

NEW EXPONENTIATED WEIGHTED EXPONENTIAL DISTRIBUTION AND ITS BASIC STATISTICAL PROPERTIES

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Received February 4, 2017

Abstract

In this article, we introduce a new model of generalization of the weighted exponential distribution using the exponentiated family of distributions referred to as new exponentiated weighted exponential distribution. The proposed model has more mild algebraic properties than the existing exponentiated weighted exponential. Some of the basic statistical properties of the proposed model are studied and provided. We discuss estimation of the parameters by method of maximum likelihood estimation.

Keywords and phrases: exponentiated weighted exponential, weighted exponential, maximum likelihood estimation, order statistics.

ISSN: 2230-9837

