

Asymptotic Properties and Parameter Estimation Based on Two-Sided Crack Distribution

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ABSTRACT In this paper we propose a new family of the two-sided crack distribution. The theoretical properties of the two-sided crack distribution is established. Also, we develop and investigate the method of moments of parameters estimation. A Monte Carlo simulation and real data study are conducted to appraise the performance of the proposed estimators for given sample sizes by using R program for evaluation.

Keywords Birnbaum-Saunders distribution; Inverse Gaussian distribution; Length-biased inverse Gaussian distribution; Maximum likelihood estimators.

1. Introduction

The crack distribution is a positively skewed model, which is widely applicable to model failure times of fatiguing materials. It is also known as the inverse Gaussian mixture distribution, was studied by Jorgensen *et al.* [11] and Bowonrattanaset and Budsaba [5]. Gupta and Akman [9] proposed the mixture of inverse Gaussian (IG) distribution and length biased inverse Gaussian (LBIG) distribution which given in Jorgensen *et al.* [11] in a reliability view point, and here called JSW distribution. Gupta and Akman [10] studied the mixture of IG distribution and LBIG distribution in the view of Bayes estimation. Balakrishnan *et al.* [2] discussed several aspects of the inverse Gaussian mixture distribution which is useful for modelling positive data. Specifically, they discussed transformations, the derivation of moments, fitting of models, and a shape analysis of the transformations. Bowonrattanaset and Budsaba [5] introduced the inverse Gaussian mixture distribution based on re-parametrization model presented in Ahmed *et al.* [1], and proposed the name crack for this distribution, it will be denoted by $CR(\lambda, \theta, p)$. They also established some deeper results especially function with rigorous proves. Gupta and Kundu [8] proposed to use the EM algorithm to estimate the unknown parameters of the inverse Gaussian

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mixture distribution for complete and censored samples. Duangsaphon [6] studied crack distribution in the view of regression-quantile estimation, Bayesian estimation and confidence interval estimation. Additionally, Saengthong and Bodhisuwan [14] proposed a two-parameter crack distribution which is obtained by adding a new weight parameter p to the inverse Gaussian mixture distribution.

The crack lifetime distribution depends on three parameters. It is formed by adding the weighted parameter and combining the two parameter IG distribution and two parameter *LBIG* distribution. This distribution contains special case three known distribution, namely, the Birnbaum and Saunders (BS) distribution, the IG distribution, and the *LBIG* distribution. The relevance of the probability density function (pdf.) of distributions mentioned above are as follows. Suppose X_1 and X_2 be independent random variables such that $X_1 \sim IG(\lambda, \theta)$ i.e., X_1 has IG distribution with the parameters $\lambda, \theta > 0$ and it has the pdf.:

$$f_{IG}(x_1; \lambda, \theta) = \begin{cases} \frac{\lambda}{\theta\sqrt{2\pi}} \left(\frac{\theta}{x_1}\right)^{\frac{3}{2}} \exp\left[-\frac{1}{2}\left(\sqrt{\frac{x_1}{\theta}} - \lambda\sqrt{\frac{\theta}{x_1}}\right)^2\right]; & x > 0 \\ 0; & \text{otherwise.} \end{cases} \quad (1)$$

In addition, suppose $X_2 \sim LBIG(\lambda, \theta)$. The pdf. of X_2 is given by:

$$f_{LBIG}(x_2; \lambda, \theta) = \begin{cases} \frac{1}{\theta\sqrt{2\pi}} \left(\frac{\theta}{x_2}\right)^{\frac{1}{2}} \exp\left[-\frac{1}{2}\left(\sqrt{\frac{x_2}{\theta}} - \lambda\sqrt{\frac{\theta}{x_2}}\right)^2\right]; & x > 0 \\ 0; & \text{otherwise.} \end{cases} \quad (2)$$

The variable X_2 is so-called the complementary reciprocal of X_1 . For the crack distribution, we consider the new random variable X such that,

$$X = \begin{cases} X_1 \text{ with probability } p \\ X_2 \text{ with probability } 1 - p \end{cases} \quad (3)$$

where $0 \leq p \leq 1$. Obviously, X is a mixture of X_1 and X_2 and the pdf. of X is given by the following formula

$$f_{CR}(x; \lambda, \theta, p) = pf_{IG}(x; \lambda, \theta) + (1 - p)f_{LBIG}(x; \lambda, \theta) \quad (4)$$

From (4), the probability density function, can be expressed as

$$f_{CR}(x; \lambda, \theta, p) = \begin{cases} \frac{1}{\theta\sqrt{2\pi}} \left[p\lambda \left(\frac{\theta}{x}\right)^{\frac{3}{2}} + (1 - p) \left(\frac{\theta}{x}\right)^{\frac{1}{2}} \right] \exp\left[-\frac{1}{2}\left(\sqrt{\frac{x}{\theta}} - \lambda\sqrt{\frac{\theta}{x}}\right)^2\right]; & x > 0 \\ 0; & \text{otherwise.} \end{cases} \quad (5)$$

where $\lambda > 0, \theta > 0$ and $0 \leq p \leq 1$. Evidently, the crack distribution become IG distribution for $p = 1$, *LBIG* distribution for $p = 0$ and BS distribution by substituting $p = 0.5$.

However, all of published about the crack distribution can be used in model one sides crack growth data except the studies of Lisawadi [12]. Hence, the main aim of this paper is to introduce a new class of distributions based on crack distribution proposed in [5] by considering the case when a crack develops from two sides. The new distribution is call two-sided crack distribution. Additionally, this kind of study has not been studied before. We propose probability model of the two-sided crack distribution by applying the approach of Lisawadi [12]. The theoretical properties of the two-sided crack distribution are established. Also, we develop and investigate the method of moments of parameters point estimation for the new distribution. A Monte Carlo simulation and real data study are conducted to appraise the performance of the proposed estimators for given sample sizes by using R program for evaluation.

2. Probability Model of Two-Sided Crack Distribution

In this dissertation we consider the case when a crack develops from two sides of material with the same distribution function of the time reaching the critical value, e.g., fatigue limit loading applied to both upper and lower sides of the block.

Suppose $F(t)$, $t > 0$, be the cumulative distribution function of break down time moment τ for one-sided loading. If at the top and the bottom side of the block a crack is developing with the same distribution function of the time of reaching the critical length a , then we have two, assumed to be independent, identically distributed random variables τ_1 and τ_2 .

Therefore, the random variable $Y_1 = a/\tau_1$ can be interpreted as a speed of the crack evolution which has cumulative distribution function $F_{Y_1}(t) = 1 - F(at^{-1})$, that is the reliability function $R(t)$, and probability density function $f_{Y_1}(t) = at^{-2}f(at^{-1})$, which is a derivative of the $R(t)$.

In a similar way, we get $Y_2 = a/\tau_2$ which has cumulative distribution function $F_{Y_2}(t) = 1 - F(at^{-1})$ and probability density function $f_{Y_2}(t) = at^{-2}f(at^{-1})$. Then the speed of the crack evolution for this two-sided case equals $Y_1 + Y_2 = a\tau_1^{-1} + a\tau_2^{-1}$ and the random variable

$$\tau = \frac{a}{Y_1 + Y_2} = [\tau_1^{-1} + \tau_2^{-1}]^{-1}$$

corresponds to a moment of the block break down.

The cdf. of τ is

$$F_\tau(z) = \int \int_{t+s > z^{-1}} f\left(\frac{1}{t}\right) f\left(\frac{1}{s}\right) \frac{dt ds}{t^2 s^2} \quad (6)$$

$$= 1 - \int_0^{z^{-1}} f\left(\frac{1}{t}\right) \frac{dt}{t^2} \int_0^{z^{-1}-t} f\left(\frac{1}{s}\right) \frac{ds}{s^2}. \quad (7)$$

Proof. Let $X = 1/\tau_1$, $Y = 1/\tau_2$. Recall on

$$P(X + Y \geq z^{-1}) = \iint_{x+y \geq z^{-1}} f_{X,Y}(x, y) dx dy$$

$$f_{X,Y}(x, y) = f_X(x) \cdot f_Y(y).$$

Therefore,

$$F_X(x) = P(X \leq x) = P\left(\frac{1}{\tau_1} \leq x\right) = P(\tau_1 \geq x^{-1}) = 1 - F_{\tau_1}\left(\frac{1}{x}\right)$$

$$f_X(x) = F'_X(x) = f\left(\frac{1}{x}\right) \cdot \frac{1}{x^2}.$$

The same $f_Y(y) = f(1/y)/y^2$. If $z = \infty$, then $F_\tau(\infty) = 1$ and $1/z = 0$. So,

$$F_\tau(z) = 1 - \iint f_\tau(x, y) dx dy = 1 - \int_0^{z^{-1}} \int_0^{z^{-1}-y} f_\tau(x, y) dx dy$$

$$f_\tau(x, y) = f\left(\frac{1}{x}\right) f\left(\frac{1}{y}\right) \frac{1}{x^2} \frac{1}{y^2}.$$

Hence,

$$F_\tau(z) = 1 - \int_0^{z^{-1}} \int_0^{z^{-1}-t} f\left(\frac{1}{t}\right) f\left(\frac{1}{s}\right) \frac{1}{t^2 s^2} ds dt.$$

$$= 1 - \int_0^{z^{-1}} f\left(\frac{1}{t}\right) \frac{dt}{t^2} \int_0^{z^{-1}-t} f\left(\frac{1}{s}\right) \frac{ds}{s^2}.$$

□

The pdf. of τ is

$$f_\tau(z) = z^{-2} \int_0^{z^{-1}} f\left(\frac{1}{t}\right) f\left(\frac{1}{z^{-1}-t}\right) \frac{1}{t^2 (z^{-1}-t)^2} dt \quad (8)$$

Proof. Let

$$F_\tau(z) = 1 - \int_0^{z^{-1}} \int_0^{z^{-1}-t} f\left(\frac{1}{t}\right) f\left(\frac{1}{s}\right) \frac{1}{t^2 s^2} ds dt.$$

Hence,

$$F_\tau(z)' = -\left(\int_0^{z^{-1}} \int_0^{z^{-1}-t} f\left(\frac{1}{t}\right) f\left(\frac{1}{s}\right) \frac{1}{t^2 s^2} ds dt\right)'.$$

Let $g_z(z, t) = \int_0^{z^{-1}-t} [f(1/t) f(1/s) / (t^2 s^2)] ds$. Therefore,

$$F_\tau(z)' = -\left(\int_0^{z^{-1}} g_z(z, t) dt\right)'.$$

Recall on Leibniz integral rule, hence,

$$F_\tau(z)' = -\int_0^{z^{-1}} g'_z(z, t) dt - g(z, z^{-1}) \cdot \left(-\frac{1}{z^2}\right) + 0.$$

We can see that

$$g(z, z^{-1}) = \int_0^{z^{-1}-z^{-1}} f\left(\frac{1}{t}\right) f\left(\frac{1}{s}\right) \frac{1}{t^2 s^2} ds = \int_0^0 f\left(\frac{1}{t}\right) f\left(\frac{1}{s}\right) \frac{1}{t^2 s^2} ds = 0$$

Thus,

$$F_\tau(z)' = - \int_0^{z^{-1}} g'_z(z, t) dt, \quad g'_z(z, t) = \left(\int_0^{z^{-1}-t} f\left(\frac{1}{t}\right) f\left(\frac{1}{s}\right) \frac{1}{t^2 s^2} ds \right)'$$

Let $h(z, s) = h(s) = f(1/t) f(1/s) / (t^2 s^2)$. Recall on Leibniz integral rule again, therefore,

$$\begin{aligned} g'_z(z, t) &= \int_0^{z^{-1}-t} h'(z, s) ds + h(z, z^{-1} - t) \cdot \left(-\frac{1}{z^2} \right) - g(z, 0) \cdot 0 \\ &= \int_0^{z^{-1}} 0 ds + h(z, z^{-1} - t) \cdot \left(-\frac{1}{z^2} \right) - 0 \\ &= -\frac{1}{z^2} h(z, z^{-1} - t) \\ F_\tau(z)' &= \int_0^{z^{-1}} \frac{1}{z^2} h(z, z^{-1} - t) dt \\ &= z^{-2} \int_0^{z^{-1}} f\left(\frac{1}{t}\right) f\left(\frac{1}{z^{-1}-t}\right) \frac{1}{t^2 (z^{-1}-t)^2} dt \end{aligned}$$

For the case when we consider $F(t) = F_{CR}(t; \lambda, \theta, p)$, we can say that the random variable τ has two-sided crack distribution.

3. Cumulants and Moments

Theorem 3.1 *Let τ be a random variable of the two-sided crack distribution with parameters λ, θ and p . Then the first four cumulants of τ can be given as:*

$$\begin{aligned} 1^{st} \text{ cumulant } K_1 &= \frac{2}{\lambda^2 \theta} (\lambda + p) \\ 2^{nd} \text{ cumulant } K_2 &= \frac{2}{\lambda^4 \theta^2} (\lambda + 3p - p^2) \\ 3^{th} \text{ cumulant } K_3 &= \frac{2}{\lambda^6 \theta^3} (3\lambda + 15p - 9p^2 + 2p^3) \\ 4^{th} \text{ cumulant } K_4 &= \frac{2}{\lambda^8 \theta^4} (15\lambda + 105p - 87p^2 + 36p^3 - 6p^4). \end{aligned}$$

Proof. Let X be a random variable of the crack distribution with parameters λ, θ and p . The first four cumulants of a random variable X are defined as

$$\begin{aligned} 1^{st} \text{ cumulant } K_1(X) &= (\lambda + 1 - p)\theta \\ 2^{nd} \text{ cumulant } K_2(X) &= (\lambda + 2 - p - p^2)\theta^2 \end{aligned}$$

$$3^{th} \text{ cumulant } K_3(X) = (3\lambda + 8 - 3p - 3p^2 - 2p^3)\theta^3$$

$$4^{th} \text{ cumulant } K_4(X) = (15\lambda + 48 - 15p - 15p^2 - 12p^3 - 6p^4)\theta^4.$$

According to the reciprocal random variable $1/X$ has $CR(\lambda, 1/(\lambda^2\theta), 1-p)$ distribution, hence we make the substitution $\theta \Rightarrow 1/(\lambda^2\theta)$, and $p \Rightarrow 1-p$. Finally, we double them, in order to get the cumulants of $\tau = X_1^{-1} + X_2^{-1}$. Therefore,

$$K_1(\tau) = 2(\lambda + 1 - (1-p))\left(\frac{1}{\lambda^2\theta}\right) = \frac{2}{\lambda^2\theta}(\lambda + p). \quad (9)$$

$$K_2(\tau) = 2(\lambda + 2 - (1-p) - (1-p)^2)\left(\frac{1}{\lambda^2\theta}\right)^2 = \frac{2}{\lambda^4\theta^2}(\lambda + 3p - p^2). \quad (10)$$

$$\begin{aligned} K_3(\tau) &= 2(3\lambda + 8 - 3(1-p) - 3(1-p)^2 - 2(1-p)^3)\left(\frac{1}{\lambda^2\theta}\right)^3 \\ &= \frac{2}{\lambda^6\theta^3}(3\lambda + 15p - 9p^2 + 2p^3). \end{aligned} \quad (11)$$

$$\begin{aligned} K_4(\tau) &= 2(15\lambda + 48 - 15(1-p) - 15(1-p)^2 - 12(1-p)^3 - 6(1-p)^4)\left(\frac{1}{\lambda^2\theta}\right)^4 \\ &= \frac{2}{\lambda^8\theta^4}(15\lambda + 105p - 87p^2 + 36p^3 - 6p^4). \end{aligned} \quad (12)$$

Theorem 3.2 Let τ be a random variable of the two-sided crack distribution with parameters λ, θ and p . Then based on theorem 3.1, the first four moments of τ are given by

$$\begin{aligned} \mu(\tau) &= \frac{2}{\lambda^2\theta}(\lambda + p), & \sigma^2(\tau) &= \frac{2}{\lambda^4\theta^2}(\lambda + 3p - p^2) \\ \mu_3(\tau) &= \frac{2}{\lambda^6\theta^3}(3\lambda + 15p - 9p^2 + 2p^3) \\ \mu_4(\tau) &= \frac{2}{\lambda^8\theta^4}(15\lambda + 6\lambda^2 + 36\lambda p - 12\lambda p^2 + 105p - 33p^2). \end{aligned}$$

Proof. The relations that express the moments as functions of the cumulants are

$$\mu(\tau) = K_1(\tau), \quad \sigma^2(\tau) = K_2(\tau), \quad \mu_3(\tau) = K_3(\tau), \quad \mu_4(\tau) = K_4(\tau) + 3\sigma^4(\tau).$$

Based on theorem 3.1, we make the substitution cumulants into the formulae above in order to get the first four central moments of two-sided crack distribution.

