# **Modified exponentiated inverted exponential distribution with applications to life time dataset**



# **Introduction**

Medical, environmental, architecture, biological sciences, applied statistics, ecology, reliability and accounting are the different fields where life time dates play crucial role during modeling. In theory there are a lot of models and distribution using different sets of life time data. Validity and reliability of the techniques used in data analysis is mostly based on the distributions used. Different ways of formulating the new distribution can be found in theory during past few years. Although there many distributions available but still there are some real-life data are available that cannot be explained and analyzed by the models available.

Some typical approaches for generating new continuous distributions found in the literature are (i) distribution compounding, (ii) distribution mixing, (iii) using any distribution as a generator, (iv) power transformation techniques, and (v) inverse transformation techniques.

The exponential distribution has played powerful role in the study of data. The exponential distribution, in probability and statistics, forms a continuous family of probability distributions used for generating new ones. It was the pioneering model for lifetime analysis and statistical techniques. The memory-less property of the exponential distribution is used for life testing of the products that do not age with time. Failure rate of various types of devices does not depend upon their age and, therefore, the Exponential distribution is considered for study of the failure rate in those cases.

Several modifications and generalization of the exponential distribution for life time data analysis have been established by different researchers in the literature by taking the exponential distribution as the baseline model. Some of novel models developed by modifying and generalizing exponential model aregeneralized exponential model (Gupta &Kundu, 2001) and beta exponential model (Nadarajah & Kotz, 2006). Other modified models are beta generalized exponential given by (Barreto-Souza et al. ,2010), Kumaraswamy exponential (Cordeiro& de Castro, 2011), and gamma exponentiated exponential model (Ristic & Balakrishnan, 2012). Merovci, (2013) found transmuted exponentiated exponential distribution and Louzada et al. (2014) gave exponentiated exponential geometric model. Other modified models are Kumaraswamy transmuted exponential distributions(Afifya et al., 2016), modified exponential distribution (Rasekhi et al.,2017),Logistic

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Modified Exponential Distribution (Chaudhary& Kumar,2020a), Half Logistic Modified Exponential Distribution(Chaudhary & Kumar, 2020b), Arctan Exponential Extension Distribution(Chaudhary & Kumar, 2021), Modified NHE Distribution (Chaudhary & Sapkota, 2021),Modified Inverse NHE Distribution (Chaudhary et al., 2022) and Half Cauchy-Modified Exponential Distribution (Chaudhary & Kumar, 2022).

Lemonte (2013) recommended a novel exponential-type model with a failure rate function that is inverted bathtub, constant, decreasing, bathtub-shaped and increasing. Inverse exponential (IE) model was given by (Keller, et al., 1982) which is very suitablefor real life modeling phenomena where failure rate is of inverted bathtub shaped. TheInverted exponential distribution (IED) has studied by (Dey, 2007) as a life distribution model from a Bayesian viewpoint.

The IE distribution is extended and generalized for formulating, analyzing the Generalized Inverse Exponential (GIE) model by (Abouammoh, et al.,2009), the beta inverted exponential distribution (Singh & Goel, 2015) and Logistic Inverse Exponential Distribution (Chaudhary & Kumar, 2020c).

Exponentiated distributions have been extensively explored in statistics since 1995. Numerous authors have introduced different classes, including Mudholkar et. al., (1995), who proposed the Exponentiated Weibull distribution. After that researcher proposed many standard models using the Exponentiated distributions. Exponentiated Exponential distribution having two constants was firstly given by (Gupta & Kundu ,2001). The Exponentiated Weibull, Exponentiated Gamma, Exponentiated Gumbel as well as Exponentiated Frechet models, defined and studied by Nadarajah and Kotz (2006). Flaih et al. (2012) used extra parameter for extending the IW distribution resulting the exponentiated inverted Weibull (EIW) distribution. Models of Exponentiated type is being applied in many areas of biology and engineering; see Cordeiro et al (2013) for details. A generalization of the Generalized Inverse Exponential distribution called the Exponentiated Generalized Inverse Exponential distribution has been defined and studied by (Oguntunde et al ,2014). Chaudhary and Kumar (2014) have been developed three-parameter exponentiated log-logistic distribution under Bayesian approach. Fatima and Ahmad (2017) introduced the new family of distribution called Exponentiated inverted Exponential distribution (EIED) and found that that the density function of EIED distribution is unimodal and positively skewed and the hazard rate function is increasing- decreasing and it shows an inverted bathtub shape. Generalized Inverse Exponential distribution called<br>distribution has been defined and studied by (Ogun<br>e been developed three-parameter exponentiated log-<br>a and Ahmad (2017) introduced the new family of<br>ial distribution ( are in interig areas or buotogy and experimently see Conterior et a (2.015) or<br>a Generalized Inverse Exponential distribution called the Exponentiated<br>distribution has been defined and studied by (Oguntunde et al ,2014).<br>

Ilori and Jolayemi (2021) introduced the Weighted Exponentiated Inverted Exponential distribution as a modification of the Exponentiated Inverted Exponential distribution (WEIED). The hazard function of the Weighted Exponentiated Inverted Exponential Distribution exhibits unimodal (inverted bathtub) and decreasing shapes.

Exponential distribution, a special case of Rayleigh, Gamma and Weibull distribution has important role in statistics. Events of this distribution are independent, continuous having constant average rate. Exponential distribution was modified to generate Inverted exponential distribution. In literature, inverted exponential distribution (Dey, 2007) is used as baseline distribution withcumulative distribution function given as: *Q Leighted Exponentiated Inverted Exponential distribution as a Exponential distribution (WEIED). The hazard function of the Distribution exhibits unimodal (inverted bathtub) and decreasing ayleigh, Gamma and Weibull* Experimentation of the exponential distribution exhibits unimodal (inverted bathtub) and decreasing<br>shapes.<br>
Shapes.<br>
Experimential distribution, a special case of Rayleigh, Gamma and Weibull distribution has important ro

$$
G(x) = e^{-\frac{1}{2}}(x, x > 0, \frac{1}{2}) > 0
$$
\n<sup>(1.1)</sup>

Mudholkar et al. (1995) developed the Exponentiated Weibull Family. An extra positive parameter is raised to the cumulative distribution function for generating Exponential distribution. The additional parameter characterizes the shape of the resulting distribution (Lemonte et al., 2013). If X is a r.v. having distribution G then by exponentiation of G, cumulative distribution function can be obtained as,

$$
Q(x) = [G(x)]^T
$$
 (1.2)

where  $G(x)$  is the CDF of the parent distribution.

cdf of the exponentiated inverted exponential (EIE) distribution with scale parameter  $\lambda$  and shape parameter.

