On a new family of Kies Burr III distribution: Development, properties, characterizations, and applications

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Abstract. In this paper, a new lifetime family of distributions called ‘New Family of Kies Burr III (NFKBIII) distribution’ was developed by using T-X family technique. The NFKBIII distribution is very flexible and its hazard rate function accommodates various shapes such as increasing, decreasing, increasing-decreasing-increasing, and bathtub. The density function of the NFKBIII was arc, J, reverse-J, U, bimodal, left-skewed, right-skewed and symmetrical shaped. Some structural and mathematical properties including quantiles, sub-models, ordinary moments, moments of order statistics, incomplete moments, mean deviations, inequality curves, residual life functions, and reliability measures were derived. Two characterizations for the NFKBIII distribution were studied. The Maximum Likelihood Estimates (MLEs) for unknown parameters of NFKBIII distribution were obtained. A simulation study was performed to evaluate the behavior of the maximum likelihood estimators. The NFKBIII distribution was applied to two real data sets to illustrate its potentiality and utility. The adequacy of the NFKBIII distribution was tested via different goodness of fit statistics.

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1. Introduction

Although numerous univariate continuous distributions have been established in recent decades, many datasets composed of reliability, life testing, risk analysis, finance, ecology, climatology, geology, hydrology, and other fields do not fit these distributions. Therefore, the application of the modified distributions to problems in these fields is a vibrant necessity, today.

The modified, generalized, and extended distributions are attained by adding one or more parameters, or introducing some transformation, to the parent distribution. Therefore, the new proposed distributions provide best fit among the sub and competing models.

Burr [1] proposed a family of 12 distributions by fitting cumulative frequency functions to frequency data called Burr family. Burr distributions III, VI, X, and XII may enjoy applications. Burr III (BIII) distribution is commonly applied to model risk data in business and finance, crop rice in market, failure time data in life testing, and reliability and ozone data in environmental sciences.

Many modified, generalized, and extended types of BIII distribution are presented in statistical literature such as two-parameter family of distributions [2], inverse Burr [3], BIII type [4], extended Burr III [5],

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Dagum [6], modified BIII [7], McDonald BIII [8], interpolating family [9], mixture of two BIII [10], generalized gamma BIII [11], four-parameter gamma BIII [12], odd BIII family [13], Kumaraswamy odd Burr G family [14], and generalized BIII [15].

Marshall and Olkin [16] presented a new technique to add a parameter to a family of distribution. Cordeiro and Castro [17] established Kumaraswamy generalized family with its distributional properties. Alizadeh et al. [18] studied Burr generalized family with various properties. Cordeiro et al. [19] developed the generalizability of odd log-logistic family with properties. Haghighi et al. [20] presented a new generalized odd log-logistic family of distributions. Korkmaz and Genç [21,22] studied a generalized two-sided class of distributions along with applications. Cordeiro et al. [23] studied a new family based on the Burr XII density with detailed properties. Alizadeh et al. [24] studied the odd log-logistic logarithmic class of continuous distributions. Yousif et al. [25] developed Burr Hatke-G family of distributions. Korkmaz et al. [26] presented the Weibull Marshall-Olkin family along with its properties.

The main concern of this article is to develop and study a flexible lifetime family of BIII-type distribution with two extra shape parameters and two location parameters called the NFKBIII distribution. The shapes of NFKBIII density are arc, J, reverse-J, U, bimodal, left-skewed, right-skewed, and symmetrical shapes. The hazard rate function for the NFKBIII distribution is characterized by various shapes such as increasing, decreasing, increasing-decreasing, increasing, and bathtub. The NFKBIII distribution is the best model for modeling data such as time to failures of items in life testing, maximum annual flood discharges in hydrology, and other various fields. The NFKBIII distribution offers better fits than sub and competing models.

This paper is organized as follows. In Section 2, the NFKBIII distribution is derived from T-X family technique, transformation, and compounding mixture of distributions. Structural properties, quantile function, sub-models, and various plots of density and hazard rate functions are discussed. In Section 3, ordinary moments, moments of order statistics, incomplete moments, mean deviations, inequality curves, residual life functions, and reliability measures are derived. The characterization of the NFKBIII distribution is studied in Section 4. In Section 5, the Maximum Likelihood Estimates (MLEs) for unknown parameters of the NFKBIII distribution are obtained. In Section 6, a simulation study is performed to assess the behavior of the maximum likelihood estimators. In Section 7, the potentiality and utility of the NFKBIII distribution is illustrated via its application to two real data sets: times to failures of devices and maximum annual flood discharges. The adequacy of the NFKBIII distribution is tested via different goodness of fit statistics. The ultimate comments are given in Section 8.

2. Development of NFKBIII distribution

The cumulative distribution function (cdf) of the generalized uniform distribution is given by:

\[
G(x; a, b, \kappa) = \frac{x^{\kappa} - a^{\kappa}}{b^{\kappa} - a^{\kappa}}, \quad x \in [a, b], \quad a > 0, \quad b > 0, \quad \kappa > 0.
\]  

The odds ratio for the generalized uniform random variable \(X\) is given below:

\[
W(G(x)) = \frac{G(x; a, b, \kappa)}{1 - G(x; a, b, \kappa)} = \frac{x^{\kappa} - a^{\kappa}}{b^{\kappa} - x^{\kappa}}.
\]  

Gurvich et al. [27] replaced \(x\) with odds ratio of the Weibull distribution for the development of a class of extended Weibull distributions. Alzaatreh et al. [28] developed the cdf of the T-X family of distributions as follows:

\[
W(G(x)) = \int_0^x r(t) \, dt,
\]  

where \(W(G(x))\) is a function of \(G(x)\) and \(r(t)\) is the pdf of a non-negative random variable.

Bourguignon et al. [29] inserted the odds ratio of a baseline distribution in place of \(x\) in the cdf of the Weibull distribution to develop a new family of distributions.

The NFKBIII was developed by inserting the odds ratio for the generalized uniform in place of \(x\) in the cdf of MBIII distribution. The cdf for the NFKBIII distribution is obtained as follows:

\[
F(x) = \int_0^{\gamma (b - x)^{\kappa}} \alpha \beta t^{\gamma - 1} (1 + \gamma t^{\beta})^{-\frac{\gamma}{\beta} - 1} \, dt,
\]

or:

\[
F(x; \alpha, \beta, \gamma, \lambda) = \int_0^{\gamma (b - x)^{\kappa}} \alpha \beta t^{\gamma - 1} (1 + \gamma t^{\beta})^{-\frac{\gamma}{\beta} - 1} \, dt,
\]

or:

\[
F(x) = \left[ 1 + \gamma \left( \frac{b^{\kappa} - x^{\kappa}}{x^{\kappa} - a^{\kappa}} \right)^{\beta} \right]^{-\frac{\gamma}{\beta}}, \quad a \leq x < b.
\]

where \(a, b, \alpha, \beta, \kappa, \gamma\) are the positive parameters, among which \(a, b\) are location parameters and \(\alpha, \beta, \kappa, \gamma\) are shape parameters. Clearly, \(F(x)\) is a strictly increasing and differential cdf on \((a, b)\).

The pdf of the NFKBIII distribution is given below:
\[ f(x) = \alpha \beta (b^k - a^k) \kappa x^{k-1} \left( \frac{b^k - x^k}{x^k - a^k} \right)^{\beta - 1} \left( \frac{x^k - a^k}{x^k - a^k} \right)^{\beta + 1} \]
\[
1 + \gamma \left( \frac{b^k - x^k}{x^k - a^k} \right)^{\beta} \left( \frac{Z}{\gamma Z_2} \right)^{-1}, \quad x > a.
\]

(5)

2.1. Transformation and compounding

The NFKBIII model was also developed by (i) transformation between the ratio of exponential and gamma random variables and (ii) compounding generalized inverse Kies (GNIK) and gamma distributions.

(i) Let \( Z_1 \) be a random variable having exponential distribution with parameter value 1 and \( Z_2 \) be a random variable with gamma, i.e., \( Z_2 \sim \text{gamma} \left( \frac{a}{\gamma}, 1 \right) \); then, using the relationship \( Z_1 = \gamma \left( \frac{x^k - a^k}{x^k - a^k} \right)^{\beta} Z_2 \), we have:

\[
X = \left\{ \left[ a^k + b^k \left( \frac{Z_1}{\gamma Z_2} \right)^{-\frac{1}{\beta}} \right] \right\}^{\frac{1}{\beta}}
\]

\[
1 + \left( \frac{Z_1}{\gamma Z_2} \right)^{-1}, \quad \sim \text{NFKBIII} \left( a, b, \alpha, \beta, \gamma, \kappa \right).
\]

(ii) Let \( X \) be a random variable with GNIK distribution, i.e., \( X \sim \text{GNIK} \left( x; a, b, \beta, \gamma, \kappa, \theta \right) \) and \( \theta \) be a random variable with gamma distribution, i.e., \( \theta \sim \text{gamma} \left( \theta; a, \gamma \right) \). Then, after simplifying the integral:

\[
f(x; a, b, \alpha, \beta, \gamma, \kappa) = \int_{0}^{\infty} \text{GNIK} \left( x \mid a, b, \beta, \gamma, \kappa, \theta \right) g(\theta \mid a, \gamma) d\theta
\]

we have \( X \sim \text{NFKBIII} \left( a, b, \alpha, \beta, \gamma, \kappa \right) \).

