Journal of Applied Probability and Statistics 2019, Vol. 14, No. 2, pp. 01-23 Copyright ISOSS Publications 2019

BIVARIATE EXPONENTIATED GENERALIZED LINEAR EXPONENTIAL DISTRIBUTION: PROPERTIES, INFERENCE AND APPLICATIONS

Mohamed Ibrahim¹, M. S. Eliwa² and M. El-Morshedy²

¹Department of Applied Statistics and Insurance Faculty of Commerce, Damietta University, Damietta, Egypt Email: mohamed_ibrahim@du.edu.eg

²Department of Mathematics Faculty of Science, Mansoura University, Mansoura, Egypt Email: mseliwa@mans.edu.eg, mah_elmorshedy@mans.edu.eg

SUMMARY

In this paper, a bivariate exponentiated generalized linear exponential distribution is proposed. Several of its statistical and reliability properties including quantiles, joint reliability function, stress-strength reliability, joint reversed (hazard) rate function and joint mean waiting time function are discussed. Moreover, the hazard rate, availability and mean residual lifetime functions for a parallel system are established. The model parameters are estimated using the maximum likelihood method. A simulation is performed to estimate the bias and mean square error for the model parameters. Finally, a real data set is analyzed to illustrate the flexibility of the proposed model.

Keywords and phrases: Exponentiated generalized linear exponential distribution; Joint hazard rate function; Joint mean waiting time function; Simulation.

2010 Mathematics Subject Classification: 60E05, 62F10, 62H12.