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Marshall Olkin Alpha Power Extended Weibull Distribution: Different Methods of Estimation based on Type I and Type II Censoring

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Highlights

- A new extended Weibull distribution is offered.
- Essential properties are studied.
- MOAPEW based on Type I and Type II censored samples are examined.
- Parameter estimation using classical methods and Bayesian were obtained.
- Simulation studies Application and the application of real data are used.

Article Info

Abstract

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Keywords

Marshall–Olkin Alpha Power Maximum product spacing Bayesian estimation Type I censored Type II censored In this paper, we insert and study a novel five-parameter extended Weibull distribution denominated as the Marshall–Olkin alpha power extended Weibull (MOAPEW) distribution. This distribution's statistical properties are discussed. Maximum likelihood estimations (MLE), maximum product spacing (MPS), and Bayesian estimation for the MOAPEW distribution parameters are obtained using Type I and Type II censored samples. A numerical analysis using Monte-Carlo simulation and real data sets are realized to compare various estimation methods. The supremacy of this novel model upon some famous distributions is explicated using different real datasets as it appears the MOAPEW model achieves a good fit for these applications.

1. INTRODUCTION

Statistical distributions are commonly used in real-life phenomena to explain them. For this reason, it is of great importance to the theory of distributions to generate novel distributions. Several researchers produced and studied novel distributions from classical ones. Many groups of generalized distributions were grown and applied for various events explanation in real-life in the last few years. These generalized distributions are favored because they have more parameters and thus more versatility to model life data.

A number of distributions were made using pdf or cdf based on a model with g(t) like a probability density function (pdf), and G(t), which is cumulative distribution function (cdf), and also the survival functions as a basic distribution to add a new model. The Marshall-Olkin distribution family has been introduced in [1], which depends on adding an extra parameter to the distribution family and is known as extended distributions. G(t) and g(t) are the cdf and pdf of a given random variable. Then the Marshall-Olkin (MO) family cdf and pdf can be written as, respectively, by:

$$F(t) = \frac{G(t)}{\theta + (1 - \theta)G(t)}, \qquad \theta > 0,$$
(1)

and

$$f(t) = \frac{\theta g(t)}{[\theta + (1 - \theta)G(t)]^2}.$$
(2)

The MO family used to propose a new distribution with a different behavioral spectrum. See [2] introduced Marshall-Olkin extended Weibull distribution (MOW), [3] introduced Marshall-Olkin extended Lomax distribution, [4] discussed Marshall-Olkin logistic processes, [5] obtained a new Marshall-Olkin extended generalized linear, exponential distribution family, and [6] introduced Marshall-Olkin generalized Pareto distribution.

In addition, the alpha power (AP) transformation by addition of a new parameter to obtain a distribution family was discussed by [7]. If G(t) is a cdf of any distribution, W(t) is a cdf that is obtained by Equation (3):

$$W(t) = \begin{cases} \frac{\alpha^{G(t)} - 1}{\alpha - 1} & \text{if } \alpha > 0, \alpha \neq 1, \\ G(t) & \text{if } \alpha = 1 \end{cases}$$
(3)

and the corresponding pdf takes the form

$$w(t) = \begin{cases} \frac{\ln(\alpha) g(t) \alpha^{G(t)}}{\alpha - 1} & \text{if } \alpha > 0, \alpha \neq 1\\ g(t) & \text{if } \alpha = 1 \end{cases}$$
(4)

For example, [8] introduced alpha power Weibull (APW) distribution, [9] introduced new AP transformed family of distributions, [10, 11] introduced AP transformed Lindley and inverse Lindley respectively, [12] introduced AP transformed power Lindley distribution and [13] introduced AP inverse Weibull distribution, have done a lot of works on distributions based on AP transformation.

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The Marshall Olkin Alpha Power (MOAP) family has recently been introduced in [14]. This is a new method for inserting an extra parameter for more flexibility into a family of distributions. By taking the cdf of AP family as the baseline cdf in cdf of MO family, then the cdf of MOAP family received by the Equation (5):

$$F_{MOAP}(t) = \begin{cases} \frac{\alpha^{G(t)} - 1}{(\alpha - 1)\left(\theta + \frac{(1 - \theta)}{(\alpha - 1)}(\alpha^{G(t)} - 1)\right)} & \text{if } \alpha > 0, \alpha \neq 1, \theta > 0\\ G(t) & \text{if } \alpha = 1 \end{cases}$$
(5)

its pdf can be expressed as

$$f_{MOAP}(t) = \begin{cases} \frac{\theta \ln(\alpha)}{\alpha - 1} \frac{g(t)\alpha^{G(t)}}{\left(\theta + \frac{(1-\theta)}{(\alpha-1)}(\alpha^{G(t)} - 1)\right)^2} & \text{if } \alpha > 0, \alpha \neq 1, \theta > 0\\ g(t) & \text{if } \alpha = 1 \end{cases}$$
(6)

In [15] introduced a new generalization of the Pareto distribution based on the MOAP family. In [16] introduced MOAP inverse exponential distribution. [17] introduced a new Weibull distribution based on MOAP family. In [18], a new logistics differential model is based on the MOAP family. [19] introduced MOAP Inverse Weibull distribution.

In [20] discussed extended Weibull (EW) distribution. The cdf and pdf of EW distribution with parameters β , λ , and δ are as follows:

$$G(t;\beta,\lambda,\delta) = 1 - e^{\lambda\delta\left(1 - e^{\left(\frac{t}{\lambda}\right)^{\beta}}\right)}; \quad t \ge 0, \beta, \lambda, \delta > 0,$$
(7)

$$g(t;\beta,\lambda,\delta) = \delta\beta \left(\frac{t}{\lambda}\right)^{\beta-1} e^{\left(\frac{t}{\lambda}\right)^{\beta} + \lambda\delta \left(1 - e^{\left(\frac{t}{\lambda}\right)^{\beta}}\right)}.$$
(8)

There are numerous situations in life testing and reliability experiments where observations are missed or set aside from experimentation prior to failure. For all experimental observations, the tester is unable to obtain full data about times of failure. Censored information can decrease time and costs for any experiment. The test of censoring has several forms. Type I censored and Type II censored are the most relevant and used schemes. For example, see [21].

First of all, this paper aims to insert and introduce, depending on the MOAP family, a new lifetime distribution known as MOAP extended Weibull (MOAPEW) distribution. Considerable statistical characteristics of MOAPEW are shown. Second, the estimation of parameters for the distribution of the MOAPEW is explored using non-Bayesian (MLE and MPS) and Bayesian estimations. Third, considering parameter estimates of the MOAPEW distribution with censored samples of Type I and Type II scheme. The simulation of Monte-Carlo is conducted to assess the accuracy of estimators. Two real data analyses are developed to verify the model and scheme's veracity.

The structure of this paper is as follows, and a novel distribution is introduced and outlined in section 2. Reliability analyses are taken from section 3, although certain statistical properties of MOAPEW are discussed in section 4. Section 5 presents parameter estimation of MOAPEW with complete, Type I and Type II censored samples. The simulation analysis of Monte-Carlo can be found in section 6. In section 7, the implementations of two real data sets are studied. Lastly, it addresses the conclusion of this analysis.

2. DISTRIBUTION DESCRIPTION

The MOAPEW distribution and its sub-models have been introduced in this section.

2.1. MOAPEW Distribution

MOAPEW distribution was developed using the MOAP family and EW distribution. Let a random variable t is distributed MOAPEW with parameter $(\alpha, \beta, \theta, \lambda, \delta)$. Referring to Equations (6), (7) and (8), the pdf of MOAPEW can be written as

$$f(t, \Psi) = \frac{\theta \ln(\alpha)}{\alpha - 1} \frac{\delta \beta \left(\frac{t}{\lambda}\right)^{\beta - 1} e^{\left(\frac{t}{\lambda}\right)^{\beta}} \mathfrak{E}(t; \beta, \lambda, \delta) \alpha^{1 - \mathfrak{E}(t; \beta, \lambda, \delta)}}{\left(\theta + \frac{(1 - \theta)}{(\alpha - 1)} (\alpha^{1 - \mathfrak{E}(t; \beta, \lambda, \delta)} - 1)\right)^2}; \alpha \neq 1$$
(9)

where $\Psi = (\alpha, \beta, \theta, \lambda, \delta), \Psi > 0$, and $\mathfrak{E}(t; \beta, \lambda, \delta) = e^{\lambda \delta \left(1 - e^{\left(\frac{t}{\lambda}\right)^{\prime}}\right)}$. By using Equations (5) and (7), the cdf of MOAPEW is as following

$$\mathbb{F}(t,\Psi) = \frac{\alpha^{1-\mathfrak{E}(t;\beta,\lambda,\delta)} - 1}{(\alpha-1)\left(\theta + \frac{(1-\theta)}{(\alpha-1)}(\alpha^{1-\mathfrak{E}(t;\beta,\lambda,\delta)} - 1)\right)}; \ \alpha \neq 1.$$
(10)