4. Parameter Estimation

Estimation of the parameters λ and θ with fixed the value of p by the method of moments for the two-sided crack distribution can be derived in the following way. Using formulae from the theorem 3.2 we obtain formulae for the expectation and variance

$$E(X) = \mu(X) = \frac{2}{\lambda^2\theta}(\lambda + p), \quad Var(X) = \sigma^2(X) = \frac{2}{\lambda^4\theta^2}(\lambda + 3p - p^2).$$

Thus, the method of moments estimations are

$$\bar{X} = \frac{1}{n} \sum_{i=1}^n X_i = \frac{2}{\lambda^2 \theta} (\lambda + p) \quad (13)$$

$$S^2 = \frac{1}{n} \sum_{i=1}^n X_i^2 - \bar{X}^2 = \frac{2}{\lambda^4 \theta^2} (\lambda + 3p - p^2). \quad (14)$$

Let

$$T = \frac{S^2}{\bar{X}^2} \quad (15)$$

Next, we solve these equations for λ and θ by substituting (13), and (14) into (15). Hence we get

$$T = \frac{(\lambda + 3p - p^2)}{2\lambda^2 + 4\lambda p + 2p^2}.$$

Therefore,

$$2T\lambda^2 + (4Tp - 1)\lambda + (2Tp^2 - 3p + p^2) = 0 \quad (16)$$

Solving equation (16) for λ we obtain

$$\hat{\lambda}_n = \frac{(1 - 4Tp) + \sqrt{16Tp - 8Tp^2 + 1}}{4T} \quad (17)$$

By equation (13), and (17), we get

$$\hat{\theta} = \frac{2(\hat{\lambda}_n - p)}{\bar{X} \hat{\lambda}_n^2} \quad (18)$$

We will notice that the estimate $\hat{\lambda}_n$ is relatively stable whether the value of θ will be changed.

5. Two-Sided Crack Random Number Generation Procedure

First we discuss how to generate random numbers for the one-sided crack distribution. Fix the shape parameter λ , the scale parameter θ and the probability p . According to the Composite Method, then a random number with one-sided crack distribution can be obtained as the following procedure.

1. Generate a random number b from uniform $[0, 1]$.
2. If $b < p$, then generate a random number with $IG(\lambda, \theta)$ distribution. Otherwise, generate a random number with $LB(\lambda, \theta)$ distribution.

For two-sided crack distribution, after we obtain a pair of one-sided crack random numbers τ_1 and τ_2 , we calculate $X = \tau_1^{-1} + \tau_2^{-1}$ that is a two-sided crack random numbers.

The following is the same procedure in more details for a $TS - CR(\lambda, \theta, p)$ random number generator procedure.

1. Generate a random number a from uniform $[0,1]$ and an independent a standard normal random number α .

2. Calculate $u = \lambda\theta + \theta[\alpha^2 - \sqrt{\alpha^4 + 4\lambda\alpha^2}]/2$.
3. If $a < \lambda\theta/(\lambda\theta + u)$, then take $CR = u$, otherwise $CR = \lambda^2\theta^2/u$.
4. Generate a random number b from uniform $[0, 1]$.
5. If $b > p$, then generate a standard normal random number α_1 and take $CR = CR + \theta\alpha_1^2$.
6. Repeat steps 1-5, for generating a pair of one-sided crack random numbers τ_1 and τ_2 .
7. Calculate $X = \tau_1^{-1} + \tau_2^{-1}$.

6. Computational Results

In order to appraise the performance of the proposed estimators, we performed a numerical study for different sample sizes and for different parameter values. Also, we calculated the biases and the MSE of proposed estimator from 5,000 simulated values of $(\hat{\lambda}, \hat{\theta})$ by using the R program version 3.2.0 for evaluation.

Note that the proposed estimators are consistent. Therefore, the proposed estimators are asymptotically unbiased. The simulated bias analysis is in agreement with the theoretical result since bias is a decreasing function of n . In other words, as sample size increases, the magnitude of the bias decreases and approaches to 0 as $n \rightarrow \infty$. Furthermore, the numerical values of the biases, the MSE of the proposed estimators are reported in appendix.

6.1 Application to Lifetime Data Set

Here, we apply the proposed distribution to a real data set which taken from Folks and Chhikara [7] data, and Rieck’s [13] data. The Folks and Chhikara [7] data provides information on the fracture toughnesses of welds. The data are

Table 1 Several data sets obtained from Folk and Chikkara (1977).

| fracture | | | | | | | | | |
|----------|------|------|------|------|------|------|------|------|------|
| 54.4 | 62.6 | 63.2 | 67.0 | 70.2 | 70.5 | 70.6 | 71.4 | 71.8 | |
| 74.1 | 74.1 | 74.3 | 78.8 | 81.8 | 83.0 | 84.4 | 85.3 | 86.9 | 87.3 |

From Table 2, we see that the value of estimate parameters of two-sided crack distribution with fixed $p = 0.5$ and the value of estimate parameters of two-sided BS distribution presented in Lisawadi [12] are similar values. Rieck’s [13] data correspond to biaxial fatigue life of metal piece (in cycles) to failure.

Table 2 Point estimates for Folk and Chikkara’s [7] data

| Estimator | $\hat{\lambda}$ | $\hat{\theta}$ |
|--------------------------------------|-----------------|----------------|
| Two-sided crack with fixed $p = 0.1$ | 35.71619 | 0.0007515509 |
| Two-sided crack with fixed $p = 0.5$ | 35.86204 | 0.0007401309 |
| Two-sided crack with fixed $p = 0.9$ | 35.69111 | 0.0007351726 |
| Two-sided BS [12] | 35.86204 | 0.000761061 |

Table 3 Biaxial fatigue life of metal pieces.

| fatigue life | | | | | | | | | | |
|--------------|------|------|------|------|------|------|------|------|------|------|
| 125 | 127 | 135 | 137 | 185 | 187 | 190 | 195 | 200 | 212 | |
| 242 | 245 | 255 | 283 | 316 | 327 | 355 | 373 | 386 | 456 | 482 |
| 552 | 580 | 700 | 736 | 745 | 750 | 804 | 852 | 884 | 977 | 1040 |
| 1066 | 1093 | 1114 | 1125 | 1300 | 1536 | 1583 | 2208 | 2266 | 2834 | 3280 |
| 4707 | 5046 | | | | | | | | | |

Table 4 Point estimates for Rieck's [13] data

| Estimator | $\hat{\lambda}$ | $\hat{\theta}$ |
|--------------------------------------|-----------------|----------------|
| Two-sided crack with fixed $p = 0$ | 0.3683172 | 0.005757928 |
| Two-sided crack with fixed $p = 0.1$ | 0.4064855 | 0.003933762 |
| Two-sided crack with fixed $p = 0.3$ | 0.3550685 | 0.0009263336 |
| Two-sided crack with fixed $p = 0.5$ | 0.2410718 | -0.009448762 |
| Two-sided crack with fixed $p = 0.7$ | 0.09168065 | -0.1534845 |
| Two-sided crack with fixed $p = 0.9$ | -0.08453449 | -0.2921806 |
| Two-sided crack with fixed $p = 1$ | -0.1816241 | -0.07596625 |
| Two-sided BS [12] | 0.2410718 | 0.02704306 |

7. Conclusions

The computational results ensure us that the method of moments estimators works and provides consistent statistics. It also indicate the two-sided crack distribution fits the real data.

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Appendix

Table 5 Simulation Results for $n = 10$.

| λ | θ | p | $\hat{\lambda}$ | $\hat{\theta}$ | Bias | | MSE | |
|-----------|----------|-----|-----------------|----------------|-----------------|----------------|-----------------|----------------|
| | | | | | $\hat{\lambda}$ | $\hat{\theta}$ | $\hat{\lambda}$ | $\hat{\theta}$ |
| 2 | 1 | 0.1 | 3.1853 | 0.7551 | 1.1853 | -0.2449 | 5.4652 | 0.1965 |
| 2 | 1 | 0.3 | 3.1231 | 0.6188 | 1.1231 | -0.3812 | 4.8065 | 0.2093 |
| 2 | 1 | 0.5 | 3.0925 | 0.5027 | 1.0925 | -0.4973 | 5.0931 | 0.2781 |
| 2 | 1 | 0.7 | 3.1119 | 0.3824 | 1.1119 | -0.6176 | 5.0294 | 0.4392 |
| 2 | 1 | 0.9 | 3.1552 | 0.2232 | 1.1552 | -0.7768 | 5.6312 | 1.7164 |
| 2 | 5 | 0.1 | 3.1499 | 3.7765 | 1.1499 | -1.2235 | 5.5226 | 4.7662 |
| 2 | 5 | 0.3 | 3.0754 | 3.1056 | 1.0754 | -1.8944 | 4.7884 | 5.1840 |
| 2 | 5 | 0.5 | 3.1322 | 2.4721 | 1.1322 | -2.5279 | 4.8940 | 7.2343 |
| 2 | 5 | 0.7 | 3.1623 | 1.8692 | 1.1623 | -3.1308 | 5.8871 | 13.4059 |
| 2 | 5 | 0.9 | 3.1484 | 1.2059 | 1.1484 | -3.7941 | 5.5342 | 53.4954 |
| 2 | 10 | 0.1 | 3.1408 | 7.6539 | 1.1408 | -2.3461 | 5.0793 | 19.4169 |
| 2 | 10 | 0.3 | 3.1136 | 6.1943 | 1.1136 | -3.8057 | 4.8427 | 21.0399 |
| 2 | 10 | 0.5 | 3.1160 | 4.9880 | 1.1160 | -5.0120 | 4.9473 | 28.2904 |
| 2 | 10 | 0.7 | 3.1311 | 3.7966 | 1.1311 | -6.2034 | 4.8990 | 52.3647 |
| 2 | 10 | 0.9 | 3.1851 | 2.2925 | 1.1851 | -7.7075 | 5.6604 | 176.4887 |
| 2 | 20 | 0.1 | 3.1695 | 15.0085 | 1.1695 | -4.9915 | 5.1107 | 76.5150 |
| 2 | 20 | 0.3 | 3.1003 | 12.4336 | 1.1003 | -7.5664 | 4.8347 | 83.0775 |
| 2 | 20 | 0.5 | 3.0385 | 10.0848 | 1.0385 | -9.9152 | 4.3840 | 110.7879 |
| 2 | 20 | 0.7 | 3.1153 | 7.5331 | 1.1153 | -12.4669 | 5.1470 | 200.8392 |
| 2 | 20 | 0.9 | 3.1767 | 5.1259 | 1.1767 | -14.8741 | 5.7261 | 421.1890 |
| 2 | 50 | 0.1 | 3.1892 | 37.2545 | 1.1892 | -12.7455 | 5.1869 | 480.4597 |
| 2 | 50 | 0.3 | 3.1581 | 30.8248 | 1.1581 | -19.1752 | 5.1866 | 532.3039 |
| 2 | 50 | 0.5 | 3.1470 | 24.8072 | 1.1470 | -25.1928 | 4.9460 | 721.9675 |
| 2 | 50 | 0.7 | 3.1424 | 18.5758 | 1.1424 | -31.4242 | 5.4252 | 1622.0867 |
| 2 | 50 | 0.9 | 3.1938 | 12.5715 | 1.1938 | -37.4285 | 5.7955 | 3165.7758 |
| 5 | 1 | 0.1 | 7.4269 | 0.8330 | 2.4269 | -0.1670 | 28.1120 | 0.1821 |
| 5 | 1 | 0.3 | 7.3873 | 0.7670 | 2.3873 | -0.2330 | 24.7694 | 0.1720 |
| 5 | 1 | 0.5 | 7.4781 | 0.7098 | 2.4781 | -0.2902 | 31.2836 | 0.1787 |
| 5 | 1 | 0.7 | 7.4378 | 0.6530 | 2.4378 | -0.3470 | 27.0892 | 0.1909 |
| 5 | 1 | 0.9 | 7.5874 | 0.5911 | 2.5874 | -0.4089 | 28.0402 | 0.2181 |
| 5 | 5 | 0.1 | 7.4172 | 4.2041 | 2.4172 | -0.7959 | 26.3466 | 4.8096 |
| 5 | 5 | 0.3 | 7.4133 | 3.8535 | 2.4133 | -1.1465 | 27.7301 | 4.3860 |
| 5 | 5 | 0.5 | 7.3630 | 3.5737 | 2.3630 | -1.4263 | 25.5022 | 4.4488 |
| 5 | 5 | 0.7 | 7.3839 | 3.2690 | 2.3839 | -1.7310 | 26.7426 | 4.7386 |
| 5 | 5 | 0.9 | 7.5298 | 2.9800 | 2.5298 | -2.0200 | 28.3959 | 5.4168 |
| 5 | 10 | 0.1 | 7.5500 | 8.3179 | 2.5500 | -1.6821 | 29.2963 | 18.6744 |
| 5 | 10 | 0.3 | 7.3173 | 7.7548 | 2.3173 | -2.2452 | 25.2256 | 17.1582 |
| 5 | 10 | 0.5 | 7.4017 | 7.1116 | 2.4017 | -2.8884 | 26.9563 | 17.7781 |
| 5 | 10 | 0.7 | 7.4341 | 6.5022 | 2.4341 | -3.4978 | 26.7063 | 19.1906 |
| 5 | 10 | 0.9 | 7.3322 | 6.0182 | 2.3322 | -3.9818 | 25.1540 | 20.9051 |
| 5 | 20 | 0.1 | 7.4555 | 16.6968 | 2.4555 | -3.3032 | 26.9712 | 75.3106 |
| 5 | 20 | 0.3 | 7.4886 | 15.1914 | 2.4886 | -4.8086 | 26.0789 | 69.7945 |
| 5 | 20 | 0.5 | 7.3293 | 14.1907 | 2.3293 | -5.8093 | 22.6684 | 71.0095 |
| 5 | 20 | 0.7 | 7.4307 | 13.0003 | 2.4307 | -6.9997 | 26.7710 | 76.8301 |
| 5 | 20 | 0.9 | 7.3649 | 12.0380 | 2.3649 | -7.9620 | 26.1624 | 84.2266 |
| 5 | 50 | 0.1 | 7.4736 | 41.5773 | 2.4736 | -8.4227 | 28.3511 | 457.8102 |
| 5 | 50 | 0.3 | 7.4341 | 38.6020 | 2.4341 | -11.3980 | 28.7482 | 436.7105 |
| 5 | 50 | 0.5 | 7.4270 | 35.6685 | 2.4270 | -14.3315 | 30.1333 | 436.9847 |
| 5 | 50 | 0.7 | 7.4530 | 32.6076 | 2.4530 | -17.3924 | 27.5745 | 480.9513 |
| 5 | 50 | 0.9 | 7.5116 | 29.8032 | 2.5116 | -20.1968 | 29.8025 | 540.3471 |
| 10 | 1 | 0.1 | 14.3047 | 0.8693 | 4.3047 | -0.1307 | 87.2673 | 0.1832 |
| 10 | 1 | 0.3 | 14.5297 | 0.8292 | 4.5297 | -0.1708 | 98.0161 | 0.1750 |
| 10 | 1 | 0.5 | 14.5206 | 0.7895 | 4.5206 | -0.2105 | 90.4070 | 0.1702 |
| 10 | 1 | 0.7 | 14.5701 | 0.7642 | 4.5701 | -0.2358 | 104.1126 | 0.1678 |
| 10 | 1 | 0.9 | 14.6867 | 0.7336 | 4.6867 | -0.2664 | 106.4748 | 0.1740 |
| 10 | 5 | 0.1 | 14.3217 | 4.3468 | 4.3217 | -0.6532 | 85.7740 | 4.5331 |

