Juchez Probability Distribution: Properties and Applications

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Abstract
A novel distribution called the Juchez distribution is proposed and studied. This distribution is composite of both exponential and gamma distributions. The properties and features of this distribution are studied, with empirical emphasis: on the inequality relationship within the measures of central tendency, and the coefficient of variation. The model parameter was estimated using the method of maximum likelihood, where the asymptotic and consistent properties are numerically studied as well. The flexibility of this distribution is shown, through an application to a facebook Live-Streaming and Cancer data set. This distribution shows a high efficiency when compared with other one parameter distributions.

Keywords: Juchez distribution; coefficient of variation; live-streaming data; cancer data; mixture distribution.

1 Introduction
The modeling and analysis of lifetime data is an important aspect of statistical work in a wide variety of scientific and technological fields. The field of lifetime data analysis has grown and expanded rapidly with respect to methodology, theory and application. In distribution theory, flexibility and tractability are given a great deal of preference in modeling lifetime data. The tractability of a probability distribution may be useful in theory because such distribution would be easy to work with; especially when it comes to simulation of random samples, but its flexibility could be of interest industrially, Oguntunde [1]. The implication of this is that while
we appreciate the existence of tractable distributions, more complex ones would also be developed for relevant applications.

Statistically, data are transformed to satisfy some assumptions, before we can model them. However, it is preferable to use probability distributions that best fit the available data set than to transform them; as this may affect the originality of the data set. Consequently, several efforts have been made in recent years to ensure development of new distributions; owing to the increasing number of data from different fields of interest [2].

The statistical modeling of lifetime data is relevant, in almost all field of sciences including, medical science, engineering, accounting, economics, social and managerial sciences among many others. The exponential and Lindley distributions are renowned lifetime distributions in statistics employed when modeling lifetime data. Shanker et al [4] have done comparative studies regarding the modeling of lifetime data using both exponential and Lindley distributions, and discovered that there are several lifetime data where these renowned distributions are not suitable due to their shapes, reliability functions and mean residual life functions, to mention a few. In recent times, a reasonable number of one parameter lifetime distributions have been proposed by Shanker [4-9] namely Akash, Shanker, Aradhana, Amarendra, Sujatha and Akshaya respectively. Despite that these lifetime distributions give better fit than the classical exponential and Lindley distributions; there are still some lifetime data where these distributions are not suitable due to their theory applications.

In quest for a new lifetime distribution, this paper aims at proposing a probability distribution that will be used to model live-streaming and cancer data. This is with the intent to cover up the niche in these fields where statistical modeling is bare. Here, a three-component mixture of gamma gamma and gamma distributions with a constant scale parameter $\theta$, and different shape parameters 1, 2 and 4 is combined with a mixing proportion.

2 Materials and Methods

2.1 Exponential distribution

In probability theory and statistics, the exponential distribution is the model of the time between events in a Poisson process Epstein [10]. The event is always independent and continuous at a constant average rate. It has a probability density function (pdf) defined as

$$f(x; \theta) = \begin{cases} \theta e^{-\theta x} & x \geq 0 \\ 0 & x < 0 \end{cases} \quad (1)$$

where the rate parameter $\theta > 0$, and the cumulative distribution function is given as

$$F(x; \theta) = \begin{cases} 1 - e^{-\theta x} & x \geq 0 \\ 0 & x < 0 \end{cases} \quad (2)$$

2.2 Gamma distribution

This is a two parameter family of continuous probability model Hogg [11]: a scale parameter $\theta$, ($\theta > 0$) and shape parameter $\alpha = k, k > 0$. It has a probability density function, pdf defined as:

$$f(x; \theta, \alpha) = \begin{cases} \frac{x^{\alpha-1} \theta^\alpha e^{-\theta x}}{\Gamma(\alpha)} & x > 0 \\ 0 & x < 0 \end{cases} \quad (3)$$

2.3 Mixture distributions

A probability distribution function $f(x)$ is a mixture of k-component distributions, Lindsay [12], if

$$f(x) = \sum_{i=1}^{k} d_i g_i; \text{ where } \sum_{i=1}^{k} d_i = 1, \ d_i > 0 \quad (4)$$
Given that the mixture components are

\begin{align*}
g_1 &= \text{gamma} (x, \theta, 1) = \theta e^{-\theta x} \\
g_2 &= \text{gamma} (x, \theta, 2) = \theta^2 xe^{-\theta x} \\
g_3 &= \text{gamma} (x, \theta, 4) = \frac{\theta^4 x^3 e^{-\theta x}}{6}
\end{align*}

where \(d_i\) is the mixing proportion [13] and derived as the only weight that complements each of the mixing component for the validity of the new probability density function. However, the weights as would be used are given as

\begin{align*}
d_1 &= \frac{\theta^3}{\theta^3 + \theta^4 + \theta^6}, \quad d_2 = \frac{\theta^2}{\theta^3 + \theta^4 + \theta^6}, \quad d_3 = \frac{6}{\theta^3 + \theta^4 + \theta^6}
\end{align*}

### 2.4 Juchez distribution

Juchez distribution is derived from the composition of exponential and gamma distributions with suitable mixing probabilities; where the gamma distribution is characterized by a constant scale parameter \(\theta\) and two different shape parameters: \(\alpha = 2\) and \(4\). The JUCHEZ distribution denoted as \(j(x)\) is derived by employing this mixture model for three component mixing probabilities, i.e., \(k = 3\).

\begin{equation}
j(x, \theta) = d_1 g_1(x, \theta, 1) + d_2 g_2(x, \theta, 2) + d_3 g_3(x, \theta, 4)
\end{equation}

\begin{align*}
j(x, \theta) &= \frac{\theta^3}{\theta^3 + \theta^4 + \theta^6} \{1 + x + x^3\} e^{-\theta x} + \frac{\theta^2}{\theta^3 + \theta^4 + \theta^6} \{1 + x + x^3\} e^{-\theta x} + \frac{6}{\theta^3 + \theta^4 + \theta^6} \{1 + x + x^3\} e^{-\theta x} \\
&= \frac{\theta^4}{\theta^3 + \theta^4 + \theta^6} (1 + x + x^3) e^{-\theta x}, \quad x > 0, \ \theta > 0
\end{align*}

