On Generalized Moment Exponential Distribution and Power Series Distribution

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Authors’ contributions

This work was carried out in collaboration among all authors. Author ZI designed the study, performed the statistical analysis, wrote the protocol and wrote the first draft of the manuscript. Authors ZI, NA, AR, TH and MS with the consultation of each other finalized this work. All authors read and approved the final manuscript.

Article Information

DOI: 10.9734/AJPAS/2020/v6i130150

Received: 10 October 2019
Accepted: 15 December 2019
Published: 07 January 2020

Abstract

In this research paper, a new life time family is introduced. Sadaf [1] proposed a moment exponential power series (MEPS) distribution. Generalized moment exponential power series (GMEPS) distribution is a general form of MEPS distribution. It is characterized by compounding GME distribution and power series (PS) distribution. This new family has some new sub models such as GME geometric distribution, GME Poisson (GMEP) distribution, GME logarithmic (GMEL) distribution and GME binomial (GMEB) distribution. We provide statistical properties of GMEPS family of distributions. We find here expression of quantile function based on Lambert W function, the density function of rth order statistic and moments of GMEPS distribution. Descriptive expressions of Shannon entropy and Rényi entropy of new general model are found. We provide special sub-models of the GMEPS family of distributions. The maximum likelihood (ML) estimation method is used to find estimates of the parameters of GMEPS distribution. Simulation study is carried out to check the convergence of new estimators. We apply GMEPS family of distributions on two sets of real data.

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Keywords: Compound family; moment exponential distribution; GME distribution; lifetime distribution; PS distribution; order statistics.

1 Introduction


Mahmoudi and Jafari [12] developed the generalized exponential PS distribution which is an extended form of exponential PS distribution. Sandhya and Prasanth [13] introduced Marshall-Olkin discrete uniform distribution and discussed its theoretical properties. This model is also an alternative of Weibull PS distribution. Silva and Cordeiro [14] introduced Burr XII PS distribution and applied it to real life data. Dara [15] introduced ME distribution as:

\[ g(y; \beta) = \beta^2 ye^{-\beta y}, \quad y, \beta > 0. \]  

Iqbal and Ali [16] applied the transformation \( Y = X^\alpha \), in (1) and developed GME distribution

\[ g(x; \alpha, \beta) = \alpha \beta^2 x^{2\alpha-1} e^{-\beta c}, \quad x, \alpha, \beta > 0. \]  

Noack [17] introduced PS family of discrete distributions which contain discrete distributions like binomial distribution, geometric distribution, logarithmic distribution and Poisson distribution. Suppose Z is a discrete random variable truncated at zero, the probability mass function of Z is:

\[ P(Z = z; \theta) = \frac{a_z \theta^z}{M(\theta)}, \quad z = 1, 2, 3, \ldots, \]  

where \( M(\theta) = \sum_{z=1}^{\infty} a_z \theta^z, \quad z = 1, 2, 3, \ldots, \)

and \( \theta \) is the scale parameter.

In this article, we introduce generalized moment exponential PS distributions. The shapes of generalized moment exponential PS family of distributions are bathtub, increasing, decreasing and constant for various values of parameters, therefore, it can use in the research areas of reliability and engineering. The new generalized moment exponential PS family of distributions has flexibility in a real data modeling. Moreover, the model GMEG i.e. member of GMEPS family of distributions showed significantly better in fitting on lifetime data than Weibull distribution, exponential distribution and EE distribution.
The contents of this research article are arranged as follows: Section 2 deals with derivation of generalized moment exponential PS (GMEPS) distribution with some basic statistical properties and hazard function. Section 3 contains the expressions of quantile function based on Lambert W function, moments of GMEPS, Shannon entropy and Rényi entropy of new general model. Section 4 related to some special sub-models of GMEPS distribution. Section 5 contains maximum likelihood (ML) estimators for the unknown parameters on the basis of the family and a simulation study is carried out on the basis of ML estimates. In Section 6, GMEG distribution is applied on two data sets [Murthy et al. [18], Bjerkedal [19]] and comparison is made with existing lifetime distributions. Finally, Section 7 is devoted for some concluding remarks.

2 New Family of Distributions

In this section, the GMEPS family of new distributions is derived. We use the compounding technique to find this new family and it is derived by compounding GME distribution and PS distributions.

Let $X_i$, $1 \leq i \leq n$ be i.i.d. r.v’s having GME distribution with pdf (1) and the following cdf:

$$
G(x; \alpha, \beta) = 1 - (1 + \beta x^\alpha) e^{-\beta x^\alpha} \\
G(x; \alpha, \beta) = 1 - H(x; \alpha, \beta) \text{ where } H(x; \alpha, \beta) = (1 + \beta x^\alpha) e^{-\beta x^\alpha}
$$

Suppose that $Z$ has a zero truncated PS distribution with the probability mass function (pmf) (3). Let $X^{(1)} = \min\{X_1, X_2, \ldots, X_n\}$ independent of $X_i$’s, then the probability density function of $X^{(1)} \mid Z$ is as:

$$
f_{x^{(1)} \mid Z}(x) \mid z; \alpha, \beta = z g(x; \alpha, \beta) \left(H(x; \alpha, \beta)\right)^{z-1}.
$$

The following function is the joint pdf of $X^{(1)}$ and $Z$:

$$
f_{x^{(1)}, Z}(xz; \alpha, \beta) = \frac{z e^{\alpha z} g(x; \alpha, \beta) \left(H(x; \alpha, \beta)\right)^{z-1}}{M(\theta)}.
$$

The probability density function of a GMEPS family of distributions is,

$$
f(x; \Theta) = \frac{\theta g(x; \alpha, \beta) M'\left(\theta H(x)\right)}{M(\theta)}, x, \alpha, \beta, \theta > 0. \quad (4)
$$

where $\Theta \equiv (\alpha, \beta, \theta)$ is a set of parameters and $M(\theta)$ defined in (3). And a continuous random variable $X$ with pdf (4) is denoted by $X \sim \text{GMEPS}(\alpha, \beta, \theta)$, with $\alpha$ and $\theta$ are shapes parameters and $\beta$ is a scale parameter.

