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Performance Analysis of Classical and Fuzzy Series Components System of Reliability Estimation of New X-Lindley Distribution Simulation with Comparative

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ABSTRACT

This paper deal with analysis of classical and fuzzy series components systems of reliability shortly respectively R_s and R_{Fs} , based on estimation of these systems for New X –Lindley (NXL) distribution using eight different techniques. The techniques used include maximum likelihood estimation (MLE), weighted least squared (WLS), Approximate least squared (ALS), precise moments Method (PMM), percentile estimation (PE), and three shrinkage (Sh1, Sh2, and Sh3) techniques. Monte Carlo simulation is applied to test the performance of these techniques in estimating classical and fuzzy series distribution systems and analyze their accuracy according to criteria as mean absolute percentage error (MAPE), mean square error (MSE), and bias. The proofs of these distribution systems are presented, and then the extent of the impact of fuzziness in series components systems data on the estimation results is evaluated. This study founded that the performance of estimation techniques varied dependent on sample size, with MLE, Sh2, and Sh3 being the most accurate according to the evaluation criteria used. The results also showed that some traditional techniques, as WLS and ALS, suffer from greater bias when using fuzzy data, highlighting the impact of fuzzy estimation on the results of statistical models.

1. Introduction

Reliability systems plays important role in analyzing a performance for engineering systems and evaluating their operational efficiency. These systems (series systems) are popular model in which the reliability of the system is determined based on the performance of its individual components. With the development of analysis techniques, it has become necessary to study of effect of fuzzy in reliability data, which has implies to emergence of concept of fuzzy reliability systems that handle uncertain data more realistically.

Many studies have been presented in this field, examples of which as follows: the probability estimation of $R = P(Y < X)$ under a two-parameters exponential distribution focuses o the application of these estimate in areas such as engineering and reliability [1], a study also presented a model for improving the design of structures based on reliability in the presence of uncertain and ambiguous variables [2], another study discusses the concept of bounded reliability and is based on Alfred Chandler's ideas on the foundations of managements, it presents three main aspects of bounded reliability and its impact on decision making [3], a study on the estimation of stress-

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strength reliability under generalized exponential distribution using shrinkage estimation techniques with compares different estimation techniques [4], the relationships between bounded rationality and bounded reliability is also studied in the context of family businesses [5], another study proposed an interval estimation of the stress –strength reliability coefficient in the inverse exponential model, it uses frequentist and Bayesian estimation approaches to compare the performance of different techniques and evaluate their accuracy in estimation [6], a new class of Lindley distribution is also presented with applications in reliability analysis, simulation is used to study performance of the model in systems reliability assessment [7], finally, the Lomax-Lindley distribution is applied to the reliability assessment of industrial system, actual data is used to test the performance of the model in risk analysis and system reliability in industrial environments [8].

This study, the deals to estimating classical and fuzzy series components systems of reliability for NXL distribution. The systems of NXL distribution are estimated using eight different techniques, and their performance is evaluated through Monte Carlo simulation to test the accuracy of the estimates and their agreement with real data. The effect of using the fuzzy model on the accuracy of the estimation compared to the classical model is also analyzed.

Series components systems rely on the individual performance of their components, but in many real applications, reliability data are inaccurate or fuzzy. This raises questions about the impact of using fuzzy models compared to classical model in reliability analysis. Furthermore, the NXL distribution is an effective model for representing failure data, but its performance when estimating its systems using different techniques has not been tested. This paper to answer the following questions:

- How does fuzziness affect the estimation of the systems for NXL distribution in series components systems?
- Which of the eight estimation techniques provides the best accuracy in parameter estimation?
- This analysis includes comparing the performance of each technique in terms of the stability of its estimates, their convergence to the true values, and effect of sample size on the estimation results. Also, this simulation can be used to examine each technique's sensitivity to variation in the data and identify instances where each method achieves optimal performance. In this way, the most efficient technique can be identified based on precise statistical criteria, contributing to the selection of the most appropriate methodology for data analysis in different settings.
- Addressing this issue will provide the deeper insights into improving reliability analysis in engineering systems, helping to develop more accurate and effective strategies.

The research aims to identify the best estimation technique for series components systems of reliability for NXL distribution, which helps in developing more accurate reliability models in engineering and statistical applications.

2. New X-Lindley (NXL) distribution

This distribution was first presented by Khodja, et al in 2023, and the CDF and PDF for it are provided by forms, respectively, for the random variable $X \sim \text{NXL}(\beta)$ [9][10]:

$$F_{\text{NXL}}(x) = 1 - \left(1 + \frac{\beta x}{2}\right) e^{-\beta x} \quad (1)$$

$$f_{\text{NXL}}(x) = \beta \left(1 + \frac{\beta x}{2}\right) e^{-\beta x} \quad (2)$$

where $x, \beta \geq 0$, and β is shape parameter for NXL distribution.

3. The classical and fuzzy series components systems of reliability

In reliability systems, a series system refers to a system consisting of several components arranged in a sequence such that the failure of any individual component causes the failure of the entire system. This type of system is common in engineering and industrial applications, where operations depend on a specific sequence of functions to ensure proper operation.

In a system containing n components, the system is in working condition only if all components are working. If any component fails, the entire system stops working. Mathematically, the reliability of a series system R_s and fuzzy series system R_{Fs} is calculated as follows respectively:

$$R_s = R_1 \times R_2 \times \dots \times R_n \quad (3)$$

$$R_{Fs} = R_{F1} \times R_{F2} \times \dots \times R_{Fn} \quad (4)$$

where R_i, R_{Fi} are the probability and fuzzy probability of component i .

Since reliability decreases when values are multiplied together, series systems are more susceptible to failure than other systems such as parallel systems. Because of their failure-sensitive nature, several strategies are used to improve the reliability of series systems, including:

- Redundancy: adding redundant components reduces the impact of the single component failure.
- Preventive maintenance: reducing the probability of failure through regular maintenance.
- Failure analysis: studying potential failure patterns to take corrective measures.

Understanding series systems is essential in various fields, as it helps improve the performance of critical systems and increase their continuity.

Theorem.1: let $X \sim NXL(\beta)$ and $Y \sim NXL(\beta)$ are independent and define The series components systems of reliability by $R_s = P(X < \min(y_1, y_2, \dots, y_n))$, then:

$$R_s = P(X < \min(y_1, y_2, \dots, y_n))$$

$$R_s = \frac{\beta_1}{2} \left[\frac{2}{\beta_1} - \frac{1}{\beta_1 + \beta_2} - \frac{\beta_1}{(\beta_1 + \beta_2)^2} - \frac{\beta_2}{2(\beta_1 + \beta_2)^2} - \frac{\beta_1 \beta_2}{2(\beta_1 + \beta_2)^3} \right]$$

Proof. From definition of series components systems of reliability the equation of R_s has a form:

$$R_s = P(X < \min(y_1, y_2, \dots, y_n))$$

$$R_s = P(X < Z)$$

$$R_s = P(X < Z) = \int_0^\infty \int_0^z F(x, z) dx dz$$

Where $Z = \min(y_1, y_2, \dots, y_n)$

$$R_s = P(X < Z) = \int_0^\infty \int_0^z F(x) F(z) dx dz \quad (5)$$

$$R_s = P(X < Z) = \int_0^\infty F_x(z) F(z) dz$$

$$R_s = \int_0^\infty \left(1 - \left(1 + \frac{\beta_2 z}{2} \right) e^{-\beta_2 z} \right) \left(1 - \left(1 + \frac{\beta_1 z}{2} \right) e^{-\beta_1 z} \right) dz$$

$$R_s = \frac{\beta_1}{2} \int_0^\infty \left(e^{-\beta_1 z} + \beta_1 z e^{-\beta_2 z} - e^{-(\beta_1 + \beta_2)z} - \beta_1 z e^{-(\beta_1 + \beta_2)z} - \frac{\beta_2}{2} z e^{-(\beta_1 + \beta_2)z} - \frac{\beta_1 \beta_2}{2} z^2 e^{-(\beta_1 + \beta_2)z} \right) dz$$

$$R_s = \frac{\beta_1}{2} \left[\int_0^\infty e^{-\beta_1 z} dz + \beta_1 \int_0^\infty z e^{-\beta_2 z} dz - \int_0^\infty e^{-(\beta_1 + \beta_2)z} dz - \beta_1 \int_0^\infty z e^{-(\beta_1 + \beta_2)z} dz - \frac{\beta_2}{2} \int_0^\infty z e^{-(\beta_1 + \beta_2)z} dz - \frac{\beta_1 \beta_2}{2} \int_0^\infty z^2 e^{-(\beta_1 + \beta_2)z} dz \right]$$

$$R_s = \frac{\beta_1}{2} [I_1 + I_2 - I_3 - I_4 - I_5 - I_6]$$

Where

$$I_1 = \int_0^\infty e^{-\beta_1 z} dz = \frac{1}{\beta_1}$$

$$I_2 = \beta_1 \int_0^{\infty} z e^{-\beta_2 z} dz = \frac{1}{\beta_1}$$

$$I_3 = \int_0^{\infty} e^{-(\beta_1 + \beta_2)z} dz = \frac{1}{\beta_1 + \beta_2}$$

$$I_4 = \beta_1 \int_0^{\infty} z e^{-(\beta_1 + \beta_2)z} dz = \frac{\beta_1}{(\beta_1 + \beta_2)^2}$$

$$I_5 = \frac{\beta_2}{2} \int_0^{\infty} z e^{-(\beta_1 + \beta_2)z} dz = \frac{\beta_2}{2(\beta_1 + \beta_2)^2}$$

$$I_6 = \frac{\beta_1 \beta_2}{2} \int_0^{\infty} z^2 e^{-(\beta_1 + \beta_2)z} dz = \frac{\beta_1 \beta_2}{2(\beta_1 + \beta_2)^3}$$

Hence

$$R_s = \frac{\beta_1}{2} \left[\frac{2}{\beta_1} - \frac{1}{\beta_1 + \beta_2} - \frac{\beta_1}{(\beta_1 + \beta_2)^2} - \frac{\beta_2}{2(\beta_1 + \beta_2)^2} - \frac{\beta_1 \beta_2}{2(\beta_1 + \beta_2)^3} \right] \quad (6)$$

To discuss R_{Fs} for $X \sim NXL(\beta)$ and $Y \sim NXL$ are independent, which defined the function as following:

$$R_{Fs} = P(X < \min(y_1, y_2, \dots, y_n))$$

$$R_{Fs} = P(X < Z)$$

Where $Z = \min(y_1, y_2, \dots, y_n)$

$$R_{Fs} = P(X < Z) = \int_0^{\infty} \int_0^z \mu_A(x) F(x) F(z) dx dz \quad (7)$$

$\mu_A(x)$ is the membership degree of element for fuzzy set A , which defined as $\mu_x = (1 - e^{k(z-x)})$, $k \in \mathbb{R}^+$, and as $Z > X$ [12].

Theorem.2: let $X \sim NXL(\beta)$ and $Y \sim NXL(\beta)$ are independent and define fuzzy series components systems of reliability by $R_{Fs} = P(X < \min(y_1, y_2, \dots, y_n))$, then:

$$R_{Fs} = \frac{\beta_1 \beta_2}{4} \left[\frac{4}{\beta_1 \beta_2} + \frac{1}{(\beta_1 + \beta_2)^2} + \frac{\beta_1}{(\beta_1 + \beta_2)^3} - \frac{1}{(\beta_2 + k)(\beta_1 + \beta_2)} - \frac{1}{(\beta_2 + k)(\beta_1 - k)} - \frac{\beta_2}{(\beta_2 + k)(\beta_1 + \beta_2)^2} + \frac{\beta_2}{(\beta_1 + \beta_2)(\beta_2 + k)^2} - \frac{\beta_2}{(\beta_2 + k)^2(\beta_1 - k)} + \frac{\beta_1}{(\beta_2 + k)(\beta_1 + \beta_2)^2} - \frac{\beta_1}{(\beta_1 - k)^2(\beta_2 + k)} - \frac{\beta_1 \beta_2}{(\beta_2 + k)(\beta_1 + \beta_2)^2} + \right]$$

$$\left[\frac{\beta_1 \beta_2}{(\beta_2 + k)^2(\beta_1 + \beta_2)^2} - \frac{\beta_1 \beta_2}{(\beta_1 - k)^2(\beta_2 + k)^2} \right]$$

Proof. From definition of fuzzy series components systems of reliability the equation of R_{Fs} has a form:

$$R_{Fs} = P(X < Z) = \int_0^{\infty} \int_0^z \mu_{(A)} F(x) F(z) dx dz$$

$$R_{Fs} = P(X < Z) = \int_0^{\infty} \int_0^z \mu_{(A)} F(x) F(z) dx dz$$

$$R_{Fs} = \int_0^{\infty} \int_0^z (1 - e^{k(z-x)}) \left(1 - \left(1 + \frac{\beta_2 x}{2} \right) e^{-\beta_2 x} \right) \left(1 - \left(1 + \frac{\beta_1 z}{2} \right) e^{-\beta_1 z} \right) dx dz$$

$$R_{Fs} = \frac{\beta_1 \beta_2}{4} \left[\int_0^{\infty} \int_0^z e^{-(\beta_1 z + \beta_2 x)} dx dz + \int_0^{\infty} \int_0^z \beta_2 x e^{-(\beta_1 z + \beta_2 x)} dx dz + \int_0^{\infty} \int_0^z \beta_1 z e^{-(\beta_1 z + \beta_2 x)} dx dz + \int_0^{\infty} \int_0^z (\beta_1 + \beta_2) x z e^{-(\beta_1 z + \beta_2 x)} dx dz - \int_0^{\infty} \int_0^z e^{-(\beta_1 - k)z - (\beta_2 - k)x} dx dz - \int_0^{\infty} \int_0^z \beta_2 x e^{-(\beta_1 - k)z - (\beta_2 - k)x} dx dz - \int_0^{\infty} \int_0^z \beta_1 z e^{-(\beta_1 - k)z - (\beta_2 - k)x} dx dz - \int_0^{\infty} \int_0^z \beta_2 \beta_1 x z e^{-(\beta_1 - k)z - (\beta_2 - k)x} dx dz \right]$$

$$I_1 = \int_0^{\infty} \int_0^z e^{-(\beta_1 z + \beta_2 x)} dx dz = \int_0^{\infty} e^{-\beta_1 z} \left(\int_0^z e^{-\beta_2 x} dx \right) dz$$

$$I_1 = \int_0^{\infty} \frac{e^{-\beta_1 z}}{\beta_2} (e^{-\beta_2 z} - 1) dz = \frac{1}{\beta_2} \int_0^{\infty} (e^{-(\beta_1 + \beta_2)z} - e^{-\beta_1 z}) dz$$

$$I_1 = \int_0^{\infty} \frac{e^{-\beta_1 z}}{\beta_2} (e^{-\beta_2 z} - 1) dz = \frac{1}{\beta_2} \left[\frac{1}{\beta_1 + \beta_2} + \frac{1}{\beta_1} \right]$$