This model has been developed by (Fatima & Ahmad ,2017). Thus, the cumulative distribution function of the exponentiated inverted exponential (EIE)distribution takes the following form:

$$
Q(x) = [e^{3/x}]^r, x > 0, \} > 0, r > 0.
$$
\n(1.3)

**audhary and Lal Babu Sah Telee: Modified exponentiated inverted....... | 49**<br> **ed** by (Fatima & Ahmad ,2017). Thus, the cumulative distribution function of the<br> **ential (EIE)distribution takes the following form:**  $=[e^{-\lambda$ **r Chaudhary and Lal Babu Sah Telee: Modified exponentiated inverted....... | 49**<br>loped by (Fatima & Ahmad ,2017). Thus, the cumulative distribution function of the<br>ponential (EIE)distribution takes the following form:<br> $(x$ To get more flexibility of the distribution, we have proposed a new continuous probability called *modified exponentiated inverted exponential distribution* by modifying the exponentiated inverted exponential **Arun Kumar Chaudhary and Lal Babu Sah Telee: Modified exponentiated inverted....... | 49**<br>
This model has been developed by (Fatima & Ahmad ,2017). Thus, the cumulative distribution function of the<br>
exponentiated invert cumulative distribution function of MEIE distribution is given by **ar Chaudhary and Lal Babu Sah Telee: Modified exponentiated inverted....... | 49**<br> *Feloped by* (Fatima & Ahmad ,2017). Thus, the cumulative distribution function of the<br> *Feloped by* (Fatima & Ahmad ,2017). Thus, the cu **Arun Kumar Chaudhary and Lal Babu Sah Telee: Modified exponentiated inverted....... | 49<br>
This model has been developed by (Fatima & Ahmad, 2017). Thus, the cumulative distribution function of the<br>
exponentiated inverted** 

$$
F(x) = \left[ \exp\{(-\} / x)(\exp(-S x)) \right]^{r} \quad ; \ x > 0, r, s, \} > 0 \tag{1.4}
$$

The model analysis section presents graphs for cumulative distribution and probability density function. Additionally, it explores properties like quantile function, skewness, and kurtosis. Parameters estimation techniques are maximum likelihood, least squares, and Cramer-Von Mises estimation. The model is used on a one real data set in the Applications to Real Data Sets section. Next section is model comparison section where model is compared with some previously defined models. The conclusion section summarizes the study, while the final section lists its references. To get more flexibility of the distribution, we have proposed a new continuous probability called *modified*<br>exponential *distribution* with introducing one more scale parameter  $\beta$ . We denote it by  $MEL(x; r, s, t)$ . Thus, t *F x* is distribution function of MEIE distribution is given by<br>  $F(x) = \left[ \exp \{(-\} / x)(\exp(-Sx)) \right]^T$ ;  $x > 0, r, s, \} > 0$  (1.4)<br> *F* and data set is considered for testing the applicability of the proposed model *MEI*q<sub>xr</sub>, *r*, *ith* introducing one more scale parameter  $\beta$ . We denote it by  $MF/2(x, s, 1)$ . Thus, the<br> *I* tribution function of MEIE distribution is given by<br>  $F(x) = [\exp\{(-\frac{1}{2}/x)(\exp(-s, x))\}]^T$ ;  $x > 0, r, s, \frac{1}{2} > 0$  (1.4)<br> *Ata* as et ere, a real data set is considered for testing the applicability of the proposed mode<br>ne study is structured into distinct sections. The introduction covers literature and<br>ne model analysis section presents graphs for cum *f x x x<sup>x</sup>* andy is structured into distinct sections. The introduction covers literature and<br>
anodel analysis section presents graphs for cumulative distribution and<br>
onally, it explores properties like quantile function, skewness, modernarysis secure presents graphs for curriance distances and knots. Parameters estimationally, it explores properties like quantile function, skewness, and knotssis. Parameters estimation in the model is used data set  $\left[\exp\left(-\frac{y}{2} + \lambda\right)\exp\left(-3\lambda f\right)\right]$ ,  $\lambda \ge 0, 1, 3, f \ge 0$ <br>d for testing the applicability of the proposed model *MEIR*<sub>3</sub>, r<sub>5</sub>, 1).<br>intreductions. The introduction covers literature and related probability models.<br>refere Let  $\left[\frac{\exp(-s x)}{x}\right]_{x}^{T}$  solution to the proposed model *MEIE*(*x*; r, s, j).<br>
Sinct sections. The introduction covers literature and related probability models.<br>
Eresents graphs for cumulative distribution and probabi **Straightares are maximum** likelihood, least squares, and Cramer-Yon Misse settimation. The model is used on a<br>
Feal data set in the Applications to Real Data Sets section. Next section is model comparison section where<br>

# **Model Analysis**

## *Modified Exponentiated Inverted Exponential Distribution*

$$
F(x) = \left[ \exp\left\{ (-\} / x) (\exp(-S \cdot x)) \right\} \right]^r \quad ; \quad x > 0, \quad (r, S, \} > 0 \tag{2.1}
$$

$$
f(x) = r \left\{ \left[ \exp\left\{ (-\frac{1}{2} / x \right) \left( \exp(-5x) \right) \right\} \right]^{r} \left[ \frac{\exp(-5x)}{x} \right] \left( 5 + \frac{1}{x} \right) \tag{2.2}
$$

### *Reliability/Survival Function*

The survival function of MEIE is given as,

$$
S(x) = 1 - F(x) = 1 - F(x) = 1 - \left[ \exp\{(-\frac{1}{2} / x)(\exp(-S x)) \} \right]^{r}
$$

(2.3)

