

On the Collapsibility of Lifetime Regression Models*

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Abstract

In this paper we derive conditions on the internal wear process under which the resulting time-to-failure model will be of the simple collapsible form (Oakes, 1995, Duchesne and Lawless, 2000) when the usage accumulation history is available.

We suppose that failure occurs when internal wear crosses a certain threshold and/or a traumatic event causes the item to fail (Cox, 1999 and Bagdonavičius and Nikulin, 2001). We model the infinitesimal increment in internal wear as a function of time, accumulated internal wear and usage history, and we derive conditions on this function to get a collapsible model for the distribution of time-to-failure given the usage history.

We reach the conclusion that collapsible models form the subset of accelerated failure time models with time-varying covariates (Robins and Tsiatis, 1992) for which the time transformation function satisfies certain simple properties.

Keywords: accelerated failure time model, additive hazard model, collapsible model, degradation, differential equation, diffusion, gamma process, internal wear, traumatic event, usage rate.

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1 Introduction

In the recent literature, several methods and models have been suggested to include the effect of the usage history on the lifetime distribution of various items. Even though some multivari-

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ate models for the time and usage to failure have been proposed (Kordonsky and Gertsbakh, 1997, Singpurwalla and Wilson, 1998), there has been more focus on conditional models for the time to failure distribution given a usage history (Oakes, 1995, Bagdonavičius and Nikulin, 1997, Finkelstein, 1999, Duchesne and Lawless, 2000). One such conditional model is the accelerated failure time (AFT) model with time-varying covariates (Cox and Oakes, 1984, Nelson, 1990, Robins and Tsiatis, 1992, Bagdonavičius and Nikulin, 1997, Finkelstein, 1999). The AFT model is quite popular in reliability theory, because of its interpretability, its mathematical properties, and its consistency with some engineering/physical principles. Recently, the collapsible model (Oakes, 1995, Kordonsky and Gertsbakh, 1997, Duchesne and Lawless, 2000) was introduced. An attractive feature of the collapsible model is that it allows for a very easy interpretation of the effect of usage on lifetime. Furthermore, it is convenient on a mathematical standpoint as it permits semiparametric or completely non-parametric modeling (Duchesne, 2000). The assumptions made by the model are, however, much stronger than that of the AFT model and a formal omnibus test of the “collapsibility assumption” remains an open problem. For these reasons, it is of interest to investigate the types of failure mechanisms that are consistent with collapsible models, thereby justifying the use of these models in situations where such failure mechanisms are plausible.

In this paper, we describe some stochastic failure mechanisms that can give rise to collapsible models for the conditional distribution of the time to failure given a usage history. This type of approach has been used by several authors in reliability and is becoming popular in biostatistics as well (see Aalen and Gjessing, 2001, and references therein). Our work will follow more along the lines of Singpurwalla (1995) and Cox (1999), who consider various strategies to model the failure mechanism via the item’s so-called *internal wear* (or *degradation*) process: (i) failure occurs when the internal wear of the item reaches a certain threshold; (ii) internal wear defines the failure rate of the item, as is the case when a traumatic event

(shock) “kills” the item, with the hazard of such a traumatic event increasing with internal wear. We also draw some inspiration from the work of Bagdonavičius and Nikulin (2001) on the modeling of degradation processes when covariates such as usage history are present, though we will model the effect of usage and time on the value of the increment of the wear process, not through a change in the time index of the process. Note that we only address the modeling of the lifetime of single units and that the modeling of joint lifetimes or of multi-component systems is deferred to further study.

The paper is organized as follows. Throughout the paper, we consider models where the infinitesimal increment in internal wear is modeled as a function of (subsets of) time, usage accumulation history, and cumulative wear. In Section 2, we introduce some notation and give a precise formulation of the conditional models of interest. We look at how these models may arise when internal wear is a deterministic function of time for a given usage history in Section 3. Similar results are then derived in the case of a stochastic wear process in Section 4. In Section 5, we introduce failures due to traumatic events. We give concluding remarks and ideas for further research in Section 6.

2 Definitions and notation

Let $\{X(t), t \geq 0\}$ and $\{\theta(t), t \geq 0\}$ be two real-valued stochastic processes and let X^* be a positive real-valued random variable. We assume throughout that $X(0) = 0$ and that $\{X(t), t \geq 0\}$ has right-continuous paths with finite left-hand limits w.p. 1. We suppose that the random variable X^* is independent of both processes $\{\theta(t), t \geq 0\}$ and $\{X(t), t \geq 0\}$. We further suppose that $\theta(t) \geq 0$ for all $t \geq 0$. For convenience, we define $y(t) = \int_0^t \theta(u) du$, $\boldsymbol{\theta}_t \equiv \{\theta(s), 0 \leq s \leq t\}$ and $\boldsymbol{\theta} \equiv \{\theta(t), t \geq 0\}$. In terms of $\{X(t), t \geq 0\}$ and X^* , we define the time to failure of an item as $T = \inf\{t : X(t) \geq X^*\}$.

In view of these definitions, we can interpret $\{X(t), t \geq 0\}$ as the *internal wear process*

of the item, X^* as the *threshold random variable* and $\{\theta(t), t \geq 0\}$ and $\{y(t), t \geq 0\}$ as, respectively, the stochastic *usage rate* and *cumulative usage* processes of the item. Indeed, in the reliability literature (e.g., Singpurwalla, 1995, Cox, 1999, Bagdonavičius and Nikulin, 2001), it is common to model the lifetime of items as the first time at which the internal wear process ($\{X(t), t \geq 0\}$) first crosses a certain random threshold (X^*).

Usually in applications, the internal wear of items used at different rates (different processes $\{\theta(t), t \geq 0\}$) will evolve differently; for example Bagdonavičius and Nikulin (2001) illustrate how the wear of tires varies under different usage patterns. To this end, we model the internal wear as a diffusion whose drift and diffusion functions will depend on θ . We let Θ_t and Θ represent the spaces of all possible usage histories θ_t and θ , respectively, with $\theta(t)$ piecewise smooth, i.e. for each $\theta \in \Theta$ there exists a countable set of time points $0 \leq t_1 < t_2 < \dots$ with $t_i \rightarrow \infty$, such that $\theta(t) = a_i(t), t_i < t < t_{i+1}$ where a_i is continuous and smooth over $[t_i, t_{i+1}]$, $i = 1, 2, \dots$. We make this assumption of piecewise smooth usage trajectories for two principal reasons: (i) this family of usage histories is broad enough to include stepwise continuous usage histories (such as on-off or low intensity-high intensity usage patterns) and thus covers a vast array of applications; (ii) this assumption makes the analysis via differential equations and diffusion tractable. The main drawback of this assumption is that it excludes cases where $\{y(t), t \geq 0\}$ is a realization of a point process, such as the cumulative number of landings when modeling aircraft reliability (Kordonsky and Gertsbakh, 1997).

The general model for the internal wear process that we consider is of the form

$$X(t) = \int_0^t \mu[s, \theta_s, X(s)] ds + \int_0^t \sigma[s, \theta_s, X(s)] d\gamma(s), \quad (1)$$

where $\{\gamma(s), s \geq 0\}$ is a stochastic process, and μ and σ are real-valued non-negative functions. Our principal goal in this paper is to derive conditions on the process $\{\gamma(s), s \geq 0\}$

and the functions μ and σ in (1) that will yield certain models of interest for the survivor function of the time to failure conditional on the usage history, $P[T > t|\boldsymbol{\theta}_t]$, $t \geq 0$. Note that we have assumed that usage evolves independently of the internal wear process, i.e.

$$P[\theta(t + \Delta t) \in A | \{\theta(s), X(s), 0 \leq s \leq t\}] = P[\theta(t + \Delta t) \in A | \boldsymbol{\theta}_t]$$

for any measurable set A .

