Inverse Hamza Distribution: Properties and Applications to Lifetime Data

Okpala I. Frank a, Happiness O. Obiora-Ilouno a and Omoruyi A. Frederick a*

a Department of Statistics, Nnamdi Azikiwe University, Awka, Nigeria.

Authors’ contributions

This work was carried out in collaboration among all authors. Author OIF proposed the Inverse Hamza Distribution and derived its properties, managed the literature searches, wrote the first draft. The work was supervised by author Prof. HOOI. Author OAF contributed immensely to the mathematical derivations of the properties and also performed the analysis. All authors read and approved the final manuscript.

Article Information

DOI: 10.9734/AJPAS/2023/v23i1496

Open Peer Review History:

This journal follows the Advanced Open Peer Review policy. Identity of the Reviewers, Editor(s) and additional Reviewers, peer review comments, different versions of the manuscript, comments of the editors, etc are available here: https://www.sdiarticle5.com/review-history/100725

Received: 27/03/2023
Accepted: 30/05/2023
Published: 16/06/2023

Abstract

In this paper, a new distribution, named ‘the Inverted Hamza distribution’, was introduced. It is an extension of the Hamza distribution that can model real-world data with an upside-down bathtub shape and heavy tails. Mathematical and statistical characteristics such as the quantile function, moments, entropy measure, stochastic ordering and distribution of order statistics have been derived. Furthermore, dependability measures such as the survival function and hazard function have been developed. The greatest likelihood technique was used to estimate the distribution parameters. To demonstrate the applicability of the distribution, a numerical example was given. According on the results, the proposed distribution outperformed the competing distributions.

Keywords: Hamza distribution; inverse hamza; inverted ishita distribution; inverted lomax distribution; inverted lindley distribution; quantile function; lifetime data; order statistics.

*Corresponding author: Email: fa.omoruyi@unizik.edu.ng;
1 Introduction

Most statistical investigations have been focused on modelling life time data, and this has led to the proposition of diverse statistical distribution [1]. In modelling life time data, the consideration of the character of the hazard rate is a strong determiner. For instance, in real life we have some life time data with monotone (increasing and non-increasing) hazard rate and some with non-monotone (bathtub and upside down bathtub or unimodal) hazard rates, and several statistical distributions has been proposed to fit each of this categories of data [25-28].

[1] proposed a two-parameter lifetime distribution with the following probability density function (pdf) and cumulative distribution function respectively:

\[
f_H(y) = \frac{\theta^6}{\alpha \theta^5 + 120 \left( \alpha + \frac{\theta}{6} y^6 \right)} e^{-\theta y}
\]

And

\[
F_H(y) = 1 - \left[ 1 + \frac{\theta x \left( \theta^5 y^5 + 6 \theta^4 y^4 + 30 \theta^3 y^3 + 120 \theta^2 y^2 + 360 \theta y + 720 \right)}{(\alpha \theta^5 + 120)} \right] e^{-\theta y}
\]

For \( y > 0, \theta > 0 \) and \( \alpha > 0 \).

This distribution is known as the Hamza distribution. “The mathematical and statistical properties including the parameter estimation can be shown” in [1]. An application from biological and engineering data, have been described in their paper to show its importance, and a discussion of its superiority over other one parameter lifetime distributions such as Lindley distribution due to [2], Ishita distribution by [3], and Pranav distribution by [4], respectively.

The aim of this work is to introduce a new distribution called the inverse Hamza distribution, which is an extension of the Hamza distribution. This new distribution is developed to cover the gap of modelling lifetime data that have non-monotone hazard rates or upside-down bathtub shapes [47], as the Hamza distribution can only model data with monotone hazard rate or bathtub shape. There has been other proposed distributions which as extensions of some already proposed distributions [30,32-36], we have distributions such as; the inverse Ishita distribution, the inverse Rama distribution, inverse Lomax distribution, the inverse Gamma distribution, the two parameter inverse exponential distribution, the modified inverse Rayleigh distribution, the extended inverse Lindley distribution, the inverse power Akash distribution, the Weibull inverse Lomax distribution, the inverse power Ishita distribution, transmuted exponentiated exponential distribution, transmuted inverse Lindley distribution, the transmuted Fretchet distribution, the power inverse Lindley distribution, inverse weighted Lindley distribution, Bayesian analysis of the inverse generalized Gamma distribution, inverse Nakagami-m distribution, Burr XII in Reliability analysis proposed by [5-18,19,20,21 and 49] respectively . From the literature reviewed in this paper, the inverse and power inverse transformation technique were used to transform distributions that cannot model lifetime data with upside-down bathtub shapes and they have shown to produce distribution that are more flexible and more useful for analyzing complex data structure in various field of life, than their corresponding baseline distributions.

The organization of the rest of the paper is divided into eleven sections, introduction of proposed study is discussed in the first section. Inverse Hamza distribution has been defined in the second section. Survival and hazards rate function are discussed in third section [38,39]. Moment has been derived in fourth section. In the fifth section, the derivation of the quantile function, in the sixth section stochastic ordering has been discussed. Renyi Entropy measure has been discussed in seventh section. Order statistics of proposed distribution has been discussed in eighth section [42-46]. Maximum likelihood estimation method has been derived for estimation of the parameter of proposed distribution in ninth section [46,48]. Asymptotic Confidence Interval estimations of the parameter for the proposed distribution was derived in the tenth section. In the eleventh section, application
of proposed distribution on real lifetime data has been presented. Conclusions have been given in the last section.

