When is Acceleration Unnecessary in a Degradation

Test: Supplementary Materials

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S.1 Introduction

This supplement provides proofs that are not included in the main paper. In Section S.9, we investigate the impacts of the failure threshold \mathcal{D}_f , the number of measurements m, the test duration t_M , and the quantile q on the necessity of acceleration.

S.2 Information matrix of θ in a Wiener process

In a Wiener process, the second partial derivatives of $\ell(\boldsymbol{\theta})$ with respect to $\boldsymbol{\theta}$ are

$$\begin{split} &\frac{\partial^{2}\ell(\boldsymbol{\theta})}{\partial\delta_{1}^{2}} = \sum_{i=1}^{r} \sum_{j=1}^{n_{i}} \sum_{l=1}^{m} \left[-\frac{2b^{2}\mu_{i}^{-2b}}{a^{2}\Delta t} (\Delta x_{ijl} - \mu_{i}\Delta t)^{2} - \frac{(4b-1)\mu_{i}^{-2b+1}}{a^{2}} (\Delta x_{ijl} - \mu_{i}\Delta t) - \frac{\mu_{i}^{-2b+2}\Delta t}{a^{2}} \right], \\ &\frac{\partial^{2}\ell(\boldsymbol{\theta})}{\partial\delta_{1}\partial\delta_{2}} = \sum_{i=1}^{r} \sum_{j=1}^{n_{i}} \sum_{l=1}^{m} s_{i} \left[-\frac{2b^{2}\mu_{i}^{-2b}}{a^{2}\Delta t} (\Delta x_{ijl} - \mu_{i}\Delta t)^{2} - \frac{(4b-1)\mu_{i}^{-2b+1}}{a^{2}} (\Delta x_{ijl} - \mu_{i}\Delta t) - \frac{\mu_{i}^{-2b+2}\Delta t}{a^{2}} \right], \\ &\frac{\partial^{2}\ell(\boldsymbol{\theta})}{\partial\delta_{1}\partial\boldsymbol{a}} = \sum_{i=1}^{r} \sum_{j=1}^{n_{i}} \sum_{l=1}^{m} \left[\frac{-2b\mu_{i}^{-2b}}{a^{3}\Delta t} (\Delta x_{ijl} - \mu_{i}\Delta t)^{2} - \frac{2\mu_{i}^{-2b+1}}{a^{3}} (\Delta x_{ijl} - \mu_{i}\Delta t) \right], \\ &\frac{\partial^{2}\ell(\boldsymbol{\theta})}{\partial\delta_{2}^{2}} = \sum_{i=1}^{r} \sum_{j=1}^{n_{i}} \sum_{l=1}^{m} s_{i}^{2} \left[-\frac{2b^{2}\mu_{i}^{-2b}}{a^{2}\Delta t} (\Delta x_{ijl} - \mu_{i}\Delta t)^{2} - \frac{(4b-1)\mu_{i}^{-2b+1}}{a^{2}} (\Delta x_{ijl} - \mu_{i}\Delta t) - \frac{\mu_{i}^{-2b+2}\Delta t}{a^{2}} \right], \\ &\frac{\partial^{2}\ell(\boldsymbol{\theta})}{\partial\delta_{2}\partial\boldsymbol{a}} = \sum_{i=1}^{r} \sum_{j=1}^{n_{i}} \sum_{l=1}^{m} s_{i} \left[-\frac{2b\mu_{i}^{-2b}}{a^{3}\Delta t} (\Delta x_{ijl} - \mu_{i}\Delta t)^{2} - \frac{2\mu_{i}^{-2b+1}}{a^{3}} (\Delta x_{ijl} - \mu_{i}\Delta t) \right], \\ &\frac{\partial^{2}\ell(\boldsymbol{\theta})}{\partial\boldsymbol{a}^{2}} = \sum_{i=1}^{r} \sum_{j=1}^{n_{i}} \sum_{l=1}^{m} \left[\frac{1}{a^{2}} - \frac{3\mu_{i}^{-2b}}{a^{4}\Delta t} (\Delta x_{ijl} - \mu_{i}\Delta t)^{2} \right]. \end{split}$$

