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MOMENTS OF ORDER STATISTICS OF THE POISSON-LOMAX DISTRIBUTION

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ABSTRACT. The Poisson-Lomax distribution has been proposed as a useful reliability model for analyzing lifetime data. For this distribution, some recurrence relations are established for the single moments and product moments of order statistics. Using these recurrence relations, the means, variances and covariances of all order statistics can be computed for all sample sizes in a simple and efficient recursive manner.

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