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On the Burr XII-moment exponential distribution

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# Abstract

In this study, a new flexible lifetime model called Burr XII moment exponential (BXII-ME) distribution is introduced. We derive some of its mathematical properties including the ordinary moments, conditional moments, reliability measures and characterizations. We employ different estimation methods such as the maximum likelihood, maximum product spacings, least squares, weighted least squares, Cramer-von Mises and Anderson-Darling methods for estimating the model parameters. We perform simulation studies on the basis of the graphical results to see the performance of the above estimators of the BXII-ME distribution. We verify the potentiality of the BXII-ME model via monthly actual taxes revenue and fatigue life applications.

# 1. Introduction

Data analysis is imperious in every aspect of statistical analysis. The statistical characteristics such as skewness, kurtosis, bimodality, monotonic and non-monotonic failure rates are obtained from datasets. The selection of a suitable model for data analysis is a challenging task because it depends on the nature of the dataset. However, if a wrong model is applied to analyze the dataset it leads to loss of information and invalid inferences. It is obligatory to identify the most suitable model for the given dataset.

In the recent decade, many continuous distributions have been introduced in the statistical literature. Some of these distributions, however, are not flexible enough for data sets from survival analysis, life testing, reliability, finance, environmental sciences, biometry, hydrology, ecology and geology. Hence, the applications of the generalized models to these fields are clear requisite. The generalization techniques such as either inserting one or more shape parameters or transforming of the parent distribution are useful to (i) increase the applicability of a parent distribution; (ii) explore skewness and tail properties and (iii) improve the goodness-of-fit of the generalized distributions.

A flexible model for the analysis of lifetime data sets is often attractive to the researchers. The moment exponential (ME) distribution was established by Dara and Ahmad [1]. The probability density function (pdf) and cumulative distribution function (cdf) of the ME distribution are given, respectively, by

**(1)**

and

**(2)**

where the rth moment about the origin is

The odds ratio for the ME random variable X is given by

During the recent years, the ME distribution has been of great interest in literature. Some new extensions of the ME distribution are: exponentiated ME (EME) distribution (Hasnain et al. [2]), generalized exponentiated ME (GEME) distribution (Iqbal et al. [3]), Weibull ME (WME) distribution (Hashmi et al. [4]) and Topp-Leone moment exponential distribution (Abbas et al. [5]). However, new flexible generalizations of the ME distribution are still needed.

The Burr-XII (BXII) distribution among Burr family (Burr [6]) is widely applied to model insurance data and failure time data. Many generalization of the BXII distributions are available in literature such as Burr XII power series (Silva and Cordeiro [7]), Burr XII modified Weibull (Mdlongwa et al. [8]), Burr XII Uniform (Nasir et al. [9]), Burr XII—Weibull (Kyurkchiev et al. [10]), Burr XII system of densities (Cordeiro et al. [11]), New Burr XII-Weibull-logarithmic (Oluyede et al. [12]), Burr XII-exponential (Yari and Tondpour [13]), Burr XII-Burr XII (Gad et al. [14]) and Burr XII inverse Rayleigh (Goual and Yousof [15]).

The idea here is to incorporate the ME distribution into a larger family through an application of the Burr XII (BXII) distribution. In fact, based on the T-X transform defined by Alzaatreh et al. [16], we construct the BXII-ME distribution.

The study is based on the following motivations: (i) to generate distributions with symmetrical, right-skewed, left-skewed, J, reverse-J and bimodal shaped as well as high kurtosis; (ii) to have monotone and non-monotone failure rate function; (iii) to study numerically the descriptive measures for the BXII-ME distribution based on the parameter values; (iv) to derive mathematical properties such as random number generator, sub-models, ordinary moments, conditional moments, reliability measures and characterizations; (v) to perform the simulation study on the basis of the graphical results to see the performance of maximum likelihood, maximum product spacings, least squares, weighted least squares, Cramer-von Mises and Anderson-Darling estimators; (vi) to reveal the potentiality of the BXII-ME model; (vii) to work as the preeminent substitute model and (viii) to deliver a better fit model than the existing models.