# *Hazard Rate Function*

The hazard rate function HRF of the proposed model MEIE is given as,

**Modified Exponentiated Inverted Exponential Distribution**  
\nLet X is continuous random variable following X : MEIE(x; r, s, ) then CDF and PDF of MEIE are given as,  
\n
$$
F(x) = [\exp\{(-\frac{1}{x})(\exp(-s, x))\}]^T \quad ; x > 0, (r, s, ) > 0, \qquad (2.1)
$$
\n
$$
f(x) = r \} [\exp\{(-\frac{1}{x})(\exp(-s, x))\}]^T \left[\frac{\exp(-s, x)}{x}\right] (s + \frac{1}{x}) \qquad (2.2)
$$
\n**Reliability/Survival Function**  
\nThe survival function of MEIE is given as,  
\n
$$
S(x) = 1 - F(x) = 1 - F(x) = 1 - [\exp\{(-\frac{1}{x})(\exp(-s, x))\}]^T
$$
\n(2.3)  
\n**Hazard Rate Function**  
\nThe hazard rate function HRF of the proposed model MEIE is given as,  
\n
$$
h(x) = \left[ r \} [\exp\{(-\frac{1}{x})(\exp(-s, x))\}]^T \left[\frac{\exp(-s, x)}{x}\right] (s + \frac{1}{x})\right]
$$
\n
$$
\left[ 1 - \{ \exp\{(-\frac{1}{x})(\exp(-s, x))\} \}^T \right]^{-1} \qquad (2.4)
$$
\n**Reversed Haazard Rate Function**  
\nReversed Hazard rate function of MEIE is given below in equation (2.5)  
\n
$$
H(x) = \left[ r \} [\exp\{(-\frac{1}{x})(\exp(-s, x))\} \right]^T [\exp(-s, x) / x] (s + 1 / x) \right]
$$

# *Reversed Hazard Rate Function*

Reversed Hazard rate function of MEIE is given below in equation (2.5)

$$
H(x) = \left[ \Gamma \left\{ \left[ \exp\left\{ (-\frac{1}{2} / x \right) \left( \exp(-S x) \right) \right\} \right]^{r} \left[ \exp(-S x) / x \right] \left( S + 1 / x \right) \right]
$$

 $\mathbf{r}$ 

PDF and HRF of the proposed model MEIE are displayed in Figure 1:

## *Figure 1*





Probability density curve is of various shapes and positively skewed for various values of the parameters. Shape of the HRF is initially monotonically increasing and decreasing.

# *Quantile Function*

The quantile function MEIE can be given as,

$$
\log\left\{\frac{-\log p}{\} + s\,x + \log x = 0; \quad 0 \le p \le 1\right\} \tag{2.6}
$$

Solving equation (2.7) for *<sup>x</sup>* we will get the quantile function where p follows uniform distribution [0, 1].

# *Asymptotic property*

Asymptotic property exists if  $\lim f(x)$  and  $\lim f(x)$  exist with the resulting value as 0. That is, if both the limits  $x\rightarrow 0$   $x\rightarrow \infty$ converge to zero the proposed model satisfies the asymptotic behavior.

$$
0 \t 1 \t 2 \t 3 \t 4 \t 5 \t 6 \t 0 \t 1 \t 2 \t 3 \t 4 \t 5 \t 6
$$
\nProbability density curve is of various shapes and positively skewed for various values of the parameters. Shape of the HRF is initially monotonically increasing and decreasing.

\n**Quantile Function**

\nThe quantile function MEE can be given as,

\n
$$
\log \left\{ \frac{-\log p}{\int r} \right\} + Sx + \log x = 0; \quad 0 \le p \le 1
$$
\n(2.6)

\nSolving equation (2.7) for *x* we will get the quantile function where *p* follows uniform distribution [0, 1].

\n**Asymptotic property exists** if  $\lim_{x \to 0} f(x)$  and  $\lim_{x \to 0} f(x)$  exist with the resulting value as 0. That is, if both the limits converge to zero the proposed model satisfies the asymptotic behavior.

\n
$$
\lim_{x \to 0} f(x) = \lim_{x \to 0} r \left[ \exp \{(-\frac{y}{x})(\exp(-5x))\} \right]^x \left[ \exp(-5x)/x \right] (s + 1/x) = 0
$$
\n
$$
\lim_{x \to 0} f(x) = \lim_{x \to \infty} r \left[ \exp \{(-\frac{y}{x})(\exp(-5x))\} \right]^x \left[ \exp(-5x)/x \right] (s + 1/x) = 0
$$
\n**Stewness and Kurtosis of MEE distribution**

\nThese are the characteristics that describes the nature of any model. Bowley's skewness of the MEECr, s, }) distribution based on quartiles has form:

\n
$$
S_k(B) = \frac{Q(3/4) - Q(1/2) + Q(1/4)}{Q(3/4) - Q(1/4)}.
$$
\nKurtosis formulated by (Moors, 1988) of the MEECr, s, ) distribution based on octiles has formed as

\n
$$
K(moors) = \frac{Q(7/8) - Q(5/8) + Q(3/8) - Q(1/8)}{Q(6/8) - Q(2/8)}.
$$
\n(2.9)

# *Skewness and Kurtosis of MEIE distribution*

distribution based on quartiles has form:

$$
Sk(B) = \frac{Q(3/4) - 2Q(1/2) + Q(1/4)}{Q(3/4) - Q(1/4)},
$$
\n(2.8)

$$
K(moors) = \frac{Q(7/8) - Q(5/8) + Q(3/8) - Q(1/8)}{Q(6/8) - Q(2/8)},
$$
\n(2.9)

## *Parameter estimation techniques*

Parameters can be estimated applying different methods. We have applied following methods.

# *Estimation using Maximum Likelihood (MLE)*

**Argumenter estimation techniques**  
\n**Parameter estimation techniques**  
\n**Parameters can be estimated applying different methods.** We have applied following methods.  
\n**Estimation using Maximum Likelihood (MLE)**  
\nDefining the log likelihood function for the proposed model in (3.1). Let 
$$
\underline{x} = (x_1,...,x_n)
$$
 be a random sample  
\nof size 'n' from MEIE then the log likelihood function can be written as,  
\n $1(r, s, ) | \underline{x}) = n \ln r + n \ln \frac{1}{2} - \sum_{i=1}^{n} \sum_{i=1}^{n} x_i - \sum_{i=1}^{n} \ln x_i + \sum_{i=1}^{n} \ln \left\{ s + \frac{1}{x_i} \right\}$  (3.1)  
\nAfter differentiating (3.1) with respect to  $\int \beta$  and  $\lambda$ , we get  
\n
$$
\frac{\partial I}{\partial r} = \frac{n}{r} - 3 \sum_{i=1}^{n} \frac{e^{-s x_i}}{x_i}
$$

