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Unified Jackknife Esitmation for Parameter Changes in an Exponential Distribution [1]

Jungsoo Woo [2]

ABSTRACT

Effects on the scale and location parameters in the exponential model when both parameters changes will be considered, based on the complete or truncated samples by the maximum likelihood and jackknife methods.

KEYWORDS : Jackknife, MSE-Consistent, MLE and Truncated MLE, Cramer-formula.

1. INTRODUCTION

Many authors have utilized an exponential distribution because of its

[1] Research was supported by Yeungnam University Research Fund., 1993
[2] Department of Statistics, Yeungnam University, Kyongsan, 712-749, Korea

wide applicability in reliability engineering and statistical inferences (see Bain & Engelhart(1987) and Saunders & Mann(1985)). Here we are considering the parametric estmation in an exponential distribution when its scale and location parameters are linear functions of a known exposure level t, which often occurs in the engineering and physical phenomena.

The purpose of this work is to estimate the effects on the scale and location parameters in the exponential distribution when both parameters change a function of environmental dosage, say t. First, we assume an exponential model and estimate the parameters based upon the complete or truncated samples by the maximum likelihood and jackknife methods. The derived estimators will be shown to be asymptotically unbiased and mean square error(MSE)-consistent under a niced condition.

Throughout the numerical values of biases and MSE's of the maximum likelihood estimators and its jackknife estimators for the scale and location parameters in the small sample sizes, the biases and efficiencies of the proposed estimators will be compared each other.

2. ONE PARAMETER EXPONENTIAL DISTRIBUTION

We are considering an exponential distribution with the pdf

$$f(x;\sigma(t)) = \frac{1}{\sigma(t)}\exp\{-\frac{x}{\sigma(t)}\}, \quad x>0, \quad \sigma(t)>0,$$

written by X $\sim$ EXP(σ(t)).

Here we are considering a unified estimation for the parameter change of exposure levels or times in one parameter exponential distribution even when the parameter is a polynomial of t;

$$\sigma(t) = b_0 + b_1\cdot t + \cdots + b_r\cdot t^r, \quad t>0, \quad b_i>0, \quad i=0,1,\cdots,r.$$

2.1 Complete samples

Assume $X_{1j},\cdots,X_{n_j j}$ be a simple random sample(SRS) taken from $X_j \sim$ EXP($\sigma(t_j)$), j = 1, $\cdots$,r+1, and $X_1,\cdots,X_{r+1}$ be independent, $t_i \neq t_k$

for i $\neq$ k.

Define the following notation:

$$det[t_i^0, t_i^1, \cdots, t_i^r] = \begin{vmatrix} 1 & t_1 & t_1^2 & \cdots & t_1^r \\ 1 & t_2 & t_2^2 & \cdots & t_2^r \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & t_{r+1} & t_{r+1}^2 & \cdots & t_{r+1}^r \end{vmatrix}$$

By the maximum likelihood method and applying the Cramer-formulas to (r+1)-ML equations, we can obtain the maximum likelihood estimators(MLE) for b_j;

$$\hat{b}_j^{(1)} = \frac{det\left[t_i^0, \cdots, t_i^{j-1}, \overline{X}_{.i}, t_i^{j+1}, \cdots, t_i^r\right]}{det\left[t_i^0, \cdots, t_i^r\right]}, \qquad j = 0, 1, \cdots, r,$$

where $\overline{X}_{.i} = \frac{1}{n_i}\sum_{k=1}^{n_i} X_{ki}$, i = 1, $\cdots$,r+1.

The expectations and variances of these estimators $\hat{b}_j^{(1)}$ j = 0,$\cdots$,r, are given by

$$E(\hat{b}_j^{(1)}) = b_j$$

and

$$VAR(\hat{b}_j^{(1)}) = \sum_{k=1}^{r+1} \frac{\sigma^2(t_k) det^2\left[t_i^0, \cdots, t_i^{j-1}, t_i^{j+1}, \cdots, t_i^r\right]_{i\neq k}}{n_k det^2[t_i^0, \cdots, t_i^r]},$$

where det $[t_i^0, \cdots, t_i^{j-1}, t_i^{j+1}, \cdots, t_i^r]_{i\neq k}$ is a minor determinant eliminated k-row and j-column in the determinant, det $[t_i^0, \cdots, t_i^r]$.