Under the Wiener process assumption, $E[\Delta X_{ijl} - \mu_i \Delta t] = 0$, $E[(\Delta X_{ijl} - \mu_i \Delta t)^2] = \sigma_i^2 \Delta t$, $\sum_{j=1}^{n_i} \sum_{l=1}^{m} \Delta t = \pi_i N t_M$, and $\sum_{i=1}^{r} \sum_{j=1}^{n_i} \sum_{l=1}^{m} = mn$. The elements of the Fisher information matrix can be derived as

$$\begin{split} E\left[-\frac{\partial^{2}\ell(\boldsymbol{\theta})}{\partial\delta_{1}^{2}}\right] &= 2mnb^{2} + \frac{nt_{M}}{a^{2}}\sum_{i=1}^{r}\pi_{i}\mu_{i}^{-2b+2}, \\ E\left[-\frac{\partial^{2}\ell(\boldsymbol{\theta})}{\partial\delta_{1}\partial\delta_{2}}\right] &= 2mnb^{2}\sum_{i=1}^{r}s_{i}\pi_{i} + \frac{nt_{M}}{a^{2}}\sum_{i=1}^{r}s_{i}\pi_{i}\mu_{i}^{-2b+2}, \\ E\left[-\frac{\partial^{2}\ell(\boldsymbol{\theta})}{\partial\delta_{1}\partial a}\right] &= \frac{2mnb}{a}, \\ E\left[-\frac{\partial^{2}\ell(\boldsymbol{\theta})}{\partial\delta_{2}^{2}}\right] &= 2mnb^{2}\sum_{i=1}^{r}s_{i}^{2}\pi_{i} + \frac{nt_{M}}{a^{2}}\sum_{i=1}^{r}s_{i}^{2}\pi_{i}\mu_{i}^{-2b+2}, \\ E\left[-\frac{\partial^{2}\ell(\boldsymbol{\theta})}{\partial\delta_{2}\partial a}\right] &= \frac{2mnb}{a}\sum_{i=1}^{r}s_{i}\pi_{i}, \\ E\left[-\frac{\partial^{2}\ell(\boldsymbol{\theta})}{\partial a^{2}}\right] &= \frac{2mn}{a^{2}}. \end{split}$$

S.3 Proof of $AVar_a(\widehat{t_q}) > AVar_n(\widehat{t_q})$ when b=1 in a Wiener process

When the acceleration relation index b=1, the Fisher information matrix $\mathcal{I}_W(\boldsymbol{\theta})$ is

$$\mathcal{I}_{W}(\boldsymbol{\theta}) = \frac{nt_{M}}{a^{2}} \begin{bmatrix} 1 + p_{2} & (1+p_{2})\Sigma_{1} & p_{1} \\ & (1+p_{2})\Sigma_{2} & p_{1}\Sigma_{1} \\ \text{symmetric} & \frac{2m}{t_{M}} \end{bmatrix}, \tag{S.1}$$

where

$$\Sigma_1 = \sum_{i=1}^r s_i \pi_i, \ \Sigma_2 = \sum_{i=1}^r s_i^2 \pi_i, \ p_1 = \frac{2mab}{t_M}, \ p_2 = \frac{2ma^2b^2}{t_M}.$$

Substituting (S.1) into $\text{AVar}_{\mathbf{a}}(\widehat{t_q}) = \boldsymbol{h}'[\mathcal{I}(\boldsymbol{\theta})]^{-1}\boldsymbol{h}$ yields

$$Avar_{a}(\widehat{t_{q}}) = \frac{a^{2}}{Nt_{M}} \frac{\frac{2m}{t_{M}} \left[\frac{\Sigma_{2}}{\Sigma_{2} - \Sigma_{1}^{2}} + p_{2} \right] h_{1}^{2} - 2h_{1}h_{3}p_{1} + h_{3}^{2}(1 + p_{2})}{\frac{2m}{t_{M}}(1 + p_{2}) - p_{1}^{2}}.$$
 (S.2)

On the other hand, the asymptotic variance of $\widehat{t_q}$ in the corresponding nonaccelerated test is

$$Avar_{n}(\widehat{t_{q}}) = \frac{a^{2}}{Nt_{M}} \frac{\frac{2m}{t_{M}}(1+p_{2})h_{1}^{2} - 2h_{1}h_{3}p_{1} + h_{3}^{2}(1+p_{2})}{\frac{2m}{t_{M}}(1+p_{2}) - p_{1}^{2}}.$$

Note that $\Sigma_2 > 0$, $\Sigma_1^2 > 0$ for $0 \le s_i \le 1$ and $0 \le \pi_i \le 1$. Then,

$$\frac{\Sigma_2}{\Sigma_2 - \Sigma_1^2} > 1.$$

Therefore, when b=1, $\operatorname{Avar}_{\mathbf{a}}(\widehat{t_q})>\operatorname{Avar}_{\mathbf{n}}(\widehat{t_q})$ for all $\boldsymbol{\theta}$ in a Wiener process.