Furthermore, the cdf of GMEPS family of distributions corresponding to (4) is obtained as

$$
F(x; \Theta) = \int_0^x f(t; \Theta) dt = 1 - \frac{M'(\theta H(x))}{M(\theta)}.
$$

It can easily be proved $M'(\theta H(x)) = -\theta g(x; \alpha, \beta)$.
If $\alpha = 1$, the GMEPS family is reduced to MEPS (Sadaf [1]). Equations (6) and (7) contain the reliability of GMEPS’ distributions and hazard rate functions for GMEPS’ distributions respectively.

$$R(x;\Theta) = \frac{M(\theta H(x))}{M(\theta)},$$  \hspace{1cm} (6)

and,

$$h(x;\Theta) = \frac{\theta g(x;\alpha,\beta)M'(\theta H(x))}{M(\theta H(x))}.$$  \hspace{1cm} (7)

### 3 Statistical Properties

In this section, we obtain expressions of some statistical properties of GMEPS family of distributions. We deduce two propositions. The first proposition indicates that GME distribution is the limiting form of the GMEPS family of distributions. And second proposition gives expansion of GMEPS distribution.

**Proposition (1)**

The GME distribution is a limiting case of GMEPS’ distributions when $\theta \to 0^+$.  

**Proof:**  

$$P(\theta) = \sum_{z=1}^{\infty} a_z \theta^z,$$

By applying $\sum_{z=1}^{\infty} a_z \theta^z$ for $x > 0$ in cdf (4), then we obtain

$$\lim_{\theta \to 0^+} F(x;\Theta) = 1 - \lim_{\theta \to 0^+} \frac{P(\theta H(x))}{P(\theta)}.$$  

By using L.H. rule, we have

$$\lim_{\theta \to 0^+} F(x;\Theta) = 1 - \frac{H(x)[1 + a_z^{-1} \lim_{\theta \to 0^+} \sum_{z=1}^{\infty} za_z (\theta H(x))^{-1}]}{1 + a_z^{-1} \lim_{\theta \to 0^+} \sum_{z=1}^{\infty} za_z \theta^{-1}} = G(x;\alpha,\beta)$$

which is the cdf of the GME distribution (3).

**Proposition (2)**

The density function of GMEPS family of distribution can be expressed in the PDF of lower order statistics $X_{(1)}$.

**Proof:**

$$f'(\theta) = \sum_{z=1}^{\infty} za_z \theta^{z-1},$$  

Since $\theta \to 0^+$ then the pdf (3) can be expressed as follows
\[ f(x; y) = \sum_{z=1}^{\infty} P(Z = z; \theta) g_{x(z)}(x; z), \]

where \( g_{x(z)}(x; z) \) is the pdf of \( X^{(z)} \) given by

\[ g_{x(z)}(x; z) = (1 + \beta x^\alpha)^{-1} e^{(-z-1)\beta x^\alpha} g(x; \alpha, \beta), x, \alpha, \beta > 0. \]

### 3.1 The Lambert W function

Lambert (1758) and Euler (1779) both developed the Lambert W function. In Algebra, Lambert W function is a standard word and formula and it used to find the solution of special form of equation. Corless et al. [20] gave almost complete survey of this function. This function is a solution of the following equation based on complex number

\[ W(z) \exp(W(z)) = z \]

The \( W(z) \) has two real branches according to negative and positive intervals of \( Z \).

**Lemma 1:** Let \( a, b \) and \( c \) be three numbers of complex type, the equation \( z + ab^i = c \) has the solution

\[ z = c - \frac{1}{\log(b)} W(ab^i \log(b)) \]

where \( W \) denotes the well-known lambert W function and \( z \in C \).

#### 3.1.1 Quantile function of the new GMEPS family

This subsection contains the derivation of \( Q(p) \), the \( Q(p) \) is known as quantile function of the GMEPS distribution at \( p \). This function is defined by \( Q(p) = p \), and is the root of the following equation

\[ 1 - \frac{M(\theta \tilde{G}(Q(p)))}{M(\theta)} = p, \quad 0 < p < 1, \text{where } \tilde{G}(x) = 1 - G(x) \]

Suppose \( B(p) = -(1 + \beta(Q(p))^\alpha) \), and after some simplification we have the equation

\[ B(p)e^{B(p)} = -\frac{M^{-1}\left(\left(1 - p\right)M(\theta)\right)}{\theta e^1}, \text{ the solution of } B(p) \text{ is} \]

\[ B(p)e^{B(p)} = W[-\frac{M^{-1}\left(\left(1 - p\right)M(\theta)\right)}{\theta e^1}], \]

Consequently, the \( Q(p) \) of the GMEPS family is given by solving the following equation for \( Q(p) \).
3.2 Moments and moment generating function

The rth moment of X for the GMEPS family of distribution, is

\[ \mu_r' = \sum_{z=1}^{\infty} P(Z = z; \theta) z^r g_{x^z}(x; z) dx. \]

Then,

\[ \mu_r' = \sum_{z=1}^{\infty} P(Z = z; \theta) \int_0^{\infty} a \alpha \beta x^{z-2} e^{-2z^{\alpha-1}(1 + \beta z^\alpha)^z} e^{-z^{\beta x^z}} dx. \]

Let \( u = \beta x^z \rightarrow du = \alpha \beta x^{z-1} dx \), then

\[ \mu_r' = \sum_{z=1}^{\infty} z P(Z = z; \theta) \int_0^{\infty} \left( \frac{u}{\beta} \right)^r e^{-u(1 + u)^{z-1}} du. \]

