IIMK/WPS/19/QM&OM/2007/08

Order Preserving Property of Total Time on Test Statistic and Its Applications in Reliability

R.P.Suresh

Professor, Indian Institute of Management Kozhikode,IIMK Campus PO, Kozhikode – 673 570 (email:rps@iimk.ac.in)

Some of the well known properties of the estimators are unbiasedness, consistency and asymptotic normality. Recently, Balakrishnan and Mi (2001) introduced a new property known as the order preserving property of estimators and proved that under certain conditions, the maximum likelihood estimator possesses this property. In this paper we show that certain functions of order statistics, considered as an estimator possesses this property. We also show that the total time on test statistic from any life distribution satisfies this property. We further show that most of the commonly used estimators in exponential distributions under Type I censoring and Type II progressive censoring, also possess this desirable property.

For further details contact Publications & Research Dissemination Office, IIMKozhikode, IIMK Campus PO – 673 570, Kozhikode, Kerala, India. Phone: (91) 0495 2809126 Email:prd@iimk.ac.in.