We now define the conditional models of interest. Our focus will be on *collapsible models*. Nevertheless, we first define the AFT model that will be used for comparison purposes in our development. We give the definition of Robins and Tsiatis (1992):

Definition 2.1 *The accelerated failure time model is given by*

$$P[T > t|\boldsymbol{\theta}_t] = G \left[\int_0^t \psi(\boldsymbol{\theta}_u; \beta) du \right], \quad (2)$$

where $\psi(\cdot, \cdot; \beta)$ is a positive $\Theta \rightarrow [0, \infty)$ map, called time transformation function, that may depend on a vector of unknown parameters β , and $G[\cdot]$ is a survivor function.

Obviously, (2) is too general to be useful in practice. One popular specification of (2) is the log-linear model

$$P[T > t|\boldsymbol{\theta}_t] = G \left[\int_0^t \exp \{ \beta g_\theta[\theta(u)] \} du \right], \quad (3)$$

where $g_\theta[\cdot]$ is a completely specified 1-1 $[0, \infty) \rightarrow [0, \infty)$ map.

The class of models we are mainly interested in is defined as follows:

Definition 2.2 *A collapsible model is a model described by*

$$P[T > t|\boldsymbol{\theta}_t] = G[\phi(t, y(t); \beta)], \quad (4)$$

where $y(t)$ is the cumulative usage, $G[\cdot]$ is a survivor function, and $\phi(\cdot, \cdot; \beta)$ is a positive $[0, \infty)^2 \rightarrow [0, \infty)$ map, possibly depending on a vector of unknown parameters β , such that $\phi(t, y(t); \beta)$ is non-decreasing in t for all $\boldsymbol{\theta} \in \Theta$.

The function ϕ can be viewed as a common scale in which the age of all the items can be compared, regardless of their usage history. This type of time scale is sometimes referred to as *ideal time scale* (Duchesne and Lawless, 2000), *virtual age* (Finkelstein, 1999), *load-invariant scale* (Kordonsky and Gertsbakh, 1997), or *intrinsic scale* (Cinlar and Ozekici, 1987).

The meaning of the collapsible model (4) is that survival past a certain time point t only depends on t itself and the cumulative usage at that time, not on the entire usage history up to t , i.e. the conditional survival probability only depends on the usage history $\boldsymbol{\theta}_t$ through t and $y(t)$. Some forms of the ideal time scale ϕ in collapsible models lead to nice interpretations. For instance, if $\phi(t, y(t); \beta) = \beta_0 t + \beta_1 y(t)$, then living one time unit has the same effect on the item as β_0/β_1 units of usage (Oakes, 1995, Kordonsky and Gertsbakh, 1997). A similar interpretation holds on a log scale when $\phi(t, y(t)) = t^{\beta_0} y(t)^{\beta_1}$ (Duchesne and Lawless, 2000). One physical/physiological condition is obvious just by looking at the formulation of a simple collapsible model: the damage inflicted by time and usage to an item has to be cumulative and permanent for the model to hold. To see this, simply notice that $P[T > t + s | \boldsymbol{\theta}_{t+s}] \leq P[T > t | \boldsymbol{\theta}_t]$, for any usage rate trajectory $\{\theta(u), t \leq u \leq t + s\}$, since the function $\phi(t, y(t))$ is non-decreasing in t for all $\boldsymbol{\theta} \in \Theta$. Note that the same applies in the case of the log-linear AFT model, because $\int_0^t \exp\{\beta g_\theta[\theta(u)]\} du$ is also non-decreasing in t for all $\boldsymbol{\theta} \in \Theta$.

Before considering specific models, we give a result which reduces the collapsibility question under a random threshold, to that under a constant threshold.

Theorem 2.1 *If a model is collapsible for any fixed threshold $X^* = x^* > 0$, and $X(t)$ is non-decreasing as a function of t , then the model is also collapsible under a positive random threshold X^* .*

Proof: Let the cumulative distribution function of X^* be F_{X^*} . From the definition of a collapsible model, we want the conditional survival probability $P[T > t|\boldsymbol{\theta}_t]$ to depend on $\boldsymbol{\theta}_t$ only through t and $y(t)$. Because $X(t)$ is non-decreasing, and X^* is independent of $\{X(t)\}$ and $\{\theta(t)\}$, we have that

$$P[T > t|\boldsymbol{\theta}_t] = P[X(t) < X^*|\boldsymbol{\theta}_t] = \int_0^\infty P[X(t) < x^*|\boldsymbol{\theta}_t]dF_{X^*}(x^*).$$

But if the model is collapsible for any fixed threshold x^* , we have that $P[X(t) < x^*|\boldsymbol{\theta}_t] = f(t, y(t), x^*)$ for some function f . Hence, the conditional survival probability only depends on $\boldsymbol{\theta}_t$ through t and $y(t)$. \square

3 Deterministic internal wear

We first start by considering the situation where, conditional on a usage history $\boldsymbol{\theta} \in \Theta$, the internal wear is a deterministic function of time. This may not be realistic in many applications, but it makes the developments of the subsequent sections more transparent. To emphasize the deterministic nature of the model, we here write $X(t)$ as $x(t)$.

Theorem 2.1 allows us to assume without loss of generality that the threshold $X^* = x^*$, a positive constant, w.p. 1. Let us assume that the wear process, given a usage history, is deterministic and can be described by a differential equation of the form

$$dx(t) = \mu[t, \boldsymbol{\theta}_t, x(t)] dt \tag{5}$$

with initial condition $x(0) = 0$, i.e., we consider the case where $\sigma[t, \boldsymbol{\theta}_t, X(t)] \equiv 0$ in (1). The question of interest is, what functions μ correspond to collapsible models?

Let us first write down the conditional survivor function of T given the usage history $\boldsymbol{\theta}$. Since μ is non-negative, $x(t)$ will be non-decreasing in t and thus $T > t$ if, and only if, $x(t) < x^*$. Hence,

$$P[T > t|\boldsymbol{\theta}] = P[x(t) < x^*|\boldsymbol{\theta}] = I[x^* > x(t)] \tag{6}$$

where $I[\cdot]$ is an indicator function (since $x(t)$ is deterministic).

3.1 The Case $\mu = \mu[t, \boldsymbol{\theta}_t]$

We first consider the case where μ in (5) only depends on t and $\boldsymbol{\theta}_t$, i.e. the increment in wear caused by usage and time only depends on time and the usage accumulation history up to that time, not on the accumulated wear; as we shall see from Corollary 3.3, this is a rather weak assumption. Mathematically, we assume that

$$\mu[t, \boldsymbol{\theta}_t, x(t)] = \mu[t, \boldsymbol{\theta}_t]. \quad (7)$$

Note that this defines the AFT model, with $\psi \equiv \mu$ in (2).

We want conditions on $\mu[\cdot, \cdot]$ to obtain a collapsible model. We begin with a simple observation.

Lemma 3.1 *Under the deterministic wear condition (5), with the assumption (7), and a fixed threshold x^* , the model is collapsible if and only if there exists a function f with $x(t) = f[t, y(t)]$ for each $t \geq 0$ and $\boldsymbol{\theta} \in \Theta$.*

Proof: From Definition 2.2 and equation (6), we see that for a fixed threshold x^* , collapsibility requires the existence of a function f^* such that $I[x^* > x(t)] = f^*[t, y(t)]$ for all $t \geq 0$ and $\boldsymbol{\theta} \in \Theta$. Since this must be true for any fixed $x^* > 0$, it implies that there exists a function f with $x(t) = f[t, y(t)]$ for each $t \geq 0$ and $\boldsymbol{\theta} \in \Theta$. \square

Before we are able to obtain our main result, we need three further lemmas. The first lemma follows immediately from the Fundamental Theorem of Calculus, since $y(t) = \int_0^t \theta(s) ds$.

