

On Moments and Entropy of Kumaraswamy Power Function Distribution based on Generalized Order Statistics with its Application

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Abstract: In this paper, we have obtained exact and explicit expressions for ratio, inverse and conditional moments of generalized order statistics (*gos*) from Kumaraswamy Power function distribution (KPDF) and reduced the aforesaid results for Kumaraswamy distribution. An exact and analytic expression of Shannon entropy for KPDF based on *gos* have been obtained. Also, we have derived the expressions for maximum likelihood estimator (MLE) of all shape parameters, uniformly minimum variance unbiased estimator (UMVUE) of one of the shape parameter by considering others to be known and best linear unbiased estimator (BLUE) for location and scale parameters of KPDF based on *gos*. We have computed means, variance and covariance matrices based on order statistics, progressive type-II censored order statistics and *gos*. Further, we have considered a real example for illustration purpose of the findings.

Keywords: Kumaraswamy Power function distribution; Ratio, Inverse and Conditional moments; Generalized order statistics; Maximum Likelihood estimator; Uniformly minimum variance unbiased estimator; Best linear unbiased estimator.

AMS Classification: 62G30; 62E10.

1 Introduction

Kamps [1] introduced the concept of generalized order statistics (*gos*) as a unified distribution theoretical setup which contains several important models of ordered random variables arranged in increasing order of magnitude such as ordinary order statistics, record values, progressive type II censored order statistics, sequential order statistics etc. and is defined as: Let $n \in \mathbb{N}, n \geq 2, k > 0, \tilde{m} = (m_1, m_2, \dots, m_{n-1}) \in \mathbb{R}^{n-1}, M_r = \sum_{j=r}^{n-1} m_j$ be the parameters such that $\gamma_r = k + n - r + M_r > 0$ for all $r \in 1, 2, \dots, n - 1$. Then based on the absolute continuous cumulative distribution function (*cdf*) F with probability density function (*pdf*) $f, X(1, n, \tilde{m}, k), X(2, n, \tilde{m}, k), \dots, X(n, n, \tilde{m}, k)$ are said to be *gos*, if their joint *pdf* is given by

$$f_{X(1, n, \tilde{m}, k), \dots, X(n, n, \tilde{m}, k)}(x_1, \dots, x_n) = k \left(\prod_{j=1}^{n-1} \gamma_j \right) \left(\prod_{i=1}^{n-1} [\bar{F}(x_i)]^{m_i} f(x_i) \right) [\bar{F}(x_n)]^{k-1} f(x_n) \tag{1}$$

on the cone $F^{-1}(0) < x_1 \leq x_2 \leq \dots \leq x_n < F^{-1}(1)$ of \mathbb{R}^n , where $\bar{F}(x) = 1 - F(x)$ denotes the survival function. Appropriately choosing the specific values of parameters, (1) can be reduced to ordinary order statistics ($\gamma_i = n - i + 1; i = 1, 2, \dots, n$ i.e. $m_1 = m_2 = \dots = m_{n-1} = 0, k = 1$), k^{th} record values ($\gamma_i = k, i = 1, 2, \dots, n$ i.e. $m_1 = m_2 = \dots = m_{n-1} = -1, k \in \mathbb{N}$), Pfeifer's record values ($\gamma_i = \beta_i; \beta_1, \dots, \beta_n > 0$), sequential order statistics ($\gamma_i = (n - i + 1)\delta_i; \delta_1, \delta_2, \dots, \delta_n > 0$), order statistics with non-integral sample size ($\gamma_i = \alpha - i + 1; \alpha > 0$) and progressive type II censored order statistics ($m_i = R_i, n = m_0 + \sum_{j=1}^{m_0} R_j, R_j \in \mathbb{N}_0$ and $\gamma_i = n - \sum_{t=1}^{i-1} R_t - i + 1, 1 \leq i \leq m_0$) (where m_0 is the fixed number of units of failure to be observed and $\mathbb{N}_0 = 0 \cup \mathbb{N}$), see [2]. The following two cases appear in the theory of *gos*, which are considered separately.

Case I: When $\gamma_i \neq \gamma_j, i \neq j$ for all $i, j \in (1, 2, \dots, n)$, i.e. γ_i 's are pairwise different.

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In this case, the *pdf* of $X(r, n, \tilde{m}, k)$ is given by (Kamps and Cramer, 2001):

$$f_{X(r,n,\tilde{m},k)}(x) = c_{r-1} \left(\sum_{i=1}^r a_i(r) [\bar{F}(x)]^{\gamma_i-1} \right) f(x), \quad -\infty < x < \infty \quad (2)$$

and the joint *pdf* of $X(r, n, \tilde{m}, k)$ and $X(s, n, \tilde{m}, k)$ where $1 \leq r < s \leq n$, is given by (Kamps and Cramer [3])

$$f_{X(r,n,\tilde{m},k),X(s,n,\tilde{m},k)}(x,y) = c_{s-1} \left(\sum_{i=r+1}^s a_i^{(r)}(s) \left[\frac{\bar{F}(y)}{\bar{F}(x)} \right]^{\gamma_i} \right) \left(\sum_{j=1}^r a_j(r) [\bar{F}(x)]^{\gamma_j} \right) \frac{f(x)}{\bar{F}(x)} \frac{f(y)}{\bar{F}(y)}, \quad -\infty < x < y < \infty \quad (3)$$

therefore, the conditional *pdf* of $X(s, n, \tilde{m}, k) | X(r, n, \tilde{m}, k) = x$, $1 \leq r < s \leq n$, is given by

$$f_{X(s,n,\tilde{m},k)|X(r,n,\tilde{m},k)}(y|x) = \frac{c_{s-1}}{c_{r-1}} \sum_{i=r+1}^s a_i^{(r)}(s) \left[\frac{\bar{F}(y)}{\bar{F}(x)} \right]^{\gamma_i} \frac{f(y)}{\bar{F}(y)}, \quad -\infty < x < y < \infty \quad (4)$$

similarly, the conditional *pdf* of $X(r, n, \tilde{m}, k) | X(s, n, \tilde{m}, k) = y$, $1 \leq r < s \leq n$, is given by

$$f_{X(r,n,\tilde{m},k)|X(s,n,\tilde{m},k)}(x|y) = \frac{\sum_{i=r+1}^s a_i^{(r)}(s) \sum_{j=1}^r a_j(r) \left[\frac{\bar{F}(y)}{\bar{F}(x)} \right]^{\gamma_i} [\bar{F}(x)]^{\gamma_j} \frac{f(x)}{\bar{F}(x)}}{\sum_{t=1}^s a_t(s) [\bar{F}(y)]^{\gamma_t}}, \quad -\infty < x < y < \infty \quad (5)$$

where

$$c_{r-1} = \prod_{i=1}^r \gamma_i, \quad a_i(r) = \prod_{\substack{j=1 \\ j \neq i}}^r \frac{1}{\gamma_j - \gamma_i}, \quad \gamma_i \neq \gamma_j, \quad 1 \leq i \leq r \leq n$$

and

$$a_j^{(r)}(s) = \prod_{\substack{j=r+1 \\ j \neq i}}^s \frac{1}{\gamma_j - \gamma_i}, \quad \gamma_i \neq \gamma_j, \quad r+1 \leq j \leq s \leq n.$$

Case II: When $m_1 = m_2 = \dots = m_{n-1} = m$ (say).