S.4 Proof of $\delta_2^* \equiv 1.28$ when b = 0 in a Wiener process

When the acceleration relation index b=0, the Fisher information matrix $\mathcal{I}_W(\boldsymbol{\theta})$ is

$$\mathcal{I}_W(m{ heta}) = rac{nt_M}{a^2} egin{bmatrix} I_{11} & I_{12} & 0 \ & & & & & & \\ I_{12} & I_{22} & 0 \ & & & & & \\ 0 & 0 & rac{2m}{t_M} \end{pmatrix},$$

where

$$I_{11} = \sum_{i=1}^{r} \pi_i \mu_i^2, \ I_{12} = \sum_{i=1}^{r} s_i \pi_i \mu_i^2, \ I_{22} = \sum_{i=1}^{r} s_i^2 \pi_i \mu_i^2.$$

The inverse of $\mathcal{I}_W(\boldsymbol{\theta})$ is

$$\left[\mathcal{I}_{W}(\boldsymbol{\theta})\right]^{-1} = \frac{a^{2}}{nt_{M}} \begin{bmatrix} \frac{I_{22}}{I_{11}I_{22}-I_{12}^{2}} & \frac{-I_{12}}{I_{11}I_{22}-I_{12}^{2}} & 0\\ & \frac{I_{11}}{I_{11}I_{22}-I_{12}^{2}} & 0\\ \text{symmetric} & \frac{t_{M}}{2m} \end{bmatrix}.$$
 (S.3)

Substituting (S.3) into $\text{AVar}_{\mathbf{a}}(\widehat{t_q}) = \boldsymbol{h}'[\mathcal{I}(\boldsymbol{\theta})]^{-1}\boldsymbol{h}$ yields

$$\operatorname{Avar}_{\mathbf{a}}(\widehat{t_q}) = \frac{a^2}{Nt_M} \left(h_1^2 \frac{I_{22}}{I_{11}I_{22} - I_{12}^2} + h_3^2 \frac{t_M}{2m} \right)$$

$$= \frac{a^2}{Nt_M} \left[h_1^2 \exp(-2\delta_1) \frac{\sum_{i=1}^r \pi_i \exp(2\delta_2 s_i) s_i^2}{\sum_{i

$$= \frac{a^2}{Nt_M} \left[h_1^2 \exp(-2\delta_1) \Sigma + h_3^2 \frac{t_m}{2m} \right].$$$$

where

$$\Sigma = \frac{\sum_{i=1}^{r} \pi_i \exp(2\delta_2 s_i) s_i^2}{\sum_{i< l}^{r} \pi_i \pi_l \exp(2\delta_2 s_i + 2\delta_2 s_l) (s_l - s_i)^2}.$$

On the other hand, the asymptotic variance of $\widehat{t_q}$ in the corresponding nonaccelerated test is

$$\operatorname{Avar}_{\mathbf{n}}(\widehat{t_q}) = \frac{a^2}{nt_M} \left[h_1^2 \exp(-\delta_1) + h_3^2 \frac{t_M}{2m} \right]. \tag{S.5}$$

The difference between (S.4) and (S.5) is Σ . Since Σ is not related to δ_1 and a, the value of δ_2^* is thereby not related to δ_1 and a. Numerical results show that δ_2^* is around 1.28 in this case.

