

Comparing Different Estimators for Scale Parameters of Maxwell Distribution

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Abstract

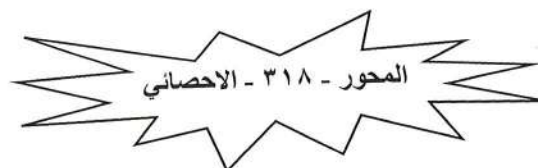
This paper deals with comparing four estimators of scale parameter (θ) , for Maxwell distribution. The first is Pitman estimator which is denoted by $(\hat{\theta}_1)$, the second is moment estimator $(\hat{\theta}_2)$, the third is maximum likelihood estimator $(\hat{\theta}_3)$, and fourth is proposed Bayes estimator, where (θ) considered random variable having prior distribution $[g(\theta)]$, this Bayes estimator denoted by $(\hat{\theta}_4)$, these estimators compared using the statistical measure mean square error (MSE), taking initial values of $(\theta = 3, \theta = 5, c = 1, 2)$.

Keywords: Maxwell Distribution, Scale Parameter, Pitman Estimator, Moment Estimator, Maximum Likelihood Estimator, Bayes Estimator.

1. Introduction

The Maxwell distribution, named for James Clerk Maxwell 1869, is the distribution of the magnitude of a three-dimensional random vector whose coordinates are independent, identically distributed, mean 0 normal variables. The distribution has a number of applications in settings where magnitudes of normal variables are important, particularly in physics. It is also called the Maxwell-Boltzmann distribution in honor also of Ludwig Boltzmann. The Maxwell distribution is closely related to the Rayleigh distribution, which governs the magnitude of a two-dimensional random vector whose coordinates are independent, identically distributed, mean 0 normal variables. Maxwell-Boltzmann statistics describes the average distribution of non-interacting material particles over various energy states in thermal equilibrium, and is applicable when the temperature is high enough or the particle density is low enough to render quantum effects negligible.

In (2012), Al - Baldawi, Tasnim H.K. compare tree different Bayes estimator of the scale parameter of Maxweel distribution. Also Al - Obedy, Nadia, J. (2012), introduce a comparison of the scale parameter for Maxweel using different prior estimators, (i.e) she compare Bayes estimator with maximum likelihood using simulation procedure. Because



this distribution play an important role in physics, chemistry, engineering, genetics, hydrology, and medicine, so we work on estimating the scale parameter of this distributing using maximum likelihood method and proposed Bayes estimator, also proposed estimator depending on minimum variance unbiased estimator.

2. The model

Maxwell failure model is;

$$f(t; \theta) = \frac{4}{\sqrt{\pi}\theta^3} t^2 e^{-\left(\frac{t}{\theta}\right)^2} \quad t > 0 \quad (1)$$

$$E(t) = \frac{4}{\sqrt{\pi}\theta^3} \int_0^{\infty} (t) t^2 e^{-\left(\frac{t}{\theta}\right)^2} dt \quad (2)$$

Let $y = \frac{t}{\theta} \rightarrow t = y\theta \quad dt = \theta dy$

$$E(t) = \frac{4}{\sqrt{\pi}\theta^3} \int_0^{\infty} (y\theta)^3 e^{-y^2} \theta dy$$

$$E(t) = \frac{4}{\sqrt{\pi}\theta^3} \theta^4 \int_0^{\infty} y^3 e^{-y^2} dy$$

Let $Z = y^2 \rightarrow y = \sqrt{Z} \quad dy = \frac{1}{2\sqrt{Z}} dz$

$$E(t) = \frac{4}{\sqrt{\pi}} \theta \int_0^{\infty} (Z)^{\frac{3}{2}} e^{-Z} \frac{1}{2\sqrt{Z}} dz$$

$$E(t) = \frac{4\theta}{\sqrt{\pi}} \frac{1}{2} \int_0^{\infty} Z e^{-Z} dz$$

$$E(t) = \frac{2\theta}{\sqrt{\pi}} \Gamma(2) = \frac{2\theta}{\sqrt{\pi}} \quad (3)$$