The contents of the article are structured as follows. Section 2 derives the BXII-ME model. We study basic structural properties such as random number generator and sub-models for the BXII-ME model. Section 3 presents certain mathematical properties such as the ordinary moments, conditional moments, reliability measures and characterizations. Section 4 addresses six estimation methods to estimate the BXII-ME parameters. In Section 5, we perform simulation studies on the basis of the graphical results to see the performance of maximum likelihood, maximum product spacings, least squares, weighted least squares, Cramer-von Mises and Anderson-Darling estimators of the BXII-ME distribution. In Section 6, we apply the BXII-ME distribution to two real data sets by adopting maximum likelihood estimation method. We also verify the potentiality of the BXII-ME model. In Section 7, we conclude the article.

# 2. The BXII-ME distribution

In this section, we derive the BXII-ME distribution from the T-X family technique. We also obtain the BXII-ME model by linking the exponential and gamma variables. Basic structural properties are studied. Then, we highlight the nature of the density and failure rate functions.

## 2.1 T-X family technique

To obtain a wider family of distributions, Alzaatreh et al. [16] derived the cdf for the T*-X* family as follows:

**(3)**

where  is the pdf of the random variable *T*, where  for and  is a function of the baseline cdf of a random variable *X*, subject to the vector parameter *ξ* and satisfying

1. ,
2. is differentiable and monotonically non-decreasing and
3. and

For the T*-X* family of distributions, the pdf of X is given by

**(4)**

We derive the cdf of the BXII-ME distribution via the T-X family technique by setting

and

Then, the cdf of BXII-ME distribution is

or

**(5)**

where are parameters. The pdf corresponding to (5) is given by

**(6)**

In future, a random variable (rv) with pdf (6) is denoted by X~BXII-ME (. For , the BXII-ME distribution reduces to the Log-logistic-ME (LL-ME) and for , the BXII-ME distribution reduces to the Lomax-ME (L-ME).

## 2.2 Nexus between gamma and exponential variables

We derive the BXII-ME distribution from the nexus between exponential and gamma variables.

**Lemma (i):** Let  and  be independently distributed random variables but have different probability distributions. The random variable  has exponential distribution with parameter value 1, i.e.  and  has gamma distribution with parameters  and 1, i.e. , then for

we reach at

where  and  is the second branch of Lambert-W function.

### Proof

If , i.e.

If , i.e. Then, the joint distribution of two random variables (rvs) is

Letting , the joint density of the rvs *X* and  is

The BXII-ME density of *X* is

After simplifying, we attain at

Hence the proof is completed.

## 2.3 Basic structural properties

If X~BXII-ME , the survival, failure rate, cumulative hazard and reverse hazard functions and elasticity of X are given, respectively, by

**(7)**

**(8)**

**(9)**

**(10)**

and

**(11)**

The quantile function of the BXII-ME distribution for 0<*q*<1 is

**(12)**

where  is the second branch of Lambert-W function (Jodra [17]).

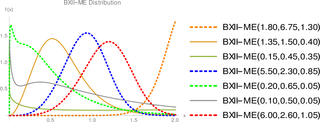
Then, the rv

**(13)**

is the BXII-ME rv, where Z is the uniform rv defined on (0,1) interval.

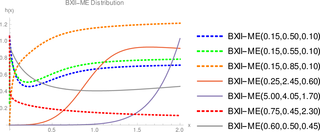
## 2.4 Shapes of the density and failure rate functions

Since we do not decide shapes of the density and hazard rate functions analytically, we plot them based on some selected parameters values to see their possible shapes. Fig 1 displays that BXII-ME density can take various shapes such as symmetrical, right-skewed, left-skewed, J, reverse-J and bimodal. Fig 2 shows that failure rate function can be modified bathtub, bathtub, inverted bathtub, increasing, decreasing, increasing-decreasing and decreasing-increasing-decreasing shaped. Therefore, the BXII-ME distribution is quite flexible and can be applied to numerous data sets.

