Odds Exponential Log Logistic Distribution: Properties and Estimation

Rosaiah Kanaparthi, Gadde Srinivasa Rao, Kruthiventi Kalyani and Devireddy Charana Udaya Sivakumar

Department of Statistics, Acharya Nagarjuna University, Guntur - 522 510, India
Department of Statistics, The University of Dodoma, P.O. Box: 259, Tanzania
UGC BSR Fellows, Department of Statistics, Acharya Nagarjuna University, Guntur - 522 510, India

Abstract: We propose a distribution called Odds Exponential Log Logistic Distribution (OELLD), which is an odds family of distribution. Its hazard rate is an increasing and decreasing function based on the value of the parameter. Explicit expressions for the ordinary moments, L-moments, quantile, generating functions, Bonferroni Curve, Lorenz Curve, Gini’s index and order statistics are derived. The parameters of the proposed distribution are estimated by using maximum likelihood method and also illustrated by a lifetime data set.

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Introduction

In describing the real world phenomena, the distributions are very much useful. In spite of the fact that a number of distributions are developed, always there is a scope for introducing distributions, analysing their properties to use them for fitting real world scenarios. Hence, we are always developing new and not rigid distributions. In recent works, new distributions are defined by introducing one or more parameters to the distribution functions. The addition of parameters to the distribution functions makes the distribution richer and more flexible for modelling life time data. But, at the same time adding of too many parameters to the distribution make inferential aspect more complicated. Proportional Odds Model (POM), Proportional Hazard Model (PHM), Proportional reversed hazard model (PRHM), Power Transformed Model (PTM) are some of the models originated from this idea to add a shape parameter. For such models, a few pioneering works are by Box and Cox (1964; Cox, 1972; Marshall and Olkin, 1997; Gupta and Kundu, 1999; Kantam and Rao, 2002; Ashkar and Mahdi, 2006; Rosaiah et al., 2006; Gupta and Gupta, 2007; Aljarrah et al., 2014; Tahir et al., 2015; El-Damcese et al., 2015) and the references therein. Many distributions have been developed in recent years that involve the logit of the beta distribution. Using the generalized class of beta distribution, the distribution function (df) for this class of distributions for the random variable \( X \) is generated by applying the inverse of the df of \( X \) to a beta distributed random variable:

\[
F(x) = \frac{1}{B(\alpha, \beta)} \int_0^{G(x)} t^{\alpha-1} (1-t)^{\beta-1} dt ; \quad t > 0, \quad \alpha, \beta > 0
\]

where, \( G(x) \) is the df of other distribution. This class of distributions has not only generalized the beta distribution but also supplemented the parameter(s) to it. Among this class of distributions are, the beta-Normal Eugene et al. (2002); beta-Gumbel Nadarajah and Kotz (2004); beta-Weibull Famoye et al. (2005); beta-Exponential Nadarajah and Kotz (2006); beta-Laplace Kozubowski and Nadarajah (2008) and beta-Pareto Akinsete et al. (2008), beta-Rayleigh Akinsete and Lowe (2009). Number of useful statistical properties arising from these distributions and their applications to real life data has been discussed in the literature.

Alzaatreh et al. (2013) has proposed a new generalized exponential family of distributions, known as T-X family and the cumulative distribution function (cdf) is defined as:

\[
F(x; \lambda, \theta) = \int_{a}^{W(F_\theta(x))} f_{\lambda}(t) dt
\]

where, the random variable \( T, X \in [a, b] \), for \(-\infty < a, b < \infty\) and \( W(F_\theta(x)) \) is a function of the cdf \( F_\theta(x) \), so that \( W(F_\theta(x)) \) should satisfies the following conditions:
base distribution. This type of distributions is named as the Odds Family of Distributions (OFD).