In this case, the *pdf* of $X(r, n, m, k)$ is given by (Kamps [1])

$$f_{X(r,n,m,k)}(x) = \frac{c_{r-1}}{(r-1)!} [\bar{F}(x)]^{\gamma_r-1} g_m^{r-1}(F(x)) f(x), \quad -\infty < x < \infty \quad (6)$$

and the joint *pdf* of $X(r, n, m, k)$ and $X(s, n, m, k)$, $1 \leq r < s \leq n$, is given by (Kamps [1])

$$f_{X(r,n,m,k),X(s,n,m,k)}(x,y) = \frac{c_{s-1}}{(r-1)!(s-r-1)!} [\bar{F}(x)]^m g_m^{r-1}(F(x)) \\ \times [h_m(F(y)) - h_m(F(x))]^{s-r-1} [\bar{F}(y)]^{\gamma_s-1} f(x) f(y), \quad -\infty < x < y < \infty \quad (7)$$

therefore, the conditional *pdf* of $X(s, n, m, k)$ given $X(r, n, m, k) = x$, $1 \leq r < s \leq n$, is given by (Kamps [1])

$$f_{X(s,n,m,k)|X(r,n,m,k)}(y|x) = \frac{c_{s-1}}{c_{r-1}(s-r-1)!} \frac{[h_m(F(y)) - h_m(F(x))]^{s-r-1} [\bar{F}(y)]^{\gamma_s-1} f(y)}{[\bar{F}(x)]^{\gamma_r+1}}, \quad -\infty < x < y < \infty \quad (8)$$

similarly, the conditional *pdf* of $X(r, n, m, k)$ given $X(s, n, m, k) = y$, $1 \leq r < s \leq n$, is given by (Kamps [1])

$$f_{X(r,n,m,k)|X(s,n,m,k)}(x|y) = \frac{(s-1)!}{(r-1)!(s-r-1)!} [\bar{F}(x)]^m \\ \times \frac{g_m^{r-1}(F(x)) [h_m(F(y)) - h_m(F(x))]^{s-r-1} f(x)}{g_m^{s-1}(F(y))}, \quad -\infty < x < y < \infty \quad (9)$$

where

$$h_m(x) = \begin{cases} -\frac{(1-x)^{m+1}}{m+1}, & m \neq -1 \\ -\ln(1-x), & m = -1 \end{cases}$$

and

$$g_m(x) = h_m(x) - h_m(0), \quad x \in (0, 1).$$

Here, we first consider the case $\gamma_i \neq \gamma_j$ and then reduced the results for another case $m_1 = \dots = m_{n-1} = m \neq -1$. Khan and Khan [4] defined the relationship between both the cases, I & II and it can be seen for $m_1 = m_2 = \dots = m_{n-1} = -1$,

$$a_i(r) = \frac{(-1)^{r-i}}{(m+1)^{r-1}(r-1)!} \binom{r-1}{r-i} \tag{10}$$

and

$$a_j^{(r)}(s) = \frac{(-1)^{s-j}}{(m+1)^{s-r-1}(s-r-1)!} \binom{s-r-1}{s-j} \tag{11}$$

Recently, Kumaraswamy distribution, [5] has received considerable attention among the researcher due to its closed form of cumulative distribution. Kumaraswamy distribution is very similar to Beta distribution but the major difference is its invertible form of distribution function over double bounded support. For a comprehensive prospect of Kumaraswamy distribution, one may refer to [6, 7]. The *cdf* and *pdf* of Kumaraswamy distribution are given by

$$F(x|a, b) = 1 - (1 - x^a)^b, \quad 0 \leq x \leq 1, a, b > 0 \tag{12}$$

and

$$f(x|a, b) = abx^{a-1}(1 - x^a)^{b-1}, \quad 0 \leq x \leq 1, a, b > 0 \tag{13}$$

Cordeiro and De-Castro [8] defined a new family of generalized distribution named Kumaraswamy-G (Kum-G) distribution which is defined as for an arbitrary baseline *cdf* $G(x)$, the *cdf* of Kum-G distribution is given by

$$F(x) = 1 - [1 - G^a(x)]^b, \quad a, b > 0$$

and the *pdf* of Kum-G distribution is

$$f(x) = abG^{a-1}(x)[1 - G^a(x)]^{b-1}, \quad a, b > 0$$

where, $g(x) = \frac{dG(x)}{dx}$. Considering the power function distribution as a baseline distribution, i.e. $G(x) = x^\theta, \theta > 0, 0 \leq x \leq 1$, we get the Kumaraswamy power function distribution (KPPFD) with *pdf* and *cdf*

$$f(x|\alpha, \beta, \theta) = \alpha\beta\theta x^{\alpha\theta-1}(1 - x^{\alpha\theta})^{\beta-1}, \quad 0 \leq x \leq 1, \alpha, \beta, \theta > 0 \tag{14}$$

and $F(x|\alpha, \beta, \theta) = 1 - (1 - x^{\alpha\theta})^\beta, \quad 0 \leq x \leq 1, \alpha, \beta, \theta > 0.$

respectively. Clearly, at $\theta=1$, KPPFD($a, b, 1$) reduces to Kumaraswamy distribution.

In last few years, various forms of Kumaraswamy-G family of distributions have appeared in the literature. Mitnik [9] described some important properties of Kumaraswamy distribution such as closeness under linear transformation, exponentiation and some limiting form of the distribution under regularity conditions. Cordeiro and De-Castro [8] have derived the explicit expression for moments of some Kumaraswamy generalized family of distribution using special functions. Further, these results are extended by Cordeiro and Bager [10] for Kumaraswamy-normal, Kumaraswamy-gamma, Kumaraswamy-beta and Kumaraswamy-t and Kumaraswamy-F distribution. Hassan and Elgarhy [11] introduced the Kumaraswamy-Weibull generated family of distribution and derived general explicit expressions for moments, quantile functions, order statistics. Based on k -records values, the maximum likelihood estimates and alternative point estimates for the parameters of the Kumaraswamy distribution have been considered by Wang [12]. Abdul-Moniem [13] discussed a Kumaraswamy-Power function distribution with its properties and applications. Wang [14] discussed various estimators of progressively censored competing risks data from Kumaraswamy distributions. For more details see [15, 16, 17, 18, 19, 20, 21, 22].

The joint distribution, distribution of product and ratio of two generalized order statistics from Kumaraswamy distribution have been discussed in [23]. Athar *et al.* [24] have obtained the explicit expressions for ratio and inverse moments of *gos* from Weibull distribution. Khan and Khan [4] obtained the ratio and inverse moments of *gos* from Burr distribution using hypergeometric functions. Safi and Ahmed [25] have discussed the MLE for the parameter of Kumaraswamy distribution based on *gos*. MLE and Bayesian estimator for the parameter of Kumaraswamy distribution based on *gos* have been obtained in [26]. An exact and explicit expression of moments from Topp leone distribution based on dual *gos* have been given by Khan and Iqrar [27] and also deduced the expressions for MLE and UMVUE for the parameter of Topp - Leone distribution. Recurrence relation and expression for single and product moment of

Kumaraswamy distribution based on *gos* was obtained by Kumar [28]. However, his results regarding the expressions for single and product moments were not in closed form. We, in this paper have given a closed form expressions for single and product moments of KPDFD and Kumaraswamy distribution and obtained the exact and explicit expressions for ratio and inverse moments, conditional moments and Shannon entropy of KPDFD based on *gos*. Further, by simple adjustment in the power of the main result of moments, it can be reduced for the moments of quotients and moments of the ratio of two *gos* of different powers. Also we have obtained MLE and UMVUE for the parameter of KPDFD based on *gos*.

This paper is categorized in several sections. In Section 2, we deduced the exact and explicit expression for single moments of *gos* from KPDFD. Expression for product moments of *gos* from KPDFD is derived in Section 3. Exact expression for conditional moments and Shannon entropy of KPDFD based on *gos* are obtained in Section 4 and 5 respectively. In Section 6, we obtained the expression for MLE of the parameters of KPDFD and UMVUE of the single shape parameter. In this section, we also computed BLUE of location and scale parameter of KPDFD. Section 7 included a real example which is used to interpret the findings obtained in preceding Sections.

Auxiliary results:

Here, we have summarised the results which have been used in the subsequent Sections.