Expanding it using binomial series and gamma function then we have the form

\[ \mu_r' = \sum_{z=1}^{\infty} \sum_{i=0}^{z-1} \left( \frac{z-1}{i} \right) \frac{a \theta^z \Gamma \left( \frac{r}{\alpha} + i + 1 \right)}{K(\theta) z^\alpha \beta^z}, \quad r = 1, 2, \ldots \tag{9} \]

Skewness (SK) and kurtosis (K) can be obtained from following relations respectively

\[ SK = \frac{\mu_3' - 3 \mu_2' \mu_1' + 2 \mu_1'^3}{(\mu_2' - \mu_1'^2)^{\frac{3}{2}}}, \quad K = \frac{\mu_4' - 4 \mu_3' \mu_2' + 6 \mu_2'^2 \mu_1' \mu_1' - 3 \mu_1'^4}{(\mu_2' - \mu_1'^2)^2}, \]

where, \( \mu_1', \mu_2', \mu_3' \) and \( \mu_4' \) can be obtained from (9), by substituting \( r = 1, 2, 3, 4 \).

Also, the mgf about origin, \( M_X(t) \), is defined

\[ M_X(t) = \sum_{r=0}^{\infty} \frac{t^r}{r!} \mu_r', \]

where, \( \mu_r' \) is the rth raw moment. And then by using (9), the mgf of GMEPS is as follows:

\[ M_X(t) = \sum_{z=1}^{\infty} \sum_{i=0}^{z-1} \left( \frac{z-1}{i} \right) \frac{a \theta^z \Gamma \left( \frac{r}{\alpha} + i + 1 \right)}{M(\theta) z^\alpha \beta^z r!}, \quad r = 1, 2, \ldots \]
3.3 Order statistics

We obtain here the expression of probability density function of \( i \)th order statistics from the GME power series distribution. We use this expression to find the probability density functions of the lowest and largest order statistics.

Let \( Y_1 < Y_2 < ... < Y_n \) be the order statistics from the sample of size \( n \). The pdf of \( Y_i = X_{i,n}, i = 1, ... n \) is of the form

\[
f_{i,n}(x; \Theta) = \frac{\Gamma(n+1)}{\Gamma(i) \Gamma(n-i+1)} \left[1 - F(x; \Theta)\right]^{-i} \left[F(x; \Theta)\right]^{-i} f(x; \Theta),
\]

where, \( \Gamma(n) \) is the gamma function. By using cdf (5) and applying the binomial expansion we have

\[
f_{i,n}(x; \psi) = \frac{\Gamma(n+1)}{\Gamma(i) \Gamma(n-i+1)} \left(i\sum_{j=0}^{i-1} \binom{i-1}{j} (-1)^j \left[M(\widetilde{G}(x; \alpha, \beta))\right]^{i-j} \right).
\]

The expansion for expression \( \left[M(\theta H(x))\right]^{n+j-i} \) is obtained as

\[
\left(M(\theta H(x))\right)^{n+j-i} = \left(\sum_{z=1}^{\infty} a_z \theta^z e^{-(z-1)\beta x} \widetilde{G}(x; \alpha, \beta)\right)^{n+j-i},
\]

\[
\left(M(\theta \widetilde{G}(x; \alpha, \beta))\right)^{n+j-i} = \left(a_i \theta \widetilde{G}(x; \alpha, \beta)\right)^{n+j-i} \times \left[1 + \frac{a_{i+1}}{a_i} \theta \widetilde{G}(x; \alpha, \beta) + \frac{a_{i+2}}{a_i} \theta^2 \left(\widetilde{G}(x; \alpha, \beta)\right)^2 + ...\right]^{n+j-i}.
\]

Hence,

\[
\left(M(\widetilde{G}(x; \alpha, \beta))\right)^{n+j-i} = a_i^{n+j-i} \times \left[\sum_{m=0}^{\infty} \ell_m \theta e^{-\beta x^\alpha} (1 + \beta x^\alpha)^m\right]^{n+j-i}, \text{ with } \ell_m = \frac{a_{m+1}}{a_i}, m = 1, 2, ...
\]

using the result from table of integral and series

\[
\left(\sum_{n=0}^{\infty} f_n Y^n\right)^{n+j-i} = \sum_{m=0}^{\infty} d_{n+j-i,m} Y^m.
\]

Gradsteyn and Ryzhik [21]

Then (11) implies as

\[
\left(K(\theta \widetilde{G}(x; \alpha, \beta))\right)^{n+j-i} = (a_i)^{n+j-i} \sum_{m=0}^{\infty} d_{n+j-i,m} \left(\theta \widetilde{G}(x; \alpha, \beta)\right)^{n+j-i+m},
\]

(12)
where, \( d_{n+j-i,0} = 1 \) and the coefficients \( d_{n+j-i,m} \) are calculated from the following recurrence equation

\[
d_{n+j-i,t} = t^{-1} \sum_{m=0}^{i-1} \left[ m(n+j-i+1)-t \right] \omega_m d_{n+j-i-m,t}, t \geq 1.
\]

In addition,

\[
M' (\theta G(x;\alpha,\beta)) = \sum_{s=0}^{\infty} a_s \left( \theta G(x;\alpha,\beta) \right)^{s-1}.
\]

Let \( k = z - 1 \), then the above equation can be written as

\[
M' (\theta G(x;\alpha,\beta)) = \sum_{k=0}^{\infty} \ell_k (k+1) \left( \theta G(x;\alpha,\beta) \right)^k, \quad \ell_k = \frac{a_{k+1}}{a_k}
\]

(13)

