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Confidence sets for the two-parameter Rayleigh distribution under progressive censoring

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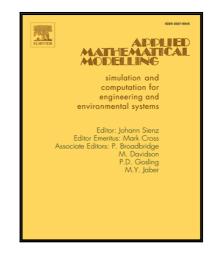
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## ACCEPTED MANUSCRIPT

## Highlights

- Exact confidence sets for the two-parameter Rayleigh distribution are presented
- Constrained optimization problems are stated to determine the minimum-size sets
- Efficient procedures based on minimizing Lagrangian functions are proposed
- Three real data sets are analyzed
- Pointwise and simultaneous confidence bands and hypothesis tests can be derived

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