S.5 Information matrix of θ in a gamma process

Under the gamma process assumption, the log-likelihood based on \mathbf{D} (up to a constant) can be written as:

$$\ell(\boldsymbol{\theta}) = \sum_{i=1}^{r} \sum_{j=1}^{n_i} \sum_{l=1}^{m} \left[-\ln\{\Gamma(k_i \Delta t)\} - k_i \Delta t \ln \theta_i + k_i \Delta t \ln(\Delta x_{ijl}) - \frac{\Delta x_{ijl}}{\theta_i} \right].$$

Note that $E[\Delta x_{ijl} - k_i \theta_i \Delta t] = 0$, and $E\{\ln(\Delta x_{ijl}) - [\psi(k_i \Delta t) + \ln \theta_i]\} = 0$ with the digamma function $\psi(\cdot)$. Elements of the Fisher information matrix of $\boldsymbol{\theta}$ can be derived

$$\begin{split} E\left[-\frac{\partial^{2}\ell(\pmb{\theta})}{\partial\delta_{1}^{2}}\right] &= 4(1-b)^{2}\frac{nt_{M}^{2}}{a^{4}m}\sum_{i=1}^{n}\pi_{i}\psi_{1}\mu_{i}^{4(1-b)} + (3-2b)(2b-1)\frac{nt_{M}}{a^{2}}\sum_{i=1}^{r}\pi_{i}\mu_{i}^{2(1-b)},\\ E\left[-\frac{\partial^{2}\ell(\pmb{\theta})}{\partial\delta_{1}\partial\delta_{2}}\right] &= 4(1-b)^{2}\frac{nt_{M}^{2}}{a^{4}m}\sum_{i=1}^{n}s_{i}\pi_{i}\psi_{1}\mu_{i}^{4(1-b)} + (3-2b)(2b-1)\frac{nt_{M}}{a^{2}}\sum_{i=1}^{r}s_{i}\pi_{i}\mu_{i}^{2(1-b)},\\ E\left[-\frac{\partial^{2}\ell(\pmb{\theta})}{\partial\delta_{1}\partial a}\right] &= -4(1-b)\frac{nt_{M}^{2}}{a^{5}m}\sum_{i=1}^{n}\pi_{i}\psi_{1}\mu_{i}^{4(1-b)} + 4(1-b)\frac{nt_{M}}{a^{3}}\sum_{i=1}^{r}\pi_{i}\mu_{i}^{2(1-b)},\\ E\left[-\frac{\partial^{2}\ell(\pmb{\theta})}{\partial\delta_{2}^{2}}\right] &= 4(1-b)^{2}\frac{nt_{M}^{2}}{a^{4}m}\sum_{i=1}^{n}s_{i}^{2}\pi_{i}\psi_{1}\mu_{i}^{4(1-b)} + (3-2b)(2b-1)\frac{nt_{M}}{a^{2}}\sum_{i=1}^{r}s_{i}^{2}\pi_{i}\mu_{i}^{2(1-b)},\\ E\left[-\frac{\partial^{2}\ell(\pmb{\theta})}{\partial\delta_{2}\partial a}\right] &= -4(1-b)\frac{nt_{M}^{2}}{a^{5}m}\sum_{i=1}^{n}s_{i}\pi_{i}\psi_{1}\mu_{i}^{4(1-b)} + 4(1-b)\frac{nt_{M}}{a^{3}}\sum_{i=1}^{r}s_{i}\pi_{i}\mu_{i}^{2(1-b)},\\ E\left[-\frac{\partial^{2}\ell(\pmb{\theta})}{\partial\alpha^{2}}\right] &= \frac{4nt_{M}^{2}}{a^{6}m}\sum_{i=1}^{n}\pi_{i}\psi_{1}\mu_{i}^{4(1-b)} - \frac{4nt_{M}}{a^{4}}\sum_{i=1}^{r}\pi_{i}\mu_{i}^{2(1-b)},\\ E\left[-\frac{\partial^{2}\ell(\pmb{\theta})}{\partial\alpha^{2}}\right] &= \frac{4nt_{M}^{2}}{a^{6}m}\sum_{i=1}^{n}\pi_{i}\psi_{1}\mu_{i}^{4(1-b)},\\ E\left[-\frac{\partial$$

where $\psi_1 = \psi_1(\mu_i^{2-2b}\Delta t/a^2)$ with the trigamma function $\psi_1(\cdot)$.