After differentiating (3.1) with respect to ,  $\beta$  and  $\lambda$ , we get

**Parameter estimation Chaudhary and La Babu Sah Telee: Modified exponential inverted inverted**........ [51  
\n**Parameter estimation techniques**  
\n**Parameters can be estimated applying different methods.** We have applied following methods.  
\n**Estimation using Maximum Likelihood (MLE)**  
\n**Definition using Maximum Likelihood function for the proposed model in (3.1). Let** *Δ* = (*x*,...,*x*<sub>x</sub>) be a random sample  
\nof size in 'from MEIE then the log likelihood function can be written as,  
\n1(r, s, ) |*Δ*) = *n* ln r + *n* ln ) -r ) 
$$
\sum_{i=1}^{n} \frac{e^{-x_i}}{x_i} - S \sum_{i=1}^{n} x_i - \sum_{i=1}^{n} \ln x_i + \sum_{i=1}^{n} \ln \left\{ s + \frac{1}{x_i} \right\}
$$
  
\nAfter differentiating (3.1) with respect to ,  $\beta$  and  $\lambda$  we get  
\n $\frac{\partial 1}{\partial r} = \frac{n}{r} - 3 \sum_{i=1}^{n} \frac{e^{-x_i}}{x_i} - \sum_{i=1}^{n} x_i + \sum_{i=1}^{n} \left\{ s + \frac{1}{x_i} \right\}^{-1}$   
\n $\frac{\partial 1}{\partial s} = -r \sum_{i=1}^{n} \frac{e^{-x_i}}{x_i} - \sum_{i=1}^{n} x_i + \sum_{i=1}^{n} \left\{ s + \frac{1}{x_i} \right\}^{-1}$   
\n $\frac{\partial 1}{\partial s} = -r \sum_{i=1}^{n} \frac{e^{-x_i}}{x_i} - \sum_{i=1}^{n} x_i + \sum_{i=1}^{n} \left\{ s + \frac{1}{x_i} \right\}^{-1}$   
\n $\frac{\partial 1}{\partial s} = -r \sum_{i=1}^{n} \frac{e^{-x_i}}{x_i} - \sum_{i=1}^{n} x_i + \sum_{i=1}^{n} \left\{ s + \frac{1}{x_i} \right\}^{-1}$   
\n $\frac{\partial 1}{\partial s} = -r \sum_{i=1}^{n} \frac{e^{-x_i}}{x_i} - \sum_{i=1}^{n} x_i + \sum_{i=1}^{n} \left$ 

estimated constants and parameter vector respectively then resulting asymptotic normality will be,  $\big(\hat{\Theta}-\Theta\big)$   $\rightarrow$   $N_{_{3}}\big|\,0,\big(I\big(\Theta\big)\big)^{\!-\!1}\,\big|$  . The Fisher's information matrix  $\sum_{i=1}^{n} x_i + \sum_{i=1}^{n} \left( S + \frac{1}{x_i} \right)$ <br>
and parameter programming consider so computer programming consider vector respective<br>  $I(\Theta)$ <sup>-1</sup>]. The Fisher's information matricity<br>  $E\left(\frac{\partial^2 I}{\partial r \partial s}\right) E\left(\frac{\partial^2 I}{\partial r \partial s}\right)$ Fraction of the same of the s order derivatives to zero, parameters of<br>
ssible so computer programming consider the computer vector respective<br>  $I(\Theta)$ <sup>-1</sup>]. The Fisher's information matron of<br>  $I(\Theta)$ <sup>-1</sup>].  $E\left(\frac{\partial^2 I}{\partial r \partial s}\right) E\left(\frac{\partial^2 I}{\partial r \partial s}\right)$ <br> del derivatives to zero, parameters of *MEIE*(1, 3<br>
sible so computer programming can be us<br>
and parameter vector respectively then<br>
(e))<sup>-1</sup>]. The Fisher's information matrix  $I(\Theta)$  ca<br>  $\frac{1}{\pi}$ <br>  $\left(\frac{\partial^2 I}{\partial r \partial s}\right) E\$ *l* l<sup>2</sup> *l*  $\hat{d}$  *l* **o** *l* **l** *l* (*l* **o** *l l* (*l l* **(***l***)** *l* rder derivatives to zero, parameters of *MEIE*(r, s, }) can be<br>
ssible so computer programming can be used. Let  $\hat{\theta} =$ <br> **a** and parameter vector respectively then resulting<br>  $\left(\Theta\right)^{-1}$ ]. The Fisher's information matri broader derivatives to zero, parameters of *MEIE*(r, s, }) can be<br>
spossible so computer programming can be used. Let  $\hat{\theta} = I$ <br>
its and parameter vector respectively then resulting<br>  $I(\Theta)$ <sup>+1</sup>]. If Fisher's information m (3.2)<br>  $-\sum_{i=1}^{n} x_i + \sum_{i=1}^{n} \left[ s + \frac{1}{x_i} \right]$  (3.2)<br>  $\Rightarrow$ <br>  $\Rightarrow$  to order derivatives to zero, parameters of MEIE(r, s, ) can be estimated. Solution of above<br>
possible so computer programming can be used. Let  $\hat{\theta} = (t^$ calcularity of  $\frac{\partial^2 f}{\partial x^2}$  ( $\frac{\partial^2 f}{\partial x \partial x}$ )  $\left[ \frac{\partial^2 f}{\partial x^2} \right]_{\partial x} = -H(\Theta)$ <br>
(a)  $\frac{\partial^2 f}{\partial x \partial x} = -H(\Theta)$ <br>
(a)  $\frac{\partial^2 f}{\partial x \partial x} = -H(\Theta)$ <br>
(a)  $\frac{\partial^2 f}{\partial x \partial x} = -H(\Theta)$ <br>
(a)  $\left[ \frac{\partial^2 f}{\partial x \partial x} \right]_{\partial x} = -H(\Theta)$ <br>
(b)  $\left$  $\sum_{i=1}^{n} \frac{K_i}{x_i}$ <br>  $\sum_{i=1}^{n} \frac{K_i}{x_i}$ <br>  $\sum_{i=1}^{n} \frac{K_i}{x_i}$  and parameters of *MEIE*(r, s, )) can be estimated. Solution of above<br>
so not possible so computer programming can be used. Let  $\hat{\Theta} = (t^*, \hat{S}, \hat{J})$  an t order derivatives to zero, parameters of  $MEIE(r, s, \})$  can be estimated. Solution of above<br>possible so computer programming can be used. Let  $\hat{\Theta} = (r^2, \hat{s}, \hat{y})$  and  $\Theta = (r^2, \hat{s}, \hat{y})$ , are<br>ants and parameter vector res t order derivatives to zero, parameters of  $MEL(r, S, j)$  can be estimated. Solution of above<br>possible so computer programming can be used. Let  $\hat{\theta} = (r^2, \hat{S}, \hat{j})$  and  $\theta = (r^6, \hat{S}, \hat{j})$ , are<br>ntts and parameter vector res possible so computer programming can be used. Let  $\hat{\theta} = (r^2, s^2, j)$  and  $\theta = (r^2, s^2, j)$ , are<br>tants and parameter vector respectively then resulting asymptotic normality will<br>  $\left[\hat{\theta} \frac{\partial^2}{\partial t^2}\right] = E\left[\frac{\partial^2 t}{\partial r^2}\right]$ 