Therefore, we get the following.

Proposition 1. The MLE's $\hat{b}_j^{(1)}$, j = 0,$\cdots$,r, are unbiased and MSE-consistent estimators of b_j, respectively.

2.2 Truncated samples

For given $t_i \neq t_k$ for $i \neq k$, 1,$\cdots$,r+1, let $X_{1j}, \cdots, X_{k_j j}, \cdots, X_{n_j j}$ be the truncated random sample(TRS) taken from $X_j \sim$ EXP($\sigma(t_j)$), and $X_1, \cdots, , X_{r+1}$ be independent, where $X_{1j}, \cdots, X_{k_j j}$ are dead items or item of failures and $X_{k_j+1 j}, \cdots$, $X_{n_j j}$ are alive items or runouts, j = 1,$\cdots$, r+1, and

$$\sigma(t) = b_0 + b_1 \cdot t + \cdots + b_r \cdot t^r.$$

The likelihood functions are given by

$$L(b_0,\cdots,b_r \mid t_j) = \prod_{i=1}^{k_j} \frac{1}{\sigma(t_j)}\exp\{-\frac{X_{ij}}{\sigma(t_j)}\} \prod_{i=k_j+1}^{n_j} \exp\{-\frac{X_{ij}}{\sigma(t_j)}\},$$

and hence, the MLE's $\hat{b}_j^{(2)}$ for b_j, j = 0,···,r, are

$$\hat{b}_j^{(2)} = \frac{det\big[t_i^0,\cdots,t_i^{j-1},n_i\overline{X_{.i}}/k_i,t_i^{j+1},\cdots,t_i^r\big]}{det\big[t_i,\cdots,t_i\big]}.$$

If we assume the truncated number K_j - 1 follows a Poisson distribution with mean λ_j and K_j's are independent, j = 1,···,r+1, then the expectations and variances of $\hat{b}_j^{(2)}$, j = 0,···,r, are given by

$$E(\hat{b}_j^{(2)}) = \sum_{m=0}^{r} b_k \frac{det\big[t_i^0,\cdots,t_i^{j-1},(1-\exp(-\lambda_i))n_i t_i^m/\lambda_i^{j+1},t_i^{j+1},\cdots,t_i^r\big]}{det\big[t_i^0,\cdots,t_i^r\big]}$$

and

$$VAR(\hat{b}_j^{(2)}) = \sum_{m=1}^{r+1} \frac{det\big[t_i^0,\cdots,t_i^{j-1},t_i^{j+1},\cdots,t_i^r\big]_{i\neq m}}{det\big[t_i^0,\cdots,t_i^r\big]}$$

$$\big\{n_m(n_m+1)A(\lambda_m;k_m) - n_m^2\big(1-\exp(-\lambda_m)\big)^2/\lambda_m^2\big\}\sigma^2(t_m),$$

where $A(\lambda_m;k_m) = \sum_{x=0}^{\infty}\lambda_m\exp(-\lambda_m)/\big((x+1)(x+1)!\big)$.

Therefore, we get the following.

Proposition 2. If every truncated number K_j - 1 follows a Poisson distribution with sufficient large mean λ_j and K_j's are independent, j = 1,···,r+1, then the MLE's $\hat{b}_j^{(2)}$, j = 0,···,r are asymptotically unbiased and MSE-consistent estimators of b_j, respectively.

3. TWO PARAMETER EXPONENTIAL DISTRIBUTION

Here we are considering two parameter exponential distribution with the pdf

$$f(x;\sigma(t),\mu(t)) = \frac{1}{\sigma(t)}\exp\Big(-\frac{x-\mu(t)}{\sigma(t)}\Big), \quad x>\mu(t),\ \sigma(t)>0,$$

written by X $\sim$ EXP($\sigma(t), \mu(t)$).