[](https://journals.plos.org/plosone/article/figure/image?size=medium&id=info:doi/10.1371/journal.pone.0246935.g001)

**Fig 1. Plots of the BXII-ME density.**

https://doi.org/10.1371/journal.pone.0246935.g001

[](https://journals.plos.org/plosone/article/figure/image?size=medium&id=info:doi/10.1371/journal.pone.0246935.g002)

**Fig 2. Plots of the BXII-ME hazard rate.**

https://doi.org/10.1371/journal.pone.0246935.g002

## 2.5 Linear representation

In this subsection, we provide a useful linear representation for the density of *X*, which can be used to derive some mathematical properties of the BXII-ME model. The cdf (5) can be expressed as

**(14)**

First, we shall consider the three power series

**(15)**

**(16)**

and the generalized binomial series given by

**(17)**

Applying (15) for *A*(*x*) in (14), we obtain

Second, using the binomial expansion, the last equation can be expressed as

Third, applying (16) for *B*(*x*) in the last equation, we can write

**(18)**

is the cdf of the exponentiated ME (Exp-ME) distribution with the power parameter , where

and

Upon differentiating (18), we obtain

**(19)**

where

and

is the density of the Exp-ME model with the power parameter . Eq (19) reveals that the BXII-ME is a linear combination of Exp-ME densities.

# 3. Mathematical properties

We present some of its mathematical properties such as the ordinary moments, the Mellin transform, conditional moments, reliability measures and characterization in this segment.

## 3.1 Moments

The moments are significant tools for statistical analysis in pragmatic sciences. The rth moment about the origin is

**(20)**

where is the gamma function.

The Mellin transformation is applied to obtain the moments as

**(21)**

The rth central moment , skewness and kurtosis for the BXII-ME model are obtained from  and .The numerical values for mean , median , dispersion  and  for the BXII-ME distribution for selected values of are listed in Table 1.

**Table 1. Quantities , , ,  and  of the BXII-ME distribution.**

https://doi.org/10.1371/journal.pone.0246935.t001

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
|  |  |  |  |  |  |
| 0.5,0.5,0.5 | 2.6776 | 1.9401 | 8.6517 | 74.8778 | 6089.09 |
| 1,0.5,0.5 | 1.3043 | 0.8388 | 1.3588 | 1.6362 | 6.3791 |
| 2,0.5,0.5 | 0.6059 | 0.3354 | 0.7108 | 2.0698 | 8.5074 |
| 3,0.5,0.5 | 0.3737 | 0.2033 | 0.4608 | 2.4150 | 10.7472 |
| 4,0.5,0.5 | 0.2611 | 0.1442 | 0.3276 | 2.7008 | 13.4562 |
| 5,0.5,0.5 | 0.1983 | 0.1119 | 0.2486 | 2.8423 | 14.8636 |
| 0.5,1,0.5 | 1.6534 | 1.3440 | 1.2528 | 1.5988 | 7.3620 |
| 0.5,2,0.5 | 1.2092 | 1.0763 | 0.6183 | 1.5854 | 7.3019 |
| 0.5,3,0.5 | 1.0717 | 0.9936 | 0.4024 | 1.5638 | 7.6506 |
| 0.5,4,0.5 | 1.0064 | 0.9534 | 0.2950 | 1.5012 | 7.5854 |
| 0.5,5,0.5 | 0.9690 | 0.9298 | 0.2314 | 1.4358 | 7.3989 |
| 0.5,0.5,1 | 5.1601 | 3.8769 | 4.8952 | 1.5752 | 6.7218 |
| 0.5,0.5,2 | 10.3192 | 7.7575 | 9.7881 | 1.5745 | 6.7248 |
| 0.5,0.5,3 | 15.4789 | 11.6344 | 14.6839 | 1.5752 | 6.7266 |
| 0.5,0.5,4 | 20.6384 | 15.5133 | 19.5786 | 1.5746 | 6.7190 |
| 0.5,0.5,5 | 25.7992 | 19.3969 | 27.4738 | 1.5746 | 6.7197 |
| 1.7,5,0.65 | 1.0197 | 1.0212 | 0.1502 | 0.0016 | 3.6538 |
| 2,5,0.65 | 0.9984 | 1.0021 | 0.1426 | -0.1139 | 3.5415 |
| 5,2.85,0.5 | 0.5972 | 0.6019 | 0.1350 | -0.1462 | 3.0058 |
| 5,2.8,0.5 | 0.5938 | 0.5982 | 0.1366 | -0.1322 | 2.9973 |
| 5,2,0.5 | 0.5219 | 0.5190 | 0.1660 | 0.1593 | 2.9411 |
| 5.5,1.7398,0.5 | 0.4725 | 0.4664 | 0.1712 | 0.2921 | 3.0000 |

## 3.2 Conditional moments

Life expectancy, mean waiting time and inequality measures can be obtained from the incomplete moments.