Figure 1 displays different shape for pdf of the MOAPEW with the following values for certain parameters



Figure 1. Different shapes for the pdf function

2.2. Sub-Models From MOAPEW

The MOAPEW distribution can be used to create a variety of sub-models, as appear in Table 1

 Table 1. New sub-models from MOAPEW distribution

V					
Models	α	β	θ	λ	δ
MOAP extended exponential (MOAPEE)	α	1	θ	λ	δ
MOAP Rayleigh (MOAPR)	α	β	θ	2	δ
AP extended Weibull (APEW)	α	β	1	λ	δ
MO extended Weibull (MOEW)	1	β	θ	λ	δ

3. ANALYSIS OF RELIABILITY

The survival function of MOAPEW can be written by the following Equation:

$$S(t, \Psi) = \frac{\theta \left[\alpha - \alpha^{(1-\mathfrak{E}(t;\beta,\lambda,\delta))} \right]}{(\alpha - 1) \left[\theta + \frac{(1-\theta)}{(\alpha - 1)} \left(\alpha^{(1-\mathfrak{E}(t;\beta,\lambda,\delta))} - 1 \right) \right]}.$$
(11)

The hazard function of a MOAPEW distribution can be written by the following Equation:

$$h_{MOAPW}(t, \Psi) = \frac{\ln(\alpha)}{\alpha - \alpha^{(1 - \mathfrak{E}(t; \beta, \lambda, \delta))}} \frac{\delta \beta(\frac{t}{\lambda})^{\beta - 1} e^{(\frac{t}{\lambda})^{\beta}} \alpha^{(1 - \mathfrak{E}(t; \beta, \lambda, \delta))}}{\left[\theta + (1 - \theta)(\alpha - 1)^{-1} \left(\alpha^{(1 - \mathfrak{E}(t; \beta, \lambda, \delta))} - 1\right)\right]}.$$
(12)

The hazard functions of the MOAPEW distribution with various true values of the parameter are shown in Figure 2.



Figure 2. Different shapes for MOAPEW

We infer from the study of Figures 1 and 2 that the MOAPEW distribution can work as a reliable distribution for modeling and fitting many kinds of data, such as skewed and different data that isn't

consistent with other traditional distributions. The reversed hazard function of the MOAPEW distribution is shown as below:

$$rh_{MOAPW}(x,\Psi) = \frac{\theta \ln(\alpha)}{\alpha - 1} \frac{\delta \beta\left(\frac{t}{\lambda}\right)^{\beta - 1} e^{\left(\frac{t}{\lambda}\right)^{\beta}} \alpha^{(1 - \mathfrak{E}(t;\beta,\lambda,\delta))}}{\left(\alpha^{(1 - \mathfrak{E}(t;\beta,\lambda,\delta)) - 1}\right) \left[\theta + \frac{(1 - \theta)}{(\alpha - 1)} \left(\alpha^{(1 - \mathfrak{E}(t;\beta,\lambda,\delta)) - 1}\right)\right]}.$$
(13)

The reversed hazard functions of MOAPEW distribution with some values of the parameters are displayed in Figure 3.



Figure 3 Different shapes for reversed hazard function

For the MOAPEW delivery stress-strength reliability scale, let X and Y are random variables (RV) with independent intensity and stress observed from the distribution of MOAPEW. The stress-strength reliability R is then evaluated as:

$$R = P(Y < X) = \int_{x=0}^{\infty} \left\{ \int_{y=0}^{x} f(y; \Psi_2) \, dy \right\} f(x; \Psi_1) \, dx.$$
 Then, we have

$$R = \frac{\theta_1 \delta_1 \beta_1 \ln(\alpha_1)}{(\alpha_1 - 1)(\alpha_2 - 1)} \int_0^\infty \frac{\left(\frac{x}{\lambda_1}\right)^{\beta_1 - 1} e^{\left(\frac{x}{\lambda_1}\right)^{\beta_1} \alpha_1 \left(1 - \mathfrak{E}(x;\beta_1,\lambda_1,\delta_1)\right)} \left(\alpha_2 \left(1 - \mathfrak{E}(x;\beta_2,\lambda_2,\delta_2)\right) - 1\right)}{\left[\theta_1 + \frac{(1 - \theta_1)}{(\alpha_1 - 1)} \left(\alpha_1 \left(1 - \mathfrak{E}(x;\beta_1,\lambda_1,\delta_1)\right) - 1\right)\right]^2 \left[\theta_2 + \frac{(1 - \theta_2)}{(\alpha_2 - 1)} \left(\alpha_1 \left(1 - \mathfrak{E}(x;\beta_2,\lambda_2,\delta_2)\right) - 1\right)\right]} dx.$$
(14)

Table 2. Some numerical values of reliability stress-strength model for different cases

			ŀ	Actual	value	;				ŋ			
α_1	β_1	θ_1	λ_1	δ_1	α_2	β_2	θ_2	λ_2	δ_2	0.5	1.5	3	
ŋ	1.5	1.5	1.5	2	1.2	1.2	1.2	1.2	2	0.5826	0.6692	0.7190	
1.5	1.5	ŋ	1.5	2	1.2	1.2	1.2	1.2	2	0.4920	0.6692	0.7659	
1.5	1.5	1.5	ŋ	2	1.2	1.2	1.2	1.2	2	0.3565	0.6692	0.7673	
1.5	1.5	1.5	1.5	ŋ	1.2	1.2	1.2	1.2	2	0.8985	0.7329	0.5697	
1.5	1.5	1.5	1.5	2	1.2	1.2	1.2	ŋ	2	0.7942	0.6398	0.5624	
1.5	1.5	1.5	1.5	2	1.2	1.2	1.2	1.2	ŋ	0.2880	0.5887	0.7686	
1.5	1.5	1.5	1.5	2	1.2	ŋ	1.2	1.2	2	0.7865	0.6354	0.5250	
3	1.5	1.5	1.5	2	2.5	1.2	ŋ	1.2	3	0.8590	0.7515	0.6668	
ŋ	1.5	1.5	1.5	2	2.5	1.2	1.2	1.2	3	0.8334	0.7783	0.7420	
3	1.5	1.5	1.5	0.7	2.5	1.8	ŋ	0.2	3	0.9851	0.9793	0.9757	
3	1.5	ŋ	1.5	0.7	2.5	1.8	1.5	0.2	3	0.9409	0.9793	0.9895	
3	ŋ	1.5	1.5	0.7	2.5	1.8	1.5	0.2	3	0.8185	0.9793	0.7565	
3	1.5	1.5	1.5	ŋ	2.5	1.8	1.5	0.2	3	0.9853	0.9550	0.9080	
3	1.5	1.5	1.5	0.7	2.5	1.8	1.5	0.2	ŋ	0.9576	0.9717	0.9793	

The reliability stress-strength for the MOAPEW model in Equation (4) will be calculated numerically. Table 2 show some numerical values of the reliability stress-strength model for different cases.

4. STATISTICAL PROPERTIES OF THE MOAPEW

In this part, we look at some statistical properties of the MOAPEW distribution, including the quantile, variance, and mode.

4.1. Generate Sample

We can obtain a quantile function of the MOAPEW distribution by inverting the cdf Equation (10) as shown below:

$$t_{u} = \lambda \left\{ \ln \left(1 - \frac{1}{\lambda \delta} \ln \left(1 - \frac{\ln \left((\theta \alpha - 1)u + 1 \right) - \ln \left(1 + u(\theta - 1) \right)}{\ln(\alpha)} \right) \right) \right\}^{1/\beta}; 0 < u < 1.$$
(15)

From Equation (15), we can obtain the median (M) or the 2nd-quartile of MOAPEW distribution when u = 0.5 as following

$$M = \lambda \left\{ \ln \left(1 - \frac{1}{\lambda \delta} \ln \left(1 - \frac{\ln(\theta \alpha + 1) - \ln(\theta + 1)}{\ln(\alpha)} \right) \right) \right\}^{1/\beta}.$$
 (16)

