



Linear Estimation in the Type II Generalized Logistic Distribution under Progressive Censoring

Rana Rimawi^a and Ayman Baklizi^{a*}

^a *Statistics Program, Department of Mathematics, Statistics and Physics, College of Arts and Science, Qatar University, 2713, Doha, Qatar.*

Authors' contributions

This work was carried out in collaboration between both authors. Both authors read and approved the final manuscript.

Article Information

DOI: 10.9734/AJPAS/2022/v17i330423

Open Peer Review History:

This journal follows the Advanced Open Peer Review policy. Identity of the Reviewers, Editor(s) and additional Reviewers, peer review comments, different versions of the manuscript, comments of the editors, etc are available here: <https://www.sdiarticle5.com/review-history/86540>

Received 18 February 2022

Accepted 27 April 2022

Published 05 May 2022

Original Research Article

Abstract

Generalized distributions have become increasingly popular in applications. They are highly flexible in data analysis, especially with skewed data, which are common in many applications. The Generalized Logistic Distribution (GLD) and its special cases have recently received a lot of interest in the literature. We derived estimators of the unknown parameters of type II Generalized Logistic Distribution (Type II GLD) based on progressively type II censored data. A variety of point estimation methods is employed. We considered the best linear unbiased estimator (BLUE) and the best (affine) linear equivariant estimator (BLEE). In addition, we considered Bayesian estimation. Simulation approaches were used to study the estimators and compare them with the maximum likelihood estimator (MLE) in a range of progressive censoring schemes. The mean squared error (MSE) and bias were employed as comparison criteria. An example based on real data is presented.

Keywords: Point estimation; best linear unbiased estimation; best linear equivariant estimation; type II generalized logistic distribution, progressive censoring.

1 Introduction

Considerable attention has been paid in the literature to inference in parametric distributions based on progressively censored data. Balakrishnan and Sandhu [1] considered progressive Type II censored sample to

*Corresponding author: Email: a.baklizi@qu.edu.qa;

find the best linear unbiased estimators to estimate the parameters of the exponential distributions. In addition, they found the maximum likelihood estimators (MLE's) and found that they are equal to the BLUE's of the two-parameter exponential distribution. Also, they drew the attention to the fact that the accuracy of the estimators of the location and scale parameters (BLUE) depends on r, n and m but not the progressive censoring scheme R. The generalized exponential distribution was studied by Kundu and Pradhan (2009). They considered Bayesian inference of the parameters of based on the progressively censored data assuming independent gamma priors for the scale and shape parameters. Bayes estimates are approximated using Lindley's approximation as well as importance sampling using Markov chain Monte Carlo techniques. The authors noted that the Bayes estimates have strong advantages over the MLEs, if suitable prior information is available. The generalized Rayleigh distribution was considered by Maiti and Kayal (2019) where they considered estimation of parameters and reliability characteristics a under progressive type-II censored sample. The MLEs and Bayes estimates of the parameters were obtained under various loss functions. Salah [2] considered estimating the unknown parameters of α -power exponential distribution under progressively Type II censored data using the MLEs. He found the approximate best linear unbiased estimators (ABLUE's) as an initial guess of the MLEs. The author discovered that ABLUEs and MLEs are closely related in the case of the exponential distribution with two parameters. This closeness provides good initial estimates of MLEs. Aly and Bleed (2013) considered Bayesian estimation of the generalized logistic distribution based on progressively censored data under accelerated testing.

In this paper, we shall consider the type II generalized logistic distribution whose probability density function is given by:

$$f(x|\lambda, \mu, \sigma) = \frac{\lambda^\alpha}{\sigma\Gamma(\alpha)} \exp[-\alpha \frac{x-\mu}{\sigma}] \exp[-\lambda \exp \frac{x-\mu}{\sigma}], -\infty < x, \mu < \infty; \sigma, \alpha, \lambda > 0. \tag{1}$$

Nassar and Elmasri [3]; Azizpour and Asgharzadeh [4] and Aljarrah et al. [5] studied MLEs for the Generalized Logistic Distribution and other distributions under progressive censoring. Balakrishnan and Hossain [6] found that the approximate maximum likelihood estimators (AMLEs) and the MLEs have similar performance in terms of bias and variance. Moreover, Rimawi and Baklizi [7] investigated the type II Generalized Logistic Distribution estimators based on type II progressive censoring data. They analyzed the MLE and the Lindley's approximation to the Bayes estimator.

In this work, we will derive approximate linear estimators of the parameters of the type II generalized logistic distribution using type II progressively censored data. Progressive censoring is a type of censoring where we have n units that are placed simultaneously on the life-testing experiment. Immediately following the first failure, r_1 surviving units are randomly chosen and removed from the experiment. Immediately after the second failure, r_2 items are withdrawn and so on. The procedure is continued until all r_m remaining units are removed after the m^{th} failure. Note that the r_i 's are fixed prior to study. If $r_1 = r_2 = \dots = r_m = 0$, then $n = m$ which corresponds to the complete sample, while when $r_1 = r_2 = \dots = r_{m-1} = 0$, we have $r_m = n - m$ which corresponds to the conventional Type II right-censoring scheme.