After replacing expansions (12) and (13) in equation (10) We have the following expression of the ith order statistic as

\[
f_{i,n}(x; \Theta) = \frac{\theta g(x;\alpha,\beta) \sum_{k=0}^{\infty} \ell_k (k+1) \left( \theta G(x;\alpha,\beta) \right)^k}{B(i,n-i+j)(M(\theta))^{n+j-i+1}}
\]

\[
\times \sum_{j=0}^{i-1} \left( \frac{i-1}{j} \right) (-1)^j a_{n+j-i+1} \sum_{m=0}^{\infty} d_{n+j-i,m} \left( \theta G(x;\alpha,\beta) \right)^{n+j-i+m}.
\]

Hence finally the expression of ith order statistic is:

\[
f_{i,n}(x; \Theta) = \frac{\beta^n \alpha x^{2\alpha-1}}{B(i,n-i+j)(M(\theta))^{n+j-i+1}} \sum_{k=0}^{\infty} \sum_{j=0}^{i-1} \sum_{m=0}^{\infty} (-1)^j \left( \frac{i-1}{j} \right) \ell_k (k+1)
\]

\[
\times d_{n+j-i,m} a_{n+j-i+1} \theta^{n+j-i+m+k+1} e^{-\theta^{n+j-i+m+k}} \left( 1 + \beta x^{\alpha} \right)^{n+j-i+m+k}, x > 0.
\]

or

\[
f_{i,n}(x; \Theta) = \sum_{k=0}^{\infty} \sum_{j=0}^{i-1} \sum_{m=0}^{\infty} \tau_{j,k,m} \beta x^{2\alpha-1} \left( 1 + \beta x^{\alpha} \right)^{n+j-i+m+k} e^{-\theta^{n+j-i+m+k}},
\]

where,

\[
\tau_{j,k,m} = (-1)^j \left( \frac{i-1}{j} \right) \frac{\alpha \lambda \ell_k (k+1) \theta^{n+j-i+m+k+1} a_{n+j-i+1} d_{n+j-i,m}}{B(i,n-i+j)(M(\theta))^{n+j-i+1}}.
\]

when we use binomial expansion we have another form of pdf as:

\[
f_{i,n}(x; \Theta) = \beta \sum_{k=0}^{\infty} \sum_{j=0}^{i-1} \sum_{m=0}^{\infty} \sum_{k=0}^{\infty} \eta_{j,k,m} x^{(h+1)} e^{-\theta^{n+j-i+m+k+1} \beta x^{\alpha}},
\]

(14)
where,

\[ \eta_{j,k,m,h} = (-1)^j \binom{i-1}{j} (m+n+j-i+k) \frac{a^{n_j+j-i+m+k} \beta^k (k+1) a^{n+1} d_{n+j-i,m}}{B(i,n-i+j)(M(\theta))^{n+1}}. \]

Now we obtain the pdfs of lowest order statistics and highest order statistics by replacing \( i = 1, n \), in (14), respectively, and expressions of both are as follows

\[ f_{1,n}(x; \Theta) = \sum_{j=0}^{\infty} \sum_{m=0}^{n} \sum_{h=0}^{n+m+k} \phi_{k,m,h} \beta x^{\alpha(h+1)} e^{-(n+m+k)\beta x} \]

\[ \phi_{k,m,h} = \frac{(m+n+1+k)}{h} \frac{n \alpha \beta \ell(x)(k+1) \theta^{n+m+k} a^{1} d_{n+1,m}}{(M(\theta))^{n+1}}. \]

\[ f_{n,n}(x; \Theta) = \sum_{j=0}^{\infty} \sum_{m=0}^{n} \sum_{h=0}^{n+m+k} \xi_{j,k,m,h} \beta x^{\alpha(h+1)} e^{-(j+m+k+1)\beta x} \]

and,

\[ \xi_{k,m,h} = \frac{(m+j+k)}{h} \binom{n-1}{j} (-1)^{j} \frac{n \beta \ell(x)(k+1) \theta^{n+m+k} a^{1} d_{j+1,m}}{(M(\theta))^{j+1}}. \]

### 3.4 Rényi Entropy \( I_R(x) \)

The Rényi entropy \( I_R(x) \) is a general form of Shannon entropy. Rényi entropy is used in such uncertainty where the other uncertainty measures like Shannon entropy are not suitable. The \( I_R(x) \), for \( \rho > 0 \) and \( \rho \neq 1 \), is defined as

\[ I_R(x) = (1-\rho)^{-1} \log \left( \int_0^\infty (f(x; \Theta))^\rho dx \right). \]

Let, then \( IP \) can be written as follows:

\[ IP = \int_0^\infty (f(x; \Theta))^\rho dx. \]

But

\[ \left( M'(\theta G(x;\alpha,\beta)) \right)^\rho = \alpha \left( \sum_{m=0}^{\infty} \delta_m (\theta G(x;\alpha,\beta))^m \right)^\rho, \delta_m = \frac{a_{m+1}}{a_m}, m = 1, 2, \ldots \]
\[
\left( \sum_{z=1}^{\infty} \left( \theta \bar{G}(x; \alpha, \beta) \right)^z \right)^m = \sum_{m=0}^{\infty} d_{m,m} \left( \theta \bar{G}(x; \alpha, \beta) \right)^m.
\]

[See Gradshteyn and Ryzhik [21]]

Therefore,
\[
\left( M'(\theta \bar{G}(x; \alpha, \beta)) \right)^n = a_1^n \sum_{z=1}^{\infty} d_{n,m} \left( \theta \bar{G}(x; \alpha, \beta) \right)^m.
\]

Using the following coefficients for \( t > 1 \) and they are computed from the following recurrence equation:
\[
d_{\rho,j} = t^{j-1} \sum_{m=1}^{j} [m(\rho+1) - t] \delta_{n,m} d_{j-m,0} = 1
\]

