ON SOME PREVENTIVE MAINTENANCE POLICIES FOR IFR*

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1. Introduction

Several years ago, H. Makabe and the author proposed a preventive maintenance policy and discussed it together with its ramifications [3~5]. Though many preventive maintenance policies are known at the present time we discussed a series of policies which are named Policy I, II, III and so on, especially Policy III. The policy of type III was proposed in order to improve the policy of type II due to R. Barlow and L. Hunter [1]. We found out the optimal policy of type III under the assumption of a Weibull type failure distribution in the sense of maximizing the limiting efficiency [3]. It was generalized to the sense of minimizing the maintenance cost rate [4]. Comparing with the optimal policy of type II, the optimal policy of type III has a higher efficiency and lower cost rate. Furthermore, it was found numerically that the optimal policy of type III is rather robust [5].

However, in the previous paper [3], the existence and the uniqueness of the optimal policy of type III (in the sense of limiting efficiency) are only shown under the Weibull assumption. We shall generalize the discussion here to the case of a strictly increasing failure rate which is a sufficiently wide class for preventive maintenance problems. (§§ 4-5)

*) This work was done at University of North Carolina.
H. Makabe and the author treated the optimality of Policy III from a viewpoint of practical uses [4]. But, inspite of the assumption of a Weibull distribution for failures of a system, the argument in the proof of Theorem 5.1 seems to be incorrect. Then the author would like to cancel the theorem and discuss here the optimality of it under weaker conditions. (§§ 6-7)

2. Several Types of Preventive Maintenance Policies

In this section, we shall explain various types of preventive maintenance policies and their main properties before proceeding to our discussion in the following sections. But unfortunately, there seems to be no fixed system for naming preventive maintenance (or replacement) policies. Thus, we shall use here terminologies used in the previous papers.

Preventive maintenance policies of type I, II and III were proposed to be suitable to a simple system (e.g., light bulbs), a complex system (e.g., a computer) and a more complex system (e.g., many machines of the same type in a room), respectively. But the third policy may be also used more effectively in the second case than Policy II. These are described as follows.

Note: Hereafter, the word "perform preventive maintenance" means "perform an overhaul" or "replace the system by a new one". Anyhow, we shall have as good a system as new (in the sense of its failure rate) immediately after a preventive maintenance is performed. And we shall reschedule preventive maintenance under the policy.

Policy I (age replacement) Perform preventive maintenance after $t_0$ hours of continuing operation time without failure. ($0 < t_0 \leq \infty$) If the system fails before $t_0$ hours has elapsed, perform maintenance at the time of failure.

Policy II (periodic replacement with minimal repair at time). Perform preventive maintenance after $t^*$ hours operating as a total regard-
less of the intervening failures. \(0 < t^* \leq \infty\) We assume that after each failure only minimal repair is made and that the failure rate of the system is not disturbed after performing minimal repair.

**Policy III** Perform preventive maintenance at \(k\)-th failure, but for the first \((k-1)\) times of failures perform minimal repairs on these occasions. We assume also that the failure rate of the system is not disturbed after performing minimal repair.

Policy I was proposed and discussed by Ph. Morse [6] and R. Barlow and L. Hunter [1]. A general discussion of it is seen in R. Barlow and F. Proschan [2]. As noted above, this policy is suitable for simple systems in which no minimal repair is effective. In this case, it will be sufficient that we discuss the replacement cost per unit time. Usually, it is considered in an infinite time span.

On the other hand, for a complex system, it is too expensive to replace the system by a new system at any failure occasion. Naturally we have to repair the system and use it. In this case, it is desired that the amount of down time is limited or that the maintenance cost is low. R. Barlow and L. Hunter [1] proposed the maintenance policy of type II and discussed it to be optimum in the sense of the limiting efficiency which is the expected fraction of operating time in an infinite time span. They also noted that the optimization is equivalent to the optimization in the sense of expected maintenance cost in an infinite time span.

However, it will be more natural to consider both concepts simultaneously. Thus, H. Makabe and the author [3] introduced the concept of the maintenance cost rate and defined it as follows:

\[
C_\infty = [\text{cost for unit down time}] \times [\text{expected fraction of down time}] + [\text{expected cost of all repairs and replacements during an unit time}]
\]

which is a generalized form of the limiting efficiency and the expected maintenance cost per unit time. They proposed Policy III and discussed
it in the sense of the limiting efficiency [3, 5] and the maintenance cost rate [4, 5]. They also discussed Policy II based on the maintenance cost rate.

Policy III improved Policy II in the following points:

1) At the time the total operating time reaches $t^*$, the system is operating generally, so we may continue the use of it without any loss until the next failure occurs. On the other words, Policy II wastes a (small) amount of time and/or costs.

2) In the case that there are slight differences between systems of the same kind in their failure rates, Policy III is more robust than Policy II. This fact will be intuitively seen from the observation that the duration of usage of a system is long or short according to its failure rate. This was illustrated numerically in [5] under the assumption that the failure distributions of the systems were of Weibull type with a common shape parameter.

3) In many practical cases, an inspection on the system under Policy III is easier and less expensive than under Policy II.

In order to improve Policy II with respect to point 1), we may introduce Policy II' as follows:

**Policy II'** Perform preventive maintenance at the first failure after $t^*$ operating hours as a total regardless of the intervening failures.

H. Makabe and the author also considered in [4] other maintenance policies in order to discuss the effectiveness of Policy III. These are as follows:

**Policy IV** Perform preventive maintenance when the total operating time reaches $t^*$ without down time or when the $k$-th failure occurs. This is a combined policy of type II and III. Of course, this is a generalization of both policies.

**Policy V** Let $\{a_i\}$ be a preassigned sequence of non-negative numbers (possibly infinite), and $Y_i$ be the total operating time regardless the down time at intervening failures until the $i$-th failure. Perform preventive maintenance if $Y_i > a_i$ and perform a minimal repair if $Y_i \leq a_i$. 

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Policy V' In Policy V, reverse the inequality.

Policy IV' In Policy V, put $a_i = t^*$ for $i < k$, and $a_i = 0$ for $i \geq k$, where $t^*$ is the same as Policy IV.

In this paper, we shall first concentrate upon the following

Policy III'. In Policy V, put $a_i = \infty$ for $i < k$, $a_i = \xi$ and $a_i = 0$ for $i > k$, where $\xi$ is a non-negative real number.

3. Notations and Preliminary Lemmas

For convenience, we shall establish here some notations and preliminary lemmas.

Let the failure distribution function of a system be $F(x)$. Assume that $F(0) = 0$ and it is differentiable everywhere on the positive half line. Put for all $x > 0$

$$F'(x) = f(x)$$
$$\bar{F}(x) = 1 - F(x)$$
$$q(x) = \frac{f(x)}{\bar{F}(x)} \quad \text{(failure rate)}$$
$$Q(x) = \int_0^x q(t) \, dt$$
$$G(t) = \int_0^\infty yf(y) \, dy.$$  

It is well known that

$$F(x) = e^{-q(x)}. \quad (3.1)$$

If $q(x)$ is a monotone non-decreasing function, then the failure distribution is called "increasing failure rate" and denoted IFR. We shall say strictly IFR when the monotonicity is strict. Quite similarly, we can define DFR (decreasing failure rate) and strictly DFR. However, if the failure distribution is DFR, we must not perform any preventive maintenance. Thus we shall talk about IFR only.

