

# ESTIMATION AND TESTING PROCEDURES OF $P(Y < X)$ FOR THE INVERSE DISTRIBUTIONS FAMILY UNDER TYPE-II CENSORING

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## Abstract

*We recommended an inverse distributions family. The challenge of estimating  $R(t)$  and  $P$  in type-II censoring was measured to produce Uniformly Minimum Variance Unbiased Estimator (UMVUE) and Maximum Likelihood Estimator (MLE). The estimators have been created for  $R(t)$  and  $P$ . Testing approaches for  $R(t)$  and  $P$  under type-II censoring have been constructed for hypotheses associated with various parametric functions. The author provides an alternate method for generating these estimators. A comparative assessment of two estimating techniques has been conducted. The simulation technique has been used to assess the performance of estimators.*

**Keywords:** Inverse distributions family; testing procedures; bootstrap sampling

## 1. INTRODUCTION

The reliability function describes the probability of a failure-free procedure until time  $t$ . The estimation of the stress-strength  $[P(Y < X)]$  parameter, aimed at displaying system efficiency, is one of the most important challenges in statistical inference, which can be applied to a wide variety of fields such as longevity mechanical system dependability, statistics, and bio-statistics. In reliability, the  $P = P(Y < X)$  parameter, which defines the lifetime for a specific system, places the strength  $X$  against the stress  $Y$ . Several scholars have measured the problems of estimation of reliability functions under censoring. Lin et al. [13] illustrated the inverse gamma model's role in lifetime distribution. The inverse Weibull distribution produced a good fit discussed by Erto [11]. The inference reliability and  $P(Y < X)$  of a scaled Burr distribution were calculated by Surles and Padgett [16]. Yadav et al. [18] estimated the  $P(Y < X)$  of the inverse Weibull distribution with a progressive type-II censoring technique. Chaturvedi and Kumari [7] conducted a reliable Bayesian study of the generalized inverted family of distributions. Enis and Geisser [10] acquire an estimate of the likelihood that  $Y < X$ . Weerahandi and Johnson [17] investigated testing reliability in  $P(Y < X)$  while  $X$  and  $Y$  are repeatedly distributed. Estimators of  $P(Y < X)$  in the gamma model are explored by Constatine et al. [9]. A comparative study for Burr distribution is presented in  $R(t)$  and  $P$  estimated by Awad and Gharraf [1]. Nigm and Amboeleneen [14] use progressive censoring to evaluate the parameters of the Inverse Weibull distribution. Chaudhary and Chauhan [6] performed estimation and test approaches for  $P(Y < X)$  of the Weibull distribution with type-I and type-II censoring. Chaturvedi and Kumari [3] developed estimate and analysis processes for the reliability of a broad range of distributions.

We consider a family of inverse distributions, which is reflected in this paper. The UMVUES and MLES of  $R(t)$  and  $P$  are calculated using type-II censoring. A new approach for estimating the UMVUES and MLES of  $R(t)$  was invented, in which the expression of  $R(t)$  and  $P$  is not required. Initially, the estimators for  $R(t)$  are generated using this method. The  $R(t)$  derivative estimators are used to construct the p.d.f. at a certain point, and then determine  $P$  estimators. We calculated  $P$  by considering instances in which  $X$  and  $Y$  are similar distributions but have dissimilar values. We

now have extended the finding to any distribution from the projected inverse distributions family where  $X$  and  $Y$  are members. The testing procedures are also being planned. A performance comparison performance of two estimating approaches was conducted. The simulation technique was used to examine the performance of estimators.