Also we can find $E(t^2)$;

$$E(t^2) = \int_0^{\infty} t^2 f(t; \theta) dt \quad (4)$$

$$E(t^2) = \frac{4}{\sqrt{\pi}\theta^3} \int_0^{\infty} t^4 e^{-\left(\frac{t}{\theta}\right)^2} dt$$

Let $y = \frac{t}{\theta} \rightarrow t = y\theta \quad dt = \theta dy$

$$E(t^2) = \frac{4}{\sqrt{\pi}\theta^3} \int_0^{\infty} (y\theta)^4 e^{-y^2} \theta dy$$

Therefore;

$$E(t^2) = \frac{4\theta^2}{\sqrt{\pi}} \int_0^{\infty} y^4 e^{-y^2} dy$$

Let $Z = y^2 \rightarrow Z^{\frac{1}{2}} = y \quad dy = \frac{1}{2\sqrt{Z}} dz$

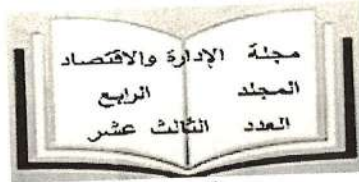
$$E(t^2) = \frac{4\theta^2}{\sqrt{\pi}} \int_0^{\infty} (Z^{\frac{1}{2}})^4 e^{-Z} \frac{1}{2\sqrt{Z}} dz$$

$$E(t^2) = \frac{2\theta^2}{\sqrt{\pi}} \int_0^{\infty} Z^{\frac{3}{2}} e^{-Z} dz$$

$$E(t^2) = \frac{2\theta^2}{\sqrt{\pi}} \Gamma\left(\frac{5}{2}\right) = \frac{2\theta^2}{\sqrt{\pi}} \frac{3}{2} \frac{1}{2} \sqrt{\pi} = \frac{3\theta^2}{2} \quad (5)$$

$$v(t) = \sigma_t^2 = E(t^2) - [E(t)]^2$$

$$= \frac{3\theta^2}{2} - \left(\frac{2\theta}{\sqrt{\pi}}\right)^2$$



$$= \frac{3\theta^2}{2} - \frac{4\theta^2}{7}$$

$$v(t) = \frac{5\theta^2}{22}$$

(6)

3. Estimation Method for Scale Parameter (θ)

3.1 Pitman Estimator for (θ)

Let (t_1, t_2, \dots, t_n) be a random sample from density $f(t; \theta)$, where $\theta > 0$ is a scale parameter, the estimator;

$$t(x_1, x_2, \dots, x_n) = \frac{\int_0^{\infty} \left(\frac{1}{\theta^2}\right)^{\prod_{i=1}^n f(x_i, \theta) d\theta}}{\int_0^{\infty} \left(\frac{1}{\theta^3}\right)^{\prod_{i=1}^n f(x_i, \theta) d\theta}} \quad (7)$$

Is called Pitman estimator of scale parameter.

Now we find $E\left(\frac{1}{\theta^2}\right)$;

$$\begin{aligned} \prod_{i=1}^n f(t_i, \theta) &= \left(\frac{4}{\sqrt{\pi}}\right)^n \frac{1}{\theta^{3n}} \prod_{i=1}^n t_i^2 e^{-\sum_{i=1}^n \left(\frac{t_i}{\theta}\right)^2} \\ E\left(\frac{1}{\theta^2}\right) &= \left(\frac{4}{\sqrt{\pi}}\right)^n \prod_{i=1}^n t_i^2 \int_0^{\infty} \frac{1}{\theta^2} \frac{1}{\theta^{3n}} e^{-\sum_{i=1}^n \left(\frac{t_i}{\theta}\right)^2} d\theta \\ &= \left(\frac{4}{\sqrt{\pi}}\right)^n \prod_{i=1}^n t_i^2 \int_0^{\infty} \left(\frac{1}{\theta}\right)^{2+3n} e^{-\frac{1}{\theta^2} \sum_{i=1}^n t_i^2} d\theta \end{aligned}$$

$$\text{Let } y = \frac{1}{\theta} \quad \theta = \frac{1}{y} \quad d\theta = -\frac{1}{y^2} dy$$

$$E\left(\frac{1}{\theta^2}\right) = \left(\frac{4}{\sqrt{\pi}}\right)^n \prod_{i=1}^n t_i^2 \int_0^{\infty} (y)^{2+3n} e^{-y^2 \sum_{i=1}^n t_i^2} \frac{1}{y^2} dy$$