Lemma 3.2 *We have $y'(s) = \theta(s)$ wherever θ is continuous.*

Lemma 3.3 *Let $\mu_1, \mu_2 : [0, \infty)^2 \rightarrow [0, \infty)$ be continuously differentiable functions such that $\frac{\partial}{\partial y}\mu_1(x, y) = \frac{\partial}{\partial x}\mu_2(x, y)$ for all $x, y \geq 0$. Suppose for all $\theta \in \Theta$, we have $\mu[t, \theta_t] = \mu_1[t, y(t)] + \mu_2[t, y(t)]\theta(t)$ wherever $\theta(t)$ is continuous. Let $x(t) = \int_0^t \mu[s, \theta_s] ds$. Then there is a function $f : [0, \infty)^2 \rightarrow [0, \infty)$ such that $x(t) = f(t, y(t))$ for all $\theta \in \Theta$ and all times $t \geq 0$.*

Proof: Define $f : [0, \infty)^2 \rightarrow [0, \infty)$ by

$$f(x, y) = \int_0^x \mu_1(s, y) ds + \int_0^y \mu_2(0, u) du.$$

Then by the Fundamental Theorem of Calculus, $\frac{\partial f}{\partial x}(x, y) = \mu_1(x, y)$. Also, since $\frac{\partial \mu_1}{\partial y}$ is continuous, it is bounded on $[0, x]$, so we have $\frac{\partial}{\partial y} \int_0^x \mu_1(s, y) ds = \int_0^x \frac{\partial \mu_1}{\partial y}(s, y) ds$ (see e.g. Rosenthal, 2000, Proposition 9.2.1). Hence,

$$\begin{aligned} \frac{\partial f}{\partial y}(x, y) &= \int_0^x \frac{\partial \mu_1}{\partial y}(s, y) ds + \mu_2(0, y) \\ &= \int_0^x \frac{\partial \mu_2}{\partial s}(s, y) ds + \mu_2(0, y) = \mu_2(x, y). \end{aligned}$$

We then compute (using the chain rule and the Fundamental Theorem of Calculus again, together with Lemma 3.2) that

$$\begin{aligned} x(t) &= \int_0^t \mu(s, \theta_s) ds \\ &= \int_0^t (\mu_1(s, y(s)) + \mu_2(s, y(s))\theta(s)) ds \\ &= \int_0^t \left(\frac{\partial f}{\partial x}(s, y(s)) + \frac{\partial f}{\partial y}(s, y(s)) y'(s) \right) ds \\ &= \int_0^t \frac{\partial}{\partial s} f(s, y(s)) ds \\ &= f(t, y(t)) - f(0, 0) = f(t, y(t)), \end{aligned}$$

as claimed. □

We wish to use additional results from calculus and analysis. To do this, we introduce the following definition of a “regular” function. Intuitively, μ is regular if it is continuously

differentiable function, which allows us to use results from analysis. However, since μ is actually a function of an entire history $\theta \in \Theta$, we require a slightly more refined definition, as follows.

Definition 3.1 *A function $\mu : [0, \infty) \times \Theta \rightarrow [0, \infty)$ is regular if the mapping $s \mapsto \mu[s, \theta_s]$ is continuous [resp. continuously differentiable] at $s = t$ whenever the mapping $s \rightarrow \theta_s$ is continuous [resp. continuously differentiable] at $s = t$.*

In the following lemma (and hence also in Theorem 3.1 which follows from it), we shall assume that μ is regular, thus avoiding technical difficulties related to non-differentiability.

Lemma 3.4 *Suppose $x(t) = \int_0^t \mu[s, \theta_s] ds$ for all $\theta \in \Theta$ and all $t \geq 0$, where the function $\mu : [0, \infty) \times \Theta \rightarrow [0, \infty)$ is regular. Suppose further that there is a function $f : [0, \infty)^2 \rightarrow [0, \infty)$ such that $x(t) = f(t, y(t))$ for all $t \geq 0$ and all $\theta \in \Theta$. Then there are continuously differentiable functions $\mu_1, \mu_2 : [0, \infty)^2 \rightarrow [0, \infty)$ such that $\frac{\partial}{\partial y} \mu_1(x, y) = \frac{\partial}{\partial x} \mu_2(x, y)$ for all $x, y \geq 0$, such that*

$$\mu[t, \theta_t] = \mu_1[t, y(t)] + \mu_2[t, y(t)] \theta(t)$$

for all $\theta \in \Theta$, and for all $t \geq 0$ such that the usage function θ is continuously differentiable at t .

Proof: Let $g_\theta(s) = \mu[s, \theta_s]$. Then $f(t, y(t)) = \int_0^t g_\theta(s) ds$.

Restrict first to usage functions $\theta : [0, \infty) \rightarrow [0, \infty)$ which are continuously differentiable everywhere. Then since μ is regular, g_θ is also continuously differentiable, and by the Fundamental Theorem of Calculus, we have $\frac{d}{dt} f(t, y(t)) = g_\theta(t)$ for all t . In particular, the mapping $t \rightarrow f(t, y(t))$ is twice continuously differentiable. Since this holds for all continuously differentiable usage functions $\theta : [0, \infty) \rightarrow [0, \infty)$, it follows (similar to Theorem 4 of Chapter 6 of Marsden, 1974) that f itself is twice continuously differentiable as a function

from $[0, \infty)^2$ to $[0, \infty)$. Let $f^{(1)}(x, y) = \frac{\partial}{\partial x} f(x, y)$ and $f^{(2)}(x, y) = \frac{\partial}{\partial y} f(x, y)$. It then follows (as in Theorem 9 of Chapter 6 of Marsden, 1974) that the mixed partials of f must be equal, i.e. $\frac{\partial}{\partial y} f^{(1)}(x, y) = \frac{\partial}{\partial x} f^{(2)}(x, y)$. We conclude that the function $f : [0, \infty)^2 \rightarrow [0, \infty)$ is twice continuously differentiable, with $\frac{\partial}{\partial y} f^{(1)}(x, y) = \frac{\partial}{\partial x} f^{(2)}(x, y)$.

We now consider general usage functions $\theta : [0, \infty) \rightarrow [0, \infty)$ (not necessarily continuously differentiable). Suppose the function $\theta : [0, \infty) \rightarrow [0, \infty)$ is continuous at t for some particular time t . Then by the chain rule and regularity, the function $g_{\theta} : [0, \infty) \rightarrow [0, \infty)$ is also continuous at t . Hence, by the Fundamental Theorem of Calculus, since $f(t, y(t)) = \int_0^t g_{\theta}(s) ds$, we again have $\frac{d}{dt} f(t, y(t)) = g_{\theta}(t)$ for this particular t . Hence, by the chain rule and Lemma 3.2,

$$\begin{aligned} g_{\theta}(t) &= \frac{d}{dt} f(t, y(t)) = f^{(1)}(t, y(t)) + f^{(2)}(t, y(t))y'(t) \\ &= f^{(1)}(t, y(t)) + f^{(2)}(t, y(t))\theta(t). \end{aligned}$$

Setting $\mu_1(x, y) = f^{(1)}(x, y)$ and $\mu_2(x, y) = f^{(2)}(x, y)$, the stated conclusion now follows. \square

Combining Lemmas 3.1, 3.3, and 3.4 with Theorem 2.1, we conclude the following.

Theorem 3.1 *Suppose $x(t) = \int_0^t \mu[s, \theta_s] ds$, where the function $\mu : [0, \infty) \times \Theta \rightarrow [0, \infty)$ is regular. Then a collapsible model is obtained if and only if there exist continuously differentiable functions $\mu_1, \mu_2 : [0, \infty)^2 \rightarrow [0, \infty)$ with $\frac{\partial}{\partial y} \mu_1(x, y) = \frac{\partial}{\partial x} \mu_2(x, y)$ for all $x, y \in [0, \infty)$, such that for all $\theta \in \Theta$ and almost every (Lebesgue) $t \geq 0$, we have*

$$\mu[t, \theta_t] = \mu_1[t, y(t)] + \mu_2[t, y(t)] \theta(t).$$

A special case of interest is the one where the increment in wear depends only on time and the usage rate at that time.

