



Research article**Statistical inference for a one-parameter lifetime model under unified progressive hybrid censoring with binomial random removals****Ehab M. Almetwally**^{1,2,*}¹ Department of Mathematics and Statistics, College of Science, Imam Mohammad Ibn Saud Islamic University (IMSIU), Riyadh 11432, Saudi Arabia² Faculty of Business Administration, Delta University for Science and Technology, Gamasa 11152, Egypt*** Correspondence:** Email: emalmetwally@imamu.edu.sa, ehab.metwaly@deltauniv.edu.eg.

Abstract: A unified progressive hybrid censoring scheme is introduced by combining progressive and hybrid plans, allowing tests to be terminated either after a predetermined number of failures or at a fixed time. Both likelihood and Bayesian procedures are developed for estimating the parameter, reliability, and hazard rate of a one-parameter lifetime model when data are generated under this scheme. Maximum likelihood estimates are obtained via the Newton-Raphson algorithm, and asymptotic confidence intervals are constructed using the delta method with the Fisher information matrix. In addition, parametric bootstrap methods are employed for constructing confidence intervals. Within the Bayesian framework, Markov chain Monte Carlo techniques are employed under non-informative and informative independent gamma priors, with computational intractability addressed through the Metropolis-Hastings algorithm. Progressive censoring with binomial random removals has also been considered within this framework to enhance flexibility in test termination and data collection. Extensive Monte Carlo simulations are conducted to compare the efficiency of the likelihood and Bayesian estimators across multiple censoring designs, and the superiority of Bayesian inference with informative priors is demonstrated. The applicability of the proposed estimators is illustrated using three real datasets: tensile strength of polyester fibers, aircraft air-conditioning failures, and ordered failure times. The one-parameter model is further compared with ten standard unit distributions. The censoring framework is successfully applied to these datasets, confirming its practical value in modeling reliability and failure behavior.

Keywords: progressive hybrid censoring; binomial random removals; one-parameter lifetime model; maximum likelihood; Bayesian inference; MCMC; reliability

Mathematics Subject Classification: 62N02, 62F15, 62N05

1. Introduction

Censoring and life-testing are key for time-to-event analyses when complete follow-up isn't available. They let investigators extract valid conclusions from partial data common in medicine, engineering, and the social sciences while keeping studies efficient and affordable so decisions can be made sooner. Used well, they inform public health, strengthen product reliability, and guide policy. Hybrid censoring blends Type-I (time-limited) and Type-II (failure-count) schemes: the experiment stops at the earlier of a prechosen number of failures r or a fixed time t . Although this guarantees the test lasts no longer than t , a practical drawback is that too few failures may be observed by t to support strong inference.

Hybrid censoring which combines elements of Type-I and Type-II designs terminates a test either by time or by failure count. For information about Type-I and Type-II censored sample, see [1]. A common specification sets the stopping time as $T^\bullet = \min\{X_{k:n}, T\}$, where $k \in \{1, \dots, n\}$ is the target number of failures and $T > 0$ is a preset time limit. While this caps the test duration at T , a drawback is that too few failures may be observed by T to support reliable inference. To distinguish variants, [2] named the min rule Type-I hybrid censoring (HCT1) and proposed the complementary Type-II hybrid censoring (HCT2) with $T^\bullet = \max\{X_{k:n}, T\}$.

Childs et al. [2] referred to this scheme as Type-I hybrid censoring (HCT1) and introduced a companion design, Type-II hybrid censoring (HCT2), where the test ends at $\max\{Y_{m:m:n}, t\}$. Although HCT2 guarantees at least m failures, it may considerably lengthen the experiment when failures are sparse. To overcome the drawbacks of both HCT1 and HCT2, Chandrasekar et al. [3] proposed two generalized extensions, namely generalized HCT1 (GHCT1) and generalized HCT2 (GHCT2), collectively termed generalized hybrid censoring schemes. Under the GHCT1 scheme, n items enter a life test at time zero, with three prespecified quantities: integers $r, m \in \{1, 2, \dots, n\}$ (with $r \leq m$ indicating failure-count requirements), and a censoring time $t \in (0, \infty)$. The stopping rule is: if $Y_{r:m:n} < t$, terminate at $\min\{Y_{m:m:n}, t\}$; otherwise, stop at $Y_{r:m:n}$. This extends HCT1 by permitting the test to continue beyond t when needed while guaranteeing observation of at least r failures. In contrast, GHCT2 tests n items with a fixed failure threshold $r \in \{1, 2, \dots, n\}$ and two predetermined time bounds $t_1, t_2 \in (0, \infty)$ satisfying $t_1 < t_2$.

Under GHCT2, the stopping rule is: stop at t_1 if $Y_{r:n} < t_1$; stop at $Y_{r:n}$ if $t_1 < Y_{r:n} < t_2$; otherwise, stop at t_2 when $Y_{r:n} \geq t_2$. Although this modification of HCT2 confines the experiment to the interval $[t_1, t_2]$, it can still yield fewer, possibly no failures before t_2 , echoing the limitation seen in HCT1. Hence, residual drawbacks persist in both generalized plans: in GHCT1, reliance on a single censoring time t may be insufficient to guarantee observation of m failures, and in GHCT2, very few or no failures may still occur prior to t_2 . To balance the respective strengths and limitations of the two generalized schemes, Balakrishnan et al. [4] proposed a unified hybrid censoring (UHC) strategy. While UHC integrates the core features of GHCT1 and GHCT2 into a single, more adaptable framework, it does not permit the interim (progressive) removal of test units prior to termination.

Type-II progressive censoring (P-CT2) is widely used in reliability studies because it strikes a balance between statistical efficiency and practical feasibility; it can shorten test duration and reduce cost, particularly in biomedical and engineering applications. In addition, P-CT2 yields richer and more flexible data, improves inference for lifetime parameters, and supports more effective experimental design under real-world constraints (see Balakrishnan and Cramer [5]). To address

the inability to remove surviving units during UHC tests, Górný and Cramer [6] proposed a unified progressive hybrid censoring plan (UPHCT1) that merges features of UHC and P-CT2 to enhance flexibility in life-testing experiments.

In progressive Type-II censoring (PCT2) with m observations, when the i th failure occurs, a preassigned number R_i of surviving units is randomly removed, and the experiment continues until the m -th failure time. Consider a life test that begins at time 0 with n identical units. Fix integers $r, m \in \{1, \dots, n\}$ with $r < m$, two control times $t_1 < t_2$ ($t_1, t_2 > 0$), and a progressive removal scheme $\mathbf{R} = (R_1, \dots, R_m)$ satisfying $n = m + \sum_{i=1}^m R_i$. Under the UPHCT1 mechanism, removals are carried out as in the standard PCT2 plan: as soon as the i th failure occurs, R_i surviving units are randomly withdrawn. Let $X_{i:m:n}$ denote the i th progressive order statistic (the i th observed failure time) and write $R(t; \theta) = 1 - F(t; \theta)$ for the parent survival (reliability) function.

The experiment terminates at the stopping time s^* given by

$$s^* = \begin{cases} X_{m:m:n}, & \text{if } X_{m:m:n} < t_1, \\ t_1, & \text{if } X_{r:m:n} < t_1 \leq X_{m:m:n}, \\ X_{r:m:n}, & \text{if } t_1 < X_{r:m:n} \leq t_2, \\ t_2, & \text{if } t_2 < X_{r:m:n}. \end{cases} \quad (1.1)$$

Let d_i denote the number of failures observed by time t_i ($i = 1, 2$), and let ν be the number of failures actually observed up to s^* (that $\nu \in \{m, d_1, r, d_2\}$, depending on which case of (1.1) occurs). The number of units remaining on test at termination is

$$R^* = \begin{cases} n - m - \sum_{i=1}^{m-1} R_i, & \text{if } s^* = Y_{m:m:n}, \\ n - d_1 - \sum_{i=1}^{d_1} R_i, & \text{if } s^* = t_1, \\ n - r - \sum_{i=1}^{r-1} R_i, & \text{if } s^* = Y_{r:m:n}, \\ n - d_2 - \sum_{i=1}^{d_2} R_i, & \text{if } s^* = t_2. \end{cases} \quad (1.2)$$

If $\mathbf{x} = (x_{1:m:n}, \dots, x_{\nu:m:n})$ denotes the observed UPHCT1 data from a population with probability density function (PDF) $g(\cdot; \gamma)$ and cumulative distribution function (CDF) $F(\cdot; \gamma)$, the likelihood takes the standard progressive form

$$\mathcal{L}(\gamma \mid \mathbf{x}) \propto \left\{ \prod_{i=1}^{\nu} g(x_{i:m:n}; \gamma) [R(x_{i:m:n}; \gamma)]^{R_i} \right\} [R(s^*; \gamma)]^{R^*}. \quad (1.3)$$

As emphasized by Górný and Cramer, UPHCT1 merges the strengths of three controls progressive (unit removals), time-controlled (t_1, t_2), and failure-controlled (at least r failures) into a single, efficient design. In practice, this plan mitigates two common risks of conventional GHCT1 and GHCT2 schemes:

- ending too early with too few failures for reliable inference;
- running far beyond acceptable test duration.

Enforcing both a lower bound on the number of failures and an upper bound on time typically improves the precision of parameter estimation and the robustness of subsequent analysis. Its ability to

accommodate constraints on time, cost, and attrition makes UPHCT1 broadly applicable across many reliability settings.

This work makes several original contributions on both theoretical and applied fronts. A parsimonious one-parameter unit distribution is proposed and shown to outperform several competing unit models, including the new unit-Lindley, Topp-Leone, Beta, unit-Weibull, unit-Gompertz, unit-XLindley, Alpha-Power Topp-Leone, unit log-logistic, and unit Burr-XII in goodness-of-fit and reliability inference across complete and censored datasets (including UPHCT1 settings). It is motivated by the need for flexible, information-rich life-testing designs that can handle the complexities of modern reliability data, especially for high-value or rare materials (e.g., tensile strength of polyester fibers, aircraft air-conditioning failures, and ordered failure-time studies). While prior studies provide rigorous analyses of the proposed unit distribution across diverse reliability settings, they also underscore its suitability in the presence of UPHCT1 data. By leveraging UPHCT1, which guarantees a minimum number of observed failures while confining the experiment to a fixed time window, and the proposed unit model, which flexibly captures upside-down-bathtub and heavy-tailed hazard behaviors, this paper develops the corresponding inferential procedures.

To fill the identified gap in the current literature, the presented research works under the framework of the UPHCT1 scheme and combines it with an efficient single-parameter model of unit lifetime. The main intention was to cover two aspects: (i) to offer a useful censoring scheme that can distribute a minimum number of failures under the limitation of the total test time, and (ii) to introduce a simplified single-parameter model that can model diverse shapes of the hazard function like bathtub and increasing failure rate (IFR) curves so that exact reliability analysis can be obtained without much complexity.

To meet this objective within the proposed framework, maximum-likelihood and Bayesian inferential procedures are developed for the model parameters together with the associated reliability measures. Bayesian computations are implemented via Markov chain Monte Carlo (MCMC) under diffuse (noninformative) and gamma priors, using a Metropolis-Hastings algorithm. Within these setups, large-sample (asymptotic) confidence intervals and Bayesian credible intervals are constructed for the unknown quantities. Furthermore, estimator performance is evaluated through a comprehensive Monte Carlo simulation which covers multiple censoring configurations and assessed by several precision metrics by which the robustness of the Bayesian procedures is demonstrated.

Recently, using the proposed censored sample, different lifetime models are investigated via likelihood and Bayes methods of parameter estimations; see, for example, Dutta and Kayal [7] for Burr Type-XII, Yousef et al. [8] for truncated Cauchy power exponential, Dutta et al. [9] for Kumaraswamy-G family, Anwar et al. [10] for inverted exponentiated Rayleigh, Mohammed et al. [11] for inverted Nadarajah-Haghighi, Prakash et al. [12] for Lomax, Elsherpieny and Abdel-Hakim [13] for Alpha-Power exponential distribution, Alotaibi et al. [14] for Hjorth Competing Risk Data, and so forth.

For the purposes of this analysis, two different methods of parameter estimation will be employed and contrasted with one another, namely Maximum Likelihood Estimates (MLEs), and a Bayesian estimate generated with a Metropolis-Hastings algorithm. The use of these two methods is theoretically and pragmatically justifiable on a number of grounds. The first, MLEs, is a classical choice particularly because of its optimality properties within a large sample framework. The second, the Bayesian model is able to generate a full posterior probability function, which, in turn, has a number of convenient properties; namely, it is able to generate full probabilistic inferences about model

parameters without needing further tests, because credible regions often have better performance characteristics, especially in terms of precision in small samples, and because it is able to integrate prior information about the parameter sets being estimated.

From a computational perspective, both MLEs can be obtained by means of common numerical algorithms such as Newton-Raphson, whereas the Bayesian Estimates can be obtained by means of Markov Chain Monte Carlo simulations with Metropolis-Hastings sampling for ensured exploration of the posterior space. To conduct a comparison among these approaches, we will be interested in considering some finite sample performance criteria such as bias, mean squared error (MSE), coverage probability, average width of the confidence sets, besides comparing the decision theoretic risks with different loss functions, with the linear-exponential (LINEX) loss function being used in the Monte Carlo comparison. The comparison among these approaches will be used to measure robustness against finite samples and censoring, with goal of understanding in what types of situations a certain approach is preferable over the other, and for providing information about which estimator may be used given a specific situation concerning the sample size, proportion of censored observations, and existing prior information.

The remainder of the paper is organized as follows. Section 2 introduces unit distribution with one parameter. Sections 3 discusses the likelihood estimation for model based on the UPHCT1 mechanism. Section 4 develops Bayesian estimators for the model parameters and associated reliability measures. Section 5 obtains bootstrap algorithms. Section 6 summarizes the Monte Carlo study. Section 7 analyzes the three data sets. Finally, Section 8 concludes the paper.

2. Unit distribution with one parameter

Finite-support probability models are common in applications, for instance, the uniform on $[\gamma, b]$, beta on $[0, 1]$, truncated normal on $[\gamma, b]$, and arcsine on $[\gamma, b]$; some families (e.g., generalized Pareto) admit bounded support depending on their parameters. In particular, Muhammad [15] introduced a two-parameter lifetime distribution supported on $(0, b]$. We adopt that model reparameterized with $\gamma > 0$ in place of γ and recall its CDF, and PDF function as given in Eqs (2.1) and (2.2).

The CDF of the proposed model with parameters $\gamma > 0$ and $b > 0$ is given by

$$F(x) = \frac{(\gamma + 1)(x/b)}{\gamma + (x/b)}, \quad 0 < x \leq b, \quad (2.1)$$

and the corresponding PDF is

$$f(x) = \frac{\gamma b(\gamma + 1)}{(\gamma b + x)^2}, \quad 0 < x \leq b. \quad (2.2)$$

Figure 1 depicts density and hazard plots for different value os parameter γ . As γ increases, the PDF on $(0, 1)$ evolves from sharply left-skewed (mass near 0) to a flatter, more even profile, while the hazard shifts from a pronounced bathtub shape (high early risk, mid-interval dip, late surge) toward a mainly increasing IFR pattern. Hence, γ controls both skewness and the early-versus-late failure risk, demonstrating strong shape flexibility.