$$= \frac{1}{\beta_2(\beta_1 + \beta_2)} + \frac{1}{\beta_1\beta_2}$$

By same way for all integrals

$$I_2 = \int_0^{\infty} \int_0^z \beta_2 x e^{-(\beta_1 z + \beta_2 x)} dx dz$$

$$= \frac{1}{(\beta_1 + \beta_2)^2} - \frac{1}{\beta_2(\beta_1 + \beta_2)}$$

$$+ \frac{1}{\beta_1\beta_2}$$

$$I_3 = \int_0^{\infty} \int_0^z \beta_1 z e^{-(\beta_1 z + \beta_2 x)} dx dz$$

$$= \frac{\beta_1}{\beta_2(\beta_1 + \beta_2)^2} + \frac{1}{\beta_1\beta_2}$$

$$I_4 = \int_0^{\infty} \int_0^z (\beta_1 + \beta_2) x z e^{-(\beta_1 z + \beta_2 x)} dx dz$$

$$= \frac{\beta_1}{(\beta_1 + \beta_2)^3} - \frac{\beta_1}{\beta_2(\beta_1 + \beta_2)^2}$$

$$+ \frac{1}{\beta_1\beta_2}$$

$$I_5 = \int_0^{\infty} \int_0^z e^{-(\beta_1 - k)z - (\beta_2 - k)x} dx dz$$

$$= \frac{1}{(\beta_2 + k)(\beta_1 + \beta_2)}$$

$$+ \frac{1}{(\beta_2 + k)(\beta_1 - k)}$$

$$I_6 = \int_0^{\infty} \int_0^z \beta_2 x e^{-(\beta_1 - k)z - (\beta_2 - k)x} dx dz$$

$$= \frac{\beta_2}{(\beta_2 + k)(\beta_1 + \beta_2)^2}$$

$$- \frac{\beta_2}{(\beta_1 + \beta_2)(\beta_2 + k)^2}$$

$$+ \frac{\beta_2}{(\beta_2 + k)^2(\beta_1 - k)}$$

$$I_7 = \int_0^{\infty} \int_0^z \beta_1 z e^{-(\beta_1 - k)z - (\beta_2 - k)x} dx dz$$

$$= -\frac{\beta_1}{(\beta_2 + k)(\beta_1 + \beta_2)^2}$$

$$+ \frac{\beta_1}{(\beta_1 - k)^2(\beta_2 + k)}$$

$$I_8 = \int_0^{\infty} \int_0^z \beta_2 \beta_1 z x e^{-(\beta_1 - k)z - (\beta_2 - k)x} dx dz$$

$$= \frac{\beta_1 \beta_2}{(\beta_2 + k)(\beta_1 + \beta_2)^2}$$

$$- \frac{\beta_1 \beta_2}{(\beta_2 + k)^2(\beta_1 + \beta_2)^2}$$

$$+ \frac{\beta_1 \beta_2}{(\beta_1 - k)^2(\beta_2 + k)^2}$$

Finally we get:

$$R_{Fs} = \frac{\beta_1 \beta_2}{4} \left[\frac{1}{\beta_2(\beta_1 + \beta_2)} + \frac{1}{\beta_1\beta_2} + \frac{1}{(\beta_1 + \beta_2)^2} - \frac{1}{\beta_2(\beta_1 + \beta_2)} + \frac{1}{\beta_1\beta_2} + \frac{\beta_1}{\beta_2(\beta_1 + \beta_2)^2} + \frac{1}{\beta_1\beta_2} \right.$$

$$+ \frac{\beta_1}{(\beta_1 + \beta_2)^3} - \frac{\beta_1}{\beta_2(\beta_1 + \beta_2)^2} + \frac{1}{\beta_1\beta_2} - \frac{1}{(\beta_2 + k)(\beta_1 + \beta_2)} - \frac{1}{(\beta_2 + k)(\beta_1 - k)}$$

$$- \frac{\beta_2}{(\beta_2 + k)(\beta_1 + \beta_2)^2} + \frac{\beta_2}{(\beta_1 + \beta_2)(\beta_2 + k)^2} - \frac{\beta_2}{(\beta_2 + k)^2(\beta_1 - k)}$$

$$+ \frac{\beta_1}{(\beta_2 + k)(\beta_1 + \beta_2)^2} - \frac{\beta_1}{(\beta_1 - k)^2(\beta_2 + k)} - \frac{\beta_1 \beta_2}{(\beta_2 + k)(\beta_1 + \beta_2)^2}$$

$$\left. + \frac{\beta_1 \beta_2}{(\beta_2 + k)^2(\beta_1 + \beta_2)^2} - \frac{\beta_1 \beta_2}{(\beta_1 - k)^2(\beta_2 + k)^2} \right]$$

And simplify above equation to get:

$$R_{Fs} = \frac{\beta_1 \beta_2}{4} \left[\frac{4}{\beta_1 \beta_2} + \frac{1}{(\beta_1 + \beta_2)^2} + \frac{\beta_1}{(\beta_1 + \beta_2)^3} - \right. \quad (8)$$

$$\frac{1}{(\beta_2 + k)(\beta_1 + \beta_2)} - \frac{1}{(\beta_2 + k)(\beta_1 - k)} -$$

$$\frac{\beta_2}{(\beta_2 + k)(\beta_1 + \beta_2)^2} + \frac{\beta_2}{(\beta_1 + \beta_2)(\beta_2 + k)^2} -$$

$$\frac{\beta_2}{(\beta_2+k)^2(\beta_1-k)} + \frac{\beta_1}{(\beta_2+k)(\beta_1+\beta_2)^2} - \frac{\beta_1}{(\beta_1-k)^2(\beta_2+k)} - \frac{\beta_1\beta_2}{(\beta_2+k)(\beta_1+\beta_2)^2} + \frac{\beta_1\beta_2}{(\beta_2+k)^2(\beta_1+\beta_2)^2} - \frac{\beta_1\beta_2}{(\beta_1-k)^2(\beta_2+k)^2} \Big]$$

4. Estimation Techniques

Eight estimating techniques are devised in order to confirm the effectiveness of R_s and R_{FS} estimation for NXL distribution. These are as follows:

4.1 Maximum Likelihood estimation

[11],[15]

NXL distribution parameters were employed in Maximum likelihood estimate approach. From equation (2), we obtain the following form for the random sample $x_1, x_2, \dots, x_n$:

$$L(\theta) = \prod_{i=1}^n f(x_i) = \prod_{i=1}^n \beta \left(1 + \frac{i}{n+1} \right)^2 e^{-\beta x_i} \quad (9)$$

$$Q_1(\theta, x) = \sum_{i=1}^n \left(F(x_i) - \frac{i}{n+1} \right)^2 = \sum_{i=1}^n \left(1 - \left(1 + \frac{\beta x_i}{2} \right) e^{-\beta x_i} - \frac{i}{n+1} \right)^2 \quad (12)$$

By same way in MLE we get:

$$\hat{\beta}_{1ALST} = -\frac{1}{x_i} \ln \left[\frac{n - \sum_{i=1}^n \frac{i}{n+1}}{\sum_{i=1}^n \left(1 + \frac{\beta_{10} x_i}{2} \right)} \right] \quad (13)$$

$$\hat{\beta}_{2ALST} = -\frac{1}{x_i} \ln \left[\frac{n - \sum_{i=1}^n \frac{i}{n+1}}{\sum_{i=1}^n \left(1 + \frac{\beta_{20} x_i}{2} \right)} \right] \quad (14)$$

4.3 The weighted least squares estimator (WLS)

NXL distribution parameters were employed in weighted least squares estimate approach. From equation (1), we obtain the following form for the random sample $x_1, x_2, \dots, x_n$: [12], [16]

$$W_1(\theta, x) = \sum_{i=1}^n \frac{(n+1)^2(n+2)}{i(n-i+1)} \left(F(x_i) - \frac{i}{n+1} \right)^2 \quad (15)$$

$$\frac{\beta x_i}{2} e^{-\beta x_i}$$

Where θ is the parameter for distribution, by take log function for above function and derivative by parameters to get a last forms for parameters as follows:

$$\hat{\beta}_{1MLE} = \frac{n}{\sum_{i=1}^n x_i - \sum_{i=1}^n \frac{x_i}{1 + \beta_{10} x_i}} \quad (10)$$

$$\hat{\beta}_{2MLE} = \frac{n}{\sum_{i=1}^n x_i - \sum_{i=1}^n \frac{x_i}{1 + \beta_{20} x_i}} \quad (11)$$

4.2 The Approximate Least Squares

Estimator (ALS)

NXL distribution parameters were employed in Approximate Least Squares estimate approach. From equation (1), we obtain the following form for the random sample $x_1, x_2, \dots, x_n$: [12]

$$W_1(\theta, x) = \sum_{i=1}^n \frac{(n+1)^2(n+2)}{i(n-i+1)} \left(1 - \left(1 + \frac{\beta x_i}{2} \right) e^{-\beta x_i} - \frac{i}{n+1} \right)^2 \quad (16)$$

By same way in MLE, and ALS we get:

$$\hat{\beta}_{1WLS} = -\frac{n}{x_i} \ln \left[\frac{\sum_{i=1}^n \left(\frac{(n+1)^2(n+2)}{i(n-i+1)} - \frac{(n+1)^2(i)}{(n-i+1)} \right)}{\sum_{i=1}^n \frac{(n+1)^2(n+2)}{i(n-i+1)} \left(1 + \frac{\beta_{10} x_i}{2} \right)} \right] \quad (17)$$

$$\hat{\beta}_{2WLS} = -\frac{n}{x_i} \ln \left[\frac{\sum_{i=1}^n \left(\frac{(n+1)^2(n+2)}{i(n-i+1)} - \frac{(n+1)^2(i)}{(n-i+1)} \right)}{\sum_{i=1}^n \frac{(n+1)^2(n+2)}{i(n-i+1)} \left(1 + \frac{\beta_{20} x_i}{2} \right)} \right] \quad (18)$$

4.4 The Precise Moments Technique

Estimator (PMM) [13]

This technique depended on moments function for NXL distribution, in this technique we get the estimation for parameters by form:

$$cv(r) = \frac{\sqrt{var}}{\mu_1} \quad (19)$$

$$\hat{\beta}_{1PMME} = \frac{\sqrt{var}}{\mu_1} = \frac{\sqrt{\frac{7}{4\beta_{10}^2}}}{\frac{3}{2\beta_{10}}} \quad (20)$$

$$\hat{\beta}_{2PMME} = \frac{\sqrt{var}}{\mu_1} = \frac{\sqrt{\frac{7}{4\beta_{20}^2}}}{\frac{3}{2\beta_{20}}} \quad (21)$$

The Shrinkage Estimator Technique (Sh) is a technique that estimates shrinkage based on historical data by form: [14]

$$\hat{\beta}_{sh} = \Omega(\beta)\hat{\beta}_{MLE} + (1 - \Omega(\beta))\hat{\beta}_0 \quad (22)$$

4.5 The Weight Function for Shrinkage

(Sh1)

To find the weight function for shrinkage, substitute $\frac{\sin n}{n}$ for $\Omega(\beta)$ in equation (22) to obtain the estimators in the following forms:

$$\hat{\beta}_{1sh} = \left| \frac{\sin n}{n} \right| \hat{\beta}_{1MLE} + \left(1 - \left| \frac{\sin n}{n} \right| \right) \hat{\beta}_{10} \quad (23)$$

$$\hat{\beta}_{2sh} = \left| \frac{\sin m}{m} \right| \hat{\beta}_{2MLE} + \left(1 - \left| \frac{\sin m}{m} \right| \right) \hat{\beta}_{20} \quad (24)$$

4.6 Constant Shrinkage (sh2)

To find the weight function for shrinkage, substitute for $\Omega(\beta) = 0.001$ in equation (22) to obtain the estimators in the following forms:

$$\hat{\beta}_{1sh} = 0.001\hat{\beta}_{1MLE} + 0.999\hat{\beta}_{10} \quad (25)$$

$$\hat{\beta}_{2sh} = 0.001\hat{\beta}_{2MLE} + 0.999\hat{\beta}_{20} \quad (26)$$

4.7 Function Shrinkage (sh3)

To find the weight function for shrinkage, substitute for $\Omega(\beta_1) = e^{-g}$, and $\Omega(\beta_2) = e^{-h}$ in equation (22) to obtain the estimators in the following forms:

$$\hat{\beta}_{1sh} = e^{-g}\hat{\beta}_{1MLE} + (1 - e^{-g})\hat{\beta}_{10} \quad (27)$$

$$\hat{\beta}_{2sh} = e^{-h}\hat{\beta}_{2MLE} + (1 - e^{-h})\hat{\beta}_{20} \quad (28)$$

4.8 Percentile estimator

Finding the inverse of CDF function, which is described by the following equation, yields the NXL distribution estimates:

$$q = 1 - \left(1 + \frac{\beta x}{2} \right) e^{-\beta x} \quad (29)$$

Then simplify this equation to obtain estimates for β parameter.

5. Simulation experiments of R_s and R_{Fs}

To measure the dependability of functions R_s and R_{Fs} for the estimation techniques described in section 4, A Monte Carlo simulations experiment was created. The following is an algorithm for implementing a Monte Carlo simulation to determine the most efficient estimation technique based on statistical accuracy criteria:

1. Define the statistical model distribution (NXL), then determine the actual parameters to be estimated, represented by three cases below:
 - Case 1: as $\beta_1 = 0.90$; $\beta_2 = 0.60$, i.e. $\beta_1 > \beta_2$.
 - Case 2: as $\beta_1 = 1$; $\beta_2 = 1$, i.e. $\beta_1 = \beta_2$.
 - Case 3: as $\beta_1 = 2$; $\beta_2 = 3$, i.e. $\beta_1 < \beta_2$.
 While for R_{Fs} adding $k = 1$ for above three cases.
2. List the different estimation technique.
3. Select multiple sample sizes ($n=25, 50, 75, 100$) to test the effect of sample size. Then, generate N iteration (e.g., 1000 samples) using a random number generator based on chosen distribution.
4. Apply the estimation technique to each sample. Parameter estimates are calculated using all the selected estimation techniques.
5. Compute the statistical accuracy criteria for each technique across all iterations, and then the values are compared between techniques to determine the best performer. The equation for accuracy criteria (MAPE, MSE [15], and Bias [16]), respectively:

$$MAPE = \frac{1}{N} \sum_{i=0}^N \left| \frac{\hat{\theta}_i - \theta_{true}}{\theta_{true}} \right| \times 100$$

$$MSE = \frac{1}{N} \sum_{i=0}^N (\hat{\theta}_i - \theta_{true})^2$$

$$Bias = \frac{1}{N} \sum_{i=0}^N (\hat{\theta}_i - \theta_{true})$$

6. Rank techniques based on their performance according to three statistical criteria. Then, identify the technique with the lowest MSE, MAPE,

and Bias values as a measure of performance advantage.