$$
I(\underline{\Theta}) = -\begin{pmatrix} E\left(\frac{\partial^2 l}{\partial r^2}\right) & E\left(\frac{\partial^2 l}{\partial r \partial s}\right) & E\left(\frac{\partial^2 l}{\partial r \partial t}\right) \\ E\left(\frac{\partial^2 l}{\partial s \partial r}\right) & E\left(\frac{\partial^2 l}{\partial s^2}\right) & E\left(\frac{\partial^2 l}{\partial s \partial t}\right) \\ E\left(\frac{\partial^2 l}{\partial t \partial r}\right) & E\left(\frac{\partial^2 l}{\partial t \partial s}\right) & E\left(\frac{\partial^2 l}{\partial t^2}\right) \end{pmatrix}
$$

Asymptotic variance $\left(I(\Theta)\right)^{-1}$  of MLE is worthless because  $\begin{aligned} \text{SOLUTION} \end{aligned}$  and  $I(\Theta)$  can be given by<br>see  $\Theta$  cannot be obtained. Let  $O(\hat{\Theta})$  be the observed<br>n matrix H can be obtained as,<br> $\Theta = \hat{\Theta}$ 

1.1. 
$$
(\sqrt{3} + \sqrt{3})
$$
  
\n1.2.  $(\sqrt{3} + \sqrt{3})$   
\n1.3.  $(\sqrt{3} + \sqrt{3})$   
\n1.4.  $(\sqrt{3} + \sqrt{3})$   
\n1.5.  $(\sqrt{3} + \sqrt{3})$   
\n1.6.  $(\sqrt{3} + \sqrt{3})$   
\n1.7.  $(\sqrt{3} + \sqrt{3})$   
\n1.8.  $(\sqrt{3} + \sqrt{3})$   
\n1.9.  $(\sqrt{3} + \sqrt{3})$   
\n1.1.  $(\sqrt{3} + \sqrt{3})$   
\n1.  $(\sqrt{3} + \sqrt{3})$ <

Variance covariance matrix is,

be, 
$$
(\hat{\theta} - \theta) \rightarrow N_3 \left[ 0.(I(\theta))^{-1} \right]
$$
. The Fisher's information matrix  $I(\theta)$  can be given by  
\n
$$
I(\theta) = -\frac{E\left(\frac{\partial^2 I}{\partial \tau \partial \tau}\right)}{E\left(\frac{\partial^2 I}{\partial \tau \partial \tau}\right)} E\left(\frac{\partial^2 I}{\partial \tau \partial \tau}\right) \left(\frac{\partial^2 I}{\partial \tau \partial \tau^2}\right)
$$
\n
$$
I(\theta) = -\frac{E\left(\frac{\partial^2 I}{\partial \tau \partial \tau}\right)}{E\left(\frac{\partial^2 I}{\partial \tau \partial \tau}\right)} E\left(\frac{\partial^2 I}{\partial \tau^2}\right) \left(\frac{\partial^2 I}{\partial \tau^2\right)}
$$
\nAsymptotic variance  $(I(\theta))^{-1}$  of MLE is worthless because  $\Theta$  cannot be obtained. Let  $O(\hat{\theta})$  be the observed  
\nfisher information matrix. Estimate  $O(\hat{\theta})$  of  $I(\theta)$  hessian matrix H can be obtained as,  
\n
$$
O(\hat{\theta}) = -\begin{pmatrix} \frac{\partial^2 I}{\partial \tau^2} & \frac{\partial^2 I}{\partial \tau^2} \\ \frac{\partial^2 I}{\partial \tau^2} & \frac{\partial^2 I}{\partial \tau^2} \end{pmatrix} \left(\frac{\partial^2 I}{\partial \tau^2} \right) \\ O(\hat{\theta}) = -\begin{pmatrix} \frac{\partial^2 I}{\partial \tau^2} & \frac{\partial^2 I}{\partial \tau^2} \\ \frac{\partial^2 I}{\partial \tau^2} & \frac{\partial^2 I}{\partial \tau^2} \end{pmatrix} = -H(\Theta)_{(\theta-\hat{\theta})}
$$
\nVariance covariance matrix is,  
\n
$$
V = \begin{pmatrix} Var(\hat{\theta} - \cos(\hat{\theta}, \hat{\theta})) & \frac{\partial^2 I}{\partial \tau^2} \\ \frac{\partial^2 I}{\partial \tau \partial \tau} & \frac{\partial^2 I}{\partial \tau^2} \end{pmatrix} = -H(\Theta)_{(\theta-\hat{\theta})}
$$
\n
$$
= -H(\Theta)_{(\omega,\hat{\theta})} \begin{pmatrix} \frac{\partial^2 I}{\partial \tau^2} & \frac{\partial^2 I}{\partial \tau^2} \\ \frac{\partial^2 I}{\partial \tau \partial \tau} & \frac{\
$$

Here,100(1-γ) % C.I. for ,  $\beta$  and  $\lambda$  are,

$$
\hat{r} \pm Z_{\kappa/2} \sqrt{Var(\hat{r})}
$$
,  $\hat{r} \pm Z_{\kappa/2} \sqrt{Var(\hat{s})}$  and  $\hat{\} \pm Z_{\kappa/2} \sqrt{Var(\hat{f})}$ 

## *Estimation using Least-Square (LSE)*

function F (.). We define a function A using  $F(X_{(i)})$  as CDF of ordered statistics by equation (3.3).