1. Let X be a continuous random variable over the support $(0,1)$. For any $a, b \in \mathbb{R}^+$, and $0 < t < 1$ we have

$$\mathcal{B}_t(a, b) = \int_0^t x^{a-1} (1-x)^{b-1} dx = \frac{t^a}{a} {}_2F_1(a, 1-b; a+1; t) \quad (15)$$

(Mathai and Saxena [29, p-43]).

where $\mathcal{B}_t(a, b)$ is the upper incomplete beta function with parameters a, b and ${}_2F_1(\alpha, \beta; \gamma; \nu)$ is the Gauss hypergeometric function defined as (Prudnikov *et. al.* [30, p-430])

$${}_2F_1(\alpha, \beta; \gamma; \nu) = \sum_{p=0}^{\infty} \frac{(\alpha)_p (\beta)_p}{(\gamma)_p} \frac{\nu^p}{p!}$$

2. Let (X, Y) be continuous random variables and (a, b, c, d) are non negative real constants, then the value of integral is given by

$$\int_0^1 t^{a-1} (1-t)^{b-1} {}_2F_1(c, d, e; t) dt = \mathcal{B}(a, b) {}_3F_2(c, d, a; e, a+b; 1) \quad (16)$$

where

$${}_mF_\nu(a_1, a_2, \dots, a_\mu; b_1, b_2, \dots, b_\nu; 1) = \sum_{t=0}^{\infty} \left[\prod_{k=1}^{\mu} \frac{\Gamma(a_k + t)}{\Gamma(a_k)} \right] \left[\prod_{k=1}^{\nu} \frac{\Gamma(b_k)}{\Gamma(b_k + t)} \right] \frac{1}{t!}$$

for $\mu = \nu + 1$ and $\sum_{k=1}^{\nu} b_k - \sum_{k=1}^{\mu} a_k > 0$, (Mathai and Saxena [29]).

$$\int_0^1 z^{a-1} \ln(1-z) dz = -\frac{1}{a} [\Psi(a+1) - \Psi(1)], \quad (17)$$

where $\Psi(z) = \frac{d}{dz} \ln \Gamma z$ is digamma function. (Gradshteyn and Ryzhik [31, p-558]).

2 Single moments of *gos* from KPDFD

In this Section, we have derived the explicit expressions for single moments of *gos* from KPDFD in terms of beta function. Further, by adjusting the parameter m and k , we have deduce the expression for single moment of order statistics, sequential order statistics and progressive type-II censored order statistics. Means and variances of KPDFD based on order statistics, progressive type-II censored order statistics and *gos* for values of the parameters $\alpha = 1$, $\theta = 2$ and $\beta = 1, 2, \dots, 8$ have been computed which are given in table 1 to 6 respectively.

Theorem 2.1: Let X_1, X_2, \dots, X_n be n continuous random variables from KPDFD defined in (14) and $X(r, n, \tilde{m}, k), X(2, n, \tilde{m}, k), \dots, X(n, n, \tilde{m}, k)$ be the corresponding *gos*, then the single moment of r^{jh} *gos*, $1 \leq r \leq n$, is given by

$$\mu_{r, n, \tilde{m}, k}^{j-p} = E(X^{j-p}(r, n, \tilde{m}, k)) = \beta c_{r-1} \sum_{i=1}^r a_i(r) \mathcal{B} \left(\frac{j-p}{\alpha \theta} + 1, \beta \gamma_i \right) \quad (18)$$

where $\mathcal{B}(a, b)$ is complete beta function and j, p are real numbers.

Proof: In view of (2), the single moment of r^{th} gos is given by

$$E(X_{r,n,\bar{m},k}^{j-p}(x)) = c_{r-1} \sum_{i=1}^r a_i(r) \int_0^1 x^{j-p} [\bar{F}]^{\gamma_i-1} f(x) dx$$

on putting the value of $f(x)$ and $\bar{F}(x)$ from (14) and after algebraic simplification, we get

$$= \beta c_{r-1} \sum_{i=1}^r a_i(r) \int_0^1 t^{(j-p)/\alpha\theta} (1-t)^{\beta\gamma_i-1} dt$$

Now using the result given in (10), we get the theorem.

Corollary 2.1: Considering case II i.e. $m_1 = m_2, \dots, m_{n-1} = m \neq -1$, from relation (10), the single moment of gos from KPFDF is given by

$$\mu_{r,n,m,k}^{j-p} = \frac{\beta c_{r-1}}{(m+1)^{r-1} (r-1)!} \sum_{i=0}^{r-1} (-1)^{r-i} \binom{r-1}{i} \mathcal{B}\left(\frac{j-p}{\alpha\theta} + 1, \beta\gamma_i\right) \tag{19}$$

Remark 2.1: If we put $\theta = 1$ in (18), we get an exact expression of single moments based on gos from Kumaraswamy distribution.

Remark 2.2: Putting $m = 0, k = 1$ in (19), the single moments from KPFDF based on order statistics is given by

$$\mu_{r,n,0,1}^{j-p} = \frac{\beta n!}{(n-r)! (r-1)!} \sum_{i=0}^{r-1} \binom{r-1}{i} \mathcal{B}\left(\frac{j-p}{\alpha\theta} + 1, \beta(n-i+1)\right) \tag{20}$$

Remark 2.3: Putting $m_i = R_i, n = m_0 + \sum_{j=1}^{m_0} R_j, R_j \in \mathbb{N}_0$ and $\gamma_i = n - \sum_{t=1}^{i-1} R_t - i + 1, 1 \leq j \leq m_0$ (where m_0 is fixed number of failure of units to be observed) in (18), we get the single moment based on progressive type II censored order statistics from KPFDF.

Remark 2.4: Putting $\gamma_i = (n-i+1)\delta_i; \delta_1, \delta_2, \dots, \delta_n > 0$ in (18), the single moment of KPFDF from sequential order statistics can be obtained.

Remark 2.5: The result given in (18) is more general in the sense that for $(j < p)$, inverse moments and for $(j > p)$, the simple moments of KPFDF based on gos can be obtained.

Table 1: Mean of KPFDF based on order statistics
 $n = 6, m = 0, k = 1, \alpha = 1, \theta = 2$

	$\beta=1$	$\beta=2$	$\beta=3$	$\beta=4$	$\beta=5$	$\beta=6$	$\beta=7$	$\beta=8$
$r = 1$	0.3410	0.2482	0.2047	0.1781	0.1598	0.1462	0.1355	0.1269
$r = 2$	0.5115	0.3807	0.3165	0.2766	0.2488	0.2279	0.2116	0.1983
$r = 3$	0.6394	0.4885	0.4100	0.3602	0.3249	0.2983	0.2774	0.2603
$r = 4$	0.7459	0.5883	0.4999	0.4419	0.4003	0.3685	0.3433	0.3226
$r = 5$	0.8392	0.6894	0.5958	0.5316	0.4844	0.4477	0.4183	0.3939
$r = 6$	0.9231	0.8049	0.7160	0.6496	0.5983	0.5572	0.5235	0.4952

From table 1 to 6, it can be clearly seen that means and variances are decrease as β increases for order statistics and gos and progressive type-II censored order statistics and gos. Moreover, in table 3 and 4, by putting different values of R_i s, one can obtain mean and variance for various censoring schemes in the similar way.

3 Product moments of gos from KPFDF

In this Section, we have deduced the exact and explicit expressions for product moments of KPFDF defined in (14) based on gos in terms of Gauss hypergeometric function. We have also obtained the expression for order statistics, progressive

Table 2: Variance of KPDFD based on order statistics
$$n = 6, m = 0, k = 1, \alpha = 1, \theta = 2$$

	$\beta=1$	$\beta=2$	$\beta=3$	$\beta=4$	$\beta=5$	$\beta=6$	$\beta=7$	$\beta=8$
$r = 1$	0.02662	0.01530	0.01070	0.00828	0.00676	0.00563	0.00494	0.00430
$r = 2$	0.02407	0.01587	0.01163	0.00919	0.00760	0.00646	0.00563	0.00498
$r = 3$	0.01977	0.01547	0.01210	0.00976	0.00824	0.00712	0.00615	0.00554
$r = 4$	0.01503	0.01450	0.01220	0.01042	0.00896	0.00791	0.00695	0.00623
$r = 5$	0.01004	0.01323	0.01262	0.01130	0.01006	0.00906	0.00823	0.00754
$r = 6$	0.00499	0.01114	0.01304	0.01322	0.01264	0.01193	0.01125	0.01048

