

One , Two and Multi-Component Gompertz Stress- strength Reliability Estimation

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Abstract

The reliability function for a component which has strength independently exposed three stresses ; R_1 , two component parallel which are subjected to a common stress; R_2 , and for a multi-component; $R(s, k)$ using Gompertz distribution with unknown location and known shape parameters, are parameter derived from a stress-strength models. Estimate the reliability R_1 , R_2 and $R(s, k)$ by three methods (MLE, LSE and WLSE) and also in the numerical simulation study a comparison between the three estimates by MES is introduced.

Keywords: Gompertz distribution, components stress-strength, reliability, estimation, ML, LS and WLS estimation.

1. Introduction

The reliability of stress- strength context is used by Church and Harris 1970 [Church & Harris(1970)], it defined as $R = p(x < y)$, where X represent the stress random variable and Y represent the strength random variable. [see: Asgharzadch et al(2013) Beg (1980) Karam & Ghanim (2015), Kotz S. Lumelskii et al(2003), Kundu & Gupta(2005)]

The reliability of component (or a system) can be represented in various forms depending on the structure of the system , where the component (or the system) would fail, if the stress exceeds its strength.

The Gompertz distribution plays an important role in modeling survival times, human mortality and actuarial tables, it also used as a survival model in reliability. The Gompertz force of mortality in demography (Gompertz 1825) at age x , is:

$$G(x) = ae^{bx} \quad x \geq 0, a, b > 0$$

where a denotes the level of the force of mortality at age 0 , and b the rate of aging. This distribution has a continuous pdf with location parameter a and shape parameter b , given as: $f(x) = a e^{bx - \frac{a}{b}(e^{bx} - 1)}$, $I_x[0, \infty)$ and cdf given as: $F(x) = 1 - e^{-\frac{a}{b}(e^{bx} - 1)}$, while the Mgf of this distribution is given by its Laplace transform. [see: Lenart (2012), Saracoglu B., Kaya et al(2009), Wu et al(2004)].

The present study considering stress – strength Gompertz reliability of two models, first; for one component waving strength put up with three stresses , and the second models; for multi-component models. Related expressions with definitions and notations are described in section 2 for the one component reliability, for two component in section 3 and in section 4 for the multi component reliability when the stress and strength are Gompertz two parameter random variables. The estimation of the parameters and the three reliabilities are made by ML , LS and WLS estimation methods in section 5. Finally, the simulation study for comparing between them by MSE are explained in section 6.

2. Three Stress- one Strength Component Reliability

In this article the stress – strength reliability of one component subjected to three stress is examined , where the reliability of a component being exposed two exponential stresses and having Gamma strength have been obtained by karaday et al[Karaday et al(2011)].

Now Let the strength random variable of the component represented by Y as a Gompertz r.v. with two parameters (β, α) , and the component subjected stress random variables are represented by X_i , $i = 1,2,3$ following Gompertz distribution with the parameters (β_i, α) ; $i = 1,2,3$.

Probability density functions (pdf) and cumulative distribution functions cdf of the r. variables are given as:

$$F_i(x_i) = 1 - e^{-\frac{\beta_i}{\alpha}(e^{\alpha x_i} - 1)} \quad x_i \geq 0 ; \beta_i, \alpha > 0, i = 1,2,3$$

and

$$F_Y(y) = 1 - e^{-\frac{\beta}{\alpha}(e^{\alpha y} - 1)} \quad y \geq 0 , \beta, \alpha > 0$$

$$f(y) = \beta e^{\alpha y} e^{-\frac{\beta}{\alpha}(e^{\alpha y} - 1)} \quad y \geq 0 , \beta, \alpha > 0 \quad \dots \quad (1)$$

Hence , the model reliability of such a component, R_1 , is given by:

$$R_1 = P(\max(X_1, X_2, X_3) < Y)$$

$$R_1 = \int_0^\infty \int_0^y \int_0^y \int_0^y f(x_1, x_2, x_3, y) dx_3 dx_2 dx_1 dy$$

Since the r. variables are non- identical independently distributed, then:

$$R_1 = \int_0^\infty F_1(y) F_2(y) F_3(y) f(y) dy$$

Then for Gompertz densities in (1), we derive the reliability R as:

$$R_1 = \int_0^\infty [1 - e^{-\frac{\beta_1}{\alpha}(e^{\alpha y} - 1)}] [1 - e^{-\frac{\beta_2}{\alpha}(e^{\alpha y} - 1)}]$$

$$[1 - e^{-\frac{\beta_3}{\alpha}(e^{\alpha y} - 1)}] \beta e^{\alpha y} e^{-\frac{\beta}{\alpha}(e^{\alpha y} - 1)} dy$$

$$R_1 = \int_0^\infty [1 - e^{-\frac{\beta_1}{\alpha}(e^{\alpha y} - 1)} - e^{-\frac{\beta_2}{\alpha}(e^{\alpha y} - 1)} - e^{-\frac{\beta_3}{\alpha}(e^{\alpha y} - 1)} + e^{-\frac{1}{\alpha}(e^{\alpha y} - 1)(\beta_1 + \beta_2)} + e^{-\frac{1}{\alpha}(e^{\alpha y} - 1)(\beta_1 + \beta_3)} +$$

$$e^{-\frac{1}{\alpha}(e^{\alpha y} - 1)(\beta_2 + \beta_3)} - e^{-\frac{1}{\alpha}(e^{\alpha y} - 1)(\beta_1 + \beta_2 + \beta_3)}] \beta e^{\alpha y} e^{-\frac{\beta}{\alpha}(e^{\alpha y} - 1)} dy$$

