Bayesian Estimation and Prediction for Exponentiated Generalized Inverted Kumaraswamy Distribution Based on Dual Generalized Order Statistics

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Authors’ contributions

This work was carried out in collaboration among all authors. All authors read and approved the final manuscript.

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Abstract

In this paper, the shape parameters, reliability and hazard rate functions of the exponentiated generalized inverted Kumaraswamy distribution are estimated using Bayesian approach. The Bayes estimators are derived under the squared error loss function and the linear-exponential loss function based on dual generalized order statistics. Credible intervals for the parameters, reliability and hazard rate functions are obtained. The Bayesian prediction (point and interval) for a future observation of the exponentiated generalized inverted Kumaraswamy distribution is obtained based on dual generalized order statistics. All results are specialized to lower record values and a numerical study is presented. Moreover, the theoretical results are applied on three real data sets.

Keywords: Exponentiated generalized distributions; Bayesian estimation; dual generalized order statistics; exponentiated generalized inverted Kumaraswamy distribution.

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1 Introduction

In recent years, various generalized models have been proposed and their flexibilities over their baseline distributions when applied to real life data have been established. Interest have been increased among statisticians by adding one parameter or more to a baseline distribution; to provide great flexibility in modeling data in several applied areas such as reliability, engineering, economics, environmental sciences, finance and medical.

Many authors focused on the exponentiated distributions and its applications; for example, Nadarajah and Kotz [1], Ali et al. [2], Silva et al. [3], Lemonte et al. [4], Elgarhy and Shawki [5] and Rather and Subramanian [6].

Cordeiro et al. [7] proposed a class of distributions as an extension of the exponentiated type distribution which can be widely applied in many areas of biology and engineering. Given a non-negative continuous random variable $T$, the cumulative distribution function (cdf) of the exponentiated generalized class of distribution is defined by

$$F(t|\theta_1, \theta_2) = \left[1 - (1 - G(t))^{\theta_2}\right]^{\theta_1}, \quad \theta_1, \theta_2 > 0,$$

where $\theta_1$ and $\theta_2$ are additional shape parameters, the corresponding probability density function (pdf) for (1) is given by;

$$f(t|\theta_1, \theta_2) = \theta_1\theta_2 g(t)\left(1 - G(t)\right)^{\theta_2-1}\left[1 - (1 - G(t))^{\theta_2}\right]^{\theta_1-1}, \quad \theta_1, \theta_2 > 0. \quad (2)$$

Abd AL-Fattah et al. [8] introduced the inverted Kumaraswamy (IKum) distribution and studied some of its properties. The maximum likelihood (ML) and Bayes estimators, confidence, credible intervals for the parameters, reliability function (rf) and hazard rate function (hrf) of the IKum distribution based on Type II censored samples are obtained. The cdf and pdf are given, respectively, by

$$G(t|\theta_3, \theta_4) = \left(1 - (1 + t)^{-\theta_3}\right)^{\theta_4}, \quad t > 0; \quad \theta_3, \theta_4 > 0,$$

and

$$g(t|\theta_3, \theta_4) = \theta_3\theta_4(1 + t)^{-(\theta_3+1)}(1 - (1 + t)^{-\theta_3})^{\theta_4-1}, \quad t > 0; \quad \theta_3, \theta_4 > 0. \quad (4)$$

Fatima et al. [9] proposed the exponentiated IKum distribution; they derived some statistical properties of this distribution. They used the ML method to estimate the parameters. Mohie El-Din and Abu-Moussa [10] estimated the unknown parameters of the IKum distribution based on general progressive Type II censored data using ML and Bayesian methods. ZeinEldin et al. [11] introduced the Type I half-logistic IKum distribution and derived some statistical properties for it. Also, the methods of the ML, least squares, weighted least squares estimation and Cramer-von Mises minimum distance estimation are used to estimate the parameters of the Type I half-logistic IKum distribution.

AL-Dayian et al. [12] obtained the ML and Bayes estimators of the parameters, rf and hrf from IKum distribution based on dual generalized order statistics (dgos). Usman and ul Haq [13] introduced the Marshall-Olkin extended IKum distribution; this generalization has some known sub models such as the Beta Type II, Lomax and Fisk distribution.

Assuming $T$ is a random variable distribution as exponentiated generalized IKum (EG-IKum) distribution with shapes parameters, $\theta = (\theta_1, \theta_2, \theta_3, \theta_4) > 0$ denoted by $T\sim$EG-IKum ($\theta$). Substituting (3) in (1), then the cdf and pdf can be obtained as follows:
theoretical results developed in this paper.

The paper is organized as follows: In Section 2, the Bayes estimators of the parameters, rf and hrf, are derived.

Let \( \beta_1, \beta_2, \ldots, \beta_4 \) be the shape parameters of the EG-IKum distribution, and let \( t \) be a random variable. Then, for \( t > 0, \beta_j > 0 \), \( j = 1, 2, 3, 4 \),

\[
F(t|\beta) = \left[ 1 - \left( 1 - (1 + t)^{-\beta_3}\right)^{\beta_4}\right]^{\beta_2},
\]

and

\[
f(t|\beta) = \prod_{j=1}^{4} \beta_j (1 + t)^{-(\beta_3+1)(1 - (1 + t)^{-\beta_3})^{\beta_4-1}} \left( 1 - (1 - (1 + t)^{-\beta_3})^{\beta_4}\right)^{\beta_2-1} \times \left[ 1 - \left( 1 - (1 + t)^{-\beta_3}\right)^{\beta_4}\right]^{\beta_2-1},
\]

\( t > 0, \beta_j > 0 \).

The rf, hrf and reversed hazard rate function (rhrf) are given, respectively, by

\[
R(t|\beta) = 1 - \left[ 1 - \left( 1 - (1 + t)^{-\beta_3}\right)^{\beta_4}\right]^{\beta_2},
\]

\( t > 0, \beta_j > 0 \),

\[
h(t|\beta) = \prod_{j=1}^{4} \beta_j (1 + t)^{-(\beta_3+1)(1 - (1 + t)^{-\beta_3})^{\beta_4-1}} \left( 1 - (1 - (1 + t)^{-\beta_3})^{\beta_4}\right)^{\beta_2-1} \times \left[ 1 - \left( 1 - (1 + t)^{-\beta_3}\right)^{\beta_4}\right]^{\beta_2-1},
\]

\( t > 0, \beta_j > 0 \),

and

\[
rh(t|\beta) = \prod_{j=1}^{4} \beta_j (1 + t)^{-(\beta_3+1)(1 - (1 + t)^{-\beta_3})^{\beta_4-1}} \left( 1 - (1 - (1 + t)^{-\beta_3})^{\beta_4}\right)^{\beta_2-1} \times \left[ 1 - \left( 1 - (1 + t)^{-\beta_3}\right)^{\beta_4}\right]^{\beta_2-1},
\]

\( t > 0, \beta_j > 0 \).