7. Present the results and make recommendations.
Rank

Table 1 : Estimation value of $R_s = 0.612000000000000, \beta_1 = 0.90; \beta_2 = 0.60$

n ,m	$\hat{R}_{MLE}$	$\hat{R}_{PE}$	$\hat{R}_{ALS}$	$\hat{R}_{WLS}$	$\hat{R}_{Sh1}$	$\hat{R}_{Sh2}$	$\hat{R}_{Sh3}$	$\hat{R}_{PMM}$
25,25	0.609327129584777	0.593107569482301	0.612149983379952	0.592876852419012	0.612164897515930	0.612151412975722	0.612148194923270	0.728299323947406
25,50	0.608668504688173	0.638610527088063	0.616542288231711	0.638375895664924	0.612187480584842	0.612154957375367	0.612148194923089	0.730281310892855
25,75	0.617345531447808	0.663203142502334	0.618951389655788	0.662974607597198	0.612282987170776	0.612171947491626	0.612148194923258	0.738770658490463
25,100	0.615191306556481	0.670052370123134	0.619557163425943	0.669824131332148	0.612276444509780	0.612169127334073	0.612148194923207	0.738828908211181
50,25	0.608062246808529	0.565240406666743	0.603264461750313	0.564995970815766	0.612105075166973	0.612140780739083	0.612148194923006	0.724809716083574
50,50	0.609994425919757	0.607031668619580	0.610689975762318	0.606781086838719	0.612152814883385	0.612149101146004	0.612148194923053	0.731357927851568
50,75	0.609591460645521	0.619440539774059	0.613652590605129	0.619189942230433	0.612163523644064	0.612149973946024	0.612148194922952	0.734742122223649
50,100	0.610846321680893	0.630060573024550	0.614909331884369	0.629811552037996	0.612187153945051	0.612152865980916	0.612148194922991	0.735512279193785
75,25	0.599253116733228	0.536567840573848	0.604607257837996	0.536314616966741	0.612012175505345	0.612124265479868	0.612148194922914	0.717816844888059
75,50	0.608661074453599	0.589347404783514	0.609858621181402	0.589091533711573	0.612118189050526	0.612143644686095	0.612148194922926	0.732160265970215
75,75	0.610508317230064	0.608640117962870	0.611254347906592	0.608384629198562	0.612148477359536	0.612148262398277	0.612148194922900	0.735702769097502
75,100	0.616968847332386	0.623856852945623	0.611936469781964	0.623603466339915	0.612206885245984	0.612158014419619	0.612148194923005	0.740873743942741
100,25	0.598035792205751	0.530475168484126	0.603388696010582	0.530220312086358	0.611989521741222	0.612121552024440	0.612148194922908	0.718456395880071
100,50	0.607453032931018	0.579026505081166	0.608615566059408	0.578767415890796	0.612096730670233	0.612141033120737	0.612148194922871	0.730856517964316
100,75	0.609021952909782	0.597267233207181	0.610103321373774	0.597008053089654	0.612122578980232	0.612144834248515	0.612148194922889	0.734472670866098
100,100	0.609581336104525	0.606508074106290	0.613127174201270	0.606248603835509	0.612139660788087	0.612146516548662	0.612148194922866	0.735228926892284

Table 2: Bias, MSE and MAPE of $R_s = 0.612000000000000, \beta_1 = 0.90; \beta_2 = 0.60$

n ,m	Criteria	$\hat{R}_{MLE}$	$\hat{R}_{PE}$	$\hat{R}_{ALS}$	$\hat{R}_{WLS}$	$\hat{R}_{Shr1}$	$\hat{R}_{Shr2}$	$\hat{R}_{Shr3}$	$\hat{R}_{PMM}$
25,25	Bias	0.0026728704 15223	0.0188924305 17699	0.0001499833 79952	0.0191231475 80988	0.0001648975 15930 e-03	0.1514129757 21660 e-03	0.1481949232 69457 e-03	0.1162993239 47406
	MSE	0.0111974208 26898	0.0354386238 00845	0.0025520852 62739	0.0354521007 53440	0.0000008173 02486 e-03	0.0000512908 82255 e-03	0.0000219617 35283 e-03	0.0223843545 81141
	MAPE	0.1375718776 20534	0.2332211515 05841	0.0642157797 47774	0.2332582372 44048	0.0010916987 69188 e-03	0.3014329476 97126 e-03	0.2421485674 37753 e-03	0.2128535397 79835
25,50	Bias	0.0033314953 1182	0.0266105270 88064	0.0045422882 31711	0.0263758956 64924	0.1874805848 41882 e-03	0.1549573753 67106 e-03	0.1481949230 88870 e-03	0.1182813108 92856
	MSE	0.0075613177 75900	0.0215140694 49764	0.0019568425 71374	0.0215145842 75233	0.0004787999 45198 e-03	0.0000400120 05510	0.0000219617 35229 e-03	0.0200572937 22086
	MAPE	0.1154386261 76935	0.1889637030 42979	0.0576987799 40695	0.1889613612 25002	0.8572033465 50278 e-03	0.2697417261 97060 e-03	0.2421485671 38677 e-03	0.2043860764 46075
25,75	Bias	0.0053455314 47808	0.0512031425 02334	0.0069513896 55788	0.0509746075 97198	0.2829871707 75592 e-03	0.1719474916 26380 e-03	0.1481949232 58621 e-03	0.1267706584 90463
	MSE	0.0071809966 43182	0.0213782980 05198	0.0017720473 80915	0.0213682852 60450	0.0005588553 62956 e-03	0.0000469081 11362 e-03	0.0000219617 35280 e-03	0.0213512832 80942
	MAPE	0.1099052413 54899	0.1904811926 01721	0.0538704749 30767	0.1904248049 69271	0.8823541334 65245 e-03	0.2904377167 93409 e-03	0.2421485674 16048 e-03	0.2134705568 67234
25,100	Bias	0.0031913065 56481	0.0580523701 23134	0.0075571634 25943	0.0578241313 23148	0.2764445097 80654 e-03	0.1691273340 73075 e-03	0.1481949232 06740 e-03	0.1268289082 11182
	MSE	0.0065834006 93992	0.0198965932 96754	0.0017345462 77390	0.0198837510 27808	0.0005109279 21850 e-03	0.0000444216 13486 e-03	0.0000219617 35264 e-03	0.0211779315 93845
	MAPE	0.1068127420 15830	0.1819330561 07695	0.0532466412 10468	0.1818551417 40757	0.8366304141 51849 e-03	0.2821960251 78468 e-03	0.2421485673 31275 e-03	0.2134160557 50256
50,25	Bias	0.0039377531 91471	0.0467595933 33257	0.0087355382 49687	0.0470040291 84234	0.1050751669 72990 e-03	0.1050751669 72990 e-03	0.1481949230 05877 e-03	0.1128097160 83574
	MSE	0.0080068579 53761	0.0295918202 59539	0.0020419872 97553	0.0296147914 48772	0.0004852359 57380 e-03	0.0004852359 57380 e-03	0.0000219617 35205 e-03	0.0196980254 81825
	MAPE	0.1171994852 92094	0.2109461973 83332	0.0571457489 99158	0.2110238599 97601	0.8849078734 69992 e-03	0.8849078734 69992 e-03	0.2421485670 03067 e-03	0.2011840440 06793
50,50	Bias	0.0020055740 80242	0.0049683313 80420	0.0013100242 37682	0.0052189131 61281	0.1528148833 84883 e-03	0.1491011460 04063 e-03	0.1481949230 53251 e-03	0.1193579278 51568
	MSE	0.0051235880 31718	0.0155408396 63986	0.0011217591 72740	0.0155496954 04997	0.0003059128 03863 e-03	0.0000325342 49180 e-03	0.0000219617 35219 e-03	0.0187749627 06447
	MAPE	0.0941538394 65341	0.1588419592 00042	0.0439806949 71141	0.1588717068 45571	0.7024074608 99597 e-03	0.2543918161 41711 e-03	0.2421485670 80476 e-03	0.2003162051 55062
50,75	Bias	0.1193579278 51568	0.0024085393 54479	0.0074405397 74059	0.0016525906 05129	0.0071899422 30433 e-03	0.1635236440 63678 e-03	0.1499739460 24583 e-03	0.1227421222 23650
	MSE	0.0187749627 06447	0.0043449190 59055	0.0118524229 96125	0.0009865961 36093	0.0118550089 21110 e-03	0.0002465664 79815 e-03	0.0000305961 58821 e-03	0.0186944766 55873
	MAPE	0.2003162051	0.0867787315	0.1422217535	0.0412413886	0.1422298931	0.6265298848	0.2489856761	0.2035847485

		55062	64115	68433	58092	08905 e-03	18273 e-03	50601 e-03	82355
50,100	Bias	0.0011536783 19106	0.0180605730 24550	0.0029093318 84369	0.0178115520 37996	0.1871539450 51064 e-03	0.1528659809 16105 e-03	0.1481949229 91054 e-03	0.1235122791 93785
	MSE	0.0039952822 63455	0.0108162430 48123	0.0008542357 65844	0.0108134792 90670	0.0002451806 59821 e-03	0.0000311963 16777 e-03	0.0000219617 35200 e-03	0.0184216922 79620
	MAPE	0.0828147860 83334	0.1347454084 52027	0.0380602862 28416	0.1347241748 58665	0.6113050711 74549 e-03	0.2529576616 40689 e-03	0.2421485669 78846 e-03	0.2036319880 40865
75,25	Bias	0.0127468832 66772	0.0754321594 26152	0.0073927421 62004	0.0756853830 33259	0.0121755053 45482 e-03	0.1242654798 68199 e-03	0.1481949229 13759 e-03	0.1058168448 88060
	MSE	0.0075305686 36106	0.0311507424 77751	0.0018709177 57530	0.0311868849 51762	0.0004577641 27572 e-03	0.0000319929 62005 e-03	0.0000219617 35177 e-03	0.0172764773 95867
	MAPE	0.1114443657 48820	0.2112341849 68977	0.0549248588 22069	0.2113702102 73946	0.8283822957 99277 e-03	0.2507691112 39924 e-03	0.2421485668 52547 e-03	0.1864301697 24104
75,50	Bias	0.0033389255 46401	0.0226525952 16486	0.0021413788 18598	0.0229084662 88426	0.1181890505 25982 e-03	0.1436446860 95487 e-03	0.1481949229 26496 e-03	0.1201602659 70215
	MSE	0.0044526510 52632	0.0140869096 42607	0.0010984053 44739	0.0141023855 94691	0.0002425257 60337 e-03	0.0000290527 62740 e-03	0.0000219617 35181 e-03	0.0182186449 10211
	MAPE	0.0863267222 08505	0.1496728538 10855	0.0421881937 86742	0.1497516178 26050	0.6331910214 82495 e-03	0.2471245403 32156 e-03	0.2421485668 73360 e-03	0.1994894205 33243
75,75	Bias	0.0014916827 69936	0.0033598820 37130	0.0007456520 93408	0.0036153708 01438	0.1484773595 36115 e-03	0.1482623982 76760 e-03	0.1481949229 00404 e-03	0.1237027690 97502
	MSE	0.0033453150 32227	0.0100831354 81854	0.0008146180 62986	0.0100893472 40923	0.0001812494 00414 e-03	0.0000279552 23239 e-03	0.0000219617 35173 e-03	0.0179582790 13014
	MAPE	0.0760064504 39695	0.1311198379 49189	0.0371853086 36508	0.13111495962 21853	0.5507529471 81043 e-03	0.2451463565 26713 e-03	0.2421485668 30726 e-03	0.2030458240 63490
75,100	Bias	0.0049688473 32387	0.0118568529 45623	- 0.0000635302 18036	0.0116034663 39915	0.2068852459 84499 e-03	0.1580144196 18948 e-03	0.1481949230 05203 e-03	0.1288737439 42741
	MSE	0.0030120836 31214	0.0084578899 72044	0.0006877258 60942	0.0084563298 13756	0.0001873127 37032 e-03	0.0000304791 77706 e-03	0.0000219617 35205 e-03	0.0190933849 42940
	MAPE	0.0720391636 22067	0.1211874628 53876	0.0341602932 41324	0.1211562477 92978	0.5564697812 44914 e-03	0.2596939263 91235 e-03	0.2421485670 01965 e-03	0.2115355984 61447
100,25	Bias	- 0.0139642077 94249	- 0.0815248315 15874	- 0.0086113039 89418	- 0.0817796879 13642	- 0.0104782587 77487 e-03	0.1215520244 40556 e-03	0.1481949229 08336 e-03	0.1064563958 80071
	MSE	0.0068982871 71872	0.0283308817 37920	0.0016633866 41682	0.0283696349 35454	0.0004249290 12514 e-03	0.0000301987 85375 e-03	0.0000219617 35176 e-03	0.0169194456 66963
	MAPE	0.1073024798 15693	0.2050392639 40361	0.0512389292 60346	0.2052171504 77568	0.7924955880 68673 e-03	0.2418985302 79845 e-03	0.2421485668 43686 e-03	0.1850932525 85896
100,50	Bias	- 0.0045469670 68981	- 0.0329734949 18834	- 0.0033844339 40592	- 0.0332325841 09204	0.0967306702 32942 e-03	0.1410331207 37661 e-03	0.1481949228 71275 e-03	0.1188565179 64316
	MSE	0.0041681059 74088	0.0136508229 61540	0.0009046205 30745	0.0136707105 70725	0.0002204911 44469 e-03	0.0000277529 18487 e-03	0.0000219617 35165 e-03	0.0176769748 95903
	MAPE	0.0829298800 31080	0.1453572202 03084	0.0386130726 65556	0.1454627217 60247	0.5968344882 47163 e-03	0.2420966654 60468 e-03	0.2421485667 83130 e-03	0.1974091871 48407
100,75	Bias	- 0.0029780470 90217	- 0.0147327667 92819	- 0.0018966786 26226	- 0.0149919469 10346	0.1225789802 32693 e-03	0.1448342485 15427 e-03	0.1481949228 88395 e-03	0.1224726708 66098
	MSE	0.0031214408 05813	0.0094804747 34597	0.0006857227 03398	0.0094913405 30829	0.0001585364 07922 e-03	0.0000264523 63671 e-03	0.0000219617 35170 e-03	0.0176699384 26249
	MAPE	0.0727143655 20256	0.1236869482 71936	0.0341193654 47074	0.1237416016 78239	0.5199455656 28396 e-03	0.2406756649 01145 e-03	0.2421485668 11103 e-03	0.2011871702 09109
100,100	Bias	- 0.0024186638 95475	- 0.0054919258 93710	0.0011271742 01270	0.0057513961 64491	0.1396607880 86692 e-03	0.1465165486 62560 e-03	0.1481949228 65679 e-03	0.1232289268 92284
	MSE	0.0025400161 13945	0.0071604971 02091	0.0005910867 53641	0.0071664887 66239	0.0001311025 81995 e-03	0.0000258312 27626 e-03	0.0000219617 35163 e-03	0.0173104375 98066
	MAPE	0.0668532081 17494	0.1105865977 51157	0.0316264317 90963	0.1106290778 85791	0.4731384486 58628 e-03	0.2402814237 66373 e-03	0.2421485667 73985 e-03	0.2015841407 70651