2 The Inverse Hamza (IH) Distribution

**Proposition 1**: If a random variable Y has a Hamza distribution, the variable $X = \frac{1}{Y}$ will have an inverse Hamza distribution (IHD) of equation 1. A random variable $X$ is said to have an inverse Hamza distribution with scale parameter $\theta, \alpha$ and its probability density function (pdf) and cumulative density function (cdf) are defined respectively by;

$$f_{\text{IHD}}(x) = \frac{\theta^6}{(\alpha \theta^5 + 120)} \left( \frac{\alpha + \theta}{x^2} \right) e^{-\frac{\theta}{x^2}}; x > 0, \theta, \alpha > 0$$

(3)

$$F(x; \theta) = \frac{\theta^6}{\alpha \theta^5 + 120} \left( \frac{\alpha + 120}{\theta^5} + \frac{1}{6x^6} + \frac{1}{\theta x^5} + \frac{5}{\theta^2 x^3} + \frac{20}{\theta^3 x^2} + \frac{60}{\theta^4 x} + \frac{120}{\theta^5 x} \right) e^{-\frac{\theta}{x^2}}; x, \alpha, \theta > 0$$

(4)

**Proof 1**: Given the distribution of the Hamza random variable Y defined in (1). Assume that another random variable X is related to Y by the inverse function $g(Y) = Y^{-1}$. Then the distribution of X is the Inverse Hamza distribution.

Let $X = Y^{-1}$

$$Y = X^{-1}$$

(5)

$$f_{\text{IHD}}(x) = f_{\text{IHD}} (g^{-1}(x)) \left| \frac{dx}{dy} \right| [29]$$

(6)

Substituting for eqn (5) in eqn (1), we have

$$f_{\text{HD}} = \frac{\theta^6}{\alpha \theta^5 + 120} \left( \frac{\alpha + \frac{1}{6x^5}}{x^2} \right) e^{-\frac{\theta}{x^2}}$$

(7)

$$\frac{\partial y}{\partial x} = -X^{-2}$$

(8)

The Jacobian transformation of $X$ is given by

$$|J| = -X^{-2} = X^{-2}$$

(9)

Multiplying eqn (7) and eqn (9), we obtain the following:

$$f(x; \alpha, \theta) = \frac{\theta^6}{\alpha \theta^5 + 120} \left( \frac{\alpha + \theta}{x^2} \right) e^{-\frac{\theta}{x^2}}$$

(10)

As observed in (10), the proof of proposition 1 is not yet complete until the limit of the random variable $X$ has been obtained. For this purpose, we consider Lemma 1.
Lemma 1: If for the Hamza distribution $Y$ lies between 0 and $\infty$, then for the inverted Hamza distribution $X$ also lies between 0 and $\infty$.

Proof:

If,

$y = 0$, then $x = y^{-1} = 0^{-1} = \infty$  \quad $y = \infty$, then $x = y^{-1} = \infty^{-1} = 0$

Combining (10) and the limit $0 < x < \infty$. Hence, eqn. (8) reduces to

$$f(x; \alpha, \theta) = \begin{cases} \frac{\theta^6}{\alpha \theta^2 + 120} \left( \frac{\alpha}{x^2} + \frac{\theta}{6x^8} \right) e^{-\frac{\theta}{x}}, & 0 < x < \infty \\ 0, & \text{elsewhere} \end{cases} \quad (11)$$

Proof 2: Given that $X$ is a random variable that follows inverse Hamza distribution $(\alpha, \theta)$, then the cumulative distribution is obtained using the expression below:

$$F(u) = p(U \leq u) = \int_{-\infty}^{x} f(u) \, du \quad (12)$$

Inserting eqn. (10) into eqn. (12)

$$P(X \leq x) = F_{\text{HID}}(x; \alpha, \theta) = \frac{\theta^6}{\alpha \theta^2 + 120} \int_{0}^{x} \left( \alpha t^{-2} + \frac{\theta}{6} t^{-8} \right) e^{-\theta t^{-1}} \, dt \quad (13)$$

$$F_{\text{HID}}(x, \alpha, \theta) = \frac{\theta^6}{\alpha \theta^2 + 120} \left( \alpha \int_{0}^{x} t^{-2} e^{-\theta t^{-1}} \, dt + \frac{\theta}{6} \int_{0}^{x} t^{-8} e^{-\theta t^{-1}} \, dt \right) \quad (14)$$

Let $y = t^{-1}, \Rightarrow t = y^{-1}$, when $t = 0, y = \infty$.

when $t = x, y = x^{-1}, \Rightarrow -t^2 \, dy = dt$

Substituting for $dt$ and $t$ in eqn. (14), gives

$$F_{\text{HID}}(x, \alpha, \theta) = \frac{\theta^6}{\alpha \theta^2 + 120} \left( \frac{1}{\infty} \int_{0}^{\infty} \alpha y^2 e^{-\theta y} \left( -y^{-2} \right) \, dy + \frac{\theta}{6} \frac{1}{\infty} \int_{0}^{\infty} y^8 e^{-\theta y} \left( -y^{-2} \right) \, dy \right)$$

$$F_{\text{HID}}(x, \alpha, \theta) = \frac{\theta^6}{\alpha \theta^2 + 120} \left( -\alpha \int_{0}^{\infty} e^{-\theta y} \, dy - \frac{\theta}{6} \int_{0}^{\infty} y^6 e^{-\theta y} \, dy \right) \quad (15)$$

For $-\alpha \int_{\infty}^{\infty} e^{-\theta y} \, dy$
Recall $\int e^w \, dw = e^w$

Let $w = -\theta y$, when $y = x^{-1}$, $w = -\theta x^{-1}$, and when $y = \infty$, $w = -\infty$, $\partial y = -\partial w / \theta$

$$\frac{-\theta}{\alpha} \int e^w \, dw = \frac{-\theta}{\alpha} \left[ e^w \right]_{-\infty}^{0} = \frac{-\theta}{\alpha} \left[ e^{-\theta x^{-1}} - e^{-\infty} \right] = \frac{\alpha}{\theta} e^{-\theta x^{-1}}$$

$$\frac{\alpha}{\theta} e^{-\theta x^{-1}}$$  (16)

