Journal of Reliability and Statistical Studies; ISSN (Print): 0974-8024, (Online):2229-5666 Vol. 7, Issue 2 (2014): 95-103

## SYSTEM RELIABILITY ESTIMATION IN MULTICOMPONENT EXPONENTIAL-LINDLEY STRESS-STRENGTH MODELS

## Kala J. Kantu and Parameshwar V.Pandit<sup>1</sup>

Department of Statistics, Bangalore University, Bangalore–560056, India E Mail: <sup>1</sup>panditpv12@gmail.com

> Received July 26, 2014 Modified October 29, 2014 Accepted November 18, 2014

### Abstract

A stress-strength model is formulated for a multi-component system consisting of k identical components. The k components of the system with random strengths  $(X_1, X_2, ..., X_k)$  are subjected to one of the r random stresses  $(Y_1, Y_2, ..., Y_r)$ . The estimation of system reliability based on maximum likelihood estimates (MLEs) and Bayes estimators in k component system are obtained when the system is either parallel or series with the assumption that strengths and stresses follow Lindley distribution and Exponential distribution respectively. A simulation study is conducted to compare MLE and Bayes estimator through the mean squared errors of the estimators.

**Key Words:** Exponential Distribution, Lindley Distribution, Maximum Likelihood Estimators, Bayes Estimator, Stress-Strength Model, Multicomponent System, System Reliability.

## 1. Introduction

The reliability of a system is defined as the probability that it will perform satisfactorily at least for a specified period of time without a major break down. Epstein (1958) remarks that Exponential distribution plays an important role in life testing experiments. Lindley (1958) introduced Lindley distribution in the context of Bayesian statistics, as a counter example of fudicial statistics which is highly positively skewed for large values of its scale parameter. Recently, Pandit and Kantu (2013) addressed the problem of estimation of reliability in exponential stress-strength models. Gogoi and Borah (2012) have studied the estimation of reliability for multi-component stressstrength model with standby redundancy using Exponential, Gamma and Lindley distributions. A multi-component stress-strength model with standby system using mixture of two Exponential distributions is studied by Sandhya K., and Umamaheswari T. S. (2013). Sriwastav and Kakaty (1981) have assumed that all the components in the stress-strength model are identically distributed. But in general the distributions of stress and strength are different due to different physical conditions. However, to the best of our knowledge in case of multi-component stress- strength model no attempt has been made to use Lindley distribution for reliability assessment.

The present paper considers the estimation of reliability of Exponential-Lindley Stress-Strength model with multi-component system with more than two stresses. In

this paper we consider the estimation of  $R_p = P[Max(Y_1, Y_2, ..., Y_r)] < Max(X_1, X_2, ..., X_k)]$  and  $R_s = P[Max(Y_1, Y_2, ..., Y_r)] < Min(X_1, X_2, ..., X_k)]$ when  $X_1, X_2, ..., X_k$  are strengths subjected to one of the stresses  $Y_1, Y_2, ..., Y_r$ assuming that  $X_1, X_2, ..., X_k$  follow independent Lindley distribution and  $Y_1, Y_2, ..., Y_r$  follow independent Exponential distribution.

In section 2, we derive the expression for system reliability of series and parallel systems for an Exponential-Lindley stress-strength model. The MLEs for the parameters and reliability functions with their asymptotic distributions are derived in section 3. In Section 4, the Bayes estimators are derived. Section 5 deals with evaluating the performance of the MLEs and Bayes estimators of reliability functions by estimating their mean squared errors (MSEs) through simulations. Some remarks and conclusions are given in section 6.

### 2. SYSTEM RELIABILITY

Consider a multi-component system with k identical components. Here, we assume that strengths of k components are subjected to one of the r stresses. Let  $X_1, X_2, ..., X_k$  be strengths having Lindley distribution with parameter  $\theta_1$ , subjected to one of the stresses  $Y_1, Y_2, ..., Y_r$  that follow Exponential distribution with parameter  $\theta_2$ .