Table 5 (Continued) : Simulation Results for $n = 10$.

| λ | θ | p | $\hat{\lambda}$ | $\hat{\theta}$ | Bias | | MSE | |
|-----------|----------|-----|-----------------|----------------|-----------------|----------------|-----------------|----------------|
| | | | | | $\hat{\lambda}$ | $\hat{\theta}$ | $\hat{\lambda}$ | $\hat{\theta}$ |
| 10 | 5 | 0.3 | 14.4229 | 4.1899 | 4.4229 | -0.8101 | 99.4806 | 4.4726 |
| 10 | 5 | 0.5 | 14.6313 | 3.9797 | 4.6313 | -1.0203 | 104.8165 | 4.3370 |
| 10 | 5 | 0.7 | 14.5128 | 3.8652 | 4.5128 | -1.1348 | 101.2032 | 4.3081 |
| 10 | 5 | 0.9 | 14.4433 | 3.7109 | 4.4433 | -1.2891 | 110.7090 | 4.1924 |
| 10 | 10 | 0.1 | 14.7624 | 8.5719 | 4.7624 | -1.4281 | 112.5142 | 18.8457 |
| 10 | 10 | 0.3 | 14.7593 | 8.2562 | 4.7593 | -1.7438 | 108.2821 | 17.5611 |
| 10 | 10 | 0.5 | 14.5282 | 7.9622 | 4.5282 | -2.0378 | 94.8652 | 17.2861 |
| 10 | 10 | 0.7 | 14.5171 | 7.6224 | 4.5171 | -2.3776 | 97.8761 | 16.7780 |
| 10 | 10 | 0.9 | 14.6440 | 7.3541 | 4.6440 | -2.6459 | 105.6667 | 17.2259 |
| 10 | 20 | 0.1 | 14.5876 | 17.3669 | 4.5876 | -2.6331 | 106.9322 | 74.6460 |
| 10 | 20 | 0.3 | 14.2622 | 16.8565 | 4.2622 | -3.1435 | 92.3330 | 70.3560 |
| 10 | 20 | 0.5 | 14.6123 | 15.8950 | 4.6123 | -4.1050 | 110.5632 | 67.5213 |
| 10 | 20 | 0.7 | 14.4319 | 15.3537 | 4.4319 | -4.6463 | 108.3009 | 67.2336 |
| 10 | 20 | 0.9 | 14.7649 | 14.6535 | 4.7649 | -5.3465 | 123.1565 | 70.1562 |
| 10 | 50 | 0.1 | 14.6505 | 43.6086 | 4.6505 | -6.3914 | 109.5795 | 483.2746 |
| 10 | 50 | 0.3 | 14.8079 | 41.3970 | 4.8079 | -8.6030 | 110.8714 | 459.3223 |
| 10 | 50 | 0.5 | 14.6063 | 39.8140 | 4.6063 | -10.1860 | 104.0158 | 421.4282 |
| 10 | 50 | 0.7 | 14.7160 | 38.1896 | 4.7160 | -11.8104 | 108.7239 | 435.2705 |
| 10 | 50 | 0.9 | 14.6016 | 36.9080 | 4.6016 | -13.0920 | 115.8893 | 433.0773 |
| 20 | 1 | 0.1 | 28.7059 | 0.8897 | 8.7059 | -0.1103 | 417.8113 | 0.1915 |
| 20 | 1 | 0.3 | 28.9068 | 0.8725 | 8.9068 | -0.1275 | 429.1626 | 0.1878 |
| 20 | 1 | 0.5 | 29.2144 | 0.8471 | 9.2144 | -0.1529 | 540.6390 | 0.1806 |
| 20 | 1 | 0.7 | 28.6726 | 0.8277 | 8.6726 | -0.1723 | 373.0582 | 0.1679 |
| 20 | 1 | 0.9 | 28.6420 | 0.8152 | 8.6420 | -0.1848 | 373.7554 | 0.1702 |
| 20 | 5 | 0.1 | 29.2183 | 4.3987 | 9.2183 | -0.6013 | 420.4266 | 4.9474 |
| 20 | 5 | 0.3 | 29.0134 | 4.2895 | 9.0134 | -0.7105 | 396.8150 | 4.4899 |
| 20 | 5 | 0.5 | 29.0170 | 4.1945 | 9.0170 | -0.8055 | 400.6196 | 4.3849 |
| 20 | 5 | 0.7 | 28.9024 | 4.1364 | 8.9024 | -0.8636 | 384.3999 | 4.3975 |
| 20 | 5 | 0.9 | 28.6060 | 4.0690 | 8.6060 | -0.9310 | 365.6722 | 4.1595 |
| 20 | 10 | 0.1 | 28.6885 | 8.8359 | 8.6885 | -1.1641 | 373.4699 | 18.8439 |
| 20 | 10 | 0.3 | 28.9282 | 8.6428 | 8.9282 | -1.3572 | 394.0579 | 18.8105 |
| 20 | 10 | 0.5 | 29.1389 | 8.3944 | 9.1389 | -1.6056 | 421.0655 | 18.0267 |
| 20 | 10 | 0.7 | 28.9070 | 8.3108 | 8.9070 | -1.6892 | 419.7232 | 17.2926 |
| 20 | 10 | 0.9 | 28.4198 | 8.2014 | 8.4198 | -1.7986 | 374.5965 | 16.7405 |
| 20 | 20 | 0.1 | 28.6784 | 17.7816 | 8.6784 | -2.2184 | 374.1109 | 77.1937 |
| 20 | 20 | 0.3 | 28.7525 | 17.2083 | 8.7525 | -2.7917 | 369.4900 | 72.2152 |
| 20 | 20 | 0.5 | 29.0585 | 16.9035 | 9.0585 | -3.0965 | 433.0661 | 70.2034 |
| 20 | 20 | 0.7 | 28.7328 | 16.5579 | 8.7328 | -3.4421 | 393.6235 | 67.3829 |
| 20 | 20 | 0.9 | 28.8944 | 16.3066 | 8.8944 | -3.6934 | 413.2893 | 68.6396 |
| 20 | 50 | 0.1 | 29.1116 | 44.3100 | 9.1116 | -5.6900 | 466.6206 | 486.9272 |
| 20 | 50 | 0.3 | 28.9047 | 43.3964 | 8.9047 | -6.6036 | 434.9809 | 464.6527 |
| 20 | 50 | 0.5 | 29.1485 | 42.0010 | 9.1485 | -7.9990 | 426.7267 | 441.9250 |
| 20 | 50 | 0.7 | 28.4885 | 41.4552 | 8.4885 | -8.5448 | 357.3053 | 417.9877 |
| 20 | 50 | 0.9 | 28.8791 | 40.6619 | 8.8791 | -9.3381 | 387.2206 | 431.4579 |
| 50 | 1 | 0.1 | 71.3499 | 0.9007 | 21.3499 | -0.0993 | 2560.0353 | 0.1921 |
| 50 | 1 | 0.3 | 71.8436 | 0.8883 | 21.8436 | -0.1117 | 2629.3478 | 0.1903 |
| 50 | 1 | 0.5 | 71.7143 | 0.8723 | 21.7143 | -0.1277 | 2368.5805 | 0.1807 |
| 50 | 1 | 0.7 | 70.0941 | 0.8840 | 20.0941 | -0.1160 | 2076.6215 | 0.1869 |
| 50 | 1 | 0.9 | 72.6119 | 0.8610 | 22.6119 | -0.1390 | 2587.6243 | 0.1864 |
| 50 | 5 | 0.1 | 71.6492 | 4.4838 | 21.6492 | -0.5162 | 2551.6959 | 4.8485 |
| 50 | 5 | 0.3 | 71.7982 | 4.4299 | 21.7982 | -0.5701 | 2450.9821 | 4.8012 |
| 50 | 5 | 0.5 | 71.6386 | 4.4135 | 21.6386 | -0.5865 | 2490.5438 | 4.6713 |
| 50 | 5 | 0.7 | 72.2285 | 4.3349 | 22.2285 | -0.6651 | 2518.6428 | 4.6085 |
| 50 | 5 | 0.9 | 71.9718 | 4.3162 | 21.9718 | -0.6838 | 2571.9202 | 4.5175 |
| 50 | 10 | 0.1 | 71.5407 | 8.8651 | 21.5407 | -1.1349 | 2164.8256 | 18.8049 |
| 50 | 10 | 0.3 | 72.0802 | 8.8537 | 22.0802 | -1.1463 | 2486.2729 | 19.1472 |
| 50 | 10 | 0.5 | 71.2839 | 8.9000 | 21.2839 | -1.1000 | 2698.7333 | 18.5432 |

Table 5 (Continued) : Simulation Results for $n = 10$.

| λ | θ | ρ | $\hat{\lambda}$ | $\hat{\theta}$ | Bias | | MSE | |
|-----------|----------|--------|-----------------|----------------|-----------------|----------------|-----------------|----------------|
| | | | | | $\hat{\lambda}$ | $\hat{\theta}$ | $\hat{\lambda}$ | $\hat{\theta}$ |
| 50 | 10 | 0.7 | 72.4741 | 8.7095 | 22.4741 | -1.2905 | 2667.2910 | 18.6835 |
| 50 | 10 | 0.9 | 71.8814 | 8.5863 | 21.8814 | -1.4137 | 2390.7220 | 17.7402 |
| 50 | 20 | 0.1 | 70.8078 | 18.0272 | 20.8078 | -1.9728 | 2241.7810 | 77.7742 |
| 50 | 20 | 0.3 | 71.5415 | 17.7627 | 21.5415 | -2.2373 | 2758.4477 | 73.2588 |
| 50 | 20 | 0.5 | 70.4998 | 17.7266 | 20.4998 | -2.2734 | 2193.5106 | 72.1906 |
| 50 | 20 | 0.7 | 71.7106 | 17.4746 | 21.7106 | -2.5254 | 2531.0676 | 72.6588 |
| 50 | 20 | 0.9 | 71.0213 | 17.5956 | 21.0213 | -2.4044 | 2373.3667 | 75.4110 |
| 50 | 50 | 0.1 | 71.6998 | 44.7018 | 21.6998 | -5.2982 | 2413.4657 | 477.6310 |
| 50 | 50 | 0.3 | 71.2539 | 44.5701 | 21.2539 | -5.4299 | 2387.9950 | 472.0592 |
| 50 | 50 | 0.5 | 71.3713 | 43.6358 | 21.3713 | -6.3642 | 2317.2949 | 444.8553 |
| 50 | 50 | 0.7 | 71.5842 | 43.5715 | 21.5842 | -6.4285 | 2426.0398 | 449.2774 |
| 50 | 50 | 0.9 | 72.0617 | 43.2875 | 22.0617 | -6.7125 | 3123.8055 | 441.5736 |

Table 6-1 Simulation Results for $n = 50$.