## 2. INVERSE DISTRIBUTIONS FAMILY

Suppose a random variable  $(r.v.)Y$  having pdf

$$f(y; \gamma, \beta, \mu) = \frac{\gamma^\beta G^{\beta-1}(y^{-1}; \mu) G'(y^{-1}; \mu)}{y^2 \Gamma(\beta)} \exp(-\gamma G(y^{-1}; \mu)) \quad (1)$$

$y > 0, \gamma > 0, \beta > 0$

Where,  $G(y^{-1}; \mu)$ , is depend on  $\mu$  and a function of  $y$ . Further more,  $G(y^{-1}; \mu)$  real-valued, rigorously reducing function of  $y$  with  $G(\infty; \mu) = \infty$  and  $G'(y^{-1}; \mu)$  stands for the derivative of  $G(y^{-1}; \mu)$  by  $y^{-1}$ . Let  $\beta$  and  $\mu$  are known and  $\gamma$  is unknown during this whole section.

The (1) demonstrates that the inverse distributions family can be transformed into the inverse distributions listed below as special cases:

1. If  $G(y; \mu) = y^p, p > 0, \beta > 0$ , we obtained the inverse generalized gamma distribution.
2. If  $G(y; \mu) = y^2, \beta = k + 1, (k = 0)$ , we achieved the inverse Rayleigh distribution.
3. If  $G(y; \mu) = \log\left(1 + \frac{y^b}{v^b}\right), b > 0, v = 1, \beta > 1$ , we achieved the inverse Burr distribution.
4. If  $G(y; \mu) = \log\left(1 + \frac{y^b}{v^b}\right), b = 1, v > 1, \beta > 1$ , we obtained the inverse Lomax distribution.
5. If  $G(y; \mu) = \log\left(\frac{y}{a}\right)$  and  $\beta = 1$ , we achieved the inverse Pareto distribution.
6. If  $G(y; \mu) = y^r \exp(ay), r > 0, a > 0, \beta = 1$ , we obtained the inverse modified Weibull distribution.
7. If  $G(y; \mu) = \mu y + \frac{vy^2}{2}, \alpha = \beta = 1$ , we obtained the inverse linear exponential distribution.
8. If  $G(y; \mu) = \log y$ , we achieved the inverse log-gamma distribution.

## 3. UMVUES OF $\gamma$ AND RELIABILITY FUNCTIONS

We investigate estimation with censored type-II data. Suppose  $Y_{(1)} \leq Y_{(2)} \leq \dots \leq Y_{(n)}$ . Assume  $n$  objects are subjected to a test, when the first  $r$  observations are noted, the test is stopped. Supposing,  $0 < r < n$ , be the lifespans of leading  $r$  values. Noticeably,  $(n - r)$  objects stay alive awaiting  $Y_{(r)}$ .

**Lemma 1.** Suppose  $S_r = \sum_{i=1}^r G(y_{(i)}^{-1}; \mu) + (n - r)G(y_{(r)}^{-1}; \mu)$ . Then, for the inverse distributions family,  $S_r$  is complete and sufficient indicated as (1). Additionally, the pdf of  $S_r$  is

$$k(s_r; \mu) = \frac{\gamma^r s_r^{r\beta-1}}{\Gamma(r\beta)} \exp(-\gamma s_r) \quad (2)$$

**Proof.** From (1), the joint pdf is

$$f^*(\underline{y}_{(i)}, i = 1, 2, \dots, n; \gamma, \beta, \mu) = n! \prod_{i=1}^n G'(y_{(i)}^{-1}; \mu) \exp\left\{-\gamma \sum_{i=1}^n G(y_{(i)}^{-1}; \mu)\right\} \quad (3)$$

When we integrate  $y_{(r+1)}, y_{(r+2)}, \dots, y_{(n)}$  throughout the region  $y_{(r)} \leq y_{(r+1)} \leq \dots \leq y_{(n)}$ , we get the likelihood as

$$h(y_{(i)}, (i = 1, 2, \dots, r); \gamma, \mu) = n(n-1) \dots (n-r+1) \gamma^r \prod_{i=1}^r G'(y_{(i)}^{-1}, \mu) \exp(-\gamma s_r) \tag{4}$$

