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ESTIMATIONS OF THE PARAMETERS OF THE WEIBULL DISTRIBUTION WITH PROGRESSIVELY CENSORED DATA

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Abstract: We obtained estimation results concerning a progressively type-II censored sample from a two-parameter Weibull distribution. The maximum likelihood method is used to derive the point estimators of the parameters. An exact confidence interval and an exact joint confidence region for the parameters are constructed. A numerical example is presented to illustrate the methods proposed here.

Key words: Confidence interval, Joint confidence region, Maximum likelihood estimator, Progressively type-II censored sample.

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