2 Approximate Best Linear Unbiased Estimators

Linear statistics have an easy and accurate structure. Researchers have been interested in using linear inference for parametric distributions with ordered data in a variety of applications because of their ease and accuracy. Suppose we have $(X = X_{1:m:n}, \dots, X_{m:m:n})$ be a random vector of progressively Type-II censored order statistics from a distribution with location parameter μ and scale parameter σ . Let $Y = (Y_{1:m:n}, \dots, Y_{m:m:n})$ be such that:

$$Y_{j:m:n} = \frac{X_{j:m:n} - \mu}{\sigma}, j = 1, \dots, m. \tag{2}$$

Let $W = \sigma(Y - E(Y))$, $b = E(Y)$, $\theta = (\mu, \sigma)$ and $B = [\mathbb{1}, b]$. It follows that X can be presented as a linear equation:

$$X = \mu \cdot \mathbb{1} + \sigma \cdot Y = \mu \cdot \mathbb{1} + \sigma \cdot E(Y) + W = [\mathbb{1}, b] \begin{pmatrix} \mu \\ \sigma \end{pmatrix} + W = B \theta + W. \tag{3}$$

Let Σ be the covariance matrix $cov(Y)$, assuming Σ is regular, and non-singular covariance matrix, then:

$$\Sigma = \Delta \Sigma_U \Delta. \tag{4}$$

The best linear unbiased estimator (BLUE) for the parameters under study depends on the evaluation of the variance covariance matrix of the order statistics from the progressively censored data. This matrix is very complicated and can not be obtained in closed form. An approximate best linear unbiased estimator is available. It is derived in Balakrishnan and Cramer [8]. We will apply this approximation to the location and scale parameters of our model as follows:

Suppose we have $m \geq 2$ and $n = \sum_{j=1}^m r_j + 1$, the BLUE estimators of μ and σ are given by:

$$\hat{\mu}_{LU} = \frac{1}{\Delta} \cdot ((b' \Sigma^{-1} b) (\mathbb{I}' \Sigma^{-1} X) - (\mathbb{I}' \Sigma^{-1} b) (b' \Sigma^{-1} X)), \tag{5}$$

$$\hat{\sigma}_{LU} = \frac{1}{\Delta} \cdot ((\mathbb{I}' \Sigma^{-1} \mathbb{I}) (b' \Sigma^{-1} X) - (\mathbb{I}' \Sigma^{-1} b) (\mathbb{I}' \Sigma^{-1} X)), \tag{6}$$

where $\Delta = ((\mathbb{I}' \Sigma^{-1} \mathbb{I}) (b' \Sigma^{-1} b) - (\mathbb{I}' \Sigma^{-1} b)^2) > 0$.

In order to find the approximate covariance matrix, we calculate the following quantities;

$$\begin{aligned} \gamma_j &= n - j + 1, \quad j = 1, \dots, n & , \quad c_r &= \prod_{j=1}^r \gamma_j, \quad r = 1, \dots, m, \quad d_r = \prod_{j=1}^r (\gamma_j + 1), \quad r = 1, \dots, m, \\ e_r &= \prod_{j=1}^r (\gamma_j + 2), \quad r = 1, \dots, m, \quad a_r = \frac{d_r}{e_r}, \quad r = 1, \dots, m, \quad b_r = \frac{c_r}{d_r}, \quad r = 1, \dots, m, \\ EU_r &= \Pi_r = 1 - b_r, \quad r = 1, \dots, m, \quad COVU_r U_s = (a_r - b_r) b_s, \quad r = 1, \dots, m, \quad s = 1, \dots, m. \end{aligned}$$

The last quantity $COVU_r U_s$ gives the approximate covariance matrix Σ_U . Now Calculate the diagonal matrix Δ with diagonal elements $(\frac{1}{f(F^{-1}(\Pi_1))}, \dots, \frac{1}{f(F^{-1}(\Pi_r))})$ where:

$$f(x) = \frac{e^{-\alpha(\frac{x_i - \mu}{\sigma})}}{(1 + e^{-\alpha(\frac{x_i - \mu}{\sigma})})^{\alpha+1}} \quad \text{and} \quad F(x) = 1 - \left[\frac{e^{-\alpha(\frac{x_i - \mu}{\sigma})}}{1 + e^{-\alpha(\frac{x_i - \mu}{\sigma})}} \right]^\alpha. \quad \text{We obtain the required covariance matrix, } \Sigma = \Delta \Sigma_U \Delta.$$

The best linear equivariant estimators (BLEE) are approximated in a similar manner. Using the same notation used for the BLUEs, and let $\Delta_1 = \Delta + ((\mathbb{I}' \Sigma^{-1} \mathbb{I})$ we obtain:

$$\hat{\mu}_{LE} = \frac{1}{\Delta_1} \cdot ((b' \Sigma^{-1} b + 1) (\mathbb{I}' \Sigma^{-1} X) - (\mathbb{I}' \Sigma^{-1} b) (b' \Sigma^{-1} X)), \tag{7}$$

put sigma-hat-LE here, similar to equation 6.

$$= \frac{1}{\Delta_1} \cdot ((\mathbb{I}' \Sigma^{-1} \mathbb{I}) (b' \Sigma^{-1} X) - (\mathbb{I}' \Sigma^{-1} b) (\mathbb{I}' \Sigma^{-1} X)). \tag{8}$$

3 Bayesian Estimation of Location and Scale Parameters

Bayesian statistical methods begin with established 'prior' beliefs and update them with data to generate 'posterior' beliefs that can be used to make inferences. Based on this technique, we will derive Bayes estimators for the parameters of the type II generalized logistic distribution (GLD) location and scale parameters (μ and σ) with type II progressively censored data.