The Juchez Distribution is a valid probability density function; that is \(\int_{-\infty}^{\infty} f(x) dx = 1\), Proof

\begin{align*}
\int_0^{\infty} f(x) dx &= \int_0^{\infty} \frac{\theta^4}{\theta^3 + \theta^4 + \theta^6} (1 + x + x^3) e^{-\theta x} dx \\
&= \frac{\Gamma(\frac{5}{4})}{\theta^4} \frac{\theta^4}{\theta^3 + \theta^4 + \theta^6} (1 + x + x^3) e^{-\theta x} dx \\
&= 1
\end{align*}

### 2.5 Properties of Juchez distribution

#### 2.5.1 Cumulative distribution function (CDF)

The Cumulative Distribution Function (CDF) for Juchez distribution is an integral derivation of the proposed pdf in equation (10),

\begin{align*}
F(x) &= \int_{-\infty}^{\infty} f(t, \theta) dt = \int_0^{\infty} \frac{\theta^4}{\theta^3 + \theta^4 + \theta^6} (1 + x + x^3) e^{-\theta x} dt \\
&= \frac{\theta^4}{\theta^3 + \theta^4 + \theta^6} \left[ \int_0^{\infty} e^{-\theta x} dx + \int_0^{\infty} x e^{-\theta x} dx + \int_0^{\infty} x^2 e^{-\theta x} dx \right] \\
&= \frac{\theta^4}{\theta^3 + \theta^4 + \theta^6} \left[ \frac{\theta^4}{\theta^3 + \theta^4 + \theta^6} e^{-\theta x} \right] \\
&= 1 - \left(1 + \frac{\theta x \{\theta^2 + \theta^2 x^2 + 3\theta x + 6\}}{\theta^3 + \theta^4 + \theta^6} \right) e^{-\theta x}
\end{align*}
2.5.2 Mode

The Mode of Juchez distribution is obtained through the first derivative of equation (10), and equating to zero

\[ \frac{d}{dx} f(x, \theta) = 0 \]

\[ \frac{d}{dx} \left( \frac{\theta^4}{\theta^3 + \theta^2 + 6} \left( 1 + x + x^3 \right) e^{-\theta x} \right) = 0 \]  

(15)

Solving equation (16) completely, an implicit form of equation is obtained for the mode of the distribution

\[ \theta x^3 - 3x^2 + \theta x + \theta - 1 = 0 \]  

(17)

2.5.3 Median

The Median of Juchez distribution is obtained by integrating equation (11),

\[ \text{Median} = \frac{1}{2} \int_{-\infty}^{m} f(x)dx = \frac{1}{2} \text{ or } \int_{m}^{\infty} f(x)dx = \frac{1}{2} \]  

\[ \frac{1}{2} \int_{0}^{m} \frac{\theta^4}{\theta^3 + \theta^2 + 6} \left( 1 + x + x^3 \right) e^{-\theta x} dx = \frac{1}{2} \]  

\[ 1 - \left( 1 + \frac{m^3 + \theta^3 m^2 + 3 \theta^2 m^2 + 6 \theta m}{\theta^3 + \theta^2 + 6} \right) e^{-\theta m} = \frac{1}{2} \]  

(18)

(19)

2.5.4 Mean

The Mean of Juchez distribution is obtained as

\[ \bar{X} = \mu = \int_{-\infty}^{\infty} x f(x) dx \]  

\[ E(X) = \mu = \int_{0}^{\infty} x \cdot \frac{\theta^4}{\theta^3 + \theta^2 + 6} \left( 1 + x + x^3 \right) e^{-\theta x} dx \]  

\[ = \frac{\theta^4}{\theta^3 + \theta^2 + 6} \left( \int_{0}^{\infty} x e^{-\theta x} dx + \int_{0}^{\infty} x^2 e^{-\theta x} dx + \int_{0}^{\infty} x^3 e^{-\theta x} dx \right) \]  

\[ = \frac{\theta^4 \left( 1 + \frac{2}{\theta^2} + \frac{24}{\theta^4} \right)}{\theta^3 + \theta^2 + 6} \]  

(20)

(21)

2.5.5 Moment generating function

The moment generating function of Juchez Distribution is derived as:

\[ M_x(t) = E \left( e^{tx} \right) = \int_{0}^{\infty} e^{tx} f(x) dx \]  

\[ = \int_{0}^{\infty} e^{tx} \cdot \frac{\theta^4}{\theta^3 + \theta^2 + 6} \left( 1 + x + x^3 \right) e^{-\theta x} dx \]  

\[ = \int_{0}^{\infty} \left( \frac{t^1}{\theta} + \frac{t^2}{\theta^2} + \frac{t^3}{\theta^3} \right) e^{-\theta x} dx \]  

Given that \( \int_{0}^{\infty} x^m e^{-\theta x} dx = \frac{\Gamma(m+1)}{\theta^{m+1}} \) and \( (u + v)^{-n} = \sum_{r=0}^{\infty} \left( \frac{r + v}{u} \right)^r u^{-n-r} v^r \) Stroud [14].

\[ = \frac{\theta^4}{\theta^3 + \theta^2 + 6} \left[ \frac{1}{\theta} \sum_{r=0}^{\infty} \frac{t^r}{\theta^r} + \frac{1}{\theta^2} \sum_{r=0}^{\infty} \frac{(r+1)}{\theta^r} + \frac{6}{\theta^4} \sum_{r=0}^{\infty} \frac{(r+6)}{\theta^r} \right] \]  

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2.5.6 Moment

The $r^{th}$ moment of the Juchez distribution is obtained

\[ E(x^r) = \mu_r = \int_0^\infty x^r f(x) \, dx \]
\[ = \int_0^\infty x^r \frac{\theta^4}{\theta^3 + \theta^2 + 6} (1 + x + x^3) e^{-\theta x} \, dx \]
\[ E(x^r) = \frac{r! [\theta^3 + \theta^2 (r+1) + (r+1)(r+2)(r+3)]}{\theta^3 (\theta^2 + \theta^2 + 6)} \]  