Table 3: Mean of KPDFD based on progressive type-II censored order statistics
$$n = 20, m_0 = 6, \alpha = 1, \theta = 2, \text{ censoring scheme } (R_1, R_2, R_3, R_4, R_5, R_6) = (2, 0, 4, 0, 0, 8)$$

	$\beta=1$	$\beta=2$	$\beta=3$	$\beta=4$	$\beta=5$	$\beta=6$	$\beta=7$	$\beta=8$
$r = 1$	0.00430	0.00120	0.00053	0.00030	0.00019	0.00014	0.00010	0.00008
$r = 2$	0.01450	0.00400	0.00180	0.00110	0.00068	0.00048	0.00035	0.00027
$r = 3$	0.03270	0.00940	0.00440	0.00250	0.00160	0.00120	0.00085	0.00066
$r = 4$	0.06310	0.01900	0.00900	0.00520	0.00340	0.00240	0.00180	0.00140
$r = 5$	0.11370	0.03650	0.01770	0.01040	0.00690	0.00490	0.00360	0.00280
$r = 6$	0.20410	0.07220	0.03640	0.02190	0.01460	0.01040	0.00780	0.00610

Table 4: Variance ($\times 10^{-3}$) of KPDFD based on progressive type-II censored order statistics
$$n = 20, m_0 = 6, \alpha = 1, \theta = 2, \text{ censoring scheme } (R_1, R_2, R_3, R_4, R_5, R_6) = (2, 0, 4, 0, 0, 8)$$

	$\beta=1$	$\beta=2$	$\beta=3$	$\beta=4$	$\beta=5$	$\beta=6$	$\beta=7$	$\beta=8$
$r = 1$	0.75619	0.05926	0.01294	0.00428	0.00180	0.00088	0.00048	0.00029
$r = 2$	3.70360	0.32573	0.07389	0.02333	0.01033	0.00510	0.00280	0.00167
$r = 3$	11.3071	1.12840	0.25981	0.09098	0.03990	0.01807	0.01063	0.00634
$r = 4$	29.1839	3.32050	0.81270	0.29000	0.12653	0.06344	0.03465	0.02048
$r = 5$	67.7231	9.67750	2.50000	0.92080	0.40475	0.20567	0.11952	0.07151
$r = 6$	159.4319	30.87160	8.75040	3.59210	1.67720	0.88860	0.51040	0.30944

Table 5: Mean of KPDFD based on gos
$$n = 6, m = 1, k = 2, \alpha = 1, \theta = 2$$

	$\beta=1$	$\beta=2$	$\beta=3$	$\beta=4$	$\beta=5$	$\beta=6$	$\beta=7$	$\beta=8$
$r = 1$	0.2482	0.1781	0.1462	0.1269	0.1137	0.1039	0.0963	0.0901
$r = 2$	0.3807	0.2766	0.2279	0.1983	0.1779	0.1627	0.1508	0.1412
$r = 3$	0.4885	0.3602	0.2983	0.2603	0.2338	0.2141	0.1986	0.1861
$r = 4$	0.5883	0.4419	0.3685	0.3226	0.2904	0.2663	0.2473	0.2319
$r = 5$	0.6894	0.5316	0.4477	0.3939	0.3558	0.3269	0.3040	0.2854
$r = 6$	0.8049	0.6496	0.5572	0.4952	0.4500	0.4152	0.3874	0.3645

Table 6: Variance of KPDFD based on gos
$$n = 6, m = 1, k = 2, \alpha = 1, \theta = 2$$

	$\beta=1$	$\beta=2$	$\beta=3$	$\beta=4$	$\beta=5$	$\beta=6$	$\beta=7$	$\beta=8$
$r = 1$	0.01530	0.00828	0.00563	0.00430	0.00347	0.00290	0.00253	0.00218
$r = 2$	0.01587	0.00919	0.00646	0.00498	0.00405	0.00343	0.00296	0.00256
$r = 3$	0.01547	0.00976	0.00712	0.00554	0.00454	0.00386	0.00336	0.00297
$r = 4$	0.01450	0.01042	0.00791	0.00623	0.00517	0.00448	0.00384	0.00342
$r = 5$	0.01323	0.01130	0.00906	0.00754	0.00631	0.00544	0.00488	0.00435
$r = 6$	0.01114	0.01322	0.01193	0.01048	0.00920	0.00821	0.00742	0.00674

type-II censored order statistics and sequential order statistics by adjusting the parameter of *gos* i.e. m, k . Covariances based on order statistics, progressive type-II censored order statistics and *gos* from KPFDF for the parameters values $\alpha = 1, \theta = 2$ and $\beta = 1, 2, \dots, 8$ have been computed which are given in table 7, 8 and 9 respectively. The result for the product moment is summarized in form of theorem which is given as:

Theorem 3.1: For any $p, q, l \in \mathbb{R}$ and $\gamma_{1:r} = \min(\gamma_1, \gamma_2, \dots, \gamma_r) > \gamma_t, \forall t = r + 1, \dots, s$, the product moment of r^{th} and s^{th} *gos*, $1 \leq r \leq s \leq n$ from KPFDF is given by

$$\begin{aligned} \mu_{r,s,n,\tilde{m},k}^{q,l-p} &= E[X^q(r,n,\tilde{m},k)X^{l-p}(s,n,\tilde{m},k)] \\ &= \frac{\beta^2}{\left(\frac{q}{\alpha\theta} + 1\right)} c_{s-1} \sum_{j=1}^r \sum_{i=r+1}^s a_j(r)a_i^{(r)}(s) \mathcal{B}\left(\frac{l-p+q}{\alpha\theta} + 2, \beta\gamma_i\right) \\ &\quad \times {}_3F_2\left(\frac{q}{\alpha\theta} + 1, 1 - \beta(\gamma_j - \gamma_i), \frac{l-p+q}{\alpha\theta} + 2; \frac{q}{\alpha\theta} + 2, \frac{l-p+q}{\alpha\theta} + \beta\gamma_i + 2; 1\right) \end{aligned} \tag{21}$$

where ${}_3F_2(a, b, c; d, e; f)$ defined in (16).

Proof: The product moment of r^{th} and s^{th} *gos* is given by

$$\mu_{r,s,n,\tilde{m},k}^{q,l-p} = c_{s-1} \sum_{j=1}^r \sum_{i=r+1}^s a_j(r)a_i^{(r)}(s) \int_0^1 \int_0^y x^q y^{l-p} \left[\frac{\bar{F}(y)}{\bar{F}(x)}\right]^{\gamma_i} [\bar{F}(x)]^{\gamma_j} \frac{f(x)}{\bar{F}(x)} \frac{f(y)}{\bar{F}(y)} dx dy, \quad 0 \leq x < y \leq 1$$

from (14), we can re-write the above equation as

$$\begin{aligned} &= (\alpha\beta\theta)^2 c_{s-1} \sum_{j=1}^r \sum_{i=r+1}^s a_j(r)a_i^{(r)}(s) \\ &\quad \times \int_0^1 \int_0^y y^{l-p+\alpha\theta-1} (1-y^{\alpha\theta})^{\beta\gamma_i-1} x^{q+\alpha\theta-1} (1-x^{\alpha\theta})^{\beta(\gamma_j-\gamma_i)-1} dx dy, \quad 0 \leq x < y \leq 1 \end{aligned}$$

solving the aforesaid integral by using the results given in (15) and (16), we obtained the theorem.

Corollary 3.1: For $m_1 = m_2, \dots, m_{n-1} = m \neq -1$, the product moment from KPFDF of the *gos* by using (10) and (11) is given as

$$\begin{aligned} \mu_{r,s,n,m,k}^{q,l-p} &= \frac{c_{s-1}}{(m+1)^{s-2}(r-1)!(s-r-1)!} \sum_{i=0}^{r-1} \sum_{j=0}^{s-r-1} (-1)^{i+j} \binom{r-1}{i} \binom{s-r-1}{j} \mathcal{B}\left(\frac{l-p+q}{\alpha\theta} + 2, \beta\gamma_i\right) \\ &\quad \times {}_3F_2\left(\frac{q}{\alpha\theta} + 1, 1 - \beta(\gamma_j - \gamma_i), \frac{l-p+q}{\alpha\theta} + 2; \frac{q}{\alpha\theta} + 2, \frac{l-p+q}{\alpha\theta} + \beta\gamma_i + 2; 1\right) \end{aligned} \tag{22}$$

Remark 3.1: For $\theta = 1$, we get exact expression for product moments of Kumaraswamy distribution based on *gos*.