Using binomial expansion for \((1 + \lambda x^\alpha)^m\), then (15) will be as follows:
\[
\left( M'(\theta \bar{G}(x; \alpha, \beta)) \right)^n = a_1^n \sum_{z=1}^{\infty} \sum_{k=0}^{m} \binom{m}{k} d_{n,m} \theta^m e^{-m\beta x^\alpha} \left( \beta x^\alpha \right)^k
\]

Then the \( IP \) can be rewritten as follows
\[
IP = \int_0^{\infty} \left( \alpha \beta \theta x^{\alpha-1} a_1 \right)^\rho (1 + \beta x^\alpha)^\rho \sum_{m=0}^{\infty} \sum_{k=0}^{m} d_{n,m} \theta^m \binom{m}{k} \left( \beta x^\alpha \right)^k e^{-(m+\rho)\beta x^\alpha} dx,
\]

After some simplification, then the Rényi entropy takes the following form
\[
I_{\theta}(x) = (1-\rho)^{-1} \log \left[ \sum_{m=0}^{\infty} \sum_{h=0}^{\infty} \sum_{k=0}^{\infty} \left( \frac{\rho}{h} \right)^m \theta^m \alpha^m \alpha^\frac{m-1}{2} \left( \frac{(\alpha-1)}{\alpha} + k + h \right) \left( K(\theta)^\rho \right)^{m+\rho} \frac{\alpha^{(m+\rho)-1}}{a} \right].
\]

\[
4 \text{ Reduced Models}
\]

Some reduced models from \( GMEPS \) family of distributions for selected values of the parameters are presented in this section. Also, some sub-models; which are the generalized moment exponential Poisson distribution and moment exponential Poisson distribution are discussed in more details. Here we discuss some reduced models as:

1. For \( M(\theta) = e^\theta - 1 \), (4) is a \( GMEP \) distribution with cdf:
\[
F(x; \Theta) = \frac{e^\theta - \exp \left( \theta \bar{G}(x; \alpha, \beta) \right)}{e^\theta - 1}, \quad x, \alpha, \lambda, \beta > 0.
\]
2. For $M(\theta) = e^\theta - 1, \alpha = 1$, (4) is an MEP distribution with cdf:

$$F(x; \beta, \theta) = \frac{e^\theta - \exp\left[\theta \tilde{H}(x; \beta)\right]}{e^\theta - 1}, \quad x, \beta, \theta > 0.$$ 

3. For $M(\theta) = -\ln(1-\theta)$, (4) is an GMEL distribution with cdf:

$$F(x; \alpha) = 1 - \ln \left[1 - \frac{1 - \theta \bar{G}(x; \alpha)}{1 - \theta} \right], \quad x, \beta, \alpha > 0, \quad 0 < \theta < 1.$$ 

$$f(x) = \frac{\theta (2/\beta + 1) g(x; \alpha, \beta)}{\ln(1-\theta) (1 - \theta \bar{G}(x; \alpha, \beta))}$$

4. For $M(\theta) = -\ln(1-\theta), \alpha = 1$, (4) is the ME distribution with cdf:

$$F(x; \beta, \theta) = 1 - \frac{\ln \left[1 - \theta H(x; \beta)\right]}{\ln(1-\theta)}, \quad x, \beta > 0, \quad 0 < \theta < 1.$$ 

5. For $M(\theta) = \theta (1-\theta)^{-1}$, (4) is the generalized MEG distribution with cdf:

$$F(x; \Theta) = \frac{G(x; \alpha, \beta)}{1 - \theta \bar{G}(x; \alpha, \beta)}, \quad x, \beta, \alpha > 0, \quad 0 < \theta < 1.$$ 

6. For $M(\theta) = \theta (1-\theta)^{-1}, \alpha = 1$, (4) is the MEG distribution with cdf:

$$F(x; \beta, \theta) = \frac{\bar{H}(x; \beta)}{1 - \theta H(x; \beta)}, \quad x, \beta > 0, \quad 0 < \theta < 1.$$ 

7. For $M(\theta) = (1-\theta)^n - 1$, (4) is the MEB distribution with cdf:

$$F(x; \Theta) = \frac{(1 - \theta)^n - \left[1 - \theta \bar{G}(x; \alpha, \beta)\right]^n}{(1 - \theta)^n - 1}, \quad x, \beta, \alpha > 0, \quad 0 < \theta < 1.$$ 

### 4.1 GME Poisson distribution

GMEP distribution is a reduced model of GMEPS' distribution. The pdf of the GMEP distribution corresponding to (17) is of the form

$$f(x; \Theta) = \frac{\theta g(x; \alpha, \beta) \exp\left[\theta \bar{G}(x; \alpha, \beta)\right]}{(e^\theta - 1)}, \quad x, \beta, \alpha, \theta > 0.$$ 

The reliability of GMEP distribution and hazard rate function of GMEP distribution have the expressions as:

$$R(x; \Theta) = \frac{\exp\left[\theta \bar{G}(x; \alpha, \beta)\right] - 1}{e^\theta - 1}.$$
\[ h(x; \Theta) = \frac{\theta g(x; \alpha, \beta) \exp(\theta G(x; \alpha, \beta))}{\exp(\theta G(x; \alpha, \beta)) - 1} \]

and

Figs. 1 and 2 discuss the behavior of PDF of GMEP distribution and hazard rate function for parameter values.

**Fig. 1. The pdf plots of the GMEP distribution**

**Fig. 2. The hazard rate plots for the GMEP distribution**

Fig. 2 provides increasing, decreasing and constant failure rates of GMEP distribution. The \( Q(p) \) for the GMEP distribution can be found from (8) as

\[ (Q(p))^a = -\frac{1}{\lambda} W[-\frac{\ln(p + (1-p)e^\theta)}{\theta e^\theta}] \]

Solving this equation for \( Q(p) \), the quantile function of GMEP is obtained.