Therefore, the first-four moments about origin of Juchez Distribution are given as:

\[ \mu_1 = \frac{\theta^3 + 2\theta^2 + 24}{\theta^3 (\theta^3 + \theta^2 + 6)} = \mu \quad \mu_2 = \frac{2(\theta^3 + 3\theta^2 + 60)}{\theta^2 (\theta^2 + \theta^2 + 6)} \]
\[ \mu_3 = \frac{6(\theta^3 + 4\theta^2 + 120)}{\theta^3 (\theta^2 + \theta^2 + 6)} \quad \mu_4 = \frac{24(\theta^3 + 5\theta^2 + 210)}{\theta^4 (\theta^3 + \theta^2 + 6)} \]

The central moment about the mean of Juchez distribution is:

\[ \mu_n = E[(X - E[X])^n] = \sum_{j=0}^{n} \binom{n}{j} (-1)^{n-j} \mu_j \mu^{n-j} \]

\[ \mu_2 = \mu_2 - \mu^2 = \frac{\theta^6 + 4\theta^5 + 2\theta^4 + 84\theta^3 60\theta^2 + 144}{\theta^4 (\theta^3 + \theta^2 + 6)^2} = \sigma^2 \]
\[ \mu_3 = \mu_3 - 3\mu_2 \mu + 2\mu^3 \]
\[ = \frac{2(\theta^9 + 9\theta^8 + 27\theta^7 + 32\theta^6 + 18\theta^5 + 33\theta^4 + 43\theta^3 + 42\theta^2 + 864)}{\theta^4 (\theta^3 + \theta^2 + 6)^3} \]
\[ \mu_4 = \mu_4 - 4\mu_3 \mu_2 - 6\mu_2^2 \mu - 3\mu^4 \]
\[ = \frac{3(30^{12} + 240^{11} + 4440^{10} + 9600\theta^9 + 23360\theta^8 + 2016\theta^7 + 74880\theta^6 + 132480\theta^5 + 57600\theta^4 + 31104\theta^3 + 24192\theta^2 + 31104)}{\theta^6 (\theta^3 + \theta^2 + 6)^4} \]

2.5.7 Coefficient of variation, skewness, kurtosis, and index of dispersion

The coefficient of variation (CV), The coefficient of skewness ($\beta_1$), The coefficient of kurtosis ($\beta_2$) and the index of dispersion ($\gamma$) of Juchez Distribution are thus obtained as:

\[ CV = \frac{\sigma}{\mu_1} = \sqrt{\frac{\theta^6 + 4\theta^5 + 2\theta^4 + 84\theta^3 60\theta^2 + 144}{\theta^4 (\theta^3 + \theta^2 + 24)}} \]
\[ \sqrt{\beta_1} = \frac{\mu_3}{\mu_2^{3/2}} = \frac{2(\theta^9 + 9\theta^8 + 27\theta^7 + 32\theta^6 + 18\theta^5 + 33\theta^4 + 43\theta^3 + 42\theta^2 + 864)}{\theta^6 (\theta^3 + \theta^2 + 24)(\theta^3 + \theta^2 + 6)^{3/2}} \]
\[ \beta_2 = \frac{\mu_4}{\mu_2^2} = \frac{3(30^{12} + 240^{11} + 4440^{10} + 9600\theta^9 + 23360\theta^8 + 2016\theta^7 + 74880\theta^6 + 132480\theta^5 + 57600\theta^4 + 31104\theta^3 + 24192\theta^2 + 31104)}{\theta^8 (\theta^3 + \theta^2 + 24)(\theta^3 + \theta^2 + 6)^2} + 132480\theta^5 + 57600\theta^4 + 31104\theta^3 + 24192\theta^2 + 31104} \]
\[ \gamma = \frac{\sigma^2}{\mu_1} = \frac{(\theta^6 + 4\theta^5 + 2\theta^4 + 84\theta^3 60\theta^2 + 144)}{\theta(\theta^3 + \theta^2 + 24)(\theta^3 + \theta^2 + 6)} \]
2.6 Features of the Juchez distribution

2.6.1 Mean residual life function (mrl)

In reliability studies, Mean Residual Life Function (MRL) is the expected additional lifetime, given that a component has survived until time t. This is defined as:

\[ m(x) = E[X - x | X > x] = \frac{1}{1 - F(x)} \int_x^\infty [1 - F(t)] \, dt \]  

(34)

Where we consider \( A = \frac{1}{1 - F(x)} \).

The mean residual life function of Juchez distribution is given as

\[ m(x) = A \int_x^\infty \left[ 1 - 1 - \left(1 + \frac{\theta t \{ \theta^2 + \theta^2 t^2 + 3\theta t + 6 \}}{\theta^3 + \theta^2 + 6} \right) e^{-\theta t} \right] dt \]

(35)

With \( A = \frac{1}{1 - 1 - \left(1 + \frac{\theta x \{ \theta^2 + \theta^2 x^2 + 3\theta x + 6 \}}{\theta^3 + \theta^2 + 6} \right) e^{-\theta x}} \).

\[ m(x) = \frac{\theta^3 + 2\theta^2 x + 3\theta x^2 + 6\theta^2 x^2 + 18\theta x + 24}{(\theta^3 + \theta^2 + 6) + \theta x (\theta^2 + \theta^2 x^2 + 3\theta x + 6)} \]

(36)

Thus at \( x = 0 \), \( m(0) = \frac{(\theta^3 + 2\theta^2 + 24)}{(\theta^3 + \theta^2 + 6)} = \mu \)

2.6.2 Hazard function

Hazard function accounts for the risk of failure of a system at varying times \( x \), Gross and Clark [15]. On the other hand, Survival Function is the probability that a system survives beyond a given time \( x, x \geq 0 \). The Hazard Function of Juchez distribution is given as

\[ H(x, \theta) = \frac{f(x, \theta)}{S(x, \theta)} = \frac{f(x, \theta)}{S(x, \theta)} \]

(37)

where \( S(x, \theta) \) is the survival function

\[ H(x, \theta) = \frac{\theta^4 \left(1 + x + x^3\right) e^{-\theta x}}{(\theta^3 + \theta^2 + 6) + \theta x (\theta^2 + \theta^2 x^2 + 3\theta x + 6)} \]

(38)

