

Because the important of Generalized Rayleigh Distribution of life testing and another life application so the present work is concerned with estimate the shape parameter α when the scale parameter is known. And when a prior estimate about the actual value is available by using some preliminary tests single and double stage shrinkage estimators as well as some Preliminary test Single and Double Stage Minimax Shrinkage Estimators and when select a suitable regions R_i ; $i=1,2$ and shrinkage weight factors, where $1 \leq \phi(\alpha^*) \leq 0$, which may be constant or function depends on classical estimator α^* . Conclusions and Numerical results of the mentioned expressions of the propose estimators about deferent constant involved in it were displayed in a table in the end of each chapter, using Math cad program.

Shrinkage for Generalized Rayleigh



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On Shrinkage Estimator for the Shape Parameter of Generalized Rayleigh

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