

Contents

DECLARATION	v
ACKNOWLEDGMENT	vii
LIST OF RESEARCH PAPERS	ix
ABSTRACT	xi
LIST OF ABBREVIATION	xiii
List of Figures	xix
List of Tables	xxiii
1 Introduction: Definition and Terminologies	1
1.1 Introduction	1
1.2 Classical Inference	4
1.3 Bayesian Inference	6
1.4 Prior Distribution	7
1.5 Empirical Bayesian Inference	10
1.6 Hierarchical Bayesian Inference	11
1.7 E-Bayesian Inference	12
1.8 Loss Function	13
1.9 Credible Intervals	17
1.10 Advanced Statistical Computation Technique	18
1.10.1 Expectation-Maximization Algorithm	19
1.10.2 Bayesian Computation	21
1.10.3 Gibbs Algorithm	23
1.10.4 Metropolis-Hastings Algorithm	24
1.11 Censoring	26
1.11.1 Type-I and Type-II Censoring	27
1.11.2 Progressive Type-II Censoring with Binomial Removal	28
1.12 Summary of the Thesis	30
2 Bayesian Inference for Weibull Poisson Distribution Under Censored Data Using Expectation Maximization Algorithm	33

2.1	Introduction	33
2.2	Classical and Bayesian Estimation Under PT-II CBRs	35
2.2.1	Large Sample Test Procedure	40
2.2.2	Bayesian Estimation Under PT-II CBRs	42
2.3	Bayes Prediction	45
2.4	Expected Experiment Time	47
2.5	Monte Carlo Simulation Study and Comparison of Estimators	49
2.6	Discussion of Results	50
2.7	An application to Bladder Cancer Data	51
2.8	Conclusion	57
3	E-Bayesian Inference for Poisson Inverse Exponential Distribution Under Different Loss Functions	69
3.1	Introduction	69
3.2	Mathematical Formulation	72
3.2.1	The Model	72
3.3	Maximum Likelihood Estimation under PT-II CBRs	74
3.3.1	Point Estimation	74
3.3.2	Confidence Intervals	75
3.4	Bayesian and E-Bayesian Estimation	77
3.4.1	Bayesian Estimation	77
3.4.2	E-Bayesian Estimation	80
3.4.3	The MCMC Algorithm	82
3.4.4	Bayesian Intervals	83
3.5	Monte Carlo Simulation Study and Comparison of Estimators	84
3.6	An application to Survival of Multiple Myeloma Patients Data	86
3.7	Conclusion	91
4	Empirical Bayesian Estimation for Kumaraswamy Distribution Using Informative Prior	139
4.1	Introduction	139
4.2	Likelihood Function under PT-II CBRs	142
4.3	Estimation of Parameters	144
4.3.1	Maximum Likelihood Estimator	144
4.3.2	Bayes Estimator	145
4.3.3	Empirical Bayes Estimator	147
4.4	Monte Carlo Simulation Study and Comparison of Estimators	149
4.5	An application to Ulcer Patients Data	152
4.6	Conclusion	153
5	Bayesian Estimation of the Number of Species Using Poisson Lindley Stochastic Abundance Model	163
5.1	Introduction	163
5.2	Model and Likelihood Function	165
5.2.1	Likelihood and Information of Parameters	166

5.3	Bayes Estimators of Parameters	169
5.3.1	Bayes Estimators of Parameters Using Jeffery's Priors	169
5.3.2	Bayes Estimators of Parameters Using Bernardo's Reference Priors	171
5.4	An application to Microbial Organisms Species Data	173
5.5	Monte Carlo Simulation Study and Comparison of Estimators	179
5.6	Conclusion	181

Bibliography