The p.d.f. of  $X_i$  is given by

$$f_i(x) = \frac{\theta_1^2}{(1+\theta_1)} (1+x) e^{-\theta_1 x} , \qquad x > 0 , \ \theta_1 > 0 , \ i = 1, 2, ..., k$$

and

$$f_j(y) = \theta_2 e^{-\theta_2 y}$$
,  $y > 0$ ,  $\theta_2 > 0$ ,  $j = 1, 2, ..., r$ 

Then the distribution function of  $U = Max(X_1, X_2, ..., X_k)$  is given by

$$G_1(u) = P[U < u] = \left[1 - e^{-\theta_1 u} \left(1 + \frac{\theta_1 u}{1 + \theta_1}\right)\right]$$

and the distribution function of  $V = Max(Y_1, Y_2, ..., Y_r)$  is given by

$$G_2(v) = P[V < v] = \left[1 - e^{-\theta_2 v}\right]^r$$

Now in parallel system, the system reliability is

$$\begin{aligned} R_p &= P[V < U] \\ &= \int_0^\infty G_2(u) dG_1(u) \\ &= k \theta_1 \int_0^\infty (1 - e^{-\theta_2 u})^r \left( 1 + \frac{\theta_1 u}{1 + \theta_1} \right) \left( 1 - e^{-\theta_1 u} \left( 1 + \frac{\theta_1 u}{1 + \theta_1} \right) \right)^{k-1} e^{-\theta_1 u} du \end{aligned}$$

$$-\frac{k\theta_{1}}{1+\theta_{1}}\int_{0}^{\infty} e^{-\theta_{1}u} \left(1-e^{-\theta_{2}u}\right)^{r} \left(1-e^{-\theta_{1}u} \left(1+\frac{\theta_{1}u}{1+\theta_{1}}\right)\right)^{k-1} du$$

$$=k\theta_{1}\sum_{l=0}^{k-1}\sum_{m=0}^{r}\sum_{n=0}^{l+1} \left[\frac{\binom{k-1}{l}\binom{r}{m}\binom{l+1}{n}(-1)^{l+m}\left(\frac{\theta_{1}}{1+\theta_{1}}\right)^{n}\Gamma(n+1)}{((l+1)\theta_{1}+m\theta_{2})^{n+1}}\right].$$

$$-\frac{k\theta_{1}}{1+\theta_{1}}\sum_{l=0}^{k-1}\sum_{m=0}^{r}\sum_{p=0}^{l}\binom{k-1}{l}\binom{r}{m}\binom{l}{p}(-1)^{l+m}\left(\frac{\theta_{1}}{1+\theta_{1}}\right)^{p}\frac{\Gamma(p+1)}{((l+1)\theta_{1}+m\theta_{2})^{p+1}}$$

On the similar lines, the distribution function of  $W = Min(X_1, X_2, ..., X_k)$  is given by

$$G_3(w) = 1 - e^{-\theta_1 wk} \left(1 + \frac{\theta_1 w}{1 + \theta_1}\right)^k$$

Then the system reliability for a series system is obtained as

 $\mathbf{R}_{\mathrm{s}=} \mathbf{P} \left[ V < W \right]$ 

$$= r\theta_{2} \int_{0}^{\infty} e^{-(k\theta_{1}+\theta_{2})v} \left(1 - e^{-\theta_{2}v}\right)^{r-1} \left(1 + \frac{\theta_{1}v}{1+\theta_{1}}\right)^{k} dv$$
$$= r\theta_{2} \sum_{l=0}^{k} \sum_{m=0}^{r-1} \binom{k}{l} \left[\frac{\binom{r-1}{m}(-1)^{m} \left(\frac{\theta_{1}}{1+\theta_{1}}\right)^{l} \Gamma(l+1)}{((m+1)\theta_{2}+k\theta_{1})^{l+1}}\right]$$

As the reliability function of both series and parallel systems involve  $\theta_1$  and  $\theta_2$ , first we consider the estimation of  $\theta_1$  and  $\theta_2$ , using method of maximum likelihood and then the system reliability estimates are obtained in the next section.

# **3. MAXIMUM LIKELIHOOD ESTIMATORS FOR PARAMETERS** $\theta_1$ , $\theta_2$ **AND RELIABILITY**

Consider a k-component system, in which components are subjected to r stresses. Let  $X_{i,1}, X_{i,2}, ..., X_{i,k}$  (i = 1, 2, ..., n) be a random sample of strengths of n systems, that are distributed as Lindley random variables with parameter  $\theta_1$  and  $Y_{i,1}, Y_{i,2}, ..., Y_{i,r}$  (i = 1, 2, ..., n) be a random sample of stresses corresponding to n systems, that are Exponentially distributed with parameter  $\theta_2$ .

