

On the Length Biased Quasi-Transmuted Uniform Distribution

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Publishing Date: February 17, 2020

Abstract

This study considered another modified Uniform Distribution, the Length Biased Quasi-Transmuted Uniform distribution. Some essential properties of the modified distribution were derived to show case its flexibility and tractability. The result indicates that the Length Biased Quasi-Transmuted Uniform distribution is a competent addition to the existing pool of generalized distributions.

Keywords: *Length biased quasi-transmuted uniform distribution, Moment generating function, Cumulant generating function, Hazard function, Order statistics.*

1.0 Introduction

Development of generalized families of distributions is as old as Statistics itself. This has always been a growing research focus of statisticians, applied mathematicians, physicists and engineers. The core aim in this task is to reveal the intrinsic flexibilities inherent in the extended cum generalized distributing. Explorations of the properties of these distributions after their development from selected baseline distributions are equally of significant interest.

Existing distributions may fit badly the dataset under consideration and recourse must be made to

generalized distributions [1]. Several of these generalized distributions exist in literature. Examples include New Extended Burr Type X distribution by [2]; Extended New Generalized Exponential distribution by [3]; Exponentiated Generalized Extended Exponential distribution by [4]; Alpha Power Transformed Generalized Exponential distribution by [5]; Extended Weighted Exponential distribution by [6]; Type I Generalized Exponential distribution by [7]; Marshall-Olkin Burr Type XII distribution by [8]; Scaled Burr Type X distribution by [9]; Burr Type X distribution by [10]; Extended Weibull Compound distribution by [11]; Extended Exponential distribution by [12]; Extended Uniform distribution by [13]; Negative Binomial Marshall-Olkin Rayleigh distribution by [14]; Extended Burr Type III distribution by [15]; Quasi-Transmuted Uniform distribution by [16] and Quasi-Transmuted Complementary Mukherjee-Islam distribution by [17].

This study however considers the Length Biased Quasi-Transmuted Uniform Distribution (LBQTUD) following the previous contributions to knowledge of the following authors: ([18]; [19]; [20]; [21]; [21] and [22]).

2.0 The Length Biased Quasi-Transmuted Uniform Distribution

The probability density function (pdf) of the Quasi-Transmuted distribution according to Osowole and Ayoola (2019) is defined as

$$g^*(x) = 2ax + (1-a), 0 < x < 1; a \in (0, \frac{1}{2}, 1) \dots\dots\dots(1.0)$$

with cumulative distribution function (cdf) defined as

$$G^*(x) = ax^2 + (1-a)x, 0 < x < 1; a \in (0, \frac{1}{2}, 1) \dots\dots\dots(2.0)$$

A length biased distribution according to Subramanian and Rather (2018) is a weighted distribution $f_w(x)$ defined as

$$f_w(x) = \frac{w(x)f(x)}{E[w(x)]}, x > 0 \dots\dots\dots(3.0)$$

Where $w(x)$ is non-negative such that $E[w(x)] = \int_{-\infty}^{+\infty} w(x)f(x)dx < \infty$

We note that (3.0) becomes a length biased distribution when $w(x)$ is chosen such that $w(x) = x$ and it becomes a size biased distribution when $w(x)$ is chosen such that $w(x) = x^c$. Combining (1.0) and (3.0), the probability density function of the length biased quasi transmuted uniform distribution is given as

$$\begin{aligned} g_{LBQTUD}(x) &= \frac{x[2ax + (1-a)]}{E[x]}, 0 < x < 1; a \in (0, \frac{1}{2}, 1) \\ &= \frac{2ax^2 + (1-a)x}{[(a+3)/6]} \\ &= \frac{12ax^2 + 6(1-a)x}{[(a+3)]}, 0 < x < 1; a \in (0, \frac{1}{2}, 1) \dots\dots\dots(4.0) \end{aligned}$$