Remark 3.2: Putting $m = 0, k = 1$ in (22), an exact expression of product moment of order statistics from KPFDF is given by

$$\begin{aligned} \mu_{r,s,n,0,1}^{q,l-p} &= \frac{n!}{(n-s)!(r-1)!(s-r-1)!} \sum_{i=0}^{r-1} \sum_{j=0}^{s-r-1} (-1)^{i+j} \binom{r-1}{i} \binom{s-r-1}{j} \mathcal{B}\left(\frac{l-p+q}{\alpha\theta} + 2, \beta(n-i+1)\right) \\ &\quad \times {}_3F_2\left(\frac{q}{\alpha\theta} + 1, 1 + \beta(j-i), \frac{l-p+q}{\alpha\theta} + 2; \frac{q}{\alpha\theta} + 2, \frac{l-p+q}{\alpha\theta} + \beta(n-i+1) + 2; 1\right) \end{aligned} \tag{23}$$

Remark 3.3: At $m_i = R_i, n = m_0 + \sum_{j=1}^{m_0} R_j, R_j \in \mathbb{N}_0$ and $\gamma_i = n - \sum_{t=1}^{i-1} R_t - i + 1, 1 \leq j \leq m_0$ (where m_0 is fixed number of failure of units to be observed) in (21), we get the product moment of KPFDF from progressive type II censored order statistics.

Remark 3.4: If we put $\gamma_i = (n-i+1)\delta_i; \delta_1, \delta_2, \dots, \delta_n > 0$ in (21), the product moment of KPFDF from sequential order

statistics can be obtained.

Remark 3.5: By simply adjusting $l - p$ in (21), we can see that it contains some interesting results. For example if $l - p = -q$, then

$$\mu_{r,s,n,m,k}^{q,l-p} = \left[\frac{X(r,n,\tilde{m},k)}{X(s,n,\tilde{m},k)} \right]^q$$

gives the moments of quotients. For $l - p < 0$, $\mu_{r,s,n,m,k}^{q,l-p}$ represents the moments of the ratio of two *gos* of different powers while for $l - p > 0$, it is a product moments of two *gos*.

Table 7: Covariance of KPF D based on order statistics

$m = 0, k = 1, \alpha = 1, \theta = 2,$

r	s	$\beta=1$	$\beta=2$	$\beta=3$	$\beta=4$	$\beta=5$	$\beta=6$	$\beta=7$	$\beta=8$
1	2	0.11128	0.06211	0.04311	0.03304	0.02674	0.02248	0.01933	0.01704
1	3	0.12486	0.07125	0.04987	0.03835	0.03108	0.02619	0.02261	0.01987
1	4	0.13745	0.08068	0.05707	0.04420	0.03603	0.03033	0.02628	0.02316
1	5	0.14923	0.09089	0.06524	0.05092	0.04179	0.03535	0.03072	0.02711
1	6	0.16022	0.10292	0.07603	0.06031	0.04989	0.04264	0.03717	0.03296
2	3	0.18725	0.11013	0.07784	0.06017	0.04906	0.04142	0.03580	0.03148
2	4	0.20627	0.12433	0.08878	0.06907	0.05651	0.04782	0.04136	0.03653
2	5	0.22385	0.13985	0.10143	0.07956	0.06538	0.05547	0.04819	0.04259
2	6	0.24023	0.15827	0.11789	0.09382	0.07794	0.06671	0.05823	0.05170
3	4	0.25777	0.16052	0.11614	0.09093	0.07464	0.06338	0.05497	0.04853
3	5	0.27972	0.18003	0.13212	0.10422	0.08602	0.07325	0.06376	0.05647
3	6	0.30027	0.20341	0.15324	0.12271	0.10231	0.08769	0.07668	0.06820
4	5	0.32644	0.21793	0.16246	0.12929	0.10719	0.09162	0.08000	0.07093
4	6	0.35046	0.24568	0.18757	0.15154	0.12690	0.10917	0.09578	0.08525
5	6	0.39413	0.28910	0.22541	0.18417	0.15548	0.13444	0.11842	0.10574

Table 8: Covariance($\times 10^{-3}$) of KPF D based on progressive type-II censored order statistics
 $n = 20, m_0 = 6, \alpha = 1, \theta = 2,$ censoring scheme $(R_1, R_2, R_3, R_4, R_5, R_6) = (2, 0, 4, 0, 0, 8)$

r	s	$\beta=1$	$\beta=2$	$\beta=3$	$\beta=4$	$\beta=5$	$\beta=6$	$\beta=7$	$\beta=8$
1	2	0.86110	0.08234	0.02381	0.00621	0.00263	0.00109	0.00080	0.00066
1	3	0.97125	0.13185	0.02880	0.00863	0.00452	0.00167	0.00122	0.00089
1	4	1.27068	0.15720	0.03635	0.01354	0.00687	0.00288	0.00144	0.00111
1	5	1.97291	0.19579	0.04366	0.01717	0.00815	0.00368	0.00167	0.00128
1	6	2.10292	0.26302	0.06234	0.02003	0.00947	0.00413	0.00199	0.00143
2	3	4.32113	0.46167	0.05012	0.03486	0.01846	0.00712	0.00314	0.00312
2	4	5.52033	0.68971	0.06872	0.04390	0.02138	0.00889	0.00415	0.00386
2	5	7.38454	0.83655	0.09957	0.05589	0.02643	0.01272	0.00656	0.00445
2	6	9.51827	0.94329	0.15674	0.07170	0.03325	0.01542	0.00944	0.00522
3	4	14.66555	1.49928	0.33368	0.09986	0.04791	0.02794	0.01786	0.00987
3	5	17.10680	2.01068	0.43726	0.12647	0.07009	0.03616	0.02039	0.01214
3	6	22.03614	2.62775	0.68789	0.18690	0.09588	0.04269	0.02646	0.01677
4	5	36.19298	5.22588	0.96726	0.37109	0.19881	0.09983	0.05312	0.03772
4	6	49.25673	7.71122	1.79768	0.65485	0.32324	0.13542	0.09911	0.04832
5	6	79.89013	18.08176	5.31742	1.94588	0.89872	0.57747	0.34524	0.14367

Table 9: Covariance of KPFDF based on *gos*

$$m = 1, k = 2, \alpha = 1, \theta = 2,$$

r	s	$\beta=1$	$\beta=2$	$\beta=3$	$\beta=4$	$\beta=5$	$\beta=6$	$\beta=7$	$\beta=8$
1	2	0.06211	0.03304	0.02248	0.01704	0.01367	0.01150	0.00988	0.00868
1	3	0.07125	0.03835	0.02619	0.01987	0.01602	0.01346	0.01157	0.01013
1	4	0.08068	0.04420	0.03033	0.02316	0.01868	0.01563	0.01349	0.01181
1	5	0.09089	0.05092	0.03535	0.02711	0.02195	0.01844	0.01592	0.01399
1	6	0.10292	0.06031	0.04264	0.03296	0.02684	0.02266	0.01959	0.01726
2	3	0.11013	0.06017	0.04142	0.03148	0.02551	0.02137	0.01835	0.01612
2	4	0.12433	0.06907	0.04782	0.03653	0.02954	0.02477	0.02141	0.01876
2	5	0.13985	0.07956	0.05547	0.04259	0.03460	0.02911	0.02516	0.02210
2	6	0.15827	0.09382	0.06671	0.05170	0.04215	0.03565	0.03088	0.02723
3	4	0.16052	0.09093	0.06338	0.04853	0.03940	0.03309	0.02859	0.02514
3	5	0.18003	0.10422	0.07325	0.05647	0.04591	0.03861	0.03343	0.02939
3	6	0.20341	0.12271	0.08769	0.06820	0.05579	0.04721	0.04086	0.03607
4	5	0.21793	0.12929	0.09162	0.07093	0.05788	0.04885	0.04232	0.03722
4	6	0.24568	0.15154	0.10917	0.08525	0.06992	0.05923	0.05140	0.04537
5	6	0.28910	0.18417	0.13444	0.10574	0.08709	0.07407	0.06443	0.05697

4 Conditional moments of *gos* from KPFDF

In this Section, we have obtained the conditional moments of s^{th} *gos* given r^{th} *gos* of the KPFDF in terms of Gauss hypergeometric function. The result can be reduced in form of order statistics, progressive type II censored order statistics and sequential order statistics by adjusting the parameters of *gos*.