The MLEs of  $R_p$  and  $R_s$  based on  $\underline{\theta} = (\theta_1, \theta_2)$  are given by  $\hat{R}_p = R_p(\underline{\hat{\theta}})$ ,  $\hat{R}_s = R_s(\underline{\hat{\theta}})$ , where  $\underline{\hat{\theta}} = (\hat{\theta}_1, \hat{\theta}_2)$ . The MLEs of  $\theta_1$  and  $\theta_2$  are obtained as  $\hat{\theta}_1 = \frac{(1-\overline{x}) + \sqrt{(\overline{x^2} + 6\overline{x} + 1)}}{2\overline{x}}$ , where  $\overline{x} = \frac{\sum_{i=1}^n \sum_{j=1}^k x_{i,j}}{nk}$ ,  $\hat{\theta}_2 = \frac{nr}{\sum_{i=1}^n \sum_{j=1}^r y_{i,j}}$ 

The asymptotic variances of the MLEs of  $\hat{\theta}_1$  and  $\hat{\theta}_2$  are given by

$$V(\hat{\theta}_{1}) = \frac{\theta_{1}^{2} (1 + \theta_{1})^{2}}{nk(\theta_{1}^{2} + 4\theta_{1} + 2)}, \qquad V(\hat{\theta}_{2}) = \frac{\theta_{2}^{2}}{nr}.$$

The MLEs  $\hat{\underline{\theta}}$  are consistent asymptotically normal with mean  $\underline{\theta}$  and variance-

covariance matrix 
$$diag\left(\frac{\theta_1^2 (1+\theta_1)^2}{n k (\theta_1^2+4\theta_1+2)}, \frac{\theta_2^2}{n r}\right)$$
. Since  $\hat{R}_p$  and  $\hat{R}_s$  are

functions of  $\underline{\hat{\theta}}$ , asymptotic distribution of  $\hat{R}_p$  and  $\hat{R}_s$  are given as below.

The distribution of  $\hat{R}_p$  is AN  $(R_p, B'_p \Lambda B_p)$  and that of  $\hat{R}_s$  is AN  $(R_s, B'_s \Lambda B_s)$  where  $B'_{abc} = \begin{pmatrix} \partial R_p & \partial R_p \\ \partial R_s & \partial R_s \end{pmatrix}$  and  $\Lambda = \frac{1}{2} diag \begin{pmatrix} \theta_1^2 (1+\theta_1)^2 \\ \theta_2^2 \end{pmatrix}$ 

$$B'_{p} = \left(\frac{\partial R_{p}}{\partial \theta_{1}}, \frac{\partial R_{p}}{\partial \theta_{2}}\right), B'_{s} = \left(\frac{\partial R_{s}}{\partial \theta_{1}}, \frac{\partial R_{s}}{\partial \theta_{2}}\right) \text{ and } \Lambda = \frac{1}{n} diag \left(\frac{\theta_{1}^{2}(1+\theta_{1})^{2}}{k(\theta_{1}^{2}+4\theta_{1}+2)}, \frac{\theta_{2}^{2}}{r}\right).$$

Here  

$$\frac{\partial R_p}{\partial \theta_1} = -k \sum_{l=0}^{k-1} \sum_{m=0}^r \sum_{n=0}^{l+1} K_1 \Gamma(n+1) L_1 - k \sum_{l=0}^{k-1} \sum_{m=0}^r \sum_{p=0}^l \Gamma(p+1) L_2$$

$$\frac{\partial R_p}{\partial \theta_2} = -k \theta_1 \sum_{l=0}^{k-1} \sum_{m=0}^r \sum_{n=0}^{l+1} K_1 m \Gamma(n+2) L_3 + k \sum_{l=0}^{k-1} \sum_{m=0}^r \sum_{p=0}^l K_2 m \Gamma(p+2) L_4$$

$$\frac{\partial R_s}{\partial \theta_1} = -r \theta_2 \sum_{l=0}^k \sum_{m=0}^{r-1} \binom{k}{l} \binom{r-1}{m} (-1)^m \Gamma(l+1) L_5$$

$$\frac{\partial R_s}{\partial \theta_2} = r \sum_{l=0}^k \sum_{m=0}^{r-1} \binom{k}{l} \binom{r-1}{m} (-1)^m \Gamma(l+1) L_6$$
where  $K_1 = \binom{k-1}{l} \binom{r}{m} \binom{l+1}{n} (-1)^{l+m}; \quad K_2 = \binom{k-1}{l} \binom{r}{m} \binom{l}{p} (-1)^{l+m}$ 