To facilitate comparison with the classical estimators, we will assume non-informative prior distributions for the location and scale parameters, that is, $\pi(\mu) = 1$ and $\pi(\sigma) = 1/\sigma$. The likelihood function is given by:

$$l(data|\alpha, \mu, \sigma) \propto \frac{1}{\sigma^m} \prod_{i=1}^m f(z_{i:m:n}) [1 - F(z_{i:m:n})]^{r_i}. \tag{9}$$

Therefore, the joint posterior density of, μ and σ given the data, is given by:

$$\pi(\mu, \sigma|data) \propto \frac{1}{\sigma} l(data|\mu, \sigma), \quad -\infty < \mu < \infty, \quad \sigma > 0. \tag{10}$$

The Bayes estimator of a function of the parameters, say $t = t(\mu, \sigma)$ under the squared error loss function is given by its posterior expectation:

$$\hat{t} = \int_0^\infty \int_{-\infty}^\infty t(\mu, \sigma) \pi(\mu, \sigma | data) d\mu d\sigma. \tag{11}$$

This integral is difficult to obtain analytically and therefore we can approximate it using either importance sampling procedures or the Lindley approximation.

Importance Sampling can be explained as a weighted average of random samples taken from another distribution $\square_v(x)$ "importance sampling" density function to estimate an expectation with respect to the target density function $f_x(x)$. The prior distribution of μ and σ are non-informative priors for the location and scale parameters (μ and σ):

$$\pi_1(\mu) = 1, -\infty < \mu < \infty, \tag{12}$$

$$\pi_2(\sigma) = \frac{1}{\sigma}, \sigma > 0. \tag{13}$$

The joint prior distribution is

$$\pi(\mu, \sigma) = \frac{1}{\sigma}, -\infty < \mu < \infty, \sigma > 0. \tag{14}$$

It follows that the posterior distribution is given by:

$$\begin{aligned} \pi(\mu, \sigma | data) &= k \frac{\alpha^m}{\sigma^{m+1}} \prod_{i=1}^m \left\{ \frac{1}{\left(1 + e^{-\frac{x_i - \mu}{\sigma}}\right)} \left(\frac{e^{-\frac{x_i - \mu}{\sigma}}}{1 + e^{-\frac{x_i - \mu}{\sigma}}} \right)^{\alpha(r_i+1)} \right\} \\ &\propto \left\{ \frac{e^{m/\sigma}}{m^{m-1}} \left(1 + e^{-\frac{(\mu - \bar{x})}{\sigma/m}}\right)^2 \prod_{i=1}^m \left\{ \frac{e^{-(\alpha(r_i+1)-1)\frac{x_i - \mu}{\sigma}}}{\left(1 + e^{-\frac{x_i - \mu}{\sigma}}\right)^{\alpha(r_i+1)+1}} \right\} \right\}. \end{aligned} \tag{15}$$

We can rewrite the posterior function as:

$$\pi(\mu, \sigma | data) \propto f_1(\mu) f_2(\sigma) \square(\mu, \sigma), \tag{16}$$

where $f_1(\mu) = \left\{ \frac{m}{\sigma} \frac{e^{\frac{\mu - \bar{x}}{\sigma/m}}}{\left(1 + e^{\frac{\mu - \bar{x}}{\sigma/m}}\right)^2} \right\}$, this is the logistic distribution with parameters $\bar{x} = \frac{\sum_{i=1}^m x_i}{m}$ and σ/m . $f_2(\sigma) =$

$\left\{ \frac{m^{m-1}}{\Gamma(m-1)} \left(\frac{1}{\sigma}\right)^m e^{-m/\sigma} \right\}$, which is the inverse gamma distribution's pdf with parameters $m - 1$ and m , and

$$\square(\mu, \sigma) = \left\{ \frac{e^{m/\sigma}}{m^{m-1}} \left(1 + e^{-\frac{(\mu - \bar{x})}{\sigma/m}}\right)^2 \prod_{i=1}^m \left\{ \frac{e^{-(\alpha(r_i+1)-1)\frac{x_i - \mu}{\sigma}}}{\left(1 + e^{-\frac{x_i - \mu}{\sigma}}\right)^{\alpha(r_i+1)+1}} \right\} \right\} \tag{17}$$

To find the estimate of the GLD parameters we do the following steps:

Algorithm 1:

Step 1: Generate σ from inverse gamma distribution with parameters $m - 1$ and m .

Step 2: Generate μ from the logistic distribution with parameters $\bar{x} = \frac{\sum_{i=1}^m x_i}{m}$ and σ/m , where σ is generated from Step 1.

Step 3: Repeat steps 1 and 2 to obtain $((\mu_1, \sigma_1), (\mu_2, \sigma_2), \dots, (\mu_N, \sigma_N))$.

Step 4: Calculate the Bayes estimate as $\sum_{i=1}^N t(\mu_i, \sigma_i) \square((\mu_i, \sigma_i)) / \sum_{i=1}^N \square((\mu_i, \sigma_i))$.

4 Simulation Study

A Monte Carlo simulation study is conducted to investigate and compare the performance of the estimators under various experimental situations. We considered various progressive censoring schemes as explained in Tables 1 – 6 below, corresponding to sample sizes of 50, 70 and 90. The location and scale parameters were set to zero and one respectively. The parameter α is taken to be 0.5, 1 and 1.5 to cover the various shapes of the distribution. We used the algorithm proposed by Balakrishnan and Sandhu [9] to generate progressive Type II censored samples from Type II GLD. The findings are presented in Tables 1 and 6. We used 5000 replications in all our simulation runs.