2.2. Structural properties

The survival, hazard, cumulative hazard, reverse hazard functions, and the Mills ratio of a random variable \( X \) with the NFKBIII distribution are given respectively below:

\[
S(x) = 1 - \left[ 1 + \gamma \left( \frac{b^k - x^k}{x^k - a^k} \right)^{\beta} \right]^{-\frac{1}{\beta}}, \quad x \geq a,
\]

(6)

\[ h(x) = \alpha \beta \kappa \left( b^k - a^k \right) x^{k-1} \]

\[
\frac{(b^k - x^k)^{\beta - 1}}{(x^k - a^k)^{\beta + 1}} \left[ 1 + \gamma \left( \frac{b^k - x^k}{x^k - a^k} \right)^{\beta} \right]^{-\frac{1}{\beta}}, \quad x > a.
\]

(7)

\[ H(x) = -\ln \left\{ 1 - \left[ 1 + \gamma \left( \frac{b^k - x^k}{x^k - a^k} \right)^{\beta} \right]^{-\frac{1}{\beta}} \right\}, \quad x \geq a,
\]

(8)

\[
r(x) = \frac{f(x)}{F(x)} = \alpha \beta \kappa x^{k-1} \left( \frac{b^k - x^k}{x^k - a^k} \right)^{\beta - 1} \left( \frac{x^k - a^k}{x^k - a^k} \right)^{\beta + 1} \cdot \frac{1 + \gamma \left( \frac{b^k - x^k}{x^k - a^k} \right)^{\beta}}{1 + \gamma \left( \frac{Z}{\gamma Z_2} \right)^{-1}}, \quad x > a,
\]

(9)

and:

\[
m(x) = \frac{1 - F(x)}{f(x)} = \frac{1 - \left[ 1 + \gamma \left( \frac{b^k - x^k}{x^k - a^k} \right)^{\beta} \right]^{-\frac{1}{\beta}}}{\alpha \beta \kappa x^{k-1} \left( \frac{b^k - x^k}{x^k - a^k} \right)^{\beta - 1} \left( \frac{x^k - a^k}{x^k - a^k} \right)^{\beta + 1} \left[ 1 + \gamma \left( \frac{Z}{\gamma Z_2} \right)^{-1} \right]^{-\frac{1}{\beta}}}.
\]

(10)

The elasticity \( e(x) = x r(x) = \frac{dn F(x)}{dn x} \) for the NFKBIII distribution is:

\[ e(x) = \alpha \beta \left( b^k - a^k \right) \kappa x^{k-1} \left( \frac{b^k - x^k}{x^k - a^k} \right)^{\beta - 1} \left( \frac{x^k - a^k}{x^k - a^k} \right)^{\beta + 1} \left[ 1 + \gamma \left( \frac{b^k - x^k}{x^k - a^k} \right)^{\beta} \right]^{-1}.
\]

(11)

The quantile function of NFKBIII distribution is:

\[
x_q = \left[ a^k \gamma^{-\frac{1}{\beta}} (q^{-\frac{1}{\beta}} - 1)^{\frac{1}{\beta}} + b^k \right]^{\frac{1}{\gamma}}
\]

\[
\left[ a^k \gamma^{-\frac{1}{\beta}} (q^{-\frac{1}{\beta}} - 1)^{\frac{1}{\beta}} - 1 \right],
\]

and its random number generator is:

\[
X = \left[ a^k \gamma^{-\frac{1}{\beta}} (Z^{-\frac{1}{\beta}} - 1)^{\frac{1}{\beta}} + b^k \right]^{\frac{1}{\gamma}}
\]

\[
\left[ a^k \gamma^{-\frac{1}{\beta}} (Z^{-\frac{1}{\beta}} - 1)^{\frac{1}{\beta}} - 1 \right],
\]

where the random variable \( Z \) has the uniform distribution on (0, 1).

2.3. Sub-models

The NFKBIII distribution is widely applicable to life testing, reliability concept, survival analysis, and hydrology. The NFKBIII distribution has the subsequent nested models (Table 1).

2.4. Plots for the NFKBIII density and hazard rate functions

Figure 1 shows that the shapes of the NFKBIII density are arc, J, reverse-J, U, bimodal, left-skewed, right-skewed, and symmetrical (Figure 1). The shapes of failure rate function for the NFKBIII distribution are increasing, decreasing, increasing-decreasing-increasing, and bathtub (Figure 2).
Table 1. Sub-models of the New Family of Kies Burr III (NFKBIII) distribution.

|   |   |   |   |   |   |
|---|---|---|---|---|---|
| 1 | $X$ | $a$ | $b$ | $\alpha$ | $\beta$ | $\gamma$ | $\kappa$ |
| 2 | $X$ | $a$ | $b$ | $\alpha$ | $\beta$ | $\gamma$ | 1 |
| 3 | $X$ | $a$ | $b$ | $\alpha$ | $\beta$ | $\gamma$ | 1 |
| 4 | $X$ | $a$ | $b$ | $\alpha$ | $\beta$ | $\gamma$ | 1 |
| 5 | $X$ | 0 | 1 | $\alpha$ | $\beta$ | $\gamma$ | 1 |
| 6 | $X$ | 0 | 1 | $\alpha$ | $\beta$ | $\gamma$ | 1 |
| 7 | $X$ | $a$ | $b$ | $\alpha$ | $\beta$ | $\gamma$ | $\kappa$ |
| 8 | $X$ | $a$ | $b$ | $\alpha$ | $\beta$ | $\gamma$ | $\kappa$ |
| 9 | $X$ | $a$ | $b$ | $\alpha$ | $\beta$ | $\gamma$ | 1 |
| 10 | $X$ | 0 | 1 | $\alpha$ | $\beta$ | $\gamma$ | 1 |
| 11 | $X$ | $a$ | $b$ | $\alpha$ | $\beta$ | $\gamma$ | $\kappa$ |
| 12 | $X$ | 0 | 1 | $\alpha$ | $\beta$ | $\gamma$ | $\kappa$ |
| 13 | $X$ | $a$ | $b$ | $\alpha$ | $\beta$ | $\gamma$ | $\kappa$ |
| 14 | $X$ | 0 | 1 | $\alpha$ | $\beta$ | $\gamma$ | $\kappa$ |
| 15 | $X$ | $a$ | $b$ | $\alpha$ | $\beta$ | $\gamma$ | $\kappa$ |
| 16 | $X$ | 0 | 1 | $\alpha$ | $\beta$ | $\gamma$ | $\kappa$ |
| 17 | $X$ | 0 | 1 | $\alpha$ | $\beta$ | $\gamma$ | $\kappa$ |
| 18 | $X$ | $a$ | $b$ | $\alpha$ | $\beta$ | $\gamma$ | $\kappa$ |
| 19 | $X$ | $a$ | $b$ | $\alpha$ | $\beta$ | $\gamma$ | $\kappa$ |
| 20 | $X$ | 0 | 1 | $\alpha$ | $\beta$ | $\gamma$ | $\kappa$ |
| 21 | $X$ | $a$ | $b$ | $\alpha$ | $\beta$ | $\gamma$ | 1 |
| 22 | $X$ | 0 | $b$ | $\alpha$ | $\beta$ | $\gamma$ | 1 |
| 23 | $X$ | 0 | 0 | $\alpha$ | $\beta$ | $\gamma$ | 1 |
| 24 | $X$ | 0 | 0 | $\alpha$ | $\beta$ | $\gamma$ | 1 |
| 25 | $X$ | 0 | 0 | $\alpha$ | $\beta$ | $\gamma$ | 1 |
| 26 | $X$ | 0 | 0 | $\alpha$ | $\beta$ | $\gamma$ | 1 |
| 27 | $X$ | 0 | 0 | $\alpha$ | $\beta$ | $\gamma$ | 1 |

Figure 1. Plots of pdf of New Family of Kies Burr III (NFKBIII) distribution.

Figure 2. Plots of hrf of New Family of Kies Burr III (NFKBIII) distribution.
3. Mathematical properties

Some descriptive measures for the NFKBIII distribution such as ordinary and incomplete moments, inequality curves, mean deviations, residual life functions, and reliability measures are established in this section.