$S_r$  is sufficient by Fisher-Neyman factorization theorem [15]. In (1), put  $A = G(y^{-1}; \mu)$ , the pdf is

$$k(a; \gamma, \beta, \theta) = \frac{\gamma^\beta a^{\beta-1}}{\Gamma(\beta)} \exp(-\gamma a); a > 0$$

$S_r$  go by Johnson and Kotz [12] discovered the additive property of gamma distribution. Meanwhile,  $S_r$  is associated with the exponential distributions family, and it is still complete. ■

**Theorem 1.** The UMVUE of  $\gamma^{-p}$  is, for  $p \in (-\infty, \infty)$ ,

$$\hat{\gamma}^{-p} = \begin{cases} \frac{\Gamma(r\beta)}{\Gamma(r\beta+p)} s_r^p, & n\beta + p > 0 \\ 0, & \text{other wise} \end{cases}$$

**Proof.** From Lemma 1,

$$E(s_r^p) = \frac{\gamma^{n\beta}}{\Gamma(n\beta)} \int_0^\infty s_r^{n\beta+p-1} \exp(-\gamma s_r) ds_r = \left\{ \frac{\Gamma(n\beta+p)}{\Gamma(n\beta)} \right\} \gamma^{-p}$$

and the theorem observes from Lehmann-Scheffe theorem [15]. ■

**Remark 1.** We can write (1) as

$$f(y; \gamma, \beta, \mu) = \frac{G^{\beta-1}(y^{-1}; \mu) G'(y^{-1}; \mu)}{y^2 \Gamma(\beta)} \sum_{i=0}^\infty \frac{(-1)^i}{i!} G^i(y^{-1}; \mu) \cdot \gamma^{i+\beta}$$

From Chaturvedi and Tomar [5] (Lemma 1) and theorem 1, for integer-valued  $\beta$ , the UMVUE of  $f(y; \alpha, \beta, \mu)$  for stipulated point  $y$

$$\begin{aligned} \hat{f}(y; \gamma, \beta, \mu) &= \frac{G^{\beta-1}(y^{-1}; \mu) G'(y^{-1}; \mu)}{y^2 \Gamma(\beta)} \sum_{i=0}^\infty \frac{(-1)^i}{i!} G^i(y^{-1}; \mu) \gamma^{i+\beta} \\ &= \frac{G^{\beta-1}(y^{-1}; \mu) G^2(y^{-1}; \mu)}{y^2 \Gamma(\beta)} \sum_{i=0}^\infty \frac{(-1)^i}{i!} G^i(y^{-1}; \mu) \frac{\Gamma(r\beta)}{\Gamma(r\beta+i)} s_r^{i+\beta}, \end{aligned}$$

**Theorem 2.** The UMVUE of  $f(y; \alpha, \beta, \mu)$  for a stipulated point  $y$

$$\hat{f}_{II}(y, \gamma, \beta, \mu) = \left\{ \frac{G^{\beta-1}(y^{-1}; \mu) G^i(y^{-1}; \mu)}{y^2 S_r^\beta B((r-1)\beta, \beta)} \left[ 1 - \frac{G(y^{-1}; \mu)}{S_r} \right]^{r-1} \right\}^{\beta-1}, \quad G(y^{-1}; \mu) < S_r$$

**Proof.** Using remark 1 and theorem 1, we acquire the required solution ■

**Theorem 3.** The UMVUE of  $R(t)$

Where

$$I_z(s, q) = \frac{1}{\beta(s, q)} \int_0^z x^{s-1} (1-x)^{q-1} dx$$

The incomplete beta function

**Proof.** Now, let us suppose the expectation

$$\int_t^\infty \hat{f}_{II}(y; \gamma, \beta, \mu) dy$$

The integration to  $S_r$

$$\begin{aligned} &= \int_t^\infty \left\{ \int_t^\infty \hat{f}(y; \gamma, \beta, \mu) dy \right\} k(s_r; \gamma, \beta, \mu) ds_r \\ &= \int_t^\infty \left[ E_{S_r} \{ \hat{f}(y; \gamma, \beta, \mu) \} \right] dy \\ &= \int_t^\infty f_{II}(y; \gamma, \beta, \mu) dy \\ &= R_{II}(t) \end{aligned}$$