Corresponding distribution is the generalization to the exponential distribution. Hence, we name this distribution as Odds Exponential Log Logistic Distribution (OELLD). The development of new distribution is presented in Section 2. A study of statistical properties along with moments, L-moments, quantile, generating functions, Bonferroni Curve, Lorenz Curve, Gini’s index and order statistics and reliability of the new distribution is provided in Section 3. In Section 4, ML estimation of parameters is discussed and a real life data set has been analysed and compared the results with other fitted distributions. In Section 5, we present the concluding remarks.

The Odds Exponential Log logistic Distribution (OELLD)

The cumulative distribution function (cdf) of the new Odds Exponential Log Logistic Distribution (OELLD) is defined as:

\[
F(x) = \int_0^{\frac{e^{\lambda x} (1-x^\theta)}{1-e^{\lambda x} (1-x^\theta)}} f_j(t) dt
\]

where:

\[
F_{x,\theta}(x) = \frac{x^\theta}{\sigma + x^\theta} \quad \text{and} \quad f_j(x) = \frac{1}{\lambda} e^{-\lambda x}, \quad x > 0, \quad \sigma, \theta, \lambda > 0
\]

so that:

\[
F(x;\lambda,\sigma,\theta) = \int_0^1 \frac{1}{\lambda} e^{-\lambda x} dx = 1 - e^{-\frac{\lambda}{\sigma} (\frac{\theta}{\sigma})^\theta}
\]

Also the probability density function (pdf) of the OELLD is:

\[
f(x;\lambda,\sigma,\theta) = \frac{\theta}{\lambda\sigma} x^{\theta-1} e^{-\lambda x} \quad , \quad x > 0, \quad \sigma, \theta, \lambda > 0
\]

with range (0, \infty), the following Fig. 1 shows the pdfs, Fig. 2 shows the distribution function and Fig. 3 hazard rate and reversed hazard rate for different values of \lambda, \sigma and \theta.

Statistical Properties

Distribution Function Limits

Since the cdf of OELLD is \( F(x;\lambda,\sigma,\theta) = 1 - e^{-\frac{\lambda}{\sigma} (\frac{\theta}{\sigma})^\theta} \), we have:

\[
\lim_{x \to 0+} F(x;\lambda,\sigma,\theta) = 0 \quad \text{and} \quad \lim_{x \to \infty} F(x;\lambda,\sigma,\theta) = 1
\]

Some Statistical Measures of OELLD

The mean and medians are:

\[
\mu' = E(X) = \int_0^\infty x f(x;\lambda,\sigma,\theta) dx = \sigma \lambda^{\frac{-1}{\sigma}} \Gamma \left( \frac{1}{\sigma} + 1, \lambda \right)
\]

and:

\[
0.5 = \int_0^\infty f(x;\lambda,\sigma,\theta) dx = 1 - e^{-\frac{\lambda}{\sigma} (\frac{\theta}{\sigma})^\theta} \Rightarrow M = \sigma \left[ \lambda \ln 2 \right]^{\frac{1}{\sigma}}
\]

The mode is:

\[
\frac{d}{dx} \ln f(x;\lambda,\sigma,\theta)
\]

\[
= \frac{d}{dx} \left[ -\ln \lambda + \ln \theta + \ln \sigma + (\theta - 1) \ln \left( \frac{x}{\sigma} \right) - \frac{1}{\lambda} \left( \frac{x}{\sigma} \right)^\theta \right] = 0
\]

\[
\Rightarrow \text{Mode} = \left[ \frac{(\theta - 1) \lambda \sigma}{\theta} \right]^{\frac{1}{\theta}}
\]
Fig. 1. The probability density function of OELLD for different $\lambda$ and $\theta$ at $\sigma = 1$

Fig. 2. The distribution function of OELLD for different $\lambda$ and $\theta$ at $\sigma = 1$
The $r^{th}$ order raw moment is:

$$
\mu_r = E(X^r) = \int_0^\infty x^r \left( \frac{\theta}{\sigma} \right)^{x/\sigma} e^{-\theta x/\sigma} \frac{1}{\sigma} \Gamma \left( \frac{r}{\theta} + 1, \lambda \right) dx
$$

(5)