3.1. Moments of the NFKBIII distribution

The rth moment about origin of X with the NFKBIII distribution is:

\[ \mu_r = E(X^r) = \int_a^b x^r f(x) \, dx, \]

\[ E(X^r) = \alpha \beta (b^\kappa - a^\kappa) \kappa \int_a^b x^{r-1} \frac{(b^\kappa - x^\kappa)^{\beta-1}}{(x^\kappa - a^\kappa)^{\beta+1}} \left[ 1 + \gamma \left( \frac{b^\kappa - x^\kappa}{x^\kappa - a^\kappa} \right) \right]^{\frac{1}{\beta}-1} \, dx. \]

Letting:

\[ \gamma \left( \frac{b^\kappa - x^\kappa}{x^\kappa - a^\kappa} \right) = w \]

and:

\[ x = \left\{ \frac{(a^\kappa - b^\kappa)}{1 + (\gamma^{-1}w)^{-\frac{1}{\beta}} + b^\kappa} \right\} ^{\frac{1}{\beta}}, \]

we arrive at:

\[ E(X^r) = \frac{\alpha}{\gamma} \int_0^\infty \left\{ \frac{(a^\kappa - b^\kappa)}{1 + (\gamma^{-1}w)^{-\frac{1}{\beta}}} + b^\kappa \right\} ^{\frac{1}{\beta}} \left[ 1 + w \right]^{\frac{1}{\beta}-1} \, dw, \]

\[ E(X^r) = \frac{\alpha}{\gamma} \sum_{\ell=0}^{r-1} \left( \begin{array}{c} r \\ \ell \end{array} \right) (a^\kappa - b^\kappa) \ell!(r-\ell)! \]

\[ \sum_{\nu=0}^{\infty} \frac{(-1)^\nu (\ell)_{\nu} \gamma^\frac{\nu}{\beta}}{\nu!} \left[ \int_0^\infty w^{-\frac{\nu}{\beta}} [1 + w]^{-\frac{1}{\beta}-1} \, dw \right], \]

and observe that:

\[ \mu_r = \frac{\alpha}{\gamma} \sum_{\ell=0}^{r-1} \left( \begin{array}{c} r \\ \ell \end{array} \right) (a^\kappa - b^\kappa) \ell!(r-\ell)! \]

\[ \sum_{\nu=0}^{\infty} \frac{(-1)^\nu (\ell)_{\nu} \gamma^\frac{\nu}{\beta}}{\nu!} B \left( 1 - \frac{\nu}{\beta}, \frac{\alpha}{\gamma} + \frac{\nu}{\beta} \right), \]

\[ r = 1, 2, 3, \ldots, \]

where \( (\ell)_k = \frac{\Gamma(\ell+k)}{\Gamma(\ell)} \) is the Pochhammer symbol.

The factorial moments \( E[X]_n = \sum_{r=1}^{n} \theta_r E(X^r) \) for the NFKBIII distribution are:

\[ E[X]_n = \sum_{r=1}^{n} \theta_r \sum_{\ell=0}^{\infty} \left( \begin{array}{c} r \\ \ell \end{array} \right) (\alpha - \beta)^\ell b^{r-\ell} \]

\[ \sum_{k=0}^{\infty} \frac{(-1)^k (\ell)_k \gamma^\frac{k}{\beta}}{k!} B \left( 1 - \frac{k}{\beta}, \frac{\alpha}{\gamma} + \frac{k}{\beta} \right), \]

where \([Z]_i = Z(Z + 1)(Z + 2), \ldots, (Z + i - 1)\) and \( \theta_r \) is Stirling number of the first type.

The Mellin transform was used to obtain moments of a probability distribution. By definition, the Mellin transform is:

\[ M \{ f(x); s \} = f^s \quad \text{for} \quad s = \int_0^\infty f(x) x^{-1} \, dx. \]

The Mellin transform of X with the NFKBIII distribution is:

\[ M \{ f(x); s \} = \frac{\alpha}{(\mu_2)^{\frac{s}{2}}} \sum_{k=0}^{\infty} \frac{(-1)^k (\ell)_{\nu} \gamma^\frac{\nu}{\beta} \ell!}{k!} B \left( 1 - \frac{k}{\beta}, \frac{\alpha}{\gamma} + \frac{k}{\beta} \right). \]

The rth moment about means, Pearson’s measures for skewness and kurtosis, moment generating function, and cumulants of X for the NFKBIII distribution were obtained through the following relations:

\[ \mu_r = \sum_{i=1}^{r} \left( \begin{array}{c} r \\ i \end{array} \right) (-1)^i \mu_i \mu_{r-i}. \]

\[ \gamma_1 = \frac{\mu_3}{(\mu_2)^{\frac{3}{2}}}, \quad \beta_2 = \frac{\mu_4}{(\mu_2)^{\frac{3}{2}}}, \]

\[ M_X(t) = E[e^{tX}] = \sum_{r=1}^{\infty} \frac{t^r}{r!} E(X)^r. \]

\[ k_r = \mu_r - \sum_{c=1}^{r-1} (\ell-1)c_k \mu_{r-c}. \]

Table 2 displays the numerical descriptive measures such as median, mean, standard deviation, skewness, and kurtosis of the NFKBIII distribution for the carefully chosen parameter values to describe their effect on these descriptive measures.

3.2. Moments of order statistics

Moments of order statistics were applied to life testing and reliability. Moments of order statistics were aimed at anticipating the possible failure of future items after few initial failures.

The pdf for the mth order statistic \( X_{m:n} \) is as follows:

\[ \]
Table 2. Median, mean, standard deviation, skewness, and Kurtosis of the New Family of Kies Burr III (NFKBIII) distribution.

| Parameters | Median | Mean | Standard deviation | Skewness | Kurtosis |
|------------|--------|------|--------------------|----------|----------|
| $\alpha, \beta, \gamma, \kappa, \alpha = 0.1, b = 5$ | 0.4897 | 1.4750 | 1.7079 | 0.9765 | 2.3803 |
| 0.5, 0.5, 0.5, 0.5, 0.5 | 0.6763 | 1.1333 | 1.1156 | 1.2380 | 3.7107 |
| 10, 0.5, 0.5, 0.5 | 2.1126 | 2.3588 | 1.8197 | 0.1678 | 1.4319 |
| 1, 1, 1, 1, 1 | 3.5333 | 3.3328 | 1.1766 | -0.5611 | 2.3903 |
| 2, 1, 1, 1 | 3.3649 | 3.3649 | 1.1546 | -0.5638 | 2.3971 |
| 1, 5, 1, 1 | 3.1834 | 3.0379 | 1.2827 | -0.3377 | 2.0496 |
| 1, 1, 1, 5, 0.5 | 1.6268 | 1.9349 | 1.4408 | 0.4984 | 2.0577 |
| 1.5, 1, 1, 1, 1, 5 | 2.8765 | 2.8088 | 1.1137 | -0.2179 | 2.2432 |
| 1.5, 1.5, 1, 1, 1, 5 | 3.4298 | 3.2977 | 0.9797 | -0.5674 | 2.7456 |
| 1.5, 1, 1, 1, 1.5, 2.5 | 3.9849 | 3.8405 | 0.7525 | -0.9578 | 3.7872 |
| 1.5, 1, 1, 1, 1, 5, 3 | 4.1375 | 4.0009 | 0.6698 | -1.0776 | 4.2189 |
| 1.5, 1, 1, 1, 1, 5, 0.5 | 1.9744 | 2.0897 | 1.1797 | 0.3375 | 2.2304 |
| 2.5, 1, 1, 1, 1, 5 | 2.5717 | 2.5002 | 1.0939 | 0.0430 | 2.1806 |
| 2, 2.2 | 3.8261 | 3.7287 | 0.6639 | -0.8429 | 3.8245 |
| 2.5, 1, 1, 1, 1.5, 2.5 | 4.2032 | 4.0413 | 0.6924 | -1.2421 | 4.6981 |
| 2.5, 1, 1, 1, 1.5, 5 | 4.0501 | 3.9854 | 0.4675 | -0.9543 | 4.6011 |
| 5, 2, 1, 1, 1, 5 | 4.2659 | 4.2409 | 0.3336 | -0.5782 | 3.6917 |
| 3.25, 2, 4, 0.65, 1, 5 | 3.7515 | 3.7577 | 0.4326 | 0.0016 | 2.7084 |
| 4.5, 2.4, 4, 0.65, 1, 5 | 3.8735 | 3.8788 | 0.3956 | 0.0010 | 2.6739 |
| 5.2, 5, 2, 5, 1, 5 | 4.2639 | 4.2409 | 0.3336 | -0.5782 | 3.6917 |
| 5.2, 5, 2, 5, 0.5, 5 | 3.2661 | 3.2192 | 0.9057 | -0.2531 | 2.4020 |
| 6, 2, 1, 5, 0.5, 5 | 3.0029 | 3.0224 | 0.7507 | 0.0597 | 2.5103 |
| 6, 2, 1, 5, 0.5, 0.5 | 4.3075 | 4.2356 | 0.4694 | -0.8193 | 3.6134 |
| 5, 1, 2, 5, 1, 5, 5 | 4.2268 | 4.1482 | 0.5200 | -0.8090 | 3.5801 |
| 5, 0, 1, 5, 1, 5, 5 | 4.9222 | 4.6458 | 0.6553 | -3.0314 | 13.2449 |
| 5, 1, 1, 5, 1, 5 | 4.5433 | 4.3729 | 0.5804 | -1.5137 | 5.0680 |

\[
f(x_{m:n}) = \frac{1}{B(m, n-m+1)}[F(x)]^{m-1} \\
[1 - F(x)]^{n-m} f(x).
\]

The pdf of $X_{m:n}$ for the NFKBIII distribution is given below:

\[
f_{X_{m:n}}(x) = \left\{ \frac{1}{B(m, n-m+1)} \sum_{i=0}^{n-m} (-1)^i \binom{n-m}{i} \right\} \times \alpha \beta (b^x - a^x)^{\kappa x - 1} (\frac{b^x - x^x}{x^x - a^x})^{\beta - 1} (\frac{b^x - x^x}{x^x - a^x})^{\gamma - 1}. \tag{15}
\]

Moments about the origin of $X_{m:n}$ for the NFKBIII distribution are:

\[
E(X_{m:n}^r) = \int_a^b x^r f(x_{m:n}) dx.
\]

Eq. (18) is shown in Box I.