Theorem 4.1: The conditional moment of s^{th} *gos* given r^{th} *gos* ($X(s, n, \tilde{m}, k) | X(r, n, \tilde{m}, k) = x$), $1 \leq r \leq s \leq n$, from KPFDF is given by

$$\mu_{s|r, n, \tilde{m}, k}^q(y|x) = \int_x^1 y^q f_{s|r}(x, y|x=r) dy = \frac{c_{s-1}}{c_{r-1}} \sum_{j=r+1}^s \frac{a_j^{(r)}(s)}{\gamma_j} {}_2F_1\left(\beta\gamma_j, -\frac{q}{\alpha\theta}; \beta\gamma_j + 1; 1 - x^{\alpha\theta}\right) \tag{24}$$

provided that $q > 0$ and ${}_2F_1(a, b; c; d)$ defined in (15).

Proof: In view of (4) and (14), the q^{th} conditional moment of $X(s, n, \tilde{m}, k)$ given $X(r, n, \tilde{m}, k) = x$, from the KPFDF is written as

$$\begin{aligned} \mu_{X(s, n, \tilde{m}, k) | X(r, n, \tilde{m}, k)}^q(y|x) &= \int_x^1 y^q f_{X(s, n, \tilde{m}, k) | X(r, n, \tilde{m}, k)}(y|x) dy \\ &= \alpha\beta\theta \frac{c_{s-1}}{c_{r-1}} \sum_{j=r+1}^s a_j^r(s) (1 - x^{\alpha\theta})^{-\beta\gamma_j} \int_x^1 y^{q+\alpha\theta-1} (1 - y^{\alpha\theta})^{\beta\gamma_j-1} dy \end{aligned}$$

Setting $z = y^{\alpha\theta}$ and after some algebraic simplification, we get

$$\mu_{X(s, n, \tilde{m}, k) | X(r, n, \tilde{m}, k)}^q(y|x) = \beta \frac{c_{s-1}}{c_{r-1}} \sum_{j=r+1}^s a_j^r(s) (1 - x^{\alpha\theta})^{-\beta\gamma_j} \int_{x^{\alpha\theta}}^1 z^{q/\alpha\theta} (1 - z)^{\beta\gamma_j-1} dz$$

Now, by using (15), the result can be established.

Theorem 4.2: For any $q > 0$, the conditional moment of r^{th} given s^{th} *gos* ($X(r, n, \tilde{m}, k) | X(s, n, \tilde{m}, k) = y$), $1 \leq r \leq s \leq n$, from KPFDF is given by

$$\mu_{r|s, n, \tilde{m}, k}^q(x|y) = \frac{\sum_{j=1}^r \sum_{i=r+1}^s a_j(r) a_i^{(r)}(s) (1 - y^{\alpha\theta})^{\beta(\gamma_j - \gamma_i)}}{\sum_{t=1}^s a_t(s) (\gamma_j - \gamma_i)} {}_2F_1\left[\beta(\gamma_j - \gamma_i), -\frac{q}{\alpha\theta}; \beta(\gamma_j - \gamma_i) + 1; 1 - y^{\alpha\theta}\right] \tag{25}$$

Proof: In view of (5) and (14), we can proof the theorem in the similar way of theorem 4.1.

5 Shannon entropy of KPFDF based on gos

Shannon [32] introduced the concept of entropy and it is a mathematical measure of information which measures the average reduction of uncertainty of a random variable X . For a continuous X with pdf $f(x)$, the Shannon entropy is defined as

$$H(X) = - \int_{-\infty}^{+\infty} f_X(x) \ln f_X(x) dx \quad (26)$$

Wong and Chen [33] have deduced the entropy of order sequence and order statistics. Shannon entropy in record data was discussed in [34, ?]. An exact form of Shannon entropy based on gos from Pareto-type distributions given in [36]. Khan and Sharma [37] have obtained an analytic and exact expression for Shannon entropy based on gos from Nadarajah and Haghighi distribution. Here, we have deduced an exact and analytical expression of Shannon entropy based on gos from KPFDF.

Let $\mathbf{X}(n, \tilde{m}, k) = (X(1, n, \tilde{m}, k), \dots, X(n, n, \tilde{m}, k))$ be the vector of first n gos then the joint pdf of these n gos from KPFDF is given by

$$f_{\mathbf{X}(n, \tilde{m}, k)}(\mathbf{x}) = k(\alpha\beta\theta)^n \left(\prod_{j=1}^{n-1} \gamma_j \right) \left(\prod_{j=1}^{n-1} x_j^{\alpha\theta-1} (1-x_j^{\alpha\theta})^{\beta(m_j+1)-1} \right) x_n^{\alpha\theta-1} (1-x_n^{\alpha\theta})^{\beta k-1} \quad (27)$$

Theorem 5.1: The Shannon entropy of the vector $\mathbf{X}(n, \tilde{m}, k)$ is given by

$$\begin{aligned} H(\mathbf{X}(n, \tilde{m}, k)) = & -\ln k - n \ln \alpha - n \ln \beta - n \ln \theta - \sum_{j=1}^{n-1} \ln \gamma_j + \left(1 - \frac{1}{\alpha\theta}\right) c_{j-1} \sum_{i=1}^j \sum_{j=1}^n \frac{a_i(j)}{\gamma_i} [\Psi(\beta\gamma_i + 1) \\ & - \Psi(1)] + \frac{1}{\beta} \sum_{i=1}^j \sum_{j=1}^{n-1} \frac{\beta(m_j+1)-1}{\gamma_i} + \frac{(\beta k-1)}{\beta} \sum_{i=1}^n \frac{1}{\gamma_i} \end{aligned} \quad (28)$$

where $\Psi(z) = \frac{d}{dz} \ln \Gamma z$.

Proof: From (26),

$$H(\mathbf{X}(n, \tilde{m}, k)) = -E(\ln f_{\mathbf{X}(n, \tilde{m}, k)})$$

from (27), we have

$$\begin{aligned} H(\mathbf{X}(n, \tilde{m}, k)) = & -\ln k - n \ln \alpha - n \ln \beta - n \ln \theta - \sum_{j=1}^{n-1} \ln \gamma_j - (\alpha\theta - 1) \sum_{j=1}^n E(\ln x_j) - \sum_{j=1}^{n-1} (\beta(m_j+1)-1) E(\ln(1-x_j^{\alpha\theta})) \\ & - (\beta k-1) E[\ln(1-x_n^{\alpha\theta})] \end{aligned} \quad (29)$$

In view of (2),

$$E(\ln x_j) = \alpha\beta\theta c_{j-1} \sum_{i=1}^j a_i(j) \int_0^1 \ln x_j x_j^{\alpha\theta-1} (1-x_j^{\alpha\theta})^{\beta\gamma_i-1} dx_j$$

putting $(1-x_j^{\alpha\theta}) = u$ and doing some mathematical calculations, we get

$$E(\ln x_j) = \frac{\beta c_{j-1}}{\alpha\theta} \sum_{i=1}^j a_i(j) \int_0^1 u^{\beta\gamma_i-1} \ln(1-u) du$$

Using the result given in (17), we get

$$E(\ln x_j) = -\frac{c_{j-1}}{\alpha\theta} \sum_{i=1}^j \frac{a_i(j)}{\gamma_i} [\Psi(\beta\gamma_i + 1) - \Psi(1)] \quad (30)$$

Similarly, we get

$$E[\ln(1-x_j^{\alpha\theta})] = -\frac{c_{j-1}}{\beta} \left(\sum_{i=1}^j \frac{a_i(j)}{\gamma_i^2} \right) = -\frac{1}{\beta} \left(\sum_{i=1}^j \frac{1}{\gamma_i} \right) \quad (31)$$

and

$$E[\ln(1 - x_n^{\alpha\theta})] = -\frac{1}{\beta} \left(\sum_{i=1}^n \frac{1}{\gamma_i} \right) \tag{32}$$

(see [38], p-309).