Furthermore, we shall use the following notations.
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$T_m$: mean down time for a minimal repair
$T_s$: mean down time for a preventive maintenance
$C_m$: mean cost for a minimal repair
$C_s$: mean cost for a preventive maintenance
$C_0$: mean cost per unit down time

The first lemma is evident and elementary, but since it will play an important role in our arguments we state it here.

**Lemma 1.** Let $A, B, C, D$ be positive numbers.

(i) If $\frac{A}{B} > \frac{C}{D}$, then $\frac{A}{B} > \frac{A+C}{B+D} > \frac{C}{D}$.

(ii) If $\frac{A}{B} = \frac{C}{D}$, then $\frac{A}{B} = \frac{A+\lambda C}{B+\lambda D} = \frac{C}{D}$

for every real $\lambda$.

**Lemma 2.** Let

$$h(t) = e^{\phi(t)} \int_t^\infty (y-t)f(y) \, dy.$$  \hspace{1cm} (3.2)

If $f(x)$ is strictly IFR, then $h(t)$ is strictly monotone decreasing function and

$$h(0) = m \quad \text{(3.3)}$$

$$\lim_{t \to \infty} h(t) = 1/q(\infty) \quad \text{(3.4)}$$

where $m$ is the expected failure time, i.e., $m = \int_0^\infty f(t) \, dt$ and $\lim_{t \to \infty} q(t) = q(\infty)$.

**Proof.** Clearly $h(t)$ is a differentiable function, so we have

$$h'(t) = \phi(t) e^{\phi(t)} \int_t^\infty (y-t)f(y) \, dy - e^{\phi(t)} \int_t^\infty f(y) \, dy$$

$$= q(t) h(t) - 1. \quad \text{(3.5)}$$

On the other hand, we have

$$h(0) = \int_0^\infty yf(y) \, dy = m,$$
which is (3.3). From this, we can say that $h(+0)<1/q(+0)$. Because, if it does not hold, then since $q(t) > q(+0) \geq 1/m$, we have $Q(t) > 1/m$ and

$$\frac{q(t)}{m}$$

Integrate the both sides of (3.6) from zero to infinity. Then we have that $m>m$, which is a contradiction. Thus, the relation $h(+0)<1/q(+0)$ is true, and $h(t)$ decreases at a neighbourhood of the origin by (3.5). If there exists a $t(=t_0)$, say, such that $q(t_0)h(t_0)=1$ firstly, since we have $h'(t_0)=0$ by (3.5), it is true that $h(t)$ is decreasing for $0<t<t_0$. From the assumption of IFR,

$$\frac{1}{q(t)} > \frac{1}{g(t+\varepsilon)} \text{ for all } t \text{ and } \varepsilon > 0$$

Thus we have that

$$h(t_0+\varepsilon) > \frac{1}{q(t_0+\varepsilon)}$$

for arbitrary small $\varepsilon > 0$. Hence, from (3.5) and the monotonicity of $1/q(t)$, we can conclude that $h(t)$ increases for $t>t_0$, i.e., $h(t_0)=1/q(t_0)$ is a minimum of $h(t)$. But, on the other hand, we have

$$\lim_{t \to \infty} \frac{h(t)}{q(t)} = \lim_{t \to \infty} \frac{\int_t^{\infty} (y-t)f(y) \, dy}{F(t)} = \lim_{t \to \infty} \frac{\int_t^{\infty} f(y) \, dy}{f(t)} = \lim_{t \to \infty} \frac{1}{q(t)} = \frac{1}{q(\infty)}$$

which is (3.4) and implies that $\lim_{t \to \infty} h(t) < h(t_0)$. This is a contradiction. Thus, we can say that $t_0$ does not exist. So we have $h'(t)<0$ for all $t>0$, which completes the proof.

**Lemma 3.** If $u_1(x)$ and $u_2(x)$ are both positive function for all $x>0$ and $u_1(x)/u_2(x)$ is a (strictly) monotone increasing (decreasing) function, then $w_1(x)/w_2(x)$ is a (strictly) monotone increasing (decreasing)
function, where

\[ w_i(x) = \int_0^x u_i(t) \, dS(t), \quad i = 1, 2 \]

and \( dS(t) \) is a positive measure.

**Proof.** First, we shall assume that \( u_1(x)/u_2(x) \) increases strictly monotonically. Since for any \( t < x < s \)

\[ \frac{u_1(t)}{u_2(t)} < \frac{u_1(x)}{u_2(x)} < \frac{u_1(s)}{u_2(s)}, \]

we have

\[ \int_0^x u_1(t) \, dS(t) < \int_0^x u_2(t) \, dS(t) \]

and for any \( y > x \)

\[ \frac{u_1(x)}{u_2(x)} \int_x^y u_2(s) \, dS(s) < \int_x^y u_1(s) \, dS(s). \]

Hence

\[ \frac{w_1(x)}{w_2(x)} < \frac{u_1(x)}{u_2(x)} < \frac{\int_x^y u_1(s) \, dS(s)}{\int_x^y u_2(s) \, dS(s)}, \]

and using Lemma 1, we have

\[ (3.7) \quad \frac{w_1(x)}{w_2(x)} < \frac{w_1(x) + \int_x^y u_1(s) \, dS(s)}{w_2(x) + \int_x^y u_2(s) \, dS(s)} = \frac{w_1(y)}{w_2(y)} \]

for \( y > x \). (3.7) means that \( w_1(x)/w_2(y) \) increases strictly monotonically. Consider the reciprocal of the function \( u_1(x)/u_2(x) \), then the assertion about "decreasing" will be got. If the above argument includes the sign of equality at all inequalities, it talks about the same relation except "strictly".
Lemma 4. Define \( w_i(k, \xi) (i = 1, 2) \) as follows:

\[
\begin{align*}
(3.8) \quad w_1(k, \xi) &= \frac{T_m}{(k-1)!} \int_0^\xi \{Q(t)\}^{k-1} e^{-Q(t)} q(t) \, dt \\
(3.9) \quad w_2(k, \xi) &= \frac{1}{(k-1)!} \int_0^\xi \{Q(t)\}^{k-1} q(t) \left[ \int_0^\infty (y-t) f(y) \, dy \right] \, dt.
\end{align*}
\]

If the failure distribution is IFR, then

\[
\begin{align*}
(3.10) \quad \lim_{\xi \to 0} \frac{w_1(k, \xi)}{w_2(k, \xi)} &= \frac{T_m}{m} \\
\end{align*}
\]

and

\[
\begin{align*}
(3.11) \quad \lim_{\xi \to \infty} \frac{w_1(k, \xi)}{w_2(k, \xi)} &= \frac{T_m}{E(X_{k+1})} \quad \text{for } k = 1, 2, \ldots,
\end{align*}
\]

where \( E(X_k) \) is the expected time between \((k-1)\)-st failure and \(k\)-th failure.

Proof. We have by L'Hospital's rule

\[
\lim_{\xi \to 0} \frac{w_1(k, \xi)}{w_2(k, \xi)} = \lim_{\xi \to 0} \frac{T_m \{Q(\xi)\}^{k-1} e^{-Q(\xi)} q(\xi)}{\{Q(\xi)\}^{k-1} q(\xi) \int_\xi^\infty (y-\xi) f(y) \, dy} = \frac{T_m}{m}
\]

which is (3.10). On the other hand, we have

\[
(3.12) \quad \lim_{\xi \to \infty} w_1(k, \xi) = \frac{T_m}{(k-1)!} \int_0^\infty z^{k-1} e^{-z} \, dz = T_m
\]

and

\[
\begin{align*}
(3.13) \quad \lim_{\xi \to \infty} w_2(k, \xi) &= \frac{1}{(k-1)!} \int_0^\xi \{Q(t)\}^{k-1} q(t) \left[ \int_t^\infty (y-t) f(y) \, dy \right] \, dt \\
&= \frac{1}{k!} \left[ \{Q(t)\}^k \cdot \int_t^\infty (y-t) f(y) \, dy \right]_{0}^{\infty} \\
&\quad + \frac{1}{k!} \int_0^\infty \{Q(t)\}^k \bar{F}(t) \, dt \\
&= \frac{1}{k!} \int_0^\infty \{Q(t)\}^k e^{-Q(t)} \, dt
\end{align*}
\]
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using the fact that (v) of Lemma 5 below and \( Q(0) = 0 \). Let \( X_k \) be the
time between \((k-1)\)-st failure and \( k\)-th failure of the system.