By transformation , we get the final Expression of R_1 as:

$$R_1 = 1 - \frac{\beta}{\beta + \beta_1} - \frac{\beta}{\beta + \beta_2} - \frac{\beta}{\beta + \beta_3} + \frac{\beta}{\beta + \beta_1 + \beta_2} + \frac{\beta}{\beta + \beta_1 + \beta_3} + \frac{\beta}{\beta + \beta_2 + \beta_3} - \frac{\beta}{\beta + \beta_1 + \beta_2 + \beta_3} \quad \dots (2)$$

3. Two Component Reliability

The system reliability R_2 of two parallel components having Gompertz strength r. variables $Y_i; i = 1, 2$ with parameters $(\theta_i, \alpha); i = 1, 2$ subject to a common Gompertz random stress x with parameters (θ, α) , is the probability of maximum two strengths under one stress. [Hanagal (1998)]

$$R_2 = P[X < \max(Y_1, Y_2)]$$

$$R_2 = \int_x [1 - F_{y_1}(x) F_{y_2}(x)] f_x(x) dx$$

$$R_2 = \int_0^\infty \left[1 - (1 - e^{-\frac{\theta_1}{\alpha}(e^{\alpha x} - 1)}) (1 - e^{-\frac{\theta_2}{\alpha}(e^{\alpha x} - 1)}) \right] f_x(x) dx$$

$$R_2 = \int_0^\infty \left(e^{-\frac{\theta_1}{\alpha}(e^{\alpha x} - 1)} + e^{-\frac{\theta_2}{\alpha}(e^{\alpha x} - 1)} - e^{-\frac{\theta_1 + \theta_2}{\alpha}(e^{\alpha x} - 1)} \right) \theta e^{-\frac{\theta}{\alpha}(e^{\alpha x} - 1)} e^{\alpha x} dx$$

then by transformation, we get the reliability R_2 as:

$$\therefore R_2 = \frac{\theta}{\theta + \theta_1} + \frac{\theta}{\theta + \theta_2} - \frac{\theta}{\theta + \theta_1 + \theta_2} \quad \dots (3)$$

4. Multi-component Reliability

The s-out-of-k system functions when at least s ($1 \leq s \leq k$) of components survive a common random stress x developed by Bhattacharyya and Johnson (1974) under the assumption that all components were subjected to a common stress [Bhattacharyya & Johnson (1974)]. Where

$$R(s, k) = P(\text{at least } s \text{ of } k \text{ variables } Y_1, Y_2, \dots, Y_n > X)$$

$$= \sum_{i=s}^k C_i^k \int_x [1 - F_y(x)]^i F_y(x)^{k-i} dG(x)$$

Let $Y_i; i = 1, \dots, k$ be Gompertz strength r. variables with parameters (λ, α) and X be Gompertz stress r. variable with parameter (γ, α) , then $R(s, k)$, can be derived as:

$$R(s, k) = \sum_{i=s}^k C_i^k \int_0^\infty [e^{-\frac{\lambda}{\alpha}(e^{\alpha x} - 1)}]^i [e^{-\frac{\lambda}{\alpha}(e^{\alpha x} - 1)}]^{k-i} \gamma e^{\alpha x} e^{-\frac{\gamma}{\alpha}(e^{\alpha x} - 1)} dx$$

Let $u = e^{-\frac{\lambda}{\alpha}(e^{\alpha x} - 1)}$, and by transformation, we get:

$$R(s, k) = \sum_{i=s}^k C_i^k \frac{\gamma}{\lambda} \int_0^1 u^{i + \frac{\gamma}{\lambda} - 1} (1 - u)^{k-i} du$$

and then

$$R(s, k) = \frac{\gamma}{\lambda} \sum_{i=s}^k C_i^k \beta \left(i + \frac{\gamma}{\lambda}, k - i + 1 \right) \quad \dots \quad \dots (4)$$

5. The Maximum Likelihood Estimators

Let y_1, y_2, \dots, y_m be a random Sample from Gompertz distribution, then the Likelihood function will be

$$L(\beta, \alpha, \underline{y}) = \prod_{i=1}^m f(y_i, \beta, \alpha) = \beta^n e^{\alpha \sum_{i=1}^m y_i} e^{-\frac{\beta}{\alpha} \sum_{i=1}^m (e^{\alpha y_i} - 1)}$$

Then by maximizing the Log-likelihood function with respect to β and we get the ML estimator for β , say $\hat{\beta}_{ML}$, as

$$\hat{\beta}_{ML} = \frac{am}{\sum_{i=1}^m (e^{\alpha y_i} - 1)}$$

by the same way; let x_{11}, \dots, x_{1n_1} ; x_{21}, \dots, x_{2n_2} and x_{31}, \dots, x_{3n_3} be a random samples from Gompertz of n_1, n_2 and n_3 sample sizes. Then the ML estimator of β_i ; $i = 1, 2, 3$ are given as:

$$\hat{\beta}_{iML} = \frac{\alpha n_i}{\sum_{i=1}^{n_i} (e^{\alpha x_{ii}} - 1)} \quad i = 1, 2, 3$$

then the ML estimator of R, say \hat{R}_{ML} , by the invariant property of this method given as:

$$\begin{aligned} \hat{R}_{1ML} = 1 - & \frac{\hat{\beta}_{ML}}{\hat{\beta}_{ML} + \hat{\beta}_{1ML}} - \frac{\hat{\beta}_{ML}}{\hat{\beta}_{ML} + \hat{\beta}_{2ML}} - \frac{\hat{\beta}_{ML}}{\hat{\beta}_{ML} + \hat{\beta}_{3ML}} \\ & + \frac{\hat{\beta}_{ML}}{\hat{\beta}_{ML} + \hat{\beta}_{1ML} + \hat{\beta}_{2ML}} + \frac{\hat{\beta}_{ML}}{\hat{\beta}_{ML} + \hat{\beta}_{1ML} + \hat{\beta}_{2ML}} \\ & + \frac{\hat{\beta}_{ML}}{\hat{\beta}_{ML} + \hat{\beta}_{2ML} + \hat{\beta}_{3ML}} - \frac{\hat{\beta}_{ML}}{\hat{\beta}_{ML} + \hat{\beta}_{1ML} + \hat{\beta}_{2ML} + \hat{\beta}_{3ML}} \end{aligned}$$

Now let x_1, x_2, \dots, x_n ; $y_{11}, y_{12}, \dots, y_{1m_1}$; $y_{21}, y_{22}, \dots, y_{2m_2}$ be three random sample from Gompertz distribution, then the ML estimator of θ , θ_1, θ_2 ; say $\hat{\theta}_{ML}$, $\hat{\theta}_{1ML}$ and $\hat{\theta}_{2ML}$, are given as:

$$\hat{\theta}_{ML} = \frac{an}{\sum_{i=1}^n (e^{\alpha x_i} - 1)}, \quad \hat{\theta}_{iML} = \frac{\alpha m_i}{\sum_{i=1}^{m_i} (e^{\alpha y_{ii}} - 1)} \quad i = 1, 2$$

Then the ML estimator of R_2 ; say \hat{R}_{2ML} , is by

$$\hat{R}_{2ML} = \frac{\hat{\theta}_{ML}}{\hat{\theta}_{ML} + \hat{\theta}_{1ML}} + \frac{\hat{\theta}_{ML}}{\hat{\theta}_{ML} + \hat{\theta}_{2ML}} - \frac{\hat{\theta}_{ML}}{\hat{\theta}_{ML} + \hat{\theta}_{1ML} + \hat{\theta}_{2ML}}$$

Finally, the ML estimator for $R_{(s,k)}$, say $R_{ML(s,k)}$, by the same property is given by:

$$\hat{R}_{ML(s,k)} = \frac{\hat{\gamma}_{ML}}{\hat{\lambda}_{ML}} \sum_{i=s}^k C_i^k B \left(k - i + 1, \frac{\hat{\gamma}_{ML}}{\hat{\lambda}_{ML}} + i \right)$$

where the random samples $y_{1i}, y_{2i}, \dots, y_{mi}$; $i = 1, \dots, k$ and x_1, x_2, \dots, x_n are taken from Gompertz distribution, and the ML estimators of λ and γ are:

$$\hat{\lambda}_{ML} = \frac{am}{\sum_{i=1}^m (e^{\alpha y_i} - 1)} \quad \text{and} \quad \hat{\gamma}_{ML} = \frac{an}{\sum_{i=1}^n (e^{\alpha x_i} - 1)}$$

6. The Last Square Estimator

The LS estimator can be obtain by minimizing ; $\sum_{i=1}^n (F(y_{(i)}) - p_i)^2$ with respect to the unknown parameters.

Now suppose y_1, y_2, \dots, y_n is a random Sample of size n from Gompertz dist. With cdf $F(x)$ in eq. (1), and $y(i)$, $i = 1, 2, \dots, m$ is the order sample of this r. variable, where

$$E(F(y_{(i)})) = \frac{i}{m+1}, \quad \text{var}(F(y_{(i)})) = \frac{i(m-i+1)}{(m+1)^2(m+2)} \quad i = 1, 2, \dots, m$$

Then the LS estimator of β , say $\hat{\beta}_{LS}$, can be obtained by minimizing $\sum_{i=1}^m \left[\ln(1 - p_i) + \frac{\beta}{\alpha} (e^{\alpha y(i)} - 1) \right]^2$ with respect to β as:

$$\sum_{i=1}^m (e^{\alpha y(i)} - 1) \ln(1 - p_i) + \frac{\beta}{\alpha} \sum_{i=1}^m (e^{\alpha y(i)} - 1)^2 = 0$$

so

$$\hat{\beta}_{LS} = \frac{-\alpha \sum_{i=1}^m (e^{\alpha y(i)} - 1) \ln(1 - p_i)}{\sum_{i=1}^m (e^{\alpha y(i)} - 1)^2} \quad \text{where } p_i = \frac{i}{m+1}, i=1,2,\dots,m.$$

By the same way we get the LS estimator of β_1, β_2 and β_3 , say $\hat{\beta}_{1LS}, \hat{\beta}_{2LS}$ and $\hat{\beta}_{3LS}$ as:

$$\hat{\beta}_{ILS} = \frac{-\alpha \sum_{i=1}^{n_I} (e^{\alpha x_I(i)} - 1) \ln(1 - p_i)}{\sum_{i=1}^{n_I} (e^{\alpha x_I(i)} - 1)^2} \quad I = 1,2,3$$

and the approximated LS estimator of R_1 , say \hat{R}_{1LS} , is given by replacing the LS parameter estimators instead of the parameter in eq. (2) the LS estimators of θ, θ_1 and θ_2 ; say $\hat{\theta}_{LS}, \hat{\theta}_{1LS}, \hat{\theta}_{2LS}$, are replaced in eq.(3) to get the LS estimator for R_2, \hat{R}_{2LS} , where:

$$\hat{\theta}_{LS} = \frac{-\alpha \sum_{i=1}^n (e^{\alpha x(i)} - 1) \ln(1 - p_i)}{\sum_{i=1}^n (e^{\alpha x(i)} - 1)^2}, \hat{\theta}_{ILS} = \frac{-\alpha \sum_{i=1}^{n_I} (e^{\alpha x_I(i)} - 1) \ln(1 - p_i)}{\sum_{i=1}^{n_I} (e^{\alpha x_I(i)} - 1)^2} \quad I = 1,2$$