We are considering a unified jackknife estimation for the parameter change exposure levels or times in two parameter exponential distribution even when two parameters are polynomials of t.

$$\sigma(t) = b_0 + b_1 \cdot t + \cdots + b_r \cdot t^r,$$
$$\mu(t) = a_0 + a_1 \cdot t + \cdots + a_r \cdot t^r,$$

$t > 0, a_i > 0, b_i > 0, \quad i = 0, 1, \cdots, r.$

3.1 Complete samples

3.1.A Maximum likelihood method

Assume $X_{1j}, \cdots, X_{n_j j}$ be a SRS taken from $X_j \sim$ EXP$(\sigma(t_j), \mu(t_j))$, j = 1, $\cdots$, r+1, and $X_1, \cdots, X_{r+1}$ be independent, $t_i \neq t_k$ for every $i \neq k$.

By the maximum likelihood method, we can obtain the MLE's of a_j and b_j, j = 0,1,$\cdots$,r;

$$\hat{a}_j^{(3)} = \frac{det\left[t_i^0, \cdots, t_i^{j-1}, X_{(1)i}, t_i^{j+1}, \cdots, t_i^r\right]}{det\left[t_i^0, \cdots, t_i^r\right]}$$

and

$$\hat{b}_j^{(3)} = \frac{det\left[t_i^0, \cdots, t_i^{j-1}, \overline{X_{.i}} - X_{(1)i}, t_i^{j+1}, \cdots, t_i^r\right]}{det\left[t_i^0, \cdots, t_i^r\right]}$$

where $X_{(1)j}$, j = 1,$\cdots$,r+1, is the smallest order statistic among $X_{1j}, \cdots, X_{n_j j}$.

The expectations and variances of these MLE's $\hat{a}_j^{(3)}$ and $\hat{b}_j^{(3)}$, j = 0,1,$\cdots$,r, are given by

$$E[\hat{a}_j^{(3)}] = a_j + \sum_{k=o}^{r} b_k \frac{det\left[t_i^0, \cdots, t_i^{j-1}, t_i^r/n_i, t_i^{j+1}, \cdots, t_i^r\right]}{det\left[t_i^0, \cdots, t_i^r\right]},$$

$$VAR[\hat{a}_j^{(3)}] = \sum_{k=1}^{r+1} \sigma^2(t_k) \frac{det^2\left[t_i^0, \cdots, t_i^{j-1}, t_i^{j+1}, \cdots, t_i^r\right]_{i \neq k}}{n_k^2 det^2\left[t_i^0, \cdots, t_i^r\right]},$$

$$E[\hat{b}_j^{(3)}] = \sum_{k=0}^{r} b_k \frac{det\left[t_i, \cdots, t_i^{j-1}, (n_i - 1)t_i^k/n_i, t_i^{j+1} \cdots, t_i^r\right]}{det\left[t_i^0, \cdots, t_i^r\right]}$$

and

$$VAR[\hat{b}_j^{(3)}] = \sum_{k=1}^{r+1} \sigma^2(t_k) \frac{(n_k-1)^2 det^2\left[t_i^0, \cdots, t_i^{j-1}, t_i^{j+1}, \cdots, t_i^r\right]_{i \neq k}}{n_k^2 det^2\left[t_i^0, \cdots, t_i^r\right]}.$$

Therefore, by taking limits for those expressions.

Proposition 3. The MLE's $\hat{a}_j^{(3)}$ and $\hat{b}_j^{(3)}$, j = 0,1,···,r, are asymptotically unbiased and MSE-consistent estimators for a_j and b_j, respectively.