Furthermore, the rth moment of the GMEP distribution about zero is given by

\[ P(Z = z ; \Theta) = \frac{e^{-\theta} \theta^z}{z !(1 - e^{-\theta})}, \quad z = 1, 2, \ldots \]

in (9) as follows
\[ \mu_r = \sum_{z=1}^{\infty} \sum_{j=0}^{z-1} \sum_{i=0}^{1} \left( z-1 \right) \left( j+1 \right) \frac{\theta^i \Gamma \left( \frac{x}{\alpha} + i + 1 \right)}{z! \left( e^{\theta} - 1 \right)} z^{z-i} x^z, \]

where \( r = 1, 2, \ldots \). Additionally, the Rényi entropy is obtained by substituting \( K(\theta) = e^{\theta} - 1 \), in (16) as follows

\[ I_k(x) = (1 - \rho)^{-1} \log \left[ \sum_{m=0}^{\infty} \sum_{k=0}^{\infty} \left( \frac{\rho}{\theta} \right)^{m+k} \left( \frac{\theta^{m+k}}{\Gamma(\rho(m+k+1))} \right) \right]. \]

### 4.2 GME geometric distribution

GMEG distribution is a member of GMEPS family of distribution as a special case. The pdf of the GMEG distribution corresponding to (18) is of the form

\[ f(x; \Theta) = \frac{g(x; \alpha, \beta)(1-\theta)}{1-(\theta G(x; \alpha, \beta))} \quad x > 0, 0 < \theta < 1, \alpha, \beta > 0. \]

The expressions of reliability function \( R(x; \Theta) \) and hazard rate function \( h(x; \Theta) \) are:

\[ R(x; \Theta) = \frac{(1-\theta)G(x; \alpha, \beta)}{1-\theta G(x; \alpha, \beta)}, \]

and,

\[ h(x; \Theta) = \frac{g(x; \alpha, \beta)}{G(x; \alpha, \beta) [1-(\theta G(x; \alpha, \beta))]} \]

Figs. 3 and 4 represent pdf and hrf plots for GMEG distribution for some selected values of parameters.

![Fig. 3. The pdf plots of the GMEG distribution](image-url)
Fig. 4. The hazard rate plots of the GMEG distribution

It is observed that the shapes of the hrfs are decreasing increasing bathtub shape, decreasing, increasing and constant at some parameter values.

The $Q(p)$ function for the GMEG distribution is as:

$$
(Q(p))^x = -\frac{1}{\lambda}W[-(1-p)\frac{(1-p)}{(1-\theta p)^e}],
$$

Solving this equation for $Q(p)$, for different values of $p$.

The $r$th moment about zero can be obtained by

$$
P(Z = z; \theta) = (1-\theta)^{z^{-1}}, \quad z = 1, 2, \ldots \text{ in } (9) \text{ as follows}
$$

$$
\mu'_r = \sum_{z=1}^{\infty} \sum_{j=0}^{z-1} \sum_{i=0}^{j+1} \left( z^{-1} \right) \left( j+1 \right) \left( i \right) \frac{(z-1)^{-1}(1-\theta)^{-1}}{\theta^{z^{-1}}(z-1)^{-1} \lambda^z}, \quad r = 1, 2, \ldots \quad (20)
$$

Further, the Rényi entropy is obtained by substituting $M(\theta) = \theta(1-\theta)^{-1}, \text{ in } (16) \text{ as follows}$

$$
I_\alpha(x) = (1-\rho)^{-1} \log \left[ \sum_{m=0}^{\infty} \sum_{k=0}^{\infty} \rho^k \left( m \right) \frac{\rho^m \theta^m \lambda^m \alpha^m (1-\theta)^{\alpha^m}}{\theta^m \lambda^m \alpha^m + \theta^m \lambda^m \alpha^m + k + h} \right].
$$

5 Parameter Estimation of the GMEPS Family

In this section, parameters’ estimation of the parameters is conducted through maximum likelihood method.
Let \( X_1, X_2, \ldots, X_n \) be a simple random sample from the GMEPS family with set of parameters \( \Theta \equiv (\alpha, \beta, \theta) \). The log-likelihood function based on the observed random sample of size \( n \) is given by:

\[
f(x; \Theta) = \frac{\theta g(x; \alpha, \beta) M'(\theta \bar{G}(x; \alpha, \beta))}{M(\theta)}, \quad x, \beta, \alpha, \theta > 0.
\]

\[
f(x; \Theta) = \frac{\theta \alpha \beta^2 x^{2\alpha-1} e^{-\beta x^\alpha} M'(\theta \bar{G}(x; \alpha, \beta))}{M(\theta)}, \quad x, \beta, \alpha, \theta > 0.
\]

\[
L(x; \Theta) = \alpha^n \beta^{2n} \theta^n \left( \prod_{i=1}^{n} x_i \right)^{2\alpha-1} e^{-\beta \sum_{i=1}^{n} x_i^\alpha} \frac{\prod_{i=1}^{n} M'(\theta \bar{G}(x; \alpha, \beta))}{(M(\theta))^n}
\]

\[
\ln L(x; \Theta) = n \ln \alpha + 2n \ln \beta + n \ln \theta + (2 \alpha - 1) \sum_{i=1}^{n} \ln x_i - \beta \sum_{i=1}^{n} x_i^\alpha
\]

\[
+ \sum_{i=1}^{n} \ln \left( M'(\theta \bar{G}(x; \alpha, \beta)) \right) - n \ln (M(\theta)).
\]

where, \( \ln L = \ln L(x; \Theta) \). The partial derivatives of the log-likelihood function w.r.t the parameters:

\[
\frac{\partial \ln L}{\partial \alpha} = \frac{n}{\alpha} + 2 \sum_{i=1}^{n} \ln x_i - \beta \sum_{i=1}^{n} x_i^\alpha \ln x_i - \theta \sum_{i=1}^{n} \frac{M''(\theta \bar{G}(x; \alpha, \beta)) \frac{\partial \bar{G}(x; \alpha, \beta)}{\partial x}}{M'(\theta \bar{G}(x; \alpha, \beta))}.
\]

\[
\frac{\partial \ln L}{\partial \beta} = 2n \frac{\sum_{i=1}^{n} x_i^\alpha}{\beta} + \theta \sum_{i=1}^{n} \frac{M''(\theta \bar{G}(x; \alpha, \beta)) \frac{\partial \bar{G}(x; \alpha, \beta)}{\partial \beta}}{M'(\theta \bar{G}(x; \alpha, \beta))},
\]

\[
\frac{\partial \ln L}{\partial \theta} = n \frac{\sum_{i=1}^{n} \left[ M''(\theta \bar{G}(x; \alpha, \beta)) \right] \bar{G}(x; \alpha, \beta)}{M'(\theta \bar{G}(x; \alpha, \beta))} - nM'(\theta)
\]

where,

\[
\frac{\partial \bar{G}}{\partial \alpha} = -\beta^2 x_i^{2\alpha} e^{-\beta x^\alpha} \ln x_i, \quad \frac{\partial \bar{G}}{\partial \beta} = -\lambda x_i^{2\alpha}.
\]

The solution of equations through software will be the estimates of parameters.
5.1 A Simulation Study

We use the Monte Carlo (MC) simulation to check the convergence of ML estimator's of $\hat{\Theta}$ through Mathematica 10.2 version. We generate random sample of size $n$ from the model of GMEG distribution. We find the ML estimates of the parameters for different sample sizes. The amount of bias with mean square error (MSE) under the repetition 10000 is calculated for each sample. From table the amount of bias and MSE are decreases as sample sizes increases.

Table 1. The Bias and MSE on Monte Carlo simulation for parameters values for the GMEG model

<table>
<thead>
<tr>
<th>Parameter</th>
<th>True value</th>
<th>Sample size n</th>
<th>Mean</th>
<th>Bias</th>
<th>MSE</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\alpha$</td>
<td>$\alpha = 2$</td>
<td>$n = 30$</td>
<td>2.2437</td>
<td>0.2437</td>
<td>1.0321</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$n = 50$</td>
<td>2.2321</td>
<td>0.2321</td>
<td>0.9014</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$n = 100$</td>
<td>2.2232</td>
<td>0.2232</td>
<td>0.7932</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$n = 300$</td>
<td>2.0517</td>
<td>0.0517</td>
<td>0.3223</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$n = 500$</td>
<td>2.0039</td>
<td>0.0039</td>
<td>0.2015</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$n = 1000$</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>$\beta$</td>
<td>$\beta = 3$</td>
<td>$n = 30$</td>
<td>3.2537</td>
<td>0.2537</td>
<td>0.9423</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$n = 50$</td>
<td>3.2420</td>
<td>0.2420</td>
<td>0.8317</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$n = 100$</td>
<td>3.2412</td>
<td>0.2412</td>
<td>0.7694</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$n = 300$</td>
<td>3.1436</td>
<td>0.1436</td>
<td>0.4319</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$n = 500$</td>
<td>3.0219</td>
<td>0.0219</td>
<td>0.1726</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$n = 1000$</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>$\theta$</td>
<td>$\theta = 0.5$</td>
<td>$n = 30$</td>
<td>0.6813</td>
<td>0.1813</td>
<td>0.4536</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$n = 50$</td>
<td>0.6801</td>
<td>0.1801</td>
<td>0.3998</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$n = 100$</td>
<td>0.6521</td>
<td>0.1521</td>
<td>0.3457</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$n = 300$</td>
<td>0.5523</td>
<td>0.0523</td>
<td>0.1929</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$n = 500$</td>
<td>0.5176</td>
<td>0.0176</td>
<td>0.1612</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$n = 1000$</td>
<td>0.5069</td>
<td>0.0069</td>
<td>0.0134</td>
</tr>
</tbody>
</table>

In Table 2 we use the technique of method of moments to find the estimated interval of values for each parameter. We see that by increasing sample size we have larger amount of percentage for two specific values.

Table 2. Percentage of sample estimates of $\Theta = (\alpha, \beta, \theta)$ through method of moments (MM) for the GMEG model

<table>
<thead>
<tr>
<th>N</th>
<th>$% \text{estimated values for } \alpha = 2$</th>
<th>$% \text{estimated values for } \beta = 3$</th>
<th>$% \text{estimated values } \theta = 0.5$</th>
</tr>
</thead>
<tbody>
<tr>
<td>30</td>
<td>1.4 &lt; $\hat{\alpha}$ &lt; 2.6</td>
<td>2.5 &lt; $\hat{\beta}$ &lt; 3.5</td>
<td>0.3 &lt; $\hat{\theta}$ &lt; 0.7</td>
</tr>
<tr>
<td>50</td>
<td>87.58%</td>
<td>86.18%</td>
<td>80.02%</td>
</tr>
<tr>
<td>100</td>
<td>93.04%</td>
<td>90.26%</td>
<td>85.52%</td>
</tr>
<tr>
<td>250</td>
<td>97.35%</td>
<td>93.94%</td>
<td>88.71%</td>
</tr>
<tr>
<td>500</td>
<td>98.92%</td>
<td>97.42%</td>
<td>94.56%</td>
</tr>
<tr>
<td>1000</td>
<td>99.59%</td>
<td>99.01%</td>
<td>96.69%</td>
</tr>
</tbody>
</table>
6 Applications

In this section, we apply the special models of GMEPS to two real data set and check its flexibility.