$$E\left(\frac{1}{\theta^2}\right) = \left(\frac{4}{\sqrt{\pi}}\right)^n \prod_{i=1}^n t_i^2 \int_0^{\infty} y^{3n} e^{-y^2 \sum_{i=1}^n t_i^2} dy$$

$$\text{Let } Z = y^2 \rightarrow \sqrt{Z} = y \quad dy = \frac{1}{2\sqrt{Z}} dz$$

$$E\left(\frac{1}{\theta^2}\right) = \left(\frac{4}{\sqrt{\pi}}\right)^n \prod_{i=1}^n t_i^2 \int_0^{\infty} Z^{\frac{3n}{2}} e^{-Z \sum_{i=1}^n t_i^2} \frac{1}{2\sqrt{Z}} dz$$

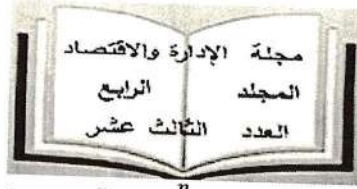
$$E\left(\frac{1}{\theta^2}\right) = \left(\frac{4}{\sqrt{\pi}}\right)^n \frac{1}{2} \prod_{i=1}^n t_i^2 \int_0^{\infty} Z^{\frac{3n}{2} - \frac{1}{2}} e^{-Z \sum_{i=1}^n t_i^2} dz$$

$$E\left(\frac{1}{\theta^2}\right) = \frac{\left(\frac{4}{\sqrt{\pi}}\right)^n \frac{1}{2} \prod_{i=1}^n t_i^2}{\left(\sum_{i=1}^n t_i^2\right)^{\frac{3n}{2} + \frac{1}{2}}} \Gamma\left(\frac{3n+1}{2}\right) \quad (8)$$

Similarly;

$$\int_0^{\infty} \frac{1}{\theta^3} \prod_{i=1}^n f(x_i, \theta) d\theta \quad (9)$$





$$\int_0^{\infty} \frac{1}{\theta^3} \left(\frac{4}{\sqrt{\pi}}\right)^n \frac{1}{\theta^{3n}} \prod_{i=1}^n t_i^2 e^{-\sum_{i=1}^n \left(\frac{t_i}{\theta}\right)^2} d\theta$$

$$\left(\frac{4}{\sqrt{\pi}}\right)^n \prod_{i=1}^n t_i^2 \int_0^{\infty} \left(\frac{1}{\theta}\right)^{3+3n} e^{-\frac{1}{\theta^2} \sum_{i=1}^n t_i^2} d\theta$$

Let $y = \frac{1}{\theta}$ $\theta = \frac{1}{y}$ $d\theta = -\frac{1}{y^2} dy$

$$\left(\frac{4}{\sqrt{\pi}}\right)^n \prod_{i=1}^n t_i^2 \int_0^{\infty} y^{3+3n} e^{-y^2 \sum_{i=1}^n t_i^2} \frac{1}{y^2} dy$$

$$\left(\frac{4}{\sqrt{\pi}}\right)^n \prod_{i=1}^n t_i^2 \int_0^{\infty} y^{1+3n} e^{-y^2 \sum_{i=1}^n t_i^2} dy$$

Let $Z = y^2 \rightarrow \sqrt{Z} = y$ $dy = \frac{1}{2\sqrt{Z}} dz$

$$\left(\frac{4}{\sqrt{\pi}}\right)^n \prod_{i=1}^n t_i^2 \int_0^{\infty} Z^{\frac{1+3n}{2}} e^{-Z \sum_{i=1}^n t_i^2} \frac{1}{2\sqrt{Z}} dz$$

$$\left(\frac{4}{\sqrt{\pi}}\right)^n \frac{1}{2} \prod_{i=1}^n t_i^2 \int_0^{\infty} Z^{\frac{3n}{2}} e^{-Z \sum_{i=1}^n t_i^2} dz$$

$$= \frac{\left(\frac{4}{\sqrt{\pi}}\right)^n \frac{1}{2} \prod_{i=1}^n t_i^2}{\left(\sum_{i=1}^n t_i^2\right)^{\frac{3n}{2}+1}} \Gamma\left(\frac{3n}{2} + 1\right) \quad (10)$$