| λ | θ | ρ | $\hat{\lambda}$ | $\hat{\theta}$ | Bias | | MSE | |
|-----------|----------|--------|-----------------|----------------|-----------------|----------------|-----------------|----------------|
| | | | | | $\hat{\lambda}$ | $\hat{\theta}$ | $\hat{\lambda}$ | $\hat{\theta}$ |
| 2 | 1 | 0.1 | 2.2008 | 0.8738 | 0.2008 | -0.1262 | 0.3464 | 0.0586 |
| 2 | 1 | 0.3 | 2.1980 | 0.7121 | 0.1980 | -0.2879 | 0.3315 | 0.1031 |
| 2 | 1 | 0.5 | 2.1942 | 0.5771 | 0.1942 | -0.4229 | 0.3438 | 0.1878 |
| 2 | 1 | 0.7 | 2.2098 | 0.4569 | 0.2098 | -0.5431 | 0.3851 | 0.2993 |
| 2 | 1 | 0.9 | 2.2025 | 0.3530 | 0.2025 | -0.6470 | 0.4027 | 0.4228 |
| 2 | 5 | 0.1 | 2.2030 | 4.3692 | 0.2030 | -0.6308 | 0.3449 | 1.4388 |
| 2 | 5 | 0.3 | 2.2027 | 3.5452 | 0.2027 | -1.4548 | 0.3217 | 2.6135 |
| 2 | 5 | 0.5 | 2.1890 | 2.8914 | 0.1890 | -2.1086 | 0.3417 | 4.6707 |
| 2 | 5 | 0.7 | 2.2011 | 2.2941 | 0.2011 | -2.7059 | 0.3672 | 7.4093 |
| 2 | 5 | 0.9 | 2.2093 | 1.7660 | 0.2093 | -3.2340 | 0.4159 | 10.5462 |
| 2 | 10 | 0.1 | 2.2045 | 8.7159 | 0.2045 | -1.2841 | 0.3467 | 5.6665 |
| 2 | 10 | 0.3 | 2.1989 | 7.1110 | 0.1989 | -2.8890 | 0.3298 | 10.3360 |
| 2 | 10 | 0.5 | 2.1923 | 5.7762 | 0.1923 | -4.2238 | 0.3356 | 18.7355 |
| 2 | 10 | 0.7 | 2.1827 | 4.5983 | 0.1827 | -5.4017 | 0.3482 | 29.5123 |
| 2 | 10 | 0.9 | 2.2038 | 3.5209 | 0.2038 | -6.4791 | 0.3977 | 43.1538 |
| 2 | 20 | 0.1 | 2.2096 | 17.4196 | 0.2096 | -2.5804 | 0.3530 | 22.8059 |
| 2 | 20 | 0.3 | 2.1870 | 14.2818 | 0.1870 | -5.7182 | 0.3183 | 40.5320 |
| 2 | 20 | 0.5 | 2.1894 | 11.5595 | 0.1894 | -8.4405 | 0.3233 | 74.7440 |
| 2 | 20 | 0.7 | 2.1807 | 9.2316 | 0.1807 | -10.7684 | 0.3384 | 117.2732 |
| 2 | 20 | 0.9 | 2.2033 | 7.0809 | 0.2033 | -12.9191 | 0.3853 | 168.8002 |
| 2 | 50 | 0.1 | 2.1955 | 43.7138 | 0.1955 | -6.2862 | 0.3325 | 138.0398 |
| 2 | 50 | 0.3 | 2.1984 | 35.5992 | 0.1984 | -14.4008 | 0.3298 | 257.3861 |
| 2 | 50 | 0.5 | 2.1936 | 28.8359 | 0.1936 | -21.1641 | 0.3342 | 469.8833 |
| 2 | 50 | 0.7 | 2.1947 | 22.9464 | 0.1947 | -27.0536 | 0.3492 | 740.3435 |
| 2 | 50 | 0.9 | 2.2155 | 17.6453 | 0.2155 | -32.3547 | 0.4220 | 1055.1268 |
| 5 | 1 | 0.1 | 5.3916 | 0.9369 | 0.3916 | -0.0631 | 1.6809 | 0.0459 |
| 5 | 1 | 0.3 | 5.3691 | 0.8666 | 0.3691 | -0.1334 | 1.6107 | 0.0495 |
| 5 | 1 | 0.5 | 5.3842 | 0.7962 | 0.3842 | -0.2038 | 1.6353 | 0.0657 |
| 5 | 1 | 0.7 | 5.4293 | 0.7293 | 0.4293 | -0.2707 | 1.7251 | 0.0916 |
| 5 | 1 | 0.9 | 5.3840 | 0.6769 | 0.3840 | -0.3231 | 1.7915 | 0.1191 |
| 5 | 5 | 0.1 | 5.4087 | 4.6655 | 0.4087 | -0.3345 | 1.6909 | 1.1281 |
| 5 | 5 | 0.3 | 5.4096 | 4.2998 | 0.4096 | -0.7002 | 1.6510 | 1.2521 |
| 5 | 5 | 0.5 | 5.3987 | 3.9773 | 0.3987 | -1.0227 | 1.6914 | 1.6633 |
| 5 | 5 | 0.7 | 5.3786 | 3.6731 | 0.3786 | -1.3269 | 1.6917 | 2.2314 |
| 5 | 5 | 0.9 | 5.4157 | 3.3700 | 0.4157 | -1.6300 | 1.8218 | 3.0201 |
| 5 | 10 | 0.1 | 5.3825 | 9.3841 | 0.3825 | -0.6159 | 1.6764 | 4.6011 |
| 5 | 10 | 0.3 | 5.3815 | 8.6451 | 0.3815 | -1.3549 | 1.6522 | 5.0605 |
| 5 | 10 | 0.5 | 5.3731 | 7.9719 | 0.3731 | -2.0281 | 1.5871 | 6.4794 |
| 5 | 10 | 0.7 | 5.4126 | 7.3122 | 0.4126 | -2.6878 | 1.7173 | 9.1363 |
| 5 | 10 | 0.9 | 5.4032 | 6.7376 | 0.4032 | -3.2624 | 1.7133 | 12.0526 |

Table 6-2 (Continued) Simulation Results for $n = 50$.

| λ | θ | p | $\hat{\lambda}$ | $\hat{\theta}$ | Bias | | MSE | |
|-----------|----------|-----|-----------------|----------------|-----------------|----------------|-----------------|----------------|
| | | | | | $\hat{\lambda}$ | $\hat{\theta}$ | $\hat{\lambda}$ | $\hat{\theta}$ |
| 5 | 20 | 0.1 | 5.3538 | 18.8744 | 0.3538 | -1.1256 | 1.6786 | 18.4845 |
| 5 | 20 | 0.3 | 5.3969 | 17.2353 | 0.3969 | -2.7647 | 1.6619 | 20.3410 |
| 5 | 20 | 0.5 | 5.3770 | 15.9406 | 0.3770 | -4.0594 | 1.6130 | 26.4450 |
| 5 | 20 | 0.7 | 5.3975 | 14.6448 | 0.3975 | -5.3552 | 1.6335 | 35.9495 |
| 5 | 20 | 0.9 | 5.4201 | 13.4692 | 0.4201 | -6.5308 | 1.8376 | 48.5060 |
| 5 | 50 | 0.1 | 5.3955 | 46.8047 | 0.3955 | -3.1953 | 1.7215 | 113.5838 |
| 5 | 50 | 0.3 | 5.3420 | 43.5195 | 0.3420 | -6.4805 | 1.6145 | 125.2276 |
| 5 | 50 | 0.5 | 5.4186 | 39.6107 | 0.4186 | -10.3893 | 1.7334 | 168.8810 |
| 5 | 50 | 0.7 | 5.3987 | 36.6944 | 0.3987 | -13.3056 | 1.7145 | 224.5247 |
| 5 | 50 | 0.9 | 5.4045 | 33.7322 | 0.4045 | -16.2678 | 1.8156 | 300.9989 |
| 10 | 1 | 0.1 | 10.6732 | 0.9618 | 0.6732 | -0.0382 | 6.0529 | 0.0430 |
| 10 | 1 | 0.3 | 10.7428 | 0.9175 | 0.7428 | -0.0825 | 6.1850 | 0.0426 |
| 10 | 1 | 0.5 | 10.7396 | 0.8797 | 0.7396 | -0.1203 | 5.9807 | 0.0442 |
| 10 | 1 | 0.7 | 10.7495 | 0.8466 | 0.7495 | -0.1534 | 6.1846 | 0.0521 |
| 10 | 1 | 0.9 | 10.6906 | 0.8168 | 0.6906 | -0.1832 | 6.0961 | 0.0590 |
| 10 | 5 | 0.1 | 10.6672 | 4.8109 | 0.6672 | -0.1891 | 6.0870 | 1.0785 |
| 10 | 5 | 0.3 | 10.6727 | 4.6119 | 0.6727 | -0.3881 | 5.9135 | 1.0211 |
| 10 | 5 | 0.5 | 10.7558 | 4.4011 | 0.7558 | -0.5989 | 6.1027 | 1.1381 |
| 10 | 5 | 0.7 | 10.6925 | 4.2410 | 0.6925 | -0.7590 | 5.7912 | 1.2411 |
| 10 | 5 | 0.9 | 10.7231 | 4.0806 | 0.7231 | -0.9194 | 6.5435 | 1.4905 |
| 10 | 10 | 0.1 | 10.7456 | 9.5418 | 0.7456 | -0.4582 | 5.9787 | 4.1950 |
| 10 | 10 | 0.3 | 10.7280 | 9.1889 | 0.7280 | -0.8111 | 6.0404 | 4.2572 |
| 10 | 10 | 0.5 | 10.7220 | 8.8412 | 0.7220 | -1.1588 | 6.2866 | 4.5851 |
| 10 | 10 | 0.7 | 10.6439 | 8.5311 | 0.6439 | -1.4689 | 5.6946 | 4.9077 |
| 10 | 10 | 0.9 | 10.6978 | 8.1597 | 0.6978 | -1.8403 | 6.1070 | 5.8777 |
| 10 | 20 | 0.1 | 10.7160 | 19.1910 | 0.7160 | -0.8090 | 6.2771 | 17.5934 |
| 10 | 20 | 0.3 | 10.6857 | 18.4615 | 0.6857 | -1.5385 | 6.1046 | 17.1862 |
| 10 | 20 | 0.5 | 10.7078 | 17.6697 | 0.7078 | -2.3303 | 6.0228 | 17.7686 |
| 10 | 20 | 0.7 | 10.7092 | 16.9564 | 0.7092 | -3.0436 | 5.8168 | 20.0799 |
| 10 | 20 | 0.9 | 10.7222 | 16.2822 | 0.7222 | -3.7178 | 6.2511 | 23.6884 |
| 10 | 50 | 0.1 | 10.7518 | 47.8117 | 0.7518 | -2.1883 | 6.3731 | 110.2551 |
| 10 | 50 | 0.3 | 10.7236 | 45.9336 | 0.7236 | -4.0664 | 6.0152 | 104.5120 |
| 10 | 50 | 0.5 | 10.7169 | 44.1663 | 0.7169 | -5.8337 | 6.0546 | 112.4843 |
| 10 | 50 | 0.7 | 10.7159 | 42.3889 | 0.7159 | -7.6111 | 5.9964 | 125.2522 |
| 10 | 50 | 0.9 | 10.6789 | 40.8635 | 0.6789 | -9.1365 | 6.0397 | 146.4234 |
| 20 | 1 | 0.1 | 21.3413 | 0.9692 | 1.3413 | -0.0308 | 22.8739 | 0.0406 |
| 20 | 1 | 0.3 | 21.2612 | 0.9539 | 1.2612 | -0.0461 | 23.0337 | 0.0401 |
| 20 | 1 | 0.5 | 21.3172 | 0.9316 | 1.3172 | -0.0684 | 22.8004 | 0.0397 |
| 20 | 1 | 0.7 | 21.4004 | 0.9101 | 1.4004 | -0.0899 | 23.5323 | 0.0415 |
| 20 | 1 | 0.9 | 21.3181 | 0.8959 | 1.3181 | -0.1041 | 23.1206 | 0.0426 |
| 20 | 5 | 0.1 | 21.4365 | 4.8276 | 1.4365 | -0.1724 | 23.3673 | 1.0340 |
| 20 | 5 | 0.3 | 21.4476 | 4.7316 | 1.4476 | -0.2684 | 24.0702 | 1.0182 |
| 20 | 5 | 0.5 | 21.2912 | 4.6669 | 1.2912 | -0.3331 | 22.8588 | 1.0065 |
| 20 | 5 | 0.7 | 21.4288 | 4.5413 | 1.4288 | -0.4587 | 22.7464 | 1.0243 |
| 20 | 5 | 0.9 | 21.3023 | 4.4738 | 1.3023 | -0.5262 | 22.5522 | 1.0359 |
| 20 | 10 | 0.1 | 21.4119 | 9.6544 | 1.4119 | -0.3456 | 23.2040 | 3.9854 |
| 20 | 10 | 0.3 | 21.3938 | 9.4662 | 1.3938 | -0.5338 | 22.5204 | 3.8720 |
| 20 | 10 | 0.5 | 21.3061 | 9.3113 | 1.3061 | -0.6887 | 22.1339 | 3.8653 |
| 20 | 10 | 0.7 | 21.3282 | 9.1379 | 1.3282 | -0.8621 | 23.1014 | 4.1226 |
| 20 | 10 | 0.9 | 21.3701 | 8.9273 | 1.3701 | -1.0727 | 22.6960 | 4.2765 |
| 20 | 20 | 0.1 | 21.3588 | 19.3935 | 1.3588 | -0.6065 | 23.6243 | 16.9321 |
| 20 | 20 | 0.3 | 21.3438 | 18.9689 | 1.3438 | -1.0311 | 21.9842 | 15.5735 |
| 20 | 20 | 0.5 | 21.4483 | 18.5283 | 1.4483 | -1.4717 | 23.5670 | 16.0770 |
| 20 | 20 | 0.7 | 21.3048 | 18.3023 | 1.3048 | -1.6977 | 23.1616 | 16.6587 |
| 20 | 20 | 0.9 | 21.4032 | 17.8481 | 1.4032 | -2.1519 | 23.9391 | 17.2430 |
| 20 | 50 | 0.1 | 21.3337 | 48.4567 | 1.3337 | -1.5433 | 22.5221 | 101.5575 |
| 20 | 50 | 0.3 | 21.3340 | 47.5087 | 1.3340 | -2.4913 | 22.5964 | 98.7841 |
| 20 | 50 | 0.5 | 21.3834 | 46.4313 | 1.3834 | -3.5687 | 22.8888 | 100.6110 |

Table 6-3 (Continued) Simulation Results for $n = 50$.