(4.0) shall henceforth be referred to in this study as the Length Biased Quasi-Transmuted Uniform Distribution (LBQTUD). The cumulative distribution function of (4.0) is defined as

$$\begin{aligned} G_{LBQTUD}(x) &= \int_0^x g_{LBQTUD}(t)dt \\ &= \int_0^x \frac{12at^2 + 6(1-a)t}{a+3} dt \\ &= \frac{4ax^3 + 3(1-a)x^2}{a+3}, 0 < x < 1; a \in (0, \frac{1}{2}, 1) \dots\dots\dots(5.0) \end{aligned}$$

2.1 Some Characterizations of the Length Biased Quasi-Transmuted Uniform Distribution

2.1.1 Moments

The k^{th} raw moment of a random variable X from the Length Biased Quasi-Transmuted Uniform distribution is

$$\begin{aligned} \mu_k^1 &= E(X^K) = \int_0^1 x^k g_{LBQTUD}(x) dx \\ &= \frac{1}{a+3} \int_0^1 x^k [12ax^2 + 6(1-a)x] dx \\ &= \frac{1}{a+3} \left[\frac{12ax^{k+3}}{k+3} + \frac{6(1-a)x^{k+2}}{k+2} \right] \Big|_0^1 \\ &= \frac{1}{a+3} \left[\frac{12a(k+2) + 6(k+3)(1-a)}{(k+3)(k+2)} \right] \\ &= \frac{1}{a+3} \left[\frac{6a(k+1) + 6(k+3)}{(k+3)(k+2)} \right], a \in (0, \frac{1}{2}, 1) \end{aligned}$$

Specifically,

$$\begin{aligned} \mu_1^1 &= E(X) = \text{mean} = \frac{1}{a+3} \left[\frac{a+2}{a+3} \right] \\ &= \frac{2}{3}, \frac{5}{7} \& \frac{3}{4} \text{ for } a = 0, \frac{1}{2} \text{ and } 1 \text{ respectively} \end{aligned}$$

Also,

$$\begin{aligned} \mu_2^1 &= \frac{1}{a+3} \left[\frac{9a+15}{10} \right] \\ &= \frac{1}{2}, \frac{19.5}{35} \& \frac{6}{10} \text{ for } a = 0, \frac{1}{2} \& 1 \text{ respectively} \end{aligned}$$

From the

$$\mu_1^1 \text{ and } \mu_2^1 \text{ above, the variance of } X, V(X) = E(X - \mu)^2 = \mu_2 = \mu_2^1 - (\mu_1^1)^2$$

That is,

$\sigma_x^2 = 0.056, 0.047$ & 0.0375 for $a=0, \frac{1}{2}$ & 1 respectively .

The variance can be seen to reduce as the value of a is increasing. This is what is expected for a generalized distribution.

We note also that:

$$\begin{aligned} \mu_3^1 = E(X^3) &= \frac{1}{a+3} \left[\frac{4a+6}{5} \right] \\ &= \frac{2}{5}, \frac{8}{17.5} \text{ \& } \frac{1}{2} \text{ for } a=0, \frac{1}{2} \text{ \& } 1 \text{ respectively} \end{aligned}$$

$$\begin{aligned} \mu_3 = E(X - \mu)^3 &= \mu_3^1 - 3\mu\mu_2^1 + 2\mu^3 \\ &= -0.007407, 0.007872 \text{ and } -0.00625 \text{ for } a=0, \end{aligned}$$

Combining μ_3^1 and μ_3 yield the coefficient of skewness, $\alpha_3 = \frac{\mu_3}{\sigma^3}$. This implies that

$\alpha_3 = -0.5590, -0.77254$ and -0.86066 respectively for $a=0, \frac{1}{2}$ & 1 . The skewness can be seen to be reducing as the value of a is increasing. This is not the unexpected pattern for a generalized distribution.