Corollary 3.1 *If the process $\{x(t)\}_{t \geq 0}$ evolves according to equations (5) and (7) with $\mu[t, \boldsymbol{\theta}_t; \beta] \equiv \mu[t, \theta(t); \beta]$ for all $t \geq 0$ and $\boldsymbol{\theta} \in \Theta$ and μ regular, then a collapsible model is obtained if, and only if, $\mu[t, \theta(t); \beta]$ is linear in $\theta(t)$, i.e.*

$$\mu[t, \theta(t); \beta] = \mu_1[t; \beta_1] + \beta_2 \theta(t) \quad \forall t \geq 0, \quad \forall \boldsymbol{\theta} \in \Theta. \quad (8)$$

Proof: That (8) implies a collapsible model is trivial by integrating the equation with respect to t . In the other direction, if $\mu[t, \boldsymbol{\theta}_t] \equiv \mu[t, \theta(t)] \quad \forall t \geq 0, \quad \forall \boldsymbol{\theta} \in \Theta$, then $\mu_1[t, y(t)] = \mu_1[t]$ and $\mu_2[t, y(t)] = \mu_2[t]$. From Theorem 3.1, $\frac{\partial}{\partial y} \mu_1[x, y] = \frac{\partial}{\partial x} \mu_2[x, y]$, which implies that $\frac{d}{dt} \mu_2[t] = 0$ and thus $\mu_2[t] = \beta_2$. \square

Remark: Corollary 3.1 can be proved without reference to Theorem 3.1 by appealing to the strict inequality version of Jensen's inequality (see e.g. Durrett, 1991, p. 6, result (3.2)) to show that the collapsible model cannot hold if $\mu[t, \theta(t); \beta]$ is not linear in its second argument.

Corollary 3.1 states that, if the increment in internal wear at time t depends only on t and the usage rate at that time, the only possible collapsible model that can arise is the linear collapsible model. On the other hand, Theorem 3.1 states that more general models are possible if we let μ in (5) also depend on $y(t)$. For example, we can get the log-linear collapsible model with $\phi(t, y(t); \beta) = t^{\beta_0} y(t)^{\beta_1}$ by letting $\mu[t, \boldsymbol{\theta}_t; \beta] = \beta_0 t^{\beta_0 - 1} y(t)^{\beta_1} + \beta_1 t^{\beta_0} y(t)^{\beta_1 - 1} \theta(t)$.

3.2 The Case $\mu = \mu[t, \boldsymbol{\theta}_t, x(t)]$

We now consider the case where the function μ depends also on $x(t)$. That is, we assume that $x(t) = \int_0^t \mu[s, \boldsymbol{\theta}_s, x(s)] ds$. In this case, the solution $x(t)$ is defined only implicitly, via a differential equation, so that more care must be taken. To ensure the existence of a unique solution to the differential equation, we need a mild boundedness condition on μ :

BC $\mu : [0, \infty) \times \Theta \times [0, \infty) \rightarrow [0, \infty)$ is such that for all $\theta \in \Theta$, and all $0 \leq t_1 < t_2 < \infty$, there exists $\epsilon > 0$ such that

$$\inf_{t_1 \leq t \leq t_2} \inf_{r \in [0, \infty)} \sup_{b > 0} \frac{b}{\sup_{\substack{t \leq s \leq t + \epsilon \\ r - b \leq z \leq r + b}} \mu[s, \theta_s, z]} \geq \epsilon.$$

For example, this condition is trivially satisfied if the function μ is bounded above.

We begin with a lemma.

Lemma 3.5 *Suppose $x(t) = \int_0^t \mu[s, \theta_s, x(s)] ds$ for $t \geq 0$, where μ satisfies the **BC** condition. Fix $\theta \in \Theta$, and let $g_\theta : [0, \infty)^2 \rightarrow [0, \infty)$ be $g_\theta(s, z) = \mu[s, \theta_s, z]$. Let $0 \leq t_1 < t_2 < \infty$, and let $x(t_1)$ be given. Assume there is a continuously differentiable function $a : [t_1, t_2] \times [0, \infty) \rightarrow [0, \infty)$ such that $g_\theta(s, z) = a(s, z)$ for $(s, z) \in (t_1, t_2) \times [0, \infty)$. Then the function $\{x(t)\}_{t \in [t_1, t_2]}$ is uniquely determined, and can be written as $x(t) = x(t_1) + \int_{t_1}^t h_\theta(s) ds$ for some function $h_\theta : [t_1, t_2] \rightarrow [0, \infty)$. Here $h_\theta(u)$ for $u \in (t_1, t_2)$ depends only on θ_u , and not on $\theta(s)$ for $s > u$. Furthermore, $h_\theta(t)$ is continuously differentiable, and $x(t)$ is twice continuously differentiable, on (t_1, t_2) .*

Proof: Differentiating, we have that $x'(t) = \mu[t, \theta_t, x(t)] = a(t, x(t))$ for $t \in (t_1, t_2)$. Given the conditions on μ and since a is continuously differentiable, it follows from the standard theory of first-order differential equations (see e.g. Braun, 1983, pp. 76–77) that, given $x(t_1)$, there is a unique solution $\{x(t)\}_{t \in [t_1, t_2]}$ to this equation, and furthermore x is continuous.

In terms of this solution $\{x(t)\}_{t \in [t_1, t_2]}$, we continue as follows. Firstly, since $x'(t) = \mu[t, \theta_t, x(t)] = a(t, x(t))$, with x and a continuous, it follows that x' is continuous, i.e. that x is continuously differentiable. But then, applying this reasoning again, we see that since x and a are continuously differentiable, therefore x' is continuously differentiable, i.e. that x is twice continuously differentiable.

Furthermore, since x is differentiable, we have $x(t) = x(t_1) + \int_{t_1}^t x'(s) ds$ for $t \in [t_1, t_2]$.

We set $h_{\boldsymbol{\theta}}(s) = x'(s)$. Since x' is continuously differentiable, so is $h_{\boldsymbol{\theta}}$.

Finally, since the solution $\{x(t)\}_{t \in [t_1, u]}$ depends only on $a(s, z)$ for $s \leq u$, therefore $h_{\boldsymbol{\theta}}(u)$ depends only on θ_s for $s \leq u$ and not for $s > u$, as claimed. \square

Reformulating this lemma, we obtain the following.

Corollary 3.2 *Suppose $x(t) = \int_0^t \mu[s, \boldsymbol{\theta}_s, x(s)] ds$ for $t \geq 0$, where $\mu : [0, \infty) \times \Theta \times [0, \infty) \rightarrow [0, \infty)$ satisfies the **BC** condition. Let $0 \leq t_1 < t_2 < \infty$, and let $x(t_1)$ be given. Let Θ_{t_1, t_2} be the set of all elements of Θ which are continuously differentiable on $[t_1, t_2]$. Then there is $\mu^* : [t_1, t_2] \times \Theta_{t_1, t_2} \rightarrow [0, \infty)$ such that $x(t) = x(t_1) + \int_{t_1}^t \mu^*[s, \boldsymbol{\theta}_s] ds$ for $t \in [t_1, t_2]$. Furthermore, the mapping $s \mapsto \mu^*[s, \boldsymbol{\theta}_s]$ is continuously differentiable on (t_1, t_2) for all $\boldsymbol{\theta} \in \Theta_{t_1, t_2}$. (That is, μ^* is regular when restricted to (t_1, t_2) .) Finally, the function $\mu^*[s, \boldsymbol{\theta}_s]$ does not depend on t_1 or t_2 ; that is, we would obtain the same function μ^* if we started instead with t'_1 and t'_2 , where $t_1 < t'_1 < t < t'_2 < t_2$.*

Proof: Simply set $\mu^*[s, \boldsymbol{\theta}_s] = h_{\boldsymbol{\theta}}(s)$, for $s \in [t_1, t_2]$.