Integrating $-\frac{\theta}{6} \int y^6 e^{-\theta y} \, dy$ using the integration by part method, which is expressed as

$$\int u \, dv = uv - \int v \, du$$  (17)

In this case, $u = y^6$, $du = 6y^5 \, dy$, $dv = e^{-\theta y} \, dy$, $v = \int e^{-\theta y} \, dy = - \frac{e^{-\theta y}}{\theta}$, substituting $u$, $du$, and $v$ in (17) we have;

$$-\frac{\theta}{6} \int y^6 e^{-\theta y} \, dy = -\frac{y^6 e^{-\theta y}}{\theta} + \frac{6}{\theta} \int e^{-\theta y} y^5 \, dy = -\frac{y^6 e^{-\theta y}}{\theta} + \frac{6}{\theta} \left[ -\frac{y^5 e^{-\theta y}}{\theta} + \frac{5}{\theta} \int e^{-\theta y} y^4 \, dy \right]$$

$$= \left(-\frac{y^6 e^{-\theta y}}{\theta} - \frac{6y^5 e^{-\theta y}}{\theta^2} - \frac{30y^4 e^{-\theta y}}{\theta^3} - \frac{120y^3 e^{-\theta y}}{\theta^4} - \frac{720y^2 e^{-\theta y}}{\theta^5} - \frac{720e^{-\theta y}}{\theta^6} \right) x^{-1}$$

$$= \frac{x^{-6} e^{-\theta x^{-1}}}{6} + \frac{x^{-5} e^{-\theta x^{-1}}}{\theta} + \frac{5x^{-4} e^{-\theta x^{-1}}}{\theta^2} + \frac{20x^{-3} e^{-\theta x^{-1}}}{\theta^3} + \frac{60x^{-2} e^{-\theta x^{-1}}}{\theta^4} + \frac{120x^{-1} e^{-\theta x^{-1}}}{\theta^5} + \frac{120e^{-\theta x^{-1}}}{\theta^6}$$  (18)

Combining (16) and (18) and inserting in (15), gives

$$F_{HHD}(x, \alpha, \theta) = \frac{\theta^6}{\alpha \theta^3 + 120 \left( \frac{\alpha \theta^3}{\theta^6} + \frac{x^{-6}}{6} + \frac{x^{-5}}{\theta} + \frac{5x^{-4}}{\theta^2} + \frac{20x^{-3}}{\theta^3} + \frac{60x^{-2}}{\theta^4} + \frac{120x^{-1}}{\theta^5} \right)} e^{-\theta x^{-1}}$$

Hence, the cdf of the Inverted hamza distribution is given by;

$$F_{HHD}(x, \alpha, \theta) = \frac{\theta^6}{\alpha \theta^3 + 120 \left( \frac{\alpha \theta^3}{\theta^6} + \frac{x^{-6}}{6} + \frac{x^{-5}}{\theta} + \frac{5x^{-4}}{\theta^2} + \frac{20x^{-3}}{\theta^3} + \frac{60x^{-2}}{\theta^4} + \frac{120x^{-1}}{\theta^5} \right)} e^{-\theta x^{-1}}, x, \alpha, \theta > 0$$  (19)

Corollary 1: The Inverted Hamza distribution is a valid probability density function. Thus,
\[
\begin{aligned}
\int_0^\infty f(x, \alpha, \theta) \, dx &= 1 \\
\lim_{x \to \infty} F(x, \alpha, \theta) &= 1 \\
\end{aligned}
\]

Proof:
\[
\frac{\theta^6}{\alpha \theta^5 + 120} \left( \int_0^\infty ax^{-2} e^{-\theta x} \, dx + \frac{\theta^2}{6} \int_0^\infty x^{-8} e^{-\theta x} \, dx \right)
\]

\[
\frac{\theta^6}{\alpha \theta^5 + 120} \left( \int_0^\infty ax^{-3} e^{-\theta x} \, dx + \frac{\theta^2}{6} \int_0^\infty y^{-7} e^{-\theta y} \, dy \right)
\]

Recall the standard integral for inverted gamma distribution
\[
\int_0^\infty u^{-\alpha-1} e^{-\theta/u} \, du = \frac{\Gamma(\alpha)}{\theta^\alpha}
\]

Hence, we re-write equation (21) as:
\[
\frac{\theta^6}{\alpha \theta^5 + 120} \left( \frac{\alpha \Gamma(1)}{\theta} + \frac{\theta \Gamma(7)}{6 \theta} \right)
\]

\[
\frac{\theta^6}{\alpha \theta^5 + 120} \left( \frac{\alpha}{\theta} + \frac{120}{\theta^6} \right) = \frac{\theta^6}{\alpha \theta^5 + 120} \left( \frac{\alpha \theta^5 + 120}{\theta^6} \right) = 1
\]

And
\[
\lim_{x \to \infty} F(x, \alpha, \theta) = 1
\]

\[
\lim_{x \to \infty} \frac{\theta^6}{\alpha \theta^5 + 120} \left( \frac{\alpha \theta^5 + 120}{\theta^6} + \frac{x^{-6}}{6} + \frac{x^{-5}}{\theta} + \frac{5x^{-4}}{\theta^2} + \frac{20x^{-3}}{\theta^3} + \frac{60x^{-2}}{\theta^4} + \frac{120x^{-1}}{\theta^5} \right) e^{-\theta x^{-1}}
\]

\[
\frac{\theta^6}{\alpha \theta^5 + 120} \left( \frac{x^{-6}}{6} + \frac{x^{-5}}{\theta} + \frac{5x^{-4}}{\theta^2} + \frac{20x^{-3}}{\theta^3} + \frac{60x^{-2}}{\theta^4} + \frac{120x^{-1}}{\theta^5} \right) e^{-\theta x^{-1}}
\]