Put \( Y_k = \sum_{i=1}^{k} X_i \). \( Y_k \) means the \( k\)-th failure time excluding
the down time at the intervening failures. Thus, we have

\[
E(Y_k) = \int_0^\infty t \frac{(Q(t))^k}{(k-1)!} e^{-Q(t)} q(t) \, dt \\
= \left[ \frac{(Q(t))^k}{k!} e^{-Q(t)} t \right]_0^\infty + \int_0^\infty \frac{(Q(t))^k}{k!} e^{-Q(t)} q(t) \, dt \\
- \int_0^\infty \frac{(Q(t))^k}{k!} e^{-Q(t)} dt \\
= E(Y_{k+1}) - \int_0^\infty \frac{(Q(t))^k}{k!} e^{-Q(t)} dt.
\]

By the definition and (3.14)

\[
E(X_{k+1}) = E(Y_{k+1}) - E(Y_k) = \int_0^\infty \frac{(Q(t))^k}{k!} e^{-Q(t)} dt.
\]

(3.12), (3.13) and (3.15) imply (3.11). In (3.14) we used (iii) of
Lemma 5.

The existence of the integral \( E(Y_k) \), the vanishing of \( (Q(t))^k e^{-Q(t)} \)
as \( t \to \infty \) and several similar relations are nearly obvious under the as­
sumption of IFR. But, for convenience we shall sum up these results
in the following

**Lemma 5.** If the failure distribution is IFR, then

1. \( m < \infty \); in general, moments of all orders are finite;
2. \( (Q(t))^k \bar{F}(t) \to 0 \) as \( t \to \infty \) for all \( k \);
3. \( (Q(t))^k t \bar{F}(t) \to 0 \) as \( t \to \infty \) for all \( k \);
4. \( (Q(t))^k \bar{G}(t) \to 0 \) as \( t \to \infty \) for all \( k \);
5. \( (Q(t))^k \int_t^\infty (y-t)f(y) \, dy \to 0 \) as \( t \to \infty \) for all \( k \);
6. \( E(X_1) > E(X_2) > \cdots > E(X_k) > \cdots \);
7. \( E(Y_k) < \infty \) for all \( k \).
Proof. (i) See page 27 of [2].

(ii) Since \( Q(t) \to \infty \) as \( t \to \infty \), we have
\[
\lim_{t \to \infty} \{Q(t)\}^k e^t = 0 \quad \text{for all} \quad k.
\]

(iii) Since \( z = Q(t) \) is a monotone increasing convex function, there exist non-negative numbers \( \alpha \) and \( z_0 \) such that
\[
Q^{-1}(z) < \alpha z \quad \text{for all} \quad z > z_0.
\]
Then we have
\[
\lim_{t \to \infty} t \{Q(t)\}^k e^t = \lim_{z \to \infty} Q^{-1}(z) z^k e^{-z} \leq \alpha \lim_{z \to \infty} z^{k+1} e^{-z} = 0.
\]

(iv) Integration by parts implies that
\[
G(t) = tF(t) + \int_t^\infty F(y) \, dy.
\]
Since
\[
\{Q(t)\}^k \int_t^\infty F(y) \, dy \leq \int_t^\infty \{Q(y)\}^k F(y) \, dy
\]
\[
= \int_{Q^{-1}(t)}^\infty z^k e^{-z} \frac{dz}{q(Q^{-1}(z))} \leq \frac{1}{q(t)} \int_{Q^{-1}(t)}^\infty z^k e^{-z} dz \to 0 \quad \text{as} \quad t \to \infty.
\]
(iii) and (3.17) with (3.16) imply (iv).

(v) This is obvious from (iii) and (iv).

(iv) Let \( A(x) \) be an event such as
\[
A(x) = \{ \omega : x < Y_{k-1}(\omega) < x + dx \}
\]
for arbitrary fixed \( k \). Under the condition that \( \omega \in A(x) \), \( X_k(\omega) \) is a random variable with failure rate \( q(x) \) and \( X_{k+1}(\omega) \) is another random variable with failure rate which is larger than \( q(x) \). Then we have
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E(Xₖ(ω)|A(x)) > E(Xₖ₊₁(ω)|A(x)),

which gives that E(Xₖ) > E(Xₖ₊₁).

(vii) From (vi) we have

E(Yₖ) < kE(X₁) = km < ∞.

4. Existence and Uniqueness of the Optimal Policy of Type III

In the previous paper [3], we considered the function

\( f(k) = \frac{(k-1) T_m + T_s}{\sum_{i=1}^{M} p_i \int_0^\infty r_i^{(k)}(t) dt + (k-1) T_m + T_s} \)

in order to find the optimal policy of type III, where

\( r_i^{(k)}(t) = \frac{\{Q_i(t)\}^{k-1}}{(k-1)!} e^{-Q_i(t)} q_i(t) = \frac{\{Q_i(t)\}^{k-1}}{(k-1)!} f_i(t) \)

and \( p_i (i=1, \cdots, M) \) is an a priori probability of appearance of a system belonging to \( i \)-th category in which every system has the failure density function \( f_i(x) \). If \( f(k) \) of (4.1) is a convex function, the optimal policy of type III is to perform preventive maintenance at each \( k_0 \)-th failure, where \( k_0-1 \) is a largest integer such that

\( U(k) > U(k+1) \left( k + \frac{T_s}{T_m} \right) > 1, \)

where

\( U(k) = \sum_{i=1}^{M} p_i E(Y_{k}^{(i)}) \)

and \( Y_{k}^{(i)} \) is the total operating time until the \( k \)-th failure of a system belonging to \( i \)-th category occurs. Under the assumption of Weibull type failure distribution with a common shape parameter, we can easily prove the convexity of \( f(x) \). Thus, existence and uniqueness of the optimal policy of type III are known in this case. But any further dis-
In this section we shall treat the problem under the assumption of IFR. In order to avoid the non-essential discussion, we shall confine ourselves to the case $M=1$. It is easy to expand the discussion to the case $M>1$.