For the final statement, once we have μ^* , then by the Fundamental Theorem of Calculus we must have $x'(t) = \mu^*[t, \boldsymbol{\theta}_t]$, which does not depend on t_1 and t_2 . \square

Since the function μ^* does not depend on t_1 or t_2 , we can define $\mu^*[t, \boldsymbol{\theta}_t]$ for all $t \geq 0$ at once, to obtain the following.

Corollary 3.3 *Suppose $x(t) = \int_0^t \mu[s, \boldsymbol{\theta}_s, x(s)] ds$ for $t \geq 0$, where $\mu : [0, \infty) \times \Theta \times [0, \infty) \rightarrow [0, \infty)$ satisfies the **BC** condition. Then there is $\mu^* : [0, \infty) \times \Theta \rightarrow [0, \infty)$ such that $x(t) = \int_0^t \mu^*[s, \boldsymbol{\theta}_s] ds$ for all $t \geq 0$. Furthermore, μ^* is regular.*

Combining the above corollary with Lemma 3.3, we immediately obtain the following.

Theorem 3.2 Suppose $x(t) = \int_0^t \mu[s, \boldsymbol{\theta}_s, x(s)] ds$ for $t \geq 0$, where $\mu : [0, \infty) \times \Theta \times [0, \infty) \rightarrow [0, \infty)$ satisfies the **BC** condition. Suppose further that there is a function $f : [0, \infty)^2 \rightarrow [0, \infty)$ such that $x(t) = f(t, y(t))$ for all $t \geq 0$ and all usage histories $\boldsymbol{\theta}$. Then there exist functions $\mu_1, \mu_2 : [0, \infty)^2 \rightarrow [0, \infty)$ which are continuously differentiable, with $\frac{\partial}{\partial y} \mu_1(x, y) = \frac{\partial}{\partial x} \mu_2(x, y)$ for all $x, y \in [0, \infty)^2$, such that for all $\boldsymbol{\theta} \in \Theta$, we have

$$\mu[t, \boldsymbol{\theta}_t, x(t)] = \mu_1[t, y(t)] + \mu_2[t, y(t)] \theta(t)$$

at all points $t \geq 0$ where $\theta(t)$ is smooth.

Combining Theorem 3.2 with Lemmas 3.3 and 3.5, we obtain our main result.

Theorem 3.3 Suppose that wear is accumulated according to equation (5), where μ satisfies the **BC** condition. Then we have a collapsible model if, and only if, there exist functions $\mu_1, \mu_2 : [0, \infty)^2 \rightarrow [0, \infty)$ which are continuously differentiable, with $\frac{\partial}{\partial y} \mu_1(x, y) = \frac{\partial}{\partial x} \mu_2(x, y)$ for all $x, y \geq 0$, such that for all $\boldsymbol{\theta} \in \Theta$,

$$\mu[t, \boldsymbol{\theta}_t, x(t)] = \mu_1[t, y(t)] + \mu_2[t, y(t)] \theta(t)$$

at all times $t \geq 0$ where $\theta(t)$ is smooth.

We conclude this section with the following result, stating that when internal wear is deterministic, the collapsible model is just a special case of the AFT model.

Theorem 3.4 In the case where internal wear is accumulated according to equation (5), where μ satisfies the **BC** condition, the collapsible models are the subset of the accelerated failure time models with $G[\cdot]$ in (2) given by $G[x] = F_{X^*}[x] \equiv P[X^* > x]$, and $\psi(\boldsymbol{\theta}_u; \beta)$ in (2) given by $\psi(\boldsymbol{\theta}_u; \beta) = \mu_1[u, y(u)] + \mu_2[u, y(u)]\theta(u)$ for continuously differentiable functions μ_1, μ_2 with $\partial \mu_1(x, y) / \partial y = \partial \mu_2(x, y) / \partial x$.

Proof: Simply combine the conclusions of Theorems 3.3 and 2.1. □

4 Stochastic internal wear

We now consider the case where the internal wear is a stochastic process that can be described by a stochastic differential equation corresponding to (1) of the form

$$dX(t) = \mu[t, \boldsymbol{\theta}_t, X(t)]dt + \sigma[t, \boldsymbol{\theta}_t, X(t)]d\gamma(t), \quad (9)$$

with initial condition $X(0) = 0$ with probability 1. We assume throughout that $\mu[\cdot]$ and $\sigma[\cdot]$ are Lipschitz functions of $X(t)$, so that equation (9) gives rise to a unique solution $X(t)$ (see e.g. p. 571 of Bhattacharya and Waymire, 1990.) (In fact, we will show below that for a collapsible model, $\mu[\cdot]$ and $\sigma[\cdot]$ cannot depend on $X(t)$ at all, except indirectly through $\boldsymbol{\theta}_t$.) Here $\gamma(t)$ can be any stochastic process, though we will later assume (in **C1** below) that it is non-decreasing.

Theorem 4.1 *For any fixed $x^* > 0$, the events $\{T > t\}$ and $\{X(t) < x^*\}$ are equivalent w.p. 1 if and only if $X(t)$ is non-decreasing in $t \forall t \geq 0$ w.p. 1.*

Proof: First, recall that $T = \inf\{u : X(u) \geq x^*\}$. It is obvious that $X(t)$ non-decreasing in $t \forall t \geq 0$ w.p. 1 implies $\{T > t\} \Leftrightarrow \{X(t) < x^*\} \forall x^* > 0$ w.p. 1. In the other direction, suppose that there exist $s < t$ and $x^* > 0$ such that $X(s) > x^*$ and $X(t) < x^*$. Then $X(\cdot)$ must be decreasing between s and t . \square

Since μ and σ are assumed to be non-negative, assuming that the process $\{\gamma(t); t \geq 0\}$ has non-negative increments is sufficient to guarantee that $X(t)$ is non-decreasing – and we shall assume this henceforth. Theorem 4.1 suggests that, for the most part, collapsible models (or even the AFT) cannot be obtained when $\gamma(t)$ in (9) is, say, a Brownian motion, or any process that allows, with positive probability, paths that are not entirely non-decreasing.

We now look at specific conditions on μ and σ in (9) in order to have a collapsible model. Because of Theorem 2.1, we can assume, without loss of generality, that the threshold is

fixed. Before we obtain the main result of the section, we need the following lemma:

Lemma 4.1 *Suppose that wear is accumulated according to equation (9) with $\gamma(t)$ satisfying the following condition:*

C1 $P[\gamma(t) - \gamma(s) \geq 0] = 1, \quad 0 \leq s < t;$

Suppose further that $\mu[\cdot]$ and $\sigma[\cdot]$ satisfy:

C2 $\mu[t, \boldsymbol{\theta}_t, X(t)] = \mu[t, \boldsymbol{\theta}_t];$

C3 $\sigma[t, \boldsymbol{\theta}_t, X(t)] = \sigma[t].$

Then $P[T > t|\boldsymbol{\theta}]$ depends on $\boldsymbol{\theta}$ only through t and $y(t)$, if and only if $\int_0^t \mu[s, \boldsymbol{\theta}_s] ds$ is a function of t and $y(t)$ only.