Burkschat et al. [14] studied the dgos that enables a common approach to descending ordered random variables as reversed ordered order statistics, lower record models and lower Pfeifer records.

Let \( T_{1,n,m,k}, T_{2,n,m,k}, \ldots, T_{n,n,m,k} \) be \( n \) dgos from an absolutely cdf with corresponding pdf. Hence, the joint pdf has the form

\[
\begin{align*}
&f_{T_{1,n,m,k}, T_{2,n,m,k}, \ldots, T_{n,n,m,k}}(t_{(1)}, \ldots, t_{(n)}) = \\
&k \left( \prod_{i=1}^{n} \gamma_i \right) \left( \prod_{i=1}^{m} \left( F(t_{(i)}) \right) \right)^{m} f(t_{(i)}) \left( F(t_{(m)}) \right)^{k-1} f(t_{(m)}),
\end{align*}
\]

where \( F^{-1}(1) \geq t_{(1)} \ldots \geq t_{(n)} \geq F^{-1}(0), n \in \mathbb{N}, k \geq 1, m_1, \ldots, m_{n-1} = m, m \in \mathbb{R} \) and \( \gamma_r = k + (n - r)(m + 1) \geq 1 \), for all \( 1 \leq r \leq n \).

The plots of the pdf, hrf and rhrf of the EG-IKum are given, respectively, in Figs. 1-3. Fig. 1 shows the flexibility of the density function; where the curves of the pdf are unimodal curves, approximately symmetric and negative skewed for different values of shape parameters. In Fig. 2, the EG-IKum represents most major hazard shapes: increasing, decreasing and unimodal failure rates. From Fig. 3 one can observe that the curves of the rhrf at all the parameter values are monotonically decreasing.

The paper is organized as follows: In Section 2, the Bayes estimators of the parameters, rf and hrf based on dgos under squared error (SE) and linear exponential (LINES) loss functions of the EG-IKum distribution are derived. Bayesian prediction (point and interval) for a future observation of the EG-IKum distribution are obtained based on dgos in Section 3. Also, a numerical study is presented in Section 4 to illustrate the theoretical results developed in this paper.
Fig. 1. The plots of the probability density function

Fig. 2. The plots of the hazard rate function

Fig. 3. The plots of the reversed hazard rate function

2 Bayesian Estimation for Exponentiated Generalized Inverted Kumaraswamy Distribution

This section is devoted to estimate the parameters, rf and hrf of the EG-IKum distribution based on dgos using the Bayesian approach, under SE and LINEX loss functions. Also the credible intervals are obtained. Suppose that $T_{(1,n,m,k)}$, $T_{(2,n,m,k)}$, …, $T_{(n,n,m,k)}$ are n dgos from the EG-IKum distribution, then the likelihood function can be derived by substituting (5) and (6) in (10) as follows:

$$ L(\theta|d) \propto \prod_{j=1}^{k} \theta^n \prod_{i=1}^{n} (1 + t_i)^{-\theta_i + 1} (1 - (1 + t_i)^{-\theta_i})^{\theta_i - 1} \left( 1 - \left( 1 - (1 + t_i)^{-\theta_i} \right)^{\theta_i} \right)^{\theta_i - 1} \times \prod_{i=1}^{n} \left[ 1 - \left( 1 - (1 + t_i)^{-\theta_i} \right)^{\theta_i} \right]^{\theta_i(n+1)-1} \times \left[ 1 - \left( 1 - (1 - (1 + t_i)^{-\theta_i})^{\theta_i} \right)^{\theta_i} \right]^{\theta_i(k+1)-1}. $$

(11)
The likelihood function can be rewritten as

\[
L(\theta; t) \propto \prod_{i=1}^{n} \delta_i(t_i)^{-1} \prod_{j=1}^{4} \theta_j^{m} \exp \left\{ \sum_{i=1}^{n} (1 - (1 + t_i)^{-1} - \theta_j) \theta_j^{m+1} \ln(u_i) + k \ln(u_0) \right\},
\]

(12)

where \( \delta_i = (1 + t_i)^{-(\gamma_3 + 1)} \left( 1 - (1 + t_i)^{-1} - \theta_j \right)^{\theta_j - 1} \left( 1 - (1 + t_i)^{-1} - \theta_j \right)^{\theta_j - 1} \),

(13)

and

\[
u_i = \left[ 1 - (1 - (1 + t_i)^{-1} - \theta_j)^{\theta_j} \right] \quad \text{and} \quad \nu_n = \left[ 1 - (1 - (1 + T_n)^{-1} - \theta_j)^{\theta_j} \right].
\]

(14)

2.1 Point estimation

In this subsection, the Bayes estimators for the parameters, rf and hrf based on dgos under SE and LINEX loss functions of the EG-IKum distribution are obtained.

Let \( \theta_1, \theta_2, \theta_3 \) and \( \theta_4 \) are independent random variables with gamma prior distribution with the pdf as follows:

\[
\pi(\theta_j) = \frac{d_j^c_j}{\Gamma(c_j)} \theta_j^{c_j-1} e^{-d_j \theta_j}, \quad \theta_j, d_j, c_j > 0, \quad j = 1, 2, 3, 4,
\]

where \( c_j, d_j \) are the hyper parameters which are assumed to be known.

A joint prior density function of \( \theta = (\theta_1, \theta_2, \theta_3, \theta_4)^T \) is given by

\[
\pi(\theta) \propto \prod_{j=1}^{4} \theta_j^{c_j-1} e^{-d_j \theta_j}.
\]

(15)

The joint posterior density can be derived by using (12) and (15) as follows:

\[
\pi(\theta|t) \propto L(\theta|t)\pi(\theta).
\]

\[
\pi(\theta|t) = \frac{1}{\varphi} \prod_{j=1}^{4} \theta_j^{c_j+n} e^{-d_j \theta_j} \prod_{i=1}^{n} \delta_i(t_i)^{-1} e^{\theta_j \ln(u_i) + k \ln(u_0)},
\]

(16)

where \( \varphi^{-1} \) is the normalizing constant.