First we have to find the joint distribution of $(Y_{i-1}, Y_i)$ for $i=2, 3, \ldots$. Denoting the joint probability density $h(y_{i-1}, y_i)$, we have

$$h(y_{i-1}, y_i) dy_{i-1} dy_i$$

$$= Pr\{y_{i-1} < Y_{i-1} < y_{i-1} + dy_{i-1}, y_i < Y_i < y_i + dy_i\}$$

$$= Pr\{y_{i-1} < Y_{i-1} < y_{i-1} + dy_{i-1}\}$$

$$\cdot Pr\{y_i < Y_i < y_i + dy_i | y_{i-1} < Y_{i-1} < y_{i-1} + dy_{i-1}\}$$

$$= \frac{(Q(y_{i-1}))^{(i-2)}}{(i-2)!} e^{-Q(y_i)} q(y_{i-1}) dy_{i-1} \frac{f(y_i)}{F(y_{i-1})} dy_i$$

$$= \frac{(Q(y_{i-1}))^{(i-2)}}{(i-2)!} q(y_{i-1}) f(y_i) dy_{i-1} dy_i.$$  

Of course, if we integrate out of (4.4), we have marginal density as follows:

$$r^{(i)}(y_i) = \int_0^{y_i} h(y_{i-1}, y_i) dy_{i-1}$$

$$= \int_0^{Q(y_i)} \frac{2^{i-2}}{(i-2)!} dz f(y_i)$$

$$= \{Q(y_i)\}^{(i-1)} (i-1)! f(y_i)$$

and

$$r^{(i-1)}(y_{i-1}) = \int_{y_{i-1}}^{\infty} h(y_{i-1}, y_i) dy_i$$

$$= \frac{\{Q(y_{i-1})\}^{(i-2)}}{(i-2)!} q(y_{i-1}) F(y_{i-1})$$

$$= \frac{\{Q(y_{i-1})\}^{(i-2)}}{(i-2)!} f(y_{i-1}).$$

We can easily see that (4.2), (4.5) and (4.6) have a common form as
are desired.

Now, we shall assume here that \( \{a_i\} \) is a sequence of descending order, \( i.e., a_1 \geq a_2 \cdots \cdots \). In this case, the probability that a preventive maintenance is performed at the \( i \)-th failure under Policy \( V \) is given by

\[
(4.7) \quad P(1) = \int_{a_1}^{\infty} f(y) \, dy \quad \text{for } i = 1,
\]

\[
(4.8) \quad P(i) = \left[ \int_{a_i}^{a_{i-1}} \int_{y_{i-1}}^{\infty} h(y_{i-1}, y_i) \, dy_i \, dy_{i-1} \right. \quad \text{for } i > 1.
\]

Because, the event that a preventive maintenance is performed at \( i \)-th failure will occur in the following two ways:

1. \( a_i < Y_{i-1} \leq a_{i-1} \),
2. \( Y_{i-1} < a_i \) and \( a_i < Y_i \).

Hence, we have the expected total operating time \( E(Y) \) and the expected number of failures \( E(K) \) as follows:

\[
(4.9) \quad E(Y) = \int_{a_1}^{\infty} yf(y) \, dy + \sum_{i=2}^{\infty} \left[ \int_{a_i}^{a_{i-1}} \int_{y_{i-1}}^{\infty} yh(t, y) \, dy \, dt \right. \\
\left. + \int_{a_{i-1}}^{a_i} \int_{0}^{\infty} yh(t, y) \, dy \, dt \right] G(a_i)
\]

\[
+ \sum_{i=1}^{\infty} \frac{\{Q(t)\}^{(i-1)}}{(i-1)!} q(t)G(t) \, dt,
\]

and

\[
(4.10) \quad E(K) = \int_{a_1}^{\infty} f(y) \, dy + \sum_{i=2}^{\infty} \left[ \int_{a_i}^{a_{i-1}} \int_{y_{i-1}}^{\infty} h(t, y) \, dy \, dt \right. \\
\left. + \int_{a_{i-1}}^{a_i} h(t, y) \, dy \, dt \right] F(a_i)
\]

\[
+ \sum_{i=1}^{\infty} \frac{i\{Q(t)\}^{(i-1)}}{(i-1)!} q(t) \, dt,
\]

By the way, the strong law of large number implies directly that the limiting efficiency of Policy \( V \) is given by

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(4.11) \[
\frac{E(Y)}{E(Y) + \{E(K) - 1\} T_m + T_s}
\]
which is (5.8) in [4]. Under the above assumption of \(\{a_i\}\), \(E(Y)\) and \(E(K)\) in (4.11) are given by (4.9) and (4.10).

Hereafter we shall consider a policy of type III'. In (4.9) and (4.10), if we put \(a_1 = a_2 = \cdots = a_{k-1} = \infty, a_z = \xi, a_{k+1} = a_{k+2} = \cdots = 0\), then we have the expressions of \(E(Y)\) and \(E(K)\) for Policy III'. They are expressed as follows:

\[
(4.12) E(Y) = \int_0^\xi \frac{\{Q(t)\}^{k-1}}{(k-1)!} q(t) G(t) dt + \int_\xi^\infty \frac{\{Q(t)\}^{k-2}}{(k-2)!} q(t) G(t) dt + \frac{\{Q(\xi)\}^{k-1}}{(k-1)!} G(\xi)
\]

\[
= \int_0^\xi \frac{\{Q(t)\}^{k-1}}{(k-1)!} q(t) \int_t^\infty v f(y) dy dt + \int_\xi^\infty \frac{\{Q(t)\}^{k-1}}{(k-1)!} t f(t) dt
\]

\[
= E(Y_\xi) + \int_0^\xi \frac{\{Q(t)\}^{k-1}}{(k-1)!} q(t) \left[\int_t^\infty (y-t) f(y) dy\right] dt
\]

\[
(4.13) E(K) = k \cdot \frac{\{Q(\xi)\}^{k-1}}{(k-1)!} F(\xi) + \int_0^\xi \frac{(k+1)}{(k-1)!} \{Q(t)\}^{k-1} q(t) F(t) dt + \int_\xi^\infty k \frac{\{Q(t)\}^{k-2}}{(k-2)!} q(t) F(t) dt
\]

\[
= k + \frac{1}{(k-1)!} \int_0^\xi \{Q(t)\}^{k-1} q(t) e^{-Q(t)} dt.
\]

Inserting these into (4.11), we get the limiting efficiency of Policy III'. Since to maximize the limiting efficiency is equivalent to minimize the reciprocal of it, it is sufficient to minimize the following function for our purpose.

\[
(4.14) v(k, \xi) = \frac{(k-1) T_m + T_s + w_1(k, \xi)}{E(Y_k) + w_2(k, \xi)},
\]

where \(w_1(k, \xi)\) and \(w_2(k, \xi)\) were given by (3.8) and (3.9), respectively.
Now, our first assertion is the following

**Theorem 1.** If the failure distribution of a system is strictly IFR, then there exists an optimal policy of type III. The optimal policy is determined uniquely except the case in which the succeeding two values of \( k \) give the same limiting efficiency.

**Remark 1.** The realization of the above exceptional case will be seldom expected, because it will occur when and only when the equation (4.21) in below holds. So we may think that the theorem asserts the uniqueness of the optimal policy of type III essentially.

**Proof of the theorem.** \( w_1(k, \xi) \) and \( w_2(k, \xi) \) are got in Lemma 3 by the following substitutions:

\[
\begin{align*}
(4.15) & \quad u_1(x) = T_m e^{-\varphi(x)} \\
(4.16) & \quad u_2(x) = \int_x^\infty (y-x)f(y)dy,
\end{align*}
\]

\[
\begin{align*}
(4.17) & \quad dS(x) = \frac{1}{(k-1)!} \{Q(x)\}^{k-1}q(x)dx.
\end{align*}
\]

If we define \( u_1(x) \) and \( u_2(x) \) as above, we can easily see that \( h(x) \) in Lemma 2 is equal to \( T_m u_2(x)/u_1(x) \). Hence, when \( f(x) \) is IFR, the function \( w_1(k, \xi)/w_2(k, \xi) \) increases strictly monotonically. This is a direct conclusion by Lemma 2 and Lemma 3.