The results include the biases and mean squared errors for the estimators developed in this paper in addition to the Lindley’s approximation of the Bayes estimators and the maximum likelihood estimators developed and studied in Balakrishnan and Hossain [6] and Rimawi and Baklizi [7].

Table 1. Results of simulation for parameter μ with GLD ($\alpha=1.5, \mu = 0, \sigma =1$)

N	m	Scheme	MLE	Lindley	I.S	BLUE	BLEE
50	30	(0*29,20)					
		Bias	-0.0316	-0.0411	-1.7436	0.0295	0.0101
	MSE	0.0010	0.0017	3.0400	0.0660	0.0648	
	30	(0*10,2*10,0*10)					
		Bias	-0.0293	-0.0466	-1.3551	2.2187	2.1775
	MSE	0.0009	0.0022	1.8362	4.9878	0.0648	
30	(20,0*29)						
	Bias	-0.0092	-0.0929	-0.8390	2.6077	2.5681	
MSE	0.0001	0.0086	0.7040	6.8653	0.0648		
50	40	(0*39,10)					
		Bias	-0.0160	-0.0226	-1.2661	0.0172	0.0094
	MSE	0.0003	0.0005	1.6030	0.0497	0.0493	
	40	(0*15,1*10,0*15)					
		Bias	-0.0137	-0.0421	-1.0062	0.9233	0.9108
	MSE	0.0002	0.0018	1.0125	0.9019	0.0493	
40	(10,0*39)						
	Bias	-0.0067	-0.0586	-0.7654	1.1288	1.1166	
MSE	0.0000	0.0034	0.5858	1.3237	0.0493		
70	40	(0*39,30)					
		Bias	-0.0246	-0.0294	-1.7559	0.0285	0.0129
	MSE	0.0006	0.0009	3.0832	0.0506	0.0495	
	40	(0*10,2*15,0*15)					
		Bias	-0.0246	-0.0366	-1.2942	2.6859	2.6498
	MSE	0.0006	0.0013	1.6750	7.2640	0.0495	
70	50	(0*49,20)					
		Bias	-0.0147	-0.0224	-1.4289	0.0164	0.0085
	MSE	0.0002	0.0005	2.0419	0.0389	0.0385	
	50	(0*20,2*10,0*20)					
		Bias	-0.0166	-0.0557	-1.0992	1.5217	1.5064
	MSE	0.0003	0.0031	1.2083	2.3542	0.0385	
50	(20,0*49)						
	Bias	-0.0101	-0.0557	-0.7403	1.8189	1.8040	
MSE	0.0001	0.0031	0.5481	3.3470	0.0385		
90	50	(0*49,40)					
		Bias	-0.0248	-0.0259	-1.7668	0.0183	0.0053
	MSE	0.0006	0.0007	3.1217	0.0406	0.0401	
	50	(0*15,2*20,0*15)					
		Bias	-0.0153	-0.0312	-1.3673	2.8937	2.8620
	MSE	0.0002	0.0010	1.8696	8.4135	0.0401	

N	m	Scheme	MLE	Lindley	IS	BLUE	BLEE
90	60	(0*59,30)					
		Bias	-0.0076	-0.0180	-1.5100	0.0143	0.0067
	MSE	0.0001	0.0003	2.2800	0.0323	0.0321	
	60	(0*20,2*15,0*25)					
		Bias	-0.0067	-0.0252	-1.1241	2.0089	1.9925
	MSE	0.0000	0.0006	1.2636	4.0679	0.0321	
60	(30,0*59)						
	Bias	-0.0029	-0.0420	-0.7201	2.2792	2.2635	
MSE	0.0000	0.0018	0.5185	5.2268	0.0321		

Table 2. Results of Simulation for parameter μ with GLD ($\alpha = 1.0, \mu = 0, \sigma = 1$)

N	m	Scheme	MLE	Lindley	IS	BLUE	BLEE
50	30	(0*29,20)					
		Bias	-0.0145	-0.0260	-1.2894	0.0078	-0.0010
	MSE	0.0002	0.0007	1.6625	0.0649	0.0648	
	30	(0*10,2*10,0*10)					
		Bias	-0.0223	-0.0400	-0.8053	1.8900	1.8698
	MSE	0.0005	0.0016	0.6485	3.6369	0.0648	
30	(20,0*29)						
	Bias	-0.0030	-0.0845	-0.2378	2.4078	2.3881	
MSE	0.0000	0.0071	0.0565	5.8622	0.0648		
50	40	(0*39,10)					
		Bias	-0.0044	-0.0148	-0.7395	-0.0040	-0.0056
	MSE	0.0000	0.0002	0.5468	0.0584	0.0584	
	40	(0*15,1*10,0*15)					
		Bias	-0.0108	-0.0322	-0.4200	0.6519	0.6492
	MSE	0.0001	0.0010	0.1764	0.4834	0.0584	
40	(10,0*39)						
	Bias	0.0044	-0.0779	-0.1488	0.9265	0.9239	
MSE	0.0000	0.0061	0.0221	0.9169	0.0584		
70	40	(0*39,30)					
		Bias	-0.0140	-0.0206	-1.3127	0.0046	-0.0028
	MSE	0.0002	0.0004	1.7231	0.0482	0.0482	
	40	(0*10,2*15,0*15)					
		Bias	-0.0094	-0.0276	-0.7473	2.3503	2.3314
	MSE	0.0001	0.0008	0.5585	5.5720	0.0482	
40	(30,0*39)						
	Bias	-0.0027	-0.0730	-0.1854	2.8241	2.8059	
MSE	0.0000	0.0053	0.0344	8.0237	0.0482		
70	50	(0*49,20)					
		Bias	-0.0020	-0.0148	-0.9359	-0.0020	-0.0045
	MSE	0.0000	0.0002	0.8759	0.0432	0.0432	
	50	(0*20,2*10,0*20)					
		Bias	-0.0093	-0.0213	-0.5268	1.1800	1.1749
	MSE	0.0001	0.0005	0.2775	1.4356	0.0432	
50	(20,0*49)						
	Bias	-0.0081	-0.0561	-0.1273	1.5672	1.5622	
MSE	0.0001	0.0032	0.0162	2.4993	0.0432		
90	50	(0*49,40)					
		Bias	-0.0120	-0.0179	-1.3227	0.0062	-0.0002
	MSE	0.0001	0.0003	1.7496	0.0385	0.0384	
	50	(0*15,2*20,0*15)					
		Bias	-0.0150	-0.0156	-0.8236	2.5062	2.4892
	MSE	0.0002	0.0002	0.6784	6.3193	0.0384	
90	60	(0*59,30)					