Finally the LS estimators of λ and β , say $\hat{\lambda}_{LS}$ and $\hat{\beta}_{LS}$, instead of λ and β in equ. (4) to give the approximately LS estimator of $R_{(s,k)}$, say $\hat{R}_{LS(s,k)}$ where

$$\hat{\lambda}_{LS} = \frac{-\alpha \sum_{i=1}^m (e^{\alpha y(i)} - 1) \ln(1 - p_i)}{\sum_{i=1}^m (e^{\alpha y(i)} - 1)^2} \quad \text{and} \quad \hat{\beta}_{LS} = \frac{-\alpha \sum_{i=1}^n (e^{\alpha x(i)} - 1) \ln(1 - p_i)}{\sum_{i=1}^n (e^{\alpha x(i)} - 1)^2}$$

7. The Weighted Least Square Estimators

It can be obtained by the same sample assumptions of LS estimation using the weight w_i , which given as:

$$w_i = \frac{(m+1)^2 (m+2)}{i(m-i+1)} \quad i = 1,2, \dots, m$$

then minimizing $\sum_{i=1}^m w_i \left[\ln(1 - p_i) + \frac{\beta}{\alpha} (e^{\alpha y(i)} - 1) \right]^2$ with respect to the unknown parameter β .

The WLS estimator for β , say β_{WLS} , is finally given as:

$$\hat{\beta}_{WLS} = \frac{\sum_{i=1}^m w_i (e^{\alpha y(i)} - 1) \ln(1 - p_i)}{\sum_{i=1}^m w_i (e^{\alpha y(i)} - 1)^2}$$

and then the WLS reliability estimators, $\hat{R}_{1WLS}, \hat{R}_{2WLS}$ and $\hat{R}_{WLS(s,k)}$ are given by replacing the following WLS parameters estimators.

$$\hat{\beta}_{IWLS} = \frac{\sum_{i=1}^{n_I} w_i (e^{\alpha x_I(i)} - 1) \ln(1 - p_i)}{\sum_{i=1}^{n_I} w_i (e^{\alpha x_I(i)} - 1)^2}, \quad I = 1,2,3 \quad \text{in eq.(2)}$$

$$\hat{\theta}_{WLS} = \frac{\sum_{i=1}^n w_i (e^{\alpha x(i)} - 1) \ln(1-p_i)}{\sum_{i=1}^n w_i (e^{\alpha x(i)} - 1)^2}$$

$$\hat{\theta}_{IWLS} = \frac{\sum_{i=1}^{m_I} w_i (e^{\alpha y_I(i)} - 1) \ln(1-p_i)}{\sum_{i=1}^{m_I} w_i (e^{\alpha y_I(i)} - 1)^2}, \quad I = 1, 2 \text{ in eq.(3)}$$

$$\hat{\lambda}_{WLS} = \frac{\sum_{i=1}^m w_i (e^{\alpha y(i)} - 1) \ln(1-p_i)}{\sum_{i=1}^m w_i (e^{\alpha y(i)} - 1)^2}, \quad \hat{\gamma}_{WLS} = \frac{\sum_{i=1}^n w_i (e^{\alpha x(i)} - 1) \ln(1-p_i)}{\sum_{i=1}^n w_i (e^{\alpha x(i)} - 1)^2} \text{ in eq.(4)}$$

6. Simulation study

A Mont Carlo Simulation is conducted, in this section, to compare the performances of the ML, LS and WLS estimators of R_1, R_2 and $R_{(s,k)}$ (based on 10000 replication).

It made by assuming three cases of R_1 , say $[(\beta = 3, \beta_1 = 2, \beta_2 = 5, \beta_3 = 1), (\beta = 2, \beta_1 = 1.5, \beta_2 = 1.2, \beta_3 = 1.8)]$ and $(\beta = 0.5, \beta_1 = 0.4, \beta_2 = 0.3, \beta_3 = 0.2)]$, three cases of R_2 , say $[(\theta = 3, \theta_1 = 2, \theta_2 = 5), (\theta = 0.5, \theta_1 = 0.4, \theta_2 = 0.3)]$ and $(\theta = 2, \theta_1 = 1.5, \theta_2 = 1.2)]$ and four cases for $R_{(s,k)}$, say $[(\gamma = 0.5, \lambda = 0.3, s = 1, k = 3), (\gamma = 3, \lambda = 4, s = 1, k = 3), (\gamma = 3, \lambda = 4, s = 2, k = 4),$ and $(\gamma = 0.5, \lambda = 0.3, s = 2, k = 4)]$ for different sample sizes assuming 10 for the small, 30 for moderate and 50 for large sample sizes.

The real values of R_1, R_2 and $R_{(s,k)}$ and the MSE values for these cases are recorded in tables from(1) to (7).

Form table (1) the ML estimator gives the best performance, accept for three cases of sample sizes, first for $\alpha = 2$ with moderate $m = 30$; second, fir $\alpha = 4$ with moderate $m = 50$. And in table(2), it gives the best for large $m = 50$ for $\alpha = 2$ and the same for $\alpha = 4$. While it gives the best performance for all cases and sample sizes in table(3).