In order to simplify the notations, we shall define an operation \( \oplus \) as follows: Let

\[
\chi(t) = \frac{A(t)}{B(t)} \quad \text{and} \quad \gamma(t) = \frac{C(t)}{D(t)}
\]

then we denote such as

\[
\chi(t) \oplus \gamma(t) = \frac{A(t) + C(t)}{B(t) + D(t)}.
\]

We never multiply any factor to the numerator and denominator of \( \chi(t) \) and/or \( \gamma(t) \) for the definition to be meaningful.

We shall denote hereafter...
\[ Z(k, \xi) = \frac{w_1(k, \xi)}{w_2(k, \xi)}. \]

So, we can write that
\[ v(k, \xi) = v(k, 0) \oplus Z(k, \xi) \]
and by Lemma 4
\[ v(k+1, 0) = v(k, 0) \oplus Z(k, \infty) \]

Now, we shall restrict ourselves to the discussion on Policy III. If
\[ \frac{T_s + (k-1)T_m}{E(Y_k)} > \frac{T_m}{E(X_{k+1})} \]
we have
\[ v(k, 0) > v(k+1, 0) \]
by (4.18), because LHS of (4.19) equals to \( v(k, 0) \) and RHS of it equals to \( Z(k, \infty) \). Similarly, if
\[ \frac{(k-1)T_m + T_s}{E(Y_k)} < \frac{T_m}{E(X_{k+1})} \]
we have
\[ v(k, 0) < v(k+1, 0). \]

When the equality
\[ \frac{(k-1)T_m + T_s}{E(Y_k)} = \frac{T_m}{E(X_{k+1})} \]
holds, we have
\[ v(k, 0) = v(k+1, 0), \]
and furthermore, since \( E(X_{k+1}) > E(X_{k+2}) \) we have
\[ \frac{kT_m + T_s}{E(Y_{k+1})} = \frac{T_m}{E(X_{k+1})} < \frac{T_m}{E(X_{k+2})}. \]
Thus, if (4.21) holds for a value of \( k \), the inequality (4.20) holds for the next value of \( k \).

By the way, we can show that (4.20) holds for a finite value of \( k \) except when \( \lim_{t \to \infty} q(t) = q(\infty) < \infty \). If it holds for \( k_0 \), it is obvious that (4.20) holds for \( k > k_0 \) by the monotonicity of \( \{E(X_k)\} \). Thus if (4.20) holds firstly for \( k_0 \), we have

\[
v(1, 0) > v(2, 0) > \cdots \geq v(k_0, 0) < v(k_0 + 1, 0) < \cdots
\]

which means \( k_0 \) corresponds to the optimal policy of type III and \( k_0 \) is finite.

If (4.20) does not hold for every finite \( k \), then (4.19) holds for every \( k \), that is the relation:

\[
(4.22) \quad v(1, 0) > \frac{T_m}{E(X_{k+1})} \quad \text{for all } k
\]

is true. (4.22) may hold for only a case that

\[
(4.23) \quad \lim_{t \to \infty} q(t) = q(\infty) < \infty.
\]

Otherwise \( E(X_k) \to 0 \) as \( k \to \infty \). If (4.22) holds, the optimal policy of type III is that don't perform preventive maintenance at any failure. This corresponds to the case \( k_0 = \infty \). Including such a case, the assertion of the theorem is verified.

**Remark 2.** The case in which (4.23) holds is essentially identical to the case of an exponential failure distribution for sufficiently large \( t \). In such a case, it is well known that any preventive maintenance has no effect.

So, the above conclusion that \( k_0 = \infty \) is very natural.

**5. Optimal Policy in the Sense of Maintenance Cost Rate**

In section 4, we discussed the existence and uniqueness of the optimal policy of type III in the sense of its limiting efficiency. As was
noted in Section 2, the concept of the limiting efficiency are generalized to the concept of the maintenance cost rate. Thus, we have a natural question whether the assertion in Section 4 is true or not in the generalized case. This is answered affirmatively as the following.

**Theorem 2.** If the failure distribution of a system is strictly IFR, then there exists an optimal policy of type III in the sense of maintenance cost rate. The optimal policy is determined uniquely except the case in which the succeeding two values of \( k \) give the same maintenance cost rate.

**Proof.** The optimal policy of type III minimizes the maintenance cost rate:

\[
C_\infty(k) = \frac{(k-1)(C_0T_m + C_m) + C_0T_s + C_s}{E(Y_k) + (k-1)T_m + T_s}.
\]

We shall consider the following amount:

\[
C(k) = C_0 + \frac{C_m}{T_m} = C_\infty(k) - C_0
\]

\[
(C_0 + \frac{C_m}{T_m})E(Y_k) + C_m\frac{T_s}{T_m - C_s}E(Y_k) + (k-1)T_m + T_s
\]

\[
= \left(C_0 + \frac{C_m}{T_m}\right)a(k) + \frac{C_mT_s - C_sT_m}{T_m}b(k),
\]

where

\[
a(k) = \frac{E(Y_k)}{E(Y_k) + (k-1)T_m + T_s} = \frac{1}{1 + v(k, 0)}
\]

and

\[
b(k) = \frac{1}{E(Y_k) + (k-1)T_m + T_s}.
\]

Now we have

\[
\Delta a(k) = a(k+1) - a(k)
\]

\[
= \frac{\{(k-1)T_m + T_s\}E(X_{k+1}) - E(Y_k)T_m}{\{E(Y_k) + (k-1)T_m + T_s\} \{E(Y_{k+1}) + kT_m + T_s\}}
\]

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Now, we want to maximize \( C(k) \) in order to find \( k \) which minimizes the maintenance cost rate \( C_\infty(k) \). By Theorem 1, there exists a \( k \) (say \( k_0 \leq \infty \)) which maximizes \( a(k) \). Since \( b(k) \) is a monotone decreasing function of \( k \), we can easily see that if \( C_a T_s > C_s T_m \), then

\[
C(k) < C(k_0) \quad \text{for every } k > k_0. 
\]

(5.6)

This is true even if the equality \( v(k_0, 0) = v(k_0+1, 0) \) holds. (This is the exceptional case of Theorem 1)

On the other hand, the numerator of (5.4) can be rewritten as follows:

\[
(k-1) T_s + T_m \{E(X_{k+1}) - E(Y_k) T_m \\
= T_s E(X_{k+1}) - T_m [E(Y_{k+1}) - k E(X_{k+1})].
\]

(5.7)

Since

\[
[k E(Y_{k+1}) - E(X_{k+1})] - [E(Y_k) - (k-1) E(X_k)] \\
= [E(Y_{k+1}) - E(Y_k)] - E(X_{k+1}) + (k-1) [E(X_k) - E(X_{k+1})] \\
= (k-1) [E(X_k) - E(X_{k+1})] > 0,
\]

(5.7) is a monotone decreasing function of \( k \). Furthermore the denominator of (5.4) is a positive and monotone increasing function of \( k \). These facts mean that \( a(k) \) is a concave and monotone increasing function of \( k \) for \( k \leq k_0 \).