2.6.3 Bonferroni and Lorenz curve

This curve type measures for the conditional mean of a distribution, Bonferroni [16]; whereas Lorenz curve measures the inequality of the variability of \( X \), Dagum [17]. Let \( X \) be a non-negative continuous random variable, with positive and finite expected value \( \mu \), and distribution \( F \); then Bonferroni curve is obtained as

\[ B(p) = \frac{1}{\mu} \int_0^p x f(x) \, dx \]

(36)

\[ B(p) = \frac{1}{\mu} \left[ \int_0^\infty x f(x) \, dx - \int_q^{\infty} x f(x) \, dx \right] = \frac{1}{\mu} \left[ \mu - \int_q^{\infty} x f(x) \, dx \right] \]

(37)

While the Lorenz curve is obtained as
The relationship between the Boneferroni curve and Lorenz curve is given as

\[ L(p) = \frac{1}{\mu} \int_0^\mu x f(x)dx - \int_0^\mu x f(x)dx = \frac{1}{\mu} \left[ \mu - \int_0^\mu x f(x)dx \right] \]  

The relationship between the Boneferroni curve and Lorenz curve is given as

\[ B(p) = \frac{1}{\mu} \int_0^\mu F^{-1}(x)dx = \frac{L(p)}{p} \]  

Where \( \mu = E(X), q = F^{-1}(p) \) and \( p \in [0,1] \)

Thus, when \( X \sim J_{ufeze}(\theta) \), the \( B(p) \) and \( L(p) \) of Juchez distribution are defined as:

\[ B(p) = \frac{1}{p} \left[ 1 - \left\{ \left( \frac{\theta^3 + 2\theta^2 + 24}{\theta^2 + 24} \right) - q(\theta^4 + 2\theta^3 + 24) - q^2(\theta^4 + 12\theta^2) - 4\theta^3 q^3 - \theta^4 q^4 \right\} \right] \]  

\[ L(p) = \left[ 1 - \left\{ \left( \frac{\theta^3 + 2\theta^2 + 24}{\theta^2 + 24} \right) - q(\theta^4 + 2\theta^3 + 24) - q^2(\theta^4 + 12\theta^2) - 4\theta^3 q^3 - \theta^4 q^4 \right\} \right] \]  

2.6.4 Stochastic ordering

Given that \( X \sim J_{ufeze}(\theta_1) \) and \( Y \sim J_{ufeze}(\theta_2) \), and if \( \theta_1 > \theta_2 \), then \( X \leq_{lr} Y \) and hence \( X \leq_{hr} Y, X \leq_{mrl} Y \) and \( X \leq_{st} Y \). Where \( lr, hr, mrl \) and \( st \) represent the likelihood ratio order, hazard rate order, mean residual life order and stochastic order respectively. Thus,

\[ f_X(x) = \frac{\theta_1^4}{\theta_2^4 \left( \theta_1^4 + \theta_1^4 + 1 + \theta_1^4 + 1 \right)} e^{x(\theta_1 - \theta_2)}, \quad x > 0. \]  

If, for \( \theta_2 > \theta_1 \),

\[ \frac{d}{dx} \frac{f_X(x)}{f_Y(y)} = (\theta_2 - \theta_1) \frac{f_X(x)}{f_Y(y)} < 0, \]  

From equations (41) and (42), \( \frac{f_X(x)}{f_Y(y)} \) is decreasing in \( x \). That implies \( X \leq_{lr} Y \).

Remark:

- \( X \leq_{st} Y \) if \( F_X(x) \geq F_Y(x) \) \( \forall x \);
- \( X \leq_{hr} Y \) if \( h_X(x) \geq h_Y(x) \) \( \forall x \);
- \( X \leq_{mrl} Y \) if \( m_X(x) \geq m_Y(x) \) \( \forall x \)

These conditions hold if a random variable \( X \) is said to be lesser than a random variable \( Y \). These implications are well known, Shaked and Shanthikumar [18]:

\[ X \leq_{lr} Y \Rightarrow X \leq_{hr} Y \Rightarrow X \leq_{mrl} Y \quad \text{and} \quad X \leq_{hr} Y \Rightarrow X \leq_{st} Y \]

2.6.5 Entropy measure

Entropy measures the uncertainty, or randomness of a system, say probability distribution, Rényi [19]. The Rényi entropy of a random variable \( X \), following the Juchez distribution is given by:

\[ T_\beta(s) = \frac{1}{1-s} \log \left( \int f^s(x) \, dx \right) \quad \text{where} \ s > 0 \ \text{and} \ s \neq 1 \]  

\[ = \frac{1}{1-s} \log \left( \int_0^\mu \left( \frac{\theta^4}{\theta^3 + \theta^2 + 6} \right) s (1 + x + x^3)^s e^{-\theta x} \, dx \right) \]
But \((1 + a)^m = \sum_{i=0}^{m} \binom{m}{i} a^i\)

\[
\begin{align*}
\log \left( \int_0^{\infty} \left( \frac{\theta^4}{\theta^3 + \theta^2 + \theta + 6} \right)^{\frac{m}{n}} \left( \theta^3 + \theta^2 + \theta + 6 \right) e^{-\theta x} dx \right) &= \frac{1}{1-\gamma} \left( \log \sum_{i=0}^{\infty} \binom{\gamma}{i} \frac{\theta^4}{\theta^3 + \theta^2 + \theta + 6} \right)^{\frac{m}{n}} \int_0^{\infty} (1 + x^2)^i x^i e^{-\theta x} dx \\
\log \left( \sum_{i=0}^{\infty} \binom{\gamma}{i} \frac{\theta^4}{\theta^3 + \theta^2 + \theta + 6} \right)^{\frac{m}{n}} \int_0^{\infty} x^{2j+i} e^{-\theta x} dx &= \frac{1}{1-\gamma} \log \left( \sum_{i=0}^{\infty} \binom{\gamma}{i} \frac{\theta^4}{\theta^3 + \theta^2 + \theta + 6} \right)^{\frac{m}{n}} \int_0^{\infty} x^{2j+i} e^{-\theta x} dx
\end{align*}
\]