Furthermore,

$$\begin{aligned} \mu_4^1 = E(X^4) &= \frac{1}{a+3} \left[\frac{5a+7}{7} \right] \\ &= \frac{1}{3}, \frac{9.5}{24.5} \text{ \& } \frac{3}{7} \text{ for } a=0, \frac{1}{2} \text{ \& } 1 \text{ respectively} \end{aligned}$$

$$\begin{aligned} \mu_4 = E(X - \mu)^4 &= \mu_4^1 - 4\mu\mu_3^1 + 6\mu^2\mu_2^1 - 3\mu^4 \\ &= 0.007407, 0.006247 \text{ and } 0.00435 \text{ for } a=0, \frac{1}{2} \text{ \& } 1 \text{ respectively} \end{aligned}$$

Combining μ_4^1 and μ_4 yield the coefficient of kurtosis, $\alpha_4 = \frac{\mu_4}{\sigma^4}$. This implies that

$\alpha_4 = 2.362, 2.828$ and 3.093 respectively for $a=0, \frac{1}{2}$ & 1 . The coefficient of kurtosis can be seen to be increasing toward 3.0 as the value of a increases from 0 to 1. The value of this coefficient became approximately 3.0 when a reached its maximum value of 1. This indicates that the length biased distribution being considered has the potentials of a generalized distribution.

2.1.2 Coefficients of Variation and Dispersion

The coefficients of variance and dispersion for the Length Biased Quasi-Transmuted distribution are

$$CV = \frac{\sigma}{E(X)} \text{ and } CD = \frac{\sigma^2}{E(X)}. \text{ Specifically,}$$

$$CV = \frac{\sqrt{-a^2 + 2a + 5}}{\frac{10(a+3)^2}{(a+2)(a+3)}} = 0.3536, 0.3033, 0.2582 \text{ for } a=0, \frac{1}{2} \& 1$$

$$\text{and } CD = \frac{-a^2 + 2a + 5}{10(a+3)(a+2)} = 0.083, 0.066, 0.05 \text{ for } a=0, \frac{1}{2} \& 1$$

The two coefficients above can be seen to be reducing as the value of a is increasing. This is not the unexpected pattern for a generalized distribution.

2.1.3 Moment Generating Function

The moment generating function (m.g.f.) of a random variable X from the Length Biased Quasi-Transmuted Uniform distribution is defined as

$$\begin{aligned}
 M_X(t) &= E(e^{tX}) = \int_0^1 e^{tX} g_{LBQTUD}(x) dx \\
 &= \int_0^1 \left[1 + tX + \frac{(tX)^2}{2!} + \dots \right] g_{LBQTUD}(x) dx \\
 &= \int_0^1 \sum_{j=0}^{\infty} \frac{t^j}{j!} X^j g_{LBQTUD}(x) dx \\
 &= \sum_{j=0}^{\infty} \frac{t^j}{j!} \mu_j^1 \\
 &= \frac{1}{a+3} \sum_{j=0}^{\infty} \frac{t^j}{j!} \left[\frac{12a(j+2)+6(j+3)(1-a)}{(j+3)(j+2)} \right], a \in (0, \frac{1}{2}, 1)
 \end{aligned}$$

2.1.4 Characteristic Function

The characteristic function (c. f.) of a random variable X from the Length Biased Quasi-Transmuted Uniform distribution is defined as

$$\begin{aligned}\phi_x(t) &= M_x(it) \\ &= E(e^{itX}) \\ &= \int_0^1 e^{itx} g_{LBQTUD}(x) dx \\ &= \frac{1}{a+3} \sum_{j=0}^{\infty} \frac{(it)^j}{j!} \left[\frac{12a(j+2) + 6(j+2)(1-a)}{(j+3)(j+2)} \right], a \in (0, \frac{1}{2}, 1)\end{aligned}$$

