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Bayesian Estimation in Some Power Series Distributions

Anwar Hassan
Department of Statistics and Operations Research
King Saud University
Riyadh, Saudi Arabia
Email: anwar.hassan2007@gmail.com

Peer Bilal Ahmad
Department of Mathematics,
Islamic University of Science & Technology,
Awantipora, Pulwama-192122 (J&K), India
Email: peerbilal@yahoo.co.in

Anwar H. Joarder
Department of Mathematics and Statistics
King Fahd University of Petroleum & Minerals
Dhahran 31261, Saudi Arabia
Email: anwarj@kfupm.edu.sa

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ABSTRACT

In this paper, we study the Bayesian estimation of functions of parameters of some power series distributions. These estimators are better than the classical minimum variance unbiased estimators (MVUE) as given by Patil and Joshi (1970), in the sense that these increase the range of the estimation and also have simpler forms.

Key Words: Generalized power series distribution, squared error loss function, weighted squared error loss function, likelihood function, minimum variance unbiased estimation, Bayesian estimation.

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