If u = 0.25 and u = 0.75, respectively, we can obtain the first and third quartiles $(q_1 \text{ and } q_3)$ of the MOAPEW distribution. We can obtain the Galton skewness (Sk) from Equations (15) and (16), 1st, 2nd, 3td-quartiles of MOAPEW model, that is named as Bowley's skewness, that is written as:

$$Sk = \frac{q_3 - 2M + q_1}{q_3 - q_1},$$

also, kurtosis (Ku) is written as:

$$Ku = \frac{x_{0.875} - x_{0.625} - x_{0.375} + x_{0.125}}{q_3 - q_1}$$

4.2. Mode of MOAPEW

The log of MOAPEW density is taken from Equation (9), by

$$\ln(f(t,\Psi)) \propto (\beta-1)\ln(t) + \left(\frac{t}{\lambda}\right)^{\beta} - \lambda\delta e^{\left(\frac{t}{\lambda}\right)^{\beta}} - \lambda\delta\left(1 - e^{\left(\frac{t}{\lambda}\right)^{\beta}}\right)\ln(\alpha) - 2\ln\left[\theta + \frac{(1-\theta)}{(\alpha-1)}\left(\alpha^{1-\mathfrak{E}(t;\beta,\lambda,\delta)} - 1\right)\right],$$
(17)

then $\frac{d \ln(f(t,\Psi))}{dt} = 0$, we get

$$\frac{(\beta-1)}{t} + \frac{\beta}{\lambda} \left(\frac{t}{\lambda}\right)^{\beta-1} + e^{\left(\frac{t}{\lambda}\right)^{\beta}} \left[\delta\beta\left(\frac{t}{\lambda}\right)^{\beta-1} \left(\ln(\alpha) - 1\right)\right] + \frac{2\beta\delta\ln(\alpha)e^{\left(\frac{t}{\lambda}\right)^{\beta}}\left(\frac{t}{\lambda}\right)^{\beta-1}\mathfrak{E}(t;\beta,\lambda,\delta)\alpha^{1-\mathfrak{E}(t;\beta,\lambda,\delta)}}{\theta^{\alpha-1}_{\theta-1} - \left(\alpha^{1-\mathfrak{E}(t;\beta,\lambda,\delta)} - 1\right)} = 0.$$
(18)

The mean, median, skewness, variance (Var), and kurtosis for MOAPEW distribution using different parameter values are determined using the R program and shown in Table 3. The findings indicate that for fixed α , β , and λ , the mean, variance, and median for delta increases are increasing, while for δ increases, skewness and kurtosis are decreasing. With fixed δ , β , and λ , the mean, variance, and median for α increases are increasing when β less than 1, but when β is more than 1, skewness and kurtosis are increasing. See Figure 1, which confirms the result of Table 3: the MOAPEW has left-skewed, reversed-J shaped, right-skewed, and symmetrical shapes.

						$\alpha = 0.5$					$\alpha = 3$		
β	θ	λ	δ	Mean	Var	М	SK	Ku	Mean	Var	М	SK	Ku
			0.5	0.1319	0.0529	0.0355	0.5817	1.6703	0.2398	0.0958	0.1180	0.4059	1.0340
		0.5	1.5	0.4854	0.4357	0.2113	0.4580	1.1670	0.8189	0.6874	0.5581	0.2618	0.6570
	0.5		3	0.9571	1.2310	0.5416	0.3573	0.8845	1.5342	1.7775	1.2148	0.1731	0.4521
			0.5	0.0502	0.0143	0.0074	0.6642	2.2837	0.0992	0.0311	0.0295	0.5380	1.5545
0.5		3	1.5	0.2979	0.3582	0.0605	0.6278	1.9630	0.5632	0.7025	0.2221	0.4749	1.2693
0.5			3	0.7913	1.9050	0.2129	0.5817	1.6703	1.4386	3.4500	0.7079	0.4059	1.0340
			0.5	0.2733	0.1098	0.1479	0.3685	0.9254	0.4415	0.1658	0.3341	0.1947	0.5174
		0.5	1.5	0.9139	0.7602	0.6649	0.2243	0.5683	1.3688	0.9901	1.2284	0.0758	0.2333
	1.5		3	1.6898	1.9245	1.4020	0.1402	0.3759	2.4149	2.2976	2.3121	0.0192	0.0891
	1.5		0.5	0.1160	0.0375	0.0388	0.5109	1.4306	0.2060	0.0696	0.1098	0.3572	0.9545
		3	1.5	0.6494	0.8228	0.2855	0.4415	1.1513	1.0954	1.3571	0.7204	0.2706	0.7063
			3	1.6396	3.9544	0.8875	0.3685	0.9254	2.6490	5.9684	2.0047	0.1947	0.5174
			0.5	0.2360	0.0243	0.2070	0.1450	0.3570	0.2717	0.0462	0.2242	0.1640	0.4181
		0.5	1.5	0.3943	0.0481	0.3752	0.0592	0.1522	0.5696	0.1346	0.5315	0.0576	0.1703
1.5	0.5		3	0.5176	0.0643	0.5135	0.0014	0.0177	0.8326	0.2175	0.8187	-0.0005	0.0291
1.5	1.5 0.5 -	.5	1	0.5093	0.1588	0.4051	0.2133	0.5540	0.3381	0.1153	0.2301	0.2752	0.7178
		3	2	0.9758	0.4899	0.8166	0.1819	0.4571	0.9325	0.6788	0.7064	0.2203	0.5597
			3	1.4161	0.8740	1.2420	0.1450	0.3570	1.6301	1.6641	1.3450	0.1640	0.4181

Table 3. The mean, var, skewness, M, and kurtosis of the MOAPEW model using different parameter values

5. CASES FOR ESTIMATING PARAMETERS

This section discusses the estimation of the parameter of the MOAPEW distribution in the presence of censoring Type I and Type II using Bayesian, MPS and MLE estimation methods in detail.

5.1. MLE Based Censored Samples

Type I and Type II, MLE functions are described as follows:

$$L(\Psi) = \frac{n!}{(n-r)!} \left(1 - F(\wp; \Psi)\right)^{n-r} \prod_{i=1}^{n-r} f(x_{i:n}; \Psi),$$
(19)

while in Type I censored $\wp = T$ and in Type II censored $\wp = x_{r:n}$. More specifics can be found here. See [22]. For more examples, see [23-25].

In Type, I censored, remove un-failed units from a test at a pre-specified time, where they may be tested simultaneously or in sequence. The data consists of the observations $x_{1:n} < x_{2:n} < \cdots < \emptyset$ and the information that (n - r) items survive beyond the time of termination T, where r is the uncensored item number. Assuming that n observation is located in life testing for MOAPEW distribution, and at a certain time T, the test is finished before the failure of all n observation. At random, the number of failures r is determined. In Type II censoring, a lifetime test is halted within a certain number of failures, whereby n and r are fixed and predictable, but T is unpredictable. The loglikelihood function is calculated using the Equation below of the MOAPEW distribution based on Type I and Type II censoring:

$$l(\Psi) = r \ln\left(\frac{\ln(\alpha)\,\delta\beta}{(\alpha-1)}\right) + (\beta-1)\sum_{i=1}^{r} \ln\left(\frac{t_{i:n}}{\lambda}\right) - \sum_{i=1}^{r} \left(\frac{t_{i:n}}{\lambda}\right)^{\beta} + \sum_{i=1}^{r} \mathfrak{E}(t_{i:n};\beta,\lambda,\delta)$$
$$+ \ln(\alpha)\sum_{i=1}^{r} \left(1 - \mathfrak{E}(t_{i:n};\beta,\lambda,\delta)\right) - 2\sum_{i=1}^{r} \ln\left[\theta + \frac{(1-\theta)}{(\alpha-1)}\left(\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)} - 1\right)\right]$$
$$+ n\ln(\theta) - (n-r)\left[\ln(\alpha-1) + \ln\left(\theta + \frac{(1-\theta)}{(\alpha-1)}\left(\alpha^{(1-\mathfrak{E}(\wp;\beta,\lambda,\delta))} - 1\right)\right)\right]$$
$$+ (n-r)\ln[\alpha - \alpha^{(1-\mathfrak{E}(\wp;\beta,\lambda,\delta))}].$$

$$(20)$$

Equation (20) can be explicitly maximized using the R program by an mle2 function in order to solve the non-linear log-likelihood functions that is derived by differentiating Equation (20) (with respect to the distribution parameters Ψ) and equate it to zero.