| λ | θ | ρ | $\hat{\lambda}$ | $\hat{\theta}$ | Bias | | MSE | |
|-----------|----------|--------|-----------------|----------------|-----------------|----------------|-----------------|----------------|
| | | | | | $\hat{\lambda}$ | $\hat{\theta}$ | $\hat{\lambda}$ | $\hat{\theta}$ |
| 20 | 50 | 0.7 | 21.2636 | 45.7408 | 1.2636 | -4.2592 | 22.4182 | 100.1175 |
| 20 | 50 | 0.9 | 21.3302 | 44.7740 | 1.3302 | -5.2260 | 23.4276 | 106.7061 |
| 50 | 1 | 0.1 | 53.2599 | 0.9763 | 3.2599 | -0.0237 | 142.1984 | 0.0409 |
| 50 | 1 | 0.3 | 53.2477 | 0.9681 | 3.2477 | -0.0319 | 138.1550 | 0.0397 |
| 50 | 1 | 0.5 | 53.2847 | 0.9593 | 3.2847 | -0.0407 | 136.7279 | 0.0392 |
| 50 | 1 | 0.7 | 53.1342 | 0.9549 | 3.1342 | -0.0451 | 138.7436 | 0.0395 |
| 50 | 1 | 0.9 | 53.1350 | 0.9463 | 3.1350 | -0.0537 | 133.3824 | 0.0388 |
| 50 | 5 | 0.1 | 53.3311 | 4.8782 | 3.3311 | -0.1218 | 146.8944 | 1.0203 |
| 50 | 5 | 0.3 | 53.0590 | 4.8524 | 3.0590 | -0.1476 | 132.6789 | 0.9765 |
| 50 | 5 | 0.5 | 53.3518 | 4.7879 | 3.3518 | -0.2121 | 139.6218 | 0.9579 |
| 50 | 5 | 0.7 | 53.3981 | 4.7464 | 3.3981 | -0.2536 | 137.5398 | 0.9651 |
| 50 | 5 | 0.9 | 53.1394 | 4.7298 | 3.1394 | -0.2702 | 133.6584 | 0.9535 |
| 50 | 10 | 0.1 | 53.1377 | 9.7834 | 3.1377 | -0.2166 | 140.0171 | 4.0517 |
| 50 | 10 | 0.3 | 53.1857 | 9.6873 | 3.1857 | -0.3127 | 138.9848 | 3.8785 |
| 50 | 10 | 0.5 | 53.0658 | 9.6209 | 3.0658 | -0.3791 | 132.1159 | 3.7926 |
| 50 | 10 | 0.7 | 53.2491 | 9.5156 | 3.2491 | -0.4844 | 135.7625 | 3.8624 |
| 50 | 10 | 0.9 | 53.2154 | 9.4573 | 3.2154 | -0.5427 | 138.2410 | 3.9399 |
| 50 | 20 | 0.1 | 53.1656 | 19.5635 | 3.1656 | -0.4365 | 140.1232 | 16.4211 |
| 50 | 20 | 0.3 | 53.3042 | 19.3540 | 3.3042 | -0.6460 | 140.4593 | 16.1576 |
| 50 | 20 | 0.5 | 53.3334 | 19.1712 | 3.3334 | -0.8288 | 138.4936 | 15.4834 |
| 50 | 20 | 0.7 | 53.2217 | 19.0650 | 3.2217 | -0.9350 | 137.9740 | 15.8858 |
| 50 | 20 | 0.9 | 53.6534 | 18.7669 | 3.6534 | -1.2331 | 144.7583 | 15.8091 |
| 50 | 50 | 0.1 | 53.0421 | 49.0120 | 3.0421 | -0.9880 | 140.5307 | 101.3126 |
| 50 | 50 | 0.3 | 53.3491 | 48.3058 | 3.3491 | -1.6942 | 140.8540 | 97.1496 |
| 50 | 50 | 0.5 | 53.5462 | 47.7937 | 3.5462 | -2.2063 | 145.4531 | 100.2113 |
| 50 | 50 | 0.7 | 52.9701 | 47.8554 | 2.9701 | -2.1446 | 133.8940 | 97.5666 |
| 50 | 50 | 0.9 | 53.2744 | 47.2293 | 3.2744 | -2.7707 | 138.9871 | 99.1340 |

Table 7-1 Simulation Results for $n = 100$.

| λ | θ | ρ | $\hat{\lambda}$ | $\hat{\theta}$ | Bias | | MSE | |
|-----------|----------|--------|-----------------|----------------|-----------------|----------------|-----------------|----------------|
| | | | | | $\hat{\lambda}$ | $\hat{\theta}$ | $\hat{\lambda}$ | $\hat{\theta}$ |
| 2 | 1 | 0.1 | 2.1008 | 0.8901 | 0.1008 | -0.1099 | 0.1576 | 0.0358 |
| 2 | 1 | 0.3 | 2.1033 | 0.7245 | 0.1033 | -0.2755 | 0.1542 | 0.0870 |
| 2 | 1 | 0.5 | 2.0931 | 0.5891 | 0.0931 | -0.4109 | 0.1470 | 0.1736 |
| 2 | 1 | 0.7 | 2.1010 | 0.4700 | 0.1010 | -0.5300 | 0.1643 | 0.2828 |
| 2 | 1 | 0.9 | 2.1066 | 0.3664 | 0.1066 | -0.6336 | 0.1876 | 0.4023 |
| 2 | 5 | 0.1 | 2.1038 | 4.4353 | 0.1038 | -0.5647 | 0.1549 | 0.8558 |
| 2 | 5 | 0.3 | 2.0940 | 3.6327 | 0.0940 | -1.3673 | 0.1459 | 2.1412 |
| 2 | 5 | 0.5 | 2.0993 | 2.9390 | 0.0993 | -2.0610 | 0.1544 | 4.3698 |
| 2 | 5 | 0.7 | 2.0969 | 2.3515 | 0.0969 | -2.6485 | 0.1608 | 7.0572 |
| 2 | 5 | 0.9 | 2.0942 | 1.8360 | 0.0942 | -3.1640 | 0.1752 | 10.0288 |
| 2 | 10 | 0.1 | 2.1009 | 8.8870 | 0.1009 | -1.1130 | 0.1523 | 3.4204 |
| 2 | 10 | 0.3 | 2.0974 | 7.2549 | 0.0974 | -2.7451 | 0.1469 | 8.6102 |
| 2 | 10 | 0.5 | 2.0903 | 5.8942 | 0.0903 | -4.1058 | 0.1478 | 17.3383 |
| 2 | 10 | 0.7 | 2.0937 | 4.7047 | 0.0937 | -5.2953 | 0.1554 | 28.2134 |
| 2 | 10 | 0.9 | 2.1079 | 3.6650 | 0.1079 | -6.3350 | 0.1825 | 40.2061 |
| 2 | 20 | 0.1 | 2.1139 | 17.6886 | 0.1139 | -2.3114 | 0.1551 | 14.1876 |
| 2 | 20 | 0.3 | 2.0984 | 14.5052 | 0.0984 | -5.4948 | 0.1498 | 34.5677 |
| 2 | 20 | 0.5 | 2.0996 | 11.7590 | 0.0996 | -8.2410 | 0.1511 | 69.8604 |
| 2 | 20 | 0.7 | 2.0973 | 9.3986 | 0.0973 | -10.6014 | 0.1601 | 113.0883 |
| 2 | 20 | 0.9 | 2.1051 | 7.3263 | 0.1051 | -12.6737 | 0.1818 | 160.9152 |
| 2 | 50 | 0.1 | 2.0948 | 44.5287 | 0.0948 | -5.4713 | 0.1548 | 85.5551 |
| 2 | 50 | 0.3 | 2.0950 | 36.3294 | 0.0950 | -13.6706 | 0.1470 | 214.7254 |
| 2 | 50 | 0.5 | 2.0862 | 29.4969 | 0.0862 | -20.5031 | 0.1491 | 432.6398 |
| 2 | 50 | 0.7 | 2.0894 | 23.5161 | 0.0894 | -26.4839 | 0.1551 | 705.7101 |
| 2 | 50 | 0.9 | 2.1020 | 18.3355 | 0.1020 | -31.6645 | 0.1815 | 1004.5408 |

Table 7-2 (Continued) Simulation Results for $n = 100$.

| λ | θ | p | $\hat{\lambda}$ | $\hat{\theta}$ | Bias | | MSE | |
|-----------|----------|-----|-----------------|----------------|-----------------|----------------|-----------------|----------------|
| | | | | | $\hat{\lambda}$ | $\hat{\theta}$ | $\hat{\lambda}$ | $\hat{\theta}$ |
| 5 | 1 | 0.1 | 5.2004 | 0.9478 | 0.2004 | -0.0522 | 0.7670 | 0.0248 |
| 5 | 1 | 0.3 | 5.2156 | 0.8710 | 0.2156 | -0.1290 | 0.7274 | 0.0327 |
| 5 | 1 | 0.5 | 5.1801 | 0.8079 | 0.1801 | -0.1921 | 0.6936 | 0.0493 |
| 5 | 1 | 0.7 | 5.1900 | 0.7442 | 0.1900 | -0.2558 | 0.7265 | 0.0751 |
| 5 | 1 | 0.9 | 5.1859 | 0.6856 | 0.1859 | -0.3144 | 0.7609 | 0.1063 |
| 5 | 5 | 0.1 | 5.2172 | 4.7282 | 0.2172 | -0.2718 | 0.7745 | 0.6306 |
| 5 | 5 | 0.3 | 5.1941 | 4.3769 | 0.1941 | -0.6231 | 0.7258 | 0.7949 |
| 5 | 5 | 0.5 | 5.1781 | 4.0460 | 0.1781 | -0.9540 | 0.7238 | 1.2330 |
| 5 | 5 | 0.7 | 5.1845 | 3.7215 | 0.1845 | -1.2785 | 0.7057 | 1.8716 |
| 5 | 5 | 0.9 | 5.1946 | 3.4244 | 0.1946 | -1.5756 | 0.7641 | 2.6671 |
| 5 | 10 | 0.1 | 5.2072 | 9.4698 | 0.2072 | -0.5302 | 0.7628 | 2.4834 |
| 5 | 10 | 0.3 | 5.1916 | 8.7548 | 0.1916 | -1.2452 | 0.7095 | 3.1790 |
| 5 | 10 | 0.5 | 5.1656 | 8.0970 | 0.1656 | -1.9030 | 0.6784 | 4.8440 |
| 5 | 10 | 0.7 | 5.1719 | 7.4566 | 0.1719 | -2.5434 | 0.7195 | 7.4129 |
| 5 | 10 | 0.9 | 5.2036 | 6.8418 | 0.2036 | -3.1582 | 0.7922 | 10.7443 |
| 5 | 20 | 0.1 | 5.2148 | 18.8963 | 0.2148 | -1.1037 | 0.7242 | 9.4987 |
| 5 | 20 | 0.3 | 5.1926 | 17.5149 | 0.1926 | -2.4851 | 0.7469 | 12.9780 |
| 5 | 20 | 0.5 | 5.1911 | 16.1300 | 0.1911 | -3.8700 | 0.7124 | 19.9501 |
| 5 | 20 | 0.7 | 5.1863 | 14.8865 | 0.1863 | -5.1135 | 0.7036 | 29.8845 |
| 5 | 20 | 0.9 | 5.2000 | 13.7024 | 0.2000 | -6.2976 | 0.7782 | 42.7325 |
| 5 | 50 | 0.1 | 5.1804 | 47.5289 | 0.1804 | -2.4711 | 0.7215 | 59.1315 |
| 5 | 50 | 0.3 | 5.1968 | 43.7328 | 0.1968 | -6.2672 | 0.7213 | 80.1411 |
| 5 | 50 | 0.5 | 5.1949 | 40.3278 | 0.1949 | -9.6722 | 0.7277 | 124.9289 |
| 5 | 50 | 0.7 | 5.1975 | 37.1914 | 0.1975 | -12.8086 | 0.7726 | 189.3742 |
| 5 | 50 | 0.9 | 5.1850 | 34.3153 | 0.1850 | -15.6847 | 0.7930 | 265.4167 |
| 10 | 1 | 0.1 | 10.3230 | 0.9720 | 0.3230 | -0.0280 | 2.6500 | 0.0222 |
| 10 | 1 | 0.3 | 10.3382 | 0.9316 | 0.3382 | -0.0684 | 2.5993 | 0.0229 |
| 10 | 1 | 0.5 | 10.3337 | 0.8949 | 0.3337 | -0.1051 | 2.5950 | 0.0270 |
| 10 | 1 | 0.7 | 10.3410 | 0.8588 | 0.3410 | -0.1412 | 2.6318 | 0.0340 |
| 10 | 1 | 0.9 | 10.3456 | 0.8248 | 0.3456 | -0.1752 | 2.5939 | 0.0429 |
| 10 | 5 | 0.1 | 10.3511 | 4.8465 | 0.3511 | -0.1535 | 2.6979 | 0.5497 |
| 10 | 5 | 0.3 | 10.3467 | 4.6498 | 0.3467 | -0.3502 | 2.5521 | 0.5678 |
| 10 | 5 | 0.5 | 10.3210 | 4.4796 | 0.3210 | -0.5204 | 2.5742 | 0.6706 |
| 10 | 5 | 0.7 | 10.3619 | 4.2909 | 0.3619 | -0.7091 | 2.6685 | 0.8641 |
| 10 | 5 | 0.9 | 10.3914 | 4.1135 | 0.3914 | -0.8865 | 2.8304 | 1.1136 |
| 10 | 10 | 0.1 | 10.3240 | 9.7146 | 0.3240 | -0.2854 | 2.6228 | 2.1473 |
| 10 | 10 | 0.3 | 10.3325 | 9.3230 | 0.3325 | -0.6770 | 2.6174 | 2.3272 |
| 10 | 10 | 0.5 | 10.3572 | 8.9291 | 0.3572 | -1.0709 | 2.5875 | 2.7286 |
| 10 | 10 | 0.7 | 10.3517 | 8.5819 | 0.3517 | -1.4181 | 2.6749 | 3.4120 |
| 10 | 10 | 0.9 | 10.3356 | 8.2627 | 0.3356 | -1.7373 | 2.7084 | 4.3118 |
| 10 | 20 | 0.1 | 10.3250 | 19.4248 | 0.3250 | -0.5752 | 2.5398 | 8.4516 |
| 10 | 20 | 0.3 | 10.3016 | 18.6776 | 0.3016 | -1.3224 | 2.5046 | 8.9037 |
| 10 | 20 | 0.5 | 10.3821 | 17.8336 | 0.3821 | -2.1664 | 2.6649 | 11.1272 |
| 10 | 20 | 0.7 | 10.3446 | 17.1867 | 0.3446 | -2.8133 | 2.6185 | 13.5903 |
| 10 | 20 | 0.9 | 10.3814 | 16.4543 | 0.3814 | -3.5457 | 2.7660 | 17.6688 |
| 10 | 50 | 0.1 | 10.3438 | 48.4536 | 0.3438 | -1.5464 | 2.6115 | 53.8121 |
| 10 | 50 | 0.3 | 10.3560 | 46.5314 | 0.3560 | -3.4686 | 2.6879 | 58.5720 |
| 10 | 50 | 0.5 | 10.3227 | 44.7591 | 0.3227 | -5.2409 | 2.4452 | 65.7103 |
| 10 | 50 | 0.7 | 10.3314 | 43.0107 | 0.3314 | -6.9893 | 2.6477 | 85.2185 |
| 10 | 50 | 0.9 | 10.3530 | 41.2344 | 0.3530 | -8.7656 | 2.6697 | 108.3043 |
| 20 | 1 | 0.1 | 20.5949 | 0.9817 | 0.5949 | -0.0183 | 9.6383 | 0.0205 |
| 20 | 1 | 0.3 | 20.6387 | 0.9602 | 0.6387 | -0.0398 | 9.6639 | 0.0200 |
| 20 | 1 | 0.5 | 20.7258 | 0.9380 | 0.7258 | -0.0620 | 10.1197 | 0.0216 |
| 20 | 1 | 0.7 | 20.6183 | 0.9243 | 0.6183 | -0.0757 | 10.0460 | 0.0230 |
| 20 | 1 | 0.9 | 20.6503 | 0.9040 | 0.6503 | -0.0960 | 9.8970 | 0.0251 |
| 20 | 5 | 0.1 | 20.6822 | 4.8931 | 0.6822 | -0.1069 | 10.0698 | 0.5255 |
| 20 | 5 | 0.3 | 20.6657 | 4.7965 | 0.6657 | -0.2035 | 9.7866 | 0.5087 |
| 20 | 5 | 0.5 | 20.6839 | 4.6989 | 0.6839 | -0.3011 | 9.9385 | 0.5380 |