3.3. **Incomplete moments**

Bonferroni and Lorenz curves can be easily computed...
\[ E(X^r_{m:n}) = \frac{\alpha}{\gamma} B(m, n - m + 1) \sum_{i=0}^{n-m} \sum_{\ell=0}^{\infty} \sum_{\nu=0}^{\infty} \left( \begin{array}{c} i \\ \ell \\ \nu \end{array} \right) (a^\kappa - b^\kappa)^\ell (r - \epsilon \ell)^\nu \frac{(-1)^{\ell+\nu}}{\nu!} B \left( 1 - \frac{\nu}{\beta}, \frac{\alpha}{\gamma} (m + i) + \frac{\nu}{\beta} \right), \]

\[ r = 1, 2, 3, \ldots \]

Box I

using first incomplete moment. The life testing features such as residual life and mean inactivity life functions can be obtained from incomplete moments. The lower incomplete moments for the random variable \( X \) with the NFKBIII distribution are given below:

\[ M'_L(z) = E_{X \leq z} (X^r) = \alpha \beta (b^\kappa - a^\kappa) \kappa \int_a^z x^r x^{\kappa-1} \left( \frac{b^\kappa - x^\kappa}{x^\kappa - a^\kappa} \right)^{\beta-1} \left( 1 + \frac{b^\kappa - x^\kappa}{x^\kappa - a^\kappa} \right)^{-\frac{\kappa-1}{\kappa}} dx. \]

Letting:

\[ \gamma \left( \frac{b^\kappa - x^\kappa}{x^\kappa - a^\kappa} \right)^{\beta} = w \]

and:

\[ x = \left( a^\kappa - b^\kappa \right) \left[ 1 + (\gamma^{-1} w)^{-\frac{1}{\kappa}} \right]^{-1} + b^\kappa \]

we arrive at:

\[ E(X^r) = \frac{\alpha}{\gamma} \int_a^z \gamma \left( \frac{b^\kappa - x^\kappa}{x^\kappa - a^\kappa} \right)^{-\frac{\kappa-1}{\kappa}} \left( a^\kappa - b^\kappa \right) \left[ 1 + (\gamma^{-1} w)^{-\frac{1}{\kappa}} \right]^{-1} + b^\kappa \right)^{\frac{\kappa}{\kappa}} [1 + w]^{-\frac{\kappa-1}{\kappa}} dw. \]

\[ E(X^r_{\leq z}) = \frac{\alpha}{\gamma} \sum_{\ell=0}^{\infty} \left( \begin{array}{c} \infty \\ \ell \end{array} \right) (a^\kappa - b^\kappa)^\ell b^{r - \epsilon \ell} \sum_{\nu=0}^{\infty} \frac{(-1)^{\nu} \gamma^\nu}{\nu!} B \left( 1 - \frac{\nu}{\beta}, \frac{\alpha}{\gamma} (m + i) + \frac{\nu}{\beta} \right), \]

and observe that:

\[ M'_U(z) = \left( \frac{\alpha}{\gamma} \right) \sum_{\ell=0}^{\infty} \left( \begin{array}{c} \infty \\ \ell \end{array} \right) (a^\kappa - b^\kappa)^\ell b^{r - \epsilon \ell} \]

\[ \sum_{\nu=0}^{\infty} \frac{(-1)^{\nu} \gamma^\nu}{\nu!} B \left( 1 - \frac{\nu}{\beta}, \frac{\alpha}{\gamma} (m + i) + \frac{\nu}{\beta} \right) \]

\[ r = 1, 2, 3, \ldots, \]

where \( B(z; \ldots) \) is the incomplete beta function.

The upper incomplete moments for the random variable \( X \) with the NFKBIII distribution are:

\[ E(X^r_{\geq z}) = \int_0^z x^r x^{\kappa} \alpha \beta (b^\kappa - a^\kappa) \kappa x^{\kappa-1} \left( \frac{b^\kappa - x^\kappa}{x^\kappa - a^\kappa} \right)^{\beta-1} \left( 1 + \frac{b^\kappa - x^\kappa}{x^\kappa - a^\kappa} \right)^{-\frac{\kappa-1}{\kappa}} dx. \]

\[ E(X^r_{\geq z}) = \frac{\alpha}{\gamma} \sum_{\ell=0}^{\infty} \left( \begin{array}{c} \infty \\ \ell \end{array} \right) (a^\kappa - b^\kappa)^\ell b^{r - \epsilon \ell} \]

\[ \sum_{\nu=0}^{\infty} \frac{(-1)^{\nu} \gamma^\nu}{\nu!} B \left( \frac{b^\kappa - z^\kappa}{z^\kappa - a^\kappa} \right)^{\beta}; 1 - \frac{\nu}{\beta}, \frac{\alpha}{\gamma} (m + i) + \frac{\nu}{\beta}. \]
The mean deviation about the mean is \( MD_X = E \left| X - \mu_1 \right| \). The mean deviation about the median is \( MD_M = E \left| X - M \right| \), where \( \mu_1 = E(X) \) and \( M = Q \) (0.5). Bonferroni and Lorenz curves for a specified probability \( p \) are computed by \( B(p) = \frac{M(n)(p)}{p^{\alpha}} \) and 
\[
L(p) = \frac{M(n)(q)}{p^{\alpha}}, \text{ where } q = Q(p).
\]

### 3.4. Residual life functions

The \( n \)th moment \( m_n(z) \) of residual life for \( X \) with the NFKBIII distribution is given by:

\[
m_n(z) = E \left[ (X - z)^n \mid X > z \right]
\]
\[
= \frac{1}{S(z)} \int_z^{\infty} (x - z)^n f(x)dx,
\]
\[
m_n(z) = \frac{1}{S(z)} \sum_{s=0}^{n} \binom{n}{s} (-z)^{n-s} E_{X > z}(X^s),
\]
\[
m_n(z) = \frac{1}{S(z)} \sum_{s=0}^{n} \binom{n}{s} (-z)^{n-s} \frac{\alpha}{\gamma} \sum_{\ell=0}^{s} \binom{s}{\ell} (a^\ell - b^\ell)^\ell \gamma^\ell \beta^\ell
\]
\[
\times \sum_{\ell=0}^{\infty} \binom{\ell}{\ell} (a^\ell - b^\ell)^\ell \gamma^\ell \beta^\ell
\]
\[
B \left[ \gamma \left( \frac{b^\ell - z^\ell}{x^\ell - a^\ell} \right)^{\beta}; 1 - \frac{\nu}{\beta} \frac{\alpha}{\gamma} + \frac{\nu}{\beta} \right].
\]

The residual life (MRL) function \( m_1(z) \) of a component at time \( z \), or the average remaining lifetime, is also called life expectancy given by:

\[
m_1(z) = \frac{1}{S(z)} \sum_{s=0}^{1} \binom{1}{s} (-z)^{1-s} \alpha \gamma
\]
\[
\sum_{\ell=0}^{z} \binom{\ell}{\ell} (a^\ell - b^\ell)^\ell \gamma^\ell \beta^\ell
\]
\[
B \left[ \gamma \left( \frac{b^\ell - z^\ell}{x^\ell - a^\ell} \right)^{\beta}; 1 - \frac{\nu}{\beta} \frac{\alpha}{\gamma} + \frac{\nu}{\beta} \right].
\]

The \( n \)th moment of reverse residual life \( M_n(z) \) for \( X \) with the NFKBIII distribution is:

\[
M_n(z) = E \left[ (z - X)^n \mid X \leq z \right]
\]
\[
= \frac{1}{F(z)} \int_a^z (z - x)^n f(x)dx,
\]
\[
M_n(z) = \frac{1}{F(z)} \sum_{s=0}^{n} (-1)^s \binom{n}{s} z^{n-s} E_{X \leq z}(X^s),
\]
\[
M_n(z) = \frac{1}{F(z)} \sum_{s=0}^{n} (-1)^s \binom{n}{s} z^{n-s} E_{X \leq z}(X^s),
\]
\[
M_n(z) = \frac{1}{F(z)} \sum_{s=0}^{n} (-1)^s \binom{n}{s} \gamma^{n-s} \sum_{\ell=0}^{s} \binom{s}{\ell} (a^\ell - b^\ell)^\ell \gamma^\ell \beta^\ell
\]
\[
\times \sum_{\ell=0}^{\infty} \binom{\ell}{\ell} (a^\ell - b^\ell)^\ell \gamma^\ell \beta^\ell
\]
\[
B \left\{ \gamma \left( \frac{b^\ell - z^\ell}{x^\ell - a^\ell} \right)^{\beta}; 1 - \frac{\nu}{\beta} \frac{\alpha}{\gamma} + \frac{\nu}{\beta} \right\}
\]
\[
M_n(z) = \frac{1}{F(z)} \sum_{s=0}^{n} (-1)^s \binom{n}{s} \gamma^{n-s} \sum_{\ell=0}^{s} \binom{s}{\ell} (a^\ell - b^\ell)^\ell \gamma^\ell \beta^\ell
\]
\[
\times \sum_{\ell=0}^{\infty} \binom{\ell}{\ell} (a^\ell - b^\ell)^\ell \gamma^\ell \beta^\ell
\]
\[
B \left\{ \gamma \left( \frac{b^\ell - z^\ell}{x^\ell - a^\ell} \right)^{\beta}; 1 - \frac{\nu}{\beta} \frac{\alpha}{\gamma} + \frac{\nu}{\beta} \right\}. \tag{23}
\]