$$\begin{split} L_{1} &= \left(\frac{\theta_{1}^{n}\left(1+\theta_{1}\right)^{n-1}\left(\left(l+1\right)\theta_{1}+m\theta_{2}\right)^{n}\left(\left(l+1\right)n\theta_{1}^{2}-m\theta_{2}\theta_{1}-m(n+1)\theta_{2}\right)\right)}{\left(\left(l+1\right)\theta_{1}+m\theta_{2}\right)^{2\left(l+1\right)}\left(1+\theta_{1}\right)^{2n}}\right) \\ L_{2} &= \left(\frac{\left(p+1\right)\theta_{1}^{p}\left(1+\theta_{1}\right)^{p}\left(\left(l+1\right)\theta_{1}+m\theta_{2}\right)^{p}\left(\left(l+1\right)\theta_{1}^{2}-m\theta_{2}\right)\right)}{\left(\left(l+1\right)\theta_{1}+m\theta_{2}\right)^{2\left(p+1\right)}\left(1+\theta_{1}\right)^{2\left(p+1\right)}}\right) \\ L_{3} &= \left(\frac{\theta_{1}}{1+\theta_{1}}\right)^{n} \left(\frac{1}{\left(\left(l+1\right)\theta_{1}+m\theta_{2}\right)^{n+2}}\right); \qquad L_{4} = \left(\frac{\theta_{1}}{1+\theta_{1}}\right)^{p+1} \left(\frac{1}{\left(\left(l+1\right)\theta_{1}+m\theta_{2}\right)^{p+2}}\right) \\ L_{5} &= \left(\frac{\theta_{1}^{l-1}\left(1+\theta_{1}\right)^{l-1}\left(k\theta_{1}+\left(m+1\right)\theta_{2}\right)^{l}\left(\left(l+1\right)k\theta_{1}^{2}+k\theta_{1}-l\left(m+1\right)\theta_{2}\right)}{\left(k\theta_{1}+\left(m+1\right)\theta_{2}\right)^{2\left(l+1\right)}\left(1+\theta_{1}\right)^{2l}}\right); \\ L_{6} &= \left(\frac{\theta_{1}}{1+\theta_{1}}\right)^{l} \left(\frac{1}{\left(k\theta_{1}+\left(m+1\right)\theta_{2}\right)^{l+1}}\right) \end{split}$$

## 4. BAYES ESTIMATION OF RELIABILITY FUNCTION

In this section Bayes estimator of  $R_p$  and  $R_s$  are derived by considering the prior distribution of the parameters  $\theta_1$  and  $\theta_2$  as,

$$g(\theta_1) = \frac{b^a}{\Gamma(a)} e^{-b\theta_1} \theta_1^{a-1} \qquad \theta_1 > 0, a \ge 0, b > 0$$
$$g(\theta_2) = \frac{1}{\Gamma(\alpha)} e^{-\theta_2} \theta_2^{\alpha-1} \qquad \theta_2 > 0, \alpha \ge 0.$$

The Bayes estimator of Reliability function  $\hat{R}_{pB}$  is obtained as the posterior expectation of  $\hat{R}_p$  is given by

$$\hat{R}_{pB} = \int_{0}^{\infty} \int_{0}^{\infty} R_p f\left(\theta_1, \theta_2 \left| x_{i,j}, y_{i,j} \right. \right) d\theta_1 d\theta_2$$

where

$$f(\theta_{1},\theta_{2}|x_{i,j},y_{i,j}) = \frac{\theta_{1}^{2n_{1}k+a-1}\theta_{2}^{n_{2}r+\alpha-1}}{\Gamma(n_{2}r+\alpha)(1+\theta_{1})^{n_{1}k}I}A_{1}A_{2}$$

$$A_{1} = \left(1 + \sum_{i=1}^{n_{2}} \sum_{j=1}^{r} y_{i,j}\right)^{n_{2}r + \alpha};$$

$$A_{2} = e^{-\left(b + \sum_{i=1}^{n_{1}} \sum_{j=1}^{k} x_{i,j}\right)\theta_{1} - \left(1 + \sum_{i=1}^{n_{2}} \sum_{j=1}^{r} y_{i,j}\right)\theta_{2}}$$
$$I = \int_{0}^{\infty} e^{-\left(b + \sum_{i=1}^{k} \sum_{j=1}^{n_{1}} x_{i,j}\right)\theta_{1}} \frac{\theta_{1}^{2n_{1}k+a-1}}{(1+\theta_{1})^{n_{1}k}}d\theta_{1}$$