S.6 Proof of $\mathbf{AVar_a}(\widehat{t_q}) > \mathbf{AVar_n}(\widehat{t_q})$ when b=1 in a gamma process

When the acceleration relation index b = 1, the Fisher information matrix $\mathcal{I}_{Ga}(\boldsymbol{\theta})$ is

$$\mathcal{I}_{Ga}(\boldsymbol{\theta}) = \frac{4nt_M^2}{a^2m} \begin{bmatrix} p & p\Sigma_1 & 0 \\ p\Sigma_1 & p\Sigma_2 & 0 \\ 0 & 0 & \frac{\psi_1}{a^4} - \frac{m}{a^2t_M} \end{bmatrix},$$
(S.6)

where

$$\Sigma_1 = \sum_{i=1}^r s_i \pi_i, \ \Sigma_2 = \sum_{i=1}^r s_i^2 \pi_i, \ p = \frac{m}{4t_M}, \ \psi_1 = \psi_1(\Delta t/a^2).$$

Substituting (S.6) into $\text{AVar}_{\mathbf{a}}(\widehat{t_q}) = \boldsymbol{h}'[\mathcal{I}(\boldsymbol{\theta})]^{-1}\boldsymbol{h}$ yields

$$Avar_{a}(\widehat{t_{q}}) = \frac{a^{2}m}{4nt_{M}^{2}} \left[\frac{4t_{M}}{m} h_{1}^{2} \frac{\Sigma_{2}}{\Sigma_{2} - \Sigma_{1}^{2}} + \frac{h_{3}^{2}}{\frac{\psi_{1}}{a^{4}} - \frac{m}{a^{2}t_{M}}} \right].$$
 (S.7)

On the other hand, the asymptotic variance of $\hat{t_q}$ in the corresponding nonaccelerated test is

$$Avar_{n}(\widehat{t_{q}}) = \frac{a^{2}m}{4nt_{M}^{2}} \left[\frac{4t_{M}}{m} h_{1}^{2} + \frac{h_{3}^{2}}{\frac{\psi_{1}}{a^{4}} - \frac{m}{a^{2}t_{M}}} \right].$$

Note that $\Sigma_2 > 0$, $\Sigma_1^2 > 0$ for $0 \le s_i \le 1$ and $0 \le \pi_i \le 1$. Then,

$$\frac{\Sigma_2}{\Sigma_2 - \Sigma_1^2} > 1.$$

Therefore, when b = 1, $\text{Avar}_{\mathbf{a}}(\widehat{t_q}) > \text{Avar}_{\mathbf{n}}(\widehat{t_q})$ for all $\boldsymbol{\theta}$ under the gamma process assumption.

S.7 Information matrix of θ in an IG process

Under the IG process assumption, the log-likelihood based on \mathbf{D} (up to a constant) is given by

$$\ell(\boldsymbol{\theta}) = \sum_{i=1}^{r} \sum_{j=1}^{n_i} \sum_{k=1}^{m} \left[\frac{3-2b}{2} \ln \mu_i - \ln a - \frac{\mu_i^{1-2b} (\Delta x_{ijl} - \mu_i \Delta t)^2}{2a^2 \Delta x_{ijl}} \right].$$

It is readily shown that $E[\Delta x_{ijl} - \mu_i \Delta t] = 0$, $E[\Delta x_{ijl} - \mu_i \Delta t]^2 = \sigma_i^2 t = a^2 \mu_i^{2b} \Delta t$, and $E\left[\frac{1}{\Delta x_{ijl}}\right] = \frac{1}{\alpha_i \Delta t} + \frac{1}{\beta_i \Delta t^2} = \frac{\mu_i^{-1}}{\Delta t} + \frac{a^2}{(\Delta t)^2} \mu_i^{2b-3}$. Therefore, the elements of the Fisher

information matrix of $\boldsymbol{\theta}$ in an IG process are

$$E\left[-\frac{\partial^{2}\ell(\boldsymbol{\theta})}{\partial\delta_{1}^{2}}\right] = \frac{nt_{M}}{a^{2}} \sum_{i=1}^{r} \pi_{i} \mu_{i}^{2-2b} + \frac{mn}{2} (3 - 4b + 4b^{2}),$$

$$E\left[-\frac{\partial^{2}\ell(\boldsymbol{\theta})}{\partial\delta_{1}\partial\delta_{2}}\right] = \frac{nt_{M}}{a^{2}} \sum_{i=1}^{r} s_{i} \pi_{i} \mu_{i}^{2-2b} + \frac{mn}{2} (3 - 4b + 4b^{2}) \sum_{i=1}^{r} s_{i} \pi_{i},$$