Proof: Under condition **C1**, Theorem 4.1 implies that $P[T > t|\boldsymbol{\theta}] = P[X(t) < x^*|\boldsymbol{\theta}]$. Hence,

$$\begin{aligned} P[T > t|\boldsymbol{\theta}] &= P[X(t) < x^*|\boldsymbol{\theta}] = P\left[\int_0^t \mu[s, \boldsymbol{\theta}_s] ds + \int_0^t \sigma[s] d\gamma(s) < x^*\right] \\ &= P\left[\int_0^t \sigma[s] d\gamma(s) < x^* - \int_0^t \mu[s, \boldsymbol{\theta}_s] ds\right] \\ &= F_{\gamma^*(t)}\left[x^* - \int_0^t \mu[s, \boldsymbol{\theta}_s] ds\right], \end{aligned}$$

where $F_{\gamma^*(t)}$ is the left-continuous c.d.f. of the process $\{\gamma^*(s), s \geq 0\}$ at $s = t$ given by $\gamma^*(t) = \int_0^t \sigma[s] d\gamma(s)$. Hence, $P[T > t|\boldsymbol{\theta}]$ depends on $\boldsymbol{\theta}$ only through t and $\int_0^t \mu[s, \boldsymbol{\theta}_s] ds$. The result follows. \square

Theorem 4.2 *Suppose that wear is accumulated as in equation (9), with $\gamma(t)$ satisfying condition **C1** and $\mu[\cdot]$ and $\sigma[\cdot]$ satisfying conditions **C2–C3** of Lemma 4.1, and with $\mu[\cdot]$ regular. Then we have a collapsible model if, and only if, there exist continuously differentiable functions $\mu_1, \mu_2 : [0, \infty)^2 \rightarrow [0, \infty)$ with $\partial\mu_1(x, y)/\partial y = \partial\mu_2(x, y)/\partial x$ for $x, y \geq 0$, such that $\mu[t, \boldsymbol{\theta}_t] = \mu_1[t, y(t)] + \mu_2[t, y(t)]\theta(t)$ for all $\boldsymbol{\theta} \in \boldsymbol{\Theta}$ and all $t \geq 0$.*

Proof: Direct consequence of Lemma 4.1 and Theorem 3.1. □

Hence, we see that a collapsible model can arise from a model where failure is caused by the internal wear crossing a threshold, with internal wear being a process of the form (9) with $\mu[t, \boldsymbol{\theta}_t]$ regular, $\sigma[t, \boldsymbol{\theta}_t, X(t)] = \sigma[t]$ and $\gamma(t)$ being a process with non-negative increments, such as the gamma process (see Wenocur, 1989 or Singpurwalla, 1995, for example).

It seems that the conditions of Theorem 4.2 are essentially the only way to obtain a collapsible model in this case. However, it appears difficult to formulate this into a precise theorem. Since semiparametric modeling is possible (i.e., in (4) we parametrically specify $\phi(t, y(t); \beta)$ but leave $G(\cdot)$ arbitrary), it is not necessary for $F_{\gamma^*(t)}$ to be mathematically tractable.

5 Collapsibility in the presence of traumatic events

We now consider a different model of the relationship between internal wear and failure. Cox (1999, Section 3) describes how internal wear can be *rate determining*, i.e. $\{X(t), t \geq 0\}$ affects time of failure, say K , by determining the hazard function

$$\lambda(t|X(s), 0 \leq s \leq t) = \lim_{h \downarrow 0} \frac{P[K \in [t, t+h] | K \geq t, \{X(s), 0 \leq s \leq t\}]}{h}. \quad (10)$$

Many authors (e.g. Jewell and Kalbfleisch, 1996; Cox, 1999; Bagdonavičius and Nikulin, 2001) have considered the additive hazards model as a potential specification of (10) in related frameworks:

$$\lambda(t|X(s), 0 \leq s \leq t) = \lambda_0(t) + \beta X(t), \quad (11)$$

where $\lambda_0(\cdot)$ and β are such that the probability of $\lambda(t|X)$ taking on negative values is negligible.

Singpurwalla (1995) and Bagdonavičius and Nikulin (2001) generalize this idea by considering two competing causes of failure: internal wear reaching a threshold, and occurrence of

a traumatic event (accident) that “kills” the item. The hazard of occurrence of a traumatic event is modeled as in Cox (1999), i.e. the hazard function of a traumatic event at time t depends on the value of the internal wear process at that time. Bagdonavičius and Nikulin (2001) consider the case when covariates (such as usage history) are available. In that case, let K be the time at which a traumatic event happens. Then the hazard of a traumatic event at time t is given by

$$\lambda(t | \{X(s), \theta(s), 0 \leq s \leq t\}) = \lim_{h \downarrow 0} \frac{P[K \in [t, t+h) | K \geq t, \{X(s), \theta(s), 0 \leq s \leq t\}]}{h}. \quad (12)$$

The time to failure random variable is now $U = \min(T, K)$, where T is still the time at which the internal wear process crosses the failure threshold, i.e., $T = \inf\{t : X(t) \geq X^*\}$.

Within this context, we redefine collapsible models as follows:

Definition 5.1 *In the context of the two-failure-causes assumption $U = \min(T, K)$, a collapsible model is a model described by*

$$P[U > t | \boldsymbol{\theta}_t] = G[\phi(t, y(t); \beta)],$$

where $y(t)$ is the cumulative usage at time t , $G[\cdot]$ is a survivor function, and $\phi(\cdot, \cdot; \beta)$ is a positive $[0, \infty)^2 \rightarrow [0, \infty)$ map, possibly depending on a vector of unknown parameters β , such that $\phi(t, y(t); \beta)$ is non-decreasing in t for all $\boldsymbol{\theta} \in \Theta$.

5.1 Failure caused by traumatic events only

Suppose that failure can only be caused by the occurrence of a traumatic event, and let K be the time at which such a traumatic event happens. In other words, let $U = \min(K, T)$, but with $T = \infty$ w.p. 1, implying that $U = K$ w.p. 1. In this context, $P[U > t | \boldsymbol{\theta}_t]$ becomes

$$G_K(t) = P[K > t | \boldsymbol{\theta}_t] = E \left[P[K > t | \{X(s), \theta(s), 0 \leq s \leq t\}] \middle| \boldsymbol{\theta}_t \right]$$

$$= E \left[\exp \left\{ - \int_0^t \lambda(s | \{X(v), 0 \leq v \leq s\}) ds \right\} \middle| \boldsymbol{\theta}_t \right]. \quad (13)$$

Lemma 5.1 *If internal wear is specified by the differential equation (5), then (13) can be simplified to*

$$G_K(t) = \exp \left\{ - \int_0^t \lambda(s | \{x(v), 0 \leq v \leq s\}) ds \right\} = \exp \left\{ - \int_0^t \lambda^*(s | \boldsymbol{\theta}_s) ds \right\}, \quad (14)$$

where $\lambda^*(s | \boldsymbol{\theta}_s) = \lim_{h \downarrow 0} P[K \in [t, t+h] | K \geq t, \boldsymbol{\theta}_t] / h$.

Proof: When internal wear is given by (5), then $\{x(s), 0 \leq s \leq t\}$ is uniquely specified by $\{\theta(s), 0 \leq s \leq t\} \equiv \boldsymbol{\theta}_t$, hence the result. \square .

Theorem 5.1 *Suppose that (i) $P[T = \infty] = 1$, (ii) the hazard of a traumatic event at time t is given by $\lambda(t | \{X(s), 0 \leq s \leq t\})$, (iii) $\sigma[t, \boldsymbol{\theta}_t, X(t)] = 0$ in (1), i.e. internal wear is deterministic. Assume λ^* is regular. Then a collapsible model is obtained if, and only if,*

$$\lambda^*(t | \boldsymbol{\theta}_t) = \lambda_1(t, y(t)) + \lambda_2(t, y(t))\theta(t) \quad \forall t \geq 0, \boldsymbol{\theta} \in \Theta$$

for some continuously differentiable functions λ_1 and λ_2 such that $\frac{\partial}{\partial y} \lambda_1(x, y) = \frac{\partial}{\partial x} \lambda_2(x, y)$ for all $x, y \in [0, \infty)$.

