



RESEARCH PAPER

A New Generalization of the Gompertz Makeham Distribution: Theory and Application in Reliability

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ABSTRACT

In this paper, a new five-parameter distribution called Marshall-Olkin Gompertz Makeham Distribution (MOGM) is proposed. This new model can be applied to the analysis of lifetime data, engineering, and actuarial. In addition, several properties of the proposed model such as mode, moment, Renyi entropy, Tsallis entropy, quantile function, and decreasing and unimodal hazard rate function were also investigated. The unknown parameters of MOGM distribution were estimated using Maximum Likelihood Estimation (MLE) and Bayes methods. Then, these methods were compared using Monte Carlo simulation and the best estimator was introduced accordingly. Finally, some other applications of the proposed model were illustrated to show its usefulness and efficiency.

KEYWORDS: Gompertz makeham distribution; Reliability; Estimation parameters; Simulation.
Mathematics Subject Classification (2010):62Fxx, 62N02, 62F10, 62F15, 54C70, 37M05.

1. Introduction

Gompertz distribution (G), introduced by Gompertz in 1825 ([21] and [10]), is one of the significant distributions in reliability, lifetime data analysis [15], and human mortality studies [22], especially in growth modeling and actuarial tables. Generalization of Gompertz distribution based on the idea given in [3] was proposed by El-Gohary et al. (2013) [8]. This new distribution is known as Generalized Gompertz (GG) distribution and it includes the Exponential (E), Generalized Exponential (GE), and Gompertz (G) distributions. Jafari et al. (2014) [13] proposed a new generalization of Gompertz (G) distribution called Beta-Gompertz (BG) distribution which was the result of the application of the Gompertz distribution to the Beta generator [9]. Back in 1860, Makeham introduced Gompertz Makeham (GM) distribution as a different version of G distribution [16] which was more compatible than G for modeling lifetime data

([4], [19], etc.). Moreover, Jorda [14] studied this family in terms of statistical properties using the Lambert W function. This function proposes a closed-form expression for the quantile function that is one of the remarkable features for GM.

Statistical theories can provide a new distribution by means of some transformations such as methods introduced by Shaw and Buckley (2009) [18]. These transformations have also been applied to introduce a new GM distribution [1], [2], [23].

This study introduces a new extended form of Gompertz Makeham distribution (MOGM) by applying the Marshall-Olkin transformation. First, several statistical properties including hazard rate function, Laplace transform of a probability density function, Renyi and Tsallis entropies, residual life, reversed residual life functions, and the density of order statistics are carefully investigated. Then, in Section 2, the maximum likelihood and Bayes methods are presented to estimate the parameters of MOGM. In Section 3, by applying the Monte Carlo simulation, a sample random variable is generated from MOGM. In addition, those two methods mentioned in Section 2 are compared to find out which method is more compatible with the estimation of unknown parameters. Finally, to illustrate how this new distribution functions successfully, a real data set is used for comparing MOGM with some other well-known

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The Coalemcneil Model Theory Generalization And Application

Zhiwu Liang



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of the marriage function These chain reactions caused the baby boom as an exothermal reaction diffusion Birth functions require one to add the marriage age dimension to two geographical and age dimensions so that it is a five dimensional hypersurface It can thus determine birth probabilities of a female who married at a certain age The phenomenon of modern fertility decline may only be the result of these chain reactions These processes are solely dependent upon time space and not on socioeconomic conditions This is the very reason why we are able to predict it mathematically The book provides a new thinking in fertility decline for demographic research Readers need to be aware that the fertility decline experienced throughout the modern era is a spatial pattern formation as a reaction diffusion The author hopes new mathematical applications in human activities are developed through these new models

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Table of Contents The Coalemcneil Model Theory Generalization And Application

1. Understanding the eBook The Coalemcneil Model Theory Generalization And Application
 - The Rise of Digital Reading The Coalemcneil Model Theory Generalization And Application
 - Advantages of eBooks Over Traditional Books
2. Identifying The Coalemcneil Model Theory Generalization And Application
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an The Coalemcneil Model Theory Generalization And Application
 - User-Friendly Interface
4. Exploring eBook Recommendations from The Coalemcneil Model Theory Generalization And Application
 - Personalized Recommendations
 - The Coalemcneil Model Theory Generalization And Application User Reviews and Ratings
 - The Coalemcneil Model Theory Generalization And Application and Bestseller Lists

5. Accessing The Coalemcneil Model Theory Generalization And Application Free and Paid eBooks
 - The Coalemcneil Model Theory Generalization And Application Public Domain eBooks
 - The Coalemcneil Model Theory Generalization And Application eBook Subscription Services
 - The Coalemcneil Model Theory Generalization And Application Budget-Friendly Options
6. Navigating The Coalemcneil Model Theory Generalization And Application eBook Formats
 - ePub, PDF, MOBI, and More
 - The Coalemcneil Model Theory Generalization And Application Compatibility with Devices
 - The Coalemcneil Model Theory Generalization And Application Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of The Coalemcneil Model Theory Generalization And Application
 - Highlighting and Note-Taking The Coalemcneil Model Theory Generalization And Application
 - Interactive Elements The Coalemcneil Model Theory Generalization And Application
8. Staying Engaged with The Coalemcneil Model Theory Generalization And Application
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers The Coalemcneil Model Theory Generalization And Application
9. Balancing eBooks and Physical Books The Coalemcneil Model Theory Generalization And Application
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection The Coalemcneil Model Theory Generalization And Application
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine The Coalemcneil Model Theory Generalization And Application
 - Setting Reading Goals The Coalemcneil Model Theory Generalization And Application
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of The Coalemcneil Model Theory Generalization And Application
 - Fact-Checking eBook Content of The Coalemcneil Model Theory Generalization And Application
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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