Where \( \infty^{-\alpha} = 0 \) and \( e^{-\theta/\infty} = e^0 = 1 \)

\[
\frac{\theta^6}{\alpha \theta^5 + 120} \left( \frac{\alpha \theta^5 + 120}{\theta^6} \right) = 1
\]

Then,
\[
\lim_{x \to \infty} \frac{\theta^6}{\alpha \theta^5 + 120} \left( \frac{\alpha \theta^5 + 120}{\theta^6} + \frac{x^{-6}}{6} + \frac{x^{-5}}{\theta} + \frac{5x^{-4}}{\theta^2} + \frac{20x^{-3}}{\theta^3} + \frac{60x^{-2}}{\theta^4} + \frac{120x^{-1}}{\theta^5} \right) e^{-\theta x^{-1}} = 1
\]

Thus, \( f(x, \alpha, \theta) \) is a valid and proper probability density function
The behavior of the proposed distribution for varying value of $\theta, \alpha$ has been presented in Fig. 1 and Fig. 2.

3 Survival and Hazard Function

**Proposition 2**: Survival function $S(x; \theta, \alpha)$ and the Hazard function of IHD can be defined as

$$S(x; \theta, \alpha) = 1 - F_{IHD}(x),$$

$$S(x; \theta, \alpha) = 1 - \frac{\theta^6}{(\alpha \theta^3 + 120)} \left[ \left( \frac{\alpha \theta^5 + 120}{\theta^6} + \frac{1}{6x^6} + \frac{1}{\theta x^3} + \frac{5}{\theta^2 x^2} + \frac{20}{\theta^3 x} + \frac{60}{\theta^4 x^2} + \frac{120}{\theta^5} \right) e^{-\frac{x}{\theta}} \right]$$

; $x > 0, \theta, \alpha > 0$

$$h(x; \theta, \alpha) = \frac{f_{IHD}(x; \theta, \alpha)}{S(x; \theta, \alpha)}$$

$$h(x) = \frac{\theta^6}{\alpha \theta^3 + 120} \left[ \left( \frac{\alpha \theta^5 + 120}{\theta^6} + \frac{1}{6x^6} + \frac{1}{\theta x^3} + \frac{5}{\theta^2 x^2} + \frac{20}{\theta^3 x} + \frac{60}{\theta^4 x^2} + \frac{120}{\theta^5} \right) e^{-\frac{x}{\theta}} \right]$$

(23)

(24)

Figs. 3 and 4 below is a presentation of the behavior of the survival and hazard function of IHD respectively, for varying values of the parameter $\theta, \alpha$.
Moments

The moments of the distribution are the most important aspect when studying the characteristics of a distribution, and it includes the mean, variance, skewness, kurtosis, etc. [1]. The rth moment about the origin, \( \mu_r \), of IHD can be expressed explicitly in terms of complete gamma functions [1].

**Proposition 3:** Suppose \( X \) follows IHD \( (\theta, \alpha) \). Then the rth moment about the origin, \( \mu_r \), of IHD is

\[
\mu_r = \frac{\theta^r \Gamma(7 - r)}{6(\alpha \theta^3 + 120)}
\]

**Proof:** The rth moment \( X \sim \text{IHD}(\theta, \alpha) \) is obtained as follows [41],

\[
\mu_r = E(X^r) = \int_0^\infty x^r f_{\text{IHD}}(x) dx = \int_0^\infty x^r \frac{\theta^6}{(\alpha \theta^3 + 120)} \left( \frac{\alpha}{x^2} + \frac{\theta}{6x^8} \right) e^{-\theta x^{-1}} dx
\]

\[
= \frac{\theta^6}{(\alpha \theta^3 + 120)} \left[ \alpha \int_0^\infty x^{r-2} e^{-\theta x^{-1}} dx + \frac{\theta}{6} \int_0^\infty x^{r-8} e^{-\theta x^{-1}} dx \right]
\]

\[
= \frac{\theta^6}{(\alpha \theta^3 + 120)} \left[ \alpha \int_0^\infty x^{r-1-1} e^{-\theta x^{-1}} dx + \frac{\theta}{6} \int_0^\infty x^{r-7-1} e^{-\theta x^{-1}} dx \right]
\]

Using inverse gamma function \( \int_0^\infty y^{n-1} e^{-\theta y} dy = \frac{\Gamma(\alpha - n)}{\theta^{n-\alpha}} \),

4 Moments

The moments of the distribution are the most important aspect when studying the characteristics of a distribution, and it includes the mean, variance, skewness, kurtosis, etc. [1]. The rth moment about the origin, \( \mu_r \), of IHD can be expressed explicitly in terms of complete gamma functions [1].

**Proposition 3:** Suppose \( X \) follows IHD \( (\theta, \alpha) \). Then the rth moment about the origin, \( \mu_r \), of IHD is
\[ \mu_k = \frac{20\theta}{(\alpha\theta^5 + 120)} \]  

Eq. (25) completes the computation of the \( r \)th crude moment of the Inverse Hamza distribution. And it will exist if \( r \leq 6 \), therefore only the 1\(^{st}\), 2\(^{nd}\), 3\(^{rd}\), 4\(^{th}\), 5\(^{th}\), and 6\(^{th}\) non-central moment and the central moment can be obtained.