The rth conditional moment  is  The rth lower incomplete moment  is

**(22)**

where  is the lower incomplete gamma function.

The rth conditional moment is

**(23)**

where is the upper incomplete gamma function.

The rth reversed conditional moment  for X~BXII-ME , is

**(24)**

The mean deviation about the mean and about the median   can be written as and , respectively, where  and . The quantities  and  can be obtained from (22). For specific probability p, Lorenz and Bonferroni curves are computed as  and , where .

## 3.3 Reliability estimation of multicomponent stress-strength model

Consider a system with κ identical elements, out of which s elements are operative. Let represent the strengths of κ elements with the cdf *F* while, the stress Y enforced on the elements has the cdf *G*. The strengths  and stress Y are independently and identically distributed (i.i.d.). The probability that system operates properly, is the reliability of the system, i.e.

Then, we can write this probability (from Bhattacharyya and Johnson [18]) as follows:

Let X~BXII-ME , Y~ BXII-ME with unknown  and , common where X and Y are independently distributed. The reliability in multicomponent stress-strength model for the BXII-ME distribution is

Letting  , we obtain

Let , we have

**(25)**

where  is the beta function. The probability in (25) is known as the reliability of multicomponent stress-strength model. For , the multicomponent stress-strength model reduces to the stress-strength model (Kotz et al. [19]) as

## 3.4 Characterizations via truncated moment of a function of the random variable

Here, we characterize the BXII-ME distribution via relationship between truncated moments of a function of X with another function. This characterization is stable in the sense of weak convergence (Glänzel [20]).

### Proposition 3.4.1:

Let  be a continuous random variable and let

The pdf of X is (6) if and only if the function , in Theorem G (Glänzel [8]), has the form

**Proof** If X has pdf (6), then

or

and

Conversely, if  is given as above, then (for )

and

In view of Theorem G, X has density (6).

### Corollary 3.4.1.

Let  be a continuous random variable. The pdf of X is (6) if and only if there exist functions  and  (defined in Theorem G) satisfying the differential equation

### Remark 3.4.1.

The general solution of the differential equation in Corollary 3.4.1 is

where D is a constant.

# 4. Different estimation methods

In this section, we propose various estimators for estimating the unknown parameters of the BXII-ME distribution. We discuss maximum likelihood, maximum product spacings, least squares, weighted least squares, Cramer-von Mises and Anderson-Darling estimation methods and compare their performances on the basis of simulated sample from the BXII-ME distribution. The details are the followings.

## 4.1 Maximum likelihood estimation

We address parameters estimation using maximum likelihood method. The log-likelihood function for the vector of parameters of the BXII-ME distribution is

**(26)**

We can compute the maximum likelihood estimators (MLEs) of α,β and λ by solving equations ,  and .

## 4.2. Maximum product spacing estimates

The maximum product spacing (MPS) method is alternative method for MLE for parameter estimation. This method was proposed by Cheng and Amin [21,22] as well as it was also independently developed by Ranneby [23] as approximation to the Kullback-Leibler measure of information. This method is based on an idea that differences (spacings) between the values of the cdf at consecutive data points should be identically distributed. Let  be ordered sample of size *n* from BXII-ME distribution. The geometric mean of the differences is given as

where, the difference  is defined as

**(27)**

The maximum product spacing (MPS) estimates, say  and , of and are obtained by maximizing the geometric mean of the differences. Substituting cdf of BXII-ME distribution in Eq (27) and taking logarithm of the above expression, we have

**(28)**

where,  and . The MPSEs  and  are obtained by maximizing .