Suppose two independent rv's  $X$  and  $Y$  follow the inverse distributions families  $f_1(x; \gamma_1, \beta_1, \mu_1)$  and  $f_2(y; \gamma_2, \beta_2, \mu_2)$ , sequentially ,

$$\begin{aligned} f_{1II}(x; \gamma_1, \beta_1, \mu_1) &= \frac{\gamma_1^\beta G^{\beta-1}(x^{-1}; \mu_1) G'(x^{-1}; \mu_1)}{x^2 \Gamma(\beta)} \exp(-\gamma_1 G(x^{-1}; \mu_1)) \\ &\quad x > 0, \gamma_1 > 0, \beta_1 > 0 \\ f_{2II}(y; \gamma_2, \beta_2, \mu_2) &= \frac{\gamma_2^{\beta_2} H^{\beta_2-1}(y^{-1}; \mu_2) H'(y^{-1}; \mu_2)}{y^2 \Gamma(\beta_2)} \exp(-\gamma_2 H(y^{-1}; \mu_2)) \\ &\quad y > 0, \gamma_2 > 0, \beta_2 > 0 \end{aligned}$$

Where  $\beta_1, \beta_2, \mu_1$  and  $\mu_2$  are well-known, however  $\gamma_1$  and  $\gamma_2$  are unknown. Suppose  $n$  objects arranged  $X$  and  $m$  objects arranged  $Y$  are subjected to a lifespan test, and that the expiry quantities for  $X$  and  $Y$  are  $r$  and  $r'$ , separately. As well as notation by  $S = \sum_{i=1}^r G(x_i^{-1}; \mu_1)$  and  $T = \sum_{i=1}^{r'} H(y_i^{-1}; \mu_2)$

**Theorem 4.** The UMUVE of  $P$  is The summations range from 0 to  $(r-1)\beta_1 - 1$  in case  $(r-1)\beta_1$  is an integer.

**Proof.** From theorem 3

$$\hat{f}_{1II}(x; \gamma_1, \beta_1, \mu_1) = \begin{cases} \frac{G^{\beta_1-1}(x^{-1}; \mu_1) G'(y^{-1}; \mu_1)}{x^1 T^{\beta_1} \beta_1 ((r-1)\beta_1, \beta_1)} \left[ 1 - \frac{G(y^{-1}; \mu_1)}{S} \right]^{(r-1)\beta_1-1} & , G(x^{-1}; \mu_1) < S \\ 0, & \text{other wise} \end{cases} \quad (5)$$

$$\hat{f}_{2II}(y; \gamma_2, \beta_2, \mu_2) = \begin{cases} \frac{H^{\beta_2-1}(y^{-1}; \mu_2) H'(y^{-1}; \mu_2)}{y^2 T^{\beta_2} \beta_2 ((r'-1)\beta_2, \beta_2)} \left[ 1 - \frac{H(y^{-1}; \mu_2)}{T} \right]^{(r'-1)\beta_2-1} & , H(y^{-1}; \mu_2) < T \\ 0, & \text{other wise} \end{cases} \quad (6)$$

The UMVUES of  $f_1(x; \gamma_1, \beta_1, \mu_1)$  and  $f_2(y; \gamma_2, \beta_2, \mu_2)$  for specific points ' $x$ ' and ' $y$ ' separately, similarly, from theorem 4, we get the UMVUE of  $P$

$$\hat{P}_{II} = \int_{y=0}^\infty \int_{x=y}^\infty \hat{f}_{1I}(x; \gamma_1, \beta_1, \mu_1) \hat{f}_{2I}(y; \gamma_2, \beta_2, \mu_2) dx dy$$