3.1.B Jackknife method

By definition of the jackknife method, we can obtain the jackknife estimators of $\hat{a}_j^{(3)}$ and $\hat{b}_j^{(3)}$, for every j = 0,1, ··· , r,

$$\begin{aligned} J(\hat{a}_j^{(3)}) &= n.\hat{a}_j^{(3)} - (n.-1)\overline{\hat{a}_j^{(3)-1}} \\ &= \frac{det\left[t_i^0, \cdots, t_i^{j-1}, \left((2n.-1)X_{(1)i} - (n.-1)X_{(2)i}\right), t_i^{j+1}, \cdots, t_i^r\right]}{det\left[t_i^0, \cdots, t_i^r\right]} \end{aligned}$$

and

$$\begin{aligned} J(\hat{b}_j^{(3)}) &= n.\hat{b}_j^{(3)} - (n.-1)\overline{\hat{b}_j^{(3)-i}} \\ &= \frac{det\left[t_i^0, \cdots, t_i^{j-1}, \left(n.\overline{X}_{.i} - (2n.-1)X_{(1)i} + (n.-1)X_{(2)i}\right), t_i^{j+1}, \cdots, t_i^r\right]}{n.det\left[t_i^0, \cdots, t_i^r\right]} \end{aligned}$$

where n. $= n_1 + n_2 + \cdots + n_{r+1}$.

Also, the expectations and variances of these jackknife estimators can be obtained by, for every j = 0,1,···,r,

$$\begin{aligned} E[J(\hat{a}_j^{(3)})] = a_j - \frac{1}{n.det\left[t_i^0, \cdots, t_i^r\right]} \sum_{k=o}^{r} b_k det\big[t_i^0, \cdots, t_i^{j-1}, \\ (n.-n_i)t_i^k / \{n_i(n_i-1)\}, t_i^{j+1}, \cdots, t_i^r\big], \end{aligned}$$

$$\begin{aligned} VAR[J(\hat{a}_j^{(3)})] = \frac{1}{n.^2 det^2\left[t_i^0, \cdots, t_i^r\right]} \sum_{k=1}^{r+1} \sigma^2(t_k)\big\{(2n.-1)(n_k-1)^2 \\ + (n.-1)^2(2n_k^2 - 2n_k + 1)\big\} / \left\{n_k^2(n_k-1)^2\right\} \\ det^2\left[t_i^2, \cdots, t_i^{j-1}, t_i^{j=1}, \cdots, t_i^r\right]_{i \neq k}, \end{aligned}$$

$$E[J(b_j^{(3)})] = \frac{1}{n.det\left[t_i^0, \cdots, t_i^r\right]} \sum_{k=0}^{r} b_k det\left[t_i^0, \cdots, t_i^{j-1},\right.$$

$$\left.\{n.(n_i^2 - n_i + 1) - n_i\} t_i^k / \{n_i(n_i - 1)\}, t_i^{j+1}, \cdots, t_i^r\right]$$

and

$$VAR[J(b_j^{(3)})] = \frac{1}{n.^2 det^2\left[t_i^0, \cdots, t_i^r\right]} \sum_{k=1}^{r+1} \sigma^2(t_k)\{n.^2 n_k^2 + (n. - 2)n.$$

$$- (2n. + 1)^2 n_k^2 - (n.^2 - 2n. - 2)\}/\{n_k^2(n_k - 1)^2\}$$

$$det^2\left[t_i^0, \cdots, t_i^{j-1}, t_i^{j+1}, \cdots, t_i^r\right]_{i \neq k}.$$

Therefore, by taking limits,

Proposition 4. The jackknife estimators $J(\hat{a}_j^{(3)})$ and $J(\hat{b}_j^{(3)})$, j = 0,1,$\cdots$,r, are asymptotically unbiased and MSE-consistent estimators for a_j and b_j, respectively.

Table 1 shows numerical values of biases and mean square errors(MSE) of the ML estimators and their jackknife estimators for a_j's and b_j's in the small complete samples only when r = 1. Throughout the numerical values of Table 1, the jackknife technique is very useful in the bias reduction, but the ML estimators are more efficient then the jackknife estimators.