## 4.3 Least squares estimates

Let  be ordered sample of size n from BXII-ME distribution. Then, the expectation of the empirical cumulative distribution function is defined as

The least square estimates (LSEs) say,  and  of and are obtained by minimizing

**(29)**

## 4.4 Weighted least squares estimates

Let  be ordered sample of size n from BXII-ME distribution. The variance of the empirical cumulative distribution function is defined as

Then, the weighted least square estimates (WLSEs) say,  a  and  of and are obtained by minimizing

**(30)**

## 4.5 Anderson-Darling estimation

This estimator is based on Anderson-Darling goodness-of-fits statistics which was introduced by Anderson and Darling [24]. The Anderson-Darling (AD) minimum distance estimates,  and  and  of and are obtained by minimizing

**(31)**

## 4.6 The Cramer-von Mises estimations

The Cramer-von Mises (CVM) minimum distance estimates,  and  and  of and are obtained by minimizing

**(32)**

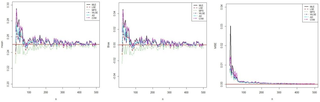
We refer the interested readers to Chen and Balakrishnan [25] for AD and CVM goodness-of-fits statistics. To solve the above equations, Eqs (26) and (28)–(32) can be optimized either directly by using the R (optim and maxLik functions), SAS (PROC NLMIXED) and Ox package (sub-routine Max BFGS) or employing non-linear optimization tactics such as the quasi-Newton procedure to numerically optimize , , , ,  and  functions.

# 5. Simulation experiments

In this Section, we perform the simulation studies by using the BXII-ME to see the performance of the above estimators corresponding to this distribution and obtain the graphical results. We generate samples of size from BXII-ME distribution with true parameter values and . The random numbers generation is obtained by its quantile function. In this simulation study, we calculate the empirical mean, bias and mean square errors (MSEs) of all estimators to compare in terms of their biases and MSEs with varying sample size. The empirical bias and MSE are calculated by (for )

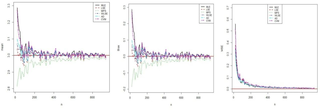
And

respectively. All results related to estimations were obtained using optim-CG routine in the R programme. The results of this simulation study are shown in figures (**Figs 3**–**5)**. These Figures show that all estimators are to be consistent since the MSE and biasedness decrease with increasing sample size as expected. It is clear that the estimates of parameters are asymptotically unbiased. For all parameters estimations, the performances of all estimators are close.

[](https://journals.plos.org/plosone/article/figure/image?size=medium&id=info:doi/10.1371/journal.pone.0246935.g003)

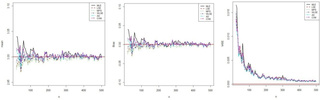
**Fig 3. Simulation results of .**

https://doi.org/10.1371/journal.pone.0246935.g003

[](https://journals.plos.org/plosone/article/figure/image?size=medium&id=info:doi/10.1371/journal.pone.0246935.g004)

**Fig 4. Simulation results of .**

https://doi.org/10.1371/journal.pone.0246935.g004

[](https://journals.plos.org/plosone/article/figure/image?size=medium&id=info:doi/10.1371/journal.pone.0246935.g005)

**Fig 5. Simulation results of .**

https://doi.org/10.1371/journal.pone.0246935.g005

# 6. Data applications

We verify the potentiality of the BXII-ME model via monthly actual taxes revenue and fatigue life data sets. The first data set represents monthly actual taxes revenue (in 1000 million Egyptian pounds) from January 2006 to November 2010. It is studied by Nassar and Nada [26] and Yousof et al. [27]. The first data set is available at https://doi.org/10.1080/03610918.2017.1377241. The second data set is about the fatigue life of 6061-T6 aluminum coupons cut parallel with the direction of rolling and oscillated at 18 cycles per second (Birnbaum and Saunders [28] and El-Morshedy et al. [29]). The second data set is available at https://doi.org/10.2307/3212004. We compare the BXII-ME distribution with competing models such as Burr III-moment exponential (BIII-ME), Weibull-moment exponential (W-ME), generalized exponentiated moment exponential (GEME), generalized moment exponential (GME), exponentiated moment exponential (EME), moment exponential (ME) and BXII distributions. For the selection of the best fit distribution, we compute the estimate of likelihood ratio statistics , Akaike information criterion (AIC), corrected Akaike information criterion (CAIC), Bayesian information criterion (BIC), Hannan-Quinn information criterion (HQIC), Cramer-von Mises (W\*), Anderson Darling (A\*), and Kolmogorov-Smirnov [K-S] statistics with p-values for all competing models. We compute the MLEs and their standard errors (SEs) in parentheses. Chen and Balakrishnan [25] described in detail about the statistics W\* and A\*. Chen et al. [30] also studied , AIC and BIC. We also compute the MLEs along with their standard errors (SEs) in parentheses. Table 2 reports some descriptive measures for two real data sets.