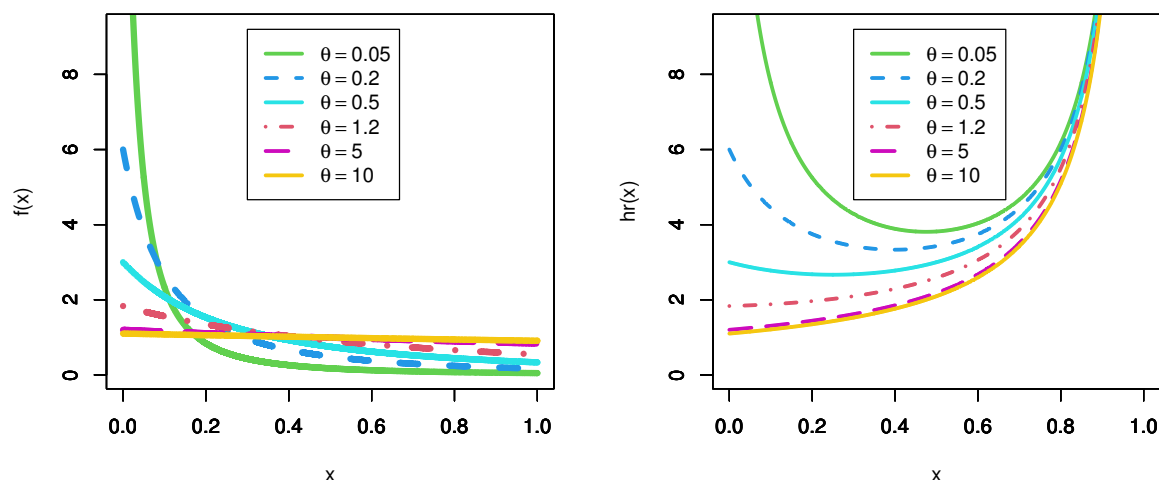


Figure 1. Density and hazard for different value os parameter γ .

Because b acts as a positive scale parameter in Eqs (2.1) and (2.2), it is convenient to study the unit-scale form. Setting $b = 1$ in the general expressions with shape $\gamma > 0$ yields the distribution on $(0, 1]$ with

$$F(x) = \frac{(\gamma + 1)x}{\gamma + x}, \quad 0 < x \leq 1, \quad (2.3)$$

$$f(x) = \frac{\gamma(\gamma + 1)}{(\gamma + x)^2}, \quad 0 < x \leq 1, \quad (2.4)$$

$$s(x) = \frac{\gamma(1 - x)}{\gamma + x}, \quad 0 < x \leq 1, \quad (2.5)$$

$$h(x) = \frac{f(x)}{s(x)} = \frac{\gamma + 1}{(\gamma + x)(1 - x)}, \quad 0 < x < 1. \quad (2.6)$$

Basic properties

Let F , f , S , and h denote the CDF, PDF, survival, and hazard functions of the unit-scale model ($b = 1$).

- Support and endpoint limits: From (2.3) and (2.5), we obtain

$$F(0^+) = 0, \quad F(1) = 1, \quad s(0^+) = 1, \quad s(1^-) = 0,$$

so the distribution is supported on $(0, 1]$ and has the stated boundary behaviour.

- Monotonicity of the PDF (explicit): Differentiate the PDF in (2.4):

$$\frac{d}{dx}f(x) = -\frac{2\gamma(\gamma + 1)}{(\gamma + x)^3}.$$

Because $\gamma > 0$ and $\gamma + x > 0$ for $x \in (0, 1]$, it follows that

$$f'(x) < 0 \quad \text{for all } x \in (0, 1];$$

hence f is strictly decreasing on $(0, 1]$. The density therefore attains its largest value near the left endpoint; in fact,

$$\lim_{x \downarrow 0} f(x) = \frac{\gamma(\gamma + 1)}{\gamma^2} = \frac{\gamma + 1}{\gamma}.$$

- Hazard shape and its derivative (explicit): Write $h(x) = (\gamma + 1)/D(x)$ with $D(x) = (\gamma + x)(1 - x)$. Expand and differentiate $D(x)$:

$$D(x) = \gamma + x - \gamma x - x^2, \quad D'(x) = 1 - \gamma - 2x.$$

Differentiating h gives

$$h'(x) = -(\gamma + 1) \frac{D'(x)}{D(x)^2} = -(\gamma + 1) \frac{1 - \gamma - 2x}{[(\gamma + x)(1 - x)]^2} = \frac{(\gamma + 1)(\gamma + 2x - 1)}{(\gamma + x)^2(1 - x)^2}.$$

Thus, the sign of $h'(x)$ is determined by $N(x) := \gamma + 2x - 1$:

- If $\gamma \geq 1$, then $N(x) \geq \gamma - 1 \geq 0$ for all $x \in [0, 1)$, so $h'(x) \geq 0$. In this case the hazard is monotone increasing (IFR behaviour).
- If $0 < \gamma < 1$, then $N(x)$ changes sign at

$$x^* = \frac{1 - \gamma}{2} \in (0, \frac{1}{2}).$$

For $0 < x < x^*$ we have $N(x) < 0$ and $h'(x) < 0$ (decreasing), while for $x > x^*$, we have $N(x) > 0$ and $h'(x) > 0$ (increasing). Therefore, for $0 < \gamma < 1$, the hazard is bathtub-shaped (decreases and then increases).

These analytic conclusions match the hazard plots provided in the manuscript.

- Quantile function and simulation: Solve $u = F(x)$ for x . From (2.3),

$$u = \frac{(\gamma + 1)x}{\gamma + x} \implies x = \frac{\gamma u}{\gamma + 1 - u},$$

so the quantile function is

$$Q(u) = F^{-1}(u) = \frac{\gamma u}{\gamma + 1 - u}, \quad 0 < u < 1.$$

Therefore, sampling is direct: if $U \sim \text{Unif}(0, 1)$, then $X = Q(U)$ has distribution F .

- First moment (closed form): The expected value can be computed in closed form by substitution $t = \gamma + x$:

$$\begin{aligned} \mathbb{E}[X] &= \int_0^1 x f(x) dx = \gamma(\gamma + 1) \int_0^1 \frac{x}{(\gamma + x)^2} dx \\ &= \gamma(\gamma + 1) \int_\gamma^{\gamma+1} \frac{t - \gamma}{t^2} dt = \gamma(\gamma + 1) \left\{ \ln\left(\frac{\gamma+1}{\gamma}\right) + \frac{\gamma}{\gamma + 1} - 1 \right\}. \end{aligned}$$

Higher moments $\mathbb{E}[X^n]$ are obtained analogously by direct integration.

3. Likelihood estimation

Under the UPHCT1 scheme, with observed progressive failure times $\mathbf{x} = (x_{1:m:n}, \dots, x_{v:m:n})$, removals $\{R_i\}_{i=1}^v$, terminal time s^* , and terminal removals R^* (as in (1.1)-(1.2)), the likelihood in (1.3) specializes to

$$\begin{aligned} \mathcal{L}(\gamma \mid \mathbf{x}) &\propto \prod_{i=1}^v \frac{\gamma(\gamma+1)}{(\gamma+x_{i:m:n})^2} \left[\frac{\gamma(1-x_{i:m:n})}{\gamma+x_{i:m:n}} \right]^{R_i} \left[\frac{\gamma(1-s^*)}{\gamma+s^*} \right]^{R^*} \\ &\propto (\gamma+1)^v \gamma^{\nu+\sum_{i=1}^v R_i+R^*} (1-s^*)^{R^*} (\gamma+s^*)^{-R^*} \left\{ \prod_{i=1}^v (1-x_{i:m:n})^{R_i} (\gamma+x_{i:m:n})^{-(2+R_i)} \right\}. \end{aligned} \quad (3.1)$$

Equivalently, the log-likelihood is

$$\begin{aligned} \ell(\gamma) &\propto (\nu + \sum_{i=1}^v R_i + R^*) \ln \gamma + \nu \ln(\gamma+1) + \sum_{i=1}^v R_i \ln(1-x_{i:m:n}) + R^* \ln(1-s^*) \\ &\quad - \sum_{i=1}^v (2+R_i) \log(\gamma+x_{i:m:n}) - R^* \ln(\gamma+s^*), \end{aligned} \quad (3.2)$$

valid for $0 < x_{i:m:n} \leq 1$ and $0 < s^* \leq 1$, with $\gamma > 0$.

Differentiating the log-likelihood in (3.2) with respect to γ and setting the result to zero yields the likelihood equation for the MLE $\hat{\gamma}$, i.e., $d\ell(\gamma)/d\gamma = 0$;

$$\frac{d\ell(\gamma)}{d\gamma} = \frac{\nu + \sum_{i=1}^v R_i + R^*}{\gamma} + \frac{\nu}{\gamma+1} - \sum_{i=1}^v \frac{2+R_i}{\gamma+x_{i:m:n}} - \frac{R^*}{\gamma+s^*}. \quad (3.3)$$

From the score equation associated with (3.3), a closed-form solution for the MLE $\hat{\gamma}$ does not exist. Hence, $\hat{\gamma}$ must be obtained numerically, for example, via the Newton–Raphson algorithm, as implemented in the maxLik package [16] using the available UPHCT1 data. By the invariance principle, once $\hat{\gamma}$ is computed, the reliability and hazard functions on $0 < x \leq 1$ admit the plug-in estimators

$$\widehat{R}(x) = \frac{\hat{\gamma}(1-x)}{\hat{\gamma}+x}, \quad \text{and} \quad \widehat{h}(x) = \frac{\hat{\gamma}+1}{(\hat{\gamma}+x)(1-x)}, \quad (3.4)$$

(in particular at $x = s^*$). These summaries are central to durability assessment, maintenance planning, and risk evaluation under operating constraints.

Next, confidence intervals for γ follow from the sample normality of the MLE $\hat{\gamma}$. In the one-parameter case, the asymptotic variance of $\hat{\gamma}$ is the reciprocal of the Fisher information,

$$\mathbb{I}(\gamma) = -\mathbb{E} \left[\frac{d^2 \ell(\gamma)}{d\gamma^2} \right], \quad \text{Var}(\hat{\gamma}) \approx \mathbb{I}(\gamma)^{-1},$$

typically evaluated at $\gamma = \hat{\gamma}$ (or using the observed information $-d^2 \ell(\gamma)/d\gamma^2|_{\gamma=\hat{\gamma}}$), where

$$\frac{d^2 \ell(\gamma)}{d\gamma^2} = -\frac{\nu + \sum_{i=1}^v R_i + R^*}{\gamma^2} - \frac{\nu}{(\gamma+1)^2} + \sum_{i=1}^v \frac{2+R_i}{(\gamma+x_{i:m:n})^2} + \frac{R^*}{(\gamma+s^*)^2}. \quad (3.5)$$

Accordingly, the $(1 - \alpha) \times 100\%$ asymptotic maximum likelihood (ML) confidence intervals for γ is

$$\hat{\gamma} \pm z_{\alpha/2} \sqrt{\text{Var}(\hat{\gamma})},$$

where $z_{\alpha/2}$ is the upper $\alpha/2$ quantile of the standard normal distribution.

To construct ML-based asymptotic confidence intervals for $R(x)$ and $h(x)$, we first approximate their sampling variances via the delta method, a standard tool for functions of MLEs (see [17]). Let

$$\hat{\mathbf{S}}_1 = \nabla_{\gamma} R(x; \gamma) \big|_{\gamma=\hat{\gamma}}, \text{ and } \hat{\mathbf{S}}_2 = \nabla_{\gamma} h(x; \gamma) \big|_{\gamma=\hat{\gamma}}.$$

Then

$$\widehat{\Upsilon}_{\hat{R}} = \left(\frac{dR}{d\gamma} \bigg|_{\hat{\gamma}} \right)^2 \mathbb{I}_L^{-1}(\hat{\gamma}), \quad \widehat{\Upsilon}_{\hat{h}} = \left(\frac{dh}{d\gamma} \bigg|_{\hat{\gamma}} \right)^2 \mathbb{I}_L^{-1}(\hat{\gamma}).$$

Accordingly, the $(1 - \alpha) \times 100\%$ ML-based asymptotic confidence intervals for $R(t)$ and $h(t)$ are

$$(\hat{R}(t) \pm z_{\alpha/2} \sqrt{\widehat{\Upsilon}_{\hat{R}}}) \quad \text{and} \quad (\hat{h}(t) \pm z_{\alpha/2} \sqrt{\widehat{\Upsilon}_{\hat{h}}}),$$

respectively.

4. Bayes inference

Bayesian estimators of an arbitrary parametric function $\pi(\gamma)$ under squared-error loss (SEL) are obtained. An informative gamma(a, c) prior and, for comparison, a non-informative prior are adopted for γ . Under the gamma specification with $a > 0$ and $c > 0$, the prior density is

$$\pi(\gamma) \propto \gamma^{a-1} e^{-c\gamma}. \quad (4.1)$$

The gamma prior is used for positive one-parameter models due to its flexibility and computational convenience by adjusting (a, c) . It can encode varied prior beliefs and often yields posteriors of manageable form; see [18] for details.

By combining the likelihood in (3.1) with the prior in (4.1), the posterior density (denoted π_L^*) for γ is obtained as

$$\pi_L^*(\gamma | \mathbf{x}) \propto (\gamma + 1)^{\nu} \gamma^{\nu + \sum_{i=1}^{\nu} R_i + R^* + a - 1} e^{-c\gamma} (\gamma + s^*)^{-R^*} \left\{ \prod_{i=1}^{\nu} (\gamma + x_{i:m:n})^{-(2+R_i)} \right\}. \quad (4.2)$$

From (4.2), the Bayes estimator \tilde{g}_L of an arbitrary function $g(\gamma)$ under SEL is its posterior mean:

$$\tilde{g}_L = E(g(\gamma | \mathbf{x})) = \frac{\int_0^{\infty} \gamma \pi(\gamma) \mathcal{L}(\gamma | \mathbf{x}) d\gamma}{\int_0^{\infty} \pi(\gamma) \mathcal{L}(\gamma | \mathbf{x}) d\gamma}. \quad (4.3)$$

The Bayes estimators implied by (4.3) are the ratio of integral that lack closed-form solutions in general. Accordingly, they are approximated via the Metropolis-Hastings algorithm, and a standard Markov chain Monte Carlo (MCMC) method by simulating from the posterior distribution and computing Monte Carlo estimates [19, 20]. From (4.2), the posterior density of γ does not reduce

to any standard family under analytic manipulation. Consequently, direct sampling by conventional closed-form methods is not feasible.

With a normal random-walk proposal on the log-scale, MCMC draws from the posterior $\pi_L^*(\gamma \mid \mathbf{x})$ are obtained as follows:

Step 1 Initialize $\gamma^{[0]} = \hat{\gamma}$ and choose a proposal variance $s^2 > 0$ (e.g., $s^2 = \widehat{\mathbb{I}}^{-1}(\hat{\gamma})$). Set $\varrho = 1$.

Step 2 Propose on the log-scale: let $\eta^{[\varrho-1]} = \log \gamma^{[\varrho-1]}$, draw $\eta^* \sim \mathcal{N}(\eta^{[\varrho-1]}, s^2)$, and set $\gamma^* = e^{\eta^*} > 0$.

Step 3 Compute the Metropolis–Hastings acceptance probability

$$q = \min \left\{ 1, \frac{\pi_L^*(\gamma^* \mid \mathbf{x}) \gamma^*}{\pi_L^*(\gamma^{[\varrho-1]} \mid \mathbf{x}) \gamma^{[\varrho-1]}} \right\},$$

where the factor $\gamma^*/\gamma^{[\varrho-1]}$ accounts for the log-scale proposal (Jacobian).

Step 4 Draw $u \sim \text{Unif}(0, 1)$; if $u \leq q$, set $\gamma^{[\varrho]} = \gamma^*$, otherwise, set $\gamma^{[\varrho]} = \gamma^{[\varrho-1]}$.

Step 5 For any $x \in (0, 1]$, record

$$R^{[\varrho]}(x) = \frac{\tilde{\gamma}(1-x)}{\tilde{\gamma}+x}, \quad h^{[\varrho]}(x) = \frac{\tilde{\gamma}+1}{(\tilde{\gamma}+x)(1-x)}.$$

Step 6 Set $\varrho \leftarrow \varrho + 1$ and repeat Steps 2–5 for \mathfrak{D} iterations (discard a burn-in if desired). Posterior means (Bayes estimates under SEL) are then approximated by Monte Carlo averages of the retained draws.

