

(P7) Let $\tau(T) = \max_{1 \leq r \leq p} \min_{1 \leq i \leq r} T_i$, where $P_1, \ldots, P_r$ are nonempty subsets of

$J = \{1, \ldots, n\}$. But $T_i = \min_{j \notin S_i} X_j$, $i = 1, \ldots, n$. Thus

$\tau(T) = \tau'(X)$, where $A_r = \cup_{1 \leq j \leq r} S_j$, $r = 1, \ldots, p$. Since a coherent system of independent IIDNB components has IIDNB life length, the desired result follows.

(P8) Let $T_i = \min_{j \notin S_i} X_j$, $i = 1, \ldots, n$. Since $g$ is increasing, we have

$g(T_i) = \min_{j \notin S_i} g(X_j)$, $i = 1, \ldots, n$. Clearly $g(X_1), \ldots, g(X_n)$ are independent IIDNB random variables and consequently $g(T_1), \ldots, g(T_n)$ is IIDNB.

We conclude this section by giving various necessary and sufficient conditions for an IIDNB random vector to be MVE.
Theorem 2.9. Let $T$ be NNB. Then the following conditions are equivalent:

(i) $T$ is NVE.

(ii) $\min t = T_i$ is exponential for all $a_i > 0$, $i = 1, \ldots, n$.

(iii) $T$ has exponential minimums.

(iv) $T_i$ is exponential for $i = 1, \ldots, n$.

(v) $\min t = T_i$ is exponential.

Proof. It suffices to show that (iv) $\rightarrow$ (ii) and (v) $\rightarrow$ (i). We only prove that (v) $\rightarrow$ (i) since the proof of (iv) $\rightarrow$ (ii) is similar. Let $T_i = \min X_j$, $i \neq S_j$, $S_j \subset \{1, \ldots, n\}$, where $X_1, \ldots, X_n$ are independent NBU random variables.

$\min T_i = \min X_j$, which is exponential. Consequently, each $X_j$ is exponential, and so $T$ is NVE.

3. Other Classes of Multivariate New Better than Used Distributions and Their Relation to the NNB Class.

Several alternative definitions are available of multivariate life distributions extending the univariate concept of NBU. Each of these classes satisfies some of the properties which one would expect for a class of multivariate new better than used distributions. In this section we compare the NNB class with some of these other classes.

Consider nonnegative random variables $T_1, \ldots, T_n$ whose joint distribution satisfies on of the following conditions:

(A) $T_1, \ldots, T_n$ are independent and each $T_i$ is an NBU random variable.

(B) $(T_1, \ldots, T_n)$ is MNBU.

(C) For all $a_i > 0$, $i = 1, \ldots, n$, $\min t = T_i$ is NBU.
(D) For each \( \phi \neq \Lambda \subset \{1, \ldots, n\} \), \( \min_{i \in \phi} T_i \) is an \( \text{NBU} \) random variable.

(C) Each \( T_i \) is an \( \text{NBU} \) random variable.

Each of the classes of multivariate distributions defined by (A)-(E) may be designated as a class of multivariate new better than used distributions. We now compare these classes. Clearly (A) \( \to \) (B) \( \to \) (C) \( \to \) (D) \( \to \) (E).

The following examples (see Esary and Marshall, 1974) show that no other implication among the above classes is possible.

**Example 3.1.** Let \( T_1 = \min(U, V) \), \( T_2 = \min(V, W) \), where \( U, V, W \) are independent exponential random variables with parameters \( \lambda_1 = \lambda_2 = \lambda_{12} = 1 \).

Then \( (T_1, T_2) \) is \( \text{NBU} \), but \( T_1, T_2 \) are not independent. Thus (B) \( \to \) (A).

**Example 3.2.** Let \( T_1' = 2T_1, T_2' = T_2 \), where \( T_1, T_2 \) are defined in Example 3.1. Obviously \( \min(a_1 T_1', a_2 T_2') \) is \( \text{NBU} \) for all \( a_1 > 0, a_2 > 0 \). However \( (T_1', T_2') \) is not \( \text{NEU} \). By Theorem 2.7, \( (T_1', T_2') \) is not \( \text{NBU} \). Thus (C) \( \to \) (B).

**Example 3.3.** Let \( T_1, T_2 \) be as in Example 3.1 and let \( (T_1^*, T_2^*) = \min(U, V), \text{W} \).

Let \( F(t_1, t_2) = p F_{T_1^*, T_2^*}(t_1, t_2) + (1 - p) F_{T_1', T_2'}(t_1, t_2) \), where \( 0 < p < 1 \).