For R_2 the ML estimator gives the best performance for all cases and sample sizes as in tables (4), (5) and (6).

the best performance estimator for the multi component $R(s, k)$ was in orders ML, WLS and LS estimator for different cases and sample size when $s = 1$ and $k = 3$ for table(7) and (8). But it be in orders of WLS, ML and LS estimator for $s = 1$ and $k = 4$ of different cases and sample sizes in table(9) and (10).

7. Conclusion

The reliability, $R_1 = P[\max(X_1, X_2, X_3) < Y]$, of a component being exposed to X_1, X_2 and X_3 Gompertz stresses and having Y Gompertz strength with unknown location parameter and common known shape parameters is obtained. Then driving the two component R_2 , and the multi-component reliability $R(s, k)$.

MSE criteria used to make a comparison between three different estimators for each reliability function, where ML give the best performance for R_1 and R_2 , while WLS estimators was the best for $R(s, k)$.

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Table(1):MSE values of $(\beta = 3, \beta_1 = 2, \beta_2 = 5, \beta_3 = 1), R_1=0.1356$

$\alpha=2$										
Samples				Mean			MSE			
n1	n2	n3	m	MLE	LSE	WLSE	MLE	LSE	WLSE	Best
10	10	10	10	0.1420	0.1430	0.1439	0.0043	0.0051	0.0057	MLE
10	10	10	30	0.1431	0.1290	0.1330	0.0026	0.0027	0.0035	MLE
10	10	10	50	0.1439	0.1249	0.1304	0.0021	0.0021	0.0029	MLE,LSE
10	10	30	10	0.1391	0.1477	0.1470	0.0037	0.0049	0.0055	MLE
10	10	50	10	0.1374	0.1483	0.1466	0.0034	0.0047	0.0052	MLE
10	30	10	10	0.1432	0.1464	0.1468	0.0044	0.0054	0.0060	MLE
10	50	10	10	0.1419	0.1452	0.1455	0.0045	0.0053	0.0059	MLE
30	10	10	10	0.1419	0.1480	0.1477	0.0043	0.0053	0.0059	MLE
50	10	10	10	0.1399	0.1483	0.1477	0.0041	0.0053	0.0059	MLE
$\alpha=4$										
10	10	10	10	0.1434	0.1439	0.1447	0.0046	0.0053	0.0059	MLE
10	10	10	30	0.1433	0.1288	0.1330	0.0026	0.0026	0.0034	MLE,LSE
10	10	10	50	0.1437	0.1244	0.1297	0.0022	0.0022	0.0029	MLE,LSE
10	10	30	10	0.1389	0.1476	0.1469	0.0037	0.0050	0.0056	MLE
10	10	50	10	0.1381	0.1499	0.1485	0.0036	0.0050	0.0056	MLE

10	30	10	10	0.1422	0.1447	0.1449	0.0044	0.0053	0.0059	MLE
10	50	10	10	0.1427	0.1466	0.1470	0.0045	0.0055	0.0062	MLE
30	10	10	10	0.1409	0.1470	0.1466	0.0042	0.0052	0.0058	MLE
50	10	10	10	0.1411	0.1493	0.1486	0.0042	0.0053	0.0059	MLE

Table(2): MSE values of ($\beta = 2, \beta_1 = 1.5, \beta_2 = 1.2, \beta_3 = 1.8$) $R_1=0.1725$

$\alpha=2$										
Samples				Mean			MSE			
n1	n2	n3	m	MLE	LSE	WLSE	MLE	LSE	WLSE	Best
10	10	10	10	0.1771	0.1778	0.1784	0.0061	0.0070	0.0079	MLE
10	10	10	30	0.1790	0.1613	0.1660	0.0034	0.0037	0.0047	MLE
10	10	10	50	0.1792	0.1558	0.1621	0.0028	0.0031	0.0040	MLE
10	10	30	10	0.1755	0.1816	0.1811	0.0058	0.0071	0.0079	MLE
10	10	50	10	0.1753	0.1829	0.1820	0.0058	0.0073	0.0082	MLE
10	30	10	10	0.1748	0.1825	0.1816	0.0055	0.0069	0.0077	MLE
10	50	10	10	0.1753	0.1856	0.1840	0.0054	0.0068	0.0076	MLE
30	10	10	10	0.1751	0.1818	0.1810	0.0057	0.0071	0.0079	MLE
50	10	10	10	0.1757	0.1846	0.1833	0.0056	0.0071	0.0079	MLE
$\alpha=4$										
10	10	10	10	0.1781	0.1786	0.1791	0.0062	0.0072	0.0082	MLE
10	10	10	30	0.1791	0.1614	0.1660	0.0034	0.0036	0.0047	MLE
10	10	10	50	0.1791	0.1557	0.1619	0.0027	0.0030	0.0040	MLE
10	10	30	10	0.1763	0.1822	0.1817	0.0058	0.0072	0.0081	MLE
10	10	50	10	0.1756	0.1825	0.1814	0.0057	0.0070	0.0077	MLE
10	30	10	10	0.1756	0.1832	0.1822	0.0056	0.0071	0.0079	MLE
10	50	10	10	0.1752	0.1849	0.1831	0.0055	0.0071	0.0078	MLE
30	10	10	10	0.1760	0.1827	0.1819	0.0058	0.0070	0.0078	MLE
50	10	10	10	0.1749	0.1838	0.1825	0.0057	0.0072	0.0080	MLE