To reduce dependence on starting values and promote convergence, the first \mathfrak{D}_0 iterations are discarded as burn-in. The remaining draws $\{\varphi^{[\varrho]} : \varrho = \mathfrak{D}_0 + 1, \dots, \mathfrak{D}\}$ are then used for Bayesian inference. Under SEL, the Bayes estimate of any scalar functional φ is approximated by the Monte Carlo average

$$\widehat{\varphi}_{\text{BS}} = \frac{1}{\mathfrak{D}^*} \sum_{\varrho=\mathfrak{D}_0+1}^{\mathfrak{D}} \varphi^{[\varrho]}, \quad \mathfrak{D}^* = \mathfrak{D} - \mathfrak{D}_0.$$

For a $100(1-\alpha)\%$ highest posterior density (HPD) credible interval for φ , order the retained samples as $\gamma_{(1)} \leq \dots \leq \gamma_{(\mathfrak{D}^*)}$, set $h = \lfloor (1-\alpha)\mathfrak{D}^* \rfloor$, and choose the start index

$$j^* = \arg \min_{1 \leq j \leq \mathfrak{D}^*-h} \{\gamma_{(j+h)} - \gamma_{(j)}\}.$$

The HPD interval is then

$$(\gamma_{(j^*)}, \gamma_{(j^*+h)}),$$

where $\lfloor \cdot \rfloor$ denotes the floor operator; see [21].

5. Bootstrap

The bootstrap is a resampling-based framework for statistical inference, widely employed to construct confidence intervals; see, for example, Efron [22]. In what follows, we adopt a *parametric* bootstrap to obtain confidence intervals for the one-parameter model, targeting the scalar parameter γ as well as the reliability $R(t)$ and hazard rate $h(t)$. Specifically, we consider two parametric bootstrap constructions: the percentile bootstrap (B-P) and the bootstrap- t (B-t) intervals.

5.1. Percentile bootstrap confidence interval

- (1) Obtain the MLE or Bayesian estimate of the parameter γ , as well as the corresponding reliability $R(t)$ and hazard function $h(t)$.
- (2) Generate a bootstrap sample using the fitted model and compute the bootstrap estimates, say γ^b , $R^b(t)$, and $h^b(t)$.
- (3) Repeat Step (2) \mathcal{B} times to obtain the sets

$$(\gamma^{b(1)}, \gamma^{b(2)}, \dots, \gamma^{b(\mathcal{B})}), \quad (R^{b(1)}(t), R^{b(2)}(t), \dots, R^{b(\mathcal{B})}(t)), \quad (h^{b(1)}(t), h^{b(2)}(t), \dots, h^{b(\mathcal{B})}(t)).$$

- (4) Arrange each set of bootstrap estimates in ascending order:

$$(\gamma^{b[1]}, \gamma^{b[2]}, \dots, \gamma^{b[\mathcal{B}]}), \quad (R^{b[1]}(t), R^{b[2]}(t), \dots, R^{b[\mathcal{B}]}(t)), \quad (h^{b[1]}(t), h^{b[2]}(t), \dots, h^{b[\mathcal{B}]}(t)).$$

- (5) The two-sided $100(1 - \gamma)\%$ percentile bootstrap confidence intervals are then given by

$$[\gamma^{b[\frac{\mathcal{B}\gamma}{2}]}, \gamma^{b[\mathcal{B}(1-\frac{\gamma}{2})]}], \quad [R^{b[\frac{\mathcal{B}\gamma}{2}]}(t), R^{b[\mathcal{B}(1-\frac{\gamma}{2})]}(t)], \quad [h^{b[\frac{\mathcal{B}\gamma}{2}]}(t), h^{b[\mathcal{B}(1-\frac{\gamma}{2})]}(t)].$$

5.2. Bootstrap- t confidence intervals

- (1) Fit the one-parameter model and obtain the point estimates $\hat{\gamma}$, $\hat{R}(t)$, and $\hat{h}(t)$. Compute their asymptotic standard errors via the observed Fisher information (or an equivalent variance estimator): $\widehat{\text{se}}(\hat{\gamma})$, $\widehat{\text{se}}(\hat{R}(t))$, and $\widehat{\text{se}}(\hat{h}(t))$.
- (2) For $b = 1, \dots, \mathcal{B}$, generate a bootstrap sample from the fitted model (using $\hat{\gamma}$), and recompute the estimates $\hat{\gamma}^{*(b)}$, $\hat{R}^{*(b)}(t)$, and $\hat{h}^{*(b)}(t)$. Using the Fisher information evaluated at the bootstrap fit, obtain $\widehat{\text{se}}(\hat{\gamma}^{*(b)})$, $\widehat{\text{se}}(\hat{R}^{*(b)}(t))$, and $\widehat{\text{se}}(\hat{h}^{*(b)}(t))$.
- (3) Form the bootstrap t -statistics:

$$T_{\gamma}^{(b)} = \frac{\hat{\gamma}^{*(b)} - \hat{\gamma}}{\widehat{\text{se}}(\hat{\gamma}^{*(b)})}, \quad T_R^{(b)} = \frac{\hat{R}^{*(b)}(t) - \hat{R}(t)}{\widehat{\text{se}}(\hat{R}^{*(b)}(t))}, \quad T_h^{(b)} = \frac{\hat{h}^{*(b)}(t) - \hat{h}(t)}{\widehat{\text{se}}(\hat{h}^{*(b)}(t))}.$$

- (4) Sort each set $\{T_{\gamma}^{(b)}\}$, $\{T_R^{(b)}\}$, and $\{T_h^{(b)}\}$ in ascending order to get $T_{\gamma}^{[1]} \leq \dots \leq T_{\gamma}^{[\mathcal{B}]}$, $T_R^{[1]} \leq \dots \leq T_R^{[\mathcal{B}]}$, $T_h^{[1]} \leq \dots \leq T_h^{[\mathcal{B}]}$.
- (5) Let $q_{\ell}^{\gamma} = T_{\gamma}^{[\mathcal{B}\ell]}$, $q_{\ell}^R = T_R^{[\mathcal{B}\ell]}$, and $q_{\ell}^h = T_h^{[\mathcal{B}\ell]}$ denote the empirical ℓ -quantiles (with $\ell \in (0, 1)$). Then the two-sided $100(1 - \alpha)\%$ bootstrap- t intervals are

$$\begin{aligned} & [\hat{\gamma} - q_{1-\alpha/2}^{\gamma} \widehat{\text{se}}(\hat{\gamma}), \hat{\gamma} - q_{\alpha/2}^{\gamma} \widehat{\text{se}}(\hat{\gamma})], \quad [\hat{R}(t) - q_{1-\alpha/2}^R \widehat{\text{se}}(\hat{R}(t)), \hat{R}(t) - q_{\alpha/2}^R \widehat{\text{se}}(\hat{R}(t))], \\ & [\hat{h}(t) - q_{1-\alpha/2}^h \widehat{\text{se}}(\hat{h}(t)), \hat{h}(t) - q_{\alpha/2}^h \widehat{\text{se}}(\hat{h}(t))]. \end{aligned}$$

6. Simulation study

This section evaluates the finite-sample performance of the proposed estimators for the model parameters γ as well as the reliability characteristics $R(t)$ and $h(t)$ under the UPHCT1 scheme with binomial removal. Unless otherwise stated, data are generated from the target distribution under prespecified UPHC schemes (n, m, r, T_1, T_2) , and all computations are implemented in **R**. Point

estimation is carried out via MLE and Bayesian estimation by non-informative and informative prior, and interval estimation uses asymptotic delta method standard errors for approximate confidence intervals (ACIs) and MCMC-based highest posterior density (HPD) intervals for the Bayesian procedures. The simulation settings are as follows:

- A total of 10000 Monte Carlo replications are performed for each design point from three different populations with different values of actual values of parameter, namely, Pop-1: $\gamma = 0.4$, Pop-2: $\gamma = 1.6$ and Pop-3: $\gamma = 3$.
- For Bayesian estimation, we run 12000 MCMC iterations with a burn-in of 2000, retaining 10000 post-burn samples for posterior summaries.
- All numerical experiments are conducted in the R environment. Optimization for ML and Bayesian uses standard routines (e.g., maxLik/Newton–Raphson), and MCMC diagnostics are checked to confirm mixing and stationarity.
- To assess small-sample variability of the classical estimators and to build nonparametric percentile intervals, bootstrap resampling with $B = 1000$ iterations is employed at each Monte Carlo run.
- At the mission time $x = s^*$, the benchmark reliability $R(s^*)$ and hazard rate $h(s^*)$ are treated as known reference values; these serve as the ground truth for evaluating estimator accuracy.
- The sample sizes $n \in \{40, 100\}$, representing small, and large settings have been considered. For all populations, the threshold times are $t_1 \in \{0.55, 0.7\}$ and $t_2 \in \{0.8, 0.9\}$.
- To specify the numbers of recorded failures r and m in each life test, in the designs reported here, these are instantiated as follows: for $n = 40$, we take $m \in \{30, 35\}$ and $r \in \{25, 30\}$; for $n = 100$, we take $m \in \{70, 90\}$ and $r \in \{60, 80\}$.
- In this study, progressive removals are generated via a binomial scheme to determine the sequence $\{R_i\}_{i=1}^m$, using binomial parameter values $p \in \{0.3, 0.8\}$. In addition, censoring schemes are considered under binomial random removals. It is assumed that removals occur independently across units, with each unit being removed with a common probability p . Accordingly, the number of units withdrawn at each failure time is modeled by a binomial distribution, given by

$$P(R_1 = r_1) = \binom{n-m}{r_1} p^{r_1} (1-p)^{n-m-r_1}, \quad 0 \leq r_1 \leq n. \quad (6.1)$$

Moreover,

$$P(R_j = r_j | R_{(j-1)} = r_{(j-1)}, \dots, R_1 = r_1) = \binom{n-m-\sum_{k=1}^{j-1} r_k}{r_j} p^{r_j} (1-p)^{n-m-\sum_{k=1}^j r_k}, \quad (6.2)$$

where

$$0 \leq r_j \leq n - m - \sum_{k=1}^{j-1} r_k, \quad j = 2, 3, \dots, m-1.$$

- For each target $\varphi \in \{\gamma, R(t), h(t)\}$, we report the average relative absolute bias estimate (RAB), and MSE. Interval estimators are compared via average confidence (or credible) interval (ACI) and coverage percentage (CP).
- Unless otherwise specified, the confidence level for all confidence intervals is fixed at 95%.

UPHCT1 sample generation

Inputs: n (initial units), m (max recorded failures), r (Type-II target), k (guaranteed minimum), thresholds $0 < t_1 < t_2$, removals $\{R_i\}_{i=1}^m$, parameter $\gamma > 0$.

Outputs: sample $\{(x_i, R_i)\}_{i=1}^m$, survivors r^* , stopping time T^* .

Steps

(1) Generate i.i.d. uniforms $\xi_1, \xi_2, \dots, \xi_m \sim \mathcal{U}(0, 1)$.

(2) For $i = 1, 2, \dots, m$ do:

$$(a) \quad \zeta_i = \xi_i^{1/(i + \sum_{s=m-i+1}^m R_s)}.$$

$$(b) \quad u_i = 1 - \prod_{s=m-i+1}^m \zeta_s \quad (\text{so } 0 < u_i < 1).$$

(c) Transform via the quantile $Q(u) = \gamma u / (\gamma + 1 - u)$:

$$x_i = Q(u_i) = \frac{\gamma u_i}{\gamma + 1 - u_i}.$$

(3) Count threshold crossings:

$$d_1 = |\{i \leq m : x_i \leq t_1\}|, \quad d_2 = |\{i \leq m : x_i \leq t_2\}|.$$

(4) Let x_r, x_k, x_m denote the r th, k th, and m th order statistics of $\{x_i\}_{i=1}^m$.

(5) Compute the remaining survivors r^* using the appropriate case:

- If $x_r < x_m < t_1 < t_2$, then $r^* = n - m - \sum_{i=1}^m R_i$.
- If $x_r < t_1 < x_m < t_2$ or $x_r < t_1 < t_2 < x_m$, then $r^* = n - d_1 - \sum_{i=1}^{d_1} R_i$.
- If $t_1 < x_r < x_m < t_2$ or $t_1 < x_r < t_2 < x_m$, then $r^* = n - k - \sum_{i=1}^k R_i$.
- If $t_1 < t_2 < x_r < x_m$, then $r^* = n - d_2 - \sum_{i=1}^{d_2} R_i$.

(6) Determine the stopping time T^* :

- If $x_r < x_m < t_1 < t_2$, set $T^* = x_m$ (stop at the m th failure).
- If $x_r < t_1 < x_m < t_2$ or $x_r < t_1 < t_2 < x_m$, set $T^* = t_1$ (first threshold).
- If $t_1 < x_r < x_m < t_2$ or $t_1 < x_r < t_2 < x_m$, set $T^* = x_k$ (after at least k failures).
- If $t_1 < t_2 < x_r < x_m$, set $T^* = t_2$ (second threshold).

For each quantity of interest $\varphi \in \{\gamma, R(t), h(t)\}$, we report the Monte Carlo RAB along with its MSE, length of ACIs (LACI), length of credible confidence interval (LCCI), length of bootstrap-p (LBP), and length of bootstrap-t (LBT) are defined by

$$RAB\hat{\varphi}_\tau = \frac{1}{10000} \sum_{j=1}^{10000} \frac{|\hat{\varphi}_\tau^{(j)} - \varphi_\tau^{(j)}|}{\varphi_\tau^{(j)}}, \quad \tau = 1, 2, 3,$$

$$MSE(\hat{\varphi}_\tau) = \frac{1}{2000} \sum_{j=1}^{2000} (\hat{\varphi}_\tau^{(j)} - \varphi_\tau)^2, \quad \tau = 1, 2, 3,$$

where $\hat{\varphi}_\tau^{(j)}$ denotes the MLE or Bayesian estimate from the j th replication, with $\varphi_1 = \gamma$, $\varphi_2 = R(t)$, and $\varphi_3 = h(t)$.

To compare the $100(1 - \alpha)\%$ interval estimators, we report the average confidence length (ACL) and the coverage percentage (CP) at the 95% level:

$$ACL_{\varphi_\tau}^{95\%} = \frac{1}{2000} \sum_{j=1}^{2000} (\mathcal{U}_{\hat{\varphi}_\tau^{(j)}} - \mathcal{L}_{\hat{\varphi}_\tau^{(j)}}), \quad \tau = 1, 2, 3,$$

$$CP_{\varphi_\tau}^{95\%} = \frac{1}{2000} \sum_{j=1}^{2000} \mathbf{1}\{\mathcal{L}_{\hat{\varphi}_\tau^{(j)}} \leq \varphi_\tau \leq \mathcal{U}_{\hat{\varphi}_\tau^{(j)}}\}, \quad \tau = 1, 2, 3,$$

where $\mathbf{1}\{\cdot\}$ is the indicator function, and $(\mathcal{L}_{\hat{\varphi}_\tau^{(j)}}, \mathcal{U}_{\hat{\varphi}_\tau^{(j)}})$ are the lower and upper bounds of the 95% asymptotic (or credible) interval for φ_τ in replication j .

All computations are carried out in *R*, using the coda package [23] for MCMC diagnostics and the maxLik package [16] for likelihood-based optimization.

Comments on simulation results

Tables 1–3 summarize the RAB, MSEs, LACI, LCCI, CP, LBP, and LBT for γ , $R(t)$, and $h(t)$, respectively, across representative UPHCT1 designs.

- (1) Across designs, all procedures yield stable RAB with shrinking MSE and LCI as the effective information increases (larger n , and jointly larger m and r). This is consistent with asymptotic efficiency under UPHCT1 and mirrors findings in related UPHCT1 studies. (Good concentration and small bias as sample information grows.)
- (2) MCMC-based Bayes estimates generally dominate their classical counterparts in RAB, MSE and LCI, especially when informative priors are used. In designs akin to those shown, MCMC with gamma informative prior typically edges MCMC with a non-informative prior, reflecting the informative prior robustness under censoring.
- (3) ACIs built from MLE tend to be shorter for γ , $R(t)$, and $h(t)$, while HPD from Bayesian with an informative prior can be slightly tighter for γ , $R(t)$, and $h(t)$. HPD intervals constructed from the spacings-based posterior are usually the most efficient (shortest ACL) with near-nominal CP.
- (4) Relaxing thresholds (increasing T_1 and/or T_2) improves identifiability for γ , which translates into lower RABs and MSEs and narrower intervals for $\gamma, R(t)$; $h(t)$ can be more sensitive near early times, but its precision also improves as effective failures increase.
- (5) Across all designs, Bayesian estimators outperform MLE in small-to-moderate effective samples, yielding lower RABs and MSEs and shorter interval lengths while maintaining near-nominal coverage. As information grows, the gap narrows, but Bayesian remains slightly preferable.