∴ The formula of Pitman estimator for the parameter (θ) is;

$$t(x_1, x_2, \dots, x_n) = \frac{\left(\frac{4}{\sqrt{\pi}}\right)^n \frac{1}{2} \prod_{i=1}^n t_i^2 \Gamma\left(\frac{3n+1}{2}\right)}{\left(\sum_{i=1}^n t_i^2\right)^{\frac{3n}{2}+\frac{1}{2}}} \times \frac{\left(\sum_{i=1}^n t_i^2\right)^{\frac{3n}{2}+1}}{\left(\frac{4}{\sqrt{\pi}}\right)^n \frac{1}{2} \prod_{i=1}^n t_i^2 \Gamma\left(\frac{3n}{2} + 1\right)}$$

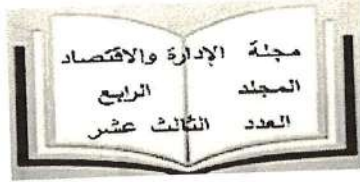
$$\hat{\theta}_1 = \frac{\left(\sum_{i=1}^n t_i^2\right)^{\frac{1}{2}} \Gamma\left(\frac{3n+1}{2}\right)}{\Gamma\left(\frac{3n}{2}+1\right)} \quad (11)$$

Which is a function of (t_1, t_2, \dots, t_n)

3.2 Moment Estimator

Since the *p.d.f* in equation (1) has only one parameter (θ), this can be estimated by moment method from solving;





$$m_1 = E(t) \quad (12)$$

$m_1 = \frac{\sum_{i=1}^n t_i}{n}$ sample mean, then;

$$\begin{aligned} \bar{t} &= \frac{2\hat{\theta}_{MOM}}{\sqrt{\pi}} \\ \hat{\theta}_{MOM} &= \frac{\bar{t}\sqrt{\pi}}{2} \end{aligned} \quad (13)$$

3.3 Maximum Likelihood Estimator

The third estimator of (θ) is obtained now by using likelihood function $[L(\theta)]$, and finding $(\hat{\theta})$ which maximize $[\log L(\theta)]$, as follows;

$$\begin{aligned} f(t; \theta) &= \frac{4}{\sqrt{\pi}} \frac{1}{\theta^3} t_i^2 e^{-\frac{t_i^2}{\theta^2}} \\ L(\theta) &= \prod_{i=1}^n f(t_i; \theta) \\ L(\theta) &= \left(\frac{4}{\sqrt{\pi}}\right)^n \theta^{-3n} \prod_{i=1}^n t_i^2 e^{-\frac{\sum_{i=1}^n t_i^2}{\theta^2}} \\ \log L(\theta) &= n \log\left(\frac{4}{\sqrt{\pi}}\right) - 3n \log \theta + \sum_{i=1}^n \log t_i^2 - \frac{\sum_{i=1}^n t_i^2}{\theta^2} \quad (14) \\ \frac{\partial \log L(\theta)}{\partial \theta} &= -\frac{3n}{\theta} + 2 \frac{\sum_{i=1}^n t_i^2}{\theta^3} \end{aligned}$$

putting $\frac{\partial \log L(\theta)}{\partial \theta} = 0$

$$-3n\theta^2 + 2 \sum_{i=1}^n t_i^2 = 0$$

$$3n\theta^2 = 2 \sum_{i=1}^n t_i^2$$

$$\theta^2 = \frac{2 \sum_{i=1}^n t_i^2}{3n}$$

$$\hat{\theta}_3 = \hat{\theta}_{MLE} = \sqrt{\frac{2 \sum_{i=1}^n t_i^2}{3n}} \quad (15)$$

Which is the maximum likelihood estimator of (θ) .

3.4 Bayes Estimator

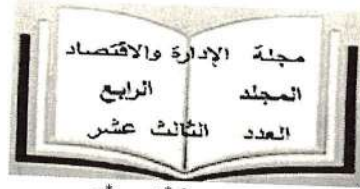
In this method the parameter (θ) is considered as random variable having prior distribution as;

$$g(\theta) = e^{-\frac{c}{\theta^2}} \quad \theta > 0$$

Then the Bayes estimator is the $(\hat{\theta}_{Bayes})$ minimizing the risk function $[R(\hat{\theta}, \theta)]$ which is the expected loss. First of all we must find $[h(\theta|t)]$.