5.2. MPS Based on Censoring Sample

This is the general form of MPS with Type I censored and Type II censored.

$$S(\Psi) = \frac{n!}{(n-r)!} \left(1 - F(\wp; \Psi) \right)^{n-r} \prod_{i=1}^{r+1} \left(D_{i:n}(t; \Psi) \right), \tag{21}$$

since $D_{i:n}(t; \Psi) = \begin{cases} F(t_{1:n}, \Psi) \\ F(t_{i:n}, \Psi) - F(t_{(i-1):n}, \Psi); i = 2 \dots r, \text{ while in Type I censored } \mathscr{D} = T \text{ and in Type } \\ 1 - F(t_{r:n}, \Psi) \end{cases}$

II censored $\wp = x_{r:n}$. For more details, see [25, 26]. The natural log of maximum product spacing function with its general form for both types of censoring is as follows

$$\ln S(\Psi) = (n-r) \left[\ln \left(\frac{\theta}{\alpha - 1} \right) + \ln \left(\alpha^{1 - \mathfrak{E}(\wp;\beta,\lambda,\delta)} - 1 \right) - \ln \left(\theta + \frac{(1-\theta)}{(\alpha - 1)} \left(\alpha^{1 - \mathfrak{E}(\wp;\beta,\lambda,\delta)} - 1 \right) \right) \right] + \ln \left(\alpha^{1 - \mathfrak{E}(t_{1:n};\beta,\lambda,\delta)} - 1 \right) - \ln (\alpha - 1) - \ln \left(\theta + \frac{(1-\theta)}{(\alpha - 1)} \left(\alpha^{1 - \mathfrak{E}(t_{1:n};\beta,\lambda,\delta)} - 1 \right) \right) + \ln \left(\frac{\theta}{(\alpha - 1)} \right) + \ln \left[\alpha - \alpha^{(1 - \mathfrak{E}(t_{r:n};\beta,\lambda,\delta))} \right] - \ln \left[\theta + \frac{(1-\theta)}{(\alpha - 1)} \left(\alpha^{(1 - \mathfrak{E}(t_{r:n};\beta,\lambda,\delta))} - 1 \right) \right]$$
(22)
$$+ \sum_{i=2}^{r} \left[\frac{\alpha^{1 - \mathfrak{E}(t_{1:n};\beta,\lambda,\delta)} - 1}{(\alpha - 1) \left(\theta + \frac{(1-\theta)}{(\alpha - 1)} \left(\alpha^{1 - \mathfrak{E}(t_{1:n};\beta,\lambda,\delta)} - 1 \right) \right)} - \frac{\alpha^{1 - \mathfrak{E}(t_{1:n};\beta,\lambda,\delta)} - 1}{(\alpha - 1) \left(\theta + \frac{(1-\theta)}{(\alpha - 1)} \left(\alpha^{1 - \mathfrak{E}(t_{1:n};\beta,\lambda,\delta)} - 1 \right) \right)} \right]$$

With regard to the unknown parameters, the partial derivatives of MPS can not be explicitly determined under the censored sample, so numerical algorithms such as the Conjugate Gradients method are used to count the MPS of Ψ .

5.3. Analysis of Bayesian Estimation

The Bayesian estimation of unknown parameters is considered $\Psi = (\alpha, \beta, \theta, \lambda, \delta)$ based on Types I and II censoring scheme. Bayesian estimate of an assumption that the RV Ψ have an independent identically distributed (*iid*) Gamma(Γ) prior, these are $\alpha \sim Gamma(a_1, b_1)$, $\beta \sim Gamma(a_2, b_2)$, $\theta \sim Gamma(a_3, b_3)$, $\lambda \sim Gamma(a_4, b_4)$ and $\delta \sim Gamma(a_5, b_5)$. The joint pdf prior of Ψ should be documented as

$$g(\Psi) \propto \alpha^{a_1 - 1} e^{-\frac{\alpha}{b_1}} \beta^{a_2 - 1} e^{-\frac{\beta}{b_2}} \theta^{a_3 - 1} e^{-\frac{\theta}{b_3}} \lambda^{a_4 - 1} e^{-\frac{\lambda}{b_4}} \delta^{a_5 - 1} e^{-\frac{\delta}{b_5}};$$

$$g(\Psi) \propto \prod_{j=1}^{5} \Psi_j^{a_j - 1} e^{-\frac{\Psi_j}{b_j}}; \quad j = 1, 2, \dots 5,$$
(23)

where all the hyperparameters a_j and b_j ; j = 1, 2, ... 5 are known and non-negative. According to [27], the hyper-parameters are chosen to balance the experimenter's prior belief in terms of the prior gamma

distribution. By equating variance and mean of $\widehat{\Psi}_{j}^{i}$ to the mean and variance of the prior results (Gamma priors), where i = 1, 2, ..., k and k is the number of samples available from the MOAPEW distribution.

$$\frac{1}{k}\sum_{i=1}^{k}\widehat{\Psi}_{j}^{i} = \frac{a_{j}}{b_{j}} \quad \& \quad \frac{1}{k-1}\sum_{i=1}^{k}(\widehat{\Psi}_{j}^{i} - \frac{1}{k}\sum_{j=1}^{k}\widehat{\Psi}_{j}^{i})^{2} = \frac{a_{j}}{b_{j}^{2}}.$$

Based on the following likelihood function

$$L(\Psi) = \left(\frac{\theta\delta\beta\ln(\alpha)}{(\alpha-1)}\right)^r e^{\sum_{i=1}^r \left(\frac{t_{i:n}}{\lambda}\right)^\beta} \left(\frac{\theta\left[\alpha - \alpha^{(1-\mathfrak{E}(\wp;\beta,\lambda,\delta))}\right]}{(\alpha-1)\left[\theta + \frac{(1-\theta)}{(\alpha-1)}\left(\alpha^{(1-\mathfrak{E}(\wp;\beta,\lambda,\delta))} - 1\right)\right]}\right)^{n-r} \prod_{i=1}^r \left(\frac{t_{i:n}}{\lambda}\right)^{\beta-1} \prod_{i=1}^r \left(\frac{\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)}}{\left(\theta + \frac{(1-\theta)}{(\alpha-1)}\left(\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)} - 1\right)\right)^2}\right)^{n-r} \left(\frac{\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)}}{(\theta + \frac{(1-\theta)}{(\alpha-1)}\left(\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)} - 1\right)^2}\right)^{n-r} \left(\frac{\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)}}{(\theta + \frac{(1-\theta)}{(\alpha-1)}\left(\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)}\right)^{n-r} \left(\frac{\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)}}{(\theta + \frac{(1-\theta)}{(\alpha-1)}\left(\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)}\right)^{n-r}}\right)^{n-r} \left(\frac{\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)}}{(\theta + \frac{(1-\theta)}{(\alpha-1)}\left(\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)}\right)^{n-r}}\right)^{n-r} \left(\frac{\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)}}{(\theta + \frac{(1-\theta)}{(\alpha-1)}\left(\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)}\right)^{n-r}}\right)^{n-r}}$$

According to Liklihood function in previous equation and jount prior in Equation (23), we get the MOAPEW joint posterior in its general form:

$$\pi(\Psi|t) = \mathbb{C} \prod_{j=1}^{5} \left(\Psi_{j}^{a_{j}-1} e^{-\frac{\Psi_{j}}{b_{j}}} \right) \left(\frac{\theta \delta \beta \ln(\alpha)}{(\alpha-1)} \right)^{r} e^{\sum_{i=1}^{r} \left(\frac{t_{i:n}}{\lambda}\right)^{\beta}} \prod_{i=1}^{r} \left(\frac{t_{i:n}}{\lambda}\right)^{\beta-1} \prod_{i=1}^{r} \left(\frac{t_{i:n}}{\lambda}\right)^{\beta-1} \left(\frac{\theta(t_{i:n};\beta,\lambda,\delta)\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)}}{\left(\theta + \frac{(1-\theta)}{(\alpha-1)}(\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)} - 1)\right)^{2}} \right) \left(\frac{\theta[\alpha-\alpha^{(1-\mathfrak{E}(\wp;\beta,\lambda,\delta))}]}{(\alpha-1)\left[\theta + \frac{(1-\theta)}{(\alpha-1)}(\alpha^{(1-\mathfrak{E}(\wp;\beta,\lambda,\delta))} - 1)\right]}\right)^{n-r}, \quad (24)$$

since \mathbb{C} is normalizing constant.

Markov-Chain Monte-Carlo (MCMC) is known to be a sampling technique operated by a computer. In Bayesian inference, MCMC is explicitly useful as a result of concentrating on the posterior distributions, which are often difficult to deal with via analytic examination, so MCMC helps the user to approximate aspects that can not be explicitly computed of posterior distributions.