We have that \(\int_0^{\infty} x^m e^{-\theta x} dx = \frac{\Gamma(m+1)}{\theta^{m+1}} = \frac{m!}{\theta^{m+1}}\)

\[
\begin{align*}
T_k(s) &= \frac{1}{1-\gamma} \log \left( \sum_{i=0}^{\infty} \binom{\gamma}{i} \frac{\theta^4}{\theta^3 + \theta^2 + \theta + 6} \right)^{\frac{m}{n}} \int_0^{\infty} x^{(2j+i+1)} e^{-\theta x} dx \\
T_k(s) &= \frac{1}{1-\gamma} \log \left( \sum_{i=0}^{\infty} \binom{\gamma}{i} \frac{\theta^4}{\theta^3 + \theta^2 + \theta + 6} \right)^{\frac{m}{n}} \int_0^{\infty} x^{(2j+i+1)} e^{-\theta x} dx
\end{align*}
\]

### 2.6.6 Order statistics

Let \(X_1, X_2, ..., X_n\) be a random sample of size \(n\) from Juchez Distribution. Let \(X_1 < X_2 < ... < X_n\) denote the corresponding order statistics. The pdf and the cdf of the \(k\)th order statistics say \(Y = X_k\) is given by:

\[
f_Y(y) = \frac{n!}{(k-1)! (n-k)!} F^{k-1}(y) (1 - F(y))^{n-k} f(y) \quad (50)
\]

\[
f_Y(y) = \frac{n!}{(k-1)! (n-k)!} \sum_{i=0}^{n-k} \binom{n-k}{i} (-1)^i F^{k+i-1}(y) f(y) \quad (51)
\]

\[
F_Y(y) = \sum_{j=k}^{n} \binom{n}{j} P^j(y) (1 - F(y))^{n-j} \quad (52)
\]

\[
F_Y(y) = \sum_{j=k}^{n} \sum_{i=0}^{n-j} \binom{n}{j} \binom{j}{i} (-1)^i F^{j+i}(y) \quad (53)
\]

Thus, the pdf and the cdf of kth order statistics of Juchez distribution are given by

\[
f_Y(y) = \frac{n! \theta^4 (1 + x^2 + x^3) e^{-\theta x}}{(\theta^3 + \theta^2 + \theta + 6)^n} \sum_{i=0}^{n-j} \binom{n-j}{i} (-1)^i \left[ 1 + \frac{\theta x (\theta^2 + \theta^2 x^2 + 3 \theta x + 6)}{\theta^3 + \theta^2 + 6} \right] e^{-\theta x (i+j+1)} \quad (54)
\]

\[
F_Y(y) = \sum_{j=k}^{n} \binom{n}{j} \sum_{i=0}^{n-j} \binom{j}{i} \sum_{k=m}^{k} \binom{k}{m} \binom{k}{m} (-1)^{j+i} \left[ 1 + \frac{\theta x (\theta^2 + \theta^2 x^2 + 3 \theta x + 6)}{\theta^3 + \theta^2 + 6} \right] e^{-\theta x (j+i)} \quad (55)
\]

This implies that the pdf of minimum order statistics is obtained by substituting \(j = k = 1\) in equation (52) to have:

\[
f_{1:n} = \frac{n! \theta^4 (1 + x^2 + x^3) e^{-\theta x}}{(\theta^3 + \theta^2 + \theta + 6)^n} \sum_{i=0}^{n-1} \binom{n-1}{i} (-1)^i \left[ 1 + \frac{\theta x (\theta^2 + \theta^2 x^2 + 3 \theta x + 6)}{\theta^3 + \theta^2 + 6} \right] e^{-\theta x (i+2)} \quad (56)
\]

While the corresponding pdf of maximum order statistics is obtained by making the substitution of \(j = k = n\) in equation (52)
2.6.7 Limiting distribution

If \( X_1, \ldots, X_n \) is a random sample, and if \( \overline{X} = \frac{X_1 + \ldots + X_n}{n} \) denotes the sample mean then by the usual central limit theorem, \( \frac{\overline{X} - \mu}{\sigma/\sqrt{n}} \) approaches the standard normal distribution \( N(0,1) \) as \( n \to \infty \).

There could be an interest in deriving the asymptotic of the extreme values \( X_{n:n} = \max (X_1, \ldots, X_n) \) and \( X_{1:n} = \min (X_1, \ldots, X_n) \). Bensid [20] gave many examples on the Lindley family distribution.

The limiting distribution of sample minima and maxima of Juchez distribution is

\[
\text{lim}_{n \to \infty} \frac{F(t)}{F(t)} = x \lim_{t \to 0} \frac{f(t)}{f(t)}
\]

\[
= x \log \frac{\theta^4 (1 + x + x^3) e^{-\theta x}}{\theta^4 (1 + t + t^2) e^{-\theta t}}
\]

\[
\lim_{t \to 0} \frac{f(t)}{F(t)} = x, \text{ for } X_{1:n} \text{ minima}
\]

\[
\lim_{t \to -\infty} \frac{1 - F(t)}{1 - F(t)} = \lim_{t \to -\infty} \left( 1 + \frac{\theta^3 (t + x)^3 + 3 \theta^2 (t + x)^2 + 6 \theta (t + x)}{\theta^3 + 3 \theta^2 + 6} \right) e^{-\theta t}
\]

\[
= e^{-\theta x}, \text{ for } X_{n:n} \text{ maxima}
\]

2.6.8 Maximum likelihood estimator

Let \( X_1, X_2, \ldots, X_n \) be a random variable from Juchez Distribution, the maximum likelihood estimator (MLE) is obtained thus:

\[
L(x, \theta) = \left( \frac{\theta^4}{\theta^4 + \theta^2 + 6} \right)^n \prod_{i=1}^n (1 + x + x^3) e^{-\theta \sum_{i=1}^n x_i}
\]

\[
lnL(x, \theta) = 4nln\theta - nln(\theta^3 + \theta^2 + 6) + \sum_{i=1}^n \ln(1 + x + x^3) - \theta \sum_{i=1}^n x_i
\]