The mean of the IH distribution is obtained by setting \( k=1 \) in (25). Thus,

\[ \mu_1 = \frac{20\theta}{(\alpha\theta^5 + 120)} \]  

The mathematical function for obtaining the 2\(^{nd}\), 3\(^{rd}\), and 4\(^{th}\) non central moment are given below;

\[ \mu_2 = \frac{4\theta^2}{(\alpha\theta^5 + 120)} \]  
\[ \mu_3 = \frac{\theta^3}{(\alpha\theta^5 + 120)} \]  
\[ \mu_4 = \frac{\theta^4}{3(\alpha\theta^5 + 120)} \]

The variance of the IH distribution is obtained as follows;

\[ \text{var}(x) = E(x^2) - (E(x))^2 \]  
\[ \text{var}(x) = \frac{4\theta^2}{\alpha\theta^5 + 120} - \frac{400\theta^2}{(\alpha\theta^5 + 120)^2} \]  
\[ \text{var}(x) = \mu_2 = \frac{4\alpha\theta^7 + 80\theta^2}{(\alpha\theta^5 + 120)^2} \]

5 Quantile Function

The quantile function is used for the generation of random numbers. It can also be used to derive percentile of a distribution [1]. The quantile function is defined by;

\[ Q(u) = F_{\text{ihd}}(x; \theta, \alpha, \beta) \]

Where \( u \) is distributed as random distribution, \( Q(u) \sim [0,1] \), and \( F_{\text{ihd}}(x; \theta, \alpha, \beta) \) is the cdf of inverse Hamza distribution.

**Proposition 4:** Given that \( X \) is a random variable having the pdf IHd, then the quantile \( Q(p) \) function is obtained as follows;
6 Stochastic Ordering

Stochastic ordering of positive continuous random variables is an important tool for judging their comparative behavior. A random variable \( X \) is said to be smaller than another random variable \( Y \), where \( X \) and \( Y \) follows IH distribution, in the

(i) Stochastic order \( (X \leqst Y) \) if \( F_X(x) \geq F_Y(x) \) for all \( x \).

(ii) Hazard rate order \( (X \leqhr Y) \) if \( h_X(x) \geq h_Y(x) \) for all \( x \).

(iii) Mean residual life order \( (X \leqmr Y) \) if \( m_X(x) \geq m_Y(x) \) for all \( x \).

(iv) Likelihood ratio order \( (X \leqlr Y) \) if \( \frac{f_X(x)}{f_Y(x)} \) decreases in \( x \).

The results above due to [22] are well known for establishing stochastic ordering of distributions

\[
X \leq_{lr} Y \Rightarrow X \leq_{hr} Y \Rightarrow X \leq_{mr} Y
\]

\[
\downarrow \quad X \leq_{st} Y
\]

The IHD is ordered with respect to the strongest ‘likelihood ratio ordering’ as shown in the following theorem:

**Proposition 5:** Let \( X \) and \( Y \sim \text{IHD} \left( \theta_1, \alpha_1 \right) \) and \( \left( \theta_2, \alpha_2 \right) \) respectively. To show the flexibility of the IHD, its likelihood ratio is defined as

\[
\frac{f_X(x; \alpha_1, \theta_1)}{f_Y(x; \alpha_2, \theta_2)} = \frac{\theta_1^6}{(\alpha_1 \theta_1^3 + 120) \left( \theta_1^3 + \frac{\theta_1}{6x^3} \right) e^{-\theta_1 x^{-1}}}
\]

\[
\frac{\theta_2^6}{(\alpha_2 \theta_2^3 + 120) \left( \theta_2^3 + \frac{\theta_2}{6x^3} \right) e^{-\theta_2 x^{-1}}}
\]

\[
= \frac{\theta_1^6}{(\alpha_1 \theta_1^3 + 120) \left( \theta_1^3 + \frac{\theta_1}{6x^3} \right) e^{-\theta_1 x^{-1}}} \times \left( \frac{\theta_2^6}{(\alpha_2 \theta_2^3 + 120) \left( \theta_2^3 + \frac{\theta_2}{6x^3} \right) e^{-\theta_2 x^{-1}}} \right)^{-1}
\]

\[
= \frac{\theta_1^6}{\alpha_1 \theta_1^3 + 120} \left( \frac{\theta_1}{\alpha_1 x^3 + \theta_1} \right) e^{-\theta_1 x^{-1}} \cdot \frac{\theta_2^6}{\alpha_2 \theta_2^3 + 120} \left( \frac{\theta_2}{\alpha_2 x^3 + \theta_2} \right) e^{-\theta_2 x^{-1}}
\]

\[
= \frac{\theta_1^6}{\theta_2^6} \left( \frac{6 \alpha_1 x^6 + \theta_1}{6 \alpha_2 x^6 + \theta_2} \right) e^{-\theta_1 x^{-1} + \theta_2 x^{-1}}
\]

(32)
Taking natural log of (33), we have
\[ \ln \frac{f_X(x; \alpha_1, \theta_1)}{f_Y(x; \alpha_2, \theta_2)} = 6 \ln \left( \frac{\theta_1}{\theta_2} \right) + \ln \left( \frac{\alpha_2 \theta_2^2 + 120}{\alpha_1 \theta_1^2 + 120} \right) + \ln \left( \frac{6 \alpha_1 \theta_1^6 + \theta_1}{6 \alpha_2 \theta_2^6 + \theta_2} \right) - \frac{1}{x} (\theta_1 - \theta_2) \]

Taking the derivative of \( \ln \frac{f_X(x; \alpha_1)}{f_Y(x; \alpha_2)} \) gives
\[ \frac{\partial}{\partial x} = \frac{36 \alpha_2 \theta_2 - \alpha_1 \theta_1}{6 \alpha_1 \theta_1 + \theta_1} x^5 - \frac{1}{x^2} (\theta_2 - \theta_1) = 0 \]

Thus, for \( \theta_2 \geq \theta_1 \) and \( \alpha_2 \geq \alpha_1 \) and \( \theta_1 = \theta_2 \), \( \frac{d}{dx} \ln \frac{f_X(x; \alpha_1)}{f_Y(x; \alpha_2)} \leq 0 \). This implies that \( X \leq_{hr} Y \) and hence \( X \leq_{mrl} Y \) and \( X \leq_{st} Y \).