-
- (6) Between the two Bayesian implementations, LBT consistently exhibits smaller MSE and tighter HPD intervals than LBP, particularly under heavier censoring removals.
 - (7) Increasing the sample size n and the numbers of observed failures (m, r) increases the information content, leading to monotone improvements: RAB and MSE decrease, interval lengths contract, and coverage stabilizes around the nominal level for all parameters and for $R(t)$ and $h(t)$.
 - (8) Larger removal probability p reduces the effective sample size. Consequently, RABs and MSEs increase, intervals widen, and mild under-coverage can appear in the most severe settings. The deterioration is less pronounced for the better-calibrated Bayesian procedure (here, LBT).
 - (9) When credible prior information exists, a *concentrated gamma prior* is preferred: it lowers MSE and shortens HPD intervals without compromising coverage. If prior knowledge is weak or uncertain, a diffuse (non-informative) prior is safer to avoid prior-driven bias.
 - (10) Increasing the prior concentration shrinks the prior variance, producing more stable posteriors, smaller MSE, and shorter HPD intervals. Raising the shape alone pulls the posterior more strongly toward the prior mean.
 - (11) Use Bayesian estimation in this UPHCT1 setting; prefer the better-calibrated variant (LBT) when available, especially with an informative gamma prior. Performance improves with $n \uparrow$, $m \uparrow$, $r \uparrow$ and degrades as $p \uparrow$; therefore, designs should maximize observed failures and limit removals.

Table 1. Some statistical measures by simulation results when $\gamma = 0.4$.

| $\gamma = 0.4$ | | | | | | | | | | | | | | | | | | | | | | | | |
|----------------|-----|-------|-------|----|----------|----------|--------|--------|--------|--------|--------------------------|--------|--------|--------|--------|----------------------|--------|--------|--------|--------|--------|--------|--------|--------|
| n | p | T_2 | T_1 | m | r | MLE | | | | | Bayesian Non-informative | | | | | Bayesian Informative | | | | | | | | |
| | | | | | | RAB | MSE | LACI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | |
| 40 | 0.3 | | | 30 | 25 | γ | 0.1308 | 0.0282 | 0.6516 | 96.6% | 0.0218 | 0.4843 | 0.1362 | 1.0793 | 99.7% | 0.0401 | 0.0400 | 0.1240 | 0.0193 | 0.3662 | 99.6% | 0.0160 | 0.0159 | |
| | | | | | | R | 0.0733 | 0.0003 | 0.0897 | 98.5% | 0.0028 | 0.3238 | 0.0008 | 0.1076 | 99.8% | 0.0040 | 0.0040 | 0.1637 | 0.0004 | 0.0682 | 99.4% | 0.0029 | 0.0028 | |
| | | | | | | h | 0.0296 | 0.0117 | 2.1965 | 92.2% | 0.0673 | 0.0681 | 0.0524 | 0.0266 | 2.0260 | 95.2% | 0.0729 | 0.0730 | 0.0416 | 0.0054 | 1.8940 | 95.3% | 0.0702 | 0.0704 |
| | | | | | | γ | 0.1080 | 0.0262 | 0.5274 | 100.0% | 0.0202 | 0.1017 | 0.1068 | 1.0001 | 99.7% | 0.0338 | 0.0350 | 0.1056 | 0.0141 | 0.3328 | 99.9% | 0.0138 | 0.0142 | |
| | 0.8 | | | 35 | 30 | R | 0.0608 | 0.0003 | 0.0705 | 99.8% | 0.0023 | 0.2424 | 0.0006 | 0.0871 | 99.5% | 0.0030 | 0.0030 | 0.1033 | 0.0003 | 0.0469 | 99.7% | 0.0020 | 0.0020 | |
| | | | | | | h | 0.0108 | 0.0108 | 1.7597 | 94.9% | 0.0546 | 0.0319 | 0.0225 | 1.4690 | 95.9% | 0.0581 | 0.0582 | 0.0221 | 0.0042 | 1.2961 | 96.1% | 0.0545 | 0.0545 | |
| | | | | | | γ | 0.1293 | 0.0322 | 0.6976 | 100.0% | 0.0198 | 0.0190 | 0.1355 | 1.0656 | 99.7% | 0.0391 | 0.0394 | 0.1136 | 0.0183 | 0.3355 | 99.8% | 0.0164 | 0.0163 | |
| | | | | | | R | 0.4697 | 0.0003 | 0.0746 | 99.8% | 0.0024 | 0.2753 | 0.0007 | 0.0920 | 99.1% | 0.0032 | 0.0032 | 0.3642 | 0.0001 | 0.0522 | 99.5% | 0.0020 | 0.0020 | |
| | | | | 30 | 25 | h | 0.4105 | 0.0120 | 1.9603 | 93.9% | 0.0634 | 0.0622 | 0.3767 | 1.6898 | 95.5% | 0.0630 | 0.0626 | 0.3922 | 0.0046 | 1.4986 | 95.6% | 0.0620 | 0.0619 | |
| | | | | | | γ | 0.1227 | 0.0203 | 0.5608 | 100.0% | 0.0180 | 0.4322 | 0.1129 | 0.9176 | 99.2% | 0.0350 | 0.0345 | 0.1112 | 0.0180 | 0.3248 | 99.7% | 0.0170 | 0.0172 | |
| | | | | | | R | 0.0852 | 0.0003 | 0.0687 | 99.6% | 0.0021 | 0.2243 | 0.0006 | 0.0814 | 98.2% | 0.0029 | 0.0029 | 0.0867 | 0.0001 | 0.0468 | 99.1% | 0.0018 | 0.0018 | |
| | | | | | | h | 0.0037 | 0.0114 | 1.7492 | 95.9% | 0.0552 | 0.0256 | 0.0226 | 1.3131 | 96.6% | 0.0582 | 0.0580 | 0.0158 | 0.0045 | 1.2539 | 96.9% | 0.0551 | 0.0550 | |
| 100 | | | | 30 | 25 | γ | 0.0344 | 0.0270 | 0.6446 | 100.0% | 0.0207 | 0.0201 | 0.4599 | 0.1293 | 1.0468 | 99.8% | 0.0393 | 0.0390 | 0.1198 | 0.0183 | 0.3461 | 99.9% | 0.0197 | 0.0191 |
| | | | | | | R | 0.4195 | 0.0002 | 0.0920 | 100.0% | 0.0027 | 0.8714 | 0.0004 | 0.1099 | 99.6% | 0.0038 | 0.0038 | 0.1626 | 0.0001 | 0.0579 | 99.9% | 0.0032 | 0.0032 | |
| | | | | | | h | 0.1690 | 0.0090 | 9.2207 | 97.2% | 0.2976 | 0.2932 | 0.1797 | 0.0248 | 6.5808 | 95.1% | 0.2913 | 0.2943 | 0.0317 | 0.0063 | 6.5136 | 95.0% | 0.2807 | 0.2790 |
| | | | | | | γ | 0.0291 | 0.0238 | 0.5160 | 100.0% | 0.0191 | 0.0162 | 0.4275 | 0.1027 | 0.9801 | 99.7% | 0.0314 | 0.0341 | 0.1065 | 0.0132 | 0.3095 | 99.8% | 0.0181 | 0.0180 |
| | 0.3 | | | 35 | 30 | R | 0.1865 | 0.0001 | 0.0784 | 100.0% | 0.0024 | 0.0024 | 0.5552 | 0.0003 | 0.0861 | 99.7% | 0.0032 | 0.0032 | 0.3645 | 0.0001 | 0.0718 | 99.8% | 0.0028 | 0.0028 |
| | | | | | | h | 0.0753 | 0.0083 | 8.4620 | 92.6% | 0.2688 | 0.2635 | 0.0861 | 0.0222 | 6.3007 | 95.1% | 0.2659 | 0.2678 | 0.0803 | 0.0051 | 6.1571 | 95.2% | 0.2800 | 0.2756 |
| | | | | | | γ | 0.0118 | 0.0315 | 0.6962 | 100.0% | 0.0190 | 0.0189 | 0.4629 | 0.1272 | 0.9418 | 99.7% | 0.0304 | 0.0324 | 0.0987 | 0.0123 | 0.3065 | 99.6% | 0.0194 | 0.0192 |
| | | | | | | R | 0.3339 | 0.0002 | 0.0842 | 100.0% | 0.0028 | 0.7933 | 0.0004 | 0.0952 | 99.6% | 0.0036 | 0.0035 | 0.5455 | 0.0001 | 0.0749 | 99.7% | 0.0030 | 0.0030 | |
| | 0.8 | | | 30 | 25 | h | 0.1483 | 0.0102 | 8.9210 | 93.4% | 0.2805 | 0.2816 | 0.1597 | 0.0266 | 6.5174 | 95.1% | 0.2968 | 0.2930 | 0.1533 | 0.0062 | 6.4507 | 95.0% | 0.2889 | 0.2845 |
| | | | | | | γ | 0.1016 | 0.0182 | 0.4912 | 100.0% | 0.0176 | 0.0174 | 0.4255 | 0.1046 | 0.9099 | 99.9% | 0.0302 | 0.0329 | 0.1059 | 0.0147 | 0.2941 | 99.8% | 0.0168 | 0.0168 |
| | | | | | | R | 0.2408 | 0.0001 | 0.0721 | 100.0% | 0.0021 | 0.0022 | 0.6455 | 0.0003 | 0.0834 | 99.3% | 0.0030 | 0.0030 | 0.4300 | 0.0001 | 0.0625 | 99.5% | 0.0024 | 0.0024 |
| | | | | | | h | 0.1232 | 0.0089 | 8.1430 | 93.2% | 0.2630 | 0.2626 | 0.1336 | 0.0224 | 6.1006 | 95.3% | 0.2688 | 0.2659 | 0.1279 | 0.0048 | 5.8984 | 95.2% | 0.2513 | 0.2538 |
| | | | 70 | 60 | γ | 0.1281 | 0.0119 | 0.3196 | 99.9% | 0.0102 | 0.0103 | 0.1384 | 0.0388 | 0.5883 | 99.7% | 0.0235 | 0.0235 | 0.0881 | 0.0024 | 0.1630 | 99.7% | 0.0061 | 0.0060 | |
| | | | | | R | 0.0714 | 0.0002 | 0.0395 | 99.1% | 0.0012 | 0.0012 | 0.0563 | 0.0002 | 0.0591 | 98.4% | 0.0020 | 0.0020 | 0.0017 | 0.0003 | 0.0176 | 99.0% | 0.0007 | 0.0007 | |
| | | | | | h | 0.0093 | 0.0072 | 0.4035 | 99.4% | 0.0130 | 0.0125 | 0.0096 | 0.0096 | 0.3809 | 96.0% | 0.0156 | 0.0157 | 0.0004 | 0.0010 | 0.1128 | 95.4% | 0.0114 | 0.0108 | |
| | | | | | γ | 0.1020 | 0.0117 | 0.2836 | 99.3% | 0.0090 | 0.0091 | 0.0269 | 0.0165 | 0.4278 | 99.1% | 0.0162 | 0.0158 | 0.0231 | 0.0021 | 0.1291 | 99.6% | 0.0056 | 0.0058 | |
| 0.3 | | | 90 | 80 | R | 0.0603 | 0.0002 | 0.0357 | 98.7% | 0.0011 | 0.0011 | 0.0062 | 0.0002 | 0.0466 | 98.7% | 0.0015 | 0.0015 | 0.0015 | 0.0002 | 0.0159 | 97.9% | 0.0006 | 0.0006 | |
| | | | | | h | 0.0091 | 0.0071 | 0.3805 | 99.8% | 0.0126 | 0.0125 | 0.0046 | 0.0059 | 0.3725 | 98.7% | 0.0143 | 0.0142 | 0.0004 | 0.0008 | 0.1167 | 98.4% | 0.0249 | 0.0247 | |
| | | | | | γ | 0.1200 | 0.0127 | 0.3107 | 99.7% | 0.0098 | 0.0098 | 0.0888 | 0.0241 | 0.5096 | 99.6% | 0.0190 | 0.0190 | 0.0128 | 0.0021 | 0.1446 | 99.6% | 0.0053 | 0.0053 | |
| | | | | | R | 0.0715 | 0.0002 | 0.0387 | 98.7% | 0.0012 | 0.0013 | 0.0326 | 0.0002 | 0.0523 | 97.7% | 0.0018 | 0.0017 | 0.0112 | 0.0000 | 0.0165 | 98.9% | 0.0006 | 0.0006 | |
| 0.8 | | | 70 | 60 | h | 0.0113 | 0.0078 | 0.4623 | 99.4% | 0.0155 | 0.0143 | 0.0020 | 0.0077 | 0.3434 | 97.3% | 0.0168 | 0.0169 | 0.0012 | 0.0009 | 0.1105 | 96.0% | 0.0139 | 0.0137 | |
| | | | | | γ | 0.1120 | 0.0115 | 0.2767 | 99.5% | 0.0092 | 0.0093 | 0.0291 | 0.0156 | 0.4320 | 99.5% | 0.0158 | 0.0159 | 0.0113 | 0.0016 | 0.1232 | 99.7% | 0.0048 | 0.0048 | |
| | | | | | R | 0.0616 | 0.0002 | 0.0341 | 98.7% | 0.0011 | 0.0011 | 0.0031 | 0.0001 | 0.0456 | 99.1% | 0.0015 | 0.0015 | 0.0102 | 0.0000 | 0.0151 | 97.8% | 0.0005 | 0.0005 | |
| | | | | | h | 0.0031 | 0.0070 | 0.4239 | 99.8% | 0.0147 | 0.0137 | 0.0019 | 0.0057 | 0.3350 | 98.5% | 0.0158 | 0.0156 | 0.0010 | 0.0007 | 0.1155 | 98.6% | 0.0163 | 0.0160 | |
| | | | 70 | 60 | γ | 0.0326 | 0.0112 | 0.3042 | 99.9% | 0.0101 | 0.0091 | 0.1284 | 0.0353 | 0.5421 | 99.8% | 0.0215 | 0.0216 | 0.0708 | 0.0023 | 0.1523 | 99.8% | 0.0104 | 0.0103 | |
| | | | | | R | 0.0591 | 0.0004 | 0.0297 | 99.9% | 0.0009 | 0.0009 | 0.0534 | 0.0001 | 0.0357 | 98.9% | 0.0012 | 0.0012 | 0.0437 | 0.0000 | 0.0187 | 99.9% | 0.0008 | 0.0008 | |
| | | | | | h | 0.0913 | 0.0042 | 3.4735 | 93.8% | 0.1164 | 0.1164 | 0.0840 | 0.0098 | 2.5298 | 95.1% | 0.1075 | 0.1078 | 0.0229 | 0.0018 | 2.3759 | 95.0% | 0.1086 | 0.1106 | |
| | | | | | γ | 0.0284 | 0.0097 | 0.2636 | 99.8% | 0.0088 | 0.0085 | 0.0194 | 0.0139 | 0.4056 | 99.3% | 0.0142 | 0.0142 | 0.0226 | 0.0020 | 0.1205 | 99.4% | 0.0081 | 0.0082 | |
| 0.3 | | | 90 | 80 | R | 0.0582 | 0.0003 | 0.0222 | 99.6% | 0.0007 | 0.0007 | 0.0412 | 0.0001 | 0.0277 | 99.3% | 0.0010 | 0.0010 | 0.0350 | 0.0000 | 0.0113 | 99.9% | 0.0005 | 0.0005 | |
| | | | | | h | 0.0053 | 0.0036 | 2.0390 | 97.7% | 0.0651 | 0.0642 | 0.0109 | 0.0073 | 0.3816 | 95.2% | 0.0683 | 0.0662 | 0.0082 | 0.0011 | 0.1645 | 95.3% | 0.0675 | 0.0627 | |
| | | | | | γ | 0.0080 | 0.0124 | 0.3091 | 100.0% | 0.0089 | 0.0089 | 0.0729 | 0.0236 | 0.4716 | 99.8% | 0.0183 | 0.0183 | 0.0119 | 0.0017 | 0.1421 | 99.9% | 0.0093 | 0.0091 | |
| | | | | | R | 0.1873 | 0.0004 | 0.0330 | 100.0% | 0.0011 | 0.0011 | 0.0022 | 0.0001 | 0.0386 | 99.3% | 0.0015 | 0.0015 | 0.0944 | 0.0000 | 0.0228 | 99.8% | 0.0010 | 0.0010 | |
| 0.8 | | | 70 | 60 | h | 0.1437 | 0.0044 | 4.2172 | 92.7% | 0.1266 | 0.1298 | 0.1356 | 0.0105 | 3.5033 | 95.0% | 0.1332 | 0.1330 | 0.0437 | 0.0016 | 3.4283 | 95.0% | 0.1339 | 0.1319 | |
| | | | | | γ | 0.0080 | 0.0094 | 0.2778 | 99.8% | 0.0085 | 0.0086 | 0.0283 | 0.0094 | 0.3576 | 99.7% | 0.0122 | 0.0147 | 0.0104 | 0.0014 | 0.1210 | 99.8% | 0.0078 | 0.0078 | |
| | | | | | R | 0.0503 | 0.0003 | 0.0239 | 99.8% | 0.0008 | 0.0008 | 0.0013 | 0.0001 | 0.0286 | 98.8% | 0.0010 | 0.0010 | 0.0445 | 0.0000 | 0.0116 | 99.8% | 0.0006 | 0.0006 | |
| | | | | | h | 0.0091 | 0.0036 | 2.3766 | 96.4% | 0.0748 | 0.0758 | 0.0146 | 0.0072 | 0.7190 | 95.0% | 0.0766 | 0.0758 | 0.0121 | 0.0011 | 0.5614 | 95.0% | 0.0746 | 0.0747 | |