Let \( k^* \) be the \( k \) such that \( \Delta C(k^*-1) > 0 \) and \( \Delta C(k) \leq 0 \) for all \( k^* \leq k \leq k_0 \). The existence of \( k^* \) is clear for \( \Delta C(k_0) < 0 \) except the case that \( \Delta C(k) \leq 0 \) for all \( k \geq 1 \). In the last case let \( k^* = 1 \). When \( k^* > 1 \) we can see that \( \Delta C(k) > 0 \) for \( k \leq k^*-1 \) as follows:

Let

\[
C_1 = C_0 + \frac{C_m}{T_m} \quad \text{and} \quad C_2 = \frac{C_m T_s - C_s T_m}{T_m}
\]

(5.9)
then, for $k^* > 2$ we have

$$(5.10) \quad \Delta C(k^* - 2) = C_1 \Delta a(k^* - 1) + C_2 \Delta b(k^* - 1)$$

$$+ C_1 \Delta a(k^* - 2) - \Delta a(k^* - 1) + C_2 \Delta b(k^* - 2) - \Delta b(k^* - 1)$$

$$= C_1 \Delta a(k^* - 1) + C_2 \Delta b(k^* - 1)$$

$$+ b(k^*)b(k^* - 1)b(k^* - 2)\{C_1 [E(Y_{k^*}) + (k^* - 1)T_m + T_s]$$

$$- C_1 [E(Y_{k^* - 1}) - (k^* - 2)E(X_{k^* - 1})]$$

$$- C_2 [E(Y_{k^* - 2}) + (k^* - 3)T_m + T_s]$$

$$\cdot [T_s E(X_{k^* - 1}) - T_m [E(Y_{k^* - 1}) - (k^* - 2)E(X_{k^* - 1})]]$$

$$- b(k^*)b(k^* - 1)b(k^* - 2)\{C_1 [E(Y_{k^*}) + (k^* - 1)T_m + T_s]$$

$$+ C_2 [E(Y_{k^* - 2}) + (k^* - 3)T_m + T_s][T_m + E(X_{k^*})]$$

$$- C_2 [E(Y_{k^* - 1}) + (k^* - 3)T_m + T_s] [T_m + E(X_{k^* - 1})]$$

$$= \Delta C(k^* - 1)$$

$$+ b(k^*)b(k^* - 1)b(k^* - 2)[E(Y_{k^*}) + (k^* - 1)T_m + T_s]$$

$$\cdot [C_1 T_s - C_2 + C_1 T_m (k^* - 2)][E(X_{k^* - 1} - E(X_{k^*})]$$

$$+ b(k^* - 2)[E(X_{k^* - 1} + X_{k^*}) + 2T_m] \cdot \Delta C(k^* - 1).$$

By our assumption and (5.9), we can easily see that (5.10) is positive which means $\Delta C(k^* - 2) > 0$. [Note that $C_1 T_s - C_2 + C_1 T_m (k^* - 2) = C_0 + C_s + (k^* - 2) (C_0 T_m + C_m) > 0$ for $k^* > 2$.] Replacing $k^*$ in (5.10) by $k^* - 1$ we can get that $C(k^* - 3) > 0$ for $k^* > 3$. Repeating the argument, we can say that $\Delta C(k) > 0$ for $k \leq k^* - 1$. Thus $k^*$ gives the optimal policy of type III in the sense of the maintenance cost rate.

If $\Delta C(k^*) = 0$ for an integer $k^*$, then $C(k^*) = C(k^* + 1)$. Except such a case, $k^*$ is unique as shown above. Thus the proof of the theorem completes in the case $C_2 > 0$.

For the case $C_2 = 0$ (i.e., $C_m T_s = C_s T_m$) the assertion of the theorem consists with the one of Theorem 1 which was proved.

If $C_2 < 0$, (5.6) does not hold. And $C(k)$ is a monotone increasing function of $k$ for $k \leq k_0$ because $a(k)$ and $C_2 b(k)$ are both monotone increasing function in this interval. Hence, there does not exist the optimal $k$ in $[1, k_0]$. Let $\hat{k}$ be a $k > k_0$ such that $a(k - 1) > C(k_0) \geq a(k)$, if it exists. Since $a(k)$ dominates $C(k)$ and monotonically decreases for $k > k_0$, there exists a $k$ which maximizes $C(k)$ in $[k_0, \hat{k} - 1]$. In order to prove the
uniqueness, we shall denote $k^*$ the first value of $k$ which maximizes $C(k)$. This means that $\Delta C(k^*) \leq 0$ and $\Delta C(k^*-1) > 0$. We have

$$\Delta C(k^*+1) = \Delta C(k^*) + [\Delta C(k^*+1) - \Delta C(k^*)]$$

$$= \Delta C(k^*) + b(k^*)b(k^*+1)b^{*}(k+2)\{C_1[E(Y_{k^*})+(k^*-1)T_m + T_s]$$

$$[T_sE(X_{k^*+2}) - T_m[E(Y_{k^*+2})-(k^*+1)E(X_{k^*+2})]]$$

$$- C_1[E(Y_{k^*+2})+(k^*+1)T_m + T_s]$$

$$\cdot [T_sE(X_{k^*+1}) - T_m[E(Y_{k^*+1})-k^*E(X_{k^*+1})]]$$

$$- C_2[E(Y_{k^*})+(k^*-1)T_m - T_s][T_m+E(X_{k^*+2})]$$

$$+ C_2[E(Y_{k^*+2})+(k^*+1)T_m + T_s][T_m+E(X_{k^*+1})]$$

$$= \Delta C(k^*)$$

$$+ b(k^*)b(k^*+1)b(k^*+2)[E(Y_{k^*})+(k^*-1)T_m + T_s]$$

$$\cdot [C_1(T_s+k^*T_m)-C_2][E(X_{k^*+2})-E(X_{k^*+1})]$$

$$+ b(k^*+2)[C_1\Delta a(k^*)+C_2\Delta b(k^*)][E(X_{k^*+2})+E(X_{k^*+1})+2T_m]$$

$$< 0.$$  

Similar argument proves $\Delta C(k) < 0$ for all $k \geq k^*+1$. Even if $k$ does not exist, when $k'$ defined below exists, the above argument is true under the slight modification. $k'$ is defined as a $k > k_0'$ such that $a(k-1) > C(k_0') \geq a(k)$ for some $k_0' > k_0$. And, the case in which $k'$ does not exist is the case in which $C(k)$ is a monotone increasing function and the optimal policy is that don't perform preventive maintenance at any failure. Thus we can get the theorem for $C_2 < 0$. When $k_0 = \infty$, these arguments above are true trivially.

6. Optimal Policy of Type III'

Since the class of all policies of type III' includes the class of all policies of type III, the limiting efficiency of the optimal policy of type III' is equal to or higher than the one of the optimal policy of type III. In this section, we shall show that the former is strictly higher than the later, and how to find the optimal policy of type III'.

Now, if (4.20) holds, from Lemma 3 and Lemma 4 we can say that
there exists $\xi_0$ such that

\[\begin{align*}
(6.1) \quad v(k, 0) &= Z(k, \xi_0),
\end{align*}\]

hence that

\[\begin{align*}
Z(k, \xi) &< v(k, 0) \quad \text{for } 0 < \xi < \xi_0
\end{align*}\]

and

\[\begin{align*}
Z(k, \xi) &> v(k, 0) \quad \text{for } \xi > \xi_0.
\end{align*}\]

These inequalities imply that

\[\begin{align*}
(6.2) \quad v(k, \xi) &< v(k, 0) \quad \text{for } 0 < \xi < \xi_0
\end{align*}\]

Thus we have the following

**Lemma 6.** The optimal policy of type III' has strictly higher limiting efficiency than the optimal limiting efficiency of Policy III.

**Proof.** Even for $k_0$ which gives the optimal policy of type III, the inequality (6.2) holds. This means that the assertion of the lemma is true.

Next, we shall show the following

**Lemma 7.** For any $k$, let

\[v(k, \xi(k)) = \min_{\xi} v(k, \xi).\]

Then $\xi(k)$ is unique.