$$E\left[-\frac{\partial^{2}\ell(\boldsymbol{\theta})}{\partial\delta_{1}\partial a}\right] = \frac{mn}{a} (2b - 1),$$

$$E\left[-\frac{\partial^{2}\ell(\boldsymbol{\theta})}{\partial\delta_{2}^{2}}\right] = \frac{nt_{M}}{a^{2}} \sum_{i=1}^{r} s_{i}^{2} \pi_{i} \mu_{i}^{2-2b} + \frac{mn}{2} (3 - 4b + 4b^{2}) \sum_{i=1}^{r} s_{i}^{2} \pi_{i},$$

$$E\left[-\frac{\partial^{2}\ell(\boldsymbol{\theta})}{\partial\delta_{2}\partial a}\right] = \frac{mn}{a} (2b - 1) \sum_{i=1}^{r} s_{i} \pi_{i},$$

$$E\left[-\frac{\partial^{2}\ell(\boldsymbol{\theta})}{\partial a^{2}}\right] = \frac{2mn}{a^{2}}.$$

S.8 Information matrix of θ in an ED model

In an ED model, the second derivatives of $\ell(\boldsymbol{\theta})$ with respect of $\boldsymbol{\theta}$ are given by

$$\begin{split} \frac{\partial^2 \ell(\boldsymbol{\theta})}{\partial \delta_1^2} &= \sum_{i=1}^r \sum_{j=1}^{n_i} \sum_{l=1}^m \left\{ \frac{(d-2b)^2 \mu_i^{d-2b}}{a^2} \left[\varpi_i \Delta x_{ijl} - \kappa(\varpi_i) \Delta t - C_{ijl} \right] \right. \\ &\quad + \frac{(d-4b+1)\mu_i^{-2b+1}}{a^2} \left[\Delta x_{ijl} - \kappa'(\varpi_i) \Delta t \right] - \frac{\mu_i^{-2b+2} \Delta t}{a^2} \right\}, \\ \frac{\partial^2 \ell(\boldsymbol{\theta})}{\partial \delta_1 \partial \delta_2} &= \sum_{i=1}^r \sum_{j=1}^{n_i} \sum_{l=1}^m s_i \left\{ \frac{(d-2b)^2 \mu_i^{d-2b}}{a^2} \left[\varpi_i \Delta x_{ijl} - \kappa(\varpi_i) \Delta t - C_{ijl} \right] \right. \\ &\quad + \frac{(d-4b+1)\mu_i^{-2b+1}}{a^2} \left[\Delta x_{ijl} - \kappa'(\varpi_i) \Delta t \right] - \frac{\mu_i^{-2b+2} \Delta t}{a^2} \right\}, \\ \frac{\partial \ell(\boldsymbol{\theta})}{\partial \delta_1 \partial a} &= \sum_{i=1}^r \sum_{j=1}^{n_i} \sum_{l=1}^m \left\{ -\frac{2(d-2b)\mu_i^{d-2b}}{a^3} \left[\varpi_i \Delta x_{ijl} - \kappa(\varpi_i) \Delta t - C_{ijl} \right] \right. \\ &\quad - \frac{2\mu_i^{-2b+1}}{a^3} \left[\Delta x_{ijl} - \kappa'(\varpi_i) \Delta t \right] \right\}, \\ \frac{\partial^2 \ell(\boldsymbol{\theta})}{\partial \delta_2^2} &= \sum_{i=1}^r \sum_{j=1}^{n_i} \sum_{l=1}^m s_i^2 \left\{ \frac{(d-2b)^2 \mu_i^{d-2b}}{a^2} \left[\varpi_i \Delta x_{ijl} - \kappa(\varpi_i) \Delta t - C_{ijl} \right] \right. \\ &\quad + \frac{(d-4b+1)\mu_i^{-2b+1}}{a^2} \left[\Delta x_{ijl} - \kappa'(\varpi_i) \Delta t \right] - \frac{\mu_i^{-2b+2} \Delta t}{a^2} \right\}, \\ \frac{\partial \ell(\boldsymbol{\theta})}{\partial \delta_2 \partial a} &= \sum_{i=1}^r \sum_{j=1}^{n_i} \sum_{l=1}^m s_i \left\{ -\frac{2(d-2b)\mu_i^{d-2b}}{a^3} \left[\varpi_i \Delta x_{ijl} - \kappa(\varpi_i) \Delta t - C_{ijl} \right] \right. \\ &\quad - \frac{2\mu_i^{-2b+1}}{a^3} \left[\Delta x_{ijl} - \kappa'(\varpi_i) \Delta t \right] \right\}, \\ \frac{\partial^2 \ell(\boldsymbol{\theta})}{\partial a^2} &= \sum_{i=1}^r \sum_{i=1}^{n_i} \sum_{l=1}^m \left\{ \frac{1}{a^2} + \frac{6\mu_i^{d-2b}}{a^4} \left[\varpi_i \Delta x_{ijl} - \kappa(\varpi_i) \Delta t - C_{ijl} \right] \right\}. \end{aligned}$$