Table 3 :Estimation value of $R_s = 0.5000000000000000, \beta_1 = 1; \beta_2 = 1$

n ,m	$\hat{R}_{MLE}$	$\hat{R}_{PE}$	$\hat{R}_{ALS}$	$\hat{R}_{WLS}$	$\hat{R}_{Sh1}$	$\hat{R}_{Sh2}$	$\hat{R}_{Sh3}$	$\hat{R}_{PMM}$
25,25	0.501000195883730	0.493767248904310	0.502421881829601	0.493523998513614	0.500011172082000	0.500002125425173	0.5000000000001537	0.501824172417037
25,50	0.502448661529254	0.540250966357505	0.508605794479585	0.540002007539123	0.500071051689433	0.500012731674524	0.5000000000001400	0.502375774850223
25,75	0.506189796633342	0.558948748759857	0.508096993603655	0.558698093819801	0.500117016083494	0.500020289289970	0.5000000000001442	0.505759380543410
25,100	0.510368852106812	0.578389184987768	0.506990415701624	0.578137502778960	0.500156866868509	0.500026134396897	0.5000000000001521	0.509942908012291
50,25	0.496943672713217	0.455453130094049	0.494476044936132	0.455203959482883	0.499939028223375	0.499989196462304	0.5000000000001228	0.497763946271758
50,50	0.502123475726253	0.505711260057989	0.497657589559418	0.505451174456369	0.500014854966551	0.500002834243155	0.5000000000001280	0.501845761712227
50,75	0.499793886847182	0.512707881990952	0.503486934052207	0.512443826140299	0.500017356787058	0.500002058655600	0.5000000000001228	0.500561561371971
50,100	0.500277233570134	0.524783301999600	0.503371973824334	0.524515810313314	0.500039300238972	0.500004690629312	0.5000000000001190	0.500993305033133

75,25	0.496169241427656	0.447739755544429	0.490727534494371	0.447485734729538	0.499913543977957	0.499985605700706	0.5000000000001204	0.496166332259096
75,50	0.499241365448169	0.481026147522702	0.498726345080306	0.480761376851286	0.499974067676806	0.499996285445804	0.5000000000001182	0.500085230561843
75,75	0.499015627168448	0.497633288940350	0.500556055887831	0.497364483695129	0.499994955119754	0.499999024940980	0.5000000000001179	0.499321105225692
75,100	0.503416065343578	0.511620343858871	0.500817887036075	0.511351603004074	0.500039045304091	0.500005893729360	0.5000000000001210	0.504264364381309
100,25	0.496085257358277	0.434553729210461	0.490160173419121	0.434303214444280	0.499874585010447	0.499979720862132	0.5000000000001134	0.496306224521645
100,50	0.498024250364125	0.473722450730134	0.496128984914029	0.473457155133575	0.499949954634336	0.499993353345281	0.5000000000001162	0.496598648576336
100,75	0.499665602471562	0.490753417034624	0.498816871629959	0.490483106704887	0.499982741954018	0.499998334789561	0.5000000000001134	0.499622943001187
100,100	0.499631055026221	0.499325189360869	0.500957804099883	0.499053743473149	0.499996755223727	0.499999357564909	0.5000000000001141	0.500101312692805

Table 4: Bias, MSE and MAPE of $R_s = 0.5000000000000000$, $\beta_1 = 1$; $\beta_2 = 1$

n ,m	Criteria	$\hat{R}_{MLE}$	$\hat{R}_{PE}$	$\hat{R}_{ALS}$	$\hat{R}_{WLS}$	$\hat{R}_{Shr1}$	$\hat{R}_{Shr2}$	$\hat{R}_{Shr3}$	$\hat{R}_{PMM}$
25,25	Bias	0.0010001958 83730	0.0062327510 95690	0.0024218818 29601	0.0064760014 86386	0.0000111720 82000	0.0021254251 73456 e-03	0.1537235894 13346 e-011	0.0018241724 17037
	MSE	0.0118727706 43485	0.0347703539 86803	0.0027845255 54137	0.0347741356 28817	0.0000008643 70381	0.0000310584 34726 e-03	0.0000000000 00543 e-011	0.0124064065 13802
	MAPE	0.1778710258 94064	0.2927151297 20519	0.0821112669 26024	0.2927535578 44755	0.0013756268 98522	0.2604487900 27662 e-03	0.3320245411 94187 e-011	0.1819528881 88488
25,50	Bias	0.0024486615 29254	0.0025509663 57505	0.0086057944 79585	0.0400020075 39123	0.0000710516 89433	0.0127316745 23744 e-03	0.1400628280 02385 e-011	0.0023757748 50223
	MSE	0.0086139762 21069	0.0282615477 62225	0.0022524385 52220	0.0282492187 24763	0.0000005343 14720	0.0000192315 39580 e-03	0.0000000000 00467 e-011	0.0092932966 24830
	MAPE	0.1503917591 52561	0.2601513417 38212	0.0740961517 65999	0.2601046138 75541	0.0011079578 22438	0.2102276189 10995 e-03	0.3131565673 44208 e-011	0.1567318039 20590
25,75	Bias	0.0061897966 33342	0.0589487487 59857	0.0080969936 03655	0.0586980938 19800	0.0001170160 83494	0.0202892899 70242 e-03	0.1441726182 88252 e-011	0.0057593805 43410
	MSE	0.0081219098 56788	0.0263382976 34951	0.0020753201 73754	0.0263177470 19605	0.0000006023 28955	0.0000218072 45957 e-03	0.0000000000 00537 e-011	0.0084675471 91177
	MAPE	0.1438319642 60950	0.2519104277 18508	0.0716146369 21543	0.2518121967 66862	0.0010658520 20243	0.2028243095 19240 e-03	0.3151507721 45500 e-011	0.1471066816 23422
25,100	Bias	0.0103688521 06812	0.0783891849 87768	0.0069904157 01624	0.0781375027 78960	0.0001568668 68509	0.0261343968 97035 e-03	0.1520774506 32504 e-011	0.0099429080 12291
	MSE	0.0074409594 21833	0.0269276401 09617	0.0017659595 58015	0.0268980328 48518	0.0000004977 29256	0.0000179174 27164 e-03	0.0000000000 00498 e-011	0.0079292100 41995
	MAPE	0.1366507399 50134	0.2516528209 89676	0.0654937222 97125	0.2514924573 93992	0.0010166708 16134	0.1935775551 40830 e-03	0.3282712102 14837 e-011	0.1412459537 14925
50,25	Bias	0.0030563272 86783	0.0445468699 05951	0.0055239550 63868	0.0447960405 17117	0.0000609717 76625	0.0108035376 96166 e-03	0.1228378954 11010 e-011	0.0022360537 28242
	MSE	0.0082949301 74923	0.0276618426 03636	0.0022449022 60242	0.0276766741 99366	0.0000004919 57732	0.0000177170 90748 e-03	0.0000000000 00260 e-011	0.0086911930 43596
	MAPE	0.1471878405 44141	0.2591360847 46929	0.0739518140 14656	0.2592226549 42543	0.0010735415 38741	0.2037969637 73027 e-03	0.2572371204 93414 e-011	0.1500086905 21467
50,50	Bias	0.0021234757 26253	0.0057112600 57989	0.0023424104 40582	0.0054511744 56369	0.0148549665 50992	0.0028342431 55298 e-03	0.1280087480 45971 e-011	0.0018457617 12227
	MSE	0.0060566561 87422	0.0181437307 33721	0.0014224579 41145	0.0181408465 83847	0.0003307110 85128	0.0000120566 38014 e-03	0.0000000000 00279 e-011	0.0062249777 14797
	MAPE	0.1254656457 58688	0.2087201684 65807	0.0598722662 20163	0.2087059643 54620	0.8922297131 13657	0.1703061908 88067 e-03	0.2664821918 68533 e-011	0.1278761974 01425
50,75	Bias	0.0002061131 52818	0.0127078819 90953	0.0034869340 52207	0.0124438261 40299	0.0173567870 58100	0.0020586555 99908 e-03	0.1228425694 49944 e-011	0.0005615613 71971
	MSE	0.0051632987 67016	0.0145825748 29086	0.0011582182 52301	0.0145770208 60947	0.0002691755 27738	0.0000099199 02093 e-03	0.0000000000 00260 e-011	0.0055511873 50694
	MAPE	0.1141687199 49837	0.1900998369 10651	0.0544420293 17100	0.1900708105 86017	0.7998615208 22204	0.1536334845 99165 e-03	0.2551310496 20161 e-011	0.1197132883 67719
50,100	Bias	0.0002772335 70134	0.0247833019 99600	0.0033719738 24334	0.0245158103 13314	0.0393002389 72289	0.0046906293 11575 e-03	0.1190364251 61312 e-011	0.0009933050 33133
	MSE	0.0044250772 01091	0.0116740321 21321	0.0009153587 43569	0.0116628166 20737	0.0002343687 05135	0.0000086811 01696 e-03	0.0000000000 00262 e-011	0.0050369784 43428
	MAPE	0.1063244223 37872	0.1700763463 65148	0.0476201987 80005	0.1699998353 20244	0.7343680174 89505	0.1418312321 11516 e-03	0.2491439055 06344 e-011	0.1139990771 45002
75,25	Bias	0.0038307585 72344	0.0522602444 55571	0.0092724655 05629	0.0525142652 70462	0.0864560220 43251 e-03	0.0143942992 93929 e-03	0.1204646493 66880 e-011	0.0038336677 40904
	MSE	0.0071785828 42432	0.0239137039 78419	0.0019900837 92735	0.0239339626 06938	0.0004436347 96216 e-03	0.0000160178 03424 e-03	0.0000000000 00223 e-011	0.0080067510 53911
	MAPE	0.1354277917 69332	0.2420338466 88845	0.0692202450 44945	0.2421552473 06049	0.9898194646 72764 e-03	0.1883432533 63874 e-03	0.2449189073 77212 e-011	0.1447704837 05555
75,50	Bias	0.0007586345 51831	0.0189738524 77298	0.0012736549 19694	0.0192386231 48714	0.0259323231 93740 e-03	0.0037145541 96167 e-03	0.1182368425 38977 e-011	0.0000852305 61843
	MSE	0.0048747318 12693	0.0139687372 25112	0.0011348779 69971	0.0139769569 97673	0.0002442259 81840 e-03	0.0000089882 31595 e-03	0.0000000000 00210 e-011	0.0050970422 93044
	MAPE	0.1125689469 10123	0.1870569989 25797	0.0528474995 20987	0.1871040409 81003	0.7804757455 68069 e-03	0.1497935793 93024 e-03	0.2404740850 89204 e-011	0.1148738881 18424

75,75	Bias	0.0009843728 31552	0.0023667110 59650	0.0005560558 87831	0.0026355163 04871	0.0050448802 45641 e-03	0.0009750590 19971 e-03	0.1178956154 92358 e-011	0.0006788947 74308
	MSE	0.0038402726 48952	0.0105384059 57605	0.0008393754 16233	0.0105396035 88733	0.0001943457 90537 e-03	0.0000072942 99225 e-03	0.0000000000 00213 e-011	0.0040785156 75117
	MAPE	0.0969144542 94395	0.1622127390 54209	0.0454096579 44628	0.1622358248 88403	0.6684361608 93855 e-03	0.1294704901 57889 e-03	0.2396036480 33437 e-011	0.1012258301 38157
75,10 0	Bias	0.0034160653 43578	0.0116203438 58871	0.0008178870 36075	0.0113516030 04074	0.0390453040 91085 e-03	0.0058937293 60064 e-03	0.1210010758 25689 e-011	0.0042643643 81309
	MSE	0.0034549135 15161	0.0106040887 82266	0.0008403310 99444	0.0105991048 28767	0.0001683325 43788 e-03	0.0000064007 67500 e-03	0.0000000000 00220 e-011	0.0036149590 35095
	MAPE	0.0935828474 40191	0.1589892057 24074	0.0453780036 18792	0.1589501116 90899	0.6353393722 69995 e-03	0.1239428393 73753 e-03	0.2469239923 64145 e-011	0.0966163504 18889
100,2 5	Bias	0.0039147426 41723	0.0654462707 89539	0.0098398265 80879	0.0656967855 55720	0.0001254149 89553 e-03	0.0202791378 68482 e-03	0.1134170091 17711 e-011	0.0036937754 78355
	MSE	0.0082784749 54434	0.0264075658 83218	0.0018929486 59740	0.0264299176 19827	0.0000005602 84133 e-03	0.0000201998 87446 e-03	0.0000000000 00178 e-011	0.0085825742 56340
	MAPE	0.1468194280 15730	0.2474812314 39898	0.0683406310 37750	0.2476079484 33912	0.0010812070 70527 e-03	0.2062061292 56669 e-03	0.2290829304 03024 e-011	0.1503856240 41409
100,5 0	Bias	0.0019757496 35875	0.0262775492 69866	0.0038710150 85971	0.0265428448 66425	0.0500453656 64480 e-03	0.0066466547 18408 e-03	0.1161663987 22584 e-011	0.0034013514 23664
	MSE	0.0045410491 72392	0.0137463577 46611	0.0010828686 00819	0.0137572648 90708	0.0002418376 15477 e-03	0.0000089602 04664 e-03	0.0000000000 00189 e-011	0.0048849728 89116
	MAPE	0.1072495761 06333	0.1798606735 54308	0.0508824152 19034	0.1799195284 03303	0.7476919543 60643 e-03	0.1444072831 91705 e-03	0.2349004768 47599 e-011	0.1115065764 82270
100,7 5	Bias	0.0003343975 28438	0.0092465829 65376	0.0011831283 70041	0.0095168932 95113	0.0172580459 81495 e-03	0.0016652104 38735 e-03	0.1133515947 77100 e-011	0.0003770569 98814
	MSE	0.0032375833 96096	0.0092567414 04604	0.0007949765 96810	0.0092610718 55086	0.0001554844 51686 e-03	0.0000059268 05701 e-03	0.0000000000 00177 e-011	0.0034732054 93826
	MAPE	0.0906799270 94881	0.1505309643 91730	0.0443507929 45036	0.1505542181 25002	0.6110361850 47656 e-03	0.1193636377 54404 e-03	0.2282238842 35490 e-011	0.0938591834 22012
100,1 00	Bias	0.0003689449 73779	0.0006748106 39131	0.0009578040 99883	0.0009462565 26851	0.0032447762 72700 e-03	0.0006424350 90761 e-03	0.1141188255 00498 e-011	0.0001013126 92805
	MSE	0.0031411858 53906	0.0082938498 20843	0.0006909885 65040	0.0082945644 75500	0.0001445824 03450 e-03	0.0000056552 50100 e-03	0.0000000000 00180 e-011	0.0033279104 03114
	MAPE	0.0889289007 32648	0.1447238861 88726	0.0419060348 62249	0.1447451581 83586	0.5909949042 03817 e-03	0.1168671173 52972 e-03	0.2297641632 50934 e-011	0.0922212001 09280

