

PREDICTIVE DISTRIBUTIONS WITH SEVERAL PRIORS FROM THE EXPONENTIAL MODEL UNDER CENSORING

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Abstract

In this paper, the predictive distributions for more than one future response assuming noninformative and informative priors for the parameter of an exponential model given type II censored samples are derived. Closed form representations of the predictive distributions are provided for a set of future responses and total failure times.

Keywords and phrases: exponential life model, predictive density, Bayesian inference, modified Bessel function.

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