

# APPENDIX

APPENDIX: A-1.

Algorithm:

(1) Input values of Theta and Time(t).

(2) Compute the reliability,

$$R(t) = \exp(-t/\text{Theta}).$$

(3) Print the values of Theta, t and R(t).

(4) Let width of confidence interval(D) = 0.2.

(5) Initialize with zero E(N), Var(N), E(R(t)), sum(S) and k=5.

(6) Generate a random sample of size k, from exponential distribution with mean Theta.

$$X_i = -\text{Theta} \cdot \log(U), \quad i = 1, 2, \dots, k.$$

Where U denotes U(0,1) random numbers.

(7) If  $X_i > t$ , then  $S = S + 1$ ,  $i = 1, 2, \dots, k$ .

(8) Compute estimate of R(t),

$$\text{RTE} = S/k.$$

(9) Compute the estimate of the Var(R(t)),

$$S_k = (k-1)^{-1} (S - k \cdot \text{RTE}^2).$$

(10) Check whether,

$$k \geq \frac{S_k a_k^2}{D^2}, \quad \text{where } a_k \rightarrow a \text{ as } k \rightarrow \infty \text{ and } a \text{ is } 100(\alpha/2)\% \text{ point}$$

of standard normal distribution.

If the condition is satisfied, k is required sample size and

RTE is the estimate of R(t).

(11) If condition is not satisfied, Generate a random observation  $X(k+1)$  from exponential distribution with mean  $\Theta$ .

If  $X(k+1) > t$ , then  $S = S + 1$  and goto step (8).

(12) Repeat the steps (5-11) 500-times and at each stage compute

$E(N)=E(N)+k$ ,  $\text{Var}(N)=\text{Var}(N)+k*k$  and  $E(\hat{R}(t))=E(\hat{R}(t))+RTE$ .

(13) Compute

$E(N)=E(N)/500$ ,  $\text{Var}(N)=\text{Var}(N)/500-E^2(N)$  and  $E(\hat{R}(t))=E(\hat{R}(t))/500$

(14) Print values of  $E(N)$ ,  $\text{Var}(N)$ ,  $E(\hat{R}(t))$ .

(15) let  $D=D-0.02$ , if  $D \geq 0.06$  goto step (5) otherwise goto next step.

(16) Stop.