### 3.5. Stress-strength reliability for the NFKBIII distribution

Let \( X_1 \) be strength and \( X_2 \) be stress and \( X_1 \) follow NFKBIII distribution \((\alpha_1, \beta, \gamma, \kappa, a, b)\) and \( X_2 \) follow NFKBIII distribution \((\alpha_2, \beta, \gamma, \kappa, a, b)\). Then \( R = Pr(X_2 < X_1) = \int_{a}^{b} f_{X_2}(x) f_{X_1}(x) dx \) is the reliability parameter \([32]\). The reliability of the component is computed as follows:

\[
R = \int_{a}^{b} \alpha_1 \beta (b^\alpha - a^\alpha)^2 k x^\kappa \left[ \frac{(b^\kappa - x^\kappa)^{\beta - 1}}{(x^\kappa - a^\kappa)^{\beta + 1}} \right]^{-\frac{\alpha_1}{\alpha_2}} dx,
\]
\[
R = \frac{\alpha_1}{\alpha_1 + \alpha_2}. \tag{25}
\]

Therefore, \( R \) is independent of \( a, b, \beta, \kappa \) and \( \gamma \).
3.6. Estimation of multicomponent stress-strength system reliability with NFKBIII distribution

Consider a system that has \( m \) identical components out of which \( s \) components are functioning. The strengths of \( m \) components are \( X_i, i = 1, 2, \ldots, m \) with common cdf \( F \), while the stress \( Y \) imposed on the components has cdf \( G \). The strengths \( X_i, i = 1, 2, \ldots, m \) and stress \( Y \) are i.i.d. distributed. The probability that system operates properly is reliability of the system, i.e.:

\[
R_{s,m} = P[\text{strengths} \ (X_i, i = 1, 2, \ldots, m) > \text{stress} \ (Y)]
\]

\[
R_{s,m} = P[\text{at the minimum "s" } \alpha \ f (X_i, i = 1, 2, \ldots, m) \ \text{ exceed } Y].
\]  

(26)

\[
R_{s,m} = \sum_{l=s}^{m} \left( \begin{array}{c} m \\ l \end{array} \right) \int_{-\infty}^{\infty} \left[ 1 - F(y) \right]^l F(y)^{m-l} dG(y). \quad (27)
\]

Let \( X \sim \text{NFKBIII} (\alpha_1, \beta, \gamma, \kappa, a, b) \) and \( Y \sim \text{NFKBIII} (\alpha_2, \beta, \gamma, \kappa, a, b) \) such that \( \alpha_1 \), and \( \alpha_2 \) be unknown shape parameters and \( a, b \) be common location parameters. \( X \) and \( Y \) are independently distributed. The reliability that system operates properly with respect to the multicomponent stress strength for the NFKBIII distribution is given below:

\[
R_{s,m} = \sum_{l=s}^{m} \left( \begin{array}{c} m \\ l \end{array} \right) \int_{a}^{b} \left( 1 - \left[ 1 + \gamma \left( \frac{b^\kappa - y^\kappa}{y^\kappa - a^\kappa} \right)^\beta \right]^{-\frac{\kappa}{\gamma}} \right)^l \left( \frac{1 + \gamma \left( \frac{b^\kappa - y^\kappa}{y^\kappa - a^\kappa} \right)^\beta}{1 + \gamma \left( \frac{b^\kappa - y^\kappa}{y^\kappa - a^\kappa} \right)^{\beta+1}} \right)^{(m-l)} dy.
\]

\[
\alpha_2 \beta (b^\kappa - a^\kappa) \kappa y^{\beta-1} \left( \frac{b^\kappa - y^\kappa}{y^\kappa - a^\kappa} \right)^{\beta+1} \left[ 1 + \gamma \left( \frac{b^\kappa - y^\kappa}{y^\kappa - a^\kappa} \right)^\beta \right]^{-\frac{\kappa}{\gamma}-1} dy.
\]

Letting:

\[
\left[ 1 + \gamma \left( \frac{b^\kappa - y^\kappa}{y^\kappa - a^\kappa} \right)^\beta \right]^{-\frac{\kappa}{\gamma}} = u,
\]

we obtain:

\[
R_{s,m} = \sum_{l=s}^{m} \left( \begin{array}{c} m \\ l \end{array} \right) \int_{0}^{1} (1 - u)^l u^{(m-l)} du.
\]

where \( Y = \frac{a}{\alpha_1} \). Again letting \( u^\gamma = w \), we reach:

\[
R_{s,m} = \sum_{l=s}^{m} \left( \begin{array}{c} m \\ l \end{array} \right) \int_{0}^{1} (1 - u)^l w^{(m-l)} \frac{1}{\Gamma} w^{\frac{1}{\gamma}-1} dw.
\]

(28)

\[
R_{s,m} = \frac{1}{\Gamma} \sum_{l=s}^{m} \left( \begin{array}{c} m \\ l \end{array} \right) B \left[ 1 + \ell, \ m + 1 - \ell \right].
\]

is the reliability of multicomponent stress-strength model [33].

4. Characterizations

In this section, two essential characterizations of the NFKBIII distribution are planned via (i) conditional expectation and (ii) ratio of truncated moments.

4.1. Characterization based on conditional expectation

Here, the NFKBIII distribution is characterized via conditional expectation.

**Proposition 4.1.1.** Let \( X : \Omega \to (a, b) \) be a continuous random variable with cdf \( F(x), 0 < F(x) < 1 \) for \( x \geq a \); then, for \( \alpha > \gamma, X \) has cdf (4) if and only if:

\[
E \left[ \left( \frac{X^\kappa - a^\kappa}{b^\kappa - X^\kappa} \right)^{\beta} \left| X < z \right. \right] = \frac{1}{(\alpha - \gamma)} \left[ 1 + \alpha \left( \frac{z^\kappa - a^\kappa}{b^\kappa - z^\kappa} \right)^{\beta} \right], \quad \text{for } z > a.
\]

**Proof.** If Eq. (5) is pdf of \( X \), then:

\[
E \left[ \frac{b^\kappa - X^\kappa}{X^\kappa - a^\kappa} \left| X < z \right. \right] = (F(z))^{-1} \int_{a}^{z} \frac{b^\kappa - x^\kappa}{x^\kappa - a^\kappa} \beta f(x) dx
\]

\[
= (F(z))^{-1} \int_{a}^{z} \frac{b^\kappa - x^\kappa}{x^\kappa - a^\kappa} \beta \alpha \gamma (b^\kappa - a^\kappa) \\
= (z^\kappa - a^\kappa)^{\beta-1} \left( \frac{b^\kappa - z^\kappa}{x^\kappa - a^\kappa} \right) \beta \alpha \gamma (b^\kappa - a^\kappa)
\]

Integrating and simplifying, we arrive at:

\[
E \left[ \frac{b^\kappa - X^\kappa}{X^\kappa - a^\kappa} \left| X < z \right. \right] = \frac{1}{(\alpha - \gamma)} \left[ 1 + \alpha \left( \frac{z^\kappa - x^\kappa}{x^\kappa - a^\kappa} \right)^{\beta} \right], \quad \text{for } z > a.
\]
Conversely, if Proposition 4.1.1 holds, then:

\[ \int_{a}^{z} \left( \frac{b^{\kappa} - x^{\kappa}}{x^{\kappa} - a^{\kappa}} \right)^{\beta} f(x) \, dx = \frac{F(z)}{\gamma} - \frac{1 + \alpha \left( \frac{b^{\kappa} - z^{\kappa}}{z^{\kappa} - a^{\kappa}} \right)^{\beta}}{\gamma - 1}, \quad z \geq a. \quad (30) \]

Differentiating Eq. (30) with respect to \( t \), we achieve:

\[ \left( \frac{b^{\kappa} - z^{\kappa}}{z^{\kappa} - a^{\kappa}} \right)^{\beta} f(z) = \frac{f(z)}{(\alpha - \gamma)} \left[ 1 + \alpha \left( \frac{b^{\kappa} - z^{\kappa}}{z^{\kappa} - a^{\kappa}} \right)^{\beta} \right] \]

After simplification and integration, we work out:

\[ F(z) = \left[ 1 + \gamma \left( \frac{b^{\kappa} - z^{\kappa}}{z^{\kappa} - a^{\kappa}} \right)^{\beta} \right]^{\frac{1}{\gamma - 1}}, \quad z \geq a. \]

4.2. Characterization of the NFKBHII distribution through ratio of truncated moments

The NFKBHII distribution is characterized using theorem G [34] from a simple relationship between two truncated moments of functions of \( X \).

