



Felipe Henrique Alves Magalhães · Dione Maria Valença

# **Testes em Modelos Weibull na Forma Estendida de Marshall-Olkin**

Teste Gradiente versus Teste da Razão de  
Verossimilhanças



**Novas Edições  
Acadêmicas**

# Testes Modelos Weibull Estendida Marshall Olkin

**Jonathan C. Clough**



## **Testes Modelos Weibull Estendida Marshall Olkin:**

**Testes em Modelos Weibull na Forma Estendida de Marshall-Olkin** Felipe Henrique Alves Magalhães, Dione Maria Valença, 2015-11-25 Este livro apresenta um estudo de simulação que compara duas estatísticas de teste a da Razão de Verossimilhanças e a Gradiente utilizando a distribuição Weibull em sua forma estendida de Marshall Olkin Além disso a variável apresenta uma característica importante a presença de censura que é a observação parcial da resposta da variável ou seja o tempo até a ocorrência de um evento de interesse denominado tempo de falha A New Sequential Goodness of Fit Test for the Three-Parameter Weibull Distribution with Known Shape Based on Skewness and Kurtosis Jonathan C. Clough, 1998-03-01 The Weibull distribution finds wide applicability across a broad spectrum of disciplines and is very prevalent in reliability theory Consequently numerous statistical tests have been developed to determine whether sample data can be adequately modeled with this distribution Unfortunately the majority of these goodness of fit tests involve a substantial degree of computational complexity The study presented here develops and evaluates a new sequential goodness of fit test for the three parameter Weibull distribution with a known shape that delivers power comparable to popular procedures while dramatically reducing computational requirements The new procedure consists of two distinct tests using only the sample skewness and sample kurtosis as test statistics Critical values are derived using large Monte Carlo simulations for known shapes  $k = 0.5, 0.5, 4$  and sample sizes  $n = 5, 5, 50$  Attained significance levels for all combinations of the two tests between  $\alpha = 0.01, 0.01, 0.20$  are also approximated with Monte Carlo simulations and presented in a useful contour plot format Extensive power studies against numerous alternate distributions demonstrate the test's excellent performance compared to popular EDF test statistics such as the Anderson Darling and Cramer von Mises tests Recommendations are included on techniques to choose significance levels of the two component tests in a manner that should optimize power while maintaining the overall significance level

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