Putting the values from (30), (31) and (32) in equation (29), we get the theorem.

6 Estimation for the parameters of KPFDF based on gos

In this Section, we have obtained MLE and UMVUE for the parameters of KPFDF defined in (14) based on gos. MLE is obtained for all the shape parameters of KPFDF and UMVUE is derived for the parameter β . In order to obtain UMVUE, we have assumed that α and θ to be known. An appropriate literature is available on the theory of estimation for the continuous random variable based on gos. MLE and Bayesian estimators based on gos for the parameter of Burr type XII distribution have been obtained by Jaheen [39]. Malinowska *et. al.* [40] have derived MLE, minimum variance linear unbiased estimators (MVLUE) and Best linear invariant estimators (BLIE) for the location and scale parameters of Burr-XII distribution based on gos. El-Deen *et. al.* [26] obtained the MLE and Bayes estimators using different priors for Kumaraswamy distribution based on gos. Khan and Iqar [27] obtained the expressions for MLE and UMVUE for the parameter of top-Leone distribution based on dual gos. MLE, UMVUE and Bayes estimates of stress-strength reliability based on gos for exponential distribution have been obtained in [41].

6.1 MLE of KPFDF based on gos

In this Section we have obtained MLE for the parameters of KPFDF based on gos. From (1) and (14), the likelihood function based on gos from KPFDF is written as

$$L(\alpha, \beta, \theta | \underline{X}) = k(\alpha\beta\theta)^n \left(\prod_{j=1}^{n-1} \gamma_j \right) \left(\prod_{j=1}^n x_j^{\alpha\theta-1} \right) \left(\prod_{j=1}^{n-1} (1 - x_j^{\alpha\theta})^{\beta(m_j+1)-1} \right) (1 - x_n^{\alpha\theta})^{\beta k-1} \tag{33}$$

where $\underline{X} = (X(1, n, \tilde{m}, k), X(2, n, \tilde{m}, k), \dots, X(n, n, \tilde{m}, k))$. Thus, the log-likelihood function is given by

$$\ln L(\alpha, \beta, \theta | \underline{X}) = \ln k + n \ln \alpha + n \ln \beta + n \ln \theta + \sum_{j=1}^{n-1} \ln \gamma_j + (\alpha\theta - 1) \sum_{j=1}^n \ln x_j + \sum_{j=1}^{n-1} [\beta(m_j + 1) - 1] \ln(1 - x_j^{\alpha\theta}) + (\beta k - 1) \ln(1 - x_n^{\alpha\theta}) \tag{34}$$

Differentiating (34) with respect to α , β and θ and equating to zero, we have

$$\frac{n}{\alpha} + \theta \sum_{j=1}^n \ln x_j - \sum_{j=1}^{n-1} [\beta(m_j + 1) - 1] \frac{\theta x_j^{\alpha\theta} \ln x_j}{1 - x_j^{\alpha\theta}} - (\beta k - 1) \frac{\theta x_n^{\alpha\theta} \ln x_n}{1 - x_n^{\alpha\theta}} = 0 \tag{35}$$

$$\frac{n}{\beta} + \sum_{j=1}^{n-1} (m_j + 1) \ln(1 - x_j^{\alpha\theta}) + k \ln(1 - x_n^{\alpha\theta}) = 0 \tag{36}$$

and

$$\frac{n}{\theta} + \alpha \sum_{j=1}^n \ln x_j - \sum_{j=1}^{n-1} [\beta(m_j + 1) - 1] \frac{\alpha x_j^{\alpha\theta} \ln x_j}{1 - x_j^{\alpha\theta}} - (\beta k - 1) \frac{\alpha x_n^{\alpha\theta} \ln x_n}{1 - x_n^{\alpha\theta}} = 0 \tag{37}$$

Exact expression for MLE of α , β and θ can't be obtained directly so we use numerical computation technique to obtain the MLE of α , β and θ .

6.2 UMVUE of KPDF based on gos

Here, we have obtained UMVUE of parameter β of KPDF by assuming that α and θ are known. The joint *pdf* of n gos from KPDF can be re-written as

$$f(\underline{X}) = k(\alpha\beta\theta)^n \left(\prod_{j=1}^{n-1} \gamma_j \right) \left(\prod_{j=1}^n \frac{x_j^{\alpha\theta-1}}{1-x_j^{\alpha\theta}} \right) \left[\prod_{j=1}^{n-1} (1-x_j^{\alpha\theta})^{(m_j+1)} (1-x_n^{\alpha\theta})^k \right]^\beta \quad (38)$$

from (36), we have

$$\hat{\beta} = \frac{n}{\zeta} \quad (39)$$

where $\zeta = -\sum_{j=1}^{n-1} (m_j+1) \ln(1-x_j^{\alpha\theta}) - k \ln(1-x_n^{\alpha\theta})$.

Using normalized spacing of gos (Kamps[1], p-81), it can be clearly seen that ζ follows gamma distribution with shape parameter n and scale parameter β and the bias of $\hat{\beta}$ is $\frac{\beta}{n-1}$. Further, in view of (38), ζ is complete and sufficient statistics for β . From the property of gamma distribution, an unbiased estimator of ζ is $\frac{n-1}{\beta}$. Hence the UMVUE of β is

$$\hat{\beta}_{UMVUE} = \frac{n-1}{\zeta}$$

6.3 BLUE of KPDF based on gos

The results given in (18) and (21) allows us to evaluate means, variances and covariances of KPDF based on gos. By inserting location and scale parameter in KPDF, we have the *pdf* given by

$$f(x) = \frac{\alpha\beta\theta}{\sigma} \left(\frac{x-\mu}{\sigma} \right)^{\alpha\theta-1} \left[1 - \left(\frac{x-\mu}{\sigma} \right)^{\alpha\theta} \right]^{\beta-1}, \quad \mu < x \leq \mu + \sigma, \quad \alpha, \beta, \theta, \mu, \sigma > 0. \quad (40)$$

Let $X(1, n, \tilde{m}, k), X(2, n, \tilde{m}, k), \dots, X(n, n, \tilde{m}, k)$ be the n gos from the distribution given in (40), then

$$Y(i, n, \tilde{m}, k) = \frac{X(i, n, \tilde{m}, k) - \mu}{\sigma}, \quad i = 1, 2, \dots, n \quad (41)$$

be the vector of n gos from a population with *pdf* given in (40). Thus the best linear unbiased estimators (BLUE) of μ and σ can be written as

$$\hat{\mu} = a_1 X(1, n, \tilde{m}, k) + a_2 X(2, n, \tilde{m}, k) + \dots + a_n X(n, n, \tilde{m}, k) \quad (42)$$

$$\hat{\sigma} = b_1 X(1, n, \tilde{m}, k) + b_2 X(2, n, \tilde{m}, k) + \dots + b_n X(n, n, \tilde{m}, k) \quad (43)$$

Here a_i 's and b_i 's are the entries of the matrix $\Delta = (A'\Sigma^{-1}A)^{-1}A'\Sigma^{-1}$ with $A = (\underline{1} \quad \underline{\mu})$, $\underline{1}' = (1, \dots, 1)_{1 \times n}$, $\underline{\mu}' = (\mu_1, \dots, \mu_n)_{1 \times n}$, where $\underline{\mu}$ is the mean vector and Σ^{-1} is the inverse of covariance matrix $\Sigma = (\sigma_{r \times s})_{n \times n}$. Moreover, variances and covariances of these estimators are given by

$$V(\hat{\mu}) = d_{11}\sigma^2, \quad V(\hat{\sigma}) = d_{22}\sigma^2 \quad \text{and} \quad \text{covar}(\hat{\mu}, \hat{\sigma}) = d_{12}\sigma^2,$$

where

$$D = \begin{pmatrix} d_{11} & d_{12} \\ d_{21} & d_{22} \end{pmatrix} \sigma^2 = (A'\Sigma^{-1}A)^{-1}.$$

In context of gos, BLUE for location and scale parameter of Weibull distribution was obtained in [42]. Similarly, in case of order statistics, record values and progressive type II censoring, the aforesaid written formula is used to obtain BLUE of location and scale parameter for a family of distribution (for order statistics see [44], in case of records see [45] and in case of progressive type II censoring, see [46]).