Table 2. Some statistical measures by simulation results when $\gamma = 1.6$.

| $\gamma = 1.6$ | | | | | | | | | | Bayesian Non-informative | | | | | | | | | | Bayesian Informative | | | | | | | | | | |
|----------------|-----|-------|-------|------|----------|----------|--------|--------|--------|--------------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|----------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| MLE | | | | | | | | | | Bayesian Non-informative | | | | | | | | | | Bayesian Informative | | | | | | | | | | |
| n | p | T_2 | T_1 | m | r | RAB | MSE | LACI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | |
| 40 | 0.3 | — | 0.8 | 0.55 | 30 | γ | 0.3400 | 0.9953 | 3.2798 | 100.0% | 0.1734 | 0.1735 | 0.6291 | 3.4928 | 5.4884 | 99.6% | 0.1897 | 0.1883 | 0.1908 | 0.4949 | 1.9626 | 99.8% | 0.0841 | 0.1908 | 0.4949 | 1.9626 | 99.8% | 0.0841 | 0.1908 | 0.0840 |
| | | | | | | R | 0.2470 | 0.0015 | 0.1000 | 97.9% | 0.0031 | 0.0031 | 0.0491 | 0.0005 | 0.0880 | 96.0% | 0.0029 | 0.0029 | 0.0497 | 0.0003 | 0.0974 | 96.7% | 0.0019 | 0.0497 | 0.0003 | 0.0974 | 96.7% | 0.0019 | 0.0497 | 0.0019 |
| | | | | | | h | 0.1745 | 0.0589 | 3.0336 | 99.9% | 0.1949 | 0.1956 | 0.0928 | 0.0222 | 2.2983 | 99.1% | 0.0979 | 0.0978 | 0.0374 | 0.0040 | 2.2233 | 99.1% | 0.0983 | 0.0374 | 0.0040 | 2.2233 | 99.1% | 0.0983 | 0.0374 | 0.0969 |
| | | | | | | γ | 0.3380 | 0.8376 | 0.6802 | 100.0% | 0.1352 | 0.1341 | 0.5469 | 2.9835 | 5.1028 | 99.3% | 0.1874 | 0.1842 | 0.1287 | 0.4969 | 1.6440 | 99.8% | 0.0847 | 0.1287 | 0.4969 | 1.6440 | 99.8% | 0.0847 | 0.1287 | 0.0844 |
| | 0.8 | — | 0.8 | 0.55 | 35 | R | 0.2285 | 0.0014 | 0.0938 | 98.1% | 0.0030 | 0.0031 | 0.0047 | 0.0005 | 0.0799 | 95.5% | 0.0023 | 0.0022 | 0.0471 | 0.0002 | 0.0922 | 98.0% | 0.0026 | 0.0471 | 0.0002 | 0.0922 | 98.0% | 0.0026 | 0.0026 | 0.0025 |
| | | | | | | h | 0.1321 | 0.0557 | 3.0197 | 100.0% | 0.1661 | 0.1662 | 0.0871 | 0.0206 | 2.1666 | 99.2% | 0.0902 | 0.0817 | 0.0309 | 0.0037 | 2.1728 | 99.1% | 0.0823 | 0.0309 | 0.0037 | 2.1728 | 99.1% | 0.0823 | 0.0309 | 0.0877 |
| | | | | | | γ | 0.3700 | 0.9529 | 3.0443 | 100.0% | 0.0972 | 0.0978 | 0.5912 | 3.3258 | 5.2107 | 99.8% | 0.1831 | 0.1878 | 0.1222 | 0.4493 | 1.8568 | 99.9% | 0.0759 | 0.1222 | 0.4493 | 1.8568 | 99.9% | 0.0759 | 0.1222 | 0.0742 |
| | | | | | | R | 0.2665 | 0.0016 | 0.0983 | 98.7% | 0.0030 | 0.0030 | 0.0363 | 0.0005 | 0.0908 | 95.7% | 0.0033 | 0.0033 | 0.0153 | 0.0001 | 0.0822 | 96.7% | 0.0024 | 0.0153 | 0.0001 | 0.0822 | 96.7% | 0.0024 | 0.0024 | 0.0024 |
| | 0.3 | — | 0.8 | 0.55 | 30 | h | 0.0916 | 0.0628 | 4.6046 | 99.9% | 0.1404 | 0.1406 | 0.0442 | 0.0214 | 2.6557 | 98.8% | 0.1548 | 0.1556 | 0.0524 | 0.0037 | 2.7107 | 98.7% | 0.1453 | 0.0524 | 0.0037 | 2.7107 | 98.7% | 0.1453 | 0.1401 | |
| | | | | | | γ | 0.3277 | 0.9009 | 3.0036 | 100.0% | 0.0912 | 0.0912 | 0.5627 | 3.1545 | 5.0311 | 99.6% | 0.1791 | 0.1592 | 0.1129 | 0.4264 | 1.7965 | 99.7% | 0.0766 | 0.1129 | 0.4264 | 1.7965 | 99.7% | 0.0766 | 0.1129 | 0.0765 |
| | | | | | | h | 0.2487 | 0.0013 | 0.0910 | 97.9% | 0.0029 | 0.0028 | 0.0090 | 0.0005 | 0.0901 | 95.4% | 0.0031 | 0.0031 | 0.0106 | 0.0001 | 0.0794 | 96.7% | 0.0029 | 0.0106 | 0.0001 | 0.0794 | 96.7% | 0.0029 | 0.0106 | 0.0029 |
| | | | | | | γ | 0.0817 | 0.0551 | 3.9681 | 100.0% | 0.1242 | 0.1262 | 0.0312 | 0.0202 | 2.0674 | 99.4% | 0.1403 | 0.1355 | 0.0513 | 0.0034 | 2.6875 | 99.4% | 0.2630 | 0.0513 | 0.0034 | 2.6875 | 99.4% | 0.2630 | 0.2602 | |
| 100 | 0.3 | — | 0.9 | 0.7 | 30 | γ | 0.0648 | 0.9717 | 3.1234 | 100.0% | 0.1717 | 0.1613 | 0.6095 | 3.2944 | 5.1396 | 99.2% | 0.1883 | 0.1884 | 0.1825 | 0.4114 | 1.8547 | 99.6% | 0.1284 | 0.1825 | 0.4114 | 1.8547 | 99.6% | 0.1284 | 0.1250 | |
| | | | | | | R | 0.0751 | 0.0003 | 0.0739 | 100.0% | 0.0024 | 0.0024 | 0.2032 | 0.0002 | 0.0602 | 99.1% | 0.0023 | 0.0023 | 0.1129 | 0.0001 | 0.0430 | 99.5% | 0.0022 | 0.1129 | 0.0001 | 0.0430 | 99.5% | 0.0022 | 0.1129 | 0.0022 |
| | | | | | | h | 0.0221 | 0.0334 | 4.4359 | 94.2% | 0.1380 | 0.1377 | 0.0401 | 0.0208 | 3.7077 | 95.9% | 0.1377 | 0.1372 | 0.0342 | 0.0062 | 3.5091 | 95.9% | 0.1350 | 0.0342 | 0.0062 | 3.5091 | 95.9% | 0.1350 | 0.1344 | |
| | | | | | | γ | 0.0591 | 0.8153 | 2.4397 | 100.0% | 0.1283 | 0.1284 | 0.5267 | 2.9054 | 4.9037 | 99.5% | 0.1720 | 0.1699 | 0.1246 | 0.3973 | 1.5178 | 99.8% | 0.1132 | 0.1246 | 0.3973 | 1.5178 | 99.8% | 0.1132 | 0.1123 | |
| | 0.8 | — | 0.9 | 0.7 | 35 | γ | 0.1158 | 0.9145 | 2.9668 | 100.0% | 0.0895 | 0.0809 | 0.5268 | 3.0623 | 4.8001 | 99.9% | 0.1720 | 0.1372 | 0.1022 | 0.3290 | 1.6290 | 99.9% | 0.1093 | 0.1022 | 0.3290 | 1.6290 | 99.9% | 0.1093 | 0.1100 | |
| | | | | | | R | 0.0706 | 0.0003 | 0.0666 | 99.8% | 0.0022 | 0.0021 | 0.1705 | 0.0002 | 0.0584 | 99.2% | 0.0020 | 0.0020 | 0.0932 | 0.0001 | 0.0417 | 98.5% | 0.0018 | 0.0932 | 0.0001 | 0.0417 | 98.5% | 0.0018 | 0.0018 | |
| | | | | | | h | 0.0098 | 0.0305 | 4.3465 | 94.9% | 0.1305 | 0.1245 | 0.0275 | 0.0203 | 3.1914 | 97.3% | 0.1373 | 0.1238 | 0.0224 | 0.0056 | 3.4768 | 97.4% | 0.1482 | 0.0224 | 0.0056 | 3.4768 | 97.4% | 0.1482 | 0.1480 | |
| | | | | | | γ | 0.1183 | 0.9285 | 3.0073 | 100.0% | 0.0915 | 0.0890 | 0.4755 | 2.9721 | 4.5121 | 99.6% | 0.1814 | 0.1811 | 0.1124 | 0.3923 | 1.7336 | 99.8% | 0.1128 | 0.1124 | 0.3923 | 1.7336 | 99.8% | 0.1128 | 0.1111 | |
| | 0.3 | — | 0.8 | 0.55 | 30 | γ | 0.0900 | 0.0003 | 0.0758 | 99.6% | 0.0025 | 0.0024 | 0.1925 | 0.0002 | 0.0713 | 98.7% | 0.0023 | 0.0024 | 0.1155 | 0.0001 | 0.0495 | 99.3% | 0.0019 | 0.1155 | 0.0001 | 0.0495 | 99.3% | 0.0019 | 0.0019 | |
| | | | | | | R | 0.0236 | 0.0367 | 4.9470 | 93.6% | 0.1539 | 0.1517 | 0.0420 | 0.0209 | 3.9318 | 95.7% | 0.1561 | 0.1549 | 0.0370 | 0.0058 | 3.6148 | 95.6% | 0.1574 | 0.0370 | 0.0058 | 3.6148 | 95.6% | 0.1574 | 0.1567 | |
| | | | | | | h | 0.0939 | 0.0491 | 2.8698 | 100.0% | 0.0894 | 0.0907 | 0.0567 | 0.0175 | 2.0016 | 99.9% | 0.0971 | 0.0957 | 0.0358 | 0.0010 | 1.8928 | 99.8% | 0.0968 | 0.0358 | 0.0010 | 1.8928 | 99.8% | 0.0968 | 0.0913 | |
| | | | | | | γ | 0.3042 | 0.5935 | 1.1440 | 100.0% | 0.0346 | 0.0347 | 0.2122 | 1.6913 | 3.9182 | 99.6% | 0.1469 | 0.1464 | 0.0004 | 0.0004 | 0.0853 | 0.6073 | 0.0396 | 0.0004 | 0.0004 | 0.0853 | 0.6073 | 0.0396 | 0.0386 | |
| 0.8 | — | 0.8 | 0.55 | 90 | γ | 0.1682 | 0.0009 | 0.0609 | 97.2% | 0.0019 | 0.0019 | 0.0037 | 0.0004 | 0.0791 | 97.9% | 0.0020 | 0.0019 | 0.0468 | 0.0000 | 0.0467 | 96.8% | 0.0025 | 0.0468 | 0.0000 | 0.0467 | 96.8% | 0.0025 | 0.0024 | | |
| | | | | | h | 0.0046 | 0.0429 | 2.2126 | 100.0% | 0.0708 | 0.0870 | 0.0310 | 0.0175 | 1.9593 | 99.9% | 0.0900 | 0.0804 | 0.0308 | 0.0009 | 1.7804 | 99.8% | 0.1692 | 0.0308 | 0.0009 | 1.7804 | 99.8% | 0.1692 | 0.1676 | | |
| | | | | | γ | 0.3245 | 0.6459 | 1.3847 | 100.0% | 0.0420 | 0.0420 | 0.2583 | 1.9203 | 4.2647 | 99.4% | 0.1631 | 0.1630 | 0.0016 | 0.0947 | 0.6819 | 99.2% | 0.0397 | 0.0016 | 0.0947 | 0.6819 | 99.2% | 0.0397 | 0.0399 | | |
| | | | | | R | 0.2592 | 0.0013 | 0.0670 | 97.7% | 0.0022 | 0.0021 | 0.0355 | 0.0004 | 0.0894 | 96.5% | 0.0029 | 0.0029 | 0.0146 | 0.0000 | 0.0570 | 95.7% | 0.0017 | 0.0146 | 0.0000 | 0.0570 | 95.7% | 0.0017 | 0.0017 | | |
| 0.3 | — | 0.8 | 0.55 | 60 | γ | 0.0910 | 0.0513 | 2.9989 | 100.0% | 0.0917 | 0.0914 | 0.0407 | 0.0182 | 2.2696 | 99.9% | 0.0963 | 0.0951 | 0.0407 | 0.0011 | 2.0970 | 99.8% | 0.0944 | 0.0407 | 0.0011 | 2.0970 | 99.8% | 0.0944 | 0.0974 | | |
| | | | | | h | 0.3004 | 0.6072 | 1.2564 | 100.0% | 0.0378 | 0.0376 | 0.1569 | 1.4464 | 3.7892 | 99.8% | 0.1406 | 0.1406 | 0.0010 | 0.0777 | 0.5927 | 99.8% | 0.0355 | 0.0010 | 0.0777 | 0.5927 | 99.8% | 0.0355 | 0.0342 | | |
| | | | | | γ | 0.2350 | 0.0010 | 0.0659 | 97.6% | 0.0020 | 0.0020 | 0.0084 | 0.0004 | 0.0772 | 97.5% | 0.0023 | 0.0021 | 0.0105 | 0.0000 | 0.0467 | 95.5% | 0.0025 | 0.0105 | 0.0000 | 0.0467 | 95.5% | 0.0025 | 0.0025 | | |
| | | | | | R | 0.0722 | 0.0452 | 2.1277 | 100.0% | 0.0816 | 0.0902 | 0.0309 | 0.0165 | 2.0293 | 99.9% | 0.0617 | 0.0812 | 0.0419 | 0.0009 | 1.9823 | 99.9% | 0.1663 | 0.0419 | 0.0009 | 1.9823 | 99.9% | 0.1663 | 0.1689 | | |
| 0.8 | — | 0.9 | 0.7 | 70 | γ | 0.0523 | 0.5530 | 1.1517 | 100.0% | 0.0378 | 0.0378 | 0.2255 | 1.6669 | 3.6107 | 99.6% | 0.1473 | 0.1372 | 0.0011 | 0.1133 | 0.5659 | 99.7% | 0.0688 | 0.0011 | 0.1133 | 0.5659 | 99.7% | 0.0688 | 0.0684 | | |
| | | | | | R | 0.0714 | 0.0002 | 0.0384 | 99.1% | 0.0012 | 0.0012 | 0.0908 | 0.0001 | 0.0371 | 96.0% | 0.0012 | 0.0012 | 0.0239 | 0.0000 | 0.0178 | 99.2% | 0.0006 | 0.0239 | 0.0000 | 0.0178 | 99.2% | 0.0006 | 0.0006 | | |
| | | | | | h | 0.0099 | 0.0218 | 0.9053 | 99.7% | 0.0324 | 0.0288 | 0.0059 | 0.0160 | 0.4177 | 97.5% | 0.0311 | 0.0289 | 0.0013 | 0.0031 | 0.2006 | 95.7% | 0.0293 | 0.0013 | 0.0031 | 0.2006 | 95.7% | 0.0293 | 0.0273 | | |
| | | | | | γ | 0.0502 | 0.4238 | 1.0924 | 100.0% | 0.0306 | 0.0326 | 0.1946 | 1.5192 | 3.4419 | 99.9% | 0.1358 | 0.1258 | 0.0004 | 0.0785 | 0.5295 | 99.9% | 0.0629 | 0.0004 | 0.0785 | 0.5295 | 99.9% | 0.0629 | 0.0624 | | |
| 0.3 | — | 0.9 | 0.7 | 90 | γ | 0.0681 | 0.0002 | 0.0339 | 98.1% | 0.0011 | 0.0011 | 0.0682 | 0.0001 | 0.0371 | 96.0% | 0.0010 | 0.0117 | 0.0000 | 0.0163 | 0.0006 | 98.3% | 0.0006 | 0.0006 | 0.0163 | 0.0006 | 98.3% | 0.0006 | 0.0006 | | |
| | | | | | h | 0.0081 | 0.0197 | 0.8934 | 99.9% | 0.0095 | 0.0095 | 0.0241 | 0.0016 | 0.4056 | 98.8% | 0.0264 | 0.0215 | 0.0012 | 0.0023 | 0.1984 | 98.1% | 0.0422 | 0.0264 | 0.0012 | 0.0023 | 0.1984 | 98.1% | 0.0422 | 0.0389 | |
| | | | | | γ | 0.1025 | 0.6014 | 1.2592 | 100.0% | 0.0386 | 0.0285 | 0.1954 | 1.7997 | 4.0800 | 99.4% | 0.1580 | 0.1485 | 0.0015 | 0.0814 | 0.4589 | 99.8% | 0.0779 | 0.0015 | 0.0814 | 0.4589 | 99.8% | 0.0779 | 0.0785 | | |
| | | | | | R | 0.0815 | 0.0002 | 0.0389 | 99.2% | 0.0012 | 0.0012 | 0.0847 | 0.0001 | 0.0381 | 96.1% | 0.0013 | 0.0013 | 0.0248 | 0.0000 | 0.0174 | 99.9% | 0.0006 | 0.0248 | 0.0000 | 0.0174 | 99.9% | 0.0006 | 0.0006 | | |
| 0.8 | — | 0.9 | 0.7 | 70 | h | 0.0087 | 0.0237 | 0.8764 | 99.0% | 0.0271 | 0.0265 | 0.0073 | 0.0165 | 0.4360 | 97.2% | 0.0319 | 0.0283 | 0.0032 | 0.0031 | 0.2048 | 95.1% | 0.0270 | 0.0032 | 0.0031 | 0.2048 | 95.1% | 0.0270 | 0.0257 | | |
| | | | | | γ | 0.0992 | 0.4609 | 1.1092 | 100.0% | 0.0271 | 0.0269 | 0.1486 | 1.3613 | 3.7407 | 99.7% | 0.1063 | 0.0817 | 0.0009 | 0.0710 | 0.3164 | 99.7% | 0.0613 | 0.0009 | 0.0710 | 0.3164 | 99.7% | 0.0613 | 0.0613 | | |
| | | | | | h | 0.0071 | 0.0098 | 0.9351 | 99.8% | 0.0252 | 0.0248 | 0.0073 | 0.0148 | 0.4247 | 98.0% | 0.0275 | 0.0248 | 0.0009 | 0.0009 | 0.2040 | 97.0% | 0.0248 | 0.0009 | 0.0009 | 0.2040 | 97.0% | 0.0248 | 0.0248 | | |
| | | | | | γ | 0.0971 | 0.0098 | 0.9351 | 99.8% | 0.0252 | 0.0248 | 0.0073 | 0.0148 | 0.4247 | 98.0% | 0.0275 | 0.0248 | 0.0009 | 0.0009 | 0.2040 | 97.0% | 0.0248 | 0.0009 | 0.0009 | | | | | | |