Table 7-3 (Continued) Simulation Results for $n = 100$.

| λ | θ | p | $\hat{\lambda}$ | $\hat{\theta}$ | Bias | | MSE | |
|-----------|----------|-----|-----------------|----------------|-----------------|----------------|-----------------|----------------|
| | | | | | $\hat{\lambda}$ | $\hat{\theta}$ | $\hat{\lambda}$ | $\hat{\theta}$ |
| 20 | 5 | 0.7 | 20.7005 | 4.6038 | 0.7005 | -0.3962 | 10.1801 | 0.5809 |
| 20 | 5 | 0.9 | 20.6710 | 4.5215 | 0.6710 | -0.4785 | 10.5055 | 0.6480 |
| 20 | 10 | 0.1 | 20.6875 | 9.7841 | 0.6875 | -0.2159 | 10.0491 | 2.0749 |
| 20 | 10 | 0.3 | 20.7642 | 9.5446 | 0.7642 | -0.4554 | 9.9334 | 2.0354 |
| 20 | 10 | 0.5 | 20.6232 | 9.4279 | 0.6232 | -0.5721 | 10.0398 | 2.1383 |
| 20 | 10 | 0.7 | 20.6222 | 9.2328 | 0.6222 | -0.7672 | 10.1015 | 2.3191 |
| 20 | 10 | 0.9 | 20.6322 | 9.0476 | 0.6322 | -0.9524 | 9.8935 | 2.4801 |
| 20 | 20 | 0.1 | 20.5731 | 19.6702 | 0.5731 | -0.3298 | 9.8212 | 8.4064 |
| 20 | 20 | 0.3 | 20.6576 | 19.1893 | 0.6576 | -0.8107 | 9.7402 | 8.0677 |
| 20 | 20 | 0.5 | 20.6245 | 18.8391 | 0.6245 | -1.1609 | 9.6318 | 8.3513 |
| 20 | 20 | 0.7 | 20.6472 | 18.4506 | 0.6472 | -1.5494 | 9.8212 | 9.1124 |
| 20 | 20 | 0.9 | 20.6377 | 18.0858 | 0.6377 | -1.9142 | 9.7831 | 9.9416 |
| 20 | 50 | 0.1 | 20.7151 | 48.8423 | 0.7151 | -1.1577 | 10.1605 | 51.7958 |
| 20 | 50 | 0.3 | 20.5457 | 48.2540 | 0.5457 | -1.7460 | 9.5970 | 51.1297 |
| 20 | 50 | 0.5 | 20.6249 | 47.0779 | 0.6249 | -2.9221 | 9.6399 | 53.0815 |
| 20 | 50 | 0.7 | 20.6751 | 46.0890 | 0.6751 | -3.9110 | 10.1358 | 57.2629 |
| 20 | 50 | 0.9 | 20.6413 | 45.2366 | 0.6413 | -4.7634 | 10.0629 | 62.9848 |
| 50 | 1 | 0.1 | 51.6628 | 0.9843 | 1.6628 | -0.0157 | 60.1677 | 0.0201 |
| 50 | 1 | 0.3 | 51.4497 | 0.9803 | 1.4497 | -0.0197 | 59.3034 | 0.0201 |
| 50 | 1 | 0.5 | 51.7160 | 0.9675 | 1.7160 | -0.0325 | 59.2288 | 0.0196 |
| 50 | 1 | 0.7 | 51.5228 | 0.9638 | 1.5228 | -0.0362 | 61.4466 | 0.0206 |
| 50 | 1 | 0.9 | 51.7746 | 0.9515 | 1.7746 | -0.0485 | 62.3935 | 0.0206 |
| 50 | 5 | 0.1 | 51.6224 | 4.9248 | 1.6224 | -0.0752 | 59.6085 | 0.5056 |
| 50 | 5 | 0.3 | 51.5961 | 4.8877 | 1.5961 | -0.1123 | 59.9215 | 0.4881 |
| 50 | 5 | 0.5 | 51.6380 | 4.8514 | 1.6380 | -0.1486 | 64.4005 | 0.5261 |
| 50 | 5 | 0.7 | 51.7268 | 4.7991 | 1.7268 | -0.2009 | 61.3706 | 0.5078 |
| 50 | 5 | 0.9 | 51.5271 | 4.7786 | 1.5271 | -0.2214 | 60.5759 | 0.5069 |
| 50 | 10 | 0.1 | 51.5224 | 9.8750 | 1.5224 | -0.1250 | 60.8840 | 2.1061 |
| 50 | 10 | 0.3 | 51.8382 | 9.7409 | 1.8382 | -0.2591 | 64.0959 | 2.0619 |
| 50 | 10 | 0.5 | 51.6256 | 9.6900 | 1.6256 | -0.3100 | 59.2610 | 1.9680 |
| 50 | 10 | 0.7 | 51.6332 | 9.6133 | 1.6332 | -0.3867 | 60.6028 | 1.9911 |
| 50 | 10 | 0.9 | 51.4472 | 9.5736 | 1.4472 | -0.4264 | 60.1952 | 2.0191 |
| 50 | 20 | 0.1 | 51.7134 | 19.6631 | 1.7134 | -0.3369 | 59.9332 | 8.0347 |
| 50 | 20 | 0.3 | 51.8343 | 19.4659 | 1.8343 | -0.5341 | 61.5694 | 8.0075 |
| 50 | 20 | 0.5 | 51.3610 | 19.4843 | 1.3610 | -0.5157 | 59.2228 | 7.8303 |
| 50 | 20 | 0.7 | 51.4763 | 19.2874 | 1.4763 | -0.7126 | 59.1351 | 8.0359 |
| 50 | 20 | 0.9 | 51.6404 | 19.0746 | 1.6404 | -0.9254 | 59.6829 | 8.1649 |
| 50 | 50 | 0.1 | 51.4926 | 49.3810 | 1.4926 | -0.6190 | 59.5726 | 50.6393 |
| 50 | 50 | 0.3 | 51.5176 | 48.9509 | 1.5176 | -1.0491 | 58.7331 | 48.7955 |
| 50 | 50 | 0.5 | 51.8381 | 48.2691 | 1.8381 | -1.7309 | 61.7338 | 50.2385 |
| 50 | 50 | 0.7 | 51.5955 | 48.1006 | 1.5955 | -1.8994 | 59.0513 | 49.9677 |
| 50 | 50 | 0.9 | 51.5815 | 47.7741 | 1.5815 | -2.2259 | 61.8902 | 52.3970 |

Table 8-1 Simulation Results for $n = 200$.

| λ | θ | p | $\hat{\lambda}$ | $\hat{\theta}$ | Bias | | MSE | |
|-----------|----------|-----|-----------------|----------------|-----------------|----------------|-----------------|----------------|
| | | | | | $\hat{\lambda}$ | $\hat{\theta}$ | $\hat{\lambda}$ | $\hat{\theta}$ |
| 2 | 1 | 0.1 | 2.0528 | 0.8967 | 0.0528 | -0.1033 | 0.0764 | 0.0229 |
| 2 | 1 | 0.3 | 2.0460 | 0.7331 | 0.0460 | -0.2669 | 0.0684 | 0.0768 |
| 2 | 1 | 0.5 | 2.0530 | 0.5929 | 0.0530 | -0.4071 | 0.0719 | 0.1684 |
| 2 | 1 | 0.7 | 2.0451 | 0.4761 | 0.0451 | -0.5239 | 0.0772 | 0.2754 |
| 2 | 1 | 0.9 | 2.0460 | 0.3735 | 0.0460 | -0.6265 | 0.0838 | 0.3928 |
| 2 | 5 | 0.1 | 2.0494 | 4.4858 | 0.0494 | -0.5142 | 0.0724 | 0.5521 |
| 2 | 5 | 0.3 | 2.0457 | 3.6648 | 0.0457 | -1.3352 | 0.0686 | 1.9227 |
| 2 | 5 | 0.5 | 2.0534 | 2.9661 | 0.0534 | -2.0339 | 0.0732 | 4.2025 |
| 2 | 5 | 0.7 | 2.0470 | 2.3789 | 0.0470 | -2.6211 | 0.0792 | 6.8944 |
| 2 | 5 | 0.9 | 2.0515 | 1.8643 | 0.0515 | -3.1357 | 0.0849 | 9.8394 |

Table 8-2 (Continued) Simulation Results for $n = 200$.

| λ | θ | p | $\hat{\lambda}$ | $\hat{\theta}$ | Bias | | MSE | |
|-----------|----------|-----|-----------------|----------------|-----------------|----------------|-----------------|----------------|
| | | | | | $\hat{\lambda}$ | $\hat{\theta}$ | $\hat{\lambda}$ | $\hat{\theta}$ |
| 2 | 10 | 0.1 | 2.0461 | 8.9794 | 0.0461 | -1.0206 | 0.0713 | 2.1718 |
| 2 | 10 | 0.3 | 2.0410 | 7.3399 | 0.0410 | -2.6601 | 0.0678 | 7.6381 |
| 2 | 10 | 0.5 | 2.0512 | 5.9376 | 0.0512 | -4.0624 | 0.0718 | 16.7639 |
| 2 | 10 | 0.7 | 2.0520 | 4.7543 | 0.0520 | -5.2457 | 0.0762 | 27.6085 |
| 2 | 10 | 0.9 | 2.0488 | 3.7303 | 0.0488 | -6.2697 | 0.0842 | 39.3367 |
| 2 | 20 | 0.1 | 2.0574 | 17.9032 | 0.0574 | -2.0968 | 0.0743 | 9.0530 |
| 2 | 20 | 0.3 | 2.0469 | 14.6602 | 0.0469 | -5.3398 | 0.0692 | 30.8039 |
| 2 | 20 | 0.5 | 2.0467 | 11.8913 | 0.0467 | -8.1087 | 0.0697 | 66.7856 |
| 2 | 20 | 0.7 | 2.0473 | 9.5188 | 0.0473 | -10.4812 | 0.0759 | 110.2216 |
| 2 | 20 | 0.9 | 2.0531 | 7.4577 | 0.0531 | -12.5423 | 0.0842 | 157.4129 |
| 2 | 50 | 0.1 | 2.0567 | 44.7545 | 0.0567 | -5.2455 | 0.0746 | 56.7380 |
| 2 | 50 | 0.3 | 2.0522 | 36.5533 | 0.0522 | -13.4467 | 0.0711 | 194.8925 |
| 2 | 50 | 0.5 | 2.0451 | 29.7416 | 0.0451 | -20.2584 | 0.0686 | 416.6594 |
| 2 | 50 | 0.7 | 2.0535 | 23.7693 | 0.0535 | -26.2307 | 0.0767 | 690.3681 |
| 2 | 50 | 0.9 | 2.0475 | 18.6479 | 0.0475 | -31.3521 | 0.0872 | 983.6510 |
| 5 | 1 | 0.1 | 5.0915 | 0.9558 | 0.0915 | -0.0442 | 0.3515 | 0.0131 |
| 5 | 1 | 0.3 | 5.1056 | 0.8786 | 0.1056 | -0.1214 | 0.3357 | 0.0229 |
| 5 | 1 | 0.5 | 5.0951 | 0.8129 | 0.0951 | -0.1871 | 0.3432 | 0.0416 |
| 5 | 1 | 0.7 | 5.0959 | 0.7486 | 0.0959 | -0.2514 | 0.3447 | 0.0681 |
| 5 | 1 | 0.9 | 5.1078 | 0.6893 | 0.1078 | -0.3107 | 0.3785 | 0.1005 |
| 5 | 5 | 0.1 | 5.0832 | 4.7851 | 0.0832 | -0.2149 | 0.3388 | 0.3181 |
| 5 | 5 | 0.3 | 5.1010 | 4.3974 | 0.1010 | -0.6026 | 0.3303 | 0.5647 |
| 5 | 5 | 0.5 | 5.0894 | 4.0684 | 0.0894 | -0.9316 | 0.3296 | 1.0277 |
| 5 | 5 | 0.7 | 5.0927 | 3.7467 | 0.0927 | -1.2533 | 0.3461 | 1.6947 |
| 5 | 5 | 0.9 | 5.1121 | 3.4432 | 0.1121 | -1.5568 | 0.3729 | 2.5202 |
| 5 | 10 | 0.1 | 5.0947 | 9.5465 | 0.0947 | -0.4535 | 0.3436 | 1.2878 |
| 5 | 10 | 0.3 | 5.0894 | 8.8173 | 0.0894 | -1.1827 | 0.3299 | 2.2203 |
| 5 | 10 | 0.5 | 5.0809 | 8.1377 | 0.0809 | -1.8623 | 0.3210 | 4.0892 |
| 5 | 10 | 0.7 | 5.0954 | 7.4882 | 0.0954 | -2.5118 | 0.3402 | 6.7926 |
| 5 | 10 | 0.9 | 5.0900 | 6.9060 | 0.0900 | -3.0940 | 0.3626 | 9.9636 |
| 5 | 20 | 0.1 | 5.1092 | 19.0570 | 0.1092 | -0.9430 | 0.3666 | 5.5418 |
| 5 | 20 | 0.3 | 5.0985 | 17.6123 | 0.0985 | -2.3877 | 0.3337 | 8.9918 |
| 5 | 20 | 0.5 | 5.1010 | 16.2395 | 0.1010 | -3.7605 | 0.3484 | 16.7635 |
| 5 | 20 | 0.7 | 5.0979 | 14.9741 | 0.0979 | -5.0259 | 0.3375 | 27.1905 |
| 5 | 20 | 0.9 | 5.0882 | 13.8074 | 0.0882 | -6.1926 | 0.3613 | 39.9078 |
| 5 | 50 | 0.1 | 5.0897 | 47.7911 | 0.0897 | -2.2089 | 0.3418 | 32.5515 |
| 5 | 50 | 0.3 | 5.0918 | 44.0843 | 0.0918 | -5.9157 | 0.3411 | 56.0588 |
| 5 | 50 | 0.5 | 5.0942 | 40.6377 | 0.0942 | -9.3623 | 0.3374 | 103.8521 |
| 5 | 50 | 0.7 | 5.0812 | 37.5244 | 0.0812 | -12.4756 | 0.3363 | 167.9578 |
| 5 | 50 | 0.9 | 5.0993 | 34.4986 | 0.0993 | -15.5014 | 0.3591 | 249.8315 |
| 10 | 1 | 0.1 | 10.1815 | 0.9735 | 0.1815 | -0.0265 | 1.2133 | 0.0111 |
| 10 | 1 | 0.3 | 10.1707 | 0.9363 | 0.1707 | -0.0637 | 1.2165 | 0.0133 |
| 10 | 1 | 0.5 | 10.1930 | 0.8976 | 0.1930 | -0.1024 | 1.2460 | 0.0186 |
| 10 | 1 | 0.7 | 10.1823 | 0.8638 | 0.1823 | -0.1362 | 1.2965 | 0.0260 |
| 10 | 1 | 0.9 | 10.1833 | 0.8291 | 0.1833 | -0.1709 | 1.2959 | 0.0358 |
| 10 | 5 | 0.1 | 10.1805 | 4.8696 | 0.1805 | -0.1304 | 1.2441 | 0.2811 |
| 10 | 5 | 0.3 | 10.1762 | 4.6781 | 0.1762 | -0.3219 | 1.2093 | 0.3292 |
| 10 | 5 | 0.5 | 10.1650 | 4.4984 | 0.1650 | -0.5016 | 1.1852 | 0.4460 |
| 10 | 5 | 0.7 | 10.1802 | 4.3161 | 0.1802 | -0.6839 | 1.2142 | 0.6436 |
| 10 | 5 | 0.9 | 10.1695 | 4.1512 | 0.1695 | -0.8488 | 1.2510 | 0.8821 |
| 10 | 10 | 0.1 | 10.1482 | 9.7705 | 0.1482 | -0.2295 | 1.2193 | 1.1080 |
| 10 | 10 | 0.3 | 10.1904 | 9.3475 | 0.1904 | -0.6525 | 1.2254 | 1.3460 |
| 10 | 10 | 0.5 | 10.1696 | 8.9978 | 0.1696 | -1.0022 | 1.2031 | 1.8060 |
| 10 | 10 | 0.7 | 10.1714 | 8.6380 | 0.1714 | -1.3620 | 1.2083 | 2.5578 |
| 10 | 10 | 0.9 | 10.1530 | 8.3110 | 0.1530 | -1.6890 | 1.2690 | 3.5045 |
| 10 | 20 | 0.1 | 10.1631 | 19.5106 | 0.1631 | -0.4894 | 1.2366 | 4.4552 |
| 10 | 20 | 0.3 | 10.1856 | 18.7095 | 0.1856 | -1.2905 | 1.2573 | 5.4148 |
| 10 | 20 | 0.5 | 10.1707 | 17.9850 | 0.1707 | -2.0150 | 1.1973 | 7.2523 |

