

FISHER INFORMATION MATRIX FOR THE INVERSE WEIBULL DISTRIBUTION

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Abstract

In this Paper, we present the three parameter inverse Weibull distribution which can be used in life testing experiment. This paper presents the flexibility of the Inverse Weibull distribution that approaches to different distributions. Maximum Likelihood equations are derived for estimating the inverse Weibull distribution parameters from complete samples. The exact form of Fisher information matrix for the three parameter inverse Weibull distribution is derived. The inverse Weibull distribution is very flexible distribution which includes a variety of distributions as special case. Asymptotic variance-covariance matrix is also derived. We also present the minimum variance bound for inverse Weibull distribution.