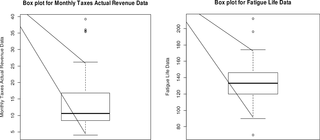
**Table 2. Descriptive statistics.**

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | N | Min | Max | Mean | Median | Standard deviation | Skewness | Kurtosis |
| Monthly Actual Taxes revenue | 59 | 4.1 | 39.2 | 13.4881 | 10.6 | 8.0515 | 1.6083 | 5.2560 |
| Fatigue Life | 101 | 70 | 212 | 133.7327 | 133 | 22.35571 | 0.3305 | 4.05284 |

https://doi.org/10.1371/journal.pone.0246935.t002

Table 2 shows that the monthly actual taxes revenue data set is significantly right-skewed, with significantly positive kurtosis. About the fatigue life data set, it is a right-skewed, with high positive kurtosis.

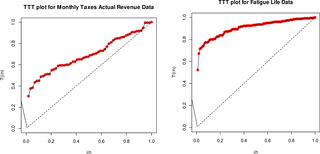
The boxplots in Fig 6 suggests that both data sets are right-skewed. The nature of the two data sets differs in numerous features. Some extreme points are also present in these data sets.

[](https://journals.plos.org/plosone/article/figure/image?size=medium&id=info:doi/10.1371/journal.pone.0246935.g006)

**Fig 6. Boxplots of the monthly actual taxes revenue (left) and Fatigue Life (right).**

https://doi.org/10.1371/journal.pone.0246935.g006

Here, we study the statistical analysis by total time on test (TTT) for the two data sets in Fig 7.

[](https://journals.plos.org/plosone/article/figure/image?size=medium&id=info:doi/10.1371/journal.pone.0246935.g007)

**Fig 7. TTT plots of the monthly actual taxes revenue (left) and fatigue life (right).**

https://doi.org/10.1371/journal.pone.0246935.g007

The TTT plots in Fig 7 for both data sets are concave which suggests increasing failure intensity. So, the BXII-ME distribution is suitable to model these data sets.

## Data set I: Taxes revenue

Table 3 reports the MLEs, SEs and measures W\*, A\*, K-S (p-values). Table 4 displays the values of measures , AIC, CAIC, BIC and HQIC.

**Table 3. MLEs, SEs, and W\*, A\*, K-S (p-values) for monthly actual taxes revenue.**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| Model |  |  |  | W\* | A\* | K-S (p-value) |
| BXII-ME | 0.1601 (0.0724) | 3.4311 (1.0493) | 3.8680 (0.4363) | 0.0304 | 0.2134 | 0.0575 (0.9899) |
| BIII-ME | 1.8961 (0.8784) | 1.1364 (0.2599) | 5.2090 (1.3601) | 0.1606 | 0.9766 | 0.1206 (0.3572) |
| W-ME | 31.4145 (60.7167) | 0.9787 (0.0961) | 58.3359 (63.6252) | 0.2787 | 1.7754 | 0.1409 (0.1918) |
| GEME | 160.3036 (341.4872) | 0.3430 (0.1233) | 0.3016 (0.1854) | 0.05225 | 0.3049 | 0.0637 (0.9702) |
| EME | 2.3384 (0.5638) | --- | 4.5651 (0.5554) | 0.1659 | 1.01409 | 0.1251 (0.3146) |
| GME | --- | 1.3023 (0.1188) | 15.7102 (5.5018) | 0.2288 | 1.4390 | 0.1346 (0.2351) |
| ME | --- | --- | 6.7441 (0.6208) | 0.1949 | 1.2113 | 0.1675 (0.07304) |
| BXII | 0.0669 (0.2672) | 6.08052 (24.2926) | --- | 0.05601 | 0.3254 | 0.4674 (1.269e-11) |

