

# ESTIMATION OF THE EXPECTED CUMULATIVE OPERATIONAL TIME FOR FINITE SEMI-MARKOV SYSTEMS

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ABSTRACT.

In this paper a Non-parametric estimator of the expected cumulative operational time for semi-Markov systems is proposed. The asymptotic properties of this estimator, as the uniform strongly consistency and normality are given. To this purpose, we, firstly, present a recursive formula of the empirical estimator of the semi-Markov kernel.