In estimation of MLE, the estimator is maximized at \( \frac{\partial \ln L}{\partial \theta} = 0 \), then

\[
\frac{\partial \ln L(x, \theta)}{\partial \theta} = 4n - \frac{n(3\theta^2 + 2\theta)}{\theta^3 + \theta^2 + 6} + 0 - \sum_{i=1}^n x_i = 0
\]

\[
\frac{4n(\theta^3 + \theta^2 + 6) - n\theta(3\theta^2 + 2\theta)}{\theta(\theta^3 + \theta^2 + 6)} = \sum_{i=1}^n x_i
\]

\[
\frac{4(\theta^3 + \theta^2 + 6) - \theta(3\theta^2 + 2\theta)}{\theta(\theta^3 + \theta^2 + 6)} = \frac{\sum_{i=1}^n x_i}{n} = 0
\]

MLE has the following properties:

- The estimator \( \hat{\theta}_n \) of \( \theta \) is consistent if \( \hat{\theta}_n \xrightarrow{P} \theta \) as \( n \to \infty \). This also implies that

\[
\lim_{n \to \infty} P(\left| \hat{\theta}_n - \theta \right| > \epsilon) = 0
\]

- The estimator \( \hat{\theta}_n \) of \( \theta \) is asymptotically normal:
\[
\sqrt{n} \left( \hat{\theta}_n - \theta \right) \xrightarrow{D} N \left( 0, \frac{1}{I(\theta)} \right)
\] (68)

2.7 Simulation study

Using numerical approach, the quantile function for the Juchez distribution can be obtained from this expression \( x = F^{-1}(u) \), which is derived from \( F(x) = u \); where \( F(x) \) is the distribution function given by equation (14);

where \( 0 < u < 1 \). And it provides for the generating of “n” random Juchez samples.

\[
u = 1 - \left( 1 + \frac{\theta x [ \theta^2 + \theta^2 x^2 + 3 \theta x + 6 ]}{\theta^3 + \theta^2 + 6} \right) e^{-\theta x}
\] (69)

\[
1 - u = \left( 1 + \frac{\theta x [ \theta^2 + \theta^2 x^2 + 3 \theta x + 6 ]}{\theta^3 + \theta^2 + 6} \right) e^{-\theta x}
\] (70)

\[
\ln \left( 1 + \frac{\theta x [ \theta^2 + \theta^2 x^2 + 3 \theta x + 6 ]}{\theta^3 + \theta^2 + 6} \right) - \ln(1 - u) - \theta x = 0
\] (71)

\[
(\theta^3 + \theta^2 + 6)(1 - u) - \left[ (\theta^3 + \theta^2 + 6) + \theta x (\theta^2 + \theta^2 x^2 + 3 \theta x + 6) \right] e^{-\theta x} = 0
\] (70)

3 Empirical Analysis

![Fig. 1. Pdf and cdf plots for Juchez distribution for different values of parameters](image)

In Table 1, it is observed in data1 for \( n = 10 \), that mode \( (M) = \) median \( (m) < \) mean \( (\mu) \). In data2 for \( n = 50 \), mode \( (M) < \) median \( (m) < \) mean \( (\mu) \); whereas, in data3 for \( n = 100 \) mode \( (M) > \) median \( (m) < \) mean \( (\mu) \). Finally, mode \( (M) < \) median \( (m) > \) mean \( (\mu) \) as seen in data4 for \( n = 500 \). We could deduce clearly that as \( n \) increases the inequality tends not to show any patterned consistency.

<table>
<thead>
<tr>
<th>Statistics</th>
<th>Data1 (( n = 10 ))</th>
<th>Data2 (( n = 50 ))</th>
<th>Data3 (( n = 100 ))</th>
<th>Data4 (( n = 500 ))</th>
</tr>
</thead>
<tbody>
<tr>
<td>Mode</td>
<td>2.000</td>
<td>1.000</td>
<td>4.000</td>
<td>2.000</td>
</tr>
<tr>
<td>Median</td>
<td>2.000</td>
<td>2.000</td>
<td>3.000</td>
<td>3.000</td>
</tr>
<tr>
<td>Mean</td>
<td>3.500</td>
<td>2.720</td>
<td>3.440</td>
<td>2.870</td>
</tr>
</tbody>
</table>
As given by Lindley distribution, \( \text{mode} (M) < \text{median} (m) < \text{mean} (\mu) \) under certain conditions; data 2 is seen to adhere to this. Abadir [21], however, stated that “for a unimodal and positively skewed distributions whose first three moments exist, the inequality \( \text{mode} (M) < \text{median} (m) < \text{mean} (\mu) \) does not necessarily hold”. Consequently, data 1, 3 and 4 adhere to Abadir’s proposition; and it is seen in the Juchez moment derivations in equation (25) that the first three moments exist.

**Table 2. Coefficient of variation (CV) comparison of different one-parameter distributions, valued at \( \theta = 1 \)**

<table>
<thead>
<tr>
<th>Distributions</th>
<th>CV = ( \sigma/\mu )</th>
</tr>
</thead>
<tbody>
<tr>
<td>Exponential</td>
<td>1</td>
</tr>
<tr>
<td>Lindley</td>
<td>0.8819</td>
</tr>
<tr>
<td>Akash</td>
<td>0.7693</td>
</tr>
<tr>
<td>Shanker</td>
<td>0.8819</td>
</tr>
<tr>
<td>Sujatha</td>
<td>0.7617</td>
</tr>
<tr>
<td>Ishita</td>
<td>0.7693</td>
</tr>
<tr>
<td>Aradhana</td>
<td>0.7551</td>
</tr>
<tr>
<td>Akshaya</td>
<td>0.6425</td>
</tr>
<tr>
<td>Juchez</td>
<td>0.6361</td>
</tr>
</tbody>
</table>

In Table 2, the coefficient of variation also known as the relative standard deviation (RSD) is compared across other one parameter probability distributions. The CV for Exponential Distribution equals 1, which implies that the standard deviation and mean are equal; this is different for other listed distributions. According to Everitt [22], “higher CV of a model indicates greater dispersion around the mean of the model”. By implication, lower values of CV, indicate greater precision of its model. Following the result obtained in Table 2, Juchez Distribution has the lowest variance when valued at \( \theta = 1 \). It is worthy of note that this trend is consistent for other parameter \( \theta \) values. Therefore, Juchez Distribution, could be comparatively considered a more efficient model [23,24].