Table 8-3 (Continued) Simulation Results for $n = 200$.

| λ | θ | ρ | $\hat{\lambda}$ | $\hat{\theta}$ | Bias | | MSE | |
|-----------|----------|--------|-----------------|----------------|-----------------|----------------|-----------------|----------------|
| | | | | | $\hat{\lambda}$ | $\hat{\theta}$ | $\hat{\lambda}$ | $\hat{\theta}$ |
| 10 | 20 | 0.7 | 10.1540 | 17.3050 | 0.1540 | -2.6950 | 1.2092 | 10.1224 |
| 10 | 20 | 0.9 | 10.1756 | 16.5846 | 0.1756 | -3.4154 | 1.2315 | 14.1685 |
| 10 | 50 | 0.1 | 10.1811 | 48.6943 | 0.1811 | -1.3057 | 1.2208 | 27.5285 |
| 10 | 50 | 0.3 | 10.1780 | 46.7920 | 0.1780 | -3.2080 | 1.2531 | 33.7373 |
| 10 | 50 | 0.5 | 10.1794 | 44.9438 | 0.1794 | -5.0562 | 1.2634 | 46.5861 |
| 10 | 50 | 0.7 | 10.1605 | 43.2348 | 0.1605 | -6.7652 | 1.2194 | 63.5904 |
| 10 | 50 | 0.9 | 10.1853 | 41.4600 | 0.1853 | -8.5400 | 1.2481 | 88.8323 |
| 20 | 1 | 0.1 | 20.3359 | 0.9844 | 0.3359 | -0.0156 | 4.7235 | 0.0108 |
| 20 | 1 | 0.3 | 20.2522 | 0.9685 | 0.2522 | -0.0315 | 4.4696 | 0.0105 |
| 20 | 1 | 0.5 | 20.3934 | 0.9426 | 0.3934 | -0.0574 | 4.6228 | 0.0121 |
| 20 | 1 | 0.7 | 20.3224 | 0.9272 | 0.3224 | -0.0728 | 4.5725 | 0.0137 |
| 20 | 1 | 0.9 | 20.3310 | 0.9087 | 0.3310 | -0.0913 | 4.7491 | 0.0165 |
| 20 | 5 | 0.1 | 20.3750 | 4.9123 | 0.3750 | -0.0877 | 4.7324 | 0.2665 |
| 20 | 5 | 0.3 | 20.3033 | 4.8299 | 0.3033 | -0.1701 | 4.5800 | 0.2698 |
| 20 | 5 | 0.5 | 20.3869 | 4.7154 | 0.3869 | -0.2846 | 4.6621 | 0.3031 |
| 20 | 5 | 0.7 | 20.3249 | 4.6352 | 0.3249 | -0.3648 | 4.5129 | 0.3419 |
| 20 | 5 | 0.9 | 20.2466 | 4.5602 | 0.2466 | -0.4398 | 4.5860 | 0.3981 |
| 20 | 10 | 0.1 | 20.3264 | 9.8451 | 0.3264 | -0.1549 | 4.5672 | 1.0180 |
| 20 | 10 | 0.3 | 20.3719 | 9.6303 | 0.3719 | -0.3697 | 4.6120 | 1.0900 |
| 20 | 10 | 0.5 | 20.3722 | 9.4434 | 0.3722 | -0.5566 | 4.8667 | 1.2479 |
| 20 | 10 | 0.7 | 20.2878 | 9.2919 | 0.2878 | -0.7081 | 4.6660 | 1.3716 |
| 20 | 10 | 0.9 | 20.2895 | 9.1066 | 0.2895 | -0.8934 | 4.8255 | 1.6389 |
| 20 | 20 | 0.1 | 20.3322 | 19.6848 | 0.3322 | -0.3152 | 4.4099 | 3.9817 |
| 20 | 20 | 0.3 | 20.3332 | 19.2935 | 0.3332 | -0.7065 | 4.6131 | 4.3481 |
| 20 | 20 | 0.5 | 20.3378 | 18.9089 | 0.3378 | -1.0911 | 4.5731 | 4.7535 |
| 20 | 20 | 0.7 | 20.3323 | 18.5392 | 0.3323 | -1.4608 | 4.6567 | 5.5488 |
| 20 | 20 | 0.9 | 20.3483 | 18.1613 | 0.3483 | -1.8387 | 4.6904 | 6.5863 |
| 20 | 50 | 0.1 | 20.3842 | 49.0906 | 0.3842 | -0.9094 | 4.6848 | 26.4050 |
| 20 | 50 | 0.3 | 20.3421 | 48.2101 | 0.3421 | -1.7899 | 4.5343 | 27.1846 |
| 20 | 50 | 0.5 | 20.3079 | 47.3069 | 0.3079 | -2.6931 | 4.3433 | 28.5582 |
| 20 | 50 | 0.7 | 20.3179 | 46.3771 | 0.3179 | -3.6229 | 4.6183 | 34.3898 |
| 20 | 50 | 0.9 | 20.3269 | 45.4425 | 0.3269 | -4.5575 | 4.6637 | 40.8439 |
| 50 | 1 | 0.1 | 50.7357 | 0.9915 | 0.7357 | -0.0085 | 27.1533 | 0.0099 |
| 50 | 1 | 0.3 | 50.6995 | 0.9841 | 0.6995 | -0.0159 | 26.8452 | 0.0099 |
| 50 | 1 | 0.5 | 50.9453 | 0.9721 | 0.9453 | -0.0279 | 28.4424 | 0.0104 |
| 50 | 1 | 0.7 | 50.9466 | 0.9641 | 0.9466 | -0.0359 | 28.0030 | 0.0105 |
| 50 | 1 | 0.9 | 50.8182 | 0.9590 | 0.8182 | -0.0410 | 28.3475 | 0.0110 |
| 50 | 5 | 0.1 | 50.7329 | 4.9586 | 0.7329 | -0.0414 | 27.2190 | 0.2490 |
| 50 | 5 | 0.3 | 50.6883 | 4.9247 | 0.6883 | -0.0753 | 27.8446 | 0.2530 |
| 50 | 5 | 0.5 | 50.8915 | 4.8637 | 0.8915 | -0.1363 | 27.5687 | 0.2534 |
| 50 | 5 | 0.7 | 50.7329 | 4.8402 | 0.7329 | -0.1598 | 27.2399 | 0.2556 |
| 50 | 5 | 0.9 | 50.7623 | 4.8002 | 0.7623 | -0.1998 | 27.8432 | 0.2701 |
| 50 | 10 | 0.1 | 50.6705 | 9.9275 | 0.6705 | -0.0725 | 26.4886 | 0.9837 |
| 50 | 10 | 0.3 | 50.9294 | 9.8005 | 0.9294 | -0.1995 | 27.5778 | 0.9975 |
| 50 | 10 | 0.5 | 50.9350 | 9.7220 | 0.9350 | -0.2780 | 28.5851 | 1.0428 |
| 50 | 10 | 0.7 | 50.8244 | 9.6654 | 0.8244 | -0.3346 | 28.0574 | 1.0465 |
| 50 | 10 | 0.9 | 50.7103 | 9.6108 | 0.7103 | -0.3892 | 28.1603 | 1.0851 |
| 50 | 20 | 0.1 | 50.7498 | 19.8305 | 0.7498 | -0.1695 | 27.7509 | 4.0412 |
| 50 | 20 | 0.3 | 50.7520 | 19.6817 | 0.7520 | -0.3183 | 29.2924 | 4.2310 |
| 50 | 20 | 0.5 | 50.8101 | 19.4883 | 0.8101 | -0.5117 | 27.3516 | 3.9978 |
| 50 | 20 | 0.7 | 50.9056 | 19.3005 | 0.9056 | -0.6995 | 28.0533 | 4.2337 |
| 50 | 20 | 0.9 | 50.7151 | 19.2185 | 0.7151 | -0.7815 | 28.2428 | 4.3480 |
| 50 | 50 | 0.1 | 50.6787 | 49.6386 | 0.6787 | -0.3614 | 27.0795 | 24.9514 |
| 50 | 50 | 0.3 | 50.7107 | 49.2158 | 0.7107 | -0.7842 | 27.2667 | 25.0151 |
| 50 | 50 | 0.5 | 50.7532 | 48.7634 | 0.7532 | -1.2366 | 26.8253 | 24.7421 |
| 50 | 50 | 0.7 | 50.7775 | 48.3614 | 0.7775 | -1.6386 | 27.4480 | 25.9053 |
| 50 | 50 | 0.9 | 50.7580 | 48.0026 | 0.7580 | -1.9974 | 28.0163 | 26.8914 |

Table 9-1 Simulation Results for $n = 500$.

