Bayesian prediction of order statistics based on record values from generalized exponential distribution

Zoran Vidović[1]

Teacher Education Faculty, Kraljice Marije 43, Belgrade, Serbia
`zoran.vidovic@uf.bg.ac.rs`

Abstract

We consider the Bayesian estimation of the future order statistics and the mean of a future sample based on lower record values from the Generalized exponential distribution family. Bayesian credible interval sets are presented for the derived estimators. A real data set is provided to show the implementation of the procedures presented.

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