The Skewness ($k_1$) is:

$$
k_1 = \frac{\mu_3}{\mu_2^{3/2}} \Rightarrow k_r = \left( \frac{\Gamma \left( \frac{3}{\theta} + 1, \lambda \right)}{\Gamma \left( \frac{2}{\theta} + 1, \lambda \right)} \right)^{3/2}
$$

The Kurtosis ($k_2$) of the OELLD is:

$$
k_2 = \frac{\mu_4}{\mu_2^2} \Rightarrow k_2 = \frac{\Gamma \left( \frac{4}{\theta} + 1, \lambda \right)}{\Gamma \left( \frac{2}{\theta} + 1, \lambda \right)}
$$

Moment generating function (MGF):

$$
M_r(t) = E \left[ e^{tX} \right] = \int_0^\infty \left( 1 + e^{tx} + \frac{t^2 x^2}{2!} + \frac{t^3 x^3}{3!} + \ldots + \frac{t^r x^r}{r!} + \ldots \right) \frac{1}{\sigma} \Gamma \left( \frac{r}{\theta} + 1, \lambda \right) dx
$$

(6)

Characteristic Function (C.F.):

$$
\phi(t) = E \left[ e^{itX} \right] = \sum_{r=0}^{\infty} \frac{(it)^r}{r!} \frac{1}{\sigma} \Gamma \left( \frac{r}{\theta} + 1, \lambda \right)
$$

(7)

Cumulant Generating Function (C.G.F.):

$$
K_r(t) = \ln(M_r(t)) = \sum_{r=0}^{\infty} \frac{t^r}{r!} \frac{1}{\sigma} \Gamma \left( \frac{r}{\theta} + 1, \lambda \right)
$$

(8)

Mean Deviation

The mean deviation about the mean and the mean deviation about the median are:

$$
Md \ (about \ mean) = \int_0^\infty |x - \mu| f(x) dx = 2 \mu F(\mu) - 2 \mu + 2 \int_{\mu}^\infty x f(x; \lambda, \sigma, \theta) dx
$$

We have:

$$
\int_{\infty}^{\infty} x f(x; \lambda, \sigma, \theta) dx = \frac{\theta}{\lambda \sigma^2} \int_{\infty}^{\infty} \frac{(x/\sigma)^{\lambda-1}}{\Gamma(\lambda)} e^{-x/\sigma} dx
$$

Therefore, mean deviation about mean is:

$$
Md_{\mu} = 2 \mu \left( 1 - e^{-\frac{\lambda}{\sigma}} \right) - 2 \mu + 2 \sigma \lambda^{-\lambda} \Gamma \left( \frac{1}{\lambda} + 1, \frac{\lambda \mu}{\sigma^2} \right)
$$

(9)

$$
Md \ (about \ median) = \int_0^\infty |x - M| f(x; \lambda, \sigma, \theta) dx
$$

Therefore, mean deviation about median is:

$$
Md_M = -\mu + 2 \sigma \lambda^{-\lambda} \Gamma \left( \frac{1}{\lambda} + 1, \frac{\lambda M}{\sigma^2} \right)
$$

(10)

Conditional Moments

In reliability theory, the residual life and the reversed residual life play an important role.

The $r^{th}$ order raw moment for the residual life is:

$$
\mu'_r = E \left[ (X - t)^r / X > t \right] = \int_t^\infty \frac{1}{F(t)} (x-t)^r f(x) dx
$$

Let $x^\theta = u$, then:

$$
\mu'_r = \frac{1}{\lambda \sigma^2 \lambda \sigma^2} \int_0^{\infty} \left( u^{\lambda \sigma^2} - t^{\lambda \sigma^2} \right) e^{-x/\sigma} dx
$$