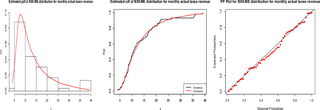
https://doi.org/10.1371/journal.pone.0246935.t003

**Table 4.  AIC, CAIC, BIC and HQIC for monthly actual taxes revenue.**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Model |  | AIC | CAIC | BIC | HQIC |
| BXII-ME | 375.2900 | 381.2900 | 381.7264 | 387.5227 | 383.7230 |
| BIII-ME | 383.7592 | 389.7593 | 390.1956 | 395.9919 | 392.1922 |
| W-ME | 393.4770 | 399.4769 | 399.9133 | 405.7096 | 401.9099 |
| GEME | 376.6902 | 382.6901 | 383.1265 | 399.9228 | 385.1231 |
| EME | 384.0488 | 388.0488 | 388.2630 | 392.2038 | 389.6707 |
| GME | 389.1094 | 393.1094 | 393.3237 | 397.2645 | 394.7314 |
| ME | 396.1928 | 398.1928 | 398.2629 | 400.2703 | 399.0038 |
| BXII | 514.4602 | 518.4602 | 518.6745 | 522.6153 | 520.0822 |

https://doi.org/10.1371/journal.pone.0246935.t004

From the Tables 3 and 4, it is clear that our proposed model is the best fitted, with the smallest values for all statistics and maximum p-value. Fig 8 suggests that the proposed model is closely fitted to monthly actual taxes revenue.

[](https://journals.plos.org/plosone/article/figure/image?size=medium&id=info:doi/10.1371/journal.pone.0246935.g008)

**Fig 8. Fitted pdf (left), cdf (center) and PP(right) plots for the BXII-ME distribution to monthly actual taxes revenue.**

https://doi.org/10.1371/journal.pone.0246935.g008

## Data set II: Fatigue life

Table 5 reports the MLEs, SEs (in parentheses) and measures W\*, A\*, K-S (p-values). Table 6 displays the values of measures , AIC, CAIC, BIC and HQIC.

**Table 5. MLEs, SEs and W\*, A\*, K-S (p-values) for fatigue life.**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| Model |  |  |  | W\* | A\* | K-S (p-value) |
| BXII-ME | 1.2646 (0.5203) | 4.7614 (0.6304) | 81.8650 (5.1685) | 0.0368 | 0.2454 | 0.0524 (0.9441) |
| W-ME | 52.5287 (90.9450) | 3.2035 (0.2283) | 160.4654 (43.7269) | 0.1521 | 0.9923 | 0.1013 (0.2512) |
| EME | 91.2087 (31.4517) | --- | 18.8163 (1.2031) | 0.1836 | 1.0314 | 0.1055 (0.211) |
| GEME | 35.3444 (19.9402) | 1.2562 (0.1588) | 77.9056 (68.0432) | 0.1476 | 0.8293 | 0.1009 (0.2557) |
| GME | --- | 2.9483 (0.0141) | 985384.46113 (8451.613) | 0.0571 | 0.3804 | 0.1597 (0.01156) |
| EME | --- | --- | 66.86634 (4.7047) | 0.0625 | 0.3795 | 0.4006 (1.665e-14) |
| BXII | 0.0813 (0.2435) | 2.5205 (7.5487) | --- | 0.0985 | 0.5657 | 0.5923 (<2.2e-16) |

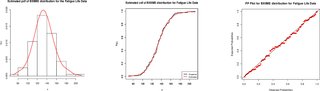
https://doi.org/10.1371/journal.pone.0246935.t005