N	m	Scheme	MLE	Lindley	I.S	BLUE	BLEE
		Bias	-0.0057	-0.0175	-1.0327	0.0018	-0.0010
		MSE	0.0000	0.0003	1.0664	0.0346	0.0346
	60	(0*20,2*15,0*25)					
		Bias	-0.0045	-0.0221	-0.5478	1.6323	1.6258
		MSE	0.0000	0.0005	0.3001	2.6990	0.0346
	60	(30,0*59)					
		Bias	0.0012	-0.0510	-0.1158	2.0324	2.0260
		MSE	0.0000	0.0026	0.0134	4.1650	0.0346

Table 3. Results of Simulation for parameter μ with GLD ($\alpha=0.5, \mu = 0, \sigma = 1$)

N	m	Scheme	MLE	Bayesian Lindley's	Importance Sampling	BLUE	BLEE
50	30	(0*29,20)					
		Bias	0.0155	-0.0507	-0.3528	-0.0283	-0.0219
		MSE	0.0002	0.0026	0.1245	0.0997	0.0989
	30	(0*10,2*10,0*10)					
		Bias	-0.0015	-0.0836	0.3704	0.8626	0.8792
		MSE	0.0000	0.0070	0.1372	0.8430	0.0989
	30	(20,0*29)					
		Bias	0.0007	-0.2832	1.1404	1.6587	1.6758
		MSE	0.0000	0.0802	1.3005	2.8502	0.0989
50	40	(0*39,10)					
		Bias	0.0140	-0.0257	0.3215	-0.0389	-0.0319
		MSE	0.0002	0.0007	0.1033	0.1003	0.0987
	40	(0*15,1*10,0*15)					
		Bias	0.0081	-0.1002	0.8464	0.0444	0.0564
		MSE	0.0001	0.0100	0.7164	0.1007	0.0987
	40	(10,0*39)					
		Bias	0.0062	-0.2277	1.2132	0.4070	0.4193
		MSE	0.0000	0.0519	1.4719	0.2644	0.0987
70	40	(0*39,30)					
		Bias	0.0072	-0.0312	-0.4076	-0.0225	-0.0183
		MSE	0.0001	0.0010	0.1661	0.0720	0.0715
	40	(0*10,2*15,0*15)					
		Bias	-0.0026	-0.0649	0.4517	1.2506	1.2631
		MSE	0.0000	0.0042	0.2040	1.6354	0.0715
	40	(30,0*39)					
		Bias	0.0013	-0.2201	1.1894	2.0300	2.0426
		MSE	0.0000	0.0484	1.4147	4.1924	0.0715
70	50	(0*49,20)					
		Bias	0.0022	-0.0221	0.0621	-0.0313	-0.0263
		MSE	0.0000	0.0005	0.0039	0.0723	0.0713
	50	(0*20,2*10,0*20)					
		Bias	0.0092	-0.0650	0.7188	0.3066	0.3177
		MSE	0.0001	0.0042	0.5167	0.1653	0.0713
	50	(20,0*49)					
		Bias	0.0082	-0.1819	1.2491	0.8419	0.8532
		MSE	0.0001	0.0331	1.5603	0.7801	0.0713
90	50	(0*49,40)					
		Bias	0.0094	-0.0294	-0.4368	-0.0169	-0.0138
		MSE	0.0001	0.0009	0.1908	0.0563	0.0560
	50	(0*15,2*20,0*15)					
		Bias	0.0023	-0.0443	0.3366	1.3371	1.3468
		MSE	0.0000	0.0020	0.1133	1.8439	0.0560
	50	(40,0*49)					

N	m	Scheme	MLE	Bayesian Lindley's	Importance Sampling	BLUE	BLEE	
90	60	Bias	0.0066	-0.1864	1.2254	2.2811	2.2910	
		MSE	0.0000	0.0348	1.5017	5.2593	0.0560	
	60	(0*59,30)	Bias	0.0086	-0.0152	-0.0725	-0.0217	-0.0178
		MSE	0.0001	0.0002	0.0053	0.0563	0.0558	
	60	(0*20,2*15,0*25)	Bias	0.0041	-0.0531	0.6870	0.5890	0.5989
		MSE	0.0000	0.0028	0.4719	0.4027	0.0558	
60	(30,0*59)	Bias	0.0071	-0.1501	1.2685	1.1942	1.2042	
	MSE	0.0001	0.0225	1.6090	1.4820	0.0558		

Table 4. Results of Simulation for parameter σ with GLD ($\alpha=1.5, \mu=0, \sigma=1$)