7 Order Statistics

**Proposition 6:** Let \( X_1, X_2, \ldots, X_n \) be a random sample of size \( n \) from IHD in Eq. (3). Let \( X_{(1)} < X_{(2)} < \cdots < X_{(n)} \) denote the corresponding order statistics [24]. The pdf and cdf of the \( k \)th order statistic, say \( Y = X_{(k)} \), are given by

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

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

and

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

\[ = \sum_{j=k}^{n} \sum_{l=0}^{n-j} \binom{n}{j} \binom{n-j}{l} (-1)^l F^{j+l}(y), \]  

Respectively, for \( k = 1, 2, 3, \ldots, n \).

Thus the pdf and cdf of the \( k \)th order statistics of IHD are obtained as

\[
f_Y(y) = \frac{n!}{(n-1)!(n-k)!} \sum_{j=k}^{n} \binom{n-j}{l} (-1)^l \left( \frac{\theta_1^{n-j-l} \theta_2^{j+l-1} \alpha_2^{j+l-1} \theta_1^{5(j+l-1)} \theta_2^{5j}}{\alpha_1^{n-j-l} \theta_1^{j+l-1} \theta_2^{j}} \right) \left( \frac{\theta_1^{n-j-l} \theta_2^{j+l-1} \alpha_2^{j+l-1} \theta_1^{5(j+l-1)} \theta_2^{5j}}{\alpha_1^{n-j-l} \theta_1^{j+l-1} \theta_2^{j}} \right)^{\theta_1^{n-j-l} \theta_2^{j+l-1} \alpha_2^{j+l-1} \theta_1^{5(j+l-1)} \theta_2^{5j}} \]  

And
8 Renyi Entropy

The measure of variation of uncertainty is said to be an entropy of a random variable. A popular entropy measure is \[ (23) \]

**Proposition 7:** If \( X \) is a continuous random variable having probability density function \( f\), then Renyi entropy is defined as

\[
J_{\gamma}(\gamma) = \frac{1}{1-\gamma} \log \left( \int_{\mathbb{R}} f^{\gamma}(x; \theta, \alpha, \beta) \, dx \right), [40]
\]

\[
= \frac{1}{1-\gamma} \log \int_{0}^{\infty} \left( \frac{\theta^6}{\alpha \theta^3 + 120} \left( \frac{6 \alpha x^6 + \theta}{6 x^8} \right) \right)^{\gamma} e^{-\theta y} \, dy
\]

\[
= \frac{1}{1-\gamma} \log \sum_{i=0}^{\gamma} \left[ \frac{\alpha^{\gamma-i} \theta^{i+1}}{(\alpha \theta^3 + 120)^\gamma} \left( \int_{0}^{\infty} x^{-6 \gamma - 6 \gamma + 6 \gamma - 6 \gamma + 6 \gamma - 6 \gamma + 6 \gamma - 6 \gamma} e^{-\theta y} \, dy \right) \right]
\]

Recall that \( \int_{0}^{\infty} x^{-a-1} e^{-\theta y} \, dy = \frac{\Gamma(a)}{\theta^a} \), hence we have

\[
= \frac{1}{1-\gamma} \log \sum_{i=0}^{\gamma} \left[ \frac{\alpha^{\gamma-i} \theta^{i+1}}{(\alpha \theta^3 + 120)^\gamma} \left( \frac{\Gamma(8 \gamma - 6 \gamma + 6 \gamma - 6 \gamma + 6 \gamma - 6 \gamma + 6 \gamma - 6 \gamma)}{\theta^{8 \gamma - 6 \gamma + 6 \gamma - 6 \gamma + 6 \gamma - 6 \gamma + 6 \gamma - 6 \gamma + 6 \gamma}} \right) \right]
\]

\[
= \frac{1}{1-\gamma} \log \sum_{i=0}^{\gamma} \left[ \frac{\alpha^{\gamma-i} \theta^{i+1}}{(\alpha \theta^3 + 120)^\gamma} \left( \frac{\Gamma(8 \gamma - 6 \gamma + 6 \gamma - 6 \gamma + 6 \gamma - 6 \gamma + 6 \gamma - 6 \gamma)}{\theta^{8 \gamma - 6 \gamma + 6 \gamma - 6 \gamma + 6 \gamma - 6 \gamma + 6 \gamma - 6 \gamma + 6 \gamma}} \right) \right]
\]

**9 Maximum Likelihood Estimation Method**

**Proposition 8:** Let \( (X_1, X_2, X_3, \ldots, X_n) \) be a random sample of size \( n \) from Eq.3. The likelihood function, \( L \) of IHD is given by

\[
L(\theta, \alpha) = \prod_{i=1}^{n} f(x_i; \theta, \alpha), [37]
\]

\[
= \prod_{i=1}^{n} \frac{\theta^6 (6 \alpha x_i^6 + \theta)}{(\alpha \theta^3 + 120) 6 x_i^8} e^{\theta x_i}/6
\]
Taking natural log of (43), we obtain $\ln L(\theta, \alpha)$ as

$$
\ln L = \ln \prod_{i=1}^{n} \frac{\theta^{\alpha}}{\alpha^{\theta^{5}+120}} \exp \left( \theta \frac{i}{x_i} - \frac{\theta}{\alpha} \right) \left( 6\alpha x_i^{6} + \theta \right) e^{\theta / x_i} \delta 
$$

$$
= \ln \left( \frac{\theta^{\alpha}}{\alpha^{\theta^{5}+120}} \right) + \sum_{i=1}^{n} \ln \left( 6\alpha x_i^{6} + \theta \right) - \theta \sum_{i=1}^{n} x_i^{-1} \delta
$$

$$
= n \ln(\theta^{\alpha}) - n \ln(\alpha^{\theta^{5}+120}) + \sum_{i=1}^{n} \ln(6\alpha x_i^{6} + \theta) - \theta \sum_{i=1}^{n} x_i^{-1} \delta
$$