**Fig. 2. Hazard plots and mean residual life plot for Juchez distribution for different levels of parameters**

In Fig. 2, the two plots show both increasing and decreasing trend respectively. As a result, Juchez distribution is an increasing failure rate model. It is well-known that the MRL and the Hazard function have strong relationship with each other and also to the reliability function. Hence, both the MRL and the hazard functions are able to uniquely determine the distribution of the lifetime of items. In addition, these two functions usually have opposite monotonic trends and represent the ageing behavior of a component from different points of view. From the graphs in Figs. 2, it is confirmed that an increasing failure rate function implies a decreasing MRL function.

**Remark:** At \( x = 0 \), \( m(0) = \frac{\theta^3 + 2 \theta^2 + 24}{\theta(\theta^3 + \theta^2 + 6)} = \mu \); and \( H(0) = f(0) = \frac{\theta^4}{\theta^3 + \theta^2 + 6} \). This quantity refers to the component failure of the distribution.
Table 3. Biasedness and consistency of the MLE

<table>
<thead>
<tr>
<th>N</th>
<th>$\hat{\theta}_{mle}$ at $\theta = 10$</th>
<th>$\hat{\theta}_{mle}$ at $\theta = 15$</th>
</tr>
</thead>
<tbody>
<tr>
<td>20</td>
<td>10.4503</td>
<td>15.6409</td>
</tr>
<tr>
<td>50</td>
<td>10.1047</td>
<td>15.2298</td>
</tr>
<tr>
<td>80</td>
<td>10.0831</td>
<td>15.2037</td>
</tr>
<tr>
<td>100</td>
<td>10.0825</td>
<td>15.1972</td>
</tr>
<tr>
<td>200</td>
<td>10.0639</td>
<td>15.0498</td>
</tr>
<tr>
<td>400</td>
<td>10.0210</td>
<td>15.0272</td>
</tr>
<tr>
<td>600</td>
<td>10.0154</td>
<td>15.0253</td>
</tr>
<tr>
<td>800</td>
<td>10.0088</td>
<td>15.0179</td>
</tr>
<tr>
<td>1000</td>
<td>10.0049</td>
<td>15.0040</td>
</tr>
</tbody>
</table>

Table 3 shows that MLE is positively biased as $E(\hat{\theta}_{mle}) - \theta > 0$. In addition, as n increases, the MLE’s tend to converge to the true parameter values with high probability; which gives a confirmation note to the consistency of the estimator. More so, this convergence will never meet up to equal the true parameter as n keeps increasing, hence we ascribe the MLE to be asymptotically normal.

Computation of the average bias and mean square error for $M = 1000$ Monte Carlo Simulations; over the selected values of (n, $\theta$).

$$Average\ Bias = \left[ \frac{1}{M} \sum_{i=1}^{M} (\hat{\theta}_i - \theta) \right] \text{ and } MSE = \left[ \frac{1}{M} \sum_{i=1}^{M} (\hat{\theta}_i - \theta)^2 \right]$$

(71)

Table 4. Average bias of the estimator $\hat{\theta}$

<table>
<thead>
<tr>
<th>N</th>
<th>$\theta = 8$</th>
<th>$\theta = 10$</th>
<th>$\theta = 15$</th>
</tr>
</thead>
<tbody>
<tr>
<td>20</td>
<td>0.3586</td>
<td>0.4503</td>
<td>0.6409</td>
</tr>
<tr>
<td>50</td>
<td>0.1556</td>
<td>0.1047</td>
<td>0.2298</td>
</tr>
<tr>
<td>80</td>
<td>0.0994</td>
<td>0.0831</td>
<td>0.2037</td>
</tr>
<tr>
<td>100</td>
<td>0.0475</td>
<td>0.0825</td>
<td>0.1972</td>
</tr>
<tr>
<td>200</td>
<td>0.0428</td>
<td>0.0639</td>
<td>0.0498</td>
</tr>
<tr>
<td>400</td>
<td>0.0167</td>
<td>0.0210</td>
<td>0.0272</td>
</tr>
</tbody>
</table>

Table 5. MSE of the estimator $\hat{\theta}$

<table>
<thead>
<tr>
<th>N</th>
<th>$\theta = 8$</th>
<th>$\theta = 10$</th>
<th>$\theta = 15$</th>
</tr>
</thead>
<tbody>
<tr>
<td>20</td>
<td>3.0782</td>
<td>5.1541</td>
<td>12.1505</td>
</tr>
<tr>
<td>50</td>
<td>1.1013</td>
<td>1.7315</td>
<td>4.4184</td>
</tr>
<tr>
<td>80</td>
<td>0.5980</td>
<td>1.0819</td>
<td>2.7699</td>
</tr>
<tr>
<td>100</td>
<td>0.5085</td>
<td>0.7982</td>
<td>2.0735</td>
</tr>
<tr>
<td>200</td>
<td>0.2535</td>
<td>0.4146</td>
<td>1.0323</td>
</tr>
<tr>
<td>400</td>
<td>0.1258</td>
<td>0.1956</td>
<td>0.5009</td>
</tr>
</tbody>
</table>

From Tables 4 and 5, we deduce that the estimates of the average bias and the mean square error decrease as the sample size n increases. In addition, MSE estimates increases as $\theta$ increases, for each of the sample sizes.

Table 6. Statistical Table for the PDF of Juchez Distribution ($\theta = 0.1$ to $\theta = 0.5$)