The Bayes estimator of $[\tau(\theta)]$ is denoting by;





$$\tau_i^* = t_i^*(x_1, x_2, \dots, x_n)$$

With respect to the loss function $[L(\hat{\theta}, \theta)]$ and prior distribution $[g(\theta)]$, it is defined as the estimator with smallest Bayes risk (i.e) it is the estimator that minimizes;

$$\int_{\forall \theta} L[t(x_1, x_2, \dots, x_n; \theta)] f(\theta|t) d\theta$$

$$\prod_{i=1}^n f(t_i, \theta) g(\theta) = \left(\frac{4}{\sqrt{\pi}}\right)^n \left(\frac{1}{\theta^3}\right)^n \prod_{i=1}^n t_i^2 e^{-\frac{\sum_{i=1}^n t_i^2}{\theta^2}} e^{-\frac{c}{\theta^2}}$$

$$f(t) = \left(\frac{4}{\sqrt{\pi}}\right)^n \prod_{i=1}^n t_i^2 \int_0^{\infty} \left(\frac{1}{\theta}\right)^{3n} e^{-\frac{(c+\sum_{i=1}^n t_i^2)}{\theta^2}} d\theta$$

Let $y = \frac{1}{\theta^2}$ $\theta^2 = \frac{1}{y}$ $\theta = \frac{1}{\sqrt{y}} = y^{-\frac{1}{2}}$ $d\theta = -\frac{1}{2} y^{-\frac{3}{2}} dy$

$$f(t) = \left(\frac{4}{\sqrt{\pi}}\right)^n \prod_{i=1}^n t_i^2 \int_0^{\infty} (y)^{\frac{3n}{2}} e^{-y(c+\sum_{i=1}^n t_i^2)} \frac{1}{2} y^{-\frac{3}{2}} dy$$

$$f(t) = \left(\frac{4}{\sqrt{\pi}}\right)^n \prod_{i=1}^n \frac{t_i^2}{2} \int_0^{\infty} y^{\frac{3n-3}{2}} e^{-y(c+\sum_{i=1}^n t_i^2)} dy$$

According to Gamma function;

$$f(t) = \frac{\left(\frac{4}{\sqrt{\pi}}\right)^n \prod_{i=1}^n \frac{t_i^2}{2}}{(c+\sum_{i=1}^n t_i^2)^{\frac{(3n-1)}{2}}} \Gamma\left(\frac{3n-1}{2}\right) \quad (16)$$

Therefore, $h(\theta|t)$ has been obtained.

$$f(t) = \left(\frac{4}{\sqrt{\pi}}\right)^n \prod_{i=1}^n \frac{t_i^2}{2} \int_0^{\infty} y^{\frac{3n}{2} - \frac{3}{2}} e^{-y(c+\sum_{i=1}^n t_i^2)} dy$$

$$f(t) = \frac{\left(\frac{4}{\sqrt{\pi}}\right)^n \prod_{i=1}^n \frac{t_i^2}{2}}{(c+\sum_{i=1}^n t_i^2)^{\frac{(3n-1)}{2}}} \Gamma\left(\frac{3n-1}{2}\right) \quad (17)$$

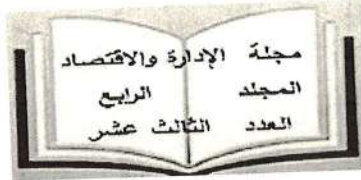
$$h(\theta|t) = \frac{\prod_{i=1}^n f(t_i, \theta) g(\theta)}{f(t)}$$

$$h(\theta|t) = \frac{\left(\frac{4}{\sqrt{\pi}}\right)^n \prod_{i=1}^n t_i^2 \left(\frac{1}{\theta}\right)^{3n} e^{-\frac{(c+\sum_{i=1}^n t_i^2)}{\theta^2}}}{\frac{\left(\frac{4}{\sqrt{\pi}}\right)^n \prod_{i=1}^n \frac{t_i^2}{2}}{(c+\sum_{i=1}^n t_i^2)^{\frac{(3n-1)}{2}}} \Gamma\left(\frac{3n-1}{2}\right)}$$