2.1.1 Bayesian estimation under the squared error loss function

Under SE loss function, the Bayes estimators of the parameters \( \theta \) are given by their marginal posterior expectations as shown below:

\[
\theta_j^{\ast}(SE) = E(\theta_j|t) = \int_\theta \theta_j \pi(\theta|t) \, d\theta_j, \quad j = 1, 2, 3, 4,
\]

(17)

where \( \pi(\theta|t) \) is given in (16).

The Bayes estimators of the rf and hrf under SE loss function can be obtained as follows:

\[
R_j^{\ast}(SE)(t) = E(R(t)|t) = \int_\theta R(t) \pi(\theta|t) \, d\theta, \quad j = 1, 2, 3, 4,
\]

(18)
where $R(t)$ is given in (7),

and

$$h_{(SE)}^*(t) = E(h(t)|\bar{t}) = \int_{\bar{t}} h(t|\theta)\pi(\theta|\bar{t}) \, d\theta, \quad j = 1,2,3,4,$$  

(19)

where $h(t)$ is given in (8).

### 2.1.2 Bayesian estimation under the linear exponential loss function

Under the LINEX loss function, the Bayes estimators for the shape parameters $\theta$ are given, respectively, by

$$\theta_j^{*(\text{LINEX})} = \frac{-1}{v} \ln E(e^{-v\theta_j}|\bar{t}),$$  

(20)

where

$$E(e^{-v\theta_j}|\bar{t}) = \int_{\bar{t}} e^{-v\theta_j}\pi(\theta|\bar{t}) \, d\theta, \quad j = 1,2,3,4,$$

where $\pi(\theta|\bar{t})$ is given in (16).

Also, the Bayes estimators for the rf and hrf based on dgos can be derived as follows:

$$R_{j(\text{LINEX})}^*(t) = \frac{-1}{v} \ln E(e^{-vR_j(t)}|\bar{t}), \quad \text{where} \quad E(e^{-vR_j(t)}|\bar{t}) = \int_{\bar{t}} e^{-vR_j(t)}\pi(\theta|\bar{t}) \, d\theta,$$  

(21)

and

$$h_{j(\text{LINEX})}^*(t) = \frac{-1}{v} \ln E(e^{-vh_j(t)}|\bar{t}), \quad \text{where} \quad E(e^{-vh_j(t)}|\bar{t}) = \int_{\bar{t}} e^{-vh_j(t)}\pi(\theta|\bar{t}) \, d\theta.$$  

(22)

### 2.2 Credible interval

The 100 $(1-\omega)$ % credible interval for $\theta$ is $(L(t), U(t))$, where

$$P[L(t) < \theta < U(t)|\bar{t}] = \int_{L(t)}^{U(t)} \pi(\theta|\bar{t}) \, d\theta = 1 - \omega.$$

Then a 100 $(1-\omega)$% credibility interval for $\theta_j$ based on dgos is $(L_j(\bar{t}), U_j(\bar{t}))$, where

$$P[\theta_j > L_j(\bar{t})|\bar{t}] = \int_{L_j(\bar{t})}^{\infty} \pi(\theta|\bar{t}) \, d\theta_j = 1 - \frac{\omega}{2}, \quad j = 1,2,\ldots,4,$$  

(23)

and

$$P[\theta_j > U_j(\bar{t})|\bar{t}] = \int_{U_j(\bar{t})}^{\infty} \pi(\theta|\bar{t}) \, d\theta_j = \frac{\omega}{2}, \quad j = 1,2,\ldots,4.$$  

(24)
3 Prediction Based on Dual Generalized Order Statistics

In this section the Bayesian prediction (point and interval) is considered for a future observation of the EG-IKum distribution based on dgos under SE and LINEX loss functions.

The marginal pdf of \( r^{th} \) dgos \( T(r, n, m, k), 1 \leq r \leq n \) is given by

\[
f^{(r, n, m, k)}(t(r)) = \frac{c_{r-1}}{(r-1)!} [F(t(r))]^{r-1} f(t(r)) g_m^{-1}(F(t(r))) ,
\]

where \( c_{r-1} = \prod_{i=1}^{r-1} \gamma_i \), \( g_m(t) = h_m(t) - h_m(1) \), \( x \in [0,1) \),

\[
h_m(t) = \begin{cases} \frac{-1}{m+1} t^{m+1} , & m \neq -1 , \\ -\ln t , & m = -1 . \end{cases}
\]

(See Khan and Khan [15])

Let \( T(1, n, m, k), ..., T(r, n, m, k) \) be a dgos of size \( n \) with the pdf \( f(t; \theta) \) and suppose \( Y(1, n_y, m_y, k_y), ..., Y(r_y, n_y, m_y, k_y), k_y > 0, m_y \in \mathbb{R} \) is a second unobserved dgos of size \( n_y \). Using (5), (6), (25) and (26), the density function of the dgos \( Y(s) \) can be obtained just by replacing \( t(r) \) with \( y(s) \) as follows:

\[
f(y(s)|\theta) = \frac{\prod_{j=1}^{s} \theta_j c_{s-1}}{(s-1)!} (1 + y(s))^{-\theta_{s+1}} (1 - (1 + y(s))^{-\theta_1})^{\theta_s-1} \\
\times \left(1 - \left(1 - (1 + y(s))^{-\theta_1}\right)^{\theta_2}\right) \left[u_{y(s)}\right]^{\theta_1} g_m^{-1}(F(y(s))) ,
\]

where

\[
\begin{align*}
\left[u_{y(s)}\right] = & \left[1 - \left(1 - (1 + y(s))^{-\theta_1}\right)^{\theta_2}\right] , \\
\left[u_{y(s)}\right] = & \left[1 - \left(1 - (1 + y(s))^{-\theta_1}\right)^{\theta_2}\right].
\end{align*}
\]

\[
c_{s-1} = \prod_{i=1}^{s-1} \gamma_i , \quad g_m(y_s) = h_M(y_s) - h_M(1) , \quad y_s = k_y + (n_y - s)(m_y + 1) , \quad \text{for all } 1 \leq s \leq n_y ,
\]

\[
g_m^{-1}(F(y(s))) = \left\{ \begin{array}{ll}
\frac{1}{(m_y+1)^{s-1}} [1 - \left[u_{y(s)}\right]^{\theta_1(m_y+1)}]^{s-1} , & m_y \neq -1 , \\
\left[-\ln \left[u_{y(s)}\right]\right]^{s-1} , & m_y = -1 .
\end{array} \right.
\]

For the future sample of size \( n_y \), let \( Y(s) \) denotes the \( s^{th} \) ordered lifetime, \( 1 \leq s \leq n_y \), the pdf of the dgos \( Y(s) \) from EG-IKum distribution is derived by substituting (28) in (27).

