

البحث الثالث (مشترك)

Title: Bayesian Inference for The Left Truncated Exponential Distribution based on Ordered Pooled Sample of Records

Author: Mostafa Mohie El-Din, Yahia Abdel-Aty, **Ahmed Shafay** and Magdy Nagy

Journal: Journal of Statistics Applications & Probability

Volume:4 **Issue:** 1 **Year:** 2015 **Pages:** 1–11

Journal information:

- **Publisher:** Natural Sciences Publishing
- **ISSN:**2090-8423

Article history:

- **Received:** 11 September 2014
- **Accepted:** 7 December 2014
- **Available online:** 1 March 2015

Abstract. In this paper, the maximum likelihood and Bayesian estimations are developed based on an ordered pooled sample from two independent samples of record values from the left truncated exponential distribution. The Bayesian estimation for the unknown parameters is discussed using different loss functions. Also, the maximum likelihood and the Bayesian estimators of the corresponding reliability and p -th quantile functions are calculated. The problem of predicting the record values from a future sample from the sample population is also discussed from a Bayesian viewpoint. A Monte Carlo simulation study is conducted to compare the maximum likelihood estimator with the Bayesian

estimators. Finally, an illustrative example is presented to demonstrate the different inferencemethods discussed here.