Table 5 : Estimation value of $R_s = 0.3880000000000000, \beta_1 = 2.00; \beta_2 = 3.00$

n , m	$\hat{R}_{MLE}$	$\hat{R}_{PE}$	$\hat{R}_{ALS}$	$\hat{R}_{WLS}$	$\hat{R}_{Sh1}$	$\hat{R}_{Sh2}$	$\hat{R}_{Sh3}$	$\hat{R}_{PMM}$
25,25	0.399392591667706	0.415165903469038	0.387299046726260	0.414931183616341	0.388012808891229	0.387966373148975	0.387955582474544	0.386921443641996
25,50	0.393095753527415	0.433754096786221	0.397278565194282	0.433506553663972	0.388007678622592	0.387964714048722	0.387955582474413	0.381518815413343
25,75	0.39830888942998	0.460036529245101	0.396203407000468	0.459787276997069	0.388077171464115	0.387976733142624	0.387955582474546	0.384484666252557
25,100	0.397607888380053	0.465770407730316	0.396863596613691	0.465516400505268	0.388082114186508	0.387976105021713	0.387955582474509	0.384174001335941
50,25	0.385177164378018	0.348894344182954	0.385401623103544	0.348664251582219	0.387857908971992	0.387937732864672	0.387955582474275	0.373150483226647
50,50	0.387700686417676	0.388477151587286	0.389885556747100	0.388228299791038	0.387933075018681	0.387951261479801	0.387955582474294	0.375375215373454
50,75	0.391481087993851	0.408963346293170	0.391021482972031	0.408706490077792	0.387985679792923	0.387960149464246	0.387955582474294	0.379119653742908
50,100	0.39021083237867	0.419858493988805	0.390995224389104	0.419598627916421	0.387987291459206	0.387958917930882	0.387955582474242	0.377241667882054
75,25	0.383662098014724	0.339347277314195	0.381512567159222	0.339116679697512	0.387833281152886	0.387934159907792	0.387955582474205	0.371663943668492
75,50	0.388296302110138	0.374336731318860	0.387045973898834	0.374088077572412	0.387922986079450	0.387950473849729	0.387955582474201	0.375207989002646
75,75	0.389782843195973	0.389477973836579	0.388696117384672	0.389221894691928	0.387955455737923	0.387955543944041	0.387955582474215	0.376597239303068
75,100	0.391772021796480	0.403554645661850	0.388645078006202	0.403294720202536	0.387982713588286	0.387959270768335	0.387955582474218	0.377792023592981
100,25	0.385280017216515	0.328471820594903	0.381688842298283	0.328243595367799	0.387825462224171	0.387934314235883	0.387955582474229	0.373441201953997
100,50	0.386666413933572	0.364694891343477	0.385563738345803	0.364447919655841	0.387900513515649	0.387947777833665	0.387955582474205	0.373401184801054
100,75	0.392556547417774	0.389097445099421	0.386109706381156	0.388840662598076	0.387963327860032	0.387958737589256	0.387955582474242	0.380219087008036
100,100	0.390281944647803	0.393201557110140	0.387649551228382	0.392942737074490	0.387962376887600	0.387956916188234	0.387955582474220	0.377067839919151

Table 6: Bias, MSE and MAPE of $R_s = 0.3880000000000000, \beta_1 = 2.00; \beta_2 = 3.00$

n , m	Criteria	$\hat{R}_{MLE}$	$\hat{R}_{PE}$	$\hat{R}_{ALS}$	$\hat{R}_{WLS}$	$\hat{R}_{Shr1}$	$\hat{R}_{Shr2}$	$\hat{R}_{Shr3}$	$\hat{R}_{PMM}$
25,25	Bias	0.0113925916 67706	0.0271659034 69038	0.0007009532 73740	0.0269311836 16341	0.0000128088 91229	0.0336268510 25191 e-03	0.0444175254 56202 e-03	0.0010785563 58004
	MSE	0.0100993895 37867	0.0334855381 44689	0.0023936609 88164	0.0334665363 53379	0.0000006575 00544	0.0000247121 93793 e-03	0.0000019729 16568 e-03	0.0123356986 96338
	MAPE	0.2073301193 55884	0.3665691662 93586	0.1003890859 08402	0.3664560490 49965	0.0015650812 37268	0.3057904838 41516 e-03	0.1144781583 92274 e-03	0.2297408230 39608
25,50	Bias	0.0050957535 27415	0.0457540967 86221	0.0092785651 94282	0.0455065536 63972	0.0000076786 22592	0.0352859512 77601 e-03	0.0444175255 87057 e-03	0.0064811845 86657
	MSE	0.0078536249 36824	0.0282998059 43024	0.0022423092 77636	0.0282745904 69809	0.0000004604 22300	0.0000178313 72037 e-03	0.0000019729 16579 e-03	0.0093179817 84290

	MAPE	0.1819699912 54774	0.3267586025 08994	0.0930744890 32126	0.3266216727 60026	0.0013247477 03356	0.2677506055 22028 e-03	0.1144781587 29529 e-03	0.2003732682 70926
25,75	Bias	0.0103088889 42998	0.0720365292 45102	0.0082034070 00468	0.0717872769 97069	0.0000771714 64115	0.0232668573 76037 e-03	0.0444175254 53449 e-03	0.0035153337 47443
	MSE	0.0070573549 63503	0.0314535104 05279	0.0017489194 07820	0.0314232497 50630	0.0000005020 46133	0.0000185042 78407 e-03	0.0000019729 16567 e-03	0.0079447480 85226
	MAPE	0.1647534288 01007	0.3230147574 27543	0.0830683842 43156	0.3228171192 01932	0.0012326483 84521	0.2528132322 54359 e-03	0.1144781583 85178 e-03	0.1822613305 17819
25,10 0	Bias	0.0096078883 80053	0.0777704077 30315	0.0088635966 13692	0.0775164005 05268	0.0000821141 86508	0.0238949782 86711 e-03	0.0444175254 90465 e-03	0.0038259986 64059
	MSE	0.0067125777 53441	0.0280522788 71531	0.0018478928 72902	0.0280142789 45209	0.0000004239 78385	0.0000157231 30390 e-03	0.0000019729 16571 e-03	0.0076679430 91501
	MAPE	0.1659203978 14053	0.3264430720 40155	0.0840323809 78133	0.3261751416 39004	0.0012081041 35297	0.2444572322 66805 e-03	0.1144781584 80580 e-03	0.1820089556 74365
50,25	Bias	0.0028228356 21982	0.0391056558 17046	0.0025983768 96456	0.0393357484 17781	0.0001420910 28008	0.0622671353 27678 e-03	0.0444175257 24572 e-03	0.0148495167 73353
	MSE	0.0073233181 75193	0.0228396703 91601	0.0017911894 28459	0.0228429429 60627	0.0000005067 80266	0.0000214310 35056 e-03	0.0000019729 16591 e-03	0.0095956571 72456
	MAPE	0.1784112117 42260	0.3058102672 09591	0.0866399347 29119	0.3058619652 46747	0.0013522548 34961	0.2776464318 96747 e-03	0.1144781590 83949 e-03	0.2061107388 10902
50,50	Bias	0.0002993135 82324	0.0004771515 87287	0.0018855567 47100	0.0002282997 91038	0.0000669249 81319 e-03	0.0487385201 98789 e-03	0.0444175257 05999 e-03	0.0126247846 26546
	MSE	0.0054510174 78640	0.0150937222 95169	0.0012112978 76919	0.0150878723 73167	0.0000002996 89686 e-03	0.0000131373 88435 e-03	0.0000019729 16590 e-03	0.0069454188 92142
	MAPE	0.1503785684 00177	0.2460629653 75567	0.0709872668 79350	0.2460294633 73697	0.0010883674 32930 e-03	0.2336381416 95996 e-03	0.1144781590 36079 e-03	0.1749303339 52211
50,75	Bias	0.0034810879 93851	0.0209633462 93170	0.0030214829 72031	0.0207064900 77792	0.0143202070 76476 e-03	0.0398505357 54105 e-03	0.0444175257 06304 e-03	0.0088803462 57092
	MSE	0.0042448333 27635	0.0128171037 41155	0.0010173061 79859	0.0128026792 31716	0.0002146744 17095 e-03	0.0000094880 41390 e-03	0.0000019729 16590 e-03	0.0049443544 34335
	MAPE	0.1343313573 50808	0.2293119634 93667	0.0648681301 92135	0.2291965575 14400	0.9360230606 71306 e-03	0.2029840111 41927 e-03	0.1144781590 36867 e-03	0.1470993926 71286
50,10 0	Bias	0.0022108332 37867	0.0318584939 88806	0.0029952243 89104	0.0315986279 16422	0.0127085407 94174 e-03	0.0410820691 17959 e-03	0.0444175257 57712 e-03	0.0107583321 17946
	MSE	0.0038170019 51500	0.0127063470 23578	0.0009233943 99668	0.0126875193 46306	0.0001886611 75123 e-03	0.0000087194 07090 e-03	0.0000019729 16594 e-03	0.0047962765 78076
	MAPE	0.1261191232 86486	0.2227640953 64358	0.0624139917 12737	0.2226105773 16338	0.8660365594 19864 e-03	0.1927373710 84021 e-03	0.1144781591 69360 e-03	0.1428182499 52929
75,25	Bias	0.0043379019 85276	0.0486527226 85805	0.0064874328 40778	0.0488833203 02488	0.0001667188 47114 e-03	0.0658400922 08002 e-03	0.0444175257 94607 e-03	0.0163360563 31508
	MSE	0.0068058699 78257	0.0201371210 70295	0.0016779318 04988	0.0201460338 71908	0.0000004756 42170 e-03	0.0000205592 47507 e-03	0.0000019729 16598 e-03	0.0086422089 45440
	MAPE	0.1724974493 39552	0.2912748082 63617	0.0835893331 28699	0.2913586858 61320	0.0012985683 33087 e-03	0.2687654356 95233 e-03	0.1144781592 64452 e-03	0.1926802956 64994
75,50	Bias	0.0002963021 10138	0.0136632686 81139	0.0009540261 01166	0.0139119224 27588	0.0770139205 49438 e-03	0.0495261502 71299 e-03	0.0444175257 98715 e-03	0.0127920109 73554
	MSE	0.0041061346 84099	0.0120799872 98896	0.0010060105 36351	0.0120801313 12358	0.0002169316 33804 e-03	0.0000102245 62430 e-03	0.0000019729 16598 e-03	0.0052187795 70787
	MAPE	0.1313130791 66275	0.2250683585 15685	0.0661119821 29353	0.2250782831 53514	0.9171155781 29329 e-03	0.2007300858 87796 e-03	0.1144781592 75038 e-03	0.1498338780 32688
75,75	Bias	0.0017828431 95973	0.0014779738 36579	0.0006961173 84672	0.0012218946 91928	0.0445442620 77026 e-03	0.0444560559 58732 e-03	0.0444175257 84896 e-03	0.0114027606 96932
	MSE	0.0034686949 96058	0.0091050098 18468	0.0007408443 95080	0.0091001493 95155	0.0001698299 80174 e-03	0.0000082745 54365 e-03	0.0000019729 16597 e-03	0.0043919593 68770
	MAPE	0.1200853056 90516	0.1942417367 05027	0.0550592709 28268	0.1941901200 17101	0.8249151864 98977 e-03	0.1870351615 10559 e-03	0.1144781592 39422 e-03	0.1377362399 85074
75,10 0	Bias	0.0037720217 96480	0.0155546456 61850	0.0006450780 06202	0.0152947202 02536	0.0172864117 14083 e-03	0.0407292316 65001 e-03	0.0444175257 8211 e-03	0.0102079764 07019
	MSE	0.0029154378 60227	0.0089840368 12184	0.0007076295 19511	0.0089727362 09386	0.0001330228 36367 e-03	0.0000067317 40701 e-03	0.0000019729 16597 e-03	0.0034887951 55764
	MAPE	0.1115932567 32321	0.1910157301 45837	0.0545126210 97849	0.1908944253 39609	0.7397157039 24065 e-03	0.1682642610 16830 e-03	0.1144781592 32257 e-03	0.1219762648 39639
100,2 5	Bias	0.0027199827 83485	0.0595281794 05097	0.0063111577 01717	0.0597564046 32201	0.0001745377 75829 e-03	0.0656857641 16535 e-03	0.0444175257 71147 e-03	0.0145587980 46003
	MSE	0.0067448870 27068	0.0196885292 27286	0.0015334884 57528	0.0197021027 89270	0.0000004972 48194 e-03	0.0000213065 82223 e-03	0.0000019729 16596 e-03	0.0085863204 81633
	MAPE	0.1692719695 73460	0.2843589580 52880	0.0793188174 05135	0.2844888408 62336	0.0012776383 20451 e-03	0.2633822102 35307 e-03	0.1144781592 03986 e-03	0.1957572906 25956
100,5 0	Bias	0.0013335860 66428	0.0233051086 56522	0.0024362616 54197	0.0235520803 44159	0.0994864843 51277 e-03	0.0522221663 34904 e-03	0.0444175257 94852 e-03	0.0145988151 98946
	MSE	0.0040716130 48046	0.0113382776 33434	0.0009048626 55477	0.0113432536 68399	0.0002180809 87469 e-03	0.0000104876 24905 e-03	0.0000019729 16598 e-03	0.0054208987 81970
	MAPE	0.1319205275	0.2198655557	0.0620113400	0.2199202630	0.9293037194	0.2052408397	0.1144781592	0.1538330329

		68765	53568	71414	55741	18338 e-03	79839 e-03	65083 e-03	36348
100,75	Bias	0.0045565474 17774	0.0010974450 99421	0.0018902936 18844	0.0008406625 98076	0.0366721399 68086 e-03	0.0412624107 43534 e-03	0.0444175257 57739 e-03	0.0077809129 91963
	MSE	0.0029718147 95992	0.0084163700 43016	0.0006887222 68294	0.0084121067 45090	0.0001378722 83513 e-03	0.000069177 27798 e-03	0.000019729 16594 e-03	0.0037708263 80326
	MAPE	0.1115530942 90613	0.1871002154 08562	0.0533755257 93687	0.1870920670 86579	0.7436324093 27781 e-03	0.1686327683 50615 e-03	0.1144781591 69431 e-03	0.1269601023 57179
100,100	Bias	0.0022819446 47803	0.0052015571 10140	0.0003504487 71618	0.0049427370 74490	0.0376231124 00288 e-03	0.0430838117 66215 e-03	0.0444175257 79503 e-03	0.0109321600 80848
	MSE	0.0025622224 15031	0.0076037959 42232	0.0006023114 18973	0.0075975103 07315	0.0001189813 87280 e-03	0.0000064549 53196 e-03	0.0000019729 16596 e-03	0.0030365553 11457
	MAPE	0.1032179104 00943	0.1791374871 08749	0.0505605362 99402	0.1790759172 71552	0.6905033062 35730 e-03	0.1648980066 07232 e-03	0.1144781592 25522 e-03	0.1131813321 63727