Table(3):MSE values of ($\beta = 0.5, \beta_1 = 0.4, \beta_2 = 0.3, \beta_3 = 0.2$), $R_1=0.1192$

$\alpha=2$										
Samples				Mean			MSE			
n1	n2	n3	m	MLE	LSE	WLSE	MLE	LSE	WLSE	Best
10	10	10	10	0.1250	0.1263	0.1272	0.0040	0.0048	0.0055	MLE
10	10	10	30	0.1267	0.1130	0.1169	0.0022	0.0022	0.0029	MLE,LSE
10	10	10	50	0.1261	0.1075	0.1126	0.0018	0.0018	0.0024	MLE,LSE
10	10	30	10	0.1235	0.1307	0.1303	0.0036	0.0048	0.0054	MLE
10	10	50	10	0.1232	0.1317	0.1304	0.0035	0.0046	0.0051	MLE
10	30	10	10	0.1246	0.1305	0.1304	0.0038	0.0048	0.0054	MLE
10	50	10	10	0.1251	0.1327	0.1322	0.0038	0.0050	0.0055	MLE
30	10	10	10	0.1256	0.1304	0.1305	0.0039	0.0048	0.0054	MLE
50	10	10	10	0.1251	0.1308	0.1306	0.0038	0.0048	0.0054	MLE
$\alpha=4$										
10	10	10	10	0.1273	0.1288	0.1298	0.0042	0.0050	0.0057	MLE
10	10	10	30	0.1271	0.1133	0.1174	0.0023	0.0023	0.0030	MLE,LSE
10	10	10	50	0.1269	0.1083	0.1135	0.0018	0.0018	0.0025	MLE,LSE
10	10	30	10	0.1233	0.1306	0.1303	0.0035	0.0047	0.0053	MLE
10	10	50	10	0.1236	0.1327	0.1317	0.0035	0.0047	0.0053	MLE
10	30	10	10	0.1260	0.1316	0.1314	0.0038	0.0048	0.0054	MLE
10	50	10	10	0.1254	0.1330	0.1324	0.0037	0.0047	0.0053	MLE
30	10	10	10	0.1249	0.1297	0.1297	0.0039	0.0047	0.0053	MLE
50	10	10	10	0.1247	0.1304	0.1299	0.0038	0.0047	0.0053	MLE

Table(4):MSE values of $(\theta = 3, \theta_1 = 2, \theta_2 = 5), R_2=0.6750$

$\alpha=2$									
Samples			Mean			MSE			
n1	n2	m	MLE	LSE	WLSE	MLE	LSE	WLSE	Best
10	10	10	0.6698	0.6692	0.6689	0.0102	0.0116	0.0129	MLE
10	10	30	0.6665	0.6880	0.6825	0.0062	0.0070	0.0086	MLE
10	10	50	0.6658	0.6944	0.6875	0.0054	0.0063	0.0077	MLE
10	30	10	0.6748	0.6680	0.6696	0.0096	0.0111	0.0123	MLE
10	50	10	0.6746	0.6651	0.6672	0.0096	0.0114	0.0127	MLE
30	10	10	0.6805	0.6659	0.6688	0.0083	0.0101	0.0115	MLE
50	10	10	0.6815	0.6615	0.6654	0.0078	0.0097	0.0109	MLE
$\alpha=4$									
10	10	10	0.6721	0.6726	0.6726	0.0103	0.0117	0.0129	MLE
10	10	30	0.6673	0.6891	0.6844	0.0062	0.0070	0.0086	MLE
10	10	50	0.6686	0.6973	0.6907	0.0054	0.0063	0.0077	MLE
10	30	10	0.6741	0.6671	0.6687	0.0098	0.0114	0.0126	MLE
10	50	10	0.6745	0.6646	0.6665	0.0098	0.0115	0.0127	MLE
30	10	10	0.6783	0.6632	0.6659	0.0082	0.0101	0.0114	MLE
50	10	10	0.6807	0.6610	0.6652	0.0077	0.0097	0.0110	MLE

Table(5):MSE values of $(\theta = 0.5, \theta_1 = 0.4, \theta_2 = 0.3), R_2=0.7639$

$\alpha=2$									
Samples			Mean			MSE			
n1	n2	m	MLE	LSE	WLSE	MLE	LSE	WLSE	Best
10	10	10	0.7606	0.7599	0.7592	0.0080	0.0091	0.0101	MLE
10	10	30	0.7556	0.7749	0.7705	0.0048	0.0052	0.0064	MLE
10	10	50	0.7535	0.7793	0.7725	0.0042	0.0046	0.0058	MLE
10	30	10	0.7639	0.7524	0.7540	0.0066	0.0082	0.0093	MLE
10	50	10	0.7633	0.7483	0.7510	0.0066	0.0085	0.0095	MLE
30	10	10	0.7624	0.7524	0.7536	0.0074	0.0091	0.0101	MLE
50	10	10	0.7620	0.7490	0.7508	0.0071	0.0089	0.0099	MLE
$\alpha=4$									
10	10	10	0.7589	0.7582	0.7575	0.0081	0.0093	0.0104	MLE
10	10	30	0.7548	0.7739	0.7688	0.0047	0.0051	0.0065	MLE
10	10	50	0.7538	0.7798	0.7733	0.0042	0.0045	0.0057	MLE
10	30	10	0.7633	0.7519	0.7537	0.0067	0.0084	0.0094	MLE
10	50	10	0.7626	0.7475	0.7501	0.0066	0.0084	0.0094	MLE
30	10	10	0.7622	0.7529	0.7543	0.0072	0.0088	0.0097	MLE
50	10	10	0.7609	0.7480	0.7499	0.0072	0.0091	0.0101	MLE