Therefore,

$$\hat{R}_{pB} = \frac{A_1 k}{I * \Gamma(n_2 r + \alpha)} \sum_{l=0}^{k-1} \sum_{m=0}^{r} \sum_{n=0}^{l+1} \binom{l+1}{n} \binom{k-1}{l} \binom{r}{m} (-1)^{l+m} \Gamma(n+1) I_1$$
$$-\frac{A_1 k}{I* \Gamma(n_2 r + \alpha)} \sum_{l=0}^{k-1} \sum_{m=0}^{r} \sum_{p=0}^{l} \binom{k-1}{l} \binom{r}{m} \binom{l}{p} (-1)^{l+m} \Gamma(p+1) I_2$$

where

$$I_{1} = \int_{0}^{\infty} \frac{A_{2} \theta_{1}^{2n_{1}k+a+n} \theta_{2}^{n_{2}r+\alpha-1}}{((l+1)\theta_{1}+m\theta_{2})^{n+1}(1+\theta_{1})^{n_{1}k+n}} d\theta_{1} d\theta_{2} \quad \text{and}$$

$$I_{2} = \int_{0}^{\infty} \frac{A_{2} \theta_{1}^{2n_{1}k+a+p} \theta_{2}^{n_{2}r+\alpha-1}}{((l+1)\theta_{1}+m\theta_{2})^{p+1}(1+\theta_{1})^{n_{1}k+p+1}} d\theta_{1} d\theta_{2}$$

Similarly, the Bayes estimator of Reliability function  $\hat{R}_{sB}$  is obtained as the posterior expectation of  $\hat{R}_s$  is given by

$$\hat{R}_{sB} = \frac{A_1 r}{I * \Gamma(n_2 r + \alpha)} \sum_{l=0}^{k} \sum_{m=0}^{r-1} {k \choose l} {r-1 \choose m} (-1)^m \Gamma(l+1) I_3,$$
  
where  $I_3 = \int_{0}^{\infty} \frac{A_2 \theta_1^{2n_1k+a+l-1} \theta_2^{n_2r+\alpha}}{(k \theta_1 + (m+1)\theta_2)^{l+1} (1+\theta_1)^{n_1k+l}} d\theta_1 d\theta_2$ 

### 5. SIMULATION STUDY

A simulation study is conducted to evaluate MSE's of reliabilities of series and parallel systems with different strengths and stresses. A simulation study of 100,000 samples of different sizes are generated for different values of k, the number of strengths, r, the number of stresses and the parameters ( $\theta_1$ ,  $\theta_2$ ,  $\alpha$ , b, a) as specified in tables.

Based on the simulation study for the parameters considered, the values of MLE and Bayes estimators for  $R_p$  and  $R_s$  with their MSEs are presented in Table 5.1, 5.2, 5.3 and 5.4 for different combinations of  $(\theta_1, \theta_2, k, r, \alpha, b, a)$ . The actual values of  $R_p$  and  $R_s$  are also given which can be compared with estimates.

$n_1$	$n_2$	^	^	^	^	MSE	MSE	MSE	MSE
1		$\hat{R}_p$	$\hat{R}_s$	$\hat{R}_{pB}$	$\hat{R}_{sB}$	$\left(\hat{R}_{p}\right)$	$\left(\hat{R}_{s}\right)$	$\left(\hat{R}_{pB}\right)$	$\left(\hat{R}_{sB}\right)$
	10	0.5117	0.2043	0.5107	0.2105	0.0124	0.005	0.0112	0.0049
10	20	0.508	0.1999	0.5108	0.2068	0.0088	0.0034	0.0082	0.0035
10	25	0.5069	0.1989	0.5106	0.2059	0.008	0.0031	0.0075	0.0032
	26	0.505	0.1967	0.5088	0.2046	0.008	0.003	0.0075	0.0031

Table 5.1: MLE's, Bayes estimators and MSE for estimates of  $R_p$  and  $R_s$ 

 $(\theta_1 = 0.5 \quad \theta_2 = 0.3 \quad k = 2 \quad r = 2 \quad \alpha = 0.4 \quad b = 0.6, a = 0.2, R_p = 0.5084, R_s = 0.1951)$ 