3.2 Truncated samples

For given $t_i \neq t_k$ for $i \neq k$, 1,2,$\cdots$,r+1, let $X_{1j}, \cdots, X_{k_j j}, \cdots, X_{n_j j}$ be the the truncated random samples (TRS) taken from $X_j \sim$ EXP($\sigma(t_j), \mu(t_j)$), and $X_{1j}, \cdots, X_{k_j j}$ are dead items or items of failures and $X_{k_j+1 j}, \cdots, X_{n_j j}$ are alive items or runouts, j = 1,$\cdots$,r+1, and $X_1, \cdots, X_{r+1}$ be independnet.

The likelihood functions are given by

$$L(a, b \mid t_j) = \prod_{i=1}^{k_j} \frac{1}{\sigma(t_j)} \exp\{-\frac{X_{ij} - \mu(t_j)}{\sigma(t_j)}\} \prod_{i=k_j+1}^{n_j} \exp\{-\frac{x_{ij} - \mu(t_j)}{\sigma(t_j)}\},$$

and hence, the MLE's $\hat{a}_j^{(4)}$ and $\hat{b}_j^{(4)}$ for a_j and b_j, j = 0,$\cdots$,r, are given by

$$\hat{a}_j^{(4)} = \frac{det\left[t_i^0, \cdots, t_i^{j-1}, X_{(1)i}, t_i^{j+1}, \cdots, t_i^r\right]}{det\left[t_i^0, \cdots, t_i^r\right]}$$

and

$$\hat{b}_j^{(4)} = \frac{det\left[t_i^0, \cdots, t_i^{j-1}, \left(\overline{X}_{.i} - X_{(1)i}\right)/k_i, t_i^{j+1}, \cdots, t_i^r\right]}{det\left[t_i^0, \cdots, t_i^r\right]}.$$

If we assume the truncated number K_j -1 follows a Poisson distribution with mean λ_j, j = 1,$\cdots$,r+1 and K_j's are independent, then the expectations and variances of $\hat{a}_j^{(4)}$, j = 0,1,$\cdots$,r, are the same as those of $\hat{a}_j^{(3)}$, because the $\hat{a}_j^{(3)}$ and $\hat{a}_j^{(4)}$ are equal and the expectations and variances of $\hat{b}_j^{(4)}$ are given by, for j = 0,1,$\cdots$,r,

$$E(\hat{b}_j^{(4)}) = \sum_{k=0}^{r} \frac{b_k det\left[t_i^0, \cdots, t_i^{j-1}, (n_i - 1)\left(1 - \exp(-\lambda_i)\right)t_i^k/\lambda_i, t_i^{j+1}, \cdots, t_i^r\right]}{det\left[t_i^0, \cdots, t_i^r\right]}$$

and

$$VAR(\hat{b}_j^{(4)}) = \frac{1}{det\left[t_i^0, \cdots, t_i^r\right]} \sum_{m=1}^{r+1} \sigma^2(t_m)\left\{n_m(n_m - 1)A(\lambda_m; k_m)\right.$$
$$\left. - (n_m - 1)^2\left(1 - \exp(-\lambda_m)\right)^2/\lambda_m^2\right\} det\left[t_i^0, \cdots, t_i^{j-1}, t_i^{j+1}, \cdots, t_i^r\right]_{i \neq k},$$

where $A(\lambda_m; k_m) = \sum_{x=0}^{\infty} \lambda_m^x exp(-\lambda_m)/\left((x+1)(x+1)!\right)$.

From the expectations and variances, we get the following.

Proposition 5. If every truncated number K_j -1 follows a Poisson distribution with sufficient large mean λ_j and K_j's are independent, j = 1,$\cdots$,r, then the MLE's $\hat{a}_j^{(4)}$ and $\hat{b}_j^{(4)}$ of a_j and b_j, j = o,$\cdots$,r, are asymptotically unbiased and MSE-consistent, respectively.

Table 2 shows numerical values biases and MSE's for the truncated ML estimator for the scale parameter in small truncated samples only when r = 1 and n_i, i = 1,2. Throughout the numerical values of Table 2, the ML estimators are more efficient then the truncated ML-estimators.