Table(6):MSE values of $(\theta = 2, \theta_1 = 1.5, \theta_2 = 1.2), R_2=0.7709$

$\alpha=2$									
Samples			Mean			MSE			
n1	n2	m	MLE	LSE	WLSE	MLE	LSE	WLSE	Best
10	10	10	0.7658	0.7651	0.7645	0.0079	0.0090	0.0101	MLE
10	10	30	0.7610	0.7801	0.7754	0.0046	0.0050	0.0063	MLE
10	10	50	0.7609	0.7863	0.7800	0.0040	0.0043	0.0055	MLE
10	30	10	0.7691	0.7578	0.7593	0.0067	0.0083	0.0093	MLE
10	50	10	0.7705	0.7561	0.7585	0.0065	0.0083	0.0093	MLE
30	10	10	0.7688	0.7594	0.7609	0.0072	0.0088	0.0098	MLE
50	10	10	0.7692	0.7562	0.7584	0.0068	0.0086	0.0095	MLE
$\alpha=4$									
10	10	10	0.7643	0.7643	0.7639	0.0078	0.0089	0.0099	MLE
10	10	30	0.7616	0.7808	0.7760	0.0048	0.0052	0.0064	MLE
10	10	50	0.7613	0.7865	0.7801	0.0040	0.0043	0.0055	MLE
10	30	10	0.7706	0.7591	0.7603	0.0065	0.0082	0.0092	MLE
10	50	10	0.7697	0.7552	0.7576	0.0064	0.0082	0.0091	MLE
30	10	10	0.7677	0.7578	0.7589	0.0070	0.0086	0.0096	MLE
50	10	10	0.7686	0.7561	0.7584	0.0069	0.0085	0.0095	MLE

Table(7):MSE values of ($\gamma = 0.5, \lambda = 0.3, s = 1, k = 3$), $R_{(s,k)}=0.8685$

$\alpha=2$								
Sample		Mean			MSE			
n	m	MLE	LSE	WLSE	MLE	LSE	WLSE	Best
10	10	0.8974	0.8973	0.8859	8.37e-08	8.31e-08	3.02e-08	WLSE
10	30	0.8659	0.8472	0.8297	6.88e-10	4.52e-08	1.50e-07	MLE
10	50	0.8985	0.9180	0.9224	8.99e-08	2.45e-07	2.90e-07	MLE
30	10	0.8402	0.7823	0.7785	7.99e-08	7.42e-07	8.10e-07	MLE
50	10	0.8968	0.8999	0.9109	8.00e-08	9.88e-08	1.79e-07	MLE
30	30	0.8496	0.8542	0.8694	3.55e-08	2.03e-08	8.10e-11	WLSE
30	50	0.8495	0.8504	0.8637	3.60e-08	3.27e-08	2.32e-09	WLSE
50	30	0.8768	0.8678	0.8579	6.82e-09	5.38e-11	1.12e-08	LSE
50	50	0.8746	0.8760	0.8660	3.76e-09	5.58e-09	6.36e-10	WLSE
$\alpha=4$								
10	10	0.8196	0.8452	0.8609	2.39e-07	5.42e-08	5.83e-09	WLSE
10	30	0.9048	0.8682	0.8264	1.31e-07	1.11e-11	1.77e-07	LSE
10	50	0.8138	0.8638	0.8619	2.99e-07	2.24e-09	4.30e-09	LSE
30	10	0.8577	0.8616	0.8855	1.16e-08	4.81e-09	2.89e-08	LSE
50	10	0.8823	0.8652	0.8804	1.89e-08	1.07e-09	1.41e-08	LSE
30	30	0.8604	0.8167	0.7831	6.53e-09	2.68e-07	7.30e-07	MLE
30	50	0.8654	0.8561	0.8378	9.63e-10	1.54e-08	9.45e-08	MLE
50	30	0.8622	0.8471	0.8240	3.92e-09	4.59e-08	1.98e-07	MLE
50	50	0.8332	0.8441	0.8606	1.24e-07	5.96e-08	6.29e-09	WLSE

Table(8):MSE values of ($\gamma = 3, \lambda = 4, s = 1, k = 3$), $R_{(s,k)}=0.6675$

$\alpha=2$								
Sample		Mean			MSE			
n	m	MLE	LSE	WLSE	MLE	LSE	WLSE	Best
10	10	0.6239	0.6554	0.6833	1.90e-07	1.48e-08	2.48e-08	LSE
10	30	0.5554	0.6508	0.6694	1.25e-06	2.79e-08	3.38e-10	WLSE
10	50	0.6573	0.6735	0.6667	1.05e-08	3.51e-09	6.76e-11	WLSE
30	10	0.7577	0.6787	0.6144	8.13e-07	1.24e-08	2.82e-07	LSE
50	10	0.6773	0.6347	0.6283	9.48e-09	1.07e-07	1.53e-07	MLE
30	30	0.6733	0.6718	0.6331	3.31e-09	1.85e-09	1.18e-07	LSE
30	50	0.5743	0.6373	0.6755	8.68e-07	9.11e-08	6.38e-09	WLSE
50	30	0.6455	0.6328	0.6603	4.87e-08	1.20e-07	5.18e-09	WLSE
50	50	0.6621	0.6550	0.6453	2.93e-09	1.57e-08	4.93e-08	MLE
$\alpha=4$								
10	10	0.6856	0.6126	0.6028	3.25e-08	3.01e-07	4.18e-07	MLE
10	30	0.6183	0.6857	0.6743	2.42e-07	3.28e-08	4.51e-09	WLSE
10	50	0.6947	0.7107	0.6679	7.38e-08	1.85e-07	1.39e-11	WLSE
30	10	0.7104	0.6790	0.7262	1.83e-07	1.31e-08	3.44e-07	LSE
50	10	0.6887	0.5767	0.5996	4.47e-08	8.24e-07	4.61e-07	MLE
30	30	0.6610	0.6015	0.5492	4.28e-09	4.36e-07	1.39e-06	MLE
30	50	0.6633	0.6959	0.7313	1.79e-09	8.07e-08	4.06e-07	MLE
50	30	0.6307	0.6476	0.6996	1.35e-07	3.96e-08	1.02e-07	LSE
50	50	0.6709	0.6322	0.5691	1.16e-09	1.25e-07	9.68e-07	MLE