**Case one:** for \( m_y \neq -1 \)

\[
f_1(y(s)|\theta) = \frac{\prod_{j=1}^{s} \theta_j c_{s-1}}{(m_y+1)^{s-1}(s-1)!} (1 + y(s))^{-\theta_{s+1}} (1 - (1 + y(s))^{-\theta_1})^{\theta_s-1} \\
\times \left[1 - \left(1 - (1 + y(s))^{-\theta_1}\right)^{\theta_2}\right] \left[u_{y(s)}\right]^{\theta_1} g_m^{-1}(F(y(s))) .
\]

Using the binomial expansion, one obtains
\[ f_1(y_\text{(s)}|\theta) = \frac{\prod_{j=1}^{4} \theta_j \gamma_{\theta_j-1}}{(m_y+1)^{\gamma_{\theta_j-1}}(s-1)!} (1+y_\text{(s)})^{-\gamma_{\theta_j+1}} (1-(1+y_\text{(s)})^{-\theta_j})^{\theta_j-1} \times \left(1 - \left(1 - (1+y_\text{(s)})^{-\theta_j}\right)^{\theta_j}ight)^{\theta_j-1} \sum_{r=0}^{\gamma_{\theta_j-1}} \left[u_{y\text{(s)}}\right]^{\theta_j r - 1}, \quad y_\text{(s)} > 0; \quad \theta_j > 0. \] 

Case two: for \( m_y = -1 \)

\[ f_2(y_\text{(s)}|\theta) = \frac{\prod_{j=1}^{4} \theta_j k_j^{\gamma_{\theta_j-1}}}{(s-1)!} (1+y_\text{(s)})^{-\gamma_{\theta_j+1}} (1-(1+y_\text{(s)})^{-\theta_j})^{\theta_j-1} \times \left(1 - \left(1 - (1+y_\text{(s)})^{-\theta_j}\right)^{\theta_j}ight)^{\theta_j-1} \sum_{r=0}^{\gamma_{\theta_j-1}} \left[u_{y\text{(s)}}\right]^{\theta_j r - 1} \left[-\ln\left(u_{y\text{(s)}}\right)\right]^{\gamma_{\theta_j}-1}, \quad y_\text{(s)} > 0; \quad \theta_j > 0. \] 

The Bayesian predictive density (BPD) function can be derived as follows:

\[ f(y_\text{(s)}|\xi) = \int f(y_\text{(s)}|\theta) \pi(\theta|\xi) \, d\theta, \] \hspace{1cm} (31)

where \( \pi(\theta|\xi) \) is the posterior density function of \( \theta \) and \( f(y_\text{(s)}|\theta) \) is the pdf of \( y_\text{(s)} \).

Substituting (16), (29) and (30) in (31), the BPD of \( y_\text{(s)} \) given \( \xi \) is obtained as given below

Case one: for \( m_y \neq -1 \)

\[ f_1(y_\text{(s)}|\xi) = \int f_1(y_\text{(s)}|\theta) \pi(\theta|\xi) \, d\theta. \] \hspace{1cm} (32)

Case two: for \( m_y = -1 \)

\[ f_2(y_\text{(s)}|\xi) = \int f_2(y_\text{(s)}|\theta) \pi(\theta|\xi) \, d\theta. \] \hspace{1cm} (33)

3.1 Point prediction

The Bayes predictor (BP) of the future dgos \( Y_\text{(s)} \) can be derived under SE and LINEX loss functions as follows:

Case one: for \( m_y \neq -1 \)

The BP of the future dgos \( Y_\text{(s)} \) can be obtained under SE loss function using (32) as given below
The BP of the future dgos $Y_{(s)}$ can be derived under LINEX loss function using (32) as follows:

$$y_{(s)(\text{LINEX})} = -\frac{1}{\nu} \ln \int_0^\infty e^{-\nu y_{(s)}} f_1(y_{(s)}|\xi) \, dy_{(s)}.$$  \hfill (35)

**Case one: for $m_y = -1$**

The BP of the future dgos $Y_{(s)}$ can be obtained under SE loss function using (33) as given below

$$y_{(s)(\text{SE})} = E(y_{(s)}|\xi) = \int_0^\infty y_{(s)} f_2(y_{(s)}|\xi) \, dy_{(s)}.$$  \hfill (36)

The BP of the future dgos $Y_{(s)}$ can be derived under LINEX loss function using (33) as follows:

$$y_{(s)(LWX)} = -\frac{1}{\nu} \ln \int_0^\infty e^{-\nu y_{(s)}} f_2(y_{(s)}|\xi) \, dy_{(s)}.$$  \hfill (37)

### 3.2 Interval prediction

The **Bayesian predictive bounds** (BPB) of the future dgos $Y_{(s)}$ can be obtained using (32) and (33) as follows:

**Case one: for $m_y \neq -1$**

$$p[Y_{(s)} > L_{(s)}(\xi)|\xi] = \int_{L_{(s)}(\xi)}^\infty \int_0^\infty f_1(y_{(s)}|\xi) \, d\theta \, dy_{(s)} = 1 - \frac{\alpha}{2},$$  \hfill (38)

and

$$p[Y_{(s)} > U_{(s)}(\xi)|\xi] = \int_{U_{(s)}(\xi)}^\infty \int_0^\infty f_1(y_{(s)}|\xi) \, d\theta \, dy_{(s)} = \frac{\alpha}{2}.$$  \hfill (39)

**Case two: for $m_y = -1$**

$$p[Y_{(s)} > L_{(s)}(\xi)|\xi] = \int_{L_{(s)}(\xi)}^\infty \int_0^\infty f_2(y_{(s)}|\xi) \, d\theta \, dy_{(s)} = 1 - \frac{\alpha}{2},$$  \hfill (40)

and

$$p[Y_{(s)} > U_{(s)}(\xi)|\xi] = \int_{U_{(s)}(\xi)}^\infty \int_0^\infty f_2(y_{(s)}|\xi) \, d\theta \, dy_{(s)} = \frac{\alpha}{2}.$$  \hfill (41)

BPB can be obtained by solving the previous equations numerically.