Table 7 : Estimation value of $R_{Fs} = 0.916666666666667, k = 1.00, \beta_1 = 1.00; \beta_2 = 2.0$

n ,m	$\hat{R}_{MLE}$	$\hat{R}_{PE}$	$\hat{R}_{ALS}$	$\hat{R}_{WLS}$	$\hat{R}_{Sh1}$	$\hat{R}_{Sh2}$	$\hat{R}_{Sh3}$	$\hat{R}_{PMM}$
25,25	0.958860930161543	0.957920800390718	0.928788758440327	0.917000800257557	0.916572432043478	0.916471927872152	0.830267481829936	0.959845619053222
25,50	0.959845619053222	0.959845619053232	0.956773426978625	0.684606707674358	0.916967545010690	0.916566424504769	0.916471927872179	0.835068227856051
25,75	0.95987025072223	0.959870253072263	0.956307936238580	0.573009079774016	0.916941053115493	0.916551930045095	0.916471927872164	0.833654580203620
25,100	0.960138207407014	0.960138207407314	0.956379332763140	0.698591770521791	0.916921628278139	0.916559039932012	0.916471927872125	0.835935732632930
50,25	0.959139544741611	0.959139544741535	0.956808074643154	0.272622395850188	0.916958207566313	0.916564590743519	0.916471927872051	0.830634565847964
50,50	0.960992056543322	0.960992056543632	0.955795150977699	0.824409209409088	0.916918100744442	0.916557278198469	0.916471927872058	0.838434542229170
50,75	0.960413549896908	0.960413549895448	0.955698297401747	0.628462214489926	0.916900023979840	0.916554421173435	0.916471927872055	0.836803466595389
50,100	0.960585414739472	0.960585414715472	0.955639407603647	0.658952881565733	0.916888437344690	0.916552981571263	0.916471927872060	0.838225107542355
75,25	0.958135158108039	0.958135158108479	0.956889881618369	0.186303165597128	0.916927167007896	0.916559212262897	0.916471927872015	0.826392451920966
75,50	0.960464706046321	0.960464706046321	0.95582376032546	0.553513383924681	0.916901319633755	0.916554621611815	0.916471927872029	0.835321566348593
75,75	0.960794919830393	0.960794919946393	0.955265397370218	0.799622064611469	0.916890945650900	0.916553243345041	0.916471927872029	0.838647664117079
75,100	0.960479866916322	0.960479866915391	0.954969007331873	0.650465133403650	0.916869956712983	0.916549988368436	0.916471927872011	0.837116278860759
100,25	0.958617032827777	0.958617032828543	0.956743296202500	0.974731821365327	0.916915403892052	0.916557627026392	0.916471927871987	0.826855696206979
100,50	0.959756309411621	0.959756309457321	0.955655954065332	0.519028894162916	0.916880240599444	0.916551277588215	0.916471927871998	0.834039086398334
100,75	0.960306102266058	0.960306102267128	0.955221335984401	0.748535035501628	0.916870514901431	0.916550017164972	0.916471927872004	0.836457896591090
100,100	0.959643103327163	0.959643103328741	0.954932185471270	0.682443406436508	0.916849931813830	0.916546793182342	0.916471927871974	0.832899407447335

Table 8: Bias, MSE and MAPE of $R_{Fs} = 0.916666666666667, k = 1.00, \beta_1 = 1.00; \beta_2 = 2.0$

n ,m	Criteria	$\hat{R}_{MLE}$	$\hat{R}_{PE}$	$\hat{R}_{ALS}$	$\hat{R}_{WLS}$	$\hat{R}_{Shr1}$	$\hat{R}_{Shr2}$	$\hat{R}_{Shr3}$	$\hat{R}_{PMM}$
25,25	Bias	0.042194263494 876	0.042194263494 876	0.041254133724 052	0.000121220917 737 e+02	0.334133590890 166 e-03	0.094234623188 942 e-03	0.194738794514 686 e-03	0.086399184836 731
	MSE	0.002490611641 199	0.002490611641 199	0.001871954150 041	1.119269407442 329 e+02	0.000304134427 112 e-03	0.000015909317 389 e-03	0.000037923198 089 e-03	0.019984511275 484
	MAPE	0.049872774539 153	0.049872774539 153	0.045004509517 147	0.012575124900 232 e+02	0.433166410209 614 e-03	0.121115492133 305 e-03	0.212442321288 748 e-03	0.106705523944 261
50,50	Bias	0.043178952386 556	0.043178952386 556	0.040106760311 959	0.232059958992 308 e+02	0.300878344023 250 e-03	0.100242161898 346 e-03	0.194738794487 244 e-03	0.081598438810 616
	MSE	0.002374685254 036	0.002374685254 036	0.001735206769 820	2.096005602831 891	0.000226046308 489 e-03	0.000015000736 416 e-03	0.000037923198 078 e-03	0.015550207656 131
	MAPE	0.049111576728 888	0.049111576728 888	0.043752829431 228	0.523380442062 563	0.381634906808 452 e-03	0.120502590770 801 e-03	0.212442321258 812 e-03	0.098053274677 636
75,75	Bias	0.043203585405 556	0.043203585405 556	0.039641269571 913	0.343657586892 651	0.274386448826 743 e-03	0.104736621571 449 e-03	0.194738794502 067 e-03	0.083012086463 047
	MSE	0.002303105622 886	0.002303105622 886	0.001675438567 249	2.810064018014 246	0.000184446623 283 e-03	0.000014976460 450 e-03	0.000037923198 084 e-03	0.014327007333 471
	MAPE	0.048667266811 733	0.048667266811 733	0.043245021351 178	0.397906369595 794	0.348061626279 456 e-03	0.121269811545 225 e-03	0.212442321274 982 e-03	0.096685819497 357
100,100	Bias	0.043471540740 348	0.043471540744 58	0.039712666096 473	0.218074896144 876	0.254961611472 455 e-03	0.107626734654 584 e-03	0.194738794541 799 e-03	0.080730934033 737
	MSE	0.002277912710 018	0.002277912775 418	0.001674718297 254	1.598820662413 243	0.000146300154 989 e-03	0.000014581029 169 e-03	0.000037923198 100 e-03	0.012776645408 461
	MAPE	0.048700312060 509	0.048700312045 609	0.043322908468 880	0.330105151509 644	0.320093636222 226 e-03	0.120562937553 074 e-03	0.212442321318 326 e-03	0.092482908031 249
200,25	Bias	0.042472878074 869	0.042472878687 69	0.040141407976 487	0.011892890625 169 e+02	0.291540899646 274 e-03	0.102075923147 708 e-03	0.194738794616 013 e-03	0.086032100818 703
	MSE	0.002416417743 888	0.002416417767 98	0.001739269513 805	3.492792842742 765 e+02	0.000212096495 406 e-03	0.000015052339 882 e-03	0.000037923198 128 e-03	0.017449473784 325
	MAPE	0.049395902431 903	0.049395902453 203	0.043790626883 441	0.021264066906 995 e+02	0.379722275887 328 e-03	0.120045553777 811 e-03	0.212442321399 287 e-03	0.102972637713 944
500,50	Bias	0.044325389876 965	0.044325389878 329	0.039128484311 032	0.092257457257 579	0.251434077775 226 e-03	0.109388468198 251 e-03	0.194738794608 496 e-03	0.078232124437 496
	MSE	0.002241566453 500	0.002241566459 636	0.001614194704 386	26.28825264660 5748	0.000125803948 829 e-03	0.000014269265 685 e-03	0.000037923198 126 e-03	0.011165172976 786
	MAPE	0.048788933679 415	0.048788933674 795	0.042685619248 398	0.830633686365 762	0.302973837649 659 e-03	0.120540577892 705 e-03	0.212442321391 086 e-03	0.089106112664 317
1000,75	Bias	0.043746883230 241	0.043746883257 96	0.039031630735 080	0.288204452176 740	0.233357313174 316 e-03	0.112245493231 646 e-03	0.194738794611 656 e-03	0.079863200071 278

	MSE	0.002189308175290	0.00218930815796	0.001590935468247	0.797449101358205	0.000109760277532 e-03	0.000014658412698 e-03	0.000037923198127 e-03	0.011238392261131
	MAPE	0.048299300210647	0.04829930025886	0.042579960801906	0.352904087655261	0.286617025601962 e-03	0.123704862672042 e-03	0.212442321394534 e-03	0.089466845629444
0,100	Bias	0.043918748072805	0.043918748058786	0.038972740936980	0.257713785100934	0.221770678023415 e-03	0.113685095403263 e-03	0.194738794606257 e-03	0.078441559124312
	MSE	0.002148405169259	0.00214840514212	0.001577954397494	0.357299411112513	0.000096132360943 e-03	0.000014694271764 e-03	0.000037923198125 e-03	0.009662728569494
	MAPE	0.048039370722150	0.048039370727979	0.042515717385797	0.291954147904792	0.265229537255636 e-03	0.124571781557720 e-03	0.212442321388644 e-03	0.087389806356689
5,25	Bias	0.041468491441372	0.04146849147588	0.007303635010695	0.007303635010695 e+02	0.260500341228994 e-03	0.107454403769565 e-03	0.194738794651684 e-03	0.090274214745701
	MSE	0.002242778025203	0.002242778058642	4.348595518134172	4.348595518134172 e+02	0.000192278564964 e-03	0.000016113059580 e-03	0.000037923198142 e-03	0.017872658812020
	MAPE	0.047597696519315	0.04759769653553	0.014396857191087	0.014396857191087 e+02	0.343417051224227 e-03	0.125432623672401 e-03	0.212442321438201 e-03	0.10527566669416
5,50	Bias	0.043986955723781	0.043986955757868	0.038697436085837	0.261389897315164	0.240818747512684 e-03	0.110866382419070 e-03	0.194738794644418 e-03	0.079745125635925
	MSE	0.002192185558989	0.002192185557907	0.001572725771435	26.444133586056822	0.000119236863344 e-03	0.000014567381232 e-03	0.000037923198140 e-03	0.010903660261994
	MAPE	0.048054958842751	0.04805495884686	0.042215384820913	0.796293312745496	0.290751644029922 e-03	0.122693303868910 e-03	0.212442321430275 e-03	0.090435213578596
5,75	Bias	0.044128253163727	0.04412825315869	0.038598730703551	0.117044602055197	0.224278984232996 e-03	0.113423321625865 e-03	0.194738794637346 e-03	0.078019002549588
	MSE	0.002166448274020	0.00216644825779	0.001549020342775	15.436659434890453	0.000095562209420 e-03	0.000014578753706 e-03	0.000037923198137 e-03	0.009819384803885
	MAPE	0.048317605513790	0.04831760551896	0.042107706222056	0.578221846945401	0.268516793209791 e-03	0.124418353492315 e-03	0.212442321422559 e-03	0.086719861369352
5,100	Bias	0.043813200249656	0.043813200247575	0.038302340665206	0.266201533263016	0.203290046316023 e-03	0.116678298230842 e-03	0.194738794655883 e-03	0.079550387805908
	MSE	0.002102043611650	0.002102043614681	0.001511485964015	0.377013972404046	0.000074024109021 e-03	0.000014875536099 e-03	0.000037923198144 e-03	0.009365067303862
	MAPE	0.047849425382919	0.047849425382426	0.041784371634771	0.309725745713855	0.243070140313042 e-03	0.127349968639181 e-03	0.212442321442782 e-03	0.087565768363069
00,25	Bias	0.041950366161111	0.041950366165979	0.040076629535834	0.058065154698661	0.248737225384796 e-03	0.109039640274835 e-03	0.194738794679734 e-03	0.089810970459688
	MSE	0.002178898932673	0.002178898934879	0.001707310570799	59.261266792497189	0.000172376693758 e-03	0.000015959063479 e-03	0.000037923198153 e-03	0.016052781933276
	MAPE	0.047079633593971	0.047079633595879	0.043719959493637	1.043688193840492	0.320141757681674 e-03	0.126286937106772 e-03	0.212442321468801 e-03	0.104296668729585
00,50	Bias	0.043089642744954	0.043089642747588	0.038989287398666	0.397637772503750	0.213573932777303 e-03	0.11538907845262 e-03	0.194738794668350 e-03	0.082627580268332
	MSE	0.002108911481409	0.002108911442679	0.001586547855367	12.810150466291846	0.000094824909587 e-03	0.000015158190552 e-03	0.000037923198149 e-03	0.011258782065915
	MAPE	0.047346537467693	0.047346537496421	0.042533768071272	0.689025007001058	0.264482293178022 e-03	0.127028354042787 e-03	0.212442321456382 e-03	0.091847800838972
00,75	Bias	0.043639435599391	0.04363943558075	0.038554669317734	0.168131631165039	0.203848234764771 e-03	0.116649501694783 e-03	0.194738794662202 e-03	0.080208770075576
	MSE	0.002093872563341	0.00209387254758	0.001538813918874	8.449061016817485	0.000078120274638 e-03	0.000015013490082 e-03	0.000037923198146 e-03	0.009626486993435
	MAPE	0.047716169291573	0.04771616924758	0.042059639255710	0.434686356091339	0.242955425649882 e-03	0.127416672888187 e-03	0.212442321449675 e-03	0.088696383822364
0,100	Bias	0.042976436660496	0.04297643666690	0.038265518804603	0.234223260230159	0.183265147163140 e-03	0.119873484324736 e-03	0.194738794692781 e-03	0.083767259219331
	MSE	0.002009151573816	0.00200915157806	0.001507719517375	0.343750092258382	0.000062311230982 e-03	0.000015501796324 e-03	0.000037923198158 e-03	0.009898025689160
	MAPE	0.046948067456153	0.04694806745708	0.041744202332294	0.308249395892118	0.218781032597863 e-03	0.130808712382544 e-03	0.212442321483033 e-03	0.091903095128038