$$h(\theta|t) = \frac{2(c+\sum_{i=1}^n t_i^2)^{\frac{(3n-1)}{2}} \left(\frac{1}{\theta^2}\right)^{\frac{3n}{2}} e^{-\frac{(c+\sum_{i=1}^n t_i^2)}{\theta^2}}}{\Gamma\left(\frac{3n-1}{2}\right)} \quad (18)$$

we can show that;





$$\int_0^{\infty} h(\theta|t) d\theta = 1$$

This indicates that $h(\theta|t)$ is *p.d.f*. To find the Bayes estimator of (θ) , under square error loss function, the risk is;

$$\begin{aligned} R(\hat{\theta}, \theta) &= E(\hat{\theta} - \theta)^2 \\ &= \int_{\forall \theta} (\hat{\theta} - \theta)^2 h(\theta|t) d\theta \end{aligned}$$

Then the Bayes estimator of (θ) is $(\hat{\theta}_{Bayes})$ which represent the conditional mean $[E(\theta|t)]$, or which so called posterior mean $E(\theta|t)$:

$$\begin{aligned} E(\theta|t) &= \int_{\forall \theta} \theta h(\theta|t) d\theta \\ &= \frac{2(c + \sum_{i=1}^n t_i^2)^{\frac{(3n-1)}{2}}}{\Gamma(\frac{3n-1}{2})} \int_0^{\infty} \theta \left(\frac{1}{\theta^2}\right)^{\frac{3n}{2}} e^{-\frac{(c + \sum_{i=1}^n t_i^2)}{\theta^2}} d\theta \end{aligned}$$

$$\text{Let } y = \frac{1}{\theta^2} \quad \theta^2 = \frac{1}{y} \quad \theta = \frac{1}{\sqrt{y}} = y^{-\frac{1}{2}} \quad d\theta = -\frac{1}{2} y^{-\frac{3}{2}} dy$$

$$E(\theta|t) = k \int_0^{\infty} y^{-\frac{1}{2}} (y)^{\frac{3n}{2}} e^{-y(c + \sum_{i=1}^n t_i^2)} \frac{1}{2} y^{-\frac{3}{2}} dy$$

$$E(\theta|t) = \frac{k}{2} \int_0^{\infty} y^{\frac{3n-4}{2}} e^{-y(c + \sum_{i=1}^n t_i^2)} dy$$

$$E(\theta|t) = \frac{k}{2} \frac{1}{(c + \sum_{i=1}^n t_i^2)^{\frac{3n-2}{2}}} \int_0^{\infty} [y(c + \sum_{i=1}^n t_i^2)]^{\frac{3n-4}{2}} e^{-y(c + \sum_{i=1}^n t_i^2)} (c + \sum_{i=1}^n t_i^2) dy$$

$$E(\theta|t) = \frac{k}{2} \frac{1}{(c + \sum_{i=1}^n t_i^2)^{\frac{3n-2}{2}}} \Gamma\left(\frac{3n-2}{2}\right)$$

$$E(\theta|t) = \frac{2(c + \sum_{i=1}^n t_i^2)^{\frac{3n-1}{2}}}{\Gamma(\frac{3n-1}{2})} \frac{\Gamma(\frac{3n-2}{2})}{2(c + \sum_{i=1}^n t_i^2)^{\frac{3n-2}{2}}}$$

$$E(\theta|t) = (c + \sum_{i=1}^n t_i^2)^{\frac{3n-1-3n+2}{2}} \frac{\Gamma(\frac{3n-2}{2})}{\Gamma(\frac{3n-1}{2})}$$

$$\hat{\theta}_4 = E(\theta|t) = (c + \sum_{i=1}^n t_i^2)^{\frac{1}{2}} \frac{\Gamma(\frac{3n-2}{2})}{\Gamma(\frac{3n-1}{2})} \quad (19)$$