### 4 Numerical Results

This section aims to illustrate the theoretical results of the Bayes estimates and Bayes predictors under SE and LINEX loss functions. Numerical results are presented for EG-IKum distribution based on lower record values through a simulation study and some applications.

#### 4.1 Simulated example

In this subsection, a simulation study is conducted to illustrate the performance of the Bayes estimates and predictors for different sample sizes of lower record values and for different population parameter values.
from EG-IKum distribution. The performance was evaluated through a measurement of accuracy. In order to study the precision and variation the estimates, it is convenient to use the estimated risks (ERs) based on lower record values.

I. Bayesian estimation

The lower record values can be obtained as a special case from dgos by setting $m = -1, k = 1$, the estimation results obtained in Sections 2 can be specialized to lower records. The averages for the Bayes estimates of $\theta_j, \text{where}, j = 1, 2, 3, 4$, are evaluated. Also, rf and hrf and their average estimates, ERs are computed based on lower record values according to the following steps:

a. For given values of $\theta_j, j = 1, 2, 3, 4$, random samples of size $n$ is generated from EG-IKum distribution observing that if $U$ is uniform distribution $(0, 1)$, then
\[ t_{ij} = \left(1 - (1 - (U_{ij})^{\frac{1}{\beta_1}})^{\frac{1}{\beta_2}}\right)^{\frac{1}{\beta_3}} - 1 \], is EG-IKum ($\theta$) distribution.

b. For each sample size $n$, consider that the first observation is the first lower record value $t_1$ then denote it by $R_1$ and the second observation $t_2$ denote it by $R_2$; which is smaller than the maximum ($t_1 > t_2$) record and if $t_1 \leq t_2$ ignore it and repeat until you get a sample of record values ($R_v$).

c. The averages for the Bayes estimates of the parameters, rf and hrf under SE and LINEX loss functions are computed; at specified number of surviving units with population parameter values $\theta_1$ and hyper parameters of the prior distribution, the computations are performed using R programming language.

d. Tables 1 and 2 present the Bayes averages under SE and LINEX loss functions of the parameters and their ERs and credible intervals based on lower record values for different population parameter values for $\theta_1 = (0.8, 0.2), \theta_2 = (0.6, 0.3), \theta_3 = (1.2, 0.4)$ and $\theta_4 = (1.5, 0.7)$ based on records of size $R_v = 3, 5, 7$ and number of replications (NR) = 10000.

e. Table 3 displays the Bayes averages and 95% credible intervals of the rf and hrf at $t_0 = 0.5, 1.2$ from EG-IKum distribution based on lower record values for different samples of records of size $R_v = 3, 7$ and NR = 10000.

II. Bayesian prediction

The BP for the future lower record values can be obtained from the above results of the dgos when $m = -1, k = 1, m_1 = -1$ and $k_1 = 1$, as given below:

a. Determining the value of $s, 1 \leq s \leq n_1$, which is the index of the future unobserved lower record value from the second sample.

b. Using (36), (37), (40) and (41), the BP for the future lower record is calculated under SE and LINEX loss functions, respectively.

c. Table 6 displays the BP and 95% credible intervals for the future lower record values of $Y_s$ from EG-IKum distribution, where $R_v = 6, \theta_1 = 0.8, \theta_2 = 0.5, \theta_3 = 1.2$ and $\theta_4 = 0.7$.

4.2 Applications

In this subsection, three applications to real data sets are provided to illustrate the importance of the EG-IKum distribution based on lower records and to demonstrate how the proposed method can be used in practice. Tables 4 and 5 display the Bayes estimates of the parameters, rf, hrf and standard error for the real data based on lower records. The BP and 95% credible intervals for the future lower record values $Y_{(s)}$ from the three real data are shown in Table 7.

To check the validity of the fitted model, Kolmogorov-Smirnov goodness of fit test is performed for each data set and the p values in each case indicates that the model fits the data very well.
Table 1. Bayes averages, estimated risks and credible intervals based on lower records
($\theta_1 = 0.8, \theta_2 = 0.6, \theta_3 = 1.2, \theta_4 = 1.5, \text{NR} = 10000$)