Using (5) and (6) we get

$$\begin{aligned} \hat{P}_{II} &= \frac{1}{B((r-1)\beta_1, \beta_1) B((r'-1)\beta_2, \beta_2) S^{\beta_1} T^{\beta_2}} \\ &\int_{y=[H^*(T)]^{-1}}^\infty \int_{x=y}^\infty \left\{ \frac{G^{\beta_1-1}(x^{-1}; \mu_1) G'(x^{-1}; \mu_1)}{x^2} \right\} \left[ 1 - \frac{G(x^{-1}; \mu_1)}{S} \right]^{(r-1)\beta_1-1} \\ &\quad \left\{ \frac{H^{\beta_2-1}(y^{-1}; \mu_2) H'(y^{-1}; \mu_2)}{y^2} \right\} \left[ 1 - \frac{H(y^{-1}; \mu_2)}{T} \right]^{(r'-1)\beta_2-1} dx dy \end{aligned}$$

**Corollary 1.** If  $\mu_1 = \mu_2 = \mu$ , and  $G(x^{-1}; \mu) = H(x^{-1}; \mu)$

$$\hat{P}_{II} = \begin{cases} \frac{1}{B((n-1)\beta_1, \beta_1) B((m-1)\beta_2, \beta_2)} \left(\frac{S}{T}\right)^{\beta_2} \sum_{i=0}^{\infty} \frac{(-1)^i}{(\beta_1 + i)} \binom{\{(n-1)\beta_1\} - 1}{i} \\ \sum_{j=0}^{\infty} \frac{(-1)^j}{(\beta_1 + \beta_2 + i + j)} \binom{(m-1)\beta_2 - 1}{j} \left(\frac{S}{T}\right)^j, & \text{if } S < T \\ \frac{1}{B((n-1)\beta_1, \beta_1) B((m-1)\beta_2, \beta_2)} \left(\frac{T}{S}\right)^{\beta} \sum_{i=0}^{\infty} \frac{(-1)^i}{(\beta_1 + i)} \binom{\{(n-1)\beta_1\} - 1}{i} \\ \left(\frac{T}{S}\right)^i B(\beta_1 + \beta_2 + i, (m-1)\beta_2), & \text{if } S > T \end{cases}$$

The summation over  $i$ , from 0 to  $\{(n-1)\beta_1\} - 1$ , if  $(n-1)\beta_1$  is an integer and the summation over  $j$ , from 0 to  $(m-1)\beta_2$ , if  $(m-1)\beta_2$  is an integer.

**Proof.** we get From Theorem 4 for  $S \leq T$ ,

$$\hat{P}_{II} = \left\{ \frac{1}{B((n-1)\beta_1, \beta_1) B((m-1)\beta_2, \beta_2)} \right\} \sum_{i=0}^{\infty} \frac{(-1)^i}{(\beta_1 + i)} \binom{\{(n-1)\beta_1\} - 1}{i} \cdot \int_0^{\frac{S}{T}} w^{\beta_2-1} (1-w)^{(m-1)\beta_2-1} \left(\frac{Tw}{S}\right)^{\beta+i} dw$$

and for  $S > T$ , from Theorem 2,

$$\hat{P}_{II} = \frac{1}{\beta((n-1)\beta_1, \beta_1) \beta((m-1)\beta_2, \beta_2)} \left(\frac{T}{S}\right)^{\beta} \sum_{i=0}^{\infty} \frac{(-1)^i}{(\beta_1 + i)} \cdot \binom{\{(n-1)\beta_1\} - 1}{i} \left(\frac{T}{S}\right)^i \int_0^1 w^{\beta_1+\beta_2+i-1} (1-w)^{(m-1)\beta_2-1} dw$$

and the second contention proved. ■

**Remark 2.** (i) UMVUES of  $R(t)$  and  $P$  are calculated independently using sampling pdf under type II censoring of UMVUES  $R(t)$  and  $P$ , as proved in theorems 3 and 4. As a result, we identify two estimation concerns that indicated interdependence.