We can express the conditional posterior densities of Ψ as shown below:

$$\pi_{1}^{*}(\alpha|\beta,\theta,\lambda,\delta,t) \propto \alpha^{a_{1}-1} e^{-\frac{\alpha}{b_{1}}} [\ln(\alpha)]^{r} \left(\frac{[\alpha - \varphi(\wp,\alpha,\beta,\lambda)]}{[\theta + \frac{(1-\theta)}{(\alpha-1)}(\varphi(\wp,\alpha,\beta,\lambda) - 1)]} \right)^{n-r}$$

$$\prod_{i=1}^{r} \left(\frac{(\alpha - \varphi(\wp,\alpha,\beta,\lambda) - 1)}{(\theta + \frac{(1-\theta)}{(\alpha-1)}(\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)} - 1))^{2}} \right)^{n-r} \prod_{i=1}^{r} \left(\frac{(t_{i:n})}{\lambda} \right)^{\beta-1} \left(\frac{(t_{i:n})}{(\theta + \frac{(1-\theta)}{(\alpha-1)}(\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)} - 1))} \right)^{n-r} \prod_{i=1}^{r} \left(\frac{(t_{i:n})}{\lambda} \right)^{\beta-1} \prod_{i=1}^{r} \left(\frac{(t_{i:n})}{\lambda} \right)^{\alpha-r} \left(\frac{(t_{i:n})}{\beta} \right)^{\alpha-r} \left(\frac$$

$$\pi_{2}^{*}(\theta|\alpha,\beta,\lambda,\delta,t) \propto \theta^{a_{3}+n-1} e^{-\frac{\theta}{b_{3}}} \prod_{i=1}^{r} \left(\frac{\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)}}{\left(\theta + \frac{(1-\theta)}{(\alpha-1)} \left(\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)} - 1\right)\right)^{2}} \right) \left(\frac{\theta \left[\alpha - \alpha^{\left(1-\mathfrak{E}(\varphi;\beta,\lambda,\delta)\right)}\right]}{\left[\theta + \frac{(1-\theta)}{(\alpha-1)} \left(\alpha^{\left(1-\mathfrak{E}(\varphi;\beta,\lambda,\delta)\right)} - 1\right)\right]} \right)^{n-r}, \quad (27)$$

$$\pi_{2}^{*}(\lambda|\alpha,\beta,\lambda,\delta,t) \propto \lambda^{a_{4}-1} e^{-\frac{\lambda}{b_{4}}} e^{\sum_{i=1}^{r} \left(\frac{t_{i:n}}{\lambda}\right)^{\beta}} \prod_{i=1}^{r} \left(\frac{t_{i:n}}{\lambda}\right)^{\beta-1} \left(\frac{\left[\alpha - \alpha^{\left(1-\mathfrak{E}(\wp;\beta,\lambda,\delta)\right)}\right]}{\left[\theta + \frac{(1-\theta)}{(\alpha-1)}\left(\alpha^{\left(1-\mathfrak{E}(\wp;\beta,\lambda,\delta)\right)} - 1\right)\right]}\right)$$
(28)

$$\prod_{i=1}^{r} \left(\frac{\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)}}{\left(\theta + \frac{(1-\theta)}{(\alpha-1)}(\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)} - 1)\right)^{2}} \right)$$

and
$$\pi_{2}^{*}(\delta|\alpha,\beta,\theta,\lambda,t) \propto \delta^{a_{5}-1} e^{-\frac{\delta}{b_{5}}} \delta^{r} \left(\frac{\left[\alpha - \alpha^{(1-\mathfrak{E}(\wp;\beta,\lambda,\delta))}\right]}{\left[\theta + \frac{(1-\theta)}{(\alpha-1)}(\alpha^{(1-\mathfrak{E}(\wp;\beta,\lambda,\delta))} - 1)\right]} \right)^{n-r} \prod_{i=1}^{r} \left(\frac{\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)}}{\left(\theta + \frac{(1-\theta)}{(\alpha-1)}(\alpha^{1-\mathfrak{E}(t_{i:n};\beta,\lambda,\delta)} - 1)\right)^{2}} \right), \tag{29}$$

Therefore, we use the Metropolis-Hastings Algorithm to produce these distributions via this method ([28] with the normal proposal). Readers may refer to [29, 30] and [25] for more information on the implementation of the Metropolis-Hasting algorithm.

6. MONTE-CARLO STUDY OF SIMULATION

Throughout this portion, a Monte-Carlo simulation is used to estimate the MOAPEW distribution parameters based on Type I and II censored, employing MLE, MPS, and Bayesian methods and utilizing R packages and the steps outlined below.

In the simulation algorithm, Monte Carlo experiments were carried out using the quantile (15) under the following data created the form of MOAPEW distribution, where x is distributed as MOAPEW distribution for various parameters $\Psi = (\alpha, \beta, \theta, \lambda, \delta)$.

case 1: $\alpha = 0.75$; $\beta = 1.5$; $\theta = 0.5$; $\lambda = 0.75$; $\delta = 0.75$, case 2: $\alpha = 3$; $\beta = 1.5$; $\theta = 0.5$; $\lambda = 0.75$; $\lambda = 0.7$ 1.5; $\delta = 3$ and case 3: $\alpha = 3$; $\beta = 1.5$; $\theta = 0.5$; $\lambda = 0.75$; $\delta = 3$, for different samples sizes n =30, 70 and 150, and for a variety of censored sample schemes, wherein Type II scheme as following: when n is 30, r is (20, 25), when n is 70, r is (50, 60), and when n is 150, r is (120, 140). While in the Type I scheme, we used different times. Equations (20) and (21) may be used to calculate parameter estimation. optim function in R packages is used to estimate the parameters, and we can find the Bayesian parameter estimation by using Equations (25)-(29) and 10,000 iterations.

The best approach may be characterized as a scheme that minimizes bias and mean squared error (MSE), where $MSE = Mean(\Psi - \widehat{\Psi})^2$ and $Bias = \Psi - \widehat{\Psi}$, where $\widehat{\Psi}$ is the estimated value of Ψ .

By Tables 4-6, we can conclusions the following:

- 1. As n is raised in all of the calculations, the bias and MSE decrease.
- 2. As the number of failures (r) rises in the Type II censored sample, the significance of the Bias and MSE for MOAPEW distribution parameters declines.
- 3. By raising the time (T) for censored Type I samples, the value of Bias and MSE decreases for the parameters of MOAPEW distribution.
- 4. Bayesian estimates have much more relative efficiency, unlike MLE and MPS with most MOAPEW distribution parameters.

and

		α	$= 0.75; \beta =$	$= 1.5; \ \theta = 0$	0.5; $\lambda = 0.75$	5; $\delta = 0.75$		
			MI	ĿE	MI	PS	Baye	sian
Ν	Scheme		Bias	MSE	Bias	MSE	Bias	MSE
		â	0.0819	0.0769	0.0296	0.0834	0.0513	0.0675
		β	0.0853	0.4048	-0.2226	0.3714	0.1176	0.1233
	Type II	$\hat{ heta}$	0.0012	0.2532	0.1853	0.2389	0.1593	0.1721
	1-20	λ	0.0873	0.2589	-0.0284	0.3205	0.2952	0.2189
		$\hat{\delta}$	-0.1431	0.2571	0.0052	0.1271	-0.1218	0.2219
		â	0.0654	0.0295	0.0875	0.0318	0.0492	0.0205
		β	0.1085	0.3124	-0.1548	0.3529	0.0755	0.1018
	Type II r=25	$\hat{\theta}$	0.0544	0.1832	0.1408	0.2093	0.2140	0.1578
	1=23	λ	0.0045	0.1638	-0.0891	0.2456	0.2313	0.1594
		ŝ	-0.0812	0.0700	-0.1717	0.0740	-0.0711	0.0699
30 -		â	0.0584	0.0310	0.0620	0.0407	0.0454	0.0251
		Â	0.0911	0.3014	-0.2071	0.3585	0.1094	0.0946
	complete	Ê	0.0435	0.1305	0.1471	0.1772	0.0390	0.1033
	r=30	ĵ	-0.0613	0.0934	-0.0496	0.1871	0.2122	0.0240
		ŝ	-0.0895	0.0390	-0.1309	0.0556	-0.0402	0.0319
		â	0.0119	0.0659	0.0117	0.0829	0.0134	0.0588
		Â	0.1221	0.3115	-0.1695	0.3620	0.0468	0.0991
	Type I	Â	0.0489	0.2303	0.1921	0.2870	0.1232	0.1518
	T=1	ĵ	0.1093	0.1915	0.0417	0.2907	0.3078	0.1523
		ŝ	-0.0074	0.1982	-0.0003	0 2044	0.1713	0.1930
		â	0.0336	0.0306	0.0306	0.0369	0.0250	0.0217
		Â	0.0833	0.1955	-0.0522	0.1749	0.0731	0.0997
	Type II r=50	Â	0.0406	0.1251	0.0420	0.1226	0.0401	0.1200
		ĵ	0.0369	0.1420	-0.0596	0.1832	0.2391	0.1458
		ŝ	-0.0325	0.0369	0.0393	0.0321	-0.0347	0.0279
		â	0.0167	0.0302	-0.0273	0.0283	0.1317	0.0219
		Â	0.0185	0.1864	-0.1467	0.1988	-0.0253	0.0559
	Type II	Â	-0.0010	0.0775	0.1026	0.0902	0.0318	0.0645
	r=60	ĵ	0.0136	0.1189	-0.0665	0.1156	0.1371	0.0902
		ŝ	-0.0446	0.0365	-0.0842	0.0304	-0.0310	0.0214
		â	0.0571	0.0179	0.0547	0.0204	0.0562	0.0170
		Â	0.0118	0.1417	-0.1847	0.1920	0.0049	0.0537
70	complete	Â	0.0337	0.0696	0.1034	0.0851	0.0302	0.0618
	r=/0	ĵ	-0.0253	0.0874	-0.0177	0.0811	0.0216	0.0781
		ŝ	-0.0623	0.0279	-0.1196	0.0447	-0.0246	0.0201
		â	-0.0056	0.0601	-0.0135	0.0859	0.0120	0.0583
		Â	0.0288	0.1808	-0.1380	0.2181	-0.0060	0.0342
	Type I	Â	0.1123	0.1959	0.2568	0.3055	0.1355	0.0805
	T=1	ĵ	0.0441	0.0949	-0.0003	0.1302	0.1793	0.0578
		ŝ	0.0432	0.1574	0.0742	0.1711	0.1228	0.0741
		â	-0.0044	0.0590	-0.0099	0.0845	0.0121	0.0480
		Â	0.0290	0.1781	-0.1374	0.2087	-0.0048	0.0304
	Type I	$\hat{\theta}$	0.1105	0.1896	0.2513	0.3013	0.1329	0.0781
	1=1.2	Â	0.0426	0.0895	-0.0013	0.1293	0.1709	0.0580
		ŝ	0.0395	0.1458	0.0719	0.1697	0.1238	0.0742