The results given in (18) and (21) can also be used to predict the future gos. Suppose we have observed only first r gos

i.e. $\underline{Y} = (Y(1, n, \tilde{m}, k), Y(2, n, \tilde{m}, k), \dots, Y(r, n, \tilde{m}, k))$ and our target is to predict $Y(s, n, \tilde{m}, k), 1 \leq r < s$, when F belongs to location scale family of distribution then the formula for best linear unbiased predictor (BLUP) is given by

$$\hat{Y}(s, n, \tilde{m}, k) = (\hat{\mu} + \hat{\sigma}\mu) W' \Sigma^{-1} (\underline{X} - \hat{\mu} \cdot 1 - \sigma \underline{\mu})$$

where μ is the mean of first r gos and W' is the vector of the covariances between the s^{th} future gos and the first r recorded observations.

7 Real Example

In this Section, we consider a real data set as an application of estimation method described in this paper. The real data deals with the monthly water capacity of Shasta Reservoir in California in the month of February from 1991 to 2010, (http://cdec.water.ca.gov/reservoir_map.html) and used by several authors for inference purpose, like [22, ?, ?]. The maximum capacity of the reservoir is 4,552,000 AF. The data is given in the table-10 which contain the actual capacity and proportion of total capacity of water. We use proportion of total capacity of water for illustration purpose. Before

Table 10: Monthly capacity for August and proportion of total capacity for Shasta reservoir.

Year	Capacity	Proportion of Total Capacity	Year	Capacity	Proportion of Total Capacity
1991	1,542,838	0.338936	2001	3,495,969	0.768007
1992	1,966,077	0.431915	2002	3,839,544	0.843485
1993	3,459,209	0.759932	2003	3,584,283	0.787408
1994	3,298,496	0.724626	2004	3,868,600	0.849868
1995	3,448,519	0.757583	2005	3,168,056	0.695970
1996	3,694,201	0.811556	2006	3,834,224	0.842316
1997	3,574,861	0.785339	2007	3,772,193	0.828689
1998	3,567,220	0.783660	2008	2,641,041	0.580194
1999	3,712,733	0.815627	2009	1,960,458	0.430681
2000	3,857,423	0.847413	2010	3,380,147	0.742563

progressing further, first we check whether the given data follows KPFDF or not. We use Kolmogorov-Smirnov (K-S) test which show that the K-S statistics and p -value for $KPFDF(1, 1.5, 2, 0, 1)$ are 0.25 and 0.5713 respectively. Based on the value of K-S statistics and p -value, we conclude that that the given data is perfectly fitted for $KPFDF(1, 1.5, 2, 0, 1)$.

Now, we find the BLUE based on progressive type II censoring for $n = 20, m_0 = 6, \alpha = 1, \beta = 1.5$ and $\theta = 2$, censoring scheme $(R_1, R_2, R_3, R_4, R_5, R_6) = (2, 0, 4, 0, 0, 8)$. The Mean and variance-covariance matrix for the aforesaid values are given by

By following the procedure defined in Section (6.3) and using the values given in table 11-12, the coefficients of BLUEs are given by

where $i = 1, 2, \dots, 6$, a and b are the coefficient of μ and σ respectively. Also, $\sum_{i=1}^6 a_i = 1$ and $\sum_{i=1}^6 b_i = 0$. The variance of μ , σ and variance-covariance of μ, σ are 0.06866991, 4.506055 and -2.740943 respectively. From table 10, we examine that there are $n = 20$ units and out of 20 we select $m_0 = 6$ units based on progressive type-II censoring procedure discussed in [46], for censoring scheme $(R_1, R_2, R_3, R_4, R_5, R_6) = (2, 0, 4, 0, 0, 8)$ which are 0.580194, 0.695970, 0.724626, 0.78366, 0.815627, 0.843485. The MLE of α, β and θ are 1.625015 1.013204 and 2.186006 respectively. If we fixed $\alpha = 1, \theta = 2$, the UMVUE for β is 1.303058 and mean squared error is 0.038786 for the censored samples. Now, by using the values of the coefficients of μ, σ given in table-13, the BLUEs of μ, σ are given by

Table 11: Mean of KPFDF based on progressive type-II censored sample
 $n = 20, m_0 = 6, \alpha = 1, \beta = 1.5, \theta = 2$, censoring scheme $(R_1, R_2, R_3, R_4, R_5, R_6) = (2, 0, 4, 0, 0, 8)$

$r = 1$	$r = 2$	$r = 3$	$r = 4$	$r = 5$	$r = 6$
0.00200	0.00690	0.01450	0.02990	0.05110	0.07860

Table 12: Variance-covariance of KPDFD based on progressive type-II censored sample
 $n = 20, m_0 = 6, \alpha = 1, \beta = 1.5, \theta = 2$, censoring scheme $(R_1, R_2, R_3, R_4, R_5, R_6) = (2, 0, 4, 0, 0, 8)$

	$s = 1$	$s = 2$	$s = 3$	$s = 4$	$s = 5$	$s = 6$
$r = 1$	0.00002	0.11689	0.13477	0.15324	0.16870	0.18214
$r = 2$	0.11689	0.00009	0.18390	0.20889	0.22975	0.24796
$r = 3$	0.13477	0.18390	0.00025	0.24597	0.27036	0.29166
$r = 4$	0.15324	0.20889	0.24597	0.00081	0.31107	0.33505
$r = 5$	0.16870	0.22975	0.27036	0.31107	0.00169	0.37008
$r = 6$	0.18214	0.24796	0.29166	0.33505	0.37008	0.00302

Table 13: Coefficients of BLUEs for μ and σ

a_i	0.363963	0.356948	0.277355	0.147521	0.005978	-0.151767
b_i	-14.527661	-3.530057	0.443028	3.576835	5.939415	8.098439

$$\hat{\mu} = 0.580194 \times 0.363963 + 0.695970 \times 0.356948 + 0.724626 \times 0.277355 + 0.78366 \times 0.147521 + 0.815627 \times 0.005978 + 0.843485 \times (-0.151767) = 0.655401$$

$$\hat{\sigma} = 0.580194 \times (-14.527661) + 0.695970 \times (-3.530057) + 0.724626 \times 0.443028 + 0.78366 \times 3.576835 + 0.815627 \times 5.939415 + 0.843485 \times 8.098439 = 3.765914$$

8 Conclusion

In this paper, we consider the KPDFD and Kumaraswamy distribution as the reduced form of KPDFD. For these distributions, we deduce exact and explicit expressions for ratio, inverse and conditional moments based on gos . Moreover, based on gos , Shannon entropy and statistical estimation by using the methods of MLE, UMVUE and BLUE for the parameters of underlying distributions. Further, by adjusting the parameter values of gos , we obtain the expressions for order statistics, progressive type-II censored order statistics and sequential order statistics. Also, means and variance-covariance matrices based on order statistics, progressive type-II censored order statistics and gos are computed. We also computed MLE, UMVUE and BLUE for the parameters of KPDFD of a real data set based on progressive type-II censored order statistics which shows that UMVUE perform better than the other described method of estimation.

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Conflict of Interest

The authors declare that they have no conflict of interest.

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