

BAYESIAN ESTIMATION OF THE SHAPE PARAMETER OF DOUBLE PARETO DISTRIBUTION UNDER DIFFERENT LOSS FUNCTION

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ABSTRACT

In this paper, the double Pareto distribution is considered for Bayesian analysis. The expressions for Bayes estimators of the parameter have been derived under squared error, precautionary, entropy, K-loss, and Al-Bayyati's loss functions by using quasi and gamma priors.

KEYWORDS: *Bayesian Method, Double Pareto Distribution, Quasi and Gamma Priors, Squared Error, Precautionary, Entropy, K-Loss, and Al-Bayyati's Loss Functions*

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