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\n
$$
A(x; r, s, t) = \sum_{i=1}^{n} \left[ F(X_{(i)}) - \frac{i}{n+1} \right]^2
$$
\n(3.3)  
\nMinimizing function (3.3), parameters of *MEIE*(r, s, t) can be obtained.  
\nDifferentiating (3.3) with respect to ,  $\beta$ , and  $\lambda$ , we get  
\n
$$
\frac{\partial A}{\partial r} = -2 \sum_{i=1}^{n} F(x_{(i)}) \left( \frac{e^{-sx_{(i)}}}{x_{(i)}} \right) \left[ F(x_{(i)}) - \frac{i}{n+1} \right]
$$
\n
$$
\frac{\partial A}{\partial s} = 2r \sum_{i=1}^{n} F(x_{(i)}) \left( \frac{e^{-sx_{(i)}}}{x_{(i)}} \right) \left[ F(x_{(i)}) - \frac{i}{n+1} \right]
$$
\n\nParameters can be also obtained by weighted LSE minimizing the function D in (3.4)  
\n
$$
D(x; r, s, t) = \sum_{i=1}^{n} w_i \left[ F(x_{(i)}) - \frac{i}{n+1} \right]
$$
\n\nVariance,  $w_i = \frac{1}{Var(X_{(i)})} = \frac{(n+1)^2(n+2)}{i(n-i+1)}$   
\nUsing the CDF of the order statistics and weight(wi) in above expression with respect to ,  $\beta$ , and  $\lambda$   
\n
$$
D(x; r, s, t) = \sum_{i=1}^{n} \frac{(n+1)^2(n+2)}{(n-i+1)} \left[ F(X_{(i)}) - \frac{i}{n+1} \right]^2
$$
\n(3.4)

Differentiating (3.3) with respect to , β, and  $\lambda$ . we get

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\n15SN 2505-0788  
\n
$$
A(x; r, s, x) = \sum_{i=1}^{n} \left[ F(X_{(i)}) - \frac{i}{n+1} \right]^2
$$
\n(3.3)  
\nMinimizing function (3.3), parameters of *MEE*(*r*, *s*, *x*) can be obtained.  
\nDifferentiating (3.3) with respect to *ρ*, *β*, and *λ*, we get  
\n
$$
\frac{\partial A}{\partial r} = -2\sum_{i=1}^{n} F(x_{(i)}) \left( \frac{e^{-x_{(i)}}}{x_{(i)}} \right) \left[ F(x_{(i)}) - \frac{i}{n+1} \right]
$$
\n
$$
\frac{\partial A}{\partial s} = 2r \sum_{i=1}^{n} F(x_{(i)}) \left( \frac{e^{-x_{(i)}}}{x_{(i)}} \right) \left[ F(x_{(i)}) - \frac{i}{n+1} \right]
$$
\n\nParameters can be also obtained by weighted LSE minimizing the function D in (3.4)  
\n
$$
D(x; r, s, x) = \sum_{i=1}^{n} w_i \left[ F(x_{(i)}) - \frac{i}{n+1} \right]
$$
\n\nVariance,  $w_i = \frac{1}{Var(X_{(i)})} = \frac{(n+1)^2(n+2)}{i(n-i+1)}$   
\nUsing the CDF of the order statistics and weight(wi) in above expression with respect to *ρ*, and *λ*  
\n
$$
D(x; r, s, x) = \sum_{i=1}^{n} \frac{(n+1)^2(n+2)}{i(n-i+1)} \left[ F(x_{(i)}) - \frac{i}{n+1} \right]^2
$$
\n(3.4)  
\nEstimation using Cramer-Von-Mises (CVM) method  
\nUsing this method, parameters *ρ*, *β*, and *λ* can be estimated by minimizing the function  
\n(3.5) *Z*(*x*; r, *s*, *x*) =  $\frac{1}{12n} + \sum_{i=1}^{n} \left[ F(x_{i,n} | r, s, x) - \frac{2i-1}{2n} \right]^2$   
\nDifferentiating (3.5) with respect to *ρ*, and *λ* can be estimated by minimizing the function  
\n<math display="block</p>

Parameters can be also obtained by weighted LSE minimizing the function D in (3.4)

$$
D(X; r, s, \}) = \sum_{i=1}^{n} w_i \left[ F(X_{(i)}) - \frac{i}{n+1} \right]
$$
 Where,  $w_i = \frac{1}{Var(X_{(i)})} = \frac{(n+1)^2 (n+2)}{i (n-i+1)}$ 

Using the CDF of the order statistics and weight(wi) in above expression with respect to ,  $\beta$ , and  $\lambda$ 

$$
A(x; r, s, \cdot) = \sum_{i=1}^{n} \left[ F(X_{(i)}) - \frac{i}{n+1} \right]^2
$$
\nMinimizing function (3.3), parameters of *MEIE*(r, s, \cdot) can be obtained.

\nDifferentiating (3.3) with respect to ,  $\beta$ , and  $\lambda$ , we get

\n
$$
\frac{\partial A}{\partial r} = -2\sum_{i=1}^{n} F\left(x_{(i)}\right) \left(\frac{e^{-x_{(i)}}}{x_{(i)}}\right) \left[F\left(x_{(i)}\right) - \frac{i}{n+1}\right]
$$
\n
$$
\frac{\partial A}{\partial s} = 2r \sum_{i=1}^{n} F\left(x_{(i)}\right) e^{-x_{(i)}} \left[F\left(x_{(i)}\right) - \frac{i}{n+1}\right]
$$
\nParameters can be also obtained by weighted LSE minimizing the function D in (3.4)

\n
$$
D(x; r, s, \cdot) = \sum_{i=1}^{n} w_i \left[F(x_{(i)}) - \frac{i}{n+1}\right]
$$
\nParameters can be also obtained by weighted LSE minimizing the function D in (3.4)

\n
$$
D(x; r, s, \cdot) = \sum_{i=1}^{n} w_i \left[F(x_{(i)}) - \frac{i}{n+1}\right]
$$
\nUsing the CDF of the order statistics and weight(wi) in above expression with respect to ,  $\beta$ , and  $\lambda$ 