<table>
<thead>
<tr>
<th>X</th>
<th>$\theta = 0.1$</th>
<th>$\theta = 0.2$</th>
<th>$\theta = 0.25$</th>
<th>$\theta = 0.3$</th>
<th>$\theta = 0.35$</th>
<th>$\theta = 0.4$</th>
<th>$\theta = 0.45$</th>
<th>$\theta = 0.5$</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0.000045</td>
<td>0.00065</td>
<td>0.0015</td>
<td>0.0029</td>
<td>0.0051</td>
<td>0.0083</td>
<td>0.0124</td>
<td>0.0178</td>
</tr>
<tr>
<td>2</td>
<td>0.00015</td>
<td>0.00195</td>
<td>0.0042</td>
<td>0.0080</td>
<td>0.0133</td>
<td>0.0203</td>
<td>0.0291</td>
<td>0.0397</td>
</tr>
<tr>
<td>3</td>
<td>0.00038</td>
<td>0.00450</td>
<td>0.0094</td>
<td>0.0167</td>
<td>0.0264</td>
<td>0.0384</td>
<td>0.0524</td>
<td>0.0678</td>
</tr>
<tr>
<td>4</td>
<td>0.00077</td>
<td>0.00820</td>
<td>0.0163</td>
<td>0.0275</td>
<td>0.0414</td>
<td>0.0573</td>
<td>0.0743</td>
<td>0.0916</td>
</tr>
<tr>
<td>5</td>
<td>0.00132</td>
<td>0.01275</td>
<td>0.0241</td>
<td>0.0387</td>
<td>0.0554</td>
<td>0.0729</td>
<td>0.0899</td>
<td>0.1054</td>
</tr>
<tr>
<td>6</td>
<td>0.00204</td>
<td>0.01777</td>
<td>0.0320</td>
<td>0.0488</td>
<td>0.0665</td>
<td>0.0832</td>
<td>0.0976</td>
<td>0.1088</td>
</tr>
</tbody>
</table>
In Table 6, the trend reveals that the pdf of Juchez Distribution is unimodal; and that the axiom holds across the variable and the parameter values.

Data 1. A fourteen-week (daily) observation was carried out over a facebook live-streaming program. The data represents a time or cycle-to-event data, which is the weekly average number of viewers before it went below 10,000, which was the target for outreach success. Streams of Joy International.


Data 2. Remission time (in months) of 50 breast cancer women subjected to treatment, using trastzuzumab as medication. Cancer Registry department, University of Benin Teaching Hospital, Benin, Edo State.

50, 74, 35, 39, 21, 37, 27, 35, 30, 35, 26, 38, 34, 34, 26, 41, 61, 33, 33, 26, 25, 41, 35, 34, 34, 33, 60, 61, 42, 30, 80, 31, 24, 49, 26, 31, 28, 41, 37, 41, 61, 33, 36, 24, 34, 50, 73, 45, 80, 39, 21.

Finally, we test for the flexibility of the Juchez distribution, in comparison with some renowned one parameter distributions. Literature has it that two or more parameter distributions usually show superiority over one parameter distributions due to its robustness; hence the comparative choice of similar one parameter distributions.

Among many tools, we employ: lnL (Log-Likelihood), AIC (Akaike Information Criterion) and BIC (Bayesian Information Criterion), for performance comparison. The models are given by:

$$AIC = -2lnL + 2k, \quad BIC = -2lnL + k ln * n$$ (72)

where n is the number of observations, k is the number of estimated parameters and L is the value of the likelihood function evaluated at the parameter estimates.
Table 7. Performance comparison for Juchez probability distribution (live-streaming data)

<table>
<thead>
<tr>
<th>Model</th>
<th>Parameter Estimate</th>
<th>lnL</th>
<th>AIC</th>
<th>BIC</th>
<th>Rank</th>
</tr>
</thead>
<tbody>
<tr>
<td>Juchez</td>
<td>0.3142</td>
<td>-255.36</td>
<td>512.73</td>
<td>515.24</td>
<td>1</td>
</tr>
<tr>
<td>Exponential</td>
<td>0.0795</td>
<td>-321.42</td>
<td>644.85</td>
<td>647.36</td>
<td>9</td>
</tr>
<tr>
<td>Akash</td>
<td>0.2342</td>
<td>-269.27</td>
<td>540.55</td>
<td>543.06</td>
<td>4</td>
</tr>
<tr>
<td>Lindley</td>
<td>0.1487</td>
<td>-292.66</td>
<td>587.31</td>
<td>589.82</td>
<td>8</td>
</tr>
<tr>
<td>Shanker</td>
<td>0.1561</td>
<td>-287.75</td>
<td>577.50</td>
<td>580.01</td>
<td>7</td>
</tr>
<tr>
<td>Sujatha</td>
<td>0.2270</td>
<td>-271.99</td>
<td>545.97</td>
<td>548.48</td>
<td>5</td>
</tr>
<tr>
<td>Aradhana</td>
<td>0.2212</td>
<td>-274.07</td>
<td>550.13</td>
<td>552.64</td>
<td>6</td>
</tr>
<tr>
<td>Amarendra</td>
<td>0.3074</td>
<td>-257.19</td>
<td>516.38</td>
<td>518.89</td>
<td>2</td>
</tr>
<tr>
<td>Akshaya</td>
<td>0.2946</td>
<td>-260.80</td>
<td>523.60</td>
<td>526.11</td>
<td>3</td>
</tr>
</tbody>
</table>

From Table 7, the best distribution corresponds to the smallest value in AIC, BIC statistics, and or the highest value in lnL. It can be easily seen from Table 7 and 8 that the Juchez distribution outperforms other distributions in terms of the inferential measures.

4 Conclusion

The paper aimed at proposing a new probability distribution suitable for modeling live-streaming and cancer data. Mixture distribution was used for the development of the model, combining exponential distribution and gamma gamma distribution with a constant scale parameter and shape parameters 2 and 4. The mode and median of Juchez distribution is seen to be an implicit function. This implies that further calculations could be done using statistical software to trap their positive root function, which might present them in close form. Some properties: moment generating function, moment, coefficient of variation, skewness, kurtosis, index of dispersion, mean residual life function, hazard function, bonferroni and Lorenz curve, stochastic ordering, order statistics, limiting distribution, maximum likelihood estimator and Renyi entropy measure were derived. The biasedness, consistency and asymptotic properties of the distribution estimator were studied. In addition, Table 6 revealed that the distribution is a valid probability density function as all the different parameter and variable values yield results that conform to the axiom of probability: $0 < p(x) \leq 1$.

However, different distributions have their niche in modeling data from various fields of life. The empirical analyses carried out in this study shows that Juchez distribution is a flexible one parameter distribution. Now, since all the models compared have one parameter, it follows that the Juchez distribution provides better fit, looking at the inferential measures and with respect to the two original data used in this study. In table 2, the coefficient of variation for Juchez distribution is found to be least among other compared distributions. This is a further back up to show that the new proposed distribution has better fit than some other one parameter univariate distributions.

Competing Interests

Authors have declared that no competing interests exist.
References


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