Table 4. Estimated values of parametrs for censored sample in case 1

			MI	LE	MI	PS	Baye	sian
n	Scheme		Bias	MSE	Bias	Bias	MSE	Bias
		â	0.0116	0.0558	0.0132	0.0434	0.0201	0.0419
		β	-0.0026	0.0773	-0.0796	0.0793	0.0204	0.0453
	Type II r=120	$\hat{ heta}$	0.0490	0.1863	0.1720	0.1500	0.1081	0.0983
	1-120	λ	-0.0037	0.0623	0.0227	0.0562	0.1022	0.0609
		δ	-0.0012	0.3268	0.1511	0.2028	0.2025	0.2213
		â	-0.0236	0.0328	-0.0554	0.0516	-0.0196	0.0315
		β	0.0435	0.0795	-0.0531	0.0882	0.0257	0.0485
Type II	Type II r=140	$\hat{ heta}$	0.0122	0.0618	0.1084	0.1215	0.0841	0.0594
	1-140	λ	0.0060	0.0338	-0.0159	0.0519	0.0125	0.0314
		$\hat{\delta}$	-0.0283	0.0350	-0.0046	0.0708	-0.0156	0.0319
		â	0.0199	0.0123	0.0131	0.0170	0.0173	0.0108
		β	-0.0127	0.0877	-0.1163	0.1040	-0.0830	0.0431
150	r=150	$\hat{ heta}$	0.0180	0.0429	0.0684	0.0542	0.2179	0.0401
	1-150	λ	0.0027	0.0612	-0.0616	0.0669	0.1009	0.0607
		ŝ	-0.0378	0.0126	-0.0673	0.0182	-0.0144	0.0101
		â	-0.0347	0.0473	-0.0625	0.0660	0.1000	0.1391
		β	0.0449	0.0829	-0.0527	0.0971	0.0220	0.0292
	Type I T-1	$\hat{ heta}$	0.0325	0.1854	0.2663	0.4204	0.0992	0.0657
	1-1	λ	-0.0152	0.0564	0.0528	0.1020	0.1685	0.0509
		$\hat{\delta}$	-0.0430	0.2340	0.2289	0.5224	0.1130	0.0711
		â	0.0182	0.0458	0.0341	0.1092	0.0663	0.1177
	т I	β	0.0118	0.0802	-0.0864	0.0922	0.0168	0.0287
	Type 1 T-1.2	$\hat{\theta}$	0.0667	0.1148	0.1768	0.1754	0.0664	0.0511
	1-1.2	λ	0.0251	0.0409	0.0137	0.0640	0.0873	0.0282
	-	ŝ	0.0304	0.0875	0.0749	0.1356	0.0764	0.0527

Table 4. Estimated values of parameters for censored sample in case 1

 Table 5. Estimated values of parameters for censored sample in case 2

			MI	LE	MI	PS	Bayesian		
n	Scheme		Bias	MSE	Bias	MSE	Bias	MSE	
		â	-0.0719	0.3969	0.1023	0.0634	0.0834	0.0417	
	T T	β	0.0950	0.1582	-0.0541	0.0968	0.0314	0.0354	
	r_{-120}	$\hat{ heta}$	-0.1176	0.5020	0.2301	0.5087	0.2138	0.4060	
	1-120	λ	-0.1472	0.2648	-0.0084	0.1282	0.1307	0.0648	
		ŝ	-0.3999	0.4572	-0.0766	0.3291	0.1606	0.1231	
		â	-0.1094	0.1752	0.0247	0.1896	0.0620	0.0317	
	— —	β	-0.0158	0.1366	-0.0922	0.1012	0.0131	0.0336	
	Type II	$\hat{ heta}$	0.0327	0.4315	0.2999	0.5113	0.0607	0.0725	
	1-140	λ	-0.1418	0.2062	-0.0347	0.2116	0.4821	0.2004	
		δ	-0.2593	0.4507	-0.1602	0.4037	-0.0982	0.0938	
		â	-0.0720	0.1140	0.0666	0.1672	0.0711	0.0305	
150	complete	β	-0.0108	0.0910	-0.1198	0.0999	-0.0421	0.0254	
150		$\hat{ heta}$	0.1160	0.2325	0.3427	0.5749	0.2200	0.0712	
	1=130	λ	-0.0450	0.2041	-0.0042	0.2225	0.3974	0.2002	
		δ	-0.1903	0.2202	-0.1230	0.2292	-0.1989	0.0912	
		â	-0.0651	0.1501	0.0758	0.1639	0.0711	0.0466	
	m r	β	0.0100	0.0922	-0.0899	0.1017	0.0077	0.0363	
	Type I	$\hat{ heta}$	0.0859	0.2843	0.2986	0.5870	0.0585	0.0815	
	1-1	λ	-0.0389	0.1773	0.0760	0.2089	0.0419	0.1299	
		ŝ	-0.2191	0.5268	-0.0796	0.4147	-0.0442	0.1056	
		â	-0.0370	0.1247	0.1200	0.1197	0.0893	0.0442	
	Type I	β	0.0136	0.0875	-0.0964	0.0978	0.0122	0.0458	
	T=1.2	$\hat{\theta}$	0.0625	0.2317	0.3119	0.5442	0.0925	0.1171	
		λ	-0.0666	0.1690	0.1166	0.1621	0.0931	0.1219	