| λ | θ | p | $\hat{\lambda}$ | $\hat{\theta}$ | Bias | | MSE | |
|-----------|----------|-----|-----------------|----------------|-----------------|----------------|-----------------|----------------|
| | | | | | $\hat{\lambda}$ | $\hat{\theta}$ | $\hat{\lambda}$ | $\hat{\theta}$ |
| 2 | 1 | 0.1 | 2.0208 | 0.9014 | 0.0208 | -0.0986 | 0.0294 | 0.0146 |
| 2 | 1 | 0.3 | 2.0180 | 0.7370 | 0.0180 | -0.2630 | 0.0274 | 0.0715 |
| 2 | 1 | 0.5 | 2.0172 | 0.5980 | 0.0172 | -0.4020 | 0.0276 | 0.1627 |
| 2 | 1 | 0.7 | 2.0209 | 0.4789 | 0.0209 | -0.5211 | 0.0306 | 0.2719 |
| 2 | 1 | 0.9 | 2.0146 | 0.3767 | 0.0146 | -0.6233 | 0.0333 | 0.3885 |
| 2 | 5 | 0.1 | 2.0218 | 4.5051 | 0.0218 | -0.4949 | 0.0287 | 0.3644 |
| 2 | 5 | 0.3 | 2.0201 | 3.6827 | 0.0201 | -1.3173 | 0.0272 | 1.7940 |
| 2 | 5 | 0.5 | 2.0184 | 2.9886 | 0.0184 | -2.0114 | 0.0274 | 4.0719 |
| 2 | 5 | 0.7 | 2.0213 | 2.3955 | 0.0213 | -2.6045 | 0.0293 | 6.7929 |
| 2 | 5 | 0.9 | 2.0200 | 1.8842 | 0.0200 | -3.1158 | 0.0330 | 9.7106 |
| 2 | 10 | 0.1 | 2.0213 | 9.0077 | 0.0213 | -0.9923 | 0.0279 | 1.4431 |
| 2 | 10 | 0.3 | 2.0206 | 7.3634 | 0.0206 | -2.6366 | 0.0262 | 7.1768 |
| 2 | 10 | 0.5 | 2.0188 | 5.9777 | 0.0188 | -4.0223 | 0.0272 | 16.2832 |
| 2 | 10 | 0.7 | 2.0208 | 4.7920 | 0.0208 | -5.2080 | 0.0303 | 27.1633 |
| 2 | 10 | 0.9 | 2.0205 | 3.7666 | 0.0205 | -6.2334 | 0.0331 | 38.8650 |
| 2 | 20 | 0.1 | 2.0174 | 18.0496 | 0.0174 | -1.9504 | 0.0285 | 5.6996 |
| 2 | 20 | 0.3 | 2.0239 | 14.7071 | 0.0239 | -5.2929 | 0.0271 | 28.9459 |
| 2 | 20 | 0.5 | 2.0185 | 11.9539 | 0.0185 | -8.0461 | 0.0272 | 65.1563 |
| 2 | 20 | 0.7 | 2.0185 | 9.5822 | 0.0185 | -10.4178 | 0.0297 | 108.6863 |
| 2 | 20 | 0.9 | 2.0185 | 7.5399 | 0.0185 | -12.4601 | 0.0319 | 155.2906 |
| 2 | 50 | 0.1 | 2.0226 | 45.0172 | 0.0226 | -4.9828 | 0.0283 | 36.6836 |
| 2 | 50 | 0.3 | 2.0199 | 36.7995 | 0.0199 | -13.2005 | 0.0268 | 179.9762 |
| 2 | 50 | 0.5 | 2.0194 | 29.8759 | 0.0194 | -20.1241 | 0.0272 | 407.6160 |
| 2 | 50 | 0.7 | 2.0215 | 23.9525 | 0.0215 | -26.0475 | 0.0283 | 679.4163 |
| 2 | 50 | 0.9 | 2.0184 | 18.8425 | 0.0184 | -31.1575 | 0.0333 | 971.0154 |
| 5 | 1 | 0.1 | 5.0342 | 0.9591 | 0.0342 | -0.0409 | 0.1329 | 0.0061 |
| 5 | 1 | 0.3 | 5.0380 | 0.8845 | 0.0380 | -0.1155 | 0.1301 | 0.0167 |
| 5 | 1 | 0.5 | 5.0292 | 0.8170 | 0.0292 | -0.1830 | 0.1250 | 0.0360 |
| 5 | 1 | 0.7 | 5.0429 | 0.7517 | 0.0429 | -0.2483 | 0.1356 | 0.0637 |
| 5 | 1 | 0.9 | 5.0385 | 0.6930 | 0.0385 | -0.3070 | 0.1410 | 0.0958 |
| 5 | 5 | 0.1 | 5.0410 | 4.7891 | 0.0410 | -0.2109 | 0.1361 | 0.1567 |
| 5 | 5 | 0.3 | 5.0339 | 4.4257 | 0.0339 | -0.5743 | 0.1296 | 0.4139 |
| 5 | 5 | 0.5 | 5.0376 | 4.0795 | 0.0376 | -0.9205 | 0.1317 | 0.9125 |
| 5 | 5 | 0.7 | 5.0316 | 3.7642 | 0.0316 | -1.2358 | 0.1343 | 1.5787 |
| 5 | 5 | 0.9 | 5.0429 | 3.4625 | 0.0429 | -1.5375 | 0.1431 | 2.4031 |
| 5 | 10 | 0.1 | 5.0334 | 9.5944 | 0.0334 | -0.4056 | 0.1397 | 0.6278 |
| 5 | 10 | 0.3 | 5.0429 | 8.8385 | 0.0429 | -1.1615 | 0.1307 | 1.6861 |
| 5 | 10 | 0.5 | 5.0410 | 8.1559 | 0.0410 | -1.8441 | 0.1315 | 3.6587 |
| 5 | 10 | 0.7 | 5.0363 | 7.5218 | 0.0363 | -2.4782 | 0.1317 | 6.3423 |
| 5 | 10 | 0.9 | 5.0406 | 6.9263 | 0.0406 | -3.0737 | 0.1390 | 9.6031 |
| 5 | 20 | 0.1 | 5.0363 | 19.1686 | 0.0363 | -0.8314 | 0.1339 | 2.4689 |
| 5 | 20 | 0.3 | 5.0474 | 17.6569 | 0.0474 | -2.3431 | 0.1316 | 6.8181 |
| 5 | 20 | 0.5 | 5.0391 | 16.3133 | 0.0391 | -3.6867 | 0.1286 | 14.6255 |
| 5 | 20 | 0.7 | 5.0377 | 15.0475 | 0.0377 | -4.9525 | 0.1393 | 25.3682 |
| 5 | 20 | 0.9 | 5.0397 | 13.8584 | 0.0397 | -6.1416 | 0.1425 | 38.3630 |
| 5 | 50 | 0.1 | 5.0431 | 47.8747 | 0.0431 | -2.1253 | 0.1364 | 15.7402 |
| 5 | 50 | 0.3 | 5.0371 | 44.2324 | 0.0371 | -5.7676 | 0.1335 | 41.9598 |
| 5 | 50 | 0.5 | 5.0459 | 40.7383 | 0.0459 | -9.2617 | 0.1343 | 92.3858 |
| 5 | 50 | 0.7 | 5.0319 | 37.6477 | 0.0319 | -12.3523 | 0.1349 | 157.7029 |
| 5 | 50 | 0.9 | 5.0354 | 34.6569 | 0.0354 | -15.3431 | 0.1405 | 239.2764 |
| 10 | 1 | 0.1 | 10.0885 | 0.9761 | 0.0885 | -0.0239 | 0.4886 | 0.0048 |
| 10 | 1 | 0.3 | 10.0653 | 0.9400 | 0.0653 | -0.0600 | 0.4685 | 0.0073 |
| 10 | 1 | 0.5 | 10.0623 | 0.9030 | 0.0623 | -0.0970 | 0.4512 | 0.0126 |
| 10 | 1 | 0.7 | 10.0704 | 0.8668 | 0.0704 | -0.1332 | 0.4802 | 0.0207 |
| 10 | 1 | 0.9 | 10.0571 | 0.8337 | 0.0571 | -0.1663 | 0.4777 | 0.0302 |
| 10 | 5 | 0.1 | 10.0758 | 4.8870 | 0.0758 | -0.1130 | 0.4735 | 0.1186 |
| 10 | 5 | 0.3 | 10.0689 | 4.6977 | 0.0689 | -0.3023 | 0.4499 | 0.1800 |
| 10 | 5 | 0.5 | 10.0637 | 4.5152 | 0.0637 | -0.4848 | 0.4669 | 0.3176 |

Table 9-2 (Continued) Simulation Results for $n = 500$.

| λ | θ | ρ | $\hat{\lambda}$ | $\hat{\theta}$ | Bias | | MSE | |
|-----------|----------|--------|-----------------|----------------|-----------------|----------------|-----------------|----------------|
| | | | | | $\hat{\lambda}$ | $\hat{\theta}$ | $\hat{\lambda}$ | $\hat{\theta}$ |
| 10 | 5 | 0.7 | 10.0757 | 4.3324 | 0.0757 | -0.6676 | 0.4688 | 0.5173 |
| 10 | 5 | 0.9 | 10.0611 | 4.1673 | 0.0611 | -0.8327 | 0.4789 | 0.7580 |
| 10 | 10 | 0.1 | 10.0669 | 9.7822 | 0.0669 | -0.2178 | 0.5032 | 0.4947 |
| 10 | 10 | 0.3 | 10.0780 | 9.3867 | 0.0780 | -0.6133 | 0.4607 | 0.7399 |
| 10 | 10 | 0.5 | 10.0558 | 9.0357 | 0.0558 | -0.9643 | 0.4496 | 1.2461 |
| 10 | 10 | 0.7 | 10.0654 | 8.6729 | 0.0654 | -1.3271 | 0.4594 | 2.0444 |
| 10 | 10 | 0.9 | 10.0752 | 8.3228 | 0.0752 | -1.6772 | 0.4781 | 3.0699 |
| 10 | 20 | 0.1 | 10.0746 | 19.5512 | 0.0746 | -0.4488 | 0.4676 | 1.8635 |
| 10 | 20 | 0.3 | 10.0668 | 18.7946 | 0.0668 | -1.2054 | 0.4724 | 2.9418 |
| 10 | 20 | 0.5 | 10.0722 | 18.0490 | 0.0722 | -1.9510 | 0.4591 | 5.0807 |
| 10 | 20 | 0.7 | 10.0804 | 17.3232 | 0.0804 | -2.6768 | 0.4736 | 8.3205 |
| 10 | 20 | 0.9 | 10.0715 | 16.6579 | 0.0715 | -3.3421 | 0.4958 | 12.2319 |
| 10 | 50 | 0.1 | 10.0638 | 48.9233 | 0.0638 | -1.0767 | 0.4664 | 11.6694 |
| 10 | 50 | 0.3 | 10.0483 | 47.0755 | 0.0483 | -2.9245 | 0.4660 | 17.8674 |
| 10 | 50 | 0.5 | 10.0810 | 45.0810 | 0.0810 | -4.9190 | 0.4806 | 32.5329 |
| 10 | 50 | 0.7 | 10.0793 | 43.3062 | 0.0793 | -6.6938 | 0.4676 | 51.9238 |
| 10 | 50 | 0.9 | 10.0703 | 41.6391 | 0.0703 | -8.3609 | 0.4809 | 76.3844 |
| 20 | 1 | 0.1 | 20.1150 | 0.9885 | 0.1150 | -0.0115 | 1.7352 | 0.0042 |
| 20 | 1 | 0.3 | 20.1341 | 0.9682 | 0.1341 | -0.0318 | 1.8333 | 0.0050 |
| 20 | 1 | 0.5 | 20.1353 | 0.9489 | 0.1353 | -0.0511 | 1.7879 | 0.0063 |
| 20 | 1 | 0.7 | 20.1171 | 0.9310 | 0.1171 | -0.0690 | 1.7283 | 0.0081 |
| 20 | 1 | 0.9 | 20.1250 | 0.9120 | 0.1250 | -0.0880 | 1.7777 | 0.0110 |
| 20 | 5 | 0.1 | 20.1211 | 4.9417 | 0.1211 | -0.0583 | 1.7721 | 0.1067 |
| 20 | 5 | 0.3 | 20.1467 | 4.8365 | 0.1467 | -0.1635 | 1.7203 | 0.1203 |
| 20 | 5 | 0.5 | 20.1342 | 4.7459 | 0.1342 | -0.2541 | 1.7981 | 0.1571 |
| 20 | 5 | 0.7 | 20.1407 | 4.6490 | 0.1407 | -0.3510 | 1.7762 | 0.2086 |
| 20 | 5 | 0.9 | 20.1285 | 4.5596 | 0.1285 | -0.4404 | 1.7698 | 0.2742 |
| 20 | 10 | 0.1 | 20.1348 | 9.8803 | 0.1348 | -0.1197 | 1.8007 | 0.4349 |
| 20 | 10 | 0.3 | 20.1304 | 9.6829 | 0.1304 | -0.3171 | 1.8138 | 0.4944 |
| 20 | 10 | 0.5 | 20.1391 | 9.4842 | 0.1391 | -0.5158 | 1.7110 | 0.6170 |
| 20 | 10 | 0.7 | 20.1494 | 9.2947 | 0.1494 | -0.7053 | 1.7861 | 0.8422 |
| 20 | 10 | 0.9 | 20.1197 | 9.1230 | 0.1197 | -0.8770 | 1.7998 | 1.0972 |
| 20 | 20 | 0.1 | 20.1461 | 19.7482 | 0.1461 | -0.2518 | 1.7935 | 1.7090 |
| 20 | 20 | 0.3 | 20.1273 | 19.3731 | 0.1273 | -0.6269 | 1.8124 | 1.9759 |
| 20 | 20 | 0.5 | 20.1615 | 18.9553 | 0.1615 | -1.0447 | 1.7626 | 2.5215 |
| 20 | 20 | 0.7 | 20.1328 | 18.6027 | 0.1328 | -1.3973 | 1.7404 | 3.2943 |
| 20 | 20 | 0.9 | 20.1267 | 18.2396 | 0.1267 | -1.7604 | 1.8074 | 4.4055 |
| 20 | 50 | 0.1 | 20.1523 | 49.3364 | 0.1523 | -0.6636 | 1.7390 | 10.4190 |
| 20 | 50 | 0.3 | 20.1358 | 48.4009 | 0.1358 | -1.5991 | 1.7588 | 12.1044 |
| 20 | 50 | 0.5 | 20.1406 | 47.4341 | 0.1406 | -2.5659 | 1.7905 | 15.7581 |
| 20 | 50 | 0.7 | 20.1225 | 46.5233 | 0.1225 | -3.4767 | 1.7106 | 20.4048 |
| 20 | 50 | 0.9 | 20.0997 | 45.6570 | 0.0997 | -4.3430 | 1.8167 | 27.1974 |
| 50 | 1 | 0.1 | 50.3407 | 0.9933 | 0.3407 | -0.0067 | 10.5258 | 0.0040 |
| 50 | 1 | 0.3 | 50.3289 | 0.9856 | 0.3289 | -0.0144 | 10.6942 | 0.0041 |
| 50 | 1 | 0.5 | 50.2420 | 0.9796 | 0.2420 | -0.0204 | 10.6093 | 0.0043 |
| 50 | 1 | 0.7 | 50.3641 | 0.9694 | 0.3641 | -0.0306 | 10.7118 | 0.0047 |
| 50 | 1 | 0.9 | 50.3485 | 0.9619 | 0.3485 | -0.0381 | 10.6592 | 0.0051 |
| 50 | 5 | 0.1 | 50.2285 | 4.9767 | 0.2285 | -0.0233 | 9.9770 | 0.0966 |
| 50 | 5 | 0.3 | 50.2880 | 4.9315 | 0.2880 | -0.0685 | 10.4850 | 0.1035 |
| 50 | 5 | 0.5 | 50.3096 | 4.8907 | 0.3096 | -0.1093 | 10.6810 | 0.1091 |
| 50 | 5 | 0.7 | 50.2957 | 4.8530 | 0.2957 | -0.1470 | 10.7213 | 0.1172 |
| 50 | 5 | 0.9 | 50.3032 | 4.8140 | 0.3032 | -0.1860 | 10.4948 | 0.1255 |
| 50 | 10 | 0.1 | 50.2918 | 9.9433 | 0.2918 | -0.0567 | 10.6469 | 0.4102 |
| 50 | 10 | 0.3 | 50.3215 | 9.8577 | 0.3215 | -0.1423 | 10.7118 | 0.4166 |
| 50 | 10 | 0.5 | 50.2818 | 9.7869 | 0.2818 | -0.2131 | 10.4970 | 0.4304 |
| 50 | 10 | 0.7 | 50.3180 | 9.7017 | 0.3180 | -0.2983 | 10.7697 | 0.4678 |
| 50 | 10 | 0.9 | 50.3355 | 9.6197 | 0.3355 | -0.3803 | 10.0872 | 0.4951 |
| 50 | 20 | 0.1 | 50.3302 | 19.8690 | 0.3302 | -0.1310 | 10.2444 | 1.5742 |

Table 9-3 (Continued) Simulation Results for $n = 500$.

| λ | θ | p | $\hat{\lambda}$ | $\hat{\theta}$ | Bias | | MSE | |
|-----------|----------|-----|-----------------|----------------|-----------------|----------------|-----------------|----------------|
| | | | | | $\hat{\lambda}$ | $\hat{\theta}$ | $\hat{\lambda}$ | $\hat{\theta}$ |
| 50 | 20 | 0.3 | 50.3001 | 19.7254 | 0.3001 | -0.2746 | 10.5807 | 1.6663 |
| 50 | 20 | 0.5 | 50.2952 | 19.5676 | 0.2952 | -0.4324 | 10.4352 | 1.7027 |
| 50 | 20 | 0.7 | 50.2701 | 19.4229 | 0.2701 | -0.5771 | 10.4384 | 1.8172 |
| 50 | 20 | 0.9 | 50.2928 | 19.2597 | 0.2928 | -0.7403 | 10.8204 | 2.0486 |
| 50 | 50 | 0.1 | 50.2687 | 49.7346 | 0.2687 | -0.2654 | 10.4818 | 10.0339 |
| 50 | 50 | 0.3 | 50.3336 | 49.2876 | 0.3336 | -0.7124 | 10.9804 | 10.6607 |
| 50 | 50 | 0.5 | 50.2886 | 48.9274 | 0.2886 | -1.0726 | 10.4504 | 10.5873 |
| 50 | 50 | 0.7 | 50.4218 | 48.4156 | 0.4218 | -1.5844 | 10.8209 | 11.8605 |
| 50 | 50 | 0.9 | 50.3274 | 48.1235 | 0.3274 | -1.8765 | 10.8761 | 12.8665 |