Note that $E[\Delta x_{ijl} - \kappa'(\varpi_i)\Delta t] = 0$. Let

$$C_i = E\left\{\sum_{j=1}^{n_i} \sum_{l=1}^{m} \mu_i^{d-2b} \left[\varpi_i \Delta x_{ijl} - \kappa(\varpi_i) \Delta t - C_{ijl}\right]\right\}.$$

Elements of the Fisher information matrix in an ED model can be obtained.

S.9 Impacts of $\mathcal{D}_f,\ m,\ t_M$ and q on the necessity of acceleration

In this section, we investigate the effects of the failure threshold \mathcal{D}_f , number of measurements m, test duration t_M and the quantile q on the necessity of acceleration. When the acceleration relation index $b \geq 1$, the necessity of acceleration is not related to these parameters. That is because the signal-to-noise ratio always decreases with the stress levels even under different settings of these parameters. Therefore, the conclusion that acceleration is unnecessary when $b \geq 1$ is valid for all settings of \mathcal{D}_f , m, t_M and q. When the acceleration relation index b < 1, we calculate the numerical values of the break-even point δ_2^* under different settings of these parameters in a two-stress level ADT. Without loss of generality, we set $\mathcal{D}_f = 100$, m = 10, $t_M = 10$ and q = 0.1 as the baseline. Usually, we are concerned about a small quantile q, as mature products are expected to have low failure rates within the mission time. Based on this consideration, we set q = 0.01, 0.05,0.1 and 0.2. Similarly, parameter settings of \mathcal{D}_f , m and t_M are also chosen based on the values commonly used in practical applications. Figure S.1 plots the patterns of δ_2^* under different settings of \mathcal{D}_f , m, t_M and q in a Wiener process when $b \in [0,1)$. As can be seen, the value of δ_2^* is not sensitive to these parameters. Numerical results of the gamma and IG processes are similar to those of the Wiener process and thus are omitted here. Therefore, the parameters \mathcal{D}_f , m, t_M and q have negligible effects on the necessity of acceleration.

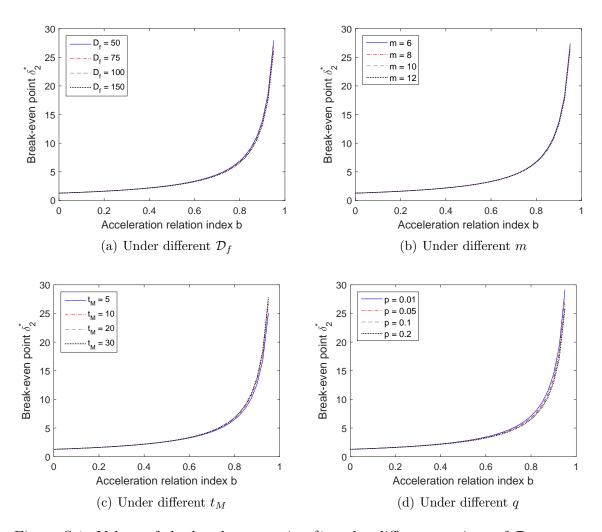


Figure S.1: Values of the break-even point δ_2^* under different settings of \mathcal{D}_f , m, t_M and q when the acceleration relation index $b \in [0,1)$ in a Wiener process $(a=0.5, \delta_1=1)$.