البحث الثانى (مشترك)

Title: Bayesian inference based on a jointly type-II censored sample from two exponential populations
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Abstract. In this paper, based on a jointly type-II censored sample from two exponential populations, the Bayesian inference for the two unknown parameters are developed with the use of squared-error, linear-exponential and general entropy loss functions. The problem of predicting the future failure times, both point and interval prediction, based on the observed joint type-II censored data, is also addressed from a Bayesian viewpoint. A Monte Carlo simulation study is conducted to compare the Bayesian estimators with themaximum likelihood estimator developed by Balakrishnan and Rasouli [Exact likelihood inference fortwo exponential populations under joint type-II censoring. Comput Stat Data Anal.

2008;52:2725–2738].Finally, a numerical example is utilized for the purpose of illustration.