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NEW SHRINKAGE ESTIMATOR USING WEIBULL DISTRIBUTION

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ABSTRACT

The parameter of Weibull distribution was estimated by Bayes, and maximum likelihood estimation. Using a linear combination between maximum likelihood method and Bayes method, we obtained new shrinkage estimator. Then simulation study will be used to compare between all estimators, to find the best (least mean square error) with different sample size and Mathlab program.

KEYWORDS: Shrinkage Estimator, Bayes Estimator, Maximum Likelihood Estimator