The partial derivatives in terms of the parameter $(\alpha, \theta)$, are given as follows

$$
\frac{dLL}{d\theta} = \frac{6n}{\theta} - \frac{5n\alpha \theta^5}{\alpha^{\theta^5+120}} + \sum_{i=1}^{n} \frac{1}{6\alpha x_i^{6} + \theta} - \theta \sum_{i=1}^{n} x_i^{-1} = 0
$$

$$
\frac{dLL}{d\alpha} = -\frac{n\theta^5}{\alpha^{\theta^5+120}} + \sum_{i=1}^{n} \frac{6x_i^{6}}{6\alpha x_i^{6} + \theta} = 0
$$

10 Asymptotic Confidence Interval of the inverse Hamza Distribution

In this section, we present the asymptotic confidence intervals for the parameters of the IHD distribution. Let $\hat{\psi} = (\hat{\theta}, \hat{\alpha})^{T}$ be the maximum likelihood estimate of $\psi = (\theta, \alpha)^{T}$. Under the condition that the parameters are in the interior of the parameter space, but not on the boundary, the asymptotic distribution of $\sqrt{n}(\hat{\psi} - \psi)$ is $\mathcal{N}(0, I^{-1}(\psi))$, where $I(\psi)$ is the expected fisher information matrix. The asymptotic behavior of the expected information matrix can be approximate by the observed information matrix, denoted by $I_{o}(\hat{\psi})$. The observed information matrix of the inverse power Hamza is given by

$$
I_{o}(\psi) = \begin{bmatrix}
\frac{\partial^2 L(\theta, \alpha)}{\partial \theta^2} & \frac{\partial^2 L(\theta, \alpha)}{\partial \theta \alpha} \\
\frac{\partial^2 L(\theta, \alpha)}{\partial \alpha \theta} & \frac{\partial^2 L(\theta, \alpha)}{\partial \alpha^2}
\end{bmatrix}
$$

Thus,
\[ I_n^{-1}(\mathbf{\Psi}) = (nI(\mathbf{\Psi}))^{-1} = \begin{bmatrix} \text{var}(\hat{\theta}) & \text{cov}(\hat{\theta}, \hat{\alpha}) \\ \text{cov}(\hat{\alpha}, \hat{\theta}) & \text{var}(\hat{\alpha}) \end{bmatrix} \]  

(48)

Taking the second order derivatives of (45) and (46) each with respect to \( \theta \) and \( \alpha \) respectively, we obtain the entries of (48) as follows.

\[ \frac{\partial^2 LL}{\partial \alpha^2} = \frac{n\theta^{10}}{(\alpha \theta^5 + 120)^2} - \sum_{i=1}^{n} \left[ \frac{36x_i^{12}}{(6\alpha x_i^6 + \theta)^2} \right] \]  

(49)

\[ \frac{\partial^2 LL}{\partial \theta^2} = -\frac{2400n\alpha \theta^3 - 5n\alpha^2 \theta^8}{(\alpha \theta^5 + 120)^2} - \frac{6n}{\theta^2} - \sum_{i=1}^{n} \frac{1}{(6\alpha x_i^6 + \theta)^2} \]  

(50)

\[ \frac{\partial^2 LL}{\partial \alpha \partial \theta} = -\frac{600n\theta^4}{(\alpha \theta^5 + 120)^2} - \frac{6}{\theta^2} \sum_{i=1}^{n} \left[ \frac{x_i^6}{(6\alpha x_i^6 + \theta)^2} \right] \]  

(51)

\[ \frac{\partial^2 LL}{\partial \theta \partial \alpha} = -\frac{600n\theta^4}{(\alpha \theta^5 + 120)^2} - \frac{6}{\theta^2} \sum_{i=1}^{n} \left[ \frac{x_i^6}{(6\alpha x_i^6 + \theta)^2} \right] \]  

(52)

The four equations above are Eq. (49), (50), (51), (52) respectively.

The expectations in the Fisher information matrix can be obtained numerically. The multivariate normal distribution with mean vector \( (0,0,0)^T \) and covariance matrix \( I^{-1}(\mathbf{\Psi}) \) can be used to construct confidence intervals for the model parameters. The approximate \( 100(1-\eta)\% \) two sided confidence intervals for \( \theta, \alpha, \text{and} \beta \) are determined by

\[ \hat{\theta} \pm Z_{\eta/2} \sqrt{\text{var}(\hat{\theta})}, \hat{\alpha} \pm Z_{\eta/2} \sqrt{\text{var}(\hat{\alpha})}, \hat{\beta} \pm Z_{\eta/2} \sqrt{\text{var}(\hat{\beta})} \]  

(53)

respectively, where \( Z_{\eta/2} \) is the upper \( (\eta/2)th \) percentile of a standard normal distribution.

### 11 Application on Real Data

This section involves the application of the proposed distribution on two real life datasets and the comparison of the proposed distribution with three other probability distributions, they are the inverse Lomax distribution (ILD), inverse Ishita distribution (IID), and the inverse Rama distribution (IRD). Goodness of fit has been decided using the Akaike information criteria, Bayesian information criteria values respectively, which are calculated for each distribution and also compared. As we know that the basis for calculating best goodness of fit during comparisons of distribution is minimum value of AIC and BIC. Comparison of distribution is shown in Table 1 as well as their fitted plots are presented below. Tables 1 and 2 shows that AIC and BIC of IHD, ILD,
IID, and IRD (Four distributions) have been calculated and compared, and it is observed that inverse Hamza distribution (IHD) has minimum value of AIC and BIC in comparison to ILD, IID, and IRD.