**Proof.** It is clear that there exists $\xi(k)$, because $v(k, \xi)$ is bounded and continuous. For any positive number $\varepsilon$, assume that there exist $\xi_1$ and $\xi_2$ such that

\[0 < \xi_1 < \xi_2 < \xi_0\]

and

\[v(k, 0) - \varepsilon = v(k, \xi_1) = v(k, \xi_2),\]

where $\xi_0$ was defined in (6.1). From the continuity of $v(k, \xi)$ if we choose $\varepsilon$ small enough, we can get such $\xi_1$ and $\xi_2$. Without loss of
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generality, we can assume that the equality:

\[(6.3) \quad v(k, 0) - \epsilon = v(k, \xi)\]

does not hold for \(\xi < \xi_1\) and \(\xi > \xi_2\). Let

\[w_i^*(k, \xi) = \int_{\xi_1}^{\xi} u_i(x) dS(x) \quad (i=1, 2),\]

where \(u_i(x)\) and \(dS(x)\) are same to (4.15) and (4.16). An analogous argument to the proof of Lemma 3 shows that

\[Z^*(k, \xi) = \frac{w_1^*(k, \xi)}{w_2^*(k, \xi)}\]

is a monotone increasing and continuous function. Hence, since that

\[v(k, \xi_2) = v(k, \xi_1) \oplus Z^*(k, \xi_2) = v(k, \xi_1),\]

we have

\[Z^*(k, \xi_2) = v(k, \xi_1).\]

Thus, for any \(\xi \in (\xi_1, \xi_2)\), from the fact that

\[Z^*(k, \xi) < v(k, \xi_1),\]

we have

\[v(k, \xi) = v(k, \xi_1) \oplus Z^*(k, \xi) < v(k, \xi_1) = v(k, \xi_2).\]

This means that \(\xi(k) \in (\xi_1, \xi_2)\) and that (6.3) does not hold for any \(\xi \in (\xi_1, \xi_2)\).

Now, let us fix \(\epsilon > 0\) arbitrarily. Examine whether the following equation (6.4) holds or not for \(i=0, \xi_1^{(i)}=0, \epsilon_i=\epsilon\), and some \(\xi_1^{(i+1)}, \xi_2^{(i+1)}\).

\[(6.4) \quad v(k, \xi_1^{(i)}) - \epsilon_i = v(k, \xi_1^{(i+1)}) = v(k, \xi_2^{(i+1)}).\]

If it holds, since we can conclude that \(\xi(k) \in (\xi_1^{(i+1)}, \xi_2^{(i+1)})\) using the above argument, proceed the procedure A in below. If it doesn’t, proceed the procedure B. Continuing these procedure A or B for \(i=1, 2, \cdots\), we can get \(\xi(k)\) uniquely.
[Procedure A] Add 1 to i. Put \( \varepsilon_i = \varepsilon_{i-1} \) (i.e., \( \varepsilon \)'s for new and old \( i \) are the same). Then examine (6.4) for new \( i \).

[Procedure B] Add 1 to \( i \). Put \( \varepsilon_i = \varepsilon_{i-1}/2 \) and \( \xi_1^{(i)} = \xi_1^{(i-1)} \). Then examine (6.4) for new \( i \).

Thus, the lemma has been proved.

**Lemma 8.** For any positive integer \( k \), \( \xi(k) \) is the root of the following equation.

\[
(6.5) \quad v(k, \xi) = T_m e^{-Q(\xi)} \int_{\xi}^{\infty} (y - \xi) f(y) dy.
\]

**Proof.** Since \( v(k, \xi) \) is a monotone increasing function for \( \xi > \xi_0 \) and \( \xi(k) \) is a unique minimum point of \( v(k, \xi) \), there exists one and only one point such as \( \frac{d}{d \xi} v(k, \xi) = 0 \). This is \( \xi(k) \). Differentiating \( v(k, \xi) \), we have

\[
(6.6) \quad \frac{d}{d \xi} \left\{ \frac{(k-1) T_m + T_s + w_1(k, \xi)}{E(Y_k) + w_2(k, \xi)} \right\} = \frac{w_1'(k, \xi) [E(Y_k) + w_2(k, \xi)] - w_2'(k, \xi) [(k-1) T_m + T_s + w_1(k, \xi)]}{\{E(Y_k) + w_2(k, \xi)\}^2}.
\]

Since the denominator of the RHS of (6.6) is positive, equating the numerator to zero we get

\[
(6.7) \quad \frac{w_1'(k, \xi)}{w_2'(k, \xi)} = v(k, \xi).
\]

The LHS of (6.7) is equal to

\[
\frac{T_m e^{-Q(\xi)}}{\int_{\xi}^{\infty} (y - \xi) f(y) dy},
\]

which is easily gotten from (3.8) and (3.9) and completes the proof of the lemma.

Summarizing Lemma 6~8, we may assert the following

**Theorem 3.** The optimal policy of type III' for a system whose failure
distribution is strictly IFR is given by $\xi = \min_k \xi(k)$, where $\xi(k)$ is the unique root of the equation (6.5). The limiting efficiency for the optimal policy of type III is $h(\xi)/(T_m + h(\xi))$ and this is higher than the limiting efficiency for the optimal policy of type III, where $h(t)$ was defined in Lemma 2.

**Remark 3.** This theorem asserts that Policy III is not optimal in the class of Policy V and suggests that Theorem 5.1 of [4] must be canceled. (An argument in the proof of it (p. 39, l. 11 in [4]) was incorrect.) However, because a tedious computation may be needed for finding $\xi$, if the limiting efficiency for the optimal policy of type III' is near to the one for the optimal policy of type III, the optimality (or effectiveness) of Policy III may be used from a practical viewpoint. The author hopes to calculate these limiting efficiencies numerically in the near future.

**Remark 4.** We shall illustrate the features of several functions $v(k, \xi)$, $Z(k, \xi)$, $Z^*(k, \xi)$ and $T_m/u_1(t)/u_2(t)$ in Fig. 1. The author conjectures that such a situation as illustrated in Fig. 2 does not occur. But, unfortunately, the proof has not been discovered. If we prove the fact, we may find $\xi$ more easily.

**Remark 5.** We can rewrite $\nu_1(k, \xi)$ as follows:

$$\nu_1(k, \xi) = \frac{T_m}{\Gamma(k)} \int_0^\xi e^{-Q(t)} \{Q(t)\}^{k-1} q(t) \, dt$$

$$= \frac{T_m}{\Gamma(k)} \int_0^{Q(\xi)} e^{-z} z^{k-1} \, dz$$

$$= \frac{T_m \gamma(k, Q(\xi))}{\Gamma(k)}$$

where $\gamma(k, \xi)$ denotes an incomplete $\Gamma$ function. Thus, we have

$$\nu(k, \xi) = \frac{(k-1) T_m + T_s} {E(Y_k) \Gamma(k+1) + \{Q(\xi)\}^k \int_\xi^\infty (y-\xi)f(y) \, dy + \int_0^\xi \{Q(t)\}^k F(t) \, dt}.$$  

**Example 1.** If the failure distribution of system is of Weibull with a shape parameter $\beta$ and a scale parameter $\alpha$, we have
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\[ \int_{\xi}^{\infty} (y-\xi) f(y) \, dy = \alpha^{-\frac{1}{\beta}} \left\{ \Gamma \left( \frac{1}{\beta} + 1 \right) - \gamma \left( \frac{1}{\beta} + 1, Q(\xi) \right) - \xi e^{-Q(\xi)} \right\} \]

and

\[ E(Y_k) = \alpha^{-\frac{1}{\beta}} \frac{\Gamma \left( k + \frac{1}{\beta} \right)}{\Gamma(k) \Gamma(k+1) + T_m \gamma(k+1, \alpha \xi^\beta)} \]

Then we have

\[ v(k, \xi) = \frac{\alpha^{-\frac{1}{\beta}} \left\{ \gamma \left( \frac{1}{\beta} + 1, \alpha \xi^\beta \right) - \xi e^{-Q(\xi)} \right\} + \gamma \left( \frac{1}{\beta} + 1, \alpha \xi^\beta \right)}{k \Gamma \left( k + \frac{1}{\beta} \right)} \]

7. Optimal Policy of Type IV'

As was shown in the previous section, Policy III could not become the optimal policy in the class of all policies of type III'. This is also true in the class of Policy IV' which includes the all policies of type III. We shall show the fact here.