Murthy et al. ([18], p.297) used data set related failure times of 84 model aircraft windshield with unit of measurement is 1000 h. The data are: 4.602, 1.757,2.324, 3.376, 4.663,1.619,2.224, 2.688, 3.924,1.505, 2.154, 2.964 1.303, 2.089, 2.902, 4.278,2.823, 4.035, 1.281, 2.085, 2.890, 4.121, 2.661, 3.779, 1.248, 2.010, 2.223, 3.114, 4.449, 2.962, 4.255, 3.117, 4.485, 1.652 4.167, 1.432,2.097, 2.934, 4.240, 1.480, 2.135,0.040, 1.070,1.914, 2.646, 1.866, 2.385, 3.443, 3.467, 0.309,1.899, 2.610, , 2.229, 3.166, 4.570, 1.652, 1.506,2.190, 3.000, 3.103, 4.376, 1.615,2.300, 3.478, 0.557, 1.911, 2.625, 1.281,2.038, 4.305, 1.568, 1.981, , 2.194, 3.578, 0.943, 1.912, 2.632, 3.595, 0.301, 1.876, 2.481, 3.699, 1.124, 3.344.

We estimate unknown parameters of the GMEG distribution by ML method as describe in section 5 by using the R code. We calculate the value of Kolmogorov Smirnov test statistics and some other measures for goodness. We see that GMEG distribution proves better fit than other models shown in the following table.

![Fig. 5. Estimated densities of models for the second data set](image)

![Fig. 6. Estimated cumulative densities of models for the first data set](image)
Fig. 7. The probability–probability plots for the aircraft windshield data set

Table 3. Criteria for comparison for second data set

<table>
<thead>
<tr>
<th>Model</th>
<th>k-s</th>
<th>- Log L</th>
<th>AIC</th>
<th>CAIC</th>
<th>BIC</th>
</tr>
</thead>
<tbody>
<tr>
<td>GMEG</td>
<td>0.681</td>
<td>123.79</td>
<td>263.58</td>
<td>195.89</td>
<td>268.96</td>
</tr>
<tr>
<td>WD</td>
<td>0.742</td>
<td>128.05</td>
<td>264.10</td>
<td>205.06</td>
<td>270.87</td>
</tr>
<tr>
<td>EE</td>
<td>0.721</td>
<td>137.84</td>
<td>283.68</td>
<td>227.93</td>
<td>288.54</td>
</tr>
<tr>
<td>E</td>
<td>0.694</td>
<td>161.88</td>
<td>327.75</td>
<td>218.85</td>
<td>330.18</td>
</tr>
</tbody>
</table>

Smaller values of these statistics indicate a better fit.
k-s denotes Kolmogorov-Smirnov test statistic

Fig. 8. Estimated densities of models for the data set Bjerkedal [19]

The second data set related to the survival times (measured in days) of 72 guinea pigs infected with virulent tubercle bacilli, observed and reported by Bjerkedal [19]. The data are as follows:

1.09, 1.83, 2.3, 1.15, 2.53, 2.54, 2.78, 1.12, 1.63, 1.97, 1.46, 2.02, 2.13, 5.55, 2.15, 1.96, 1.53, 1.59, 1.6, 1.36, 2.54, 0.77, 1.3, 1.34, 1, 1.02, 0.72, 1.08, 1.21, 1.22, 1.68, 0.44, 1.13, 0.1, 0.33, 2.93, 2.31, 2.4, 2.45,
2.51, 3.42, 3.47, 1.08, 1.22, 3.27, 1.16, 1.2, 0.59, 0.59, 1.08, 1.39, 1.44, 1.95, 1.07, 2.16, 1.24, 2.22, 0.74, 0.92, 1, 1.71, 1.72, 1.76, 0.56, 4.58, 1.05, 1.07, 3.61, 4.02, 4.32, 0.93, 0.96.

Table 4. Criteria for comparison for 2nd data set

<table>
<thead>
<tr>
<th>Model</th>
<th>k-s</th>
<th>-Log L</th>
<th>AIC</th>
<th>CAIC</th>
<th>BIC</th>
</tr>
</thead>
<tbody>
<tr>
<td>GMEG</td>
<td>0.823</td>
<td>88.765</td>
<td>193.53</td>
<td>193.87</td>
<td>200.34</td>
</tr>
<tr>
<td>WD</td>
<td>0.832</td>
<td>94.03</td>
<td>196.06</td>
<td>196.22</td>
<td>200.60</td>
</tr>
<tr>
<td>EE</td>
<td>0.853</td>
<td>93.475</td>
<td>194.95</td>
<td>195.33</td>
<td>201.50</td>
</tr>
<tr>
<td>E</td>
<td>0.844</td>
<td>109.45</td>
<td>226.89</td>
<td>226.95</td>
<td>229.16</td>
</tr>
</tbody>
</table>

For the second data set, the values of k-s, AIC, BIC and CAIC are recorded. The plots of the estimated densities are shown in Fig. 8.

![Fig. 9. Estimated cumulative densities of models for the second data set](image)

![Fig. 10. The probability–probability plots for the Bjerkedal [19] data set](image)
We observe from the table values and graphs that the new GMEG provides better fit than other models.

7 Concluding Remarks

In this research paper we develop a new family for lifetime data. This model is generated through compound technique. The GMEPS is compounded through the GME distribution and truncated power series distribution. We have shown a number of sub-models of GMEPS distribution which indicate its flexibility. We have derived some statistical properties of this new distribution. The hazard rate functions of sub-models have various shapes such as decreasing, increasing, and bathtub. The amount of bias and MSE approach to zero when sample size tends to indefinitely large. The related model GMEG distribution associated to this family are applied on two real data sets. The new family proves better fit than some of existing models available in literature.

Acknowledgement

The authors are very grateful to the Editor-in-chief and three referees for their careful reading and constructive comments which great help in improving this article.

Competing Interests

Authors have declared that no competing interests exist.

References


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