 $\hat{\delta}$ -0.2131 0.5065 0.0413 0.4307 0.0822 0.1087

1 400	e et Estinia	$\alpha =$	$= 3 \cdot \beta = 1$	$15 \cdot \theta =$	$0.5 \cdot \lambda =$	<u>15·δ=</u>	3	
		u –	<u>- 3, р —</u> МІ	<u></u> Е	$\frac{0.5, \pi}{M}$	<u>1.5, 0 –</u> 25	Bave	sian
n	Scheme		Bias	MSE	Bias	MSE	Bias	MSE
	Benefine	â	-0.2477	0.5606	0.1213	0.1746	0.0910	0.0323
		Â	0.2958	0.6409	-0.0957	0.4518	0.1839	0.1173
	Type II	$\hat{\theta}$	-0.2565	1.6561	0.3466	1.3502	0.2230	0.2167
	r=20	λ	-0.3383	0.5371	-0.1238	0.6612	0.2715	0.1795
		ŝ	-0.8491	2.3278	-0.4603	0.9737	-0.0372	0.0767
		â	-0.2144	0.3028	-0.0042	0.2677	0.0901	0.0300
		β	0.1185	0.3663	-0.2113	0.3791	0.0969	0.0844
	Type II	$\hat{\theta}$	0.3077	0.7967	0.3072	0.7664	0.1706	0.1419
	r=25	λ	-0.1852	0.7220	-0.1472	0.9273	0.3812	0.2887
20		ŝ	-0.5476	0.8841	-0.5515	0.7720	-0.0791	0.0782
30		â	-0.1453	0.1686	0.0561	0.1516	0.0823	0.0298
	1.	β	0.0775	0.2740	-0.2178	0.3188	0.0472	0.0588
	complete	$\hat{ heta}$	0.2052	0.5995	0.2062	0.5847	0.2882	0.5278
	1-30	λ	-0.1825	0.6219	-0.0977	0.8303	0.1781	0.1227
		δ	-0.4827	0.5941	-0.4541	0.5700	0.0896	0.0771
		â	-0.1498	0.3437	0.1301	0.3988	0.0862	0.0325
	TT T	β	0.0913	0.2920	-0.2125	0.3362	0.0618	0.0733
	1 ype 1 T-1	$\hat{\theta}$	0.1908	0.8304	0.7330	2.1075	0.1282	0.1398
	1-1	λ	-0.1078	0.5590	0.1225	0.8624	0.3440	0.3053
		$\hat{\delta}$	-0.5166	0.8719	-0.3601	0.7832	-0.0132	0.0826
		â	-0.1321	0.1550	0.1200	0.1481	0.0794	0.0283
	Tuno II	β	0.0692	0.2652	-0.0690	0.2369	0.0435	0.0548
	r=50	$\hat{ heta}$	-0.2042	0.5848	0.1322	0.5616	0.2526	0.4838
	1-50	λ	-0.1730	0.6048	-0.0970	0.5173	0.1730	0.1100
		δ	-0.4765	0.5708	-0.3727	0.5818	0.0946	0.0768
		â	-0.0684	0.1227	0.0612	0.1220	0.0957	0.0396
	Type II	β	0.0164	0.1634	-0.0119	0.1623	0.0479	0.0452
	r=60	$\hat{\theta}$	0.2696	0.5822	0.2652	0.5395	0.2687	0.1820
	1 00	λ	-0.0708	0.4620	-0.0702	0.4593	0.3098	0.2178
		δ	-0.3081	0.3187	-0.3013	0.3042	-0.0901	0.0863
		â	-0.0610	0.1208	0.0595	0.1215	0.0861	0.0347
	complete	β	0.0120	0.1605	-0.0117	0.1602	-0.0062	0.0419
70	r=70	θ	0.1941	0.5079	0.1955	0.5014	0.2045	0.1595
		λ	-0.0697	0.4019	-0.0300	0.4005	0.4595	0.2136
		δ	-0.3053	0.3051	-0.2812	0.3020	-0.1285	0.0859
		â	-0.1283	0.2821	0.1275	0.3560	0.0799	0.0298
	Type I	β	0.0515	0.2054	-0.1112	0.2005	0.0426	0.0548
	T=1	θ	0.0532	0.5773	0.0494	0.5333	0.0971	0.1187
		λ	-0.1117	0.4610	0.1658	0.6260	0.3154	0.2577
		δ	-0.3499	0.3263	-0.1964	0.2843	0.0488	0.0994
		ά	-0.0893	0.1682	0.0956	0.1746	0.0851	0.0365
	Type I	β	0.0264	0.1720	-0.1524	0.1980	0.0410	0.0622
	T=1.2	Û î	0.1240	0.4/38	0.04/4	0.5043	0.0/01	0.1015
	T=1.2	Λ ĉ	-0.0/15	0.0070	0.1200	0.4911	0.0260	0.0000
I		I ()	-0.04.0/	0.70/9	-0.1413	0.0033	-0.0300	0.0099

Table 5. Estimated values of parameters for censored sample in case 2

1 401	$\alpha = 3; \beta = 1.5; \theta = 0.5; \lambda = 0.75; \delta = 3$									
		u —	5; p = 1	.5; 0 — 1	$0.5; \pi = 0$	0.75;0-	- J Boyo	aion		
n	Scheme		Rias	MSE	Bias	MSE	Bias	MSE		
- 11	Scheme	â	-0.1454	0.2322	0.0651	0.0933	0.0849	0.0314		
		Â	0.1719	0.3433	-0.1287	0.3464	0.0626	0.1165		
	Type II	Ê	0.0693	0.4201	0.3767	0.4168	0.1465	0.1580		
	r=20	λ	-0.4935	0.2488	-0.5304	0.2391	0.1890	0.1317		
		$\hat{\delta}$	-0.5330	1.0772	-0.1468	0.3317	0.1412	0.0921		
		â	-0.1631	0.0849	-0.0672	0.0801	0.0841	0.0305		
		β	0.1358	0.3099	-0.2210	0.3049	0.0484	0.1106		
	Type II	θ	0.2237	0.2841	0.4657	0.2855	0.1231	0.1482		
	r=25	λ	-0.3989	0.1710	-0.4435	0.1702	0.1640	0.1152		
20		$\hat{\delta}$	-0.4656	0.4191	-0.3954	0.3557	0.1688	0.1097		
30		â	-0.0789	0.0281	-0.0271	0.0200	0.0763	0.0268		
		β	0.1580	0.2400	-0.1971	0.2370	-0.0007	0.1154		
	complete	$\hat{\theta}$	0.2796	0.2538	0.4505	0.2421	0.0812	0.1349		
	r=30	λ	-0.0965	0.0808	-0.0007	0.0803	0.0816	0.0712		
		$\hat{\delta}$	-0.1808	0.1101	-0.1890	0.1002	0.0921	0.1031		
		â	-0.0540	0.2204	0.0513	0.2127	0.0823	0.0296		
		β	0.1427	0.4065	-0.1372	0.4002	0.0092	0.0427		
	Type I	$\hat{\theta}$	0.1372	0.4528	0.1251	0.4143	0.1472	0.1058		
	T=0.6	λ	0.0614	0.2198	0.0611	0.2390	0.0521	0.0872		
		$\hat{\delta}$	-0.2281	0.6187	-0.0748	0.6042	0.0108	0.0124		
		â	-0.1006	0.1936	0.0781	0.1925	0.0803	0.0314		
	TT TT	β	0.0428	0.1674	-0.1726	0.1622	0.0205	0.0739		
	Type II	$\hat{ heta}$	0.0376	0.2933	0.3926	0.2994	0.0228	0.1284		
	r=30	λ	-0.0735	0.0571	-0.0284	0.0479	0.0479	0.0517		
		$\hat{\delta}$	-0.4129	1.0565	-0.0918	0.4370	0.1908	0.1325		
		â	-0.0886	0.1604	0.0645	0.1267	0.0797	0.0308		
	TT TT	β	0.0232	0.1672	-0.1679	0.1620	-0.0117	0.0532		
	Type II	$\hat{ heta}$	0.1305	0.2787	0.4199	0.2660	0.1181	0.1247		
	1-00	λ	-0.0365	0.0486	-0.0002	0.0426	0.0316	0.0419		
		$\hat{\delta}$	-0.2282	0.3482	-0.0917	0.2114	0.0569	0.1003		
		â	-0.0627	0.0932	0.0748	0.0646	0.0611	0.0359		
	1.	β	0.0144	0.1582	-0.0133	0.1588	0.0251	0.0518		
70	complete	$\hat{ heta}$	0.1267	0.2317	0.1288	0.2241	0.1293	0.2043		
	1-70	λ	0.0250	0.0419	-0.0068	0.0418	0.0220	0.0394		
		$\hat{\delta}$	-0.2135	0.1773	-0.0144	0.1721	0.0306	0.0989		
		â	-0.0487	0.2007	0.1208	0.1992	0.1051	0.0391		
	T I	β	0.0522	0.1966	-0.1260	0.1923	0.0007	0.0310		
	Type I T=0.4	$\hat{ heta}$	0.1188	0.4571	0.4318	0.3960	0.2374	0.1368		
	1-0.4	λ	0.1553	0.2576	0.1561	0.2432	0.1872	0.0556		
		$\hat{\delta}$	-0.1259	0.5400	0.0422	0.5112	-0.0291	0.0146		
		â	-0.0614	0.1227	0.0830	0.1241	0.0819	0.0366		
	Т Т	β	0.0685	0.1865	-0.1192	0.1821	-0.0326	0.0342		
	Type I T-0.6	$\hat{ heta}$	0.0590	0.2916	0.3066	0.2858	0.1369	0.0869		
	1-0.0	λ	0.0557	0.1315	0.1111	0.1313	0.2303	0.0488		
		$\hat{\delta}$	-0.1770	0.2474	-0.0820	0.2418	0.0111	0.0139		