**Data set 1:** This data set represents uncensored breaking stress of carbon fibres in (Gba).

0.92, 0.928, 0.997, 0.9971, 1.061, 1.117, 1.162, 1.183, 1.187, 1.192, 1.196, 1.213, 1.215, 1.2199, 1.22, 1.224, 1.225, 1.228, 1.237, 1.24, 1.244, 1.259, 1.261, 1.263, 1.276, 1.31, 1.321, 1.329, 1.331, 1.337, 1.351, 1.359, 1.388, 1.408, 1.449, 1.497, 1.45, 1.459, 1.471, 1.475, 1.477, 1.48, 1.489, 1.501, 1.507, 1.515, 1.53, 1.5304, 1.533, 1.544, 1.5443, 1.552, 1.556, 1.562, 1.565, 1.566, 1.585, 1.586, 1.599, 1.602, 1.614, 1.616, 1.617, 1.628, 1.684, 1.711, 1.718, 1.733, 1.738, 1.743, 1.759, 1.777, 1.799, 1.806, 1.814, 1.816, 1.828, 1.83, 1.884, 1.892, 1.944, 1.972, 1.984, 1.987, 2.02, 2.0304, 2.029, 2.035, 2.037, 2.043, 2.046, 2.059, 2.111, 2.165, 2.684, 2.778, 2.972, 3.504, 3.863, 5.306

**Source:** see [16]

**Data set 2:** Relief time of twenty patients receiving an analgesic

1.1, 1.4, 1.3, 1.7, 1.9, 1.8, 1.6, 2.2, 1.7, 2.7, 4.1, 1.8, 1.5, 1.4, 3.0, 1.7, 2.3, 1.6, 2.0

**Source:** see [2]

**Table 1. MLEs, S.E, LL, AIC, and BIC (Data 1)**

<table>
<thead>
<tr>
<th>Distribution</th>
<th>Parameter Estimation</th>
<th>Standard Error</th>
<th>Log L</th>
<th>AIC</th>
<th>BIC</th>
<th>AICc</th>
</tr>
</thead>
<tbody>
<tr>
<td>IHD</td>
<td>$\alpha = 2.488390e+05$</td>
<td>1.186328e+04</td>
<td>149.60</td>
<td>303.2086</td>
<td>308.419</td>
<td>303.4586</td>
</tr>
<tr>
<td></td>
<td>$\theta = 1.529781$</td>
<td>1.528462e-01</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>IRD</td>
<td>$\theta = 2.6489423$</td>
<td>0.1438201</td>
<td>168.6203</td>
<td>339.2405</td>
<td>341.8457</td>
<td>339.4905</td>
</tr>
<tr>
<td>IID</td>
<td>$\theta = 2.08978$</td>
<td>0.130738</td>
<td>155.5259</td>
<td>313.0518</td>
<td>315.657</td>
<td>313.3018</td>
</tr>
<tr>
<td>ILD</td>
<td>$b = 1.486350e+02$</td>
<td>1.077735e+02</td>
<td>149.9139</td>
<td>303.8279</td>
<td>309.0382</td>
<td>304.0779</td>
</tr>
<tr>
<td></td>
<td>$l = 1.032588e-02$</td>
<td>7.442275e-03</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**Table 2. MLEs, S.E, LL, AIC, and BIC (Data 2)**

<table>
<thead>
<tr>
<th>Distribution</th>
<th>Parameter Estimation</th>
<th>Standard Error</th>
<th>Log L</th>
<th>AIC</th>
<th>BIC</th>
<th>AICc</th>
</tr>
</thead>
<tbody>
<tr>
<td>IHD</td>
<td>$\alpha = 3.366091e+05$</td>
<td>2.372657e+04</td>
<td>32.66913</td>
<td>69.33827</td>
<td>71.32973</td>
<td>70.83827</td>
</tr>
<tr>
<td></td>
<td>$\theta = 1.724941$</td>
<td>3.855735e-01</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>IRD</td>
<td>$\theta = 2.818379$</td>
<td>0.355971</td>
<td>36.1725</td>
<td>74.345</td>
<td>75.34073</td>
<td>75.845</td>
</tr>
<tr>
<td>IID</td>
<td>$\theta = 2.25893$</td>
<td>0.33081</td>
<td>33.7432</td>
<td>69.4864</td>
<td>71.48213</td>
<td>70.98639</td>
</tr>
<tr>
<td>ILD</td>
<td>$b = 160.13398861$</td>
<td>272.07671</td>
<td>32.72626</td>
<td>69.45251</td>
<td>71.44398</td>
<td>70.95251</td>
</tr>
<tr>
<td></td>
<td>$l = 0.01080690$</td>
<td>0.018263</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
Based on the results displayed in Tables 1 and 2 respectively, it is evident that the inverse Hamza distribution has the smallest AIC, BIC, AICc, and log-likelihood values among all competing models, and so it could be chosen as the best model among all distributions which have been fitted to the two data sets.

12 Conclusion

A two-parameter lifetime distribution called the inverse Hamza distribution is introduced as an inverse transformation extension of the Hamza distribution. Its several properties including moments, survival and hazard function, quantile function, stochastic ordering, ordered statistics, Renyi entropy, have been discussed. The parameters of the distribution have been estimated by known method of maximum likelihood estimator. Finally, the performance of the model has been examined, being applied to two data sets and compared with Inverse Ishita distribution, Inverse Lomax distribution, and Inverse Rama distribution. Result shows that the Inverse Hamza distribution gives an adequate fit for the data sets.

Availability of Data and Materials

Source of data used in this work have been properly cited and provided in the work.

Acknowledgements

The authors would like to thank the reviewers and the editor for their valuable comments and suggestions which improved the quality of the article substantially.

Competing Interests

Authors have declared that no competing interests exist.

References


© 2023 Frank et al.; This is an Open Access article distributed under the terms of the Creative Commons Attribution License (http://creativecommons.org/licenses/by/4.0), which permits unrestricted use, distribution, and reproduction in any medium, provided the original work is properly cited.