The $r^{th}$ order raw moment for the reversed residual life is:
Therefore:

\[ m'_i(t) = \frac{1}{F(t)} \left[ \frac{1}{\lambda \sigma^r} \int_0^t \left( t - x \right)^{r-1} e^{\frac{x}{\lambda \sigma}} \, dx \right] \]

\[ \sigma^{r/2} \left[ \Gamma \left( \frac{r}{\theta} +1, \lambda \right) - \Gamma \left( \frac{r}{\theta} +1, \lambda \sigma^{-r} \right) \right] \]

\[ \therefore m'_i(t) = \frac{1}{1 - e^{-t/\lambda \sigma}} \sum_{j=0}^{i-1} \left( \frac{t}{\lambda \sigma} \right)^j \]

\[ \text{L-Moments} \]

Suppose \( X_{(n)} \) be the \( k \)-th smallest moment in a sample of size \( n \), then the L-moments of \( X \) are defined by:

\[ l_r = \frac{1}{n} \sum_{j=0}^{r-1} \left( \frac{r-1}{k} \right) E[X_{(k+j)}], \quad r = 1, 2, \ldots \]

For OELLD with parameters \( \lambda, \theta \) and \( \sigma \), we have:

\[ E[X_{(n)}] = \frac{1}{n} \sum_{j=0}^{r-1} \left( \frac{r-1}{k} \right) E[X_{(k+j)}] = \frac{1}{n} \sum_{j=0}^{r-1} \left( \frac{r-1}{k} \right) \left[ \frac{1}{\lambda \sigma^r} \int_0^t \left( t - x \right)^{r-1} e^{\frac{x}{\lambda \sigma}} \, dx \right] \]

\[ \text{Quantile Function of OELLD} \]

The quantile function, say \( Q(p) \), defined by \( F(Q(p)) = p \) is the root of the equation:

\[ 1 - e^{-\sigma x^{\theta}} = p \Rightarrow Q(p) = \sigma \left[ -\ln(1 - p) \right]^{\frac{1}{\theta}} \]

Thus, the 100\( q \)-th percentiles are \( q = \sigma \left[ -\ln(1 - q) \right]^{\frac{1}{\theta}} \) and 50\( t \)-th percentiles is the median.

**Bonferroni Curve, Lorenz Curve and Gini’s Index:**

The Bonferroni and Lorenz curves are respectively defined by:

\[ B(p) = \frac{1}{\mu} \int_0^p x f(x; \lambda, \sigma, \theta) \, dx \]

\[ L(p) = \frac{1}{\mu} \int_0^p x f(x; \lambda, \sigma, \theta) \, dx \]

or equivalently:

\[ B(p) = \frac{1}{\mu} \int_0^p F^{-1}(x) \, dx \]

\[ L(p) = \frac{1}{\mu} \int_0^p F^{-1}(x) \, dx \]

where, \( \mu = E(x) \) and \( q = F^{-1}(p) \).

The Bonferroni and Gini indices are:

\[ B = 1 - \int_0^1 B(p) \, dp \]

\[ G = 1 - 2 \int_0^1 L(p) \, dp \]

By using quantile function, we calculate the equations given in (13) as:

\[ \int_0^p F^{-1}(x) \, dx = -\sigma \int_0^p \ln(1 - x) \, dx \]

\[ = \sigma e^{-\lambda x} \left[ \gamma \left( \frac{1}{\theta} +1 \right) - \gamma \left( \frac{1}{\theta} + 1, \ln(1 - p) \right) \right] \]

Then:

\[ B(p) = \frac{\sigma e^{-\lambda x} \gamma \left( \frac{1}{\theta} +1 \right) - \gamma \left( \frac{1}{\theta} + 1, \ln(1 - p) \right) }{\mu} \]

and:

\[ L(p) = \frac{\sigma e^{-\lambda x} \gamma \left( \frac{1}{\theta} +1 \right) - \gamma \left( \frac{1}{\theta} + 1, \ln(1 - p) \right) }{\mu} \]
Therefore, the distribution satisfies the properties of Increasing Failure Rate (IFR) and Decreasing Mean Residual Life (DMRL).