Let \( (T_1, T_2) \) be the bivariate random vector whose joint survival function is \( F(t_1, t_2) \). Obviously \( T_1, T_2, \) and \( \min(T_1', T_2') \) are exponential, but \( \min(T_1^*, T_2^*) \) is not \( \text{NB} \). To see this, let \( F(t) = P(\min(T_1^*, T_2^*) > t) = p e^{-st} + (1 - p) e^{-s't} \). It is easy to verify that \( F(2t) > [F(t)]^2 \) for sufficiently large \( t \). Thus (D) \( \to \) (C).

**Example 3.4.** Let \( U, V, \) and \( W \) be as in Example 3.1. Let \( F(t_1, t_2) = p F_{U, V}(t_1, t_2) + (1 - p) F_{U, W}(t_1, t_2) \), where \( 0 < p < 1 \). It is easy to verify that \( F(t_1, t_2) \) is the joint survival function of a bivariate random vector whose marginals are \( \text{NB} \) but whose minimum is not \( \text{BU} \). Thus (E) \( \to \) (D).
Esary and Marshall (1974) show that if $T$ has exponential minimums, then there exists an NVE random vector $T'$ such that $\tau(T)$ and $\tau(T')$ are identically distributed for all coherent life functions $\tau$. Unfortunately the class $(D)$ above does not enjoy this property, as is illustrated by the following example.

**Example 3.5.** Let $T_1, T_2$ be independent exponential random variables with parameters $\lambda_1 > 0, \lambda_2 > 0$, respectively. Then $(T_1 \vee T_2, T_2)$ has NBU minimums. Now assume there exists $(T_1', T_2') \equiv (\min(U, V), \min(V, W))$ such that $\tau(T)$ and $\tau(T')$ are identically distributed, where $U, V,$ and $W$ are independent NBU random variables. We then have $F \cdot G \cdot H = F_2$ and $F \cdot H = F_1$, where $F_1, F_2, F, G,$ and $H$ are the survival functions of $T_1 \vee T_2, T_2, U, V,$ and $W$ respectively. This leads to the conclusion that $G = F_2/F_1$, which is impossible.

Finally, we present two additional classes of multivariate new better than used distributions and compare them with the NBU class. The first of these two classes is due to Marshall and Shaked (1979a), the second is essentially due to Block and Savits (1979).

**Definition (F).** A random vector $T$ is said to be multivariate new better than used (F) if $P(T_i \geq 0, i = 1, \ldots, n) = 1$ and $P(T \in (\alpha + \beta)A) \leq P(T \in \alpha A)P(T \in \beta A)$ for every $\alpha \geq 0, \beta \geq 0$, and every open upper set $A \subset [0, \infty)^n$.

**Definition (G).** A random $T$ is said to be multivariate new better than used (G) if $T$ has a representation $T_i = \sum_{j \in S_i} X_j$, where $X_1, \ldots, X_m$ are independent NBU and $\emptyset \neq S_i \subset \{1, \ldots, m\}, i = 1, \ldots, n$.

The following lemma shows that the NNBV class contained in NNBU (F).
Lemma 3.6. Let } be INBU. Then } satisfies the conditions of Definition (F).

Proof. Obviously } (T > 0, i = 1, ..., n) = 1. Now } = \min \ X_i, where 

\[ X_1, ..., X_i \text{ are independent NBU random variables, and } \beta \neq \gamma, c = \{1, ..., n\}, \]

i = 1, ..., n. The desired result follows immediately by Property 3.4 of Marshall and Shaked (1979).

The following examples show that no other implication holds between our INBU class and the INBU (F) or the INBU (G) classes.

Example 3.7. Let } (x, y) = e^{-y^{x+y}2}, x \geq 0, y \geq 0. It can be shown that 

the bivariate random vector (X, Y) whose joint survival function is } (x, y) 

satisfies (F). Theorem 2.7 shows that (X, Y) cannot be NBU.

Example 3.8. Let U, V, and W be independent exponential random variables 

with parameters } > 0 and } > 0 respectively. Let } = \min(U, V) and 
\n\n\nT_2 = \min(V, U). Clearly (T_1, T_2) is INBU, but it is not INBU (G). To see 

this, assume } = X + Z, T_2 = Y + Z, where X, Y, and Z are independent NBU 

random variables. Since } is exponential, it follows that either X is 

exponential and Z degenerate at 0, or vice versa; similarly for Y and Z. 

Consequently, } and } are either independent or identically distributed, 

which is impossible.

Example 3.9. Let X, Y, and Z be independent with absolutely continuous 

distributions. Let } = X + Z, T_2 = Y + Z. Then (T_1, T_2) is INBU (G), 

but cannot be INBU. For if (T_1, T_2) were INBU, then } and } would be 

independent, which is not the case.

Remark 3.10. In Example 3.9, observe that (T_1, T_2) = (X, Y) + (Z, Z).

This shows that the INBU class is not closed under convolution.
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