**Table 6.  AIC, CAIC, BIC and HQIC for fatigue life.**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Model |  | AIC | CAIC | BIC | HQIC |
| BXII-ME | 455.128 | 916.2559 | 916.5034 | 924.1013 | 919.432 |
| W-ME | 463.0179 | 932.0358 | 932.2832 | 939.8812 | 935.2118 |
| EME | 461.6561 | 927.3123 | 927.4347 | 932.5425 | 929.4296 |
| GEME | 459.7397 | 925.4793 | 925.7267 | 933.3247 | 928.6654 |
| GME | 469.9547 | 943.9095 | 944.0319 | 949.1397 | 946.0268 |
| EME | 557.8864 | 1117.773 | 1117.813 | 1120.388 | 1118.832 |
| BXII | 754.1948 | 1512.390 | 1512.512 | 1517.620 | 1514.507 |

https://doi.org/10.1371/journal.pone.0246935.t006

From the Tables 5 and 6, it is clear that our proposed model is the best fitted, with the smallest values for all statistics and maximum p-value. Fig 9 infers that the proposed model is closely fitted to fatigue life data.

[](https://journals.plos.org/plosone/article/figure/image?size=medium&id=info:doi/10.1371/journal.pone.0246935.g009)

**Fig 9. Fitted (left) pdf, (center) cdf and (right) PP plots for the BXII-ME distribution to fatigue life.**

https://doi.org/10.1371/journal.pone.0246935.g009

# 7. Conclusions

We construct the BXII-ME distribution from the T-X family technique. The BXII-ME density highlights various shapes as symmetrical, right-skewed, J, reverse-J, left-skewed, arc and exponential shapes. The BXII-ME failure rate has shapes such as an upside-down bathtub, modified bathtub, constant, increasing, decreasing and increasing-decreasing. We study some of its mathematical properties such as random number generator, sub-models, ordinary moments, conditional moments, reliability measures and characterizations. We employ different estimation methods to estimate the model parameters. We perform simulation studies on the basis of the graphical results to see the performances of the estimators of the BXII-ME distribution. We apply the BXII-ME distribution to two real data sets by adopting maximum likelihood estimation method. The potentiality of the BXII-ME model illustrates that it is flexible, competitive and parsimonious. Therefore it should be included in the distribution theory to facilitate the researchers. Further, as perspective of future projects, we may study some rigorous issues (i) Burr XII generalized moment exponential (BXII-GME) (ii) Burr XII exponentiated moment exponential (BXII- EME); (iii) exponentiated BXII-ME; (iv) unit BXII-ME; (v) bivariate extension of BXII-ME and (vi) discrete case of Burr XII-ME distribution. Future works also includes study of the complexity of the BXII-ME distribution via Bayesian methods. In Bayesian inference, researchers can consider the deviance information criterion (DIC). In this regard, we refer to the articles of [30–35]. We also leave the study of DIC as future work.

# Appendix A

**Theorem G.** Let be a given probability space and let be an interval with . Let  be a continuous random variable with distribution function F and Let  be a real function defined on  such that  for  is defined with some real function  should be in simple form. Assume that  and F is twofold continuously differentiable and strictly monotone function on the set .We conclude, assuming that the equation  has no real solution in the inside of .Then F is obtained from the functions  and  as

, where  is the solution of equation  and k is a constant, chosen to make

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**Data Availability:**All data sets are available online. We have cited the papers that contain both data sets. The references along with links for both data are given. For data set I, 26 Nassar M.M. and Nada N.K. The beta generalized Pareto distribution, Journal of Statistics: Advances in Theory and Applications, 2011; 6, 1-17. 27 Yousof, H. M., Altun, E., Rasekhi, M., Alizadeh, M., Hamedani, G. G., & Ali, M. M. A new lifetime model with regression models, characterizations and applications. Communications in Statistics-Simulation and Computation, 2019; 48(1), 264-286, https://doi.org/10.1080/03610918.2017.1377241. For data set II, 28 Birnbaum ZW, Saunders SC. Estimation for a family of life distributions with applications to fatigue. Journal of applied probability, 1969; 6: 328–347. https://doi.org/10.2307/3212004. 29 El-Morshedy, M., El-Faheem, A. A., & El-Dawoody, M. Kumaraswamy inverse Gompertz distribution: Properties and engineering applications to complete, type-II right censored and upper record data. Plos one, 2020; 15(12), e0241970. https://doi.org/10.1371/journal.pone.0241970.

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