Proof: This follows from Lemma 5.1 and from the same arguments as those in the proof of Theorem 3.1. \square

We now consider two special cases of interest. First, suppose that the conditional hazard of a traumatic event at time t only depends on time and the usage rate at that time, $\theta(t)$. (One interpretation of this is that accidents that “kill” the item are more likely when usage is more intense.) Under these conditions, we obtain the following result:

Corollary 5.1 *If $\lambda^*(t | \boldsymbol{\theta}_t) \equiv \lambda^*(t | \theta(t))$, then $G_K(t)$ will be of the collapsible form if and only if*

$$\lambda^*(t | \theta(t)) = \lambda_0(t) + \beta \theta(t).$$

Proof: Direct consequence of Theorem 5.1, similar to the proof of Corollary 3.1. \square

The second special case considered is the additive hazard model (11) based on the value of $x(t)$, i.e.

$$\lambda(t|x(t)) = \lambda_0(t) + \beta x(t) = \lambda_0(t) + \beta \int_0^t \mu[s, x(s), \boldsymbol{\theta}_s] ds.$$

If μ depends only on s and $\boldsymbol{\theta}_s$, then equation (14) implies that we have a collapsible model if, and only if, there exists a positive function $f : [0, \infty)^2 \rightarrow [0, \infty)$ such that

$$\int_0^t \int_0^s \mu[v, \boldsymbol{\theta}_v] dv ds = f(t, y(t)), \quad \forall \boldsymbol{\theta} \in \boldsymbol{\Theta}, t \geq 0. \quad (15)$$

A double application of the Fundamental Theorem of Calculus yields that the function $\mu[v, \boldsymbol{\theta}_v]$ in (15) must depend explicitly on $\theta'(v)$, the derivative of the usage rate at time v . Thus it is possible to have a collapsible model in this case, but the fact that μ must explicitly depend on θ' makes those models somewhat unnatural for applications.

When internal wear is a stochastic function of time, i.e. is accumulated according to the differential equation (9) with $\sigma[t, \boldsymbol{\theta}(t), X(t)] \neq 0$, then equation (13) does not simplify as easily in general. We thus turn our attention to the special case given by (11).

Lemma 5.2 *If internal wear evolves according to (9), and the hazard of a traumatic event at time t is given by $\lambda(t|\{X(s), 0 \leq s \leq t\}) = \lambda_0(t) + \beta X(t)$, then (13) reduces to*

$$G_K(t) = \exp\{-\Lambda_0(t)\} E \left[\exp \left\{ -\beta \int_0^t X(s) ds \right\} \middle| \boldsymbol{\theta}_t \right], \quad (16)$$

where $\Lambda_0(t) = \int_0^t \lambda_0(s) ds$.

Proof: See Jewell and Kalbfleisch (1996) or Cox (1999). \square

Theorem 5.2 *Suppose that (i) $P[T = \infty] = 1$, (ii) the hazard of a traumatic event at time t is given by $\lambda(t|\{X(s), 0 \leq s \leq t\}) = \lambda_0(t) + \beta X(t)$, (iii) $\mu[\cdot]$, $\sigma[\cdot]$ and $\gamma[\cdot]$ are as in Theorem 4.2. Then we have a collapsible model if, and only if, there exists a function f such that (15) holds.*

Proof: With $\{X(t), t \geq 0\}$ given by (9), and under the hypotheses of Theorem 4.2, (16) simplifies to

$$\begin{aligned} G_K(t) &= \exp\{-\Lambda_0(t)\} E \left[\exp \left\{ -\beta \int_0^t \left(\int_0^s \mu[v, \boldsymbol{\theta}_v] dv \right. \right. \right. \\ &\quad \left. \left. \left. + \int_0^s \sigma[v] d\gamma[v] \right) ds \right\} \middle| \boldsymbol{\theta}_t \right] \\ &= e^{-\Lambda_0(t)} \exp \left\{ -\beta \int_0^t \int_0^s \mu[v, \boldsymbol{\theta}_v] dv ds \right\} E \left[e^{-\beta \gamma^{**}(t)} \right], \end{aligned} \quad (17)$$

where $\gamma^{**}(t) = \int_0^t \int_0^s \sigma[v] d\gamma[v] dv ds$. Since $\sigma[\cdot]$ does not depend on $\boldsymbol{\theta}$, the expectation in (17) will not depend on the usage history and can be viewed as a (completely specified) deterministic function of t . Hence, the survivor function will be of the collapsible form if and only if $\int_0^t \int_0^s \mu[v, \boldsymbol{\theta}_v] dv ds$ is a function of t and $y(t)$. \square

Hence, combining Theorem 5.2 with the discussion following equation (15), we see that collapsible models are possible under failure caused by traumatic events only, stochastic wear accumulation and an additive hazard model, but only with a somewhat unnatural μ that must depend explicitly on the derivative of the usage rate.

5.2 Two causes of failure

We now consider the case where failure happens at the occurrence of the first of a traumatic event and internal wear crossing a threshold. The survivor function we wish to model is thus $G_U(t) = P[U > t | \boldsymbol{\theta}_t]$, where $U = \min(K, T)$ and $T = \inf\{t : X(t) \geq X^*\}$. Without loss of generality (apply the arguments of the proof of Theorem 2.1 to equation (18) below), we may assume that the threshold $X^* = x^*$, a positive constant, w.p. 1. From Bagdonavičius and Nikulin (2001), we have that

$$G_U(t) = E \left[\exp \left\{ - \int_0^t \lambda(s | \{X(v), \theta(v), 0 \leq v \leq s\}) ds \right\} \times I[X(t) < x^*] \middle| \boldsymbol{\theta}_t \right]. \quad (18)$$

Let us first look at the case where $X(t)$ is a deterministic function of usage and time, i.e. $\sigma[t, \boldsymbol{\theta}(t), X(t)] = 0$, and $x(t)$ is specified through equation (5).

Lemma 5.3 *If internal wear is specified by the differential equation (5), then (18) can be written as*

$$G_U(t) = \exp \left\{ - \int_0^t \lambda^*(s|\boldsymbol{\theta}_s) ds \right\} I[x(t) < x^*]. \quad (19)$$

Proof: Simply note that in this case, (18) simplifies to

$$\begin{aligned} G_U(t) &= \exp \left\{ - \int_0^t \lambda(s|\{x(v), \theta(v), 0 \leq v \leq s\}) ds \right\} I[x(t) < x^*] \\ &= \exp \left\{ - \int_0^t \lambda^*(s|\boldsymbol{\theta}_s) ds \right\} I[x(t) < x^*]. \end{aligned}$$

□

Lemma 5.4 *If $\lambda^*(t|\boldsymbol{\theta}_t)$ depends on $\boldsymbol{\theta}_t$ only through $y(t)$, then the survivor function $G_U(t)$ given by (19) is also a function of t and $y(t)$ only.*

Proof: Letting $x^* \rightarrow \infty$ in (19), we see that the integral of λ^* must be a function of t and $y(t)$ only. This, in turns, implies that $I[x(t) < x^*]$ must also be a function of t and $y(t)$ only.

□

Combining Lemmas 5.3 and 5.4 together with the results of Sections 3.1 and 5.1, we obtain the following.

Theorem 5.3 *Suppose that (i) $U = \min(K, T)$, where K is the time of occurrence of a traumatic event and $T = \inf\{t : X(t) \geq X^*\}$, (ii) the hazard of the occurrence of a traumatic event at time t is given by $\lambda^*(t|\boldsymbol{\theta}_t)$, (iii) $X(t)$ is deterministic, i.e. is given by the deterministic differential equation (5). Assume μ and λ^* are regular. Then the collapsible model is achieved if, and only if, both of the following conditions are met:*

1. the conditions on $\mu[t, \boldsymbol{\theta}_t, x(t)]$ given in Theorem 3.3;

2. the conditions on $\lambda^*(t|\boldsymbol{\theta}_t)$ given in Theorem 5.1.