| $R_v$ | Loss functions | Estimators | Average | ER  | LL  | UL  | Length |
|-------|----------------|------------|---------|-----|-----|-----|--------|
| 3     | SE             | $\theta_1^*$ | 0.8013  | 0.0021 | 0.7993 | 0.8994 | 0.0032 |
|       |                | $\theta_2^*$ | 0.6020  | 0.0020 | 0.5999 | 0.6034 | 0.0036 |
|       |                | $\theta_3^*$ | 1.1983  | 0.0016 | 1.1968 | 1.2001 | 0.0033 |
|       |                | $\theta_4^*$ | 1.4987  | 0.0013 | 1.4957 | 1.5004 | 0.0047 |
| 5     | LINEX          | $\theta_1^*$ | 0.7979  | 0.0030 | 0.7960 | 0.7999 | 0.0039 |
|       |                | $\theta_2^*$ | 0.5983  | 0.0019 | 0.5958 | 0.6007 | 0.0048 |
|       |                | $\theta_3^*$ | 1.2007  | 0.0006 | 1.1997 | 1.2013 | 0.0015 |
|       |                | $\theta_4^*$ | 1.4994  | 0.0007 | 1.4971 | 1.5006 | 0.0035 |
| 7     | SE             | $\theta_1^*$ | 0.7991  | 0.0014 | 0.7973 | 0.7994 | 0.0028 |
|       |                | $\theta_2^*$ | 0.6005  | 0.0009 | 0.5986 | 0.6018 | 0.0032 |
|       |                | $\theta_3^*$ | 1.1991  | 0.0009 | 1.1975 | 1.2000 | 0.0025 |
|       |                | $\theta_4^*$ | 1.4992  | 0.0009 | 1.4969 | 1.5005 | 0.0037 |
| 7     | LINEX          | $\theta_1^*$ | 0.7978  | 0.0029 | 0.7963 | 0.7993 | 0.0030 |
|       |                | $\theta_2^*$ | 0.5994  | 0.0008 | 0.5974 | 0.6003 | 0.0029 |
|       |                | $\theta_3^*$ | 1.1994  | 0.0006 | 1.1978 | 1.2000 | 0.0022 |
|       |                | $\theta_4^*$ | 1.4993  | 0.0005 | 1.4980 | 1.4980 | 0.0021 |
| 7     | SE             | $\theta_1^*$ | 0.8000  | 0.0004 | 0.7991 | 0.8002 | 0.0013 |
|       |                | $\theta_2^*$ | 0.5994  | 0.0008 | 0.5975 | 0.6005 | 0.0019 |
|       |                | $\theta_3^*$ | 1.1992  | 0.0007 | 1.1980 | 1.1998 | 0.0023 |
|       |                | $\theta_4^*$ | 1.4994  | 0.0006 | 1.4977 | 1.5005 | 0.0018 |
| 7     | LINEX          | $\theta_1^*$ | 0.8003  | 0.0005 | 0.7994 | 0.8007 | 0.0013 |
|       |                | $\theta_2^*$ | 0.5990  | 0.0008 | 0.5981 | 0.5998 | 0.0017 |
|       |                | $\theta_3^*$ | 1.1998  | 0.0003 | 1.1988 | 1.2006 | 0.0018 |
|       |                | $\theta_4^*$ | 1.4994  | 0.0005 | 1.4981 | 1.5003 | 0.0018 |
## Table 2. Bayes averages, estimated risks and credible intervals based on lower records

\((\theta_1 = 0.2, \theta_2 = 0.3, \theta_3 = 0.4, \theta_4 = 0.7 \text{ and } NR = 10000)\)

| RV | Loss functions | Estimators | Average | ER  | LL  | UL  | Length |
|----|----------------|------------|---------|-----|-----|-----|--------|
| SE |                | \(\theta_1^*\) | 0.1990  | 0.0060 | 0.1973 | 0.2002 | 0.0029 |
|    |                | \(\theta_2^*\) | 0.2985  | 0.0046 | 0.2969 | 0.3008 | 0.0040 |
|    |                | \(\theta_3^*\) | 0.3989  | 0.0035 | 0.3972 | 0.4003 | 0.0031 |
|    |                | \(\theta_4^*\) | 0.6980  | 0.0031 | 0.6964 | 0.6997 | 0.0033 |
| 3  | LINEX          | \(\theta_1^*\) | 0.2027  | 0.0160 | 0.1995 | 0.2046 | 0.0051 |
|    |                | \(\theta_2^*\) | 0.3005  | 0.0024 | 0.2987 | 0.3015 | 0.0028 |
|    |                | \(\theta_3^*\) | 0.4018  | 0.0050 | 0.3999 | 0.4027 | 0.0028 |
|    |                | \(\theta_4^*\) | 0.6996  | 0.0013 | 0.6977 | 0.7004 | 0.0027 |
| SE |                | \(\theta_1^*\) | 0.2007  | 0.0050 | 0.1993 | 2.0016 | 0.0023 |
|    |                | \(\theta_2^*\) | 0.2991  | 0.0028 | 0.2977 | 0.3000 | 0.0022 |
|    |                | \(\theta_3^*\) | 0.3990  | 0.0027 | 0.3979 | 0.4002 | 0.0023 |
|    |                | \(\theta_4^*\) | 0.7017  | 0.0028 | 0.6996 | 0.7030 | 0.0033 |
| 5  | LINEX          | \(\theta_1^*\) | 0.1993  | 0.0056 | 0.1975 | 0.2007 | 0.0031 |
|    |                | \(\theta_2^*\) | 0.3007  | 0.0024 | 0.2991 | 0.3015 | 0.0024 |
|    |                | \(\theta_3^*\) | 0.3998  | 0.0017 | 0.3984 | 0.4009 | 0.0025 |
|    |                | \(\theta_4^*\) | 0.6988  | 0.0019 | 0.6975 | 0.6997 | 0.0022 |
| 7  | LINEX          | \(\theta_1^*\) | 0.1995  | 0.0031 | 0.1986 | 0.1997 | 0.0017 |
|    |                | \(\theta_2^*\) | 0.2991  | 0.0022 | 0.2983 | 0.2998 | 0.0014 |
|    |                | \(\theta_3^*\) | 0.3997  | 0.0013 | 0.3987 | 0.4005 | 0.0018 |
|    |                | \(\theta_4^*\) | 0.7001  | 0.0007 | 0.6990 | 0.7011 | 0.0021 |
| 5  | LINEX          | \(\theta_1^*\) | 0.1999  | 0.0023 | 0.1987 | 0.2007 | 0.0020 |
|    |                | \(\theta_2^*\) | 0.2992  | 0.0022 | 0.2979 | 0.3000 | 0.0020 |
|    |                | \(\theta_3^*\) | 0.4006  | 0.0024 | 0.3995 | 0.4015 | 0.0021 |
|    |                | \(\theta_4^*\) | 0.7011  | 0.0019 | 0.6990 | 0.7022 | 0.0022 |
Table 3. Bayes averages, estimated risks and credible intervals for the rf and hrf at \( t_0 = 0.5, 1, 2 \), from EG-I Kum distribution based on SE and LINEX loss functions for different sample size of records \( R_v \), and repetitions \( NR = 10000 \)