N	m	Scheme	MLE	Bayesian Lindley's	Importance Sampling	BLUE	BLEE		
50	30	(0*29,20)	Bias	-0.0289	-0.0009	0.3606	0.0558	0.0291	
		MSE	0.0008	0.0000	0.1300	0.0290	0.0253		
	30	(0*10,2*10,0*10)	Bias	-0.0211	-0.0069	0.0971	1.2428	1.1861	
		MSE	0.0004	0.0000	0.0094	1.5704	0.0253		
	30	(20,0*29)	Bias	-0.0154	0.0060	0.0508	1.1522	1.0979	
		MSE	0.0002	0.0000	0.0026	1.3535	0.0253		
50	40	(0*39,10)	Bias	-0.0190	0.0063	0.1550	0.0460	0.0278	
		MSE	0.0004	0.0000	0.0240	0.0198	0.0174		
	40	(0*15,1*10,0*15)	Bias	-0.0152	0.0001	0.0689	0.6908	0.6614	
		MSE	0.0002	0.0000	0.0047	0.4949	0.0174		
	40	(10,0*39)	Bias	-0.0134	0.0010	0.0526	0.6559	0.6272	
		MSE	0.0002	0.0000	0.0028	0.4479	0.0174		
70	40	(0*39,30)	Bias	-0.0189	-0.0043	0.3667	0.0448	0.0247	
		MSE	0.0004	0.0000	0.1345	0.0216	0.0192		
	40	(0*10,2*15,0*15)	Bias	-0.0154	-0.0017	0.0614	1.4195	1.3730	
		MSE	0.0002	0.0000	0.0038	2.0347	0.0192		
	70	50	(0*49,20)	Bias	-0.0153	0.0000	0.2044	0.0359	0.0210
			MSE	0.0002	0.0000	0.0418	0.0159	0.0144	
90	50	(0*20,2*10,0*20)	Bias	-0.0126	0.0015	0.0639	0.9904	0.9617	
		MSE	0.0002	0.0000	0.0041	0.9955	0.0144		
	50	(20,0*49)	Bias	-0.0100	0.0015	0.0413	0.9326	0.9047	
		MSE	0.0001	0.0000	0.0017	0.8843	0.0144		
	50	(0*49,40)	Bias	-0.0178	-0.0025	0.3658	0.0389	0.0228	
			MSE	0.0003	0.0000	0.1338	0.0173	0.0228	
50	(0*15,2*20,0*15)	Bias	-0.0108	-0.0062	0.0843	1.5284	1.4892		
	MSE	0.0001	0.0000	0.0071	2.3518	0.0155			

N	m	Scheme	MLE	Bayesian Lindley's	Importance Sampling	BLUE	BLEE
90	60	(0*59,30)					
		Bias	-0.0115	-0.0008	0.2394	0.0315	0.0188
	MSE	0.0001	0.0000	0.0573	0.0134	0.0123	
	60	(0*20,2*15,0*25)					
		Bias	-0.0092	-0.0006	0.0529	1.2133	1.1860
	MSE	0.0001	0.0000	0.0028	1.4845	0.0123	
60	(30,0*59)						
	Bias	-0.0121	0.0044	0.0405	1.1111	1.0851	
MSE	0.0001	0.0000	0.0016	1.2469	0.0123		

Table 5. Results of Simulation for parameter σ with GLD ($\alpha=1.0, \mu=0, \sigma=1$)

N	m	Scheme	MLE	Lindley	I.S	BLUE	BLEE
50	30	(0*29,20)					
		Bias	-0.0256	0.0105	0.1913	0.0559	0.0298
	MSE	0.0007	0.0001	0.0366	0.0285	0.0247	
	30	(0*10,2*10,0*10)					
		Bias	-0.0189	-0.0015	0.0560	1.4334	1.3733
	MSE	0.0004	0.0000	0.0031	2.0801	0.0247	
30	(20,0*29)						
	Bias	-0.0144	-0.0049	0.0532	1.3737	1.3151	
MSE	0.0002	0.0000	0.0028	1.9125	0.0247		
50	40	(0*39,10)					
		Bias	-0.0150	0.0064	0.0746	0.0473	0.0292
	MSE	0.0002	0.0000	0.0056	0.0199	0.0173	
	40	(0*15,1*10,0*15)					
		Bias	-0.0160	0.0019	0.0416	0.7485	0.7182
	MSE	0.0003	0.0000	0.0017	0.5779	0.0173	
40	(10,0*39)						
	Bias	-0.0103	-0.0013	0.0398	0.7399	0.7098	
MSE	0.0001	0.0000	0.0016	0.5651	0.0173		
70	40	(0*39,30)					
		Bias	-0.0173	0.0067	0.1925	0.0424	0.0228
	MSE	0.0003	0.0000	0.0371	0.0209	0.0188	
	40	(0*10,2*15,0*15)					
		Bias	-0.0161	-0.0015	0.0332	1.6443	1.5946
	MSE	0.0003	0.0000	0.0011	2.7228	0.0188	
40	(30,0*39)						
	Bias	-0.0091	-0.0003	0.0343	1.5484	1.5005	
MSE	0.0001	0.0000	0.0012	2.4167	0.0188		
70	50	(0*49,20)					
		Bias	-0.0130	0.0095	0.0982	0.0349	0.0202
	MSE	0.0002	0.0001	0.0096	0.0157	0.0142	
	50	(0*20,2*10,0*20)					
		Bias	-0.0115	0.0011	0.0292	1.1164	1.0863
	MSE	0.0001	0.0000	0.0009	1.2608	0.0142	
50	(20,0*49)						
	Bias	-0.0088	-0.0008	0.0325	1.0805	1.0509	
MSE	0.0001	0.0000	0.0011	1.1820	0.0142		
90	50	(0*49,40)					
		Bias	-0.0149	0.0006	0.1943	0.0357	0.0200
	MSE	0.0002	0.0000	0.0378	0.0167	0.0152	
	50	(0*15,2*20,0*15)					
		Bias	-0.0129	0.0017	0.0374	1.7541	1.7123
	MSE	0.0002	0.0000	0.0014	3.0922	0.0152	