The limiting efficiency for Policy IV' will be got by putting \( a_i = \xi \) for \( i = 1, \cdots, k-1 \) and \( a_i = 0 \) for \( i = k \) in (4.9) and (4.10) and inserting \( E(Y) \) and \( E(K) \) for (4.11). We shall denote the amount corresponding to \( V(k, \xi) \) of (4.14) as \( V(k, \xi) \) which is given by

\[ V(k, \xi) = \frac{1}{T_s + \left( \sum_{i=1}^{k} \frac{i e^{-Q(t)} (Q(t))^{i-1}}{(i-1)!} + \int_{0}^{\xi} \frac{kq(t) e^{-Q(t)} (Q(t))^{i-1}}{(k-1)!} dt - 1 \right) T_m \sum_{i=1}^{k} \frac{Q(t)^{i-1}}{(i-1)!} G(t) + \int_{0}^{\xi} \frac{tf(t) Q(t)^{i-1}}{(k-1)!} dt}{A_k(\xi, \alpha)} \]

Since it is clear that this is a differentiable function of \( \xi \), we differentiate it as follows.
\[
\frac{d}{d\xi} V(k, \xi) = \frac{1}{B(k, \xi)^2} \left\{ \sum_{i=2}^{k} i \frac{Q(\xi)}{(i-2)!} e^{-Q(\xi)} q(\xi) - \sum_{i=1}^{k} i q(\xi) e^{-Q(\xi)} \right\} \]
\[
\frac{(Q(\xi))^{i-1}}{(i-1)!} + k q(\xi) e^{-Q(\xi)} (Q(\xi))^{k-1} \]
\[
T_m B(k, \xi) - \left\{ \sum_{i=2}^{k} \frac{(Q(\xi))^{i-2}}{(i-2)!} q(\xi) G(\xi) - \sum_{i=1}^{k} \frac{(Q(\xi))^{i-1}}{(i-1)!} \xi f(\xi) + \xi f(\xi) \frac{(Q(\xi))^{k-1}}{(k-1)!} \right\} \]
\[
\cdot A(k, \xi) \right] = \frac{1}{(B(k, \xi))^2} \left[ T_m \left\{ \sum_{i=0}^{k-2} \frac{(Q(\xi))^i}{i!} e^{-Q(\xi)} q(\xi) \right\} \cdot B(k, \xi) - \left\{ \sum_{i=0}^{k-2} \frac{(Q(\xi))^i}{i!} q(\xi) \right\} \right. \]
\[
\times \left[ \int_{\xi}^{\infty} (y-\xi) f(y) dy \right] A(k, \xi) \]
\[
R(k, \xi) q(\xi) \int_{\xi}^{\infty} (y-\xi) f(y) dy = \frac{R(k, \xi)}{B(k, \xi)} \{ r(\xi) - V(k, \xi) \}, \]

where

\[
r(\xi) = \int_{\xi}^{\infty} \frac{T_m F(\xi)}{(y-\xi) f(y) dy} \]

and

\[
R(k, \xi) = \sum_{i=0}^{k-2} \frac{(Q(\xi))^i}{i!}. \]

Here, we can easily get the following

**Lemma 9.** (i) \( \lim_{\xi \to 0} r(\xi) = \frac{T_m}{m} \geq 0 \)

(ii) \( \lim_{\xi \to \infty} r(\xi) = T_m q(\infty) \)

(iii) If \( f(x) \) is strictly IFR, the \( r(\xi) \) is a monotone increasing function.

**Proof.** (i) evident. (ii) and (iii) \( r(\xi) \) will be rewritten as
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\[ r(\xi) = \frac{T_m e^{-Q(\xi)}}{\int_\xi^\infty (y-\xi) f(y) \, dy} = \frac{T_m}{h(\xi)}, \]

where \( h(\xi) \) was given by (3.2) in Lemma 2, which showed that \( h(\xi) \) is a monotone decreasing function if \( f(x) \) is strictly IFR and that \( \lim_{\xi \to \infty} h(\xi) = 1/q(\infty) \). Thus the assertions of the lemma are true.

Now, we can see that \( V(k, 0) = v(1, 0) \) and \( V(k, \infty) = v(k, 0) \), because the former case corresponds to Policy III for \( k = 1 \), where \( V(k, \infty) = \lim_{\xi \to \infty} V(k, \xi) \). Thus \( V(k, \infty) \) is finite for each \( k \) by Theorem 1.

Of course, for any fixed \( k \), \( V(k, \xi) \) becomes its minimum value at \( \xi(k) \) such that \( r(\xi) = V(k, \xi) \) if \( T_m < T_s \). This fact will be shown as follows. If \( r(0) = T_m/m < T_s/m = v(1, 0) = V(k, 0) \), then \( V(k, \xi) \) decreases in a neighbourhood of the origin. In order to become \( \frac{dV(k, \xi)}{d\xi} = 0 \), the relation \( r(\xi) = V(k, \xi) \) must hold. Hence \( V(k, \xi) \) will decrease in the interval \((0, \xi(k))\), where \( \xi(k) \) in the first root of the equation

\[(7.3) \quad r(\xi) = V(k, \xi).\]

Further, at \( \xi(k) \), since \( r(\xi) \) is an increasing function, \( r(\xi(k) + \varepsilon) > V(\xi(k) + \varepsilon) \) for sufficiently small \( \varepsilon > 0 \). This means that \( V(k, \xi) \) is an increasing function at \( \xi(k) + \varepsilon \), and that \( \xi(k) \) is a minimal point. Even if \( \xi(k) \) is another root of the equation of (7.3), \( V(k, \xi) \) will increase at \( \xi(k) + \varepsilon \). Thus \( \xi(k) \) cannot be a maximal point. This fact implies non-existence of \( \xi(k) \) (i.e., uniqueness of \( \xi(k) \)) and hence the following

**Theorem 4.** If \( T_m < T_s \), then the optimal policy of type IV' for a system whose failure distribution is strictly IFR is given by \( \xi = \min_k \xi(k) \), where \( \xi(k) \) is the unique root of the equation: \( r(\xi) = V(k, \xi) \). The limiting efficiency of the optimal policy of type IV' is \((1 + r(\xi))^{-1}\). If \( T_m \geq T_s \), then the optimal policy of type IV' is to replace the system by new at each failure.
Remark 6. We may illustrate the features of $r(\xi)$ and $V(k, \xi)$ for several $k$ in Fig. 3. Broken lines indicate the case in which $T_m > T_s$.

\begin{figure}[h]
\centering
\includegraphics[width=\textwidth]{fig3}
\caption{Fig. 3}
\end{figure}

REFERENCES