| \( R_v \) | \( t_0 \) | Loss functions | Estimators | Average | ER | LL | UL | Length |
|---|---|---|---|---|---|---|---|---|
| 0.5 | SE | \( R^*(t_0) \) | 0.7802 | 0.0014 | 0.7782 | 0.7812 | 0.0030 |
|  | | \( h^*(t_0) \) | 0.4581 | 0.0027 | 0.4557 | 0.4596 | 0.0039 |
|  | LINEX | \( R^*(t_0) \) | 0.7801 | 0.0012 | 0.7785 | 0.7810 | 0.0025 |
|  | | \( h^*(t_0) \) | 0.4594 | 0.0013 | 0.4586 | 0.4601 | 0.0015 |
| 3 | SE | \( R^*(t_0) \) | 0.6368 | 0.0006 | 0.6356 | 0.6373 | 0.0017 |
|  | | \( h^*(t_0) \) | 0.3541 | 0.0082 | 0.3507 | 0.3562 | 0.0054 |
|  | LINEX | \( R^*(t_0) \) | 0.6378 | 0.0020 | 0.6361 | 0.6388 | 0.0026 |
|  | | \( h^*(t_0) \) | 0.3580 | 0.0046 | 0.3560 | 0.3588 | 0.0027 |
| 1 | SE | \( R^*(t_0) \) | 0.4751 | 0.0015 | 0.4738 | 0.4764 | 0.0025 |
|  | | \( h^*(t_0) \) | 0.2398 | 0.0092 | 0.2382 | 0.2418 | 0.0035 |
|  | LINEX | \( R^*(t_0) \) | 0.4770 | 0.0038 | 0.4751 | 0.4780 | 0.0029 |
|  | | \( h^*(t_0) \) | 0.2401 | 0.0071 | 0.2391 | 0.2410 | 0.0019 |
| 2 | SE | \( R^*(t_0) \) | 0.7797 | 0.0007 | 0.7788 | 0.7804 | 0.0016 |
|  | | \( h^*(t_0) \) | 0.4584 | 0.0019 | 0.4569 | 0.4597 | 0.0027 |
|  | LINEX | \( R^*(t_0) \) | 0.7799 | 0.0009 | 0.7790 | 0.7805 | 0.0014 |
|  | | \( h^*(t_0) \) | 0.4589 | 0.0007 | 0.4581 | 0.4596 | 0.0015 |
| 0.5 | SE | \( R^*(t_0) \) | 0.6365 | 0.0005 | 0.6359 | 0.6371 | 0.0012 |
|  | | \( h^*(t_0) \) | 0.3577 | 0.0041 | 0.3556 | 0.3587 | 0.0031 |
|  | LINEX | \( R^*(t_0) \) | 0.6360 | 0.0012 | 0.6351 | 0.6368 | 0.0017 |
|  | | \( h^*(t_0) \) | 0.3574 | 0.0033 | 0.3562 | 0.3587 | 0.0025 |
| 7 | SE | \( R^*(t_0) \) | 0.4886 | 0.0010 | 0.4874 | 0.4894 | 0.0020 |
|  | | \( h^*(t_0) \) | 0.2053 | 0.0023 | 0.2045 | 0.2057 | 0.0019 |
| 1 | LINEX | \( R^*(t_0) \) | 0.4891 | 0.0037 | 0.4878 | 0.4899 | 0.0037 |
|  | | \( h^*(t_0) \) | 0.2056 | 0.0014 | 0.2048 | 0.2064 | 0.0014 |
Table 4. Bayes estimates for the parameters and standard errors for the real data based on lower records

| Application | RV | Loss functions | Estimators | Estimates | Standard Errors |
|-------------|----|----------------|------------|-----------|-----------------|
| I           | 3  | SE             | $\theta_1^*$ | 0.9009    | 8.88e-05        |
|             |    |                | $\theta_2^*$ | 0.9001    | 1.01e-04        |
|             |    |                | $\theta_3^*$ | 0.8990    | 1.04e-04        |
|             |    |                | $\theta_4^*$ | 1.7008    | 1.12e-04        |
|             |    | LINEX          | $\theta_1^*$ | 0.9007    | 9.11e-05        |
|             |    |                | $\theta_2^*$ | 0.8978    | 1.84e-04        |
|             |    |                | $\theta_3^*$ | 0.9014    | 1.53e-04        |
|             |    |                | $\theta_4^*$ | 1.7012    | 2.27e-04        |
| II          | 4  | SE             | $\theta_1^*$ | 0.9009    | 3.94e-05        |
|             |    |                | $\theta_2^*$ | 1.5994    | 6.25e-05        |
|             |    |                | $\theta_3^*$ | 0.8999    | 5.94e-05        |
|             |    |                | $\theta_4^*$ | 6.0491    | 4.04e-05        |
|             |    | LINEX          | $\theta_1^*$ | 0.8996    | 4.54e-05        |
|             |    |                | $\theta_2^*$ | 1.5994    | 4.33e-05        |
|             |    |                | $\theta_3^*$ | 0.9009    | 6.57e-05        |
|             |    |                | $\theta_4^*$ | 6.0501    | 4.97e-05        |
| III         | 7  | SE             | $\theta_1^*$ | 0.5996    | 5.26e-05        |
|             |    |                | $\theta_2^*$ | 0.8992    | 8.39e-05        |
|             |    |                | $\theta_3^*$ | 0.4000    | 6.54e-05        |
|             |    |                | $\theta_4^*$ | 0.6982    | 2.17e-04        |
|             |    | LINEX          | $\theta_1^*$ | 0.6031    | 2.88e-04        |
|             |    |                | $\theta_2^*$ | 0.9006    | 8.60e-05        |
|             |    |                | $\theta_3^*$ | 0.4015    | 1.83e-04        |
|             |    |                | $\theta_4^*$ | 0.7004    | 1.06e-04        |
Table 5. Bayes estimates for rf, hrf and standard errors from EG-IKum distribution for the real data based on lower records

| Application | \( R_v \) | Loss functions | Estimators | Estimates | Standard Errors |
|-------------|-----------|----------------|------------|-----------|-----------------|
| I           | 3         | SE             | \( R'(t_0) \) | 0.9501    | 8.68e-05        |
|             |           |                | \( h'(t_0) \) | 0.3421    | 1.49e-04        |
|             |           | LINEX          | \( R'(t_0) \) | 0.9486    | 8.06e-05        |
|             |           |                | \( h'(t_0) \) | 0.3426    | 8.46e-05        |
| II          | 4         | SE             | \( R'(t_0) \) | 1.0004    | 5.38e-05        |
|             |           |                | \( h'(t_0) \) | 0.0003    | 4.46e-05        |
|             |           | LINEX          | \( R'(t_0) \) | 0.9981    | 9.61e-05        |
|             |           |                | \( h'(t_0) \) | 0.0001    | 2.94e-05        |
| III         | 7         | SE             | \( R'(t_0) \) | 0.6899    | 9.75e-05        |
|             |           |                | \( h'(t_0) \) | 0.8340    | 3.32e-04        |
|             |           | LINEX          | \( R'(t_0) \) | 0.6914    | 8.67e-05        |
|             |           |                | \( h'(t_0) \) | 0.8344    | 2.53e-04        |

