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- the NPI imprecise distribution corresponds to the set of all maximum points of the "spacings likelihood" function (Ranneby, 1984; Coolen and Newby, 1994)
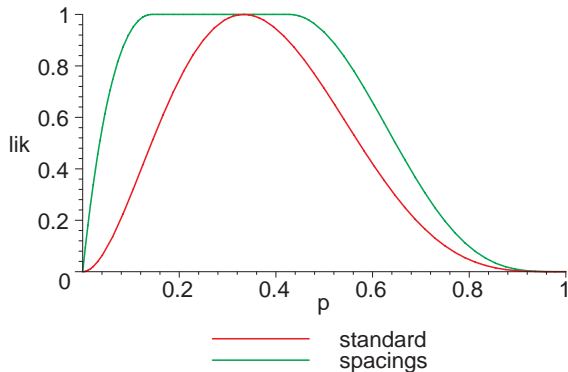
$$S(F) \propto \prod_{i=1}^{n+1} P_F(x_{(i-1)} < X_i \leq x_{(i)}) = \prod_{i=1}^{n+1} \left(F(x_{(i-1)}) - F(x_{(i)}) \right)$$

example

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- (normalized) profile likelihood functions for $P_F(X_7 \in A)$:

references

Coolen, F., and Newby, M. (1994). Bayesian estimation of location parameters in life distributions. *Reliab. Eng. Syst. Saf.* 45, 293–298.

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