N	m	Scheme	MLE	Lindley	LS	BLUE	BLEE
90	60	(0*59,30)					
		Bias	-0.0126	0.0030	0.1154	0.0308	0.0183
		MSE	0.0002	0.0000	0.0133	0.0132	0.0121
	60	(0*20,2*15,0*25)					
		Bias	-0.0100	-0.0007	0.0269	1.3707	1.3420
		MSE	0.0001	0.0000	0.0007	1.8909	0.0121
	60	(30,0*59)					
		Bias	-0.0081	0.0004	0.0262	1.3090	1.2812
		MSE	0.0001	0.0000	0.0007	1.7258	0.0121

Table 6. Results of Simulation for parameter σ with GLD ($\alpha=0.5, \mu=0, \sigma=1$)

N	M	Scheme	MLE	Bayesian Lindley's	Importance Sampling	BLUE	BLEE
50	30	(0*29,20)					
		Bias	-0.0206	0.0537	0.0684	0.0528	1.0274
		MSE	0.0004	0.0029	0.0047	0.0275	0.0241
	30	(0*10,2*10,0*10)					
		Bias	-0.0170	-0.0005	0.0779	1.7266	1.6609
		MSE	0.0003	0.0000	0.0061	3.0060	0.0241
	30	(20,0*29)					
		Bias	-0.0151	-0.0060	0.1052	1.8265	1.7584
		MSE	0.0002	0.0000	0.0111	3.3607	0.0241
50	40	(0*39,10)					
		Bias	-0.0124	0.0022	0.0422	0.0506	-0.0319
		MSE	0.0002	0.0000	0.0018	0.0208	0.0179
	40	(0*15,1*10,0*15)					
		Bias	-0.0169	0.0018	0.0696	0.8021	0.7697
		MSE	0.0003	0.0000	0.0048	0.6616	0.0179
	40	(10,0*39)					
		Bias	-0.0132	-0.0071	0.0963	0.8504	0.8172
		MSE	0.0002	0.0001	0.0093	0.7414	0.0179
70	40	(0*39,30)					
		Bias	-0.0189	0.0416	0.0590	0.0466	0.0275
		MSE	0.0004	0.0017	0.0035	0.0207	0.0182
	40	(0*10,2*15,0*15)					
		Bias	-0.0140	-0.0017	0.0670	2.0821	2.0260
		MSE	0.0002	0.0000	0.0045	4.3539	0.0182
	40	(30,0*39)					
		Bias	-0.0121	-0.0085	0.0948	2.1116	2.0549
		MSE	0.0001	0.0001	0.0090	4.4772	0.0182
70	50	(0*49,20)					
		Bias	-0.0093	0.0114	0.0332	0.0383	0.0234
		MSE	0.0001	0.0001	0.0011	0.0160	0.0143
	50	(0*20,2*10,0*20)					
		Bias	-0.0113	0.0030	0.0657	1.2792	1.2465
		MSE	0.0001	0.0000	0.0043	1.6509	0.0143
	50	(20,0*49)					
		Bias	-0.0106	-0.0089	0.0832	1.3285	1.2951
		MSE	0.0001	0.0001	0.0069	1.7796	0.0143
90	50	(0*49,40)					
		Bias	-0.0146	0.0334	0.0548	0.0354	0.0202

N	M	Scheme	MLE	Bayesian Lindley's	Importance Sampling	BLUE	BLEE	
90	50	MSE	0.0002	0.0011	0.0030	0.0161	0.0147	
		(0*15,2*20,0*15)						
	50	Bias	-0.0134	-0.0001	0.0459	2.2139	2.1669	
		(40,0*49)	MSE	0.0002	0.0000	0.0021	4.9164	0.0147
	60	60	Bias	-0.0081	-0.0030	0.0860	2.3172	2.2686
			(0*59,30)	MSE	0.0001	0.0000	0.0074	5.3844
		60	Bias	-0.0121	0.0179	0.0277	0.0312	0.0188
			(0*20,2*15,0*25)	MSE	0.0001	0.0003	0.0008	0.0131
		60	Bias	-0.0076	-0.0008	0.0602	1.6402	1.6085
			(30,0*59)	MSE	0.0001	0.0000	0.0036	2.7023
			Bias	-0.0088	-0.0036	0.0773	1.6694	1.6373
			MSE	0.0001	0.0000	0.0060	2.7990	0.0120

The results given in Tables 1 – 6 Show that the maximum likelihood estimator has the best overall performance in terms of bias and mean squared error. It is followed closely by the Lindley's approximation to the Bayes estimator. The importance sampling estimator does not appear to perform well in our simulations. The approximate BLUE and BLEE estimators have similar performance, however, the approximate BLEE appears to have slightly better performance than the approximate BLUE. But both of them are dominated by the MLE and the Lindley's approximation of the Bayes estimator.