Table 6. Point predictors and 95% credible intervals for the future lower record values \( y_{(s)} \) from EG-IKum distribution

\( (R_v = 6, \theta_1 = 0.8, \theta_2 = 0.5, \theta_3 = 1.2, \theta_4 = 0.7) \)

| s | Loss functions | \( y_{(s)} \) | LL   | UL   | Length |
|---|----------------|----------------|------|------|--------|
| 1 | SE             | 0.8995         | 0.8977 | 0.9006 | 0.0028 |
|   | LINEX          | 0.9004         | 0.8997 | 0.9009 | 0.0012 |
| 3 | SE             | 0.9011         | 0.8990 | 0.9018 | 0.0029 |
|   | LINEX          | 0.9009         | 0.8998 | 0.9015 | 0.0017 |
| 6 | SE             | 0.9131         | 0.9097 | 0.9156 | 0.0059 |
|   | LINEX          | 0.9091         | 0.9074 | 0.9100 | 0.0025 |
Table 7. Point predictors and 95% credible intervals for the future lower record values \(y_{(s)}\) from the three real data

| Application | s   | \(y_{(s)(SE)}\) Credible interval | LINEX \(y_{(s)(LNX)}\) Credible interval |
|-------------|-----|-----------------------------------|----------------------------------------|
|             |     | LL | UL | Length | LL | UL | Length |
| I           | 1   | 1.2007 | 1.1989 | 1.2015 | 0.0026 | 1.1996 | 1.1986 | 1.2013 | 0.0026 |
|             | 3   | 1.2012 | 1.1994 | 1.2027 | 0.0033 | 1.1999 | 1.1974 | 1.2014 | 0.0040 |
| II          | 1   | 1.2020 | 1.1999 | 1.2038 | 0.0039 | 1.1986 | 1.1973 | 1.1995 | 0.0022 |
|             | 3   | 1.2019 | 1.1993 | 1.2033 | 0.0040 | 1.2017 | 1.1999 | 1.2026 | 0.0027 |
| III         | 1   | 0.9008 | 0.8987 | 0.9018 | 0.0030 | 0.8994 | 0.8982 | 0.9002 | 0.0020 |
|             | 5   | 0.90213 | 0.8999 | 0.9048 | 0.0048 | 0.9013 | 0.8995 | 0.9032 | 0.0036 |

I. The first application is given by Hinkley [16]. It consists of thirty successive values of March precipitation (in inches) in Minneapolis/St Paul. The data is 0.77, 1.74, 0.81, 1.20, 1.95, 1.20, 0.47, 1.43, 3.37, 2.20, 3.00, 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.

From the original data, one can observe that the following lower record values; 0.77, 0.47, 0.32, with \(p\)-value = 0.1866.

II. The second application is a real data set obtained from Lee and Wang [17]. It represents the remission times (in months) of a random sample of 128 bladder cancer patients. The data is 0.8, 2.09, 3.48, 4.87, 6.94, 8.66, 13.11, 23.63, 0.2, 2.23, 0.26, 0.31, 0.73, 0.52, 4.98, 6.97, 9.02, 13.29, 0.4, 2.26, 3.57, 5.06, 7.09, 11.98, 4.51, 2.07, 0.22, 13.8, 25.74, 0.5, 2.46, 3.64, 5.09, 7.26, 9.47, 14.24, 19.13, 6.54, 3.36, 0.82, 0.51, 2.54, 3.7, 5.17, 7.28, 9.74, 14.76, 26.31, 0.81, 1.76, 8.53, 6.93, 0.62, 3.82, 5.32, 7.32, 10.06, 14.77, 32.15, 2.64, 3.88, 5.32, 3.25, 12.03, 8.65, 0.39, 10.34, 14.83, 34.26, 0.9, 2.69, 4.18, 5.34, 7.59, 10.66, 4.5, 20.28, 12.63, 0.96, 36.66, 1.05, 2.69, 4.23, 5.41, 7.62, 10.75, 16.62, 43.01, 6.25, 2.02, 22.69, 0.19, 2.75, 4.26, 5.41, 7.63, 17.12, 46.12, 1.26, 2.83, 4.33, 8.37, 3.36, 5.49, 0.66, 11.25, 17.14, 79.05, 1.35, 2.87, 5.62, 7.87, 11.64, 17.36, 12.02, 6.76, 0.4, 3.02, 4.34, 5.71, 7.93, 11.79, 18.1, 1.46, 4.4, 5.85, 2.02, 12.07.

From the original data, the following lower record values are: 0.8, 2.09, 0.2, 0.19, with \(p\)-value = 0.2126.

III. The third application is the vinyl chloride data obtained from clean upgrading, monitoring wells in mg/L; this data set was used for Bhaumik et al. [18]. The data are: 5.1, 1.2, 1.3, 0.6, 0.5, 2.4, 0.5, 1.1, 8.0, 0.8, 0.4, 0.6, 0.9, 0.4, 2.0, 0.5, 5.3, 3.2, 2.7, 2.9, 2.5, 2.3, 1.0, 0.2, 0.1, 0.1, 1.8, 0.9, 2.0, 4.0, 6.8, 1.2, 0.4, 0.2.

From the original data, one can observe the following lower record values; 5.1, 1.2, 0.6, 0.5, 0.4, 0.2, 0.1, where \(p\)-value = 0.1845.

4.3 Concluding remarks

- From Tables 1 and 2 one can notice that the ERs of the Bayes averages of the shape parameters decrease when the sample size of \(R_v\) increases. Also, the lengths of the credible intervals become narrower as the sample size of records increases.

- It is clear from Table 3 that the ERs of \(RF\) and \(HRF\) performs better when the sample size of \(R_v\) increases, and the lengths of the credible intervals get shorter when the sample size of \(R_v\) increases.
One can observe that the ERs for the estimates of the parameters, \( r_f \) and \( h_rf \) under LINEX loss function have the less values than the corresponding ERs of the estimates under SE loss function.

From Tables 6 and 7, the BP and the lengths of the BPB increase when \( s \) increases.

**Competing Interests**

Authors have declared that no competing interests exist.

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