2.1.5 Cumulant Generating Function

The cumulant generating function (c. g. f.) of a random variable X from the Length Biased Quasi-Transmuted Uniform distribution is defined as

$$\begin{aligned}K_x(t) &= \ln [M_x(t)] \\ &= \ln \left[\sum_{j=0}^{\infty} \frac{t^j}{j!} \mu_j^1 \right] \\ &= \ln \left[\frac{1}{a+3} \sum_{j=0}^{\infty} \frac{t^j}{j!} \left[\frac{12a(j+2) + 6(j+2)(1-a)}{(j+3)(j+2)} \right] \right], a \in (0, \frac{1}{2}, 1)\end{aligned}$$

2.1.6 Hazard Function

The hazard function (h. f.) of a random variable X from the Length Biased Quasi-Transmuted Uniform distribution is defined as

$$\begin{aligned}h(x) &= \frac{g_{LBQTUD}(x)}{1 - G_{LBQTUD}(x)} \\ &= \frac{12ax^2 + 6(1-a)x}{-4ax^3 - 3x^2(1-a) + a + 3}, a \in (0, \frac{1}{2}, 1)\end{aligned}$$

2.1.7 Reverse Hazard Function

The reserve hazard function (r. h. f.) of a random variable X from the Length Biased Quasi-Transmuted Uniform distribution is defined as

$$\begin{aligned}h_r(x) &= \frac{g_{LBQTUD}(x)}{G_{LBQTUD}(x)} \\ &= \frac{12ax^2 + 6(1-a)x}{4ax^3 + 3(1-a)x^2}, a \in (0, \frac{1}{2}, 1)\end{aligned}$$

2.1.8 Survival Function

The survival function (s.f.) of a random variable X from the Length Biased Quasi-Transmuted Uniform distribution is defined as

$$S_X(x) = 1 - G_{LBQTUD}(x) \\ = \frac{-4ax^3 - 3x^2(1-a) + a + 3}{a + 3}, a \in (0, \frac{1}{2}, 1)$$

2.1.9 Order Statistics

Suppose $X_{(1)}, X_{(2)}, \dots, X_{(n)}$ are the order statistics from the random sample X_1, X_2, \dots, X_n from the Length Biased Quasi-Transmuted Uniform distribution with $g_{LBQTUD}(x)$ and $G_{LBQTUD}(x)$ as the pdf and cdf, the r^{th} order statistic where $1 \leq r \leq n$ is given as

$$h_{(r)}(x) = \frac{n!}{(r-1)!(n-r)!} g_{LBQTUD}(x) [G_{LBQTUD}(x)]^{r-1} [1 - G_{LBQTUD}(x)]^{n-r}$$

By setting $r = n$ and $r = 1$ in the function ($h_{(r)}(x)$) above, we have the distributions for the largest and lowest order statistics. For the largest order statistic we have that

$$h_{(r=n)}(x) = n \left[\frac{4ax^3 + 3(1-a)x^2}{a + 3} \right]^{n-1} \left[\frac{12ax^2 + 6(1-a)x}{a + 3} \right] \\ = \frac{n}{(a + 3)^n} [4ax^3 + 3(1-a)x^2]^{n-1} [12ax^2 + 6(1-a)x], a \in (0, \frac{1}{2}, 1)$$

For

The lowest order statistic, we have that

$$h_{(r=1)}(x) = n [1 - G_{LBQTUD}(x)]^{n-1} g_{LBQTUD}(x) \\ = n \left[\frac{-4ax^3 - 3x^2(1-a) + a + 3}{a + 3} \right]^{n-1} \left[\frac{12ax^2 + 6(1-a)x}{a + 3} \right]^{n-1} \\ = \frac{n}{(a + 3)^n} [-4ax^3 - 3x^2(1-a) + a + 3]^{n-1} [12ax^2 + 6(1-a)x], a \in (0, \frac{1}{2}, 1)$$

2.1.10 Random Number Generation

By the quantile function (i.e the inverse of the cdf), random numbers can be generated for the Length Biased Quasi-Transmuted Uniform distribution as follows.