<i>n</i> <sub>1</sub>	<i>n</i> <sub>2</sub>	$\hat{R}_p$	$\hat{R}_s$	$\hat{R}_{pB}$	$\hat{R}_{sB}$	MSE	MSE	MSE	MSE
						$\left(\hat{R}_{p}\right)$	$\left(\hat{R}_{s}\right)$	$\left(\hat{R}_{pB}\right)$	$\left(\hat{R}_{sB}\right)$
	10	.5123	.2047	.5052	.2069	.0124	.005	.0112	.0047
10	20	.5082	.1999	.5111	.2069	.0087	.0034	.0081	.0034
	25	.5064	.1985	.51	.2055	.008	.0031	.0075	.0031

**Table 5.2: MLE's, Bayes estimators and MSE for estimates of**  $R_p$  and  $R_s$ ( $\theta_1 = 0.5$ ,  $\theta_2 = 0.3$ , k = 2, r = 2,  $\alpha = 0.4$ , b = 0.3, a = 0.6  $R_p = 0.5084$ ,  $R_s = 0.1951$ )

<i>n</i> <sub>1</sub>	<i>n</i> <sub>2</sub>	$\hat{R}_p$	$\hat{R}_s$	$\hat{R}_{pB}$	$\hat{R}_{sB}$	$MSE \\ \left( \hat{R}_{p} \right)$	$MSE \\ \left( \hat{R}_s \right)$	$MSE \ \left( \hat{R}_{pB}  ight)$	$MSE \\ \left( \hat{R}_{sB} \right)$
	10	0.6876	0.3932	0.6761	0.3916	0.0109	0.0092	0.0097	0.0082
	20	0.6827	0.3851	0.6786	0.3876	0.0071	0.0057	0.0065	0.0054
10	30	0.6799	0.3816	0.6784	0.3853	0.0058	0.0046	0.0055	0.0044
						0.0051			
	40	0.6809	0.3819	0.6806	0.3862	7	0.0041	0.0049	0.004

Table 5.3: MLE's, Bayes estimators and MSE for estimates of  $R_p$  and  $R_s$ 

 $(\theta_1 = 0.5 \quad \theta_2 = 0.3 \quad k = 2 \quad r = 1 \quad \alpha = 0.4 \quad b = 0.6, a = 0.2, R_p = 0.683, R_s = 0.3795)$ 

<i>n</i> <sub>1</sub>	<i>n</i> <sub>2</sub>	$\hat{R}_p$	$\hat{R}_s$	$\hat{R}_{pB}$	$\hat{R}_{sB}$	$MSE \\ \left( \hat{R}_p \right)$	$MSE \\ \left( \hat{R}_s \right)$	$MSE \\ \left( \hat{R}_{pB} \right)$	$MSE \\ \left( \hat{R}_{sB} \right)$
	10	0.6877	0.3934	0.6716	0.3874	0.0109	0.0092	0.0099	0.0080
10	20	0.6821	0.3847	0.6733	0.3828	0.0072	0.0057	0.0068	0.0053
	30	0.6796	0.3813	0.6733	0.3806	0.0058	0.0045	0.0056	0.0043
	40	0.6807	0.3817	0.6756	0.3815	0.0051	0.004	0.0049	0.0039

Table 5.4: MLE's, Bayes estimators and MSE for estimates of  $R_p$  and  $R_s$  $(\theta_1 = 0.5 \quad \theta_2 = 0.3 \quad k = 2 \quad r = 1 \quad \alpha = 0.4 \quad b = 0.3 \quad a = 0.6 \quad R_p = 0.6830 \quad R_s = 0.3795)$ 

<i>n</i> <sub>1</sub>	10	$\hat{R}_p$	$\hat{R}_s$	$\hat{R}_{pB}$	$\hat{R}_{sB}$	MSE	MSE	MSE	MSE
	$n_2$					$\left(\hat{R}_{p}\right)$	$\left(\hat{R}_{s}\right)$	$\left(\hat{R}_{pB}\right)$	$\left(\hat{R}_{sB}\right)$
10	10	0.9191	0.6878	0.9033	0.6715	0.0024	0.0084	0.003	0.0077
	20	0.9199	0.6839	0.9113	0.6766	0.0015	0.0055	0.0018	0.0052
	30	0.9195	0.6814	0.9134	0.6772	0.0013	0.0046	0.0014	0.0044
	40	0.9201	0.6816	0.9153	0.6790	0.0011	0.0041	0.0012	0.0039