Table 6. Estimated values of parametrs for censored sample in case 3

	$\alpha = 3; \beta = 1.5; \theta = 0.5; \lambda = 0.75; \delta = 3$											
			MI	LE	MI	PS	Baye	sian				
n	Scheme		Bias	MSE	Bias	MSE	Bias	MSE				
		β	0.0145	0.0973	-0.0884	0.0928	0.0179	0.0437				
		$\hat{\theta}$	0.0439	0.1812	0.2321	0.3585	0.0932	0.0890				
		λ	-0.0169	0.0341	0.0492	0.1298	0.0292	0.0214				
		$\hat{\delta}$	-0.0948	0.4395	0.0774	0.5166	0.1988	0.1622				
		â	-0.0531	0.1263	0.0919	0.0553	0.0839	0.0400				
	Tuno II	β	0.0183	0.0910	-0.0754	0.0909	-0.0026	0.0444				
	r=140	$\hat{\theta}$	0.0154	0.1726	0.2847	0.3463	0.0927	0.0947				
	1-140	λ	-0.0358	0.0335	0.0156	0.0781	0.0320	0.0275				
		$\hat{\delta}$	-0.2015	0.3676	-0.0226	0.1917	0.1141	0.1474				
		â	-0.0463	0.1076	0.0651	0.1587	0.0776	0.0370				
	complete r=150	β	0.0119	0.0960	-0.0997	0.1053	-0.0517	0.0370				
150		$\hat{\theta}$	0.0594	0.1615	0.2290	0.3334	0.2524	0.1559				
150		λ	0.0189	0.0675	0.0112	0.0461	0.0927	0.0382				
		$\hat{\delta}$	-0.1156	0.2052	-0.0251	0.2765	-0.0272	0.1191				
		â	0.0628	0.4705	0.1824	0.2605	0.0977	0.0390				
	Tours I	β	0.0355	0.0907	-0.0885	0.1117	-0.0236	0.0204				
	Type T T=0.4	$\hat{\theta}$	0.0598	0.1548	0.2373	0.3457	0.2508	0.1177				
	1-0.4	λ	0.0631	0.2016	0.2627	0.4367	0.1531	0.0380				
		$\hat{\delta}$	0.0606	0.6304	0.2131	0.5186	-0.0389	0.0180				
		â	-0.0087	0.1101	0.1124	0.1651	0.0837	0.0383				
	Tours I	β	0.0407	0.0991	-0.0737	0.1052	-0.0162	0.0275				
	Type I T=0.6	$\hat{\theta}$	0.0790	0.1114	0.0698	0.1148	0.0949	0.0614				
	1-0.0	λ	0.0471	0.0516	0.0679	0.0546	0.2318	0.0475				
		$\hat{\delta}$	-0.0660	0.1866	0.0411	0.2466	0.0160	0.0208				

Table 6. Estimated values of parametrs for censored sample in case 3

7. DATA ANALYSIS

In this section, two real data sets are devoted to demonstrating the MOAPEW distribution's fitness.

Firstly: The first data discussed by [8] which they intoduced alpha power Weibull (APW), The details are the strengths of 1.5 cm glass fibres, calculated at the National Physical Laboratory, England. The data are as follows: these refers to the fatigue times of 6061 T6, aluminum coupons. The data consists of 101 units with maximum stress per cycle 31,000 psi. in [31] used these data to illustrate the applications of their distribution. The data set is as follows: 0.55, 0.93,1.25, 1.36, 1.49, 1.52, 1.58, 1.61, 1.64, 1.68, 1.73, 1.81, 2, 0.74, 1.04, 1.27,1.39, 1.49, 1.53,1.59, 1.61, 1.66, 1.68, 1.76, 1.82, 2.01, 0.77, 1.11, 1.28, 1.42, 1.5, 1.54, 1.6, 1.62,1.66, 1.69,1.76, 1.84, 2.24, 0.81, 1.13, 1.29, 1.48, 1.5, 1.55, 1.61, 1.62, 1.66, 1.7, 1.77, 1.84, 0.84,1.24, 1.3, 1.48, 1.51, 1.55, 1.61, 1.63, 1.67, 1.7, 1.78, 1.8. In [32] used this data to fit the Weibull-Lomax (WL) distribution.

une 7. Different cruerta for the first data set by using the estimated parameters									
	MOAPEW	APEW	APW	EW	W	MOAPE	WL	MOW	MOEW
α	1.0077	14.5185	10.9377			251.6759	0.0159		
β	2.9775	3.9357	4.5126	0.7192	5.8099	559.8229	3.5387	16.9520	2.4863
θ	18.9700					5.2738	5.9572	3.2222	0.6148
λ	3.5644	2.5322	1.4394	0.0845	1.6260		5.9796	1.1202	0.0549
δ	9.4846	3.7099		0.0025					0.0094
KS	0.0997	0.1225	0.1233	0.1278	0.1537	0.1552	0.1426	0.9696	0.7483
P-Value	0.5578	0.3011	0.2939	0.2549	0.1018	0.0961	0.1543	0.0000	0.0000
W*	0.1056	0.1635	0.1770	0.1620	0.2481	0.2949	0.1993	2.5310	1.2323
A*	0.6151	0.9293	0.9922	0.9515	1.3821	1.6332	1.1314	12.5564	6.7064

Table 7. Different criteria for the first data set by using the estimated parameters

From the above table, we can deduce that the MOAPEW model posses the highest p-value and the lowest distance of Kolmogorov Smirnov (KS) value in contrast with all other models used here to fit the current data, that means that the new model fits the data better than the MOAPE, WL, MOW, APW, MOEW, APEW and W models. Cramér-von Mises (W*) and Anderson-Darling (A*) values for the eight models are given for the first data set in Table 7.

By referring to the results in Table 7, we find that the MOAPEW distribution has the smallest value for KS, W*, and A* values. Based on Figure 4, it is clear that the MOAPEW model fits the first data.



Figure 4. Different graphs, for the first data set

Secondly: For illustrative purposes, we present an examination using strength knowledge collection originally recorded by [33]. For single carbon fibers and impregnated 1000-carbon fiber tows, it defines the strength measured in GPA, see [34]. The collection of data is as follows: 0.562, 0.564, 0.729, 1.216, 1.474, 1.632, 1.816, 2.020, 2.317, 1.247, 1.490, 1.676, 1.824, 2.023, 2.334, 1.256, 1.503, 1.684, 1.836, 2.050, 2.340, 0.802, 1.271, 1.520, 1.685, 1.879, 2.059, 2.346, 0.950, 1.277, 1.522, 1.728, 1.883, 2.068, 2.378, 1.053, 1.305, 1.524, 1.740, 1.892, 2.071, 2.483, 1.111, 1.348, 1.551, 1.764, 1.934, 2.130, 2.835, 1.115, 1.313, 1.551, 1.761, 1.898, 2.098, 2.683, 1.194, 1.390, 1.609, 1.785, 1.947, 2.204, 2.835, 1.208, 1.429, 1.632, 1.804, 1.976, 2.262.

Table 8. Different criteria for the second data set, by using its estimated parameters

	MOAPEW	APEW	APW	EW	MOAPE	W	WL	MOEW	MOW
α	79.0161	24.5012	0.4072	3.8376	55.9197	-	3.5612	-	-
β	0.2613	2.5206	4.1740	8.8161	3.5152	1.8802	4.2201	3.5970	3.9858
θ	131.9896	-	-	42.5144	96.3132	-	0.7179	1.0554	0.8423
λ	0.0142	8.7229	2.0103	-	-	3.8438	1.6130	3.9862	1.9302
δ	14.0324	10.9663	-	-	-	-	-	3.6889	-
KS	0.0422	0.0469	0.0423	0.0469	0.0459	0.0462	0.0443	0.1136	0.4724
P-Value	0.9997	0.9991	0.9997	0.9981	0.9987	0.9985	0.9993	0.3354	0.0000
W*	0.0157	0.0163	0.0210	0.0211	0.0173	0.0209	0.0205	0.0433	0.5694
A*	0.1277	0.1282	0.1828	0.1859	0.1339	0.1848	0.1819	0.3525	1.4185



Figure 5. Different graphs, for the second data set

The MOAPEW model is a superior model for fitting the data among all its competitors, such as the MOAPE, WL, MOW, APW, MOEW, APEW, and W models, where this have the lowest values for KS, W*, and A* than another seven models see Tables 7 and 8. The relative histogram and fitted of MOAPEW distribution of both data set are discussed in Figures 4 and 5, respectively. Also, we present the Q-Q and P-P plot for the first and second data, and respectively, This helps one to contrast the empirical data with the MOAPEW distribution.

8. CONCLUSION

In this paper, we propose a new five-parameter distribution, called the Marshall-Olkin alpha power extended Weibull (MOAPEW), which extends from the extended Weibull distribution. MOAPEW's distribution is inspired by the wide use of the Weibull model in life testing and offers more flexibility to evaluate lifetime results. Some statistical characteristics such as survival, danger, reverse hazard, stress-strength reliability measure, quantile, median, and mode have been obtained from the MOAPEW distribution. The estimation of MOAPEW distribution parameters are derived from MLE, MPS, and Bayesian. The estimation methods are used to estimate the MOAPEW distribution parameters on the basis of Type I and Type II censor samples, and the result of the simulation is used to evaluate the model's performance. The Bayesian calculations for most MOAPEW distribution parameters have more relative efficiency than MLE and MPS. The two actual data show that the proposed MOAPEW distribution significantly outperforms the MOAPE distribution, WL, MOW, APW, MOEW, APEW, and Weibull distributions. We suggest studying Renyi entropy for the proposed distribution in future studies, such as [35-37]. We suggest researching multivariate analysis, such as [40, 41] for the proposed distribution.

CONFLICTS OF INTEREST

No conflict of interest was declared by the author.

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