Table 3. Some statistical measures by simulation results when $\gamma = 3$.

| $\gamma = 3$ | | | | | | | | | | MLE | | | | | | | | | | Bayesian Non-informative | | | | | | | | | | Bayesian Informative | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|--------------|---|-------|-------|---|---|----------|-----|-----|------|-----|-----|-----|-----|-----|------|----|-----|-----|-----|--------------------------|------|----|-----|-----|-----|-----|------|----|-----|----------------------|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|-----|------|----|-----|-----|-----|----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| n | p | T_2 | T_1 | m | r | γ | RAB | MSE | LACI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB | MSE | LCCI | CP | LBP | LBT | RAB |

7. Real-life applications

To demonstrate the relevance and effectiveness of the proposed estimation techniques, three distinct real-world datasets from the engineering domain are examined. First, the data are validated using a time–temperature–transformation (TTT) plot and hazard plot, and then further examined by comparing results with a TTT plot, box plot, and violin plot for each dataset. Second, before deriving the theoretical results, we verify the proposed distribution of each data set and compare them with alternative unit models. To this end, we compute the MLEs of the parameters (with their standard errors, SEs) and evaluate the Kolmogorov–Smirnov (K–S) statistic with its (p)-value, along with the Aikake information criterion (AIC), the Bayesian information criterion (BIC), the Anderson–Darling (AD), and the Cramér–von Mises (CvM) goodness-of-fit measures to identify the best unit model. The proposed distribution has been compared by more alternative unit models as new unit-Lindley [24], Topp-Leone [25], Beta [26], unit Weibull [27], unit XLindley [28], unit-Gompertz [29], unit-Lindley [30], Alpha Power Topp-Leone [31], unit log–log [32], and unit Burr-XII [33].

Third, the estimators with the proposed distribution are presented through three graphical representations: the empirical versus estimated CDF, the histogram with the estimated PDF, and the P–P plot. Fourth, it is verified that these estimators possess a unique value, which corresponds to the maximum of the profile likelihood. Fifth, the parameters of the distribution are estimated using the different methods under study, based on the UPHCT1.

7.1. Tensile strength of polyester fibers

The first data set consists of 30 observations on the tensile strength of polyester fibers, originally reported by Mazucheli et al. [29]. The measured values are as follows: 0.023, 0.032, 0.081, 0.054, 0.069, 0.094, 0.105, 0.169, 0.188, 0.127, 0.148, 0.216, 0.255, 0.277, 0.311, 0.361, 0.376, 0.395, 0.432, 0.463, 0.481, 0.519, 0.529, 0.567, 0.642, 0.674, 0.752, 0.823, 0.887, 0.926.

The TTT-plot (Figure 2, left) suggests an increasing failure rate, which is consistent with the estimated hazard rate curve (second) that shows a monotonic upward trend. The box plot (third) indicates that the data are moderately spread around the median without extreme outliers. The Violin plot (right) confirms the overall distributional shape and variability, highlighting a relatively symmetric spread around the center. Together, the four component plots of Figure 2 provide evidence that the proposed distribution is appropriate for modeling the given Data 1.

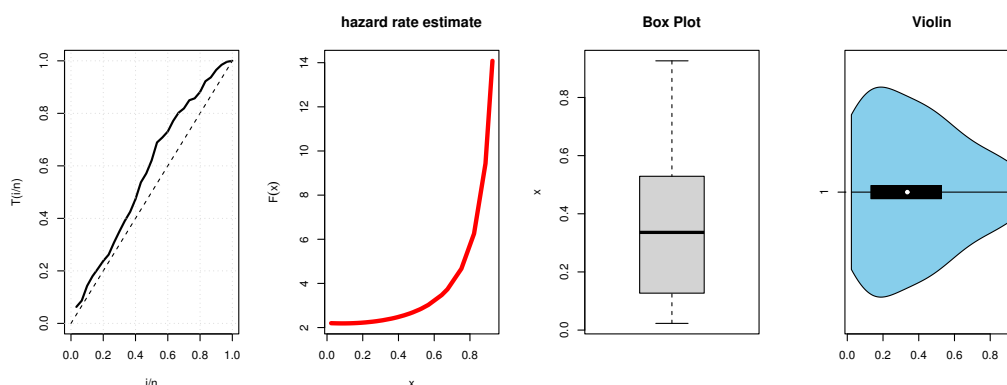


Figure 2. Graphical assessment of the fitted distribution using different diagnostic tools: Data 1.

In Figure 3, the empirical CDF (left) aligns closely with the estimated CDF, indicating a good fit of the proposed distribution. The histogram with the estimated PDF (center) shows that the theoretical curve successfully captures the overall shape of the data. The P-P plot (right) lies nearly along the diagonal line, further confirming that the fitted distribution provides an adequate representation of the observed sample.

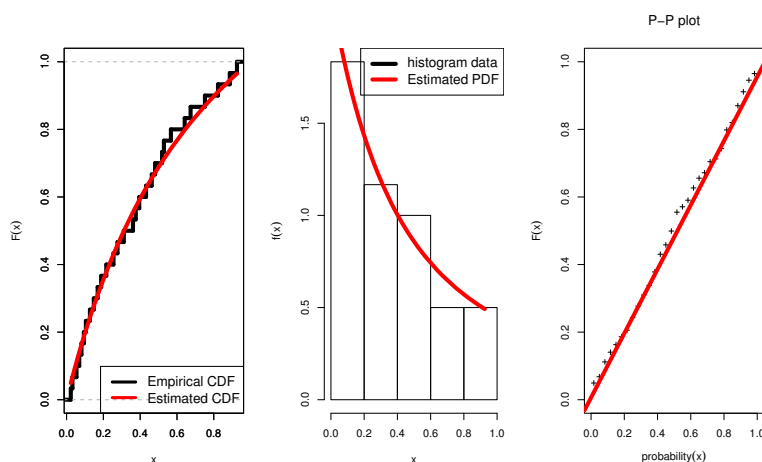


Figure 3. Graphical comparison between the empirical data and the fitted model: Data 1.

Across all diagnostics in Table 4, the proposed model provides the best overall fit. It has the smallest KSD (0.0570), lowest CvM (0.0146) and AD (0.1098), and the most favorable information criteria (AIC = -4.4408, BIC = -3.0396). The UW model is a close second in KSD (0.0576) but is clearly inferior in AIC and BIC. Models such as UXL and UL perform poorly, showing very large Kolmogorov–Smirnov-D values (KSD) values (0.2408 and 0.2722) and highly unfavorable AIC and BIC. PVKS values are near 1 for most models, but the sharper separation in KSD, CvM, AD, and ICs confirms that the proposed distribution offers the most adequate description of the data.

The profile likelihood in the Figure 4 curve (left) attains a clear and unique maximum, ensuring the existence and uniqueness of the MLEs for the parameter γ . The normalized profile likelihood (right)

further supports the stability of the estimation, as the curve crosses the reference line at the identified estimate. These results confirm that the proposed distribution yields well-defined parameter estimates.

Table 4. MLE and different measures of statistics for unit models: Data 1.

| | | γ | θ | KSD | PVKS | CvM | AD | AIC | BIC |
|--------|-----------|----------|----------|--------|--------|--------|--------|---------|---------|
| Target | Estimates | 0.8279 | | | | | | | |
| | StEr | 0.4698 | | 0.0570 | 0.9999 | 0.0146 | 0.1098 | -4.4408 | -3.0396 |
| TL | Estimates | 0.2963 | | | | | | | |
| | StEr | 0.0388 | | 0.3314 | 0.0019 | 0.1277 | 0.7879 | 21.7155 | 23.1167 |
| NUL | Estimates | 1.1091 | | | | | | | |
| | StEr | 0.2025 | | 0.0665 | 0.9981 | 0.0189 | 0.1600 | -3.8078 | -2.4066 |
| Beta | Estimates | 0.9666 | 0.2238 | | | | | | |
| | StEr | 1.6205 | 0.4107 | 0.0669 | 0.9979 | 0.0184 | 0.1559 | -2.6101 | 0.1923 |
| UW | Estimates | 0.5717 | 0.1320 | | | | | | |
| | StEr | 1.3690 | 0.2007 | 0.0576 | 0.9998 | 0.0148 | 0.1100 | -3.4345 | -0.6321 |
| UXL | Estimates | 0.9127 | | | | | | | |
| | StEr | 0.1313 | | 0.2408 | 0.0513 | 0.1400 | 0.9397 | 86.4149 | 87.8161 |
| UG | Estimates | 1.0383 | 0.7715 | | | | | | |
| | StEr | 0.4211 | 0.1919 | 0.0733 | 0.9932 | 0.0184 | 0.1161 | -3.8976 | -1.0952 |
| UL | Estimates | 1.0504 | | | | | | | |
| | StEr | 0.1455 | | 0.2722 | 0.0187 | 0.1656 | 1.0870 | 20.1704 | 21.5716 |
| APTL | Estimates | 115.1771 | 391.7070 | | | | | | |
| | StEr | 0.2714 | 0.2196 | 0.0725 | 0.9941 | 0.0360 | 0.2897 | -0.2175 | 2.5849 |
| ULL | Estimates | 1.0213 | 0.1580 | | | | | | |
| | StEr | 1.5245 | 0.1230 | 0.0846 | 0.9704 | 0.0194 | 0.1221 | -3.9134 | -1.1110 |
| UBXII | Estimates | 1.0331 | 0.2060 | | | | | | |
| | StEr | 1.8465 | 0.3054 | 0.0993 | 0.9008 | 0.0586 | 0.4419 | 1.9220 | 4.7244 |

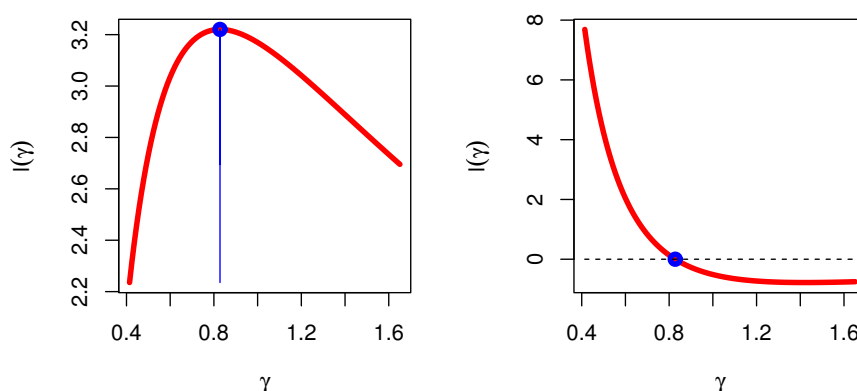


Figure 4. Profile likelihood plots for the parameter γ : Data 1.

