

MODIFY BAYES ESTIMATION WITH EXTENSION LOSS FUNCTION FOR PARAMETER WEIBULL DISTRIBUTION

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ABSTRACT

The objective of this study is to introduce two estimators of parameter of Weibull distribution, which depends on modifying Bayes estimator and proposed Bayes estimator, depending on the extension loss function. Then, using a simulation study (MATLAB program), to find the best one based on MPE and MSE.

KEYWORDS: Bayes Estimation, Jeffery Prior Information, Simulation Study