(ii) The UMVUES of  $P$  was achieved using type-II censoring, whereas  $X$  and  $Y$  followed a similar distribution, possibly with dissimilar parameters or possibly with similar parameters, also while  $X$  and  $Y$  followed distinct distributions under all three conditions.

(iii) In theorem 4, if  $n \rightarrow \infty$  then  $\text{Var}(\hat{\gamma}) \rightarrow 0$ . We know that,  $f(y; \gamma, \beta, \mu)_2 \hat{R}(t)$  and  $\hat{P}$  are consistent estimators of  $f(y; \gamma, \beta, \mu)$ ,  $R(t)$  and  $P$ , respectively because these are continuous functions. So,  $\hat{\gamma}$  is a consistent estimator of  $\gamma$ .

#### 4. MLES OF $\gamma$ AND RELIABILITY FUNCTIONS

Using the lemma 1

$$\tilde{\gamma}^{-p} = \left(\frac{r}{S_r}\right)^{-p} \tag{7}$$

**Theorem 5.** The MLE for a specific point  $y$

$$\hat{f}_{II}(y; \gamma, \beta, \mu) = \frac{(\tilde{\gamma})^{\beta} G^{\beta-1}(y^{-1}; \mu) G'(y^{-1}; \mu)}{y^2 \Gamma(\beta)} \exp\left(-\tilde{\gamma} G(y^{-1}; \mu)\right)$$

**Proof.** We can obtain from (7) and use the MLE's one-to-one property. ■

**Theorem 6.**  $\tilde{R}(t)$  is the MLE of  $R(t)$

$$\tilde{R}(t) = J_{\frac{r}{S_r}G(t^{-1};\mu)}(\beta), \text{ and } J_y(p) = \frac{1}{\Gamma(p)} \int_0^\infty x^{p-1} e^{-x} dx$$

This is an incomplete gamma function.

**Proof.** Using MLE's invariance property and theorem 5

$$\begin{aligned} \tilde{R}(t) &= \int_t^\infty \tilde{f}_{II}(y; \gamma, \beta, \mu) dy \\ &= \left(\frac{r}{S_r}\right)^\beta \int_t^\infty \frac{G^{\beta-1}(y^{-1}; \mu) G'(y^{-1}; \mu)}{y^2} \exp\left(-\frac{r}{S_r}G(y^{-1}; \mu)\right) dy \\ &= \frac{1}{\Gamma(\beta)} \int_{\frac{r}{S_r}G(t^{-1}; \mu)}^\infty x^{\beta-1} e^{-x} dx \end{aligned}$$

**Corollary 2.** When  $\beta = 1$ ,

$$\tilde{R}(t) = \exp\left(-\frac{r}{S_r}G(t^{-1}; \mu)\right)$$

**Theorem 7.**  $\tilde{P}$  is the MLE of  $P$

$$\begin{aligned} \tilde{P} &= \frac{(\tilde{\gamma}_2)^{\beta_2}}{\Gamma(\beta_1)\Gamma(\beta_2)} \int_{y=0}^{Y(v)} \left[ \int_{z=\tilde{\gamma}_1 G(\tilde{x}_r^{-1}; \mu_4)}^{\tilde{\gamma}_1 G(y^{-1}; \mu_4)} e^{-z} z^{\beta-1} dz \right] \\ &\quad \frac{H^{\beta_2-1}(y^{-1}; \mu_2) H'(y^{-1}; \mu_2)}{y^2} \exp\left(-\tilde{\gamma}_2 H(y^{-1}; \mu_2)\right) dy \end{aligned}$$