$$\text{Let } \frac{1}{a+3} [4ax^3 + 3(1-a)x^2] = u \quad \text{so that}$$

$$\frac{1}{a+3} [4ax^3 + 3(1-a)x^2] - u = 0 \Rightarrow 4ax^3 + 3(1-a)x^2 - u(a+3) = 0$$

where U is a random variable from the Uniform (0,1). By setting $a = 0$, $4ax^3 + 3(1-a)x^2 - u(a+3) = 0$

becomes $x^2 = u \Rightarrow x = +\sqrt{u}$, since $U \sim \text{Uniform}(0,1)$. By setting $a = \frac{1}{2}$, $4ax^3 + 3(1-a)x^2 - u(a+3) = 0$

becomes $2x^3 + 1.5x^2 - 3.5u = 0$. It should be noted that the roots of this equation changes with u . By setting

$a = 1$, $4ax^3 + 3(1-a)x^2 - u(a+3) = 0$ becomes $4x^3 - 4u = 0 \Rightarrow x = +\sqrt[3]{u}$ since $U \sim \text{Uniform}(0,1)$. The implication here is that for the random number generation, a must be set to 0 and 1.

2.1.11 Simulation Study

The table below gives the simulation results from the Length Biased Quasi-Transmuted Uniform distribution at $a=0$ and 1 for sample sizes 500, 1000, 2000 and 5000 respectively.

Table 1.0a: Simulation from the LBQTUD

a = 0			a = 1		
Sample Size	Summary Statistics	Estimate	Sample Size	Summary Statistics	Estimate
500	mean	0.670	500	mean	0.764
	variance	0.055		variance	0.033
	standard deviation	0.234		standard deviation	0.181
	skewness	-0.609		skewness	-0.842
	kurtosis	2.538		kurtosis	3.071
	coefficient of variation	0.349		coefficient of variation	0.237
	coefficient of dispersion	0.082		coefficient of dispersion	0.043
1000	mean	0.672	1000	mean	0.757
	variance	0.056		variance	0.037
	standard deviation	0.237		standard deviation	0.191
	skewness	-0.660		skewness	-0.909
	kurtosis	2.544		kurtosis	3.256
	coefficient of variation	0.353		coefficient of variation	0.252
	coefficient of			coefficient of	

2000	dispersion	0.083	2000	dispersion	0.049
	mean	0.667		mean	0.745
	variance	0.056		variance	0.036
	standard deviation	0.237		standard deviation	0.190
	skewness	-0.582		skewness	-0.774
	kurtosis	2.467		kurtosis	2.972
	coefficient of variation	0.355		coefficient of variation	0.256
	coefficient of dispersion	0.084		coefficient of dispersion	0.049

Table 1.0b: Simulation from the LBQTUD

a=0			a=1		
Sample Size	Summary Statistics	Estimate	Sample Size	Summary Statistics	Estimate
5000	mean	0.665	5000	mean	0.751
	variance	0.055		variance	0.039
	standard deviation	0.235		standard deviation	0.197
	skewness	-0.550		skewness	-0.859
	kurtosis	2.379		kurtosis	3.058
	coefficient of variation	0.353		coefficient of variation	0.262
	coefficient of dispersion	0.083		coefficient of dispersion	0.052

The simulation results in Tables (1.0)a and (1.0)b reveal concordance between the simulated results and the expected theoretical results; especially for the mean, variance, standard deviation, coefficient of variation and coefficient of dispersion. This further validates the postulated potentials of the Length Biased Quasi-Transmuted Uniform Distribution as a competent addition to the existing families of generalized distributions.

3.0 Conclusion

The specification and characterization of the Length Biased Quasi-Transmuted Uniform distribution has been successfully considered in this study. The variance, skewness and kurtosis were found to reduce as the value of a was increasing. Also, the coefficients of variation and dispersion decreased as the value of a increased as well. This is in line with

the expected pattern observable for a generalized distribution when compared to the baseline distribution and some selected distributions belonging to the same family. The Length Biased Quasi-Transmuted Uniform Distribution (LBQTUD) is a therefore a worthy addition to the existing pool of generalized distributions.

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