\n
$$
D(x; r, s, \cdot) = \sum_{i=1}^{n} \frac{(n+1)^2 (n+2)}{i (n-i+1)} \left[F(x_{(i)}) - \frac{i}{n+1}\right]^2
$$
\n**Estimation using Cramer-Von-Mises (CVM) method**

\nUsing this method, parameters ,  $\beta$ , and  $\lambda$  can be estimated by minimizing the function (3.5)  $Z(x; r, s, \cdot) = \frac{1}{12n} + \sum_{i=1}^{n} \left[F\left(x_{i:n} | r, s, \cdot\right) - \frac{2i-1}{2n}\right]^2$ 

\nDifferentiating (3.5) with respect to ,  $\beta$ , and  $\lambda$ , we get

\n
$$
\frac{\partial Z}{\partial r} = -2\sum_{i=1}^{n} F\left(x_{(i)}\right) \left(\frac{e^{-x_{(i)}}}{x
$$

# *Estimation using Cramer-Von-Mises (CVM) method*

Using this method, parameters ,  $\beta$ , and  $\lambda$  can be estimated by minimizing the function

$$
a_1 = \frac{a_1}{a_2} + \frac{a_2}{a_3} + \frac{a_3}{a_4} + \frac{a_4}{a_5} + \frac{a_5}{a_6} + \frac{a_6}{a_7} + \frac{a_7}{a_7} + \frac{a_8}{a_8} + \frac{a_9}{a_8} + \frac{a_9}{a_9} + \frac{a_1}{a_9} + \frac{a_1}{a_9} + \frac{a_1}{a_9} + \frac{a_1}{a_9} + \frac{a_2}{a_9} + \frac{a_1}{a_9} + \frac{a_1}{a_
$$

Differentiating (3.5) with respect to ,  $\beta$ , and  $\lambda$ , we get,

$$
\frac{\partial A}{\partial y} = -2r \sum_{i=1}^{n} F(x_{(i)}) \left( \frac{e^{-3x_{(i)}}}{x_{(i)}} \right) \left[ F(x_{(i)}) - \frac{i}{n+1} \right]
$$
\n\nParameters can be also obtained by weighted LSE minimizing the function D in (3.4)\n
$$
D(X; r, S, \, ) = \sum_{i=1}^{n} w_i \left[ F(X_{(i)}) - \frac{i}{n+1} \right] \text{Where, } w_i = \frac{1}{Var(X_{(i)})} = \frac{(n+1)^2(n+2)}{i(n-1+1)}
$$
\n\nUsing the CDF of the order statistics and weight (wi) in above expression with respect to  $\beta$ , and  $\lambda$ \n
$$
D(X; r, S, \, ) = \sum_{i=1}^{n} \frac{(n+1)^2(n+2)}{(i(n-i+1)} \left[ F(X_{(i)}) - \frac{i}{n+1} \right]
$$
\n\n**Estimation using Cramer-Von-Mises (CVM) method**\n\nUsing this method, parameters  $\beta$ , and  $\lambda$  can be estimated by minimizing the function (3.5)  $Z(X; r, s, \, ) = \frac{1}{12n} + \sum_{i=1}^{n} \left[ F(x_{i:n} | r, s, \, ) - \frac{2i-1}{2n} \right]^2$ \n\nDifferentiating (3.5) with respect to  $\beta$ , and  $\lambda$ , we get,\n
$$
\frac{\partial Z}{\partial r} = -2 \sum_{i=1}^{n} F(x_{(i)}) \left( \frac{e^{-3x_{(i)}}}{x_{(i)}} \right) \left[ F(x_{(i)}) - \frac{2i-1}{2n} \right]
$$
\n\nSolving  $\frac{\partial Z}{\partial r} = 2r \sum_{i=1}^{n} F(x_{(i)}) \left( \frac{e^{-3x_{(i)}}}{x_{(i)}} \right) \left[ F(x_{(i)}) - \frac{2i-1}{2n} \right]$ \n\nSolving  $\frac{\partial Z}{\partial r} = 0$ ,  $\frac{\partial Z}{\partial s} = 0$  and  $\frac{\partial Z}{\partial s} = 0$ , CVM estimates can be obtained.\n\n**Application to real data set**\n\nHere, the proposed model MEEE is analyzed using a real data set. The data set is proposed by Hinkley (1977) with the values as given below,

, CVM estimates can be obtained.

# *Application to real data set*

Here, the proposed model MEIE is analyzed using a real data set. The data set is purposed by Hinkley (1977) with the values as given below,

0.77, 1.74, 0.81, 1.20, 1.95, 1.20, 0.47, 1.43, 3.37, 2.20, 3, 3.09, 1.51, 2.10, 0.52, 1.62, 1.31, 0.32, 0.59, 0.81, 2.81, 1.87, 1.18, 1.35, 4.75, 2.48, 0.96, 1.89, 0.90, 2.05

# *Exploratory Analysis of Data*

As Tukey (1977), exploratory analysis of data contains study of pattern, summary, structure as well as the graphical representation of the data. Figure 2 represent the box plot indicating that data is positively skewed and the TTT plot indicating that the hazard rate is increasing – decreasing.

# *Figure 2* **Boxplot (left panel) and TTT plot (right Plot)**



Summary analysis is presented in table 1 showing that data is right tailed with non normal curve. *Table 1*



# *Estimation and testing of validity*

Parameters of model is calculated using optim () function provided by R Core Team (2022). Estimated parameters using MLE, LSE and CVME of MEIE model arecalculatedand tabulated in table 2.

#### *Table 2* **MLE and SE α, β and λ of MEIE**



For model validation, P- P plot as well as theQ-Q plotsare used and displayed in the figure 3. *Figure 3*



Log-likelihood, information criteria values and different test statistics as well as p- values are mentioned in Table 3.



In figure 4, histogram versus density curve as well as empirical versus fitted cdf corresponding to applied estimation techniques is displayed.

## *Figure 4*

**The fitted density against the histogram (left) as well as ecdf against fitted cdf (right).**



# *Model comparison*

In this sub section of study, proposed model is compared with other probability models. Following probability models are chosen to compare the potentiality of the MEIE.

# **i. Half Logistic Nadarajah Haghighi (HLNHE) Distribution**

This is three parameter extension of the exponential distribution with continuous density function (Joshi &Kumar, 2020).