Table 1. Biases and MSE'S of MLE's and it's Jackknife estimators of parameter changes in the exponential distribution based on the complete samples ($b_o = 3,\ b_1 = 4,\ t_1 = 2,\ t_2 = 1$)

size n_1	n_2	PA	BIAS MLE	BIAS JE	MSE MLE	MSE JE
5	5	a_o	0.60000E+00	0.07500E+00	0.13040E+02	0.28734E+02
		a_1	0.80000E+00	0.10000E+00	0.74400E+01	0.15416E+02
		b_o	-0.60000E+00	0.07500E+00	0.51080E+02	0.95304E+02
		b_1	-0.80000E+00	-0.10000E+00	0.31040E+02	0.51116E+02
	10	a_o	-0.80000E+00	0.31481E+00	0.74400E+01	0.15595E+02
		a_1	0.15000E+00	-0.19259E+00	0.75800E+01	0.12482E+02
		b_o	0.80000E+00	-0.31481E+00	0.37640E+02	0.61153E+02
		b_1	-0.15000E+00	0.34074E+00	0.27780E+02	0.43310E+02
	15	a_o	-0.12667E+01	0.39583E+00	0.73156E+01	0.13595E+02
		a_1	0.17333E+01	-0.24940E+00	0.80622E+01	0.12171E+02
		b_o	0.12667E+01	-0.39583E+00	0.33160E+02	0.52708E+02
		b_1	-0.17333E+01	0.40417E+00	0.26907E+02	0.41561E+02
	20	a_o	-0.15000E+01	0.43263E+00	0.75800E+01	0.12987E+02
		a_1	0.18500E+01	-0.27421E+00	0.83850E+01	0.12132E+02
		b_o	0.15000E+01	-0.43263E+00	0.30920E+02	0.48933E+02
		b_1	-0.18500E+01	0.43632E+00	0.26510E+02	0.40836E+02
10	5	a_o	0.17000E+01	-0.42593E+00	0.11940E+02	0.21204E+02
		a_1	-0.30000E+00	0.34074E+00	0.32600E+01	0.72552E+01
		b_o	-0.17000E+01	0.42593E+00	0.45140E+02	0.75207E+02
		b_1	0.30000E+00	-0.19259E+00	0.21060E+02	0.29819E+02
	10	a_o	0.30000E+00	-0.01667E+00	0.32600E+01	0.67023E+01
		a_1	0.40000E+00	0.02222E+00	0.18600E+01	0.35946E+01
		b_o	-0.30000E+00	0.01667E+00	0.28620E+01	0.38755E+02
		b_1	-0.40000E+00	0.02222E+00	0.16260E+02	0.20784E+02
	15	a_o	-0.16667E+00	0.04667E+00	0.21089E+01	0.43816E+01
		a_1	0.63333E+00	-0.02571E+00	0.18289E+01	0.30355E+01
		b_o	0.16667E+00	-0.04667E+00	0.23113E+02	0.29759E+02
		b_1	-0.63333E+00	0.06000E+00	0.14873E+02	0.18579E+02

Table1. (continued)