Table 5 compares MLE and Bayesian estimators for Data 1 under the UPHCT1 scheme across combinations of (m, r, T_1, T_2) , with reliability measures evaluated at time s^* . For each setting, the table reports the estimate of the parameter γ , its standard error $SE(\gamma)$, the reliability $R(t)$, and the hazard rate $h(t)$. Two Bayesian strategies are used: Bayes1 adopts a non-informative prior, whereas Bayes2 employs an informative gamma prior whose hyperparameters are selected from the MLE output (elective hyperparameters method). Posterior summaries are obtained via MCMC with 12000 iterations, discarding the first 2000 as burn-in. Overall, MLE and Bayesian estimates are broadly consistent; however, the informative-prior scheme (Bayes2) typically yields more stable inference often reducing $SE(\gamma)$ and producing smoother estimates of $R(t)$ and $h(t)$ at s^* while Bayes1 shows greater dispersion due to the diffuse prior.

Table 5. MLE and Bayesian estimation based on UPHCT1 for Data 1.

| | | p | | | | 0.3 | | | | 0.8 | | | | |
|----|----|---------|--------|--------------|--------|------|--------|--------|--------|--------|------|--------|--------|--------|
| m | r | T1 | T2 | s^* | ν | MLEr | bayes1 | bayes2 | s^* | ν | MLEr | bayes1 | bayes2 | |
| 20 | 15 | 0.13225 | 0.336 | γ | 0.519 | 15 | 0.4203 | 0.9662 | 0.5276 | 0.567 | 15 | 0.3554 | 0.8553 | 0.4335 |
| | | | | $SE(\gamma)$ | | | 0.2223 | 0.7738 | 0.2087 | | | 0.1861 | 0.7307 | 0.1722 |
| | | | | R | | | 0.2152 | 0.3129 | 0.2425 | | | 0.1668 | 0.2604 | 0.1876 |
| | | | | h | | | 3.1436 | 2.7523 | 3.0345 | | | 3.3936 | 3.0126 | 3.3090 |
| | 17 | 0.436 | 0.7265 | γ | 0.7265 | 17 | 0.5600 | 1.5294 | 0.7351 | 0.7265 | 17 | 0.4821 | 1.2300 | 0.6277 |
| | | | | $SE(\gamma)$ | | | 0.3190 | 1.2155 | 0.3065 | | | 0.2706 | 1.0150 | 0.2586 |
| | | | | R | | | 0.1191 | 0.1854 | 0.1376 | | | 0.1091 | 0.1719 | 0.1268 |
| | | | | h | | | 4.4336 | 4.0996 | 4.3405 | | | 4.4837 | 4.1674 | 4.3948 |
| 26 | 20 | 0.13225 | 0.536 | γ | 0.536 | 20 | 0.4158 | 1.0617 | 0.4793 | 0.536 | 20 | 0.3071 | 0.6835 | 0.3529 |
| | | | | $SE(\gamma)$ | | | 0.2034 | 0.8762 | 0.1924 | | | 0.1394 | 0.5735 | 0.1255 |
| | | | | R | | | 0.2027 | 0.3083 | 0.2190 | | | 0.1690 | 0.2601 | 0.1842 |
| | | | | h | | | 3.2058 | 2.7811 | 3.1401 | | | 3.3412 | 2.9752 | 3.2801 |
| | 20 | 0.436 | 0.5265 | γ | 0.529 | 20 | 0.4158 | 1.0617 | 0.4793 | 0.567 | 20 | 0.3096 | 0.6668 | 0.3666 |
| | | | | $SE(\gamma)$ | | | 0.2034 | 0.8762 | 0.1924 | | | 0.1407 | 0.4931 | 0.1348 |
| | | | | R | | | 0.2073 | 0.3144 | 0.2239 | | | 0.1529 | 0.2340 | 0.1700 |
| | | | | h | | | 3.1816 | 2.7518 | 3.1149 | | | 3.4503 | 3.1200 | 3.3806 |

Figure 5 displays the trace of 10000 MCMC draws for γ using Data 1 with $m = 25$, $r = 20$, $T_1 = 0.436$, and $T_2 = 0.5265$ (see Table 5). The chain mixes well and exhibits clear convergence. The histogram in the right panel of Figure 5 indicates that the posterior distribution is approximately symmetric.

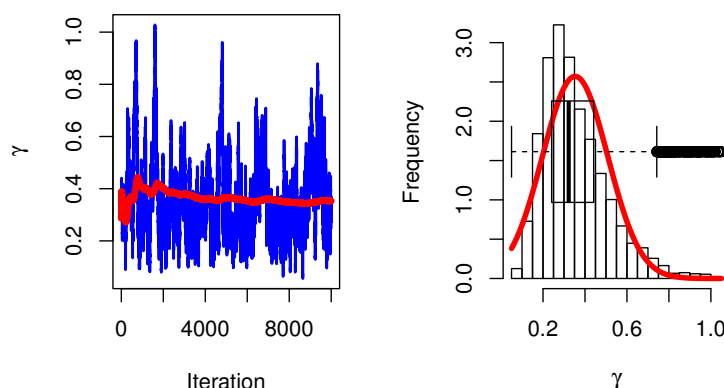


Figure 5. Trace plot and histograms for MCMC results of γ from Data 1 when $m = 25$, $r = 20$, $T_1 = 0.436$, and $T_2 = 0.5265$.

7.2. Aircraft air-conditioning failures

This dataset contains 30 failure times for an airplane's air-conditioning system, reported in Ref. [34]: 12, 120, 11, 23, 261, 87, 7, 120, 14, 62, 71, 11, 14, 47, 225, 71, 246, 21, 42, 20, 5, 3, 14, 11, 16, 90, 1, 16, 52, 95. For comparability on the unit interval, each value is rescaled by 265, yielding ([35]): 0.018867925, 0.045283019, 0.086792453, 0.026415094, 0.452830189, 0.984905660, 0.328301887, 0.052830189, 0.233962264, 0.196226415, 0.358490566, 0.267924528, 0.928301887, 0.177358491, 0.849056604, 0.079245283, 0.158490566, 0.075471698, 0.452830189, 0.052830189, 0.041509434, 0.052830189, 0.267924528, 0.041509434, 0.060377358, 0.041509434, 0.011320755, 0.339622642, 0.003773585, 0.060377358.

Figure 6 indicates an increasing failure rate the TTT plot lies above the diagonal, and the estimated hazard rises monotonically. The box plot shows moderate dispersion around the median without notable outliers, and the violin plot is roughly symmetric. Collectively, these diagnostics support the suitability of the proposed distribution for Data 2.

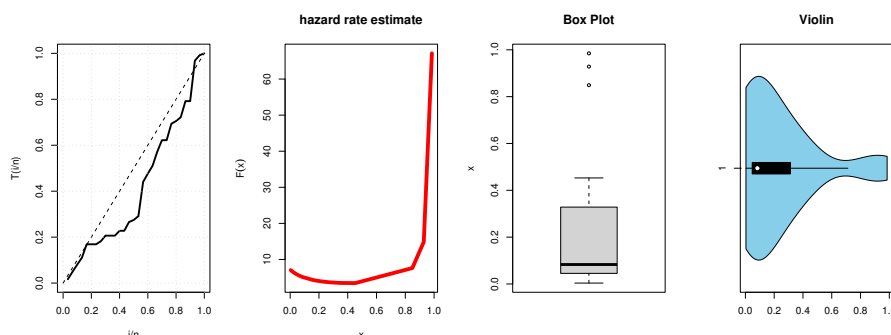


Figure 6. Graphical assessment of the fitted distribution using different diagnostic tools: Data 2.

For Dataset 2, Figure 7 shows strong agreement between the empirical and fitted CDFs. The fitted PDF traces the histogram well, capturing the sample's shape, and the P–P plot clusters along the 45° line. Collectively, these diagnostics indicate that the proposed distribution fits the data adequately.

The proposed model delivers the best overall fit in Table 6. It achieves the lowest KSD (0.1275), smallest CvM (0.1006) and AD (0.6139), and the most favorable information criteria (AIC = -33.01, BIC = -31.61). Its K–S p-value (PVKS = 0.7143) is comfortably high, indicating no evidence against the fit. Two competitors, UG and ULL, are somewhat close (e.g., KSD 0.1291 and 0.1510; AIC -32.19 and -30.98), but remain inferior on most metrics. Models such as UXL, UL, NUL, and APTL show clear lack of fit (large KSD, CvM, and AD and poor AIC and BIC). Overall, the metrics consistently favor the proposed distribution for Data 2.

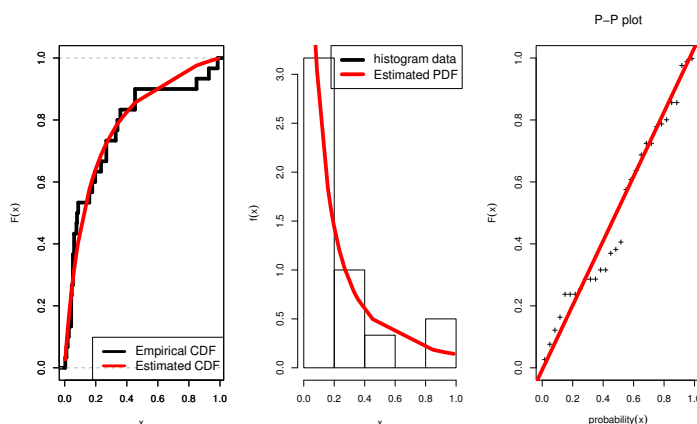


Figure 7. Graphical comparison between the empirical data and the fitted model: Data 2.

Table 6. MLE and different measures of statistics for unit models: Data 2.

| | | γ | θ | KSD | PVKS | CVM | AD | AIC | BIC |
|----------|-----------|----------|----------|--------|--------|--------|--------|----------|----------|
| Proposed | Estimates | 0.1616 | | 0.1275 | 0.7143 | 0.1006 | 0.6139 | -33.0141 | -31.6129 |
| | StEr | 0.0597 | | | | | | | |
| TL | Estimates | 0.6017 | | 0.1938 | 0.2097 | 0.2380 | 1.5103 | -21.9604 | -20.5592 |
| | StEr | 0.1098 | | | | | | | |
| NUL | Estimates | 0.0847 | | 0.3690 | 0.0006 | 0.1097 | 0.7576 | 18.5980 | 19.9992 |
| | StEr | 0.0109 | | | | | | | |
| Beta | Estimates | 0.5141 | 0.1118 | 0.1958 | 0.2003 | 0.2173 | 1.3859 | -22.4926 | -19.6902 |
| | StEr | 1.3430 | 0.3643 | | | | | | |
| UW | Estimates | 0.2787 | 0.0858 | 0.1742 | 0.3228 | 0.1593 | 1.0191 | -26.3847 | -23.5823 |
| | StEr | 1.4562 | 0.2262 | | | | | | |
| UXL | Estimates | 0.5034 | | 0.6821 | 0.0000 | 0.7261 | 3.9324 | 151.5946 | 152.9958 |
| | StEr | 0.0684 | | | | | | | |
| UG | Estimates | 0.4059 | 0.2491 | 0.1291 | 0.7127 | 0.1008 | 0.6214 | -32.1936 | -29.3912 |
| | StEr | 0.4686 | 0.1345 | | | | | | |
| UL | Estimates | 0.5512 | | 0.7201 | 0.0000 | 0.7809 | 4.1849 | 117.9145 | 119.3157 |
| | StEr | 0.0735 | | | | | | | |
| APTL | Estimates | 119.5303 | 215.1204 | 0.1814 | 0.2771 | 0.2924 | 1.8351 | -16.4148 | -13.6124 |
| | StEr | 0.1349 | 0.0592 | | | | | | |
| ULL | Estimates | 1.1266 | 0.1739 | 0.1510 | 0.5006 | 0.1042 | 0.6532 | -30.9827 | -28.1803 |
| | StEr | 1.2791 | 0.0809 | | | | | | |
| UBXII | Estimates | 0.6898 | 0.1537 | 0.2242 | 0.0979 | 0.4214 | 2.5452 | -7.8299 | -5.0275 |
| | StEr | 1.679494 | 0.31171 | | | | | | |

Figure 8 shows a unimodal profile likelihood for γ , implying a unique MLE. The normalized profile likelihood intersects the reference level at the same point, indicating stable and identifiable estimation. Hence, the proposed distribution yields well-defined parameter estimates.

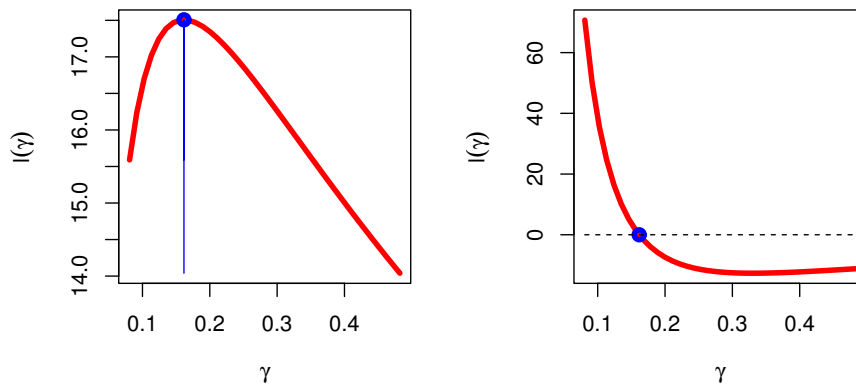


Figure 8. Profile likelihood plots for the parameter γ : Data 2.

Table 7 summarizes the MLE and Bayesian estimation results for Data 2 under the UPHCT1 model with different censoring thresholds (T_1, T_2) and sample settings (m, r). Overall, the results show that Bayesian estimation, particularly Bayes2, produces more stable and precise parameter estimates with smaller $SE(\gamma)$ compared to both MLE and Bayes1. The reliability and hazard measures obtained from Bayes2 appear smoother and more consistent across censoring schemes, reflecting the advantage of incorporating informative prior knowledge. In contrast, Bayes1 exhibits slightly wider variation due to the absence of prior information. These findings highlight the practical benefit of the informative Bayesian approach for reliability assessment under hybrid censoring.

Table 7. MLE and Bayesian estimation based on UPHCT1 for Data 2.

| | | | | p | | 0.3 | | | | 0.8 | | | | |
|----|----|----------|----------|----------------|----------|------|--------|--------|--------|----------|------|--------|--------|--------|
| m | r | T1 | T2 | s^* | ν | MLER | bayes1 | bayes2 | s^* | ν | MLER | bayes1 | bayes2 | |
| 20 | 15 | 0.04717 | 0.083019 | γ | 0.267925 | 15 | 0.0878 | 0.1553 | 0.0936 | 0.267925 | 15 | 0.1096 | 0.2112 | 0.1234 |
| | | | | SE(γ) | | | 0.0345 | 0.1029 | 0.0326 | | | 0.0452 | 0.1414 | 0.0429 |
| | | | | R | | | 0.1807 | 0.2687 | 0.1895 | | | 0.2125 | 0.3227 | 0.2309 |
| | | | | h | | | 4.1770 | 3.7286 | 4.1320 | | | 4.0151 | 3.4530 | 3.9214 |
| | 16 | 0.083019 | 0.313208 | γ | 0.313208 | 16 | 0.0959 | 0.1561 | 0.1062 | 0.313208 | 16 | 0.1193 | 0.2145 | 0.1348 |
| | | | | SE(γ) | | | 0.0374 | 0.1048 | 0.0340 | | | 0.0488 | 0.1416 | 0.0453 |
| | | | | R | | | 0.1610 | 0.2284 | 0.1740 | | | 0.1895 | 0.2792 | 0.2067 |
| | | | | h | | | 3.9005 | 3.5869 | 3.8401 | | | 3.7681 | 3.3509 | 3.6880 |
| 25 | 20 | 0.04717 | 0.083019 | γ | 0.358491 | 20 | 0.1117 | 0.1878 | 0.1222 | 0.339623 | 20 | 0.1118 | 0.1970 | 0.1230 |
| | | | | SE(γ) | | | 0.0427 | 0.1224 | 0.0404 | | | 0.0440 | 0.1264 | 0.0425 |
| | | | | R | | | 0.1524 | 0.2205 | 0.1630 | | | 0.1636 | 0.2424 | 0.1756 |
| | | | | h | | | 3.6856 | 3.3894 | 3.6393 | | | 3.7293 | 3.3779 | 3.6759 |
| | 22 | 0.483019 | 0.713208 | γ | 0.713208 | 22 | 0.1364 | 0.2273 | 0.1484 | 0.713208 | 22 | 0.1380 | 0.2487 | 0.1528 |
| | | | | SE(γ) | | | 0.0524 | 0.1461 | 0.0504 | | | 0.0543 | 0.1645 | 0.0507 |
| | | | | R | | | 0.0461 | 0.0693 | 0.0494 | | | 0.0465 | 0.0742 | 0.0506 |
| | | | | h | | | 4.6638 | 4.5501 | 4.6475 | | | 4.6617 | 4.5264 | 4.6416 |

Figure 9 presents the trace plot for the 10000 MCMC samples of γ obtained from Data 3 with $m = 25$, $r = 20$, $T_1 = 0.483019$, and $T_2 = 0.713208$ (see Table 7). The chain shows good mixing and clear convergence. The associated histograms (Figure 9) suggest that the resulting posterior distributions are close to symmetric.

