Accepted Manuscript

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

Akbar Asgharzadeh, Arturo J. Fernández, Mousa Abdi

 PII:
 S0307-904X(17)30196-8

 DOI:
 10.1016/j.apm.2017.03.047

 Reference:
 APM 11688

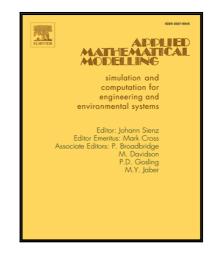
To appear in:

Applied Mathematical Modelling

Received date:25 April 2016Revised date:14 March 2017Accepted date:21 March 2017

Please cite this article as: Akbar Asgharzadeh, Arturo J. Fernández, Mousa Abdi, Confidence sets for the two-parameter Rayleigh distribution under progressive censoring, *Applied Mathematical Modelling* (2017), doi: 10.1016/j.apm.2017.03.047

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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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