size			BIAS		MSE	
n_1	n_2	PA	MLE	JE	MLE	JE
10	20	a_o	-0.40000E+00	0.06920E+00	0.18600E+01	0.36080E+01
		a_1	0.75000E+00	-0.04220E+00	0.18950E+01	0.36080E+01
		b_o	0.40000E+00	-0.06920E+00	0.20360E+02	0.25704E+02
		b_1	-0.75000E+00	0.07534E+00	0.14220E+02	0.17594E+02
15	5	a_o	0.20667E+01	-0.51190E+00	0.12649E+02	0.20253E+02
		a_1	-0.66667E+00	0.40417E+00	0.29422E+01	0.59822E+01
		b_o	-0.20667E+01	0.51191E+00	0.43160E+02	0.70478E+02
		b_1	0.66667E+00	-0.24941E+00	0.17876E+02	0.24502E+02
	10	a_o	0.66667E+00	-0.07238E+00	0.29422E+01	0.53020E+01
		a_1	0.33333E+00	0.06000E+00	0.10289E+01	0.21578E+01
		b_o	-0.66667E+00	0.07238E+00	0.25613E+02	0.33261E+02
		b_1	-0.33333E+00	-0.02572E+00	0.12562E+02	0.15218E+02
	15	a_o	0.20000E+00	-0.00714E+00	0.14489E+01	0.29203E+01
		a_1	0.26667E+00	0.00952E+00	0.82667E+00	0.15661E+01
		b_o	-0.20000E+00	0.00714E+00	0.19764E+02	0.24154E+02
		b_1	-0.26667E+00	0.00952E+00	0.11004E+02	0.12953E+02
	20	a_o	-0.33333E-01	0.01414E+00	0.10289E+01	0.21229E+01
		a_1	0.38333E+00	-0.00664E+00	0.80722E+00	0.13710E+01
		b_o	0.33333E-01	-0.01414E+00	0.16840E+02	0.20056E+02
		b_1	-0.38333E+00	0.02204E+00	0.10266E+02	0.11938E+02
20	5	a_o	0.22500E+01	-0.55421E+00	0.13205E+02	0.20048E+02
		a_1	-0.85000E+00	0.43632E+00	0.29850E+01	0.55842E+01
		b_o	-0.22500E+01	0.55421E+00	0.42170E+02	0.68441E+02
		b_1	0.85000E+00	-0.27421E+00	0.16310E+02	0.22109E+02
	10	a_o	0.85000E+00	-0.09406E+00	0.29850E+01	0.48457E+01
		a_1	-0.15000E+00	0.07534E+00	0.81500E+00	0.16767E+01
		b_o	-0.85000E+00	0.09406E+00	0.24110E+02	0.30797E+02
		b_1	0.15000E+00	-0.04220E+00	0.10740E+02	0.12706E+02

Table1. (continued)

size			BIAS		MSE	
n_1	n_2	PA	MLE	JE	MLE	JE
20	15	a_o	0.38333E+00	-0.02565E+00	0.13206E+01	0.24342E+01
		a_1	0.83333E-01	0.02204E+00	0.52722E+00	0.10730E+01
		b_o	-0.38333E+00	0.02569E+00	0.18090E+02	0.21636E+02
		b_1	-0.83333E-01	-0.00664E+00	0.90967E+01	0.10421E+02
	20	a_o	0.15000E+00	-0.00395E+00	0.81500E+00	0.16273E+01
		a_1	0.20000E+00	0.00526E+00	0.46500E+00	0.87269E+00
		b_o	-0.15000E+00	0.00395E+00	0.15080E+02	0.17619E+02
		b_1	-0.20000E+00	0.00526E+00	0.83150E+01	0.93951E+01

Table 2. Biases and MSE's of MLE's of scale parameters in the exponential distribution based on the truncated samples. ($n_1 = \lambda_1$, $n_2 = \lambda_2$, $b_o = 3$, $b_1 = 4$, $t_1 = 2$, $t_2 = 1$)

size			BIAS	VAR	MSE
n_1	n_2	PA			
5	5	b_o	-0.64000E+00	1.24494E+02	1.24899E+03
		b_1	-0.82156E+00	0.66764E+02	0.67439E+02
10	10	b_o	-0.31000E+00	0.58314E+02	0.58410E+02
		b_1	-0.40016E+00	0.31273E+02	0.31433E+02
15	15	b_o	-0.20444E+00	0.42815E+02	0.42857E+02
		b_1	-0.26667E+00	0.22961E+02	0.23032E+02
20	20	b_o	-0.15000E+00	0.31932E+02	0.20000E+00
		b_1	-0.20000E+00	0.17113E+02	0.17153E+02
25	25	b_o	-0.12000E+00	0.25460E+02	0.25475E+02
		b_1	-0.16000E+00	0.13654E+02	0.13679E+02
30	30	b_o	-0.10000E+00	0.21191E+02	0.21201E+02
		b_1	-0.13333E+00	0.11364E+02	0.11382E+02

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