For the stochastic case where $X(t)$ is defined according to equation (9), let us again consider the additive hazards model (11). From equations (17) and (18) we obtain

$$G_U(t) = e^{-\Lambda_0(t)} \exp \left\{ -\beta \int_0^t \int_0^s \mu[v, \boldsymbol{\theta}_v] dv ds \right\} \\ \times E \left[e^{-\gamma^{**}(t)} I \left[\gamma^*(t) < x^* - \int_0^t \mu[s, \boldsymbol{\theta}_s] ds \right] \mid \boldsymbol{\theta}_t \right]. \quad (20)$$

Similarly to the deterministic case, we see that in order to have $G_U(t)$ be a function of t and $y(t)$ only (for all $t, \boldsymbol{\theta}$ and x^*), we require that both the double and the single integrals on the right-hand side of (20) have to be functions of t and $y(t)$ only. Hence, a collapsible model is obtained if, and only if, there exist functions f and g such that $\int_0^t \mu[s, \boldsymbol{\theta}_s] ds = f(t, y(t))$ and $\int_0^t \int_0^s \mu[v, \boldsymbol{\theta}_v] dv ds = g(t, y(t))$. This leads to the following result:

Theorem 5.4 *Consider the case where failure time is defined as $U = \min(K, T)$, where K is the time of occurrence of a traumatic event and $T = \inf\{t : X(t) \geq X^*\}$. Assume the hazard of a traumatic event given by the additive hazard model (11), and internal wear is accumulated as in Theorem 4.2. Assume μ is regular. Then we cannot obtain a collapsible model except in the trivial case where $\mu[t, \boldsymbol{\theta}_t] = \mu[t]$ is a function of t alone.*

Proof: Suppose there exist functions $f, g, [0, \infty)^2 \rightarrow [0, \infty)$ such that for all $t \geq 0, \boldsymbol{\theta} \in \Theta$,

$$\int_0^t \mu[s, \boldsymbol{\theta}_s] ds = f(t, y(t)) \quad (21)$$

$$\int_0^t \int_0^s \mu[v, \boldsymbol{\theta}_v] dv ds = g(t, y(t)). \quad (22)$$

Theorem 3.1 and equation (21) imply that

$$\mu[s, \boldsymbol{\theta}_s] = f^{(1)}[s, y(s)] + f^{(2)}[s, y(s)]\theta(s) \quad (23)$$

with $\frac{\partial}{\partial y}f^{(1)}(x, y) = \frac{\partial}{\partial x}f^{(2)}(x, y)$. Similarly, Theorem 3.1 and equation (22) imply that

$$\int_0^s \mu[v, \boldsymbol{\theta}_v] dv = g^{(1)}[s, y(s)] + g^{(2)}[s, y(s)]\theta(s) \quad (24)$$

with $\frac{\partial}{\partial y}g^{(1)}(x, y) = \frac{\partial}{\partial x}g^{(2)}(x, y)$. Substituting (23) into (24) we get that

$$\begin{aligned} f(s, y(s)) &= \int_0^s \left(f^{(1)}[v, y(v)] + f^{(2)}[v, y(v)]\theta(v) \right) dv \\ &= g^{(1)}[s, y(s)] + g^{(2)}[s, y(s)]\theta(s) \end{aligned}$$

for all $s \geq 0$, $\boldsymbol{\theta} \in \Theta$. Since $f(s, y(s))$ depends on $\theta(s)$ only through $y(s)$, we must have that $g^{(2)}[s, y(s)] = 0$. This, in turn, implies that $g[t, y(t)] = g^*(t)$, i.e. that g is a function of t alone. A double application of the Fundamental Theorem of Calculus to (22) then shows that $\mu[t, \boldsymbol{\theta}_t]$ is also a function of t alone, as claimed. \square

6 Conclusion

We have considered both deterministic and stochastic models for the accumulation of internal wear, given a usage history. For both of these models, we have derived conditions under which collapsible models can arise. Table 1 summarizes our results, obtained under mild regularity conditions as discussed in the paper.

We did not cover the cases in which the effect of usage is modeled through a change in the time-scale of the internal wear process. Such an approach would no doubt lead to other setups in which collapsible models are plausible. We also did not consider the case where cumulative usage is the result of a counting process, such as the cumulative number of startups of a machine. When the number of observed jumps is large and the process can be approximated by a differentiable function, such as the cumulative number of loading cycles of aluminum specimen in Section 7 of Kordonsky and Gertsbakh (1997), then it is reasonable to think that the results derived in this paper would still hold. However, when the number

of jumps is small, a new approach to this problem must be taken. We hope to investigate these issues in future work.

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Deterministic wear, i.e., $x(t) = \int_0^t \mu[s, \theta_s, x(s)] ds$	
E.W.O.	<ul style="list-style-type: none"> • $\mu[s, \theta_s, x(s)] = \mu^{(1)}[s, y(s)] + \mu^{(2)}[s, y(s)] \theta(s)$ with $\frac{\partial}{\partial y} \mu^{(1)}(x, y) = \frac{\partial}{\partial x} \mu^{(2)}(x, y)$. • If $\mu[s, \theta_s, x(s)] = \mu[s, \theta(s)]$, then $\mu[s, \theta_s] = \mu^{(1)}(s) + \beta \theta(s)$.
T.E.O.	<ul style="list-style-type: none"> • $\lambda^*(s \theta_s) = \lambda^{(1)}(s, y(s)) + \lambda^{(2)}(s, y(s)) \theta(s)$, with $\frac{\partial}{\partial y} \lambda^{(1)}(x, y) = \frac{\partial}{\partial x} \lambda^{(2)}(x, y)$. • If $\lambda^*(s \theta_s) = \lambda^*(s \theta(s))$, then $\lambda(s \theta(s)) = \lambda^{(1)}(s) + \beta \theta(s)$. • If $\lambda^*(s x(s)) = \lambda_0(s) + \beta x(s)$, then $\int_0^t \int_0^s \mu[v, \theta_v, x(v)] dv ds = f(t, y(t))$.
E.W. & T.E.	<ul style="list-style-type: none"> • $\mu[s, \theta_s, x(s)] = \mu^{(1)}[s, y(s)] + \mu^{(2)}[s, y(s)] \theta(s)$, with $\frac{\partial}{\partial y} \mu^{(1)}(x, y) = \frac{\partial}{\partial x} \mu^{(2)}(x, y)$. AND • $\lambda^*(s \theta_s) = \lambda^{(1)}(s, y(s)) + \lambda^{(2)}(s, y(s)) \theta_s$, with $\frac{\partial}{\partial y} \lambda^{(1)}(x, y) = \frac{\partial}{\partial x} \lambda^{(2)}(x, y)$.

Stochastic wear, i.e., $X(t) = \int_0^t \mu[s, \theta_s, X(s)] ds + \int_0^t \sigma[s, \theta_s, X(s)] d\gamma(s)$	
E.W.O.	<ul style="list-style-type: none"> • $\mu[s, \theta_s, X(s)] = \mu^{(1)}[s, y(s)] + \mu^{(2)}[s, y(s)] \theta(s)$ with $\frac{\partial}{\partial y} \mu^{(1)}(x, y) = \frac{\partial}{\partial x} \mu^{(2)}(x, y)$. AND • $\sigma[s, \theta_s, X(s)] = \sigma(s)$
T.E.O.	<ul style="list-style-type: none"> • If $\lambda[s, X(s)] = \lambda_0(s) + \beta X(s)$, then $\int_0^t \int_0^s \mu[v, \theta_v] dv ds = f(t, y(t))$ AND • $\sigma[s, \theta_s, X(s)] = \sigma(s)$.
E.W. & T.E.	<ul style="list-style-type: none"> • If $\lambda[s, X(s)] = \lambda_0(s) + \beta X(s)$, and $\sigma[s, \theta_s, X(s)] = \sigma(s)$, then must have $\mu[s, \theta_s, x(s)] = \mu(s)$.

Table 1: Summary of the conditions required to get simple collapsible models in various setups. “E.W.O.” stands for failure due to excessive wear only; “T.E.O.” stands for failure due to traumatic event only; and “E.W. & T.E.” stands for failure due to the earlier of excessive wear and traumatic event.