Proposition 4.2.1. Let \( X : \Omega \rightarrow (a, b) \) be a continuous random variable. Let:

\[ h_{1}(x) = \alpha \left[ 1 + \gamma \left( \frac{b^{\kappa} - x^{\kappa}}{x^{\kappa} - a^{\kappa}} \right)^{\beta} \right]^{\frac{2}{\gamma - 1}}, \quad x > a, \]

and:

\[ h_{2}(x) = 2\alpha^{-1} \left( \frac{b^{\kappa} - x^{\kappa}}{x^{\kappa} - a^{\kappa}} \right)^{\beta} \left[ 1 + \gamma \left( \frac{b^{\kappa} - x^{\kappa}}{x^{\kappa} - a^{\kappa}} \right)^{\beta} \right]^{\frac{1}{\gamma - 1}}, \quad x > a. \]

According to theorem G, the random variable \( X \) has pdf (5) if and only if the function \( p(x) \) has the form of \( p(x) = \left( \frac{x^{\kappa} - a^{\kappa}}{b^{\kappa} - x^{\kappa}} \right)^{\beta}, \quad x > a. \)

Proof. For random variable \( X \) with pdf (5), we get:

\[ (1 - F(x)) E(h_{1}(x) \mid X \geq x) = \left( \frac{b^{\kappa} - x^{\kappa}}{x^{\kappa} - a^{\kappa}} \right)^{\beta}, \quad x > a, \]

\[ (1 - F(x)) E(h_{2}(x) \mid X \geq x) = \left( \frac{b^{\kappa} - x^{\kappa}}{x^{\kappa} - a^{\kappa}} \right)^{2\beta}, \quad x > a, \]

\[ E[h_{1}(x) \mid X \geq x] = p(x) = \left( \frac{x^{\kappa} - a^{\kappa}}{b^{\kappa} - x^{\kappa}} \right)^{\beta}, \quad x > a, \]

and:

\[ p'(x) = \beta \kappa (b^{\kappa} - a^{\kappa}) x^{\kappa - 1} (x^{\kappa} - a^{\kappa})^{\beta - 1} (b^{\kappa} - x^{\kappa})^{\beta - 1}, \quad x > a. \]

The differential equation \( s'(x) = \frac{p'(x) h_{1}(x)}{p(x) h_{2}(x) - h_{1}(x)} = \frac{2\beta (b^{\kappa} - a^{\kappa}) x^{\kappa - 1} (b^{\kappa} - x^{\kappa})^{\beta - 1}}{(b^{\kappa} - x^{\kappa})^{2}} \) has solution \( s(x) = \frac{\gamma - 1}{\gamma - 2} x^{\kappa - 2\beta}, \quad x > a. \) Thus, in the light of theorem G, \( X \) has pdf (5).

Corollary 4.2.1. Let \( X : \Omega \rightarrow (a, b) \) be a continuous random variable and let:

\[ h_{2}(x) = 2\alpha^{-1} \left( \frac{b^{\kappa} - x^{\kappa}}{x^{\kappa} - a^{\kappa}} \right)^{\beta} \left[ 1 + \gamma \left( \frac{b^{\kappa} - x^{\kappa}}{x^{\kappa} - a^{\kappa}} \right)^{\beta} \right]^{\frac{1}{\gamma - 1}}, \quad x > a. \]

The pdf of \( X \) is (5) if and only if there exist functions \( p(x) \) and \( h_{1}(X) \) (defined in theorem G), satisfying the differential equation:

\[ \frac{p'(x)}{p(x) h_{2}(x) - h_{1}(x)} = \alpha \beta \left( \frac{x^{\kappa} - a^{\kappa}}{b^{\kappa} - x^{\kappa}} \right)^{\kappa \kappa \kappa - 1} \left( \frac{b^{\kappa} - x^{\kappa}}{b^{\kappa} - x^{\kappa}} \right)^{2} \]

\[ \left( \frac{x^{\kappa} - a^{\kappa}}{b^{\kappa} - x^{\kappa}} \right)^{\beta - 1} \left[ 1 + \gamma \left( \frac{x^{\kappa} - a^{\kappa}}{b^{\kappa} - x^{\kappa}} \right)^{\beta} \right]^{\frac{1}{\gamma - 1}}. \quad (31) \]

Remarks 4.2.1. The solution of Eq. (31) is:

\[ p(x) = \left( \frac{x^{\kappa} - a^{\kappa}}{b^{\kappa} - x^{\kappa}} \right)^{2\beta} \int \left( -\alpha \beta \left( \frac{b^{\kappa} - x^{\kappa}}{b^{\kappa} - x^{\kappa}} \right)^{\beta - 1} \right) \left[ 1 + \gamma \left( \frac{x^{\kappa} - a^{\kappa}}{b^{\kappa} - x^{\kappa}} \right)^{\beta} \right]^{\frac{1}{\gamma - 1}} h_{1}(x) \, dx + D, \]

where \( D \) is constant.

5. Maximum likelihood estimation

In this section, estimates of parameters are derived using the maximum likelihood method. The log likelihood function for the NFKBHII distribution with the vector of parameters \( \Phi = (a, b, \alpha, \beta, \gamma, \kappa) \) is:

\[ \ln L(x_{i}, \Phi) = n \ln \alpha + n \ln \beta + n \ln (b^{\kappa} - a^{\kappa}) \]

\[ - (\beta + 1) \sum_{i=1}^{n} \ln (x_{i}^{\kappa} - a^{\kappa}) + (\beta - 1) \]
\[
\sum_{i=1}^{n} \ln \left( b^k - x_i^k \right) - \left( \frac{\alpha}{\gamma} + 1 \right) \\
\sum_{i=1}^{n} \ln \left[ 1 + \gamma \left( \frac{b^k - x_i^k}{x_i - a^k} \right)^{\beta} \right],
\]

(32)

where \( a \) and \( b \) are assumed known, since the minimum and maximum likelihood values are equal to minimum and maximum order statistics. The MLEs of the parameters for the NFKBIII distribution can be computed using a solution to the following nonlinear equations:

\[
\frac{\partial \ln L}{\partial \alpha} = \frac{n}{\alpha} - \frac{1}{\gamma} \sum_{i=1}^{n} \ln \left[ 1 + \gamma \left( \frac{b^k - x_i^k}{x_i - a^k} \right)^{\beta} \right] = 0,
\]

(33)

\[
\frac{\partial \ln L}{\partial \beta} = \frac{n}{\beta} - \sum_{i=1}^{n} \ln \left( x_i^k - a^k \right) + \sum_{i=1}^{n} \ln \left( b^k - x_i^k \right) \\
+ (\alpha + \gamma) \left[ 1 + \gamma \left( \frac{b^k - x_i^k}{x_i - a^k} \right)^{\beta} \right]^{-1} \left( \frac{b^k - x_i^k}{x_i - a^k} \right)^{\beta} \\
\ln \left( \frac{b^k - x_i^k}{x_i - a^k} \right) = 0,
\]

(34)

\[
\frac{\partial \ln L}{\partial \gamma} = \alpha \gamma^{-\beta} \sum_{i=1}^{n} \ln \left[ 1 + \gamma \left( \frac{b^k - x_i^k}{x_i - a^k} \right)^{\beta} \right] \\
- \left( \frac{\alpha}{\gamma} + 1 \right) \sum_{i=1}^{n} \left( \frac{b^k - x_i^k}{x_i - a^k} \right)^{\beta} \\
\left[ 1 + \gamma \left( \frac{b^k - x_i^k}{x_i - a^k} \right)^{\beta} \right]^{-1} = 0,
\]

(35)

\[
\frac{\partial \ln L}{\partial \kappa} = \frac{n}{b^k \ln b - a^k \ln a} \left[ b^k \ln b - a^k \ln a \right] \\
- (\beta + 1) \sum_{i=1}^{n} \left( \frac{x_i^k \ln x_i - a^k \ln a}{x_i - a^k} \right) \\
+ (\beta - 1) \sum_{i=1}^{n} \left( \frac{b^k \ln b - x_i^k \ln x_i}{b^k - x_i^k} \right) \\
- (\alpha + \gamma) \beta \sum_{i=1}^{n} \left( a^k \ln a + b^k \ln b - 2 x_i^k \ln x_i \right) \\
\left[ \left( \frac{b^k - x_i^k}{x_i - a^k} \right)^{\beta} \right]^{-1} + \gamma \left[ \left( \frac{b^k - x_i^k}{x_i - a^k} \right)^{\beta} \right]^{-1} = 0.
\]

(36)

Eqs. (33)-(36) can be solved either directly or using the \( R \) (optim and maxLik functions), SAS (PROC NL MIXED), Ox program (sub-routine Max BFGS), or using non-linear optimization approaches such as the quasi-Newton procedure.