Table 9 : Estimation value of $R_{F_s} = 0.750000000000000, k = 1, \beta_1 = 1; \beta_2 = 1$

n, m	$\hat{R}_{MLE}$	$\hat{R}_{PE}$	$\hat{R}_{ALS}$	$\hat{R}_{WLS}$	$\hat{R}_{Sh1}$	$\hat{R}_{Sh2}$	$\hat{R}_{Sh3}$	$\hat{R}_{PMM}$
25,25	0.876130045576672	0.876130045575321	0.869841493953149	0.793908739603168	0.750759077914343	0.749535474219693	0.749248560248825	0.292345410864888
25,50	0.875825784668818	0.875825784456118	0.868268357273841	0.613388384998694	0.750638383346315	0.749513404979440	0.749248560248887	0.296142506054012
25,75	0.875293389082993	0.872893389082993	0.865777316225495	0.590526252605898	0.750591952457992	0.749506166540036	0.749248560248839	0.293870908256326
25,100	0.876158449354111	0.876158449355853	0.864487683519989	0.595453626049238	0.750539698186515	0.749498360324041	0.749248560248767	0.294504577196231
50,25	0.876525458549468	0.876525458547538	0.866032238761985	0.470784823756056	0.750619934605099	0.749509850331711	0.749248560248552	0.303397382048772
50,50	0.877327748556136	0.877327748558431	0.864702315893071	0.592762511906833	0.750521413871181	0.749492038299761	0.749248560248548	0.306999410322922
50,75	0.876954209810609	0.876954209819742	0.861455734110751	0.574656141595571	0.750463849057448	0.749482655205876	0.749248560248497	0.295381127232299
50,100	0.874775988160989	0.874775988142619	0.862731026541263	0.568834585650954	0.750405477547994	0.749473567542910	0.749248560248472	0.290608508058459
75,25	0.873879413772196	0.873879413772316	0.864739021562005	0.322181086183430	0.750540610701285	0.749496275585716	0.749248560248414	0.283652708130970
75,50	0.875472073473324	0.875472073679924	0.863548356883993	0.684442530257923	0.750439132285764	0.749477858762873	0.749248560248413	0.297197913706709
75,75	0.875110591300740	0.875110591382424	0.862176470164835	0.574732079250101	0.750394251081301	0.749470834558033	0.749248560248376	0.295038970748665
75,100	0.877804050164925	0.877804050153126	0.861952894366709	0.592675581335380	0.750386489300714	0.749471540398208	0.749248560248442	0.305782061629255
100,25	0.875539960814589	0.875539960869421	0.865515537376310	0.530696254019707	0.750514398017786	0.749493297191925	0.749248560248346	0.288300292881454
100,50	0.879870456232397	0.879870456284912	0.860102542254484	0.647759075496760	0.750481557275057	0.749488260577141	0.749248560248410	0.316848407696908
100,75	0.877309055258957	0.877309055246819	0.861520593390155	0.571631176893329	0.750380628065938	0.749470441490013	0.749248560248393	0.301742441811295
100,100	0.878002865459351	0.878002865480421	0.860574133644320	0.586279456330039	0.750367009859826	0.749470061028117	0.749248560248379	0.307670942755149

Table 10: Bias, MSE and MAPE of $R_{Fs} = 0.7500000000000000, k = 1, \beta_1 = 1; \beta_2 = 1$

n, m	Criteria	$\hat{R}_{MLE}$	$\hat{R}_{PE}$	$\hat{R}_{ALS}$	$\hat{R}_{WLS}$	$\hat{R}_{Shr1}$	$\hat{R}_{Shr2}$	$\hat{R}_{Shr3}$	$\hat{R}_{PMM}$
25,25	Bias	0.126130045576 672	0.126130045578 596	0.119841493953 148	0.043908739603 168	0.000759077914 343 e-03	0.464525780306 977 e-03	0.000751439751 175 e-03	0.457654589135 112
	MSE	0.021348156320 768	0.021348156326 907	0.015730946751 180	73.76142755799 8715	0.000002023444 484 e-03	0.000268519096 255 e-03	0.000000564661 700 e-03	0.389210045345 073
	MAPE	0.178694184211 994	0.178694184214 800	0.159788658604 198	0.966586585750 143	0.001352221993 478 e-03	0.642381314742 553 e-03	0.001001919668 234 e-03	0.623985827703 249
25,50	Bias	0.125825784668 817	0.125825784668 58	0.118268357273 842	0.136611615001 306	0.000638383346 315	0.486595020559 811 e-03	0.000751439751 113 e-03	0.453857493945 987
	MSE	0.020055666615 673	0.020055666632 68	0.015014826793 436	0.742776118239 413	0.000001463791 962	0.000275397772 117 e-03	0.000000564661 700 e-03	0.335904057630 161
	MAPE	0.174297522839 046	0.174297522833 79	0.157691143031 789	0.292617287102 858	0.001156252827 559	0.660069405677 130 e-03	0.001001919668 151 e-03	0.610277264755 347
25,75	Bias	0.125293389082 993	0.125293389084 789	0.115777316225 495	0.159473747394 103	0.000591952457 992 e-03	0.493833459964 124 e-03	0.000751439751 162 e-03	0.456129091743 674
	MSE	0.019542932962 574	0.019542932963 785	0.014317754314 207	0.040886805407 466	0.000001302703 428 e-03	0.000278754182 453 e-03	0.000000564661 700 e-03	0.325796379673 251
	MAPE	0.172328473969 520	0.172328473964 869	0.154369754967 327	0.216536833114 733	0.001077306493 539 e-03	0.666430418290 545 e-03	0.001001919668 215 e-03	0.613256197792 760
25,100	Bias	0.126158449354 110	0.126158449347 899	0.114487683519 989	0.154546373950 761	0.539698186514 754 e-03	0.501639675958 464 e-03	0.000751439751 233 e-03	0.455495422803 769
	MSE	0.019133124773 729	0.019133124773 684	0.013971848892 316	0.041003745951 876	0.001070509933 564 e-03	0.000280337154 986 e-03	0.000000564661 700 e-03	0.308003508464 730
	MAPE	0.171220291896 718	0.171220291893 795	0.152650244693 318	0.210162293187 881	0.989816230873 965 e-03	0.674666526713 475 e-03	0.001001919668 311 e-03	0.611478117806 184
50,25	Bias	0.126525458549 468	0.126525458546 907	0.116032238761 985	0.279215176243 944	0.000619934605 100	0.490149668289 021 e-03	0.000751439751 448 e-03	0.446602617951 228
	MSE	0.019886911259 432	0.019886911255 087	0.014613162142 936	4.228995732653 211	0.000001278227 488	0.000272825872 766 e-03	0.000000564661 700 e-03	0.310413176461 597
	MAPE	0.173437146683 115	0.173437146687 632	0.154709651682 646	0.531654847041 114	0.001119600104 004	0.659278738168 114 e-03	0.001001919668 597 e-03	0.600109085764 050
50,50	Bias	0.127327748556 136	0.127327748555 890	0.114702315893 071	0.157237488093 167	0.521413871181 247 e-03	0.507961700239 534 e-03	0.000751439751 452 e-03	0.443000589677 078
	MSE	0.019105108268 124	0.019105108263 79	0.013855405604 612	1.404286116351 568	0.000835305769 930 e-03	0.000278752581 147 e-03	0.000000564661 700 e-03	0.282065782700 487
	MAPE	0.172739010262 538	0.172739010264 790	0.152936421190 762	0.319386305857 573	0.934173919066 009 e-03	0.677978298062 058 e-03	0.001001919668 603 e-03	0.592189664028 150
50,75	Bias	0.126954209810 609	0.126954209816 900	0.111455734110 751	0.175343858404 428	0.463849057447 420 e-03	0.517344794123 430 e-03	0.000751439751 503 e-03	0.454618872767 701
	MSE	0.018419974776 439	0.018419974776 80	0.013065962532 169	0.054945793184 944	0.000657225400 681 e-03	0.000284089168 468 e-03	0.000000564661 700 e-03	0.275235774980 003
	MAPE	0.170733943133 452	0.170733943135 75	0.148607645481 002	0.239728873288 454	0.821723758451 429 e-03	0.689918440651 368 e-03	0.001001919668 671 e-03	0.606457620175 297
50,100	Bias	0.124775988160 989	0.124775988166 806	0.112731026541 263	0.181165414349 046	0.405477547994 388 e-03	0.526432457090 354 e-03	0.000751439751 528 e-03	0.459391491941 541
	MSE	0.017745228937 693	0.017745228934 685	0.013278550377 682	0.526971321994 357	0.000592018949 780 e-03	0.000293244973 618 e-03	0.000000564661 700 e-03	0.274691341627 938
	MAPE	0.167553994406 717	0.167553994404 685	0.150308035388 351	0.242276862083 871 e+02	0.758871722937 896 e-03	0.704048920835 014 e-03	0.001001919668 704 e-03	0.613241190103 721
75,25	Bias	0.123879413772 195	0.123879413772 195	0.114739021562 005	0.010721810861 834 e+02	0.000540610701 285	0.503724414284 439 e-03	0.000751439751 586 e-03	0.466347291869 030
	MSE	0.019024365542 241	0.019024365542 241	0.014108944473 918	8.798551419323 029 e+02	0.000001087213 727	0.000282828119 770 e-03	0.000000564661 700 e-03	0.325251269194 194
	MAPE	0.169666942362 843	0.169666942362 843	0.152985362082 674	0.020487025619 659 e+02	0.001025889326 195	0.676189094418 703 e-03	0.001001919668 782 e-03	0.624728152829 981
75,50	Bias	0.125472073473 324	0.125472073475 990	0.113548356883 993	0.065557469742 077	0.439132285764 472 e-03	0.522141237127 160 e-03	0.000751439751 587 e-03	0.452802086293 291
	MSE	0.018020462008 001	0.018020462003 684	0.013501053312 622	19.65411234109 3306	0.000631728274 228 e-03	0.000288955339 646 e-03	0.000000564661 700 e-03	0.273280833792 699
	MAPE	0.168522040029 038	0.168522040037 864	0.151397809178 658	0.468499311599 807	0.798072174548 618 e-03	0.696188316169 546 e-03	0.001001919668 783 e-03	0.604473286929 758
75,75	Bias	0.125110591300 740	0.125110591309 779	0.112176470164 835	0.175267920749 899	0.394251081300 824 e-03	0.529165441966 474 e-03	0.000751439751 624 e-03	0.454961029251 335
	MSE	0.017674942985 082	0.017674942958 69	0.013093147124 500	0.051609332845 689	0.000496194208 198 e-03	0.000292901469 889 e-03	0.000000564661 700 e-03	0.264912799952 036
	MAPE	0.167738555083 045	0.167738555047 96	0.149568626886 447	0.233918750734 782	0.731925074040 850 e-03	0.705553922621 966 e-03	0.001001919668 832 e-03	0.606695719251 302
75,100	Bias	0.127804050164 925	0.127804050158 997	0.111952894366 710	0.157324418664 621	0.386489300713 596 e-03	0.528459601791 570 e-03	0.000751439751 558 e-03	0.444217938370 745
	MSE	0.017787545245 566	0.017787545258 709	0.012971920968 466	0.030636569468 076	0.000420452412 712 e-03	0.000289686681 005 e-03	0.000000564661 700 e-03	0.240695224891 098
	MAPE	0.170770239098 516	0.170770239048 79	0.149270525822 279	0.209787318397 466	0.658487302021 324 e-03	0.704612802388 759 e-03	0.001001919668 745 e-03	0.592290584494 326
100,25	Bias	0.125539960814 589	0.125539960814 790	0.115515537376 309	0.219303745980 293	0.514398017786 175 e-03	0.506702808074 912 e-03	0.000751439751 654 e-03	0.461699707118 546
	MSE	0.018859413889 982	0.018859413883 787	0.014219674083 134	1.668957184168 698	0.000952029904 698 e-03	0.000281957770 465 e-03	0.000000564661 700 e-03	0.305875213715 596
	MAPE	0.170334614451 997	0.170334614453 705	0.154020716501 746	0.491195758244 416	0.948583081398 640 e-03	0.678399039633 870 e-03	0.001001919668 872 e-03	0.617110490196 119

100,50	Bias	0.129870456232397	0.12987045623479	0.110102542254484	0.102240924503240	0.481557275057153 e-03	0.511739422858807 e-03	0.000751439751590 e-03	0.433151592303092
	MSE	0.018935892251154	0.018935892253790	0.012704349793370	11.578445597128781	0.000686989367463 e-03	0.000278968490196 e-03	0.000000564661700 e-03	0.249524926539628
	MAPE	0.173627972233886	0.173627972237686	0.146803389672645	0.433800934165399	0.835116777825743 e-03	0.683146773397016 e-03	0.001001919668786 e-03	0.578561497563300
100,75	Bias	0.127309055258958	0.12730905524868	0.111520593390155	0.178368823106671	0.380628065938521 e-03	0.529558509986912 e-03	0.000751439751607 e-03	0.448257558188705
	MSE	0.017648672026132	0.01764867202376	0.012848220902241	0.102060224254141	0.000423596531023 e-03	0.000291166331854 e-03	0.000000564661700 e-03	0.242844632835857
	MAPE	0.170060357370189	0.17006035737376	0.148694124520206	0.241399256387582	0.653823600503285 e-03	0.706078013315883 e-03	0.001001919668810 e-03	0.597802944054258
100,100	Bias	0.128002865459351	0.128002865456987	0.110574133644320	0.163720543669961	0.367009859825857 e-03	0.529938971882774 e-03	0.000751439751621 e-03	0.442329057244851
	MSE	0.017758836043645	0.017758836047901	0.012634346886196	0.033627101552871	0.000364754553214 e-03	0.000289897795988 e-03	0.000000564661700 e-03	0.235508951748752
	MAPE	0.170898024063716	0.170898024048489	0.147432178192427	0.218294058226615	0.630075562946308 e-03	0.706585295843698 e-03	0.001001919668828 e-03	0.589772076326468

Table 11 : Estimation value of $R_{Fs} = 0.986111111111111, k = 1, \beta_1 = 2.00; \beta_2 = 3.00$

n, m	$\hat{R}_{MLE}$	$\hat{R}_{PE}$	$\hat{R}_{ALS}$	$\hat{R}_{WLS}$	$\hat{R}_{Sh1}$	$\hat{R}_{Sh2}$	$\hat{R}_{Sh3}$	$\hat{R}_{PMM}$
25,25	0.993416064607729	0.993416064697453	0.993303243833350	0.608996066915321	0.986186700251597	0.986109529274161	0.986091417522002	0.980541077463897
25,50	0.993365309216928	0.993365309222385	0.993064848641416	0.890196386992618	0.986176704024993	0.986107678695161	0.986091417521999	0.980638612227221
25,75	0.993556901167140	0.993556901159731	0.993126563557587	0.093502089568807	0.986174497691989	0.986107362019559	0.986091417521996	0.981412811065302
25,100	0.993568981527564	0.993568981595213	0.993035655176963	0.369737019864774	0.986173264625485	0.986107259535502	0.986091417522000	0.981462016822973
50,25	0.993358754841829	0.993358754811264	0.993276921538785	0.943739469627749	0.986175105961837	0.986107369791099	0.986091417521979	0.980923210671450
50,50	0.993598332416399	0.993598332417754	0.992986912096267	0.952899550932700	0.986170204470091	0.986106494630931	0.986091417521979	0.981578250073415
50,75	0.993810332286841	0.993810332289441	0.992972902474263	0.975351001902380	0.986169046455296	0.986106376468839	0.986091417521983	0.982460634458983
50,100	0.993733296708735	0.993733296768421	0.992864517739515	0.873591424025571	0.986166561407413	0.986106037539944	0.986091417521983	0.981932848071230
75,25	0.993278952872010	0.993278952896312	0.993128559641878	0.959020614488422	0.986172210931874	0.986106909564227	0.986091417521970	0.980519254132736
75,50	0.993788945754053	0.993788945525241	0.992920395966434	0.914100260250677	0.986169866941475	0.986106533854374	0.986091417521980	0.982402927336295
75,75	0.993653686579811	0.993653686586312	0.992882136333179	0.904749057666151	0.986164188038075	0.986105540969399	0.986091417521972	0.981971069693115
75,100	0.993752395864800	0.993752395742419	0.992812132940320	0.973474243337847	0.986163533932012	0.986105555309500	0.986091417521978	0.982255558256345
100,25	0.993552087507178	0.993552087956218	0.993132089253611	0.939220531372442	0.986173628746987	0.986107311592329	0.986091417521970	0.981462721695818
100,50	0.993645583731858	0.993645583778211	0.992939322757843	0.772916629624639	0.986164230930431	0.986105580431224	0.986091417521972	0.982091623213851
100,75	0.993770478084736	0.993770478896214	0.992883237292560	0.960388052652532	0.986163903400249	0.986105625620090	0.986091417521973	0.982290597577884
100,100	0.993693723525783	0.992792285524975	0.768682447774649	0.986160904105044	0.986105183375174	0.986091417521971	0.981979506938774	0.986111111111111

