

Bayesian using modified Jeffreys prior for Weibull regression censored data

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Resumo

We have with regards to the Bayesian, developed an approach by using Jeffreys prior and modified Jeffreys priors with covariate obtained by using Gauss quadrature method. This is also done for maximum likelihood estimator to estimate the parameters of the covariate of the Weibull regression distribution given shape with right censored data. It has been seen that the estimators obtained are not available in closed forms, although they can be solved it for the given sample by using suitable numerical methods. The comparison criteria is the mean square error and the performance of these three estimates are assessed using simulation considering various sample size, several specific values of Weibull shape parameter. The results show that modified Jeffreys prior is better estimator compared to others.