6. Simulation study

In this section, the behavior of the MLEs of the NFKBIII parameters was assessed with respect to sample size \( n \). The steps for simulation to assess the behavior are as follows. Generate 10000 samples of sizes \( n \) from the NFKBIII distribution using the inverse cdf method. Calculate the MLEs for 10000 samples, say \( (\hat{a}, \hat{b}, \hat{\alpha}, \hat{\beta}, \hat{\gamma}, \hat{\kappa}) \) for \( i = 1, 2, ..., 10000 \), using the non-linear optimization technique with constraints matching the range of parameters. Herein, \( (0.10, 4, 1.2, 0.4, 1.1, 1.2, 0.5, 0.1, 1.3, 1.5, 1.) \) and \( (1, 2, 0.8, 1.5, 1.75) \) are taken as the true parameter values \( (a, b, \alpha, \beta, \gamma, \kappa) \). Calculate the means, biases, and Mean Squared Errors (MSEs) of MLEs.

For this purpose, we have chosen various arbitrary parameters and \( n = 50, 100, 150 \) sample sizes. All codes are written in \( R \) and the results are summarized in Table 3. The results clearly show that when the sample size \( n \) increases, the estimated MSE decreases and estimated biases drop to zero. MSE of estimated parameters increases as the shape parameter rises. This reveals that MLEs for NFKBIII distribution are reliable.

7. Applications

The potentiality and utility of using NFKBIII distribution were established by applying it to two datasets: failure times of devices [35] data and maximum annual flood discharges. The NFKBIIID distribution was compared with KMBII, NBIII, KBIII, NIKL, KIL, Modified Burr XII (MB XII), Burr XII (BXII), Modified Burr III (MBIII), Burr III (BIII), Weibull distribution, and inverse Weibull distribution. R-package was applied to computing goodness of fit criteria such as "Cramer-von Mises (Wp)", Anderson Darling (A4), Kolmogorov-Smirnov statistics with \( p \)-values [KS(\( p \)-values)], Akaike Information Criterion (AIC), Consistent Akaike Information Criterion (CAIC), Bayesian Information Criterion (BIC), Hannan-Quinn Information Criterion (HQC)' and estimate of likelihood ratio statistics (\( \ell \)) values for times to failures of 50 components, and maximum annual flood discharges. Chien and Balakrishnan [36] described the statistics \( Wp \) and \( A4 \) in detail.

The best model is that for which the values of goodness of fit criteria are smaller. The MLEs for unknown parameters and goodness of fit criteria values for the NFKBII, KMBII, NBIII, KBIII, NIKL, KIL, MB XII, BXII, MBIII, BIII, Weibull and inverse Weibull models are computed.
Table 3. Means, bias, and MSEs of the New Family of Kies Burr III (NFKBIII) distribution (0.10, 4, 1.2, 0.4, 1.1, 1.2), (0.5, 5, 1.5, 0.5, 1.3, 1.5), and (1, 6, 2, 0.8, 1.5, 1.75).

| Sample | Statistics | $a = 0.10$ | $b = 4$ | $a = 1.2$ | $b = 0.4$ | $\gamma = 1.1$ | $\kappa = 1.2$ |
|--------|------------|------------|----------|------------|------------|----------------|----------------|
| $n = 50$ | Means | 0.3002 | 3.9997 | 1.2146 | 0.4132 | 1.2034 | 1.2903 |
| | Bias | 2e-04 | -3e-04 | 0.0416 | 0.0132 | 0.1034 | 0.0803 |
| | MSE | 0 | 0 | 0.011 | 0.0015 | 0.027 | 0.0215 |
| $n = 100$ | Means | 0.10 | 4 | 1.2191 | 0.4099 | 1.1843 | 1.2772 |
| | Bias | 0 | 0 | 0.0191 | 0.0099 | 0.0843 | 0.0772 |
| | MSE | 0 | 0 | 0.0046 | 7e-04 | 0.018 | 0.0193 |
| $n = 150$ | Means | 0.1 | 4 | 1.2092 | 0.4083 | 1.1722 | 1.2714 |
| | Bias | 0 | 0 | 0.0092 | 0.0083 | 0.0722 | 0.0714 |
| | MSE | 0 | 0 | 0.0024 | 4e-04 | 0.0133 | 0.0165 |

| Sample | Statistics | $a = 0.5$ | $b = 5$ | $a = 1.5$ | $b = 0.5$ | $\gamma = 1.3$ | $\kappa = 1.5$ |
|--------|------------|------------|----------|------------|------------|----------------|----------------|
| $n = 50$ | Means | 0.3015 | 4.9989 | 1.5366 | 0.3069 | 1.4244 | 1.6339 |
| | Bias | 0.0015 | -0.0011 | 0.0386 | 0.0069 | 0.1244 | 0.1339 |
| | MSE | 3e-04 | 0 | 0.0232 | 0.001 | 0.0456 | 0.0418 |
| $n = 100$ | Means | 0.3003 | 4.9997 | 1.519 | 0.3011 | 1.4072 | 1.6386 |
| | Bias | 3e-04 | -3e-04 | 0.019 | 0.0011 | 0.1072 | 0.1386 |
| | MSE | 0 | 0 | 0.0095 | 2e-04 | 0.0298 | 0.0402 |
| $n = 150$ | Means | 0.3001 | 4.9999 | 1.5108 | 0.5 | 1.3944 | 1.6333 |
| | Bias | 1e-04 | -1e-04 | 0.0108 | 0 | 0.0944 | 0.1333 |
| | MSE | 0 | 0 | 0.0049 | 0 | 0.0237 | 0.0357 |

| Sample | Statistics | $a = 1.0$ | $b = 6$ | $a = 2.0$ | $b = 0.8$ | $\gamma = 1.5$ | $\kappa = 1.75$ |
|--------|------------|------------|----------|------------|------------|----------------|----------------|
| $n = 50$ | Means | 1.0619 | 5.84 | 20538 | 0.8496 | 1.7006 | 1.8917 |
| | Bias | 0.0619 | -0.36 | 0.0538 | 0.0196 | 0.2006 | 0.1417 |
| | MSE | 0.0119 | 0.0908 | 0.0365 | 0.0125 | 0.0835 | 0.0652 |
| $n = 100$ | Means | 1.0177 | 5.9591 | 20144 | 0.8182 | 1.6366 | 1.8777 |
| | Bias | 0.0177 | -0.0409 | 0.0144 | 0.0182 | 0.1366 | 0.1277 |
| | MSE | 0.0026 | 0.0218 | 0.0205 | 0.0041 | 0.0586 | 0.0542 |
| $n = 150$ | Means | 1.0073 | 5.9861 | 20003 | 0.81 | 1.6132 | 1.8685 |
| | Bias | 0.0073 | -0.0139 | 3e-04 | 0.01 | 0.1132 | 0.1185 |
| | MSE | 8e-04 | 0.0066 | 0.0116 | 0.0018 | 0.0417 | 0.0426 |

7.1. Times to failure
The times to failures of 50 components [35] are 0.10, 0.20, 1, 1, 1, 1, 2, 3, 6, 7, 11, 12, 18, 18, 18, 18, 21, 32, 36, 40, 45, 46, 47, 50, 55, 60, 63, 63, 67, 67, 67, 67, 67, 72, 75, 79, 82, 82, 83, 84, 84, 84, 85, 85, 85, 85, 86, 86. The Ansset dataset is recognized as bathtub shaped.

The MLEs along with standard errors (in parentheses) and goodness of fit criteria such as $W^*$, $A^*$, KS ($p$-values) are summarized in Table 4. The values of goodness-of-fit criteria such as AIC, CAIC, BIC, HQIC, and $-\ell$ are written in Table 5.

The NFKBIII distribution is best fitted than KMBIII, NKBIII, KBIII, NIKL, KIL, MBXi, BXII, MBII, BIII, Weibull distribution, and inverse Weibull distribution because the values of all criteria are smaller.
for the NFKBIII distribution. We can identify that the NFKBIII distribution closely fits the empirical data (Figure 3).

7.2. Maximum annual flood discharges
The data of maximum annual flood discharges (1000 ft³/sec) of the North Saskatchewan River (Edmonton) over a 47-year survey are: 19.885, 20.940, 21.820, 23.700, 24.888, 25.460, 25.760, 26.720, 27.500, 28.100, 28.600, 30.200, 30.380, 31.500, 32.600, 32.680, 34.400, 35.347, 35.700, 38.100, 39.020, 39.200, 40.000, 40.400, 40.400, 42.230, 44.020, 44.730, 44.900, 46.300,