Table(9):MSE values of ($\gamma = 3, \lambda = 4, s = 2, k = 4$), $R_{(s,k)}=0.8000$

$\alpha=2$								
Sample		Mean			MSE			
n	m	MLE	LSE	WLSE	MLE	LSE	WLSE	Best
10	10	0.5907	0.6237	0.6485	4.38e-06	3.10e-06	2.29e-06	WLSE
10	30	0.8765	0.9311	0.9502	5.85e-07	1.71e-06	2.25e-06	MLE
10	50	0.7829	0.8598	0.8594	2.93e-08	3.57e-07	3.53e-07	MLE
30	10	0.7098	0.7192	0.7605	8.14e-07	6.52e-07	1.55e-07	WLSE
50	10	0.7990	0.7854	0.7713	1.09e-10	2.12e-08	8.25e-08	MLE
30	30	0.8201	0.8227	0.8011	4.02e-08	5.13e-08	1.29e-10	WLSE
30	50	0.7990	0.7831	0.7405	9.37e-11	2.86e-08	3.53e-07	MLE
50	30	0.8183	0.8235	0.8129	3.36e-08	5.50e-08	1.66e-08	WLSE
50	50	0.7756	0.7990	0.8356	5.95e-08	9.39e-11	1.26e-07	LSE
$\alpha=4$								
10	10	0.7364	0.7861	0.7932	4.03e-07	1.94e-08	4.61e-09	WLSE
10	30	0.7865	0.8200	0.8271	1.81e-08	3.99e-08	7.32e-08	MLE
10	50	0.7841	0.8138	0.8093	2.52e-08	1.90e-08	8.61e-09	WLSE
30	10	0.8231	0.8199	0.8250	5.33e-08	3.96e-08	6.26e-08	LSE
50	10	0.8712	0.8221	0.8155	5.07e-07	4.89e-08	2.40e-08	WLSE
30	30	0.7666	0.7907	0.8005	1.11e-07	8.59e-09	2.19e-11	WLSE
30	50	0.8267	0.8254	0.7884	7.12e-08	6.47e-08	1.34e-08	WLSE
50	30	0.7830	0.8251	0.8617	2.90e-08	6.31e-08	3.81e-07	MLE
50	50	0.8145	0.8057	0.7738	2.11e-08	3.29e-09	6.85e-08	LSE

Table(10):MSE values of ($\gamma = 0.5, \lambda = 0.3, s = 2, k = 4$), $R_{(s,k)} = 0.7525$

$\alpha=2$								
Sample		Mean			MSE			
n	m	MLE	LSE	WLSE	MLE	LSE	WLSE	Best
10	10	0.7978	0.8029	0.7888	2.05e-07	2.54e-07	1.32e-07	WLSE
10	30	0.7710	0.7887	0.7987	3.43e-08	1.31e-07	2.13e-07	MLE
10	50	0.6453	0.6621	0.6521	1.14e-06	8.17e-07	1.01e-06	WLSE
30	10	0.6799	0.6675	0.6893	5.26e-07	7.22e-07	3.99e-07	WLSE
50	10	0.6791	0.6663	0.6876	5.38e-07	7.43e-07	4.20e-07	WLSE
30	30	0.8108	0.7679	0.7537	3.39e-07	2.38e-08	1.55e-10	WLSE
30	50	0.7431	0.7629	0.7611	8.71e-09	1.09e-08	7.48e-09	WLSE
50	30	0.7379	0.7029	0.6322	2.12e-08	2.46e-07	1.44e-06	MLE
50	50	0.7444	0.7764	0.7984	6.61e-09	5.70e-08	2.11e-07	MLE
$\alpha=4$								
10	10	0.6666	0.6308	0.6203	7.37e-07	1.48e-06	1.74e-06	MLE
10	30	0.7252	0.7069	0.6762	7.41e-08	2.07e-07	5.82e-07	LSE
10	50	0.7905	0.8069	0.7758	1.44e-07	2.96e-07	5.42e-08	WLSE
30	10	0.7614	0.7114	0.7204	7.88e-09	1.68e-07	1.03e-07	MLE
50	10	0.9195	0.8982	0.8937	2.79e-06	2.12e-06	1.99e-06	WLSE
30	30	0.7978	0.7680	0.7480	2.05e-07	2.41e-08	2.04e-09	WLSE
30	50	0.8642	0.8389	0.8073	1.24e-06	7.46e-07	3.00e-07	WLSE
50	30	0.7836	0.7492	0.7488	9.70e-08	1.05e-09	1.38e-09	LSE
50	50	0.7413	0.7448	0.7822	1.25e-08	5.97e-09	8.83e-08	LSE