Gamma Lindley distribution and its application

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SUMMARY

In this paper, we give the new distribution named Gamma Lindley distribution (GaL), of which the Lindley distribution (L) is a particular case. More precisely, we discuss and study its properties. Also, two examples are presented to show the goodness of fit.

Keywords and phrases : Lindley distribution; exponential distribution; gamma distribution; stochastic ordering; maximum-likelihood estimation.

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