### Table 4. MLEs and their standard errors (in parentheses) for times to failure of devices.

| Model | \begin{array}{ccccc|cc|c|c} 
| \alpha | \beta | \gamma | \kappa | \alpha | b | W^* | A^* | KS (p-value) \\
| 1170.404 | 4.950583 | 4889.24 | 4.722609 | 0.10 | 0.0454792 | 0.144671 | 0.076 (0.9445) |
| (379.4110) | (0.3467780) | (16199.29) | (0.7202305) | & | & | & |
| KMBH | 1.512204 | 0.6942384 | 2.3315033 | — | 0.10 | 0.0544860 | 0.4904908 | 0.0777 (0.0343) |
| (0.0092218) | (0.2068516) | (2.7777785) | & | & | & | & |
| NKBI | 2.0422465 | 0.587417 | — | 0.6244289 | 0.10 | 0.0521984 | 0.4703006 | 0.0778 (0.0332) |
| (2.0645176) | (0.08092104) | & | (0.30930075) | & | & | & |
| KBHI | 1.052078 | 0.2860256 | — | 1 | 0.10 | 0.0614472 | 0.5222372 | 0.0744 (0.0531) |
| (0.1653031) | (0.0747764) | & | & | & | & | & |
| NKII | 0.7306103 | 0.1200426 | — | 1.0210729 | 0.10 | 0.0703046 | 0.5912084 | 0.2278 (0.0137) |
| (0.5744025) | (0.0845023) | & | (0.8212429) | & | & | & |
| KII | 0.7452408 | 0.1200426 | — | 1 | 0.10 | 0.0707074 | 0.5901328 | 0.2278 (0.0139) |
| (0.1098660) | (0.0845023) | & | & | & | & | & |
| MBXII | 171.90051 | 5.275727 | 4243.390038 | — | — | 1.298802 | 6.86492 | 0.3558 (0.342660) |
| (202.174490) | (0.0505317) | (5424.318490) | & | & | & | & |
| BXII | 0.4146456 | 1.2602255 | 1 | — | — | 1.6932 | 5.960392 | 0.3336 (2.041465) |
| (0.09030701) | (0.3209056) | & | & | & | & | & |
| MBHII | 45.0691.1 | 3.224871 | 1959780 | — | — | 3.064846 | 2.47407 | 0.1614 (0.1478) |
| (23986.41) | (0.08406762) | (13762.92) | & | & | & | & |
| BHI | 4.1180640 | 0.5766162 | 1 | — | — | 0.9456985 | 5.17504 | 0.2656 (0.001724) |
| (0.06524854) | (0.05248543) | & | & | & | & | & |
| Weibull | 0.0727128 | 0.9476162 | — | — | — | 0.494031 | 3.001556 | 0.1933 (0.0456) |
| (0.030000786) | (0.04443031) | & | & | & | & | & |
| Inverse | 2.0498065 | 0.4634121 | — | — | — | 1.038675 | 5.565583 | 0.2856 (0.0065731) |
| Weibull | (0.30000786) | (0.04443031) | & | & | & | & | & |

### Table 5. Goodness-of-fit statistics for times to failure of devices.

| Model | AIC | CAIC | BIC | HQIC | \(f\) |
| --- | --- | --- | --- | --- | --- |
| NFKBIII | 403.3062 | 404.2365 | 410.791 | 406.1348 | 197.6531 |
| KMBH | 408.9108 | 409.4563 | 414.5244 | 411.0322 | 201.4554 |
| NKBI | 407.7712 | 408.3166 | 413.3848 | 409.8026 | 200.8856 |
| KBHI | 407.3655 | 407.6322 | 411.1079 | 408.7798 | 201.6828 |
| NKII | 427.3011 | 427.6777 | 431.0143 | 428.7153 | 211.605 |
| KII | 425.3018 | 425.3887 | 427.1733 | 426.0089 | 211.609 |
| MBXII | 577.3329 | 577.8546 | 583.069 | 579.5172 | 285.6664 |
| BXII | 548.6714 | 548.9267 | 552.4054 | 550.1276 | 272.3357 |
| MBHII | 478.7943 | 479.316 | 484.5304 | 480.9786 | 236.9372 |
| BHI | 525.2932 | 525.5485 | 529.1172 | 526.7494 | 260.6466 |
| Weibull | 485.9593 | 486.2146 | 489.7833 | 487.4155 | 240.9796 |
| Inverse Weibull | 533.973 | 534.2283 | 537.797 | 535.4292 | 261.9865 |
Figure 3. Fitted pdf, cdf, survival, and pp plots of the New Family of Kies Burr III (NKBIII) distribution for device failure times.

| Model | $\alpha$ | $\beta$ | $\gamma$ | $\kappa$ | $\alpha$ | $b$ | $W^*$ | $A^*$ | K-S ($p$-value) |
|-------|---------|---------|---------|---------|---------|-----|-------|-------|----------------|
| NKBIII | 0.30254078 | 1.70483885 | 0.35210310 | 0.02101155 | 19.385 | 185.560 | 0.1550000 | 0.1250000 | 0.0571 |
| KMBHI | 0.00513090 | 8.88920909 | 0.13320100 | 1 | 19.385 | 185.560 | 0.01651 | 3.719855 | 0.2657 |
| NKBH | 0.00534008 | 6.7970736 | 1 | 1 | 1 | 0.69203947 | 19.385 | 185.560 | 0.238018 |
| KBHI | 0.1650937 | 3.0720999 | 1 | 1 | 19.385 | 185.560 | 0.175005 | 1.24586 | 0.2579 |
| NKIL | 0.79851699 | 1 | 1 | 0.00000000 | 1 | 0.2410921 | 19.385 | 185.560 | 0.238018 |
| KIL | 0.4670514 | 1 | 1 | 1 | 19.385 | 185.560 | 0.03013052 | 0.2757101 | 0.2582 |
| MBXII | 0.0113804 | 124.010988 | 5.4090908 | 1 | 1 | 0.0550551 | 0.301918 | 0.2641 |
| BXII | 0.07960631 | 3.4821034 | 1 | 1 | 0.05340923 | 0.30504 | 0.5449 |
| MBHII | 0.07771050 | 2.447006 | 1.736394 | 1 | 1 | 0.1920378 | 0.137724 | 0.0701 |
| BHI | 0.100.72805 | 2.4470011 | 1 | 1 | 0.1920334 | 0.137720 | 0.0701 |
| Weibull | 0.00250566 | 1.48500016 | 2.447013 | 1 | 1 | 0.2385100 | 1.51058 | 0.1981 |
| Inverse Weibull | 0.00250566 | 1.48500016 | 2.447013 | 1 | 1 | 0.2385100 | 1.51058 | 0.1981 |

The MLEs along with standard errors (in parentheses) and goodness of fit criteria such as $W^*$, $A^*$, KS ($p$-values) are summarized in Table 6. The values of goodness-of-fit criteria such as AIC, CAIC, BIC, HQIC, and $-\ell$ are written in Table 7.

The NKBIII distribution is best fitted than KMBHI, NKBHI, KBHI, NKIL, KIL, MBXII, BXII,
Table 7. Goodness-of-fit statistics for maximum annual flood discharges.

| Model     | AIC       | CAIC      | BIC       | HQIC      | −ℓ       |
|-----------|-----------|-----------|-----------|-----------|----------|
| NFKBIII   | 407.7306  | 408.7062  | 415.0452  | 410.4707  | 199.8653 |
| KMBIII    | 519.4313  | 520.0057  | 524.9202  | 521.4894  | 256.7171 |
| NKBIII    | 434.3249  | 434.8064  | 439.7209  | 436.29    | 214.1175 |
| KBIII     | 423.3242  | 423.6033  | 426.9815  | 424.6943  | 209.6621 |
| NKIL      | 423.6303  | 423.9093  | 427.2875  | 425.0003  | 209.8151 |
| KIL       | 437.3848  | 437.3848  | 437.4757  | 430.2134  | 217.6924 |
| MBXII     | 595.1127  | 595.6582  | 600.7263  | 597.2341  | 294.5564 |
| BXII      | 592.772   | 593.0386  | 596.5144  | 594.1862  | 294.386  |
| MBIII     | 436.2281  | 436.7736  | 441.8417  | 438.3495  | 215.1141 |
| BIII      | 434.2277  | 434.4944  | 437.9701  | 435.6412  | 215.1139 |
| Weibull   | 458.1291  | 458.3958  | 461.8715  | 459.5434  | 227.0646 |
| Inverse Weibull | 434.2272 | 434.4938  | 437.9696  | 435.6414  | 215.1136 |

Figure 4. Fitted pdf, cdf, survival, and pp plots of the New Family of Kies Burr III (NFKBIII) distribution for maximum annual flood discharges.

MBIII, BIII, Weibull distribution, and inverse Weibull distributions as the values of all criteria are smaller for the NFKBIII distribution. We can identify that the NFKBIII distribution closely fits empirical data (Figure 4).

8. Conclusion remarks

This study derived the New Family of Kies Burr III (NFKBIII) distribution from the T-X family technique, transformation, and compounding mixture of distributions. The NFKBIII density had arc, J, reverse-J, U, bimodal, left-skewed, right-skewed, and symmetrical shapes. The hazard rate function for the NFKBIII distribution was characterized by increasing, decreasing, increasing-decreasing-increasing, and bathtub shapes. Different statistical properties including quantile function, sub-models, ordinary moments, moments of order statistics, incomplete moments, mean deviations, inequality curves, moments for residual life functions, and reliability measures were derived. Two characterizations of the NFKBIII distribution were studied. The Maximum Likelihood Estimates (MLE) for unknown parameters of NFKBIII distribution were computed. A simulation study was carried out to evaluate the behavior of the maximum likelihood estimators. The potentiality and utility of the NFKBIII distribution were demonstrated via its applications to times to failures of 50 devices and maximum annual flood discharges. The adequacy of the NFKBIII distribution
was tested by different goodness-of-fit criteria. The goodness-of-fit statistics showed that the NFKBIII distribution was the best fit model. It was shown that the NFKBIII distribution was empirically the best for lifetime applications.

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