Mean residual life (MRL) is:

\[ e_{r}(t) = \frac{1}{e^{\frac{1}{\lambda \sigma}} \Gamma \left( \frac{1}{\theta} + \frac{\lambda \theta}{\sigma} \right)} \sum_{j=0}^{\infty} (-1)^{j} \Gamma \left( \frac{j}{\theta} + \frac{\lambda \theta}{\sigma} \right) \]

(20)

Reversed hazard rate:

\[ m(x) = \frac{\theta}{\lambda \sigma x^{\frac{1}{\theta} - 1}} e^{-\frac{x^{\frac{1}{\theta}}}{\sigma}} \]

(21)

ML Estimation of the Parameters

Using the method of ML method of Estimation (MLE), we estimate the parameters of the OELLD. The likelihood function is:

\[ L(x; \lambda, \sigma, \theta) = \prod_{i=1}^{n} f(x; \lambda, \sigma, \theta) \]

\[ \ln L = \ln \prod_{i=1}^{n} f(x; \lambda, \sigma, \theta) \]

\[ = n \ln f(x; \lambda, \sigma, \theta) \]

\[ = n \left\{ -\ln x + \ln \lambda + \ln \sigma + \ln (1 - \theta) - \frac{1}{\lambda} \left( \frac{x}{\sigma} \right)^{\theta} \right\} \]

\[ = n \left\{ -\ln x + \ln \lambda + \ln \sigma + \ln (1 - \theta) - \frac{1}{\lambda} x^{\theta - 1} \right\} \]

\[ = n \left\{ \ln \lambda - \ln x + \ln \sigma + \ln (1 - \theta) - \frac{1}{\lambda} x^{\theta - 1} \right\} \]

\[ + \ln (1 - \theta) \sum_{i=1}^{n} x_{i}^{\theta} \]

The ML equations of \( \lambda, \sigma \) and \( \theta \) are:

\[ \frac{\partial \ln L}{\partial \lambda} = n \left( \frac{1}{\lambda} x^{\theta - 1} \right) \]

\[ \frac{\partial \ln L}{\partial \sigma} = n \left( \frac{1}{\sigma} \right) \sum_{i=1}^{n} x_{i}^{\theta} = 0 \]

and

\[ \frac{\partial \ln L}{\partial \theta} = n \left( -\ln x + \ln \lambda + \ln \sigma + \ln (1 - \theta) \right) \sum_{i=1}^{n} x_{i}^{\theta} = 0 \]

\[ \frac{\partial \ln L}{\partial x} = \frac{n}{\theta} \ln \lambda + \sum_{i=1}^{n} \ln x_{i} - \frac{1}{\lambda} \sum_{i=1}^{n} x_{i}^{\theta} \ln x_{i} \left( \frac{\theta}{\lambda} x_{i}^{\theta - 1} \right) \ln x_{i} \left( \frac{1}{\sigma} \right) = 0 \]
ML estimates of the parameters $\lambda$, $\sigma$ and $\theta$ can be obtained by simultaneously solving the above three equations using some numerical iterative techniques.

Second derivatives of MLEs are:

$$\frac{\partial^2 \ln L}{\partial \lambda^2} = \frac{n}{\lambda^2} - \frac{2}{n} \sum_{i=1}^{n} \left( \frac{x_i}{\sigma} \right)^\theta$$

$$\frac{\partial^2 \ln L}{\partial \sigma^2} = \frac{n\theta}{\lambda \sigma} - \frac{n\theta^2}{\lambda \sigma^2} + \frac{n}{\sigma} \sum_{i=1}^{n} \left( \frac{x_i}{\sigma} \right)^\theta$$

$$\frac{\partial^2 \ln L}{\partial \theta^2} = -\frac{n\theta^2}{\lambda \sigma^2} + \frac{n\theta^2}{\lambda \sigma^2} + \frac{n}{\sigma} \sum_{i=1}^{n} \left( \frac{x_i}{\sigma} \right)^\theta$$

$$\frac{\partial^2 \ln L}{\partial \lambda \partial \sigma} = -\frac{n\theta}{\lambda \sigma} + \frac{n\theta^2}{\lambda \sigma^2}$$

$$\frac{\partial^2 \ln L}{\partial \lambda \partial \theta} = -\frac{n\theta^2}{\lambda \sigma^2} + \frac{n\theta^2}{\lambda \sigma^2}$$

$$\frac{\partial^2 \ln L}{\partial \sigma \partial \theta} = -\frac{n\theta}{\lambda \sigma} + \frac{n\theta^2}{\lambda \sigma^2} + \frac{n}{\sigma} \sum_{i=1}^{n} \left( \frac{x_i}{\sigma} \right)^\theta$$