The parameter α does not appear to have any effect on the relative performance of the estimators for the location and scale parameters. However, the biases and MSEs of the estimators tend to decrease for smaller values of α .

5 Real Data Example: Breakdown of an Insulating Fluid

To evaluate and analyze the quality of transformers and their insulating fluids, a variety of tests has been devised. To explain this, for example, let's consider the Dielectric Breakdown Test, which assesses an insulating liquid's capacity to endure electrical stress up to the point of failure. It displays the voltage at which there will be a breakdown. Moisture, dirt, and conductive particle contamination will induce failure at levels below what is considered tolerable. Nelson [10] provided a data for the breakdown of an insulating fluid testing experiment. This data collection was examined and evaluated by Balakrishnan and Hossain [6] examining Type II generalized logistic distribution inference under progressive Type II censoring. Balakrishnan and Hossain evaluated and examined the data set that fits the Type II Generalized Logistic Distribution and finding out that MLE and Approximate MLE are very close in the inferencing. In this example $n= 19$ and $m=8$ with $\alpha =1$. The data and the results are shown in Tables 7 and 8.

Table 7. Insulating Fluid Data

I	1	2	3	4	5	6	7	8
x_i	-1.6608	-0.2485	-0.0409	0.2700	1.0224	1.5789	1.8718	1.9947
r_i	0	0	3	0	3	0	0	5

Table 8. Parameter Estimates Based on Insulating Fluid Data

Estimator	σ	μ
MLE	0.9027	1.8757
Bayesian – Lindley's Approach	0.9716	1.8511
Bayesian – Importance Sampling	1.4455	-0.2370
Importance Sampling		
BLUE	1.4211	2.5867
BLEE	1.2786	2.4809

The results show that the MLE and the Bayes estimator based on Lindley's approximation are close to each other and somewhat smaller than the linear estimators. Based on our simulation study, the former estimators are more precise and reliable.

6. Summary and Conclusion

In this study, based on progressively type II censored data, we considered point estimation of location and scale parameters in type II Generalized Logistic Distribution (Type II GLD). We developed three estimators (ABLUE and ABLEE and Importance Sampling Estimator) for the unknown parameters. We also included the maximum likelihood estimators (MLE) and Bayes estimators approximated by the Lindley's Approach for comparison purposes.

The results of the simulation study reveal that MLE and Lindley's approximation to the Bayes estimator perform better than the other estimators developed in this paper. They have the smallest bias and MSE values as shown during the simulation study. As for the effect of the parameter α value on the location and scale estimator's bias and MSE values, estimators got better results for smaller values of α .

The conclusion of this work is that the MLE has the overall best performance for estimating the parameters of the type II generalized logistic distribution. However, for small sample sizes, numerical problems can occur. In such situations, the approximate linear estimators like the ABLUE and ABLEE can provide a viable alternative. The Bayes estimator performs very well too, especially the approximation based on Lindley's approach.

Acknowledgements

The authors would like to thank the editor and the referees for their helpful comments that improved the presentation of the paper. This research was supported by a grant from the Office of Research Support at Qatar University, grant no. QUST-2-CAS-2021-155.

Competing Interests

Authors have declared that no competing interests exist.

References

- [1] Balakrishnan N, Sandhu RA. A Simple Simulational Algorithm for Generating Progressive Type-II Censored Samples, *The American Statistician*. 1995;49(2):229-230.
- [2] Salah MM. On progressive Type-II censored samples from alpha power exponential distribution. *Journal of Mathematics*. 2020;Article ID 2584184. Available: <https://doi.org/10.1155/2020/2584184>
- [3] Nassar MM, Elmasry A. A study of generalized logistic distributions, *Journal of the Egyptian Mathematical Society*. 2012;20(2):126 – 133.
- [4] Azizpour M, Asgharzadeh A. Inference for the Type-II Generalized Logistic Distribution with Progressive Hybrid Censoring. *Journal of Statistical Research of Iran*. 2018;14 (2):189-217.
- [5] Aljarrah, M., Fayome, F. and Lee, C. Generalized logistic distribution and its regression model. *Journal of Statistical Distributions and Applications*. 2020: 7(7). Available: <https://doi.org/10.1186/s40488-020-00107-8>.
- [6] Balakrishnan N, Hossain A. Inference for the Type II generalized logistic distribution under progressive Type II censoring. *Journal of Statistical Computation and Simulation*. 2007;77(12): 1013 – 1031.
- [7] Rimawi, Rana and Baklizi, A. Estimation in the Type II Generalized Logistic Distribution Based on Progressively Type II Censored Data. *Proceedings of the GSRD International Conference*. 2021;28 – 35.

- [8] Balakrishnan N, Cramer E. The art of progressive censoring, Application to Reliability and Quality. Birkhauser; 2014.
- [9] Balakrishnan N, Sandhu RA. Best Linear Unbiased and Maximum Likelihood Estimation for Exponential Distributions under General Progressive Type-II Censored Samples, the Indian Journal of Statistics, Series B. 1996;58(1): 1-9.
- [10] Nelson W. Applied Life Data Analysis. New York: John Wiley and Sons; 1982.

© 2022 Rimawi and Baklizi; This is an Open Access article distributed under the terms of the Creative Commons Attribution License (<http://creativecommons.org/licenses/by/4.0>), which permits unrestricted use, distribution, and reproduction in any medium, provided the original work is properly cited.

Peer-review history:

The peer review history for this paper can be accessed here (Please copy paste the total link in your browser address bar)

<https://www.sdiarticle5.com/review-history/86540>