*andel comparison*  
\nthis sub section of study, proposed model is compared with other probability models. Following probability  
\ndels are chosen to compare the potentially of the MEIE.  
\nHalf Logistic Nadarajah Haghigi (HLNHE) Distribution  
\nis three parameter extension of the exponential distribution with continuous density function (Joshi  
\n
$$
f_{HLNHE}(x) = \frac{2rs \left(1 + rx\right)^{(s-1)} exp\left(\frac{1}{1-(1+rx)^s}\right)}{\left[1 + exp\left(\frac{1}{1-(1+rx)^s}\right)\right]^2} \quad ;r,s, \} > 0, x > 0
$$
\n
$$
f_{HLNHE}(x) = \frac{1 + exp\left(\frac{1}{1-(1+rx)^s}\right)}{\left[1 + exp\left(\frac{1}{1-(1+rx)^s}\right)\right]^2}
$$
\n
$$
f_{HLNHE}(x) = \frac{1}{\left[1 + exp\left(\frac{1}{1-(1+rx)^s}\right)\right]^2} \quad ;r,s, \} > 0, x > 0
$$
\nGeneralized Inverted Exponential (GIGE)

\nThis is generalized Inverted Generalized Exponential (GIGE)

\nThis is Generalized Inverted Generalized Exponential (GIGE) probability model (Oguntunde et al., 2014)

\n
$$
f_{GICE}(x) = r \left\{ x x^{-2} e^{-x(\frac{1}{1/2})x} \right\} \left[1 - e^{-x(\frac{1}{1/2})}\right]^{r-1};r,\} ,x > 0, x > 0,
$$

#### **ii. A Weighted Inverted Exponential Distribution (WIED)**

This is two parameters distribution given by (Hussian, 2013)

$$
f(t; \}, \Gamma) = (1 + \Gamma) \frac{1}{t^2} e^{-\frac{t^2}{t^2}} (1 - e^{-\frac{t^2}{t^2}}), t > 0, \Gamma > 0, \} > 0
$$

# **iii. Generalized Inverted Generalized Exponential (GIGE)**

This is Generalized Inverted Generalized Exponential (GIGE) probability model(Oguntunde et al., 2014)

$$
f_{GIGE}(x) = \Gamma \} \times x^{-2} e^{-x(3/x)}; \left(1 - e^{-x(3/x)}\right)^{r-1}; \Gamma, \, \}, \, x > 0 \, , \, x > 0 \, ,
$$

### **iv. Logistic inverse Exponential (LIE) distribution**

Logistic inverse exponential distribution is a two parameter univariate continuous distribution(Chaudhary et al., 2020d)

**Arun Kumar Chaudhary and Lal Babu Sah Telee: Modified exponential inv-  
Logistic inverse Exponential (LIE) distribution**  
Logistic inverse exponential distribution is a two parameter univariate continuous distributical,  
all, 2020d)  

$$
f_{LIE}(x) = \frac{\Gamma}{x^2} \frac{\exp{\{\frac{1}{x}\left(x\right)}[\exp{\{\frac{1}{x}-1\}}^r]} - \frac{\Gamma}{x}(\Gamma, \frac{1}{2}) > 0, x > 0
$$
  
le 4 contains the estimated parameters as well as standard error of estimates of the propose  
del considered for the comparisons.  
**Use 4**  
matched parameters and the standard error of estimates

**Arun Kumar Chaudhary and Lal Babu Sah Telee: Modified exponentiated inverted...**<br>
sitic inverse Exponential (LIE) distribution<br>
stic inverse exponential distribution is a two parameter univariate continuous distribution( **Arun Kumar Chaudhary and Lal Babu Sah Telee: Modified exponentiated inverted....... | 55<br>
inverse Exponential (LIE) distribution<br>
inverse exponential distribution is a two parameter univariate continuous distribution(Cha Kumar Chaudhary and Lal Babu Sah Telee: Modified exponentiated inverted....... | 55<br>
Exponential (LE) distribution<br>
exponential distribution is a two parameter univariate continuous distribution(Chaudhary et<br>**  $P\{\} / x\}$ **[** Table 4 contains the estimated parameters as well as standard error of estimates of the proposed model and the model considered for the comparisons.

*Table 4* **Estimated parameters and the standard error of estimates**

LSUMIQLEG DATAMICLETS AND LITE SLANDARD ENDI DI ESLIMALES				
<b>Models</b>				
MEIE	0.8647 (3.7368)	0.5695(0.1811)	2.3336 (10.065)	
WIED	2.6782(17.6573)		2.3725(0.4330)	
<b>HLNHE</b>	26.818(18.2725)	1.5259 (0.2273)	0.0036(0.0013)	
GIGE	3.3196(1.0657)		9.8260(96.5594)	0.2261(2.2223)
LIE	1.8792(0.2906)		0.9453(0.1102)	

Table 5 display the model assessment is verified here comparing Akaike, Bayesian, Corrected Akaike and Hannan-Quinn information criteria of MEIE against considered models.

#### *Table 5* **Negative oflog-likelihood, AIC, BIC, CAIC and HQIC**



In figure 5, histogram versus density curve as well as empirical versus fitted cdf corresponding to competing models is displayed.

# *Figure 5*





Figure 5: The fitted density against the histogram (left) as well as ecdf against fitted cdf (right) for competing models.

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Now the KS, An, and W withcorresponding p-values for different models taken in consideration with MEIE are mentioned in table 6. Result shows that MEI Fits well compared to most of the competing models.



#### *Table 6*



# **Conclusion**

This study is based on formulation of a model Modified Exponentiated Inverted Exponential Distribution. This presents survival, hazard rate, and quantile functions for certain properties. The density curve model MEIE shows that its shape is of different shape. Testing of applicability of MEIEis done by taking a real data set. Estimation of parameters are done by MLE, LSE and CVM methods. The Q-Q and P-P plots indicate a strong fit of MEIE to real data. Information criteria and validity tests confirm the model's good fit. The hazard graph varies with parameter values, displaying increasing-decreasing patterns. For model comparison, proposed model is compared with four other models. The proposed MEIE model demonstrates superior fit to the data compared to other considered models, as indicated by information criteria and goodness of fit. Moreover, the proposed distribution's adaptability to real data underscores its applicability and flexibility.

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