Data Analysis

In this section, we study the application of the OELLD (and their sub-models: ELLog, LeLLog and LLog distributions considered by Lemonte (2014)) for a real lifetime data set to illustrate its potentiality. The following real lifetime data set corresponds to an uncensored data set from Nichols and Padgett (2006) on breaking stress of carbon fibres (in Gba):

$$3.70, 2.74, 2.73, 2.50, 3.60, 3.11, 3.27, 3.28, 3.09, 1.87, 3.15, 4.90, 3.75, 2.43, 2.95, 2.97, 3.39, 2.96, 2.53, 2.67, 2.93, 3.22, 3.39, 2.81, 4.20, 3.33, 2.55, 3.31, 3.31, 2.85, 2.56, 3.56, 3.15, 2.35, 2.55, 2.59, 2.38, 2.81, 2.77, 2.17, 2.83, 1.92, 1.41, 3.68, 2.97, 1.36, 0.98, 2.76, 4.91, 3.68, 1.84, 1.59, 3.19, 1.57, 0.81, 5.56, 1.73, 1.59, 2.00, 1.22, 1.12, 1.71, 2.17, 1.17, 5.08, 2.48, 1.18, 3.51, 2.17, 1.69, 1.25, 4.38, 1.84, 0.39, 3.68, 2.48, 0.85, 1.61, 2.79, 4.70, 2.03, 1.80, 1.57, 1.08, 2.03, 1.61, 2.12, 1.89, 2.88, 2.82, 2.05, 3.65.$$
Compute $v_i = H(x_i; \hat{\theta})$, where the $x_i$'s are in ascending order and then $y_i = \phi^{-1}(v_i)$, where $\phi(\cdot)$ is the standard normal c.d.f. and $\phi^{-1}(\cdot)$ is its inverse.

Compute $u_i = \phi\left(\frac{y_i - \bar{y}}{s_y}\right)$, where $\bar{y} = \frac{1}{n}\sum_{i=1}^{n} y_i$ and $s_y^2 = \frac{(n-1)}{n}\sum_{i=1}^{n} (y_i - \bar{y})^2$.

Calculate $W^2 = \sum_{i=1}^{n} \left[ u_i - (2i-1)/(2n) \right]^2 + 1/(12n)$ and

$A^2 = -n - (1/n) \sum_{i=1}^{n} \ln\left(u_i\right)$,

and then $W^* = W^2(1 + 0.5/n)$ and $A^* = A^2(1 + 0.75/n + 2.25/n^2)$.

The Table 1 lists the MLEs (and the corresponding standard errors in parentheses) of the parameters of all the models for the data set (breaking stress of carbon fibres). The statistics $W^*$ and $A^*$ are also listed in this Table 1 for the models. It can be seen from the table given below, the proposed OELLD has the smallest values for the statistics $W^*$ and $A^*$ than most of the other models, that is, the proposed model fits the breaking stress of carbon fibres data better than most of the other models considered. More information is provided by a visual comparison in Fig. 4 of the histogram of the data with the fitted OELLD density function. Clearly, the OELLD distribution provides a closer fit to the histogram. The Kaplan-Meier (K-M) estimate and the estimated survival function of the fitted OELLD distribution is shown in Fig. 4. OELLD has three parameters only. From this plot, note that the OELLD model fits the data adequately and hence can be adequate for this data.