**Proof.** Using the MLE's one-to-one condition and theorem 5,

$$\begin{aligned} &= \frac{(\tilde{\gamma}_1)^{\beta_1} (\tilde{\gamma}_2)^{\beta_2}}{\Gamma(\beta_1)\Gamma(\beta_2)} \int_{y=0}^{y(m)} \int_{x=y}^{X(n)} \left\{ \frac{G^{\beta-1}(x^{-1}; \mu_1) G'(x^{-1}; \mu_1)}{x^2} \right\} \\ &\exp\left(-\tilde{\gamma}_1 G(x^{-1}; \mu_1)\right) \left\{ \frac{H^{\beta_2-1}(y^{-1}; \mu_2) H'(y^{-1}; \mu_2)}{y^2} \right\} \exp\left(-\tilde{\gamma}_2 H(y^{-1}; \mu_2)\right) dx dy \\ &= \frac{(\tilde{\gamma}_1)^{\beta_1} (\tilde{\gamma}_2)^{\beta_2}}{\Gamma(\beta_1)\Gamma(\beta_2)} \int_{y=0}^{y_r'} \frac{H^{\beta_2-1}(y^{-1}; \mu_2) H'(y^{-1}; \mu_2)}{y^2} \exp\left(-\tilde{\gamma}_2 H(y^{-1}; \mu_2)\right) \\ &\quad \left\{ \int_{z=\tilde{\gamma}_1 G(X_r^{-1}; \mu_1)}^{\tilde{\gamma}_1 G(y^{-1}; \mu_1)} e^{-z} \left(\frac{z}{\tilde{\gamma}_1}\right)^{\beta_1-1} \frac{dz}{\tilde{\gamma}_1} \right\} dy \end{aligned}$$

**Remark 3.** (i) UMVUES are acceptable for the MLES under remarks 2.

(ii) There is no need to use reliability function expressions to obtain UMVUES and MLES.

## 5. HYPOTHESES TESTING

Putting the hypothesis to the test  $H_0 : \gamma = \gamma_0$  versus  $H_1 : \gamma \neq \gamma_0$ , from eq.(1), The likelihood function for  $\gamma$

$$L(\gamma / \underline{y}) = n \cdot (n-1) \cdot \dots \cdot (n-r-1) \cdot \gamma^{r\beta} \prod_{i=1}^r \left\{ \frac{G^{\beta-1}(y^{-1}; \mu) G'(y^{-1}; \mu)}{x^2} \right\} \exp(-\gamma S_r) \quad (8)$$

For  $H_0$

$$\text{Sup } L(\gamma / \underline{y}) = n \cdot (n-1) \cdot \dots \cdot (n-r-1) \cdot \gamma_0^{r\beta} \prod_{i=1}^r \left\{ \frac{G^{\beta-1}(y^{-1}; \mu) G(y^{-1}; \mu)}{x^2} \right\} \exp(-\gamma_0 S_r)$$

$$\Theta_0 = \{\gamma : \gamma = \gamma_0\}$$

$$\text{Sup } L(\gamma / \underline{y}) = n \cdot (n-1) \cdot \dots \cdot (n-r-1) \cdot \left(\frac{r}{S_r}\right)^r \prod_{i=1}^r \left\{ \frac{G^{\beta-1}(y^{-1}; \mu) G'(y^{-1}; \mu)}{x^2} \right\} \exp(-r)$$

$$\Theta = \{\gamma : \gamma = \gamma_0\}$$

Likelihood ratio

$$\Phi(\underline{x}) = \left\{ \frac{\text{Sup } L(\gamma / \underline{x})}{\text{Sup } L(\gamma / \underline{x})} \right\} = \left( \frac{\gamma_0^\beta S_r}{r} \right) \exp(-(r + \gamma_0 S_r)) \quad (9)$$

And if  $\beta = 1$

$$\Phi(\underline{x}) = \left( \frac{\gamma_0 S_r}{r} \right) \exp(-(r + \gamma_0 S_r)) \quad (10)$$