4. Simulation Procedure



To compare the four estimator of the scale parameter of Maxwell distribution, we apply simulation procedure which depend, first on the cumulative distribution function, which is;

$$\begin{aligned}
 F_X(x) &= pr(X \leq x) = \int_0^x f(t) dt \\
 F_T(t) &= \int_0^x \frac{4}{\sqrt{\pi}} \frac{1}{\theta^3} t^2 e^{-\left(\frac{t}{\theta}\right)^2} dt
 \end{aligned}
 \tag{20}$$

According to integral of incomplete Gamma;

$$\gamma(S, X) = \int_0^x t^{S-1} e^{-t} dt
 \tag{21}$$

Where;

$$\begin{aligned}
 \gamma(S, X) &= \sum_{k=0}^{\infty} \frac{X^S e^{-X} X^k}{S(S+1) \dots (S+k)} \\
 &= X^S \Gamma(S) e^{-X} \sum_{k=0}^{\infty} \frac{X^k}{\Gamma(S+k+1)}
 \end{aligned}
 \tag{22}$$

After generating values of Maxwell distribution, Monte - Carlo simulation is performed to compare the four estimators of (θ) , by using mean square error (MSE), where;

$$MSE(\theta) = \sum_{i=1}^R \frac{(\theta_i - \hat{\theta}_i)^2}{R}
 \tag{23}$$

Taking initial values for (θ) , $(\theta = 3, 5)$, and sample size $(n = 25, 50, 75, 100)$, taking values of constant $(c = 1, 2)$, as follows.

Table (1): Average values of different estimators of scale parameter with mean square error.

n	θ	c	$\hat{\theta}_1$	$\hat{\theta}_2$	$\hat{\theta}_3$	$\hat{\theta}_4$
25	3	1	2.3165	2.3148	2.3416	2.1864
			0.3712	0.3051	0.3026	0.1801
		2	2.4267	2.4669	2.5449	2.1855
			0.3326	0.3021	0.2044	0.1730
	5	1	4.4678	2.4593	2.4396	2.1544
			0.33201	0.3005	0.2330	0.1730
		2	4.2517	2.546	2.5171	2.1774
			0.3206	0.2972	0.2259	0.1696
50	3	1	2.3619	2.4396	2.4950	2.1337
			0.3093	0.2362	0.2002	0.1675
		2	2.1456	2.5463	2.6028	2.752
			0.639	0.3004	0.1833	0.1380

	5	1	2.2886	2.6038	2.3255	2.752
			0.2304	0.4030	0.1534	0.1380
		2	2.2246	2.4299	2.8236	2.1957
			0.2044	0.1534	0.1997	0.1335
75	3	1	2.3177	2.0125	1.7668	2.0993
			0.1908	0.1104	0.2404	0.1038
		2	2.0769	2.0076	1.8693	1.8796
			0.1658	0.1102	0.2403	0.1102
	5	1	2.3158	2.999	2.464	2.1364
			0.3051	0.1140	0.2018	0.1029
		2	2.4467	2.996	2.030	2.4806
			0.4102	0.1014	0.2240	0.2011
100	3	1	2.1479	2.6028	2.6052	2.1252
			0.2396	0.1833	0.1585	0.1144
		2	2.0209	2.4299	2.1044	2.4201
			0.1946	0.1534	0.1454	0.1433
	5	1	2.0786	2.4299	2.1957	2.1500
			0.1804	0.1534	0.1335	0.1343
		2	2.0076	2.0125	2.0993	2.0994
			0.1846	0.1104	0.1035	0.1025

Note: the first figure represents the average estimates, second figure is MSE.

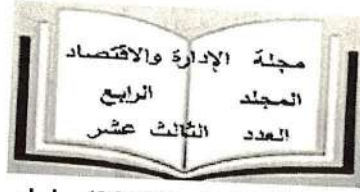
Conclusions

1. The estimation of scale parameter (θ) is necessary to compute the mean time to failure for this distribution, also to find the efficiency of estimator from comparing variance of different estimators.

2. For large sample size ($n = 100$), the best estimators are, maximum likelihood, and proposed Bayes estimators since it gives smallest MSE, as indicated by table (1) for ($n = 100$), $\{MSE(\hat{\theta}_3) = 0.1035, MSE(\hat{\theta}_4) = 0.1025\}$ for $\theta = 5, c = 2$.

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