| Distribution                  | Estimates       | $W^*$          | $A^*$          |
|------------------------------|-----------------|----------------|----------------|
| Beta log logistic (a,b,a,b)  | 0.09 (0.1700)   | 0.2254 (0.4452)| 3.1486 (0.1851)| 25.417 (46.670) |
| OELLD(σ, λ, θ)               | 2.3743 (6.3663) | 1.8227 (13.6484)| 2.7931 (0.2145)| 0.0622 0.4158 |
| Exponentiated log logistic(a,α,β)| 0.3339 (0.0998) | 3.3815 (0.2270) | 7.4714 (1.4975) | 0.04627 0.3019 |
| LeLLog(b, α, β)              | 7.8795 (11.370) | 5.6426 (3.3334) | 3.0234 (0.3873) | 0.06717 0.38989 |
| Exponentiated Weibull(α, β, a)| 0.0928 (0.0904) | 2.4091 (0.5930) | 1.3168 (0.5969) | 0.07036 0.41313 |
| Marshall-Olkin Weibull(α, γ, λ)| 0.6926 (0.8310) | 3.0094 (0.7181) | 0.0309 (0.0472) | 0.07052 0.43016 |
| Beta half-Cauchy              | (φ, a, b)       | 15.194 (20.687) | 5.5944 (0.8087) | 46.116 (70.775) |
| Log Logistic (α, β)           | 2.4984 (0.1051) | 4.1179 (0.3444) | 0.23903 1.2409 |
| Weibull(α, β)                 | 0.049 (0.0138)  | 2.7929 (0.2131) | 0.06227 0.41581 |
| Gamma(λ, η)                  | 5.9526 (0.8193) | 2.2708 (0.3261) | 0.14802 0.75721 |
| Log-normal(μ, σ)             | 0.8774 (0.0444) | 0.4439 (0.0314) | 0.27734 1.48332 |
| Birnbaum-Saunders(a, β)       | 0.4622 (0.0327) | 2.366 (0.1064)  | 0.29785 1.61816 |

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The estimated variance-covariance matrix is:

\[ I^{-1}(\theta) = \begin{bmatrix}
\frac{\partial^2 \ln L}{\partial \sigma^2} & \frac{\partial^2 \ln L}{\partial \sigma \partial \lambda} & \frac{\partial^2 \ln L}{\partial \sigma \partial \theta} \\
\frac{\partial^2 \ln L}{\partial \sigma \partial \lambda} & \frac{\partial^2 \ln L}{\partial \lambda^2} & \frac{\partial^2 \ln L}{\partial \lambda \partial \theta} \\
\frac{\partial^2 \ln L}{\partial \sigma \partial \theta} & \frac{\partial^2 \ln L}{\partial \lambda \partial \theta} & \frac{\partial^2 \ln L}{\partial \theta^2}
\end{bmatrix}^{-1} \]

\[
= \begin{bmatrix}
138.4137 & 64.5495 & -43.6248 \\
64.5494 & 30.1081 & 20.3428 \\
-43.6248 & 20.3428 & 35.5612 \\
40.530 & 86.878 & 0.021 \\
-86.876 & 186.278 & -0.015 \\
0.026 & -0.024 & 0.046
\end{bmatrix}
\]

Concluding Remarks

In this study, we proposed a new probability distribution and named it as Odds Exponential Log Logistic Distribution (OELLD). This distribution is a particular case of T-X family of distributions proposed by Alzaatreh et al. (2013). The structural properties of this distribution have been studied and inferences on parameters have also been mentioned. The advantage of this proposed distribution is, it has only three parameters that are to be estimated. The appropriateness of fitting the odds exponential log logistic distribution has been established by analyzing a real lifetime data set.

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Author’s Contributions

Rosaiah Kanaparthi: Wrote section 1.
Gadde Srinivasa Rao: Wrote section 4.
Kruthiventi Kalyani: Wrote section 3.
Devireddy Charana Udaya Sivakumar: Wrote section 2.

Ethics

This article is original and contains unpublished material. The corresponding author confirms that all of the other authors have read and approved the manuscript and no ethical issues involved.

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