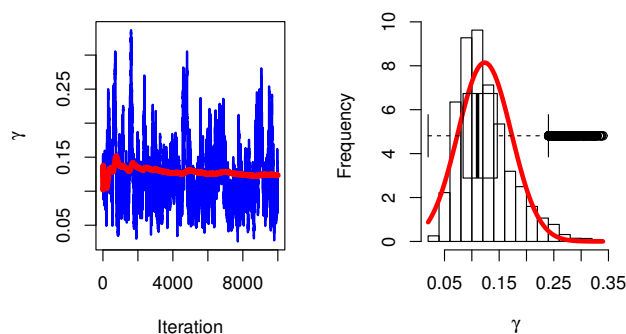


Figure 9. Trace plot and histograms for MCMC results of γ from Data 2 when $m = 25$, $r = 20$, $T_1 = 0.483019$, and $T_2 = 0.713208$.

7.3. Ordered failure times of 20 components

To illustrate the unit distribution, a data set reported by Nigm et al. [36] consisting of 20 ordered failure times for identical components has been analyzed. The observations are: 0.0009, 0.0040, 0.0142, 0.0221, 0.0261, 0.0418, 0.0473, 0.0834, 0.1091, 0.1252, 0.1404, 0.1498, 0.1750, 0.2031, 0.2099, 0.2168, 0.2918, 0.3465, 0.4035, 0.6143.

Figure 10 points to an increasing failure rate: the TTT plot lies above the 45° line, and the estimated hazard is monotone increasing. The box plot shows moderate variability around the median with no marked outliers, while the violin plot is approximately symmetric. Taken together, these diagnostics affirm that the proposed distribution is suitable for Data Set 3.

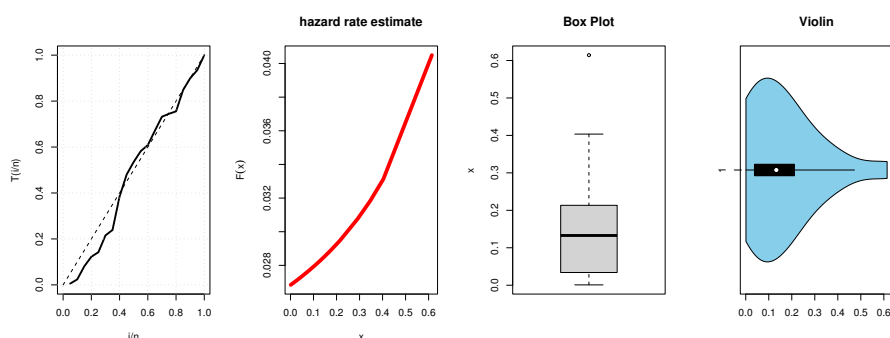


Figure 10. Graphical assessment of the fitted distribution using different diagnostic tools: Data 3.

In Figure 11, the empirical and fitted CDFs nearly coincide, the fitted PDF follows the histogram

closely, and the P–P points lie close to the 45° line. Taken together, these diagnostics show that the proposed distribution provides an adequate fit for Data 3.

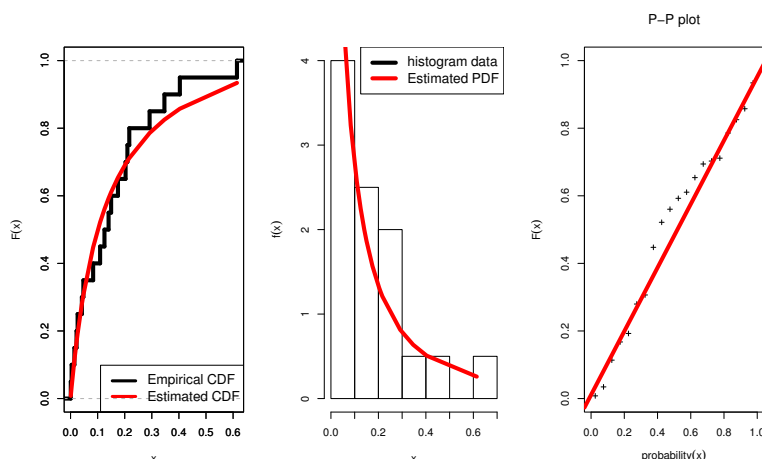


Figure 11. Graphical comparison between the empirical data and the fitted model: Data 3.

The proposed model delivers the best overall fit across all diagnostics for Data 3 in Table 8. It has the lowest KSD (0.1216), smallest CvM (0.0727) and AD (0.4165), the most negative AIC (−29.6330) and BIC (−28.6372), and the highest K-S p-value (PVKS = 0.8949), all indicating no evidence against the fit. The UW model is the closest competitor (KSD = 0.1319, PVKS = 0.8334) but remains inferior on information criteria and distance measures. Models such as TL, UL, UG, APTL, and especially NUL and UBXII, show noticeably poorer fit (larger KSD, CvM, and AD and less favorable AIC and BIC). Overall, the metrics consistently favor the proposed distribution for Data 3.

Figure 12 displays a single-peaked profile likelihood for γ , confirming a unique maximizer and thus a unique MLE. The normalized profile likelihood crosses the reference level at the same point, indicating stable and identifiable estimation. Therefore, the proposed distribution has well-defined parameter estimates.

Table 9 displays the estimation outcomes for Data 3 under the UPHCT1 setup across different censoring schemes. It is evident that the estimates of γ remain stable under both censoring thresholds, while the reliability $R(t)$ and hazard rate $h(t)$ respond sensitively to changes in s^* . For $p = 0.3$ and $p = 0.8$, the general trend shows that hazard rates increase with censoring severity, whereas the reliability values decline accordingly, reflecting the expected behavior of lifetime data. Moreover, the Bayesian estimates exhibit closer alignment with the likelihood-based results as sample size increases, suggesting improved efficiency under more informative data settings. This highlights the robustness of the proposed distribution in capturing the underlying reliability structure of Data 3, even under hybrid censoring conditions.

Figure 13 shows the trace plot of the 10000 MCMC draws for γ based on Data 3 with $m = 18$, $r = 13$, $T_1 = 0.1328$, and $T_2 = 0.211625$ (see Table 9). The chain mixes well and displays clear convergence. The corresponding histograms in Figure 13 indicate that the posterior distributions of the unknown parameters are approximately symmetric.

Table 8. MLE and different measures of statistics for unit models: Data 3.

| | | γ | θ | KSD | PVKS | CVM | AD | AIC | BIC |
|----------|-----------|----------|----------|--------|--------|--------|--------|----------|----------|
| Proposed | Estimates | 0.1265 | | | | | | | |
| | StEr | 0.0545 | | 0.1216 | 0.8949 | 0.0727 | 0.4165 | -29.6330 | -28.6372 |
| TL | Estimates | 0.5113 | | | | | | | |
| | StEr | 0.1143 | | 0.1849 | 0.4480 | 0.0801 | 0.4754 | -29.2334 | -28.2376 |
| NUL | Estimates | 0.0245 | | | | | | | |
| | StEr | 0.0039 | | 0.6330 | 0.0000 | 0.3693 | 2.1376 | 71.4040 | 72.3997 |
| UW | Estimates | 0.1598 | 0.0710 | | | | | | |
| | StEr | 1.7271 | 0.2875 | 0.1319 | 0.8334 | 0.0736 | 0.4330 | -28.9150 | -26.9235 |
| UXL | Estimates | 4.0928 | | | | | | | |
| | StEr | 0.8619 | | 0.1725 | 0.5348 | 0.0784 | 0.4702 | -12.7986 | -11.8028 |
| UG | Estimates | 0.7743 | 0.5996 | | | | | | |
| | StEr | 0.2781 | 0.1204 | 0.1494 | 0.7093 | 0.0911 | 0.5512 | -25.5251 | -23.5336 |
| UL | Estimates | 4.6365 | | | | | | | |
| | StEr | 0.9012 | | 0.1768 | 0.5037 | 0.0793 | 0.4718 | -28.1389 | -27.1432 |
| APTL | Estimates | 100.1201 | 239.9820 | | | | | | |
| | StEr | 0.1211 | 0.0718 | 0.1979 | 0.3651 | 0.0822 | 0.5649 | -25.0943 | -23.1029 |
| ULL | Estimates | 1.1712 | 0.2079 | | | | | | |
| | StEr | 1.2003 | 0.0809 | 0.1545 | 0.6704 | 0.0945 | 0.5743 | -26.1665 | -24.1751 |
| UBXII | Estimates | 0.2783 | 0.1087 | | | | | | |
| | StEr | 4.3787 | 1.4950 | 0.2274 | 0.2164 | 0.1163 | 0.7519 | -24.6902 | -22.6987 |

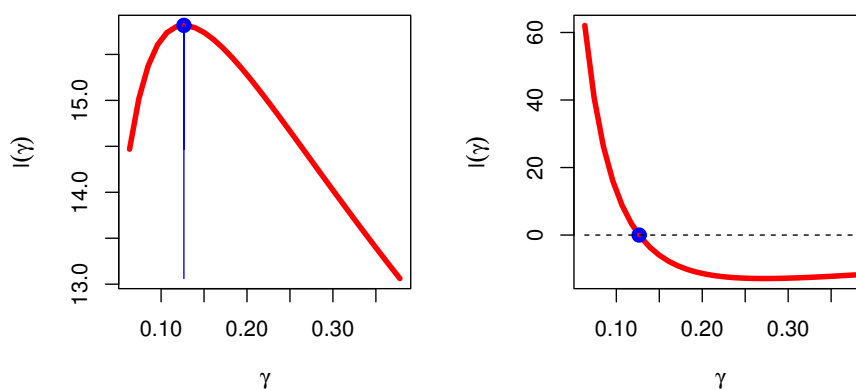
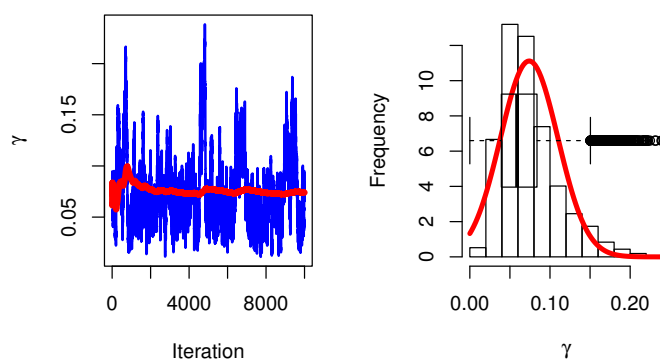
**Figure 12.** Profile likelihood plots for the parameter γ : Data 3.

Table 9. MLE and Bayesian estimation based on UPHCT1 for Data 3.

| | | | | p | | 0.3 | | | | 0.8 | | | | |
|----|----|----------|----------|----------------|----------|------|--------|--------|--------|----------|------|--------|--------|--------|
| m | r | T1 | T2 | s^* | ν | MLEr | bayes1 | bayes2 | s^* | ν | MLEr | bayes1 | bayes2 | |
| 15 | 10 | 0.037875 | 0.1328 | γ | 0.1498 | 10 | 0.0469 | 0.0985 | 0.0556 | 0.1498 | 10 | 0.0446 | 0.0855 | 0.0537 |
| | | | | SE(γ) | | | 0.0243 | 0.0748 | 0.0214 | | | 0.0237 | 0.0667 | 0.0228 |
| | | | | R | | | 0.2029 | 0.3372 | 0.2300 | | | 0.1951 | 0.3089 | 0.2244 |
| | | | | h | | | 6.2589 | 5.2041 | 6.0459 | | | 6.3196 | 5.4264 | 6.0900 |
| | 13 | 0.1328 | 0.211625 | γ | 0.211625 | 13 | 0.1012 | 0.1990 | 0.1092 | 0.211625 | 12 | 0.0620 | 0.1282 | 0.0706 |
| | | | | SE(γ) | | | 0.0482 | 0.1384 | 0.0471 | | | 0.0311 | 0.0952 | 0.0293 |
| | | | | R | | | 0.2550 | 0.3821 | 0.2684 | | | 0.1787 | 0.2974 | 0.1973 |
| | | | | h | | | 4.4651 | 3.7038 | 4.3852 | | | 4.9228 | 4.2111 | 4.8113 |
| 18 | 13 | 0.04717 | 0.1328 | γ | 0.175 | 13 | 0.0715 | 0.1350 | 0.0781 | 0.2099 | 13 | 0.0660 | 0.1282 | 0.0740 |
| | | | | SE(γ) | | | 0.0338 | 0.0948 | 0.0317 | | | 0.0327 | 0.0928 | 0.0301 |
| | | | | R | | | 0.2393 | 0.3592 | 0.2547 | | | 0.1890 | 0.2996 | 0.2060 |
| | | | | h | | | 5.2687 | 4.4383 | 5.1625 | | | 4.8904 | 4.2234 | 4.7875 |
| | 13 | 0.1328 | 0.211625 | γ | 0.211625 | 14 | 0.0690 | 0.1376 | 0.0752 | 0.211625 | 13 | 0.0660 | 0.1282 | 0.0740 |
| | | | | SE(γ) | | | 0.0321 | 0.0981 | 0.0319 | | | 0.0327 | 0.0928 | 0.0306 |
| | | | | R | | | 0.1939 | 0.3106 | 0.2066 | | | 0.1874 | 0.2974 | 0.2043 |
| | | | | h | | | 4.8317 | 4.1321 | 4.7552 | | | 4.8707 | 4.2112 | 4.7690 |

**Figure 13.** Trace plot and histograms for MCMC results of γ from Data 3 when $m = 18$, $r = 13$, $T_1 = 0.1328$, and $T_1 = 0.211625$.

8. Conclusions

This study has introduced, for the first time, a unified progressive hybrid censoring scheme with binomial random removals, thereby enhancing the flexibility of life-testing by accommodating random withdrawals while retaining informative failure observations. Within this framework, likelihood and Bayesian inferential procedures were developed for a one-parameter lifetime model, including estimation of the primary parameter as well as the associated reliability and hazard rate functions.

Comprehensive simulation experiments and real data applications indicate that Bayesian inference with gamma priors outperforms classical approaches, yielding smaller bias, reduced MSE, and tighter interval estimates with appropriate coverage. In addition, parametric bootstrap procedures

were employed to construct interval estimates; across scenarios, the bootstrap- t intervals achieved coverage closer to the nominal level and shorter average lengths than the standard percentile bootstrap, indicating superior finite-sample performance. Furthermore, when benchmarked against ten competing unit distributions, including new unit-Lindley, Topp-Leone, Beta, unit-Weibull, unit-XLindley, unit-Gompertz, unit-Lindley, alpha power Topp-Leone, unit log-log, and unit Burr-XII, the proposed hone-parameter model provided superior overall fit and inferential accuracy under the proposed censoring scheme.

In conclusion, integrating binomial random removals into unified progressive hybrid censoring, together with Bayesian estimation under gamma priors offers a practical and powerful methodology for reliability analysis with censored lifetime data. Future research directions include extensions to multi-parameter families, stress-strength models, optimal design under cost and time constraints, and robustness studies under model misspecification.

Use of Generative-AI tools declaration

The author declares that he has not used Artificial Intelligence (AI) tools in the creation of this article.

Conflict of interest

The author declares no conflict of interest in this paper.

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