Comparing Methods for Estimation of Parameters of The Exp-uniform Distribution

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Abstract. The exp-uniform distribution, which is the especial case of exp-G family, has good potential for analysis of lifetime data. In this paper, we provide some methods for estimate parameters of the exp-uniform distribution such as the maximum likelihood, jackknife maximum likelihood, moment and mixture methods. The estimators are compared empirically when all the parameters are unknown, their bias and mean square error are investigated by numerical technique.

Keywords. Exp-uniform distribution, Jackknife estimators, Maximum likelihood and Moment estimators.