Table 12: Bias, MSE and MAPE of $R_{Fs} = 0.986111111111111, k = 1, \beta_1 = 2.00; \beta_2 = 3.00$

n, m	Criteria	$\hat{R}_{MLE}$	$\hat{R}_{PE}$	$\hat{R}_{ALS}$	$\hat{R}_{WLS}$	$\hat{R}_{Shr1}$	$\hat{R}_{Shr2}$	$\hat{R}_{Shr3}$	$\hat{R}_{PMM}$
25,25	Bias	0.007304953496618	0.007304953447985	0.007192132722239	0.377115044195790	0.755891404858782 e-04	0.015818369495596 e-04	0.196935891095363 e-04	0.005570033647214
	MSE	0.000074911123301	0.000074911136743	0.000056580724246	91.460857371904837	0.000116418836379 e-04	0.000002186726709 e-04	0.000003878374520 e-04	0.000274741519473
	MAPE	0.008102703113974	0.008102703138666	0.007293430366214	0.699417604904533	0.115886047459580 e-04	0.199709636040884 e-04	0.199709636040368 e-04	0.010749027599030
25,50	Bias	0.007254198105817	0.007254198169657	0.006953737530304	0.095914724118493	0.655929138823246 e-04	0.034324159495661 e-04	0.196935891119804 e-04	0.005472498883890
	MSE	0.000068890063776	0.000068890064587	0.000051909972268	2.576718678373144	0.000083661985792 e-04	0.000001602755024 e-04	0.000003878374521 e-04	0.000192878002941
	MAPE	0.007757327414561	0.007757327415879	0.007051677495520	0.377067213089152	0.712890924256950 e-04	0.103475925917690 e-04	0.199709636065153 e-04	0.009688841816866
25,75	Bias	0.007445790056029	0.007445790054757	0.007015452446476	0.008926090215423 e+02	0.633865808779752 e-04	0.374909155178793 e-05	0.196935891153642 e-04	0.004698300045809
	MSE	0.000068364140975	0.000068364143756	0.000052340006287	5.95086331886557 e+02	0.000074456597343 e-04	0.000014003037485 e-05	0.000003878374522 e-04	0.000148719072039
	MAPE	0.007833110592300	0.007833110594789	0.007114261635863	0.011760863523354 e+02	0.676399032504352 e-04	0.953413612056662 e-05	0.199709636099468 e-04	0.008610534519738
25,100	Bias	0.007457870416452	0.007457870416452	0.006924544065852	0.000638362590875 e+02	0.621535143741417 e-04	0.385157560881522 e-05	0.196935891112717 e-04	0.004649094288139
	MSE	0.000067938253582	0.000067938254735	0.000051065515568	4.150607668883361 e+04	0.000071591865817 e-04	0.000013661015443 e-05	0.000003878374521 e-04	0.000145770807516
	MAPE	0.007809468886421	0.007809468884785	0.007022072855512	0.000682880366843 e+04	0.663952707407974 e-04	0.969013450698373 e-05	0.199709636057967 e-04	0.008561654705323
50,25	Bias	0.007247643730718	0.007247643730718	0.007165810423644	0.042371641483363 e+04	0.639948507258645 e-04	0.037413200121837 e-04	0.196935891322458 e-04	0.005187900439661
	MSE	0.000067566671511	0.000067566671511	0.000054904433573	2.500175529646021	0.000078257237271 e-04	0.000001500295151 e-04	0.000003878374529 e-04	0.000184312944965
	MAPE	0.007691376646783	0.007691376646783	0.007266737333736	0.339035732961923	0.692634248645140 e-04	0.101906855325591 e-04	0.199709636270662 e-04	0.009552160428448
50,50	Bias	0.007487221305288	0.007487221347846	0.006875800985156	0.033211560178411	0.590933589803925 e-04	0.461648017987448 e-05	0.196935891322276 e-04	0.004532861037696
	MSE	0.000066094547431	0.000066094548589	0.000049610782066	3.356204181387549	0.000058012753507 e-04	0.000010640364388 e-05	0.000003878374529 e-04	0.000120584523215
	MAPE	0.007732580024	0.007732580058	0.006972643252	0.319322855135	0.624700688377	0.865713258780	0.199709636270	0.007828843708

		073	427	553	703	933 e-04	937 e-05	477 e-04	471
50,75	Bias	0.007699221175730	0.007699221586484	0.006861791363152	0.089239890791268	0.579353441840964 e-04	0.473464227214915 e-05	0.196935891282862 e-04	0.003650476652128
	MSE	0.000066353182218	0.000066353137968	0.000049063053676	4.052551216351294	0.000050175488826 e-04	0.000008426248880 e-05	0.000003878374528 e-04	0.000082073157701
	MAPE	0.007842748405080	0.007842748447425	0.006958436311929	0.392372458319559	0.766681660631815 e-04	0.199709636230082 e-05	0.006536553812508 e-04	0.006536553812399
50,100	Bias	0.007622185597624	0.007622185547585	0.006753406628404	0.112519687085540	0.554502963023784 e-04	0.507357116720397 e-05	0.196935891280452 e-04	0.004178263039881
	MSE	0.000064939882108	0.000064939847688	0.000047478710942	0.232497522398103	0.000046364205326 e-04	0.000008447737202 e-05	0.000003878374527 e-04	0.000086431451829
	MAPE	0.007753601456180	0.007753601435747	0.006848525031621	0.196302235399436	0.575474485288433 e-04	0.779415105582626 e-05	0.199709636228064 e-04	0.006790613543951
75,25	Bias	0.007167841760899	0.007167841775970	0.007017448530767	0.027090496622689	0.610998207625241 e-04	0.420154688466845 e-05	0.196935891406602 e-04	0.005591856978376
	MSE	0.000066876590364	0.000066876587697	0.000052237530612	1.684592154091140	0.000073009367994 e-04	0.000014834065027 e-05	0.000003878374532 e-04	0.000197559492126
	MAPE	0.007672801538985	0.007672801570987	0.007116285834017	0.325068912623975	0.665148810528818 e-04	0.994071659258182 e-05	0.199709636355991 e-05	0.009598627988057
75,50	Bias	0.007677834642942	0.00767783468576	0.006809284855323	0.027989149139566	0.587558303638971 e-04	0.457725673674991 e-05	0.196935891318019 e-04	0.003708183774817
	MSE	0.000066767857387	0.00006676785657	0.000048579537577	4.645204262803659	0.000053732255404 e-04	0.000009247259515 e-05	0.000003878374529 e-04	0.000089454050446
	MAPE	0.007839982381513	0.00783998233567	0.006905190275820	0.402654847416204	0.612605154199359 e-04	0.799714400714230 e-05	0.199709636266160 e-04	0.00685769680520
75,75	Bias	0.007542575468700	0.007542575457399	0.006771025222068	0.081362053444960	0.530769269642781 e-04	0.557014171191117 e-05	0.196935891390889 e-04	0.004140041417997
	MSE	0.000063484227921	0.000063484236589	0.000047494076822	2.845396151840177	0.000041811527314 e-04	0.000008267744079 e-05	0.000003878374532 e-04	0.000080772253969
	MAPE	0.007699341238622	0.007699341247588	0.006866391774491	0.340131986915501	0.551709058557531 e-04	0.771643954281765 e-05	0.199709636340057 e-04	0.006563834483761
75,100	Bias	0.007641284753689	0.007641284758469	0.006701021829208	0.012636867773264	0.524228209008454 e-04	0.555580161119584 e-05	0.196935891330839 e-04	0.003855552854766
	MSE	0.000063654076006	0.000063654047468	0.000046344871356	2.797251922244012	0.000039016953264 e-04	0.000007532306348 e-05	0.000003878374529 e-04	0.000062660130689
	MAPE	0.007767680691688	0.007767680647754	0.006795402418352	0.304280094664635	0.538415295097445 e-04	0.744745935709718 e-05	0.199709636279161 e-04	0.006031190304151
100,25	Bias	0.007440976396067	0.007440976359659	0.007020978142500	0.046890579738669	0.625176358756772 e-04	0.379951878166274 e-05	0.196935891414242 e-04	0.004648389415293
	MSE	0.000067009960349	0.000067009964676	0.000052268842760	8.944434060987687	0.000075568257502 e-04	0.000014894878844 e-05	0.000003878374533 e-04	0.000149741253362
	MAPE	0.007723121110597	0.007723121147427	0.007119865158591	0.454793438724090	0.665800910357521 e-04	0.987732571299159 e-05	0.199709636363738 e-04	0.008737274850105
100,50	Bias	0.007534472620747	0.007534472658579	0.006828211646732	0.000735902774074	0.531198193195754 e-04	0.553067988698464 e-05	0.196935891389202 e-04	0.004019487897261
	MSE	0.000062880158671	0.000062880147584	0.000048581931794	4.556262840360840	0.000042928625061 e-04	0.000008590390799 e-05	0.000003878374532 e-04	0.000075620089879
	MAPE	0.007652775008086	0.007652775047479	0.006924383641756	0.000797349922657	0.548744480422624 e-04	0.793475437829533 e-05	0.199709636338345 e-04	0.006404008095442
100,75	Bias	0.007659366973625	0.007659366956965	0.006772126181449	0.025723058458579 e+04	0.527922891376956 e-04	0.548549102097950 e-05	0.196935891378374 e-04	0.003820513533227
	MSE	0.000064107808966	0.000064107804748	0.000047222482237	17.005707437803050 e+04	0.000039537347476 e-04	0.000007497115640 e-05	0.000003878374531 e-04	0.000071855165316
	MAPE	0.007790742634625	0.007790742647475	0.006867508240342	0.516892322967719 e+04	0.544962531110996 e-04	0.739846738338876 e-05	0.199709636327365 e-04	0.006171373519560
100,100	Bias	0.007582612477648	0.007582612413526	0.006681174413863	0.001782571336664 e+03	0.497929939331765 e-04	0.592773593756368 e-05	0.196935891396530 e-04	0.004131604172337
	MSE	0.000062413136787	0.000062413163957	0.000045973823891	3.693902914756908 e+03	0.00000743939046 e-04	0.000007438808102 e-05	0.000003878374532 e-04	0.000065492680148
	MAPE	0.007694814937484	0.007694814976993	0.006775275461946	0.002208877838534 e+03	0.513123915951584 e-04	0.742154696233848 e-05	0.199709636345777 e-04	0.005980987330055

6. Discussion of Results

To clarify the results shown in the tables above, they are as follows:

- Table 1, contains the estimated values for R_s using different techniques at different sample sizes, different techniques as MLE, ALS, WLS and shrinkage techniques show convergence in some cases to the true value (0.612), while there is a clear deviation some other techniques. MLE and WLS

appeared to be the most stable compared to the rest of the techniques when the sample size increasing. Table 2 aims to determine which estimation technique has the lowest deviation and best accuracy. It was observed that the values for MLE and the Sh1 and Sh3 techniques have the lowest bias and error values, indicating that they are the best.

- Table 3, shows good convergence between the different techniques with some slight deviations at small sample sizes. MLE,

PMM and Sh3 provide estimates very close to the true value. Table 4, shows that MLE and PMM have the lowest error values, indicating their high accuracy. The lowest values in MSE and MAPE indicate that shrinkage techniques may be a good choice in some cases.

- Table 5, estimated values vary significantly at small sample sizes but stabilize with increasing sample size, techniques such as MLE, PMM, Sh2, and Sh3 were closet to the true value. Table 6, shows that MLE, Sh12, and Sh3 are most stable.
- Table 7, its clear that techniques as MLE, PMM, Sh2, and Sh3 achieve good convergence to the value at small sample sizes. There is some variation between the techniques, but as the samples increases, the estimated values become more stable. It is observed that ALS and WLS have larger deviations from true value. While table 8 the lower values of MSE and MAPE indicate that MLE, Sh2, and Sh3 were the best while ALS and WLS showed less accurate performance based on accuracy criteria.
- Table 9, traditional and shrinkage techniques achieve close estimates of true value, there is a slight deviation in the estimates of ALS and WLS, bit they remain within acceptable limits. The best performance techniques for large samples are MLE, Sh2, and Sh3. In table 10, shows the techniques with lowest bias and error rate values are MLE, Sh2, and Sh3, while the techniques such as ALS were not stable for all sample sizes.
- Table 11, estimated values close to 0.9 especially using MLE, Sh2, and Sh3. For small samples, there are some noticeable deviations, but for large samples the accuracy improves. PMM has acceptable stability but is not the best, while table 12

shows the lowest values for MSE and MAPE showing that MLE, Sh2, and Sh3 are most accurate. WLS and ALS have the highest error rates making them less reliable.

From the results presented above, the tables show that the performance of the techniques varies with sample sizes. The Sh2, Sh3 and MLE are the most accurate according the criteria's. at small sample sizes, some techniques tend to have large variance, but as the sample size increases, the values become more stable. The effect of fuzzy estimation was evident as some traditional techniques such as WLS and ALS showed greater bias when using fuzzy data.

7. Conclusion

In this study, classical series components systems of reliability and fuzzy series components systems of reliability were proven for the NXL distribution and the eight techniques were simulated. The different estimation techniques showed variation in performance according sample size, the Sh2, Sh3 and MLE were most accurate when using error criteria. In small samples, there were large deviations for some techniques, while the values became more stable as the sample size increased. The effect of fuzzy data was evident, as some classical techniques such as WLS and ALS showed larger deviations when dealing with fuzzy data. In contrast, techniques such as MLE, Sh2, and Sh3 provided more stable results.

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