Table 5.5: MLE's, Bayes estimators and MSE for estimates of  $R_p$  and  $R_s$  $(\theta_1 = 0.3 \quad \theta_2 = 0.5 \quad k = 2 \quad r = 1 \quad \alpha = 0.4 \quad b = 0.6 \quad a = 0.2 \quad R_p = 0.9253 \quad R_s = 0.6853)$ 

<i>n</i> <sub>1</sub>	<i>n</i> <sub>2</sub>	$\hat{R}_p$	$\hat{R}_s$	$\hat{R}_{pB}$	$\hat{R}_{sB}$	MSE	MSE	MSE	MSE
						$\left(\hat{R}_{p}\right)$	$\left(\hat{R}_{s}\right)$	$\left(\hat{R}_{pB}\right)$	$\left(\hat{R}_{sB}\right)$
10	10	0.9191	0.6877	0.9012	0.6676	0.0024	0.0083	0.0032	0.0079
	20	0.9195	0.6833	0.9089	0.6721	0.0015	0.0054	0.0019	0.0053
	30	0.9208	0.6833	0.9125	0.6752	0.0012	0.0045	0.0015	0.0044
	40	0.9200	0.6823	0.9120	0.6742	0.0013	0.0045	0.0015	0.0045

Table 5.6: MLE's, Bayes estimators and MSE for estimates of  $R_p$  and  $R_s$  $(\theta_1 = 0.3 \quad \theta_2 = 0.5 \quad k = 2 \quad r = 1 \quad \alpha = 0.4 \quad b = 0.3 \quad a = 0.6 \quad R_p = 0.9253 \quad R_s = 0.6853)$ 

### 6. SOME REMARKS AND CONCLUSIONS

- 1. In this paper, we have considered Exponential-Lindley as stress-strength model for estimating the parameters and reliability functions.
- 2. The parameters are estimated using the method of maximum likelihood (ML) and then the ML estimators for reliability function for parallel and series system is obtained, when the system has k independent strength and r independent stresses.
- 3. The Bayes estimators are also derived for the reliability of series and parallel systems with respect to conjugate priors and their MSE's are evaluated using simulation. It can be observed that MSEs of Bayes estimators are slightly lower than MSEs of MLE's. Hence, MLE's are comparable with Bayes estimators.

#### References

- 1. Epstein B. (1958). The exponential distribution and its role in life testing, Industrial Quality Control, 15, p. 4-9.
- 2. Ghitany, M. E., Atieh, B. and Nadarajah, S. (2008). Lindley Distribution and its application, Mathematics and Computers in Simulation, 78, p. 493-506.
- Gogoi, J. and Borah, M. (2012). Estimation of system reliability for multicomponent systems using Exponential, Gamma and Lindley Stress-Strength Distributions, Journal of Reliability and Statistical Studies, 5(1), p. 33-41.
- 4. Kotz, S., Lumelskii, Y. and Pensky, M. (2003). The Stress-Strength Model and its Generalizations: Theory and Applications, Singapore: World Scientific Press.
- Lindley, D. V. (1958). Fudicial Distributions and Bayes' Theorem, Journal of the Royal Statistical Society, Series B (Methodological), Vol. 20, No 1, p. 102-107.
- Pandit, P.V. and Kantu, K. J. (2013). System reliability estimation in multicomponent exponential stress-strength models, International journal of reliability and applications, Vol.14, No.2, p. 97-105.
- 7. Rao, C.R. (1984). Linear Statistical Inference and Its Applications, John Wiley and Sons, New York.
- Sandhya, K. and Umamaheswari, T. S. (2013). Reliability of a multicomponent stress strength model with standby system using mixture of two Exponential distributions, Journal of Reliability and Statistical Studies, 6(2), p. 105-113.
- 9. Sinha S. K. and Kale, B. K. (1986). Life Testing and Reliability Estimation, Wiley Eastern Limited, New Delhi.
- 10. Sriwastav, G. L. and Kakati, M. C. (1981). A Stress- Strength Model with Redundancy, IAPQR Trans., 6, No. 1, p. 21-27.