We note from (10) we get  $2\gamma_0 S_r \sim \chi_{2r}^2$ , the rejection region is given by

$$\{0 < S_r < m_0\} \cup \{m'_0 < S_r < \infty\}$$

Where  $m_0$  and  $m'$  obtained from

$$P[\chi_{2r}^2 < 2\gamma_0^\beta m_0 \text{ or } 2\gamma_0^\beta m'_0 < \chi_{2r}^2] = \alpha$$

Thus

$$m_0 = 2\gamma_0^\beta \chi_{2r}^2 \left(1 - \frac{\alpha}{2}\right) \text{ and } m'_0 = 2\gamma_0^\beta \chi_{2r}^2 \left(\frac{\alpha}{2}\right)$$

For  $H_0 : \gamma \leq \gamma_0$  against  $H_1 : \gamma > \gamma_0$ , It follows from (8) that, for  $\gamma_1 < \gamma_2$

$$\frac{k(y_{(1)}, y_{(2)}, \dots, y_{(r)}; \gamma_2, \mu)}{k(y_{(1)}, y_{(2)}, \dots, y_{(r)}; \gamma_1, \mu)} = \left(\frac{\gamma_2}{\gamma_1}\right)^r \exp(-(\gamma_2 - \gamma_1) S_r) \quad (11)$$

It follows that from (11) that  $(y_{(1)}, y_{(2)}, \dots, y_{(r)}; \gamma_2, \mu)$  has a maximum likelihood ratio in  $S_r$ . Thus, the UMPCR for analysis  $H_0 : \gamma \leq \gamma_0$  against  $H_1 : \gamma > \gamma_0$  is given by

$$\Phi(y_{(1)}, y_{(2)}, \dots, y_{(r)}) = \begin{cases} 1, & s \leq m'_0 \\ 0, & \text{otherwise} \end{cases}$$

Where  $m'$  obtained from

$$P[\chi_{2r}^2 < 2\gamma_0^\beta m_0] = \alpha$$

Therefore

$$m'_0 = 2\gamma_0^\beta \chi_{2r}^2 \left(1 - \frac{\alpha}{2}\right)$$

Now for  $H_0 : P = P_0$  against  $H_1 : P \neq P_0$  under type II censoring. Then  $H_0$  is equivalent to  $\gamma_1 = m\gamma_0$ , under  $H_0$

$$\hat{\gamma}_1 = \frac{m(r+r')}{mS+T} \quad \hat{\gamma}_2 = \frac{(r+r')}{mS+T}$$

For  $m$  the likelihood of  $\gamma_1$  and  $\gamma_2$  for,  $\underline{x}_{(i)}; i = 1, 2, \dots, r$  and  $\underline{y}_{(j)}; j = 1, 2, \dots, r$  is given by

Then

$$L(\gamma_1, \gamma_1 / \underline{x}_{(i)}, \underline{y}_{(j)}) = m\gamma_1^r \gamma_2^{r'} \exp(-(\gamma_1 S - \gamma_2 T))$$

$$\text{Sup } L(\gamma_1, \gamma_1 / \underline{x}_{(i)}, \underline{y}_{(j)}) = \frac{mm' \exp(-(r+r'))}{(mS+T)^{r+r'}}$$

$$\text{Sup } L(\gamma_1, \gamma_1 / \underline{x}_{(i)}, \underline{y}_{(j)}) = \frac{m \exp(-(r+r'))}{S^r T^{r'}}$$

Then likelihood ratio

$$\lambda(\gamma_1, \gamma_1' / \underline{x}_{(i)}, \underline{y}_{(j)}) = m \frac{\left(\frac{mS}{T}\right)^r}{\left[1 + \frac{mS}{T}\right]^{r+r'}}$$

The F-statistic and using the statistic that

$$\frac{S}{T} \sim \frac{r_1 \gamma_1}{r' \gamma_2} F_{(2r, 2r')}(\cdot) \left\{ \frac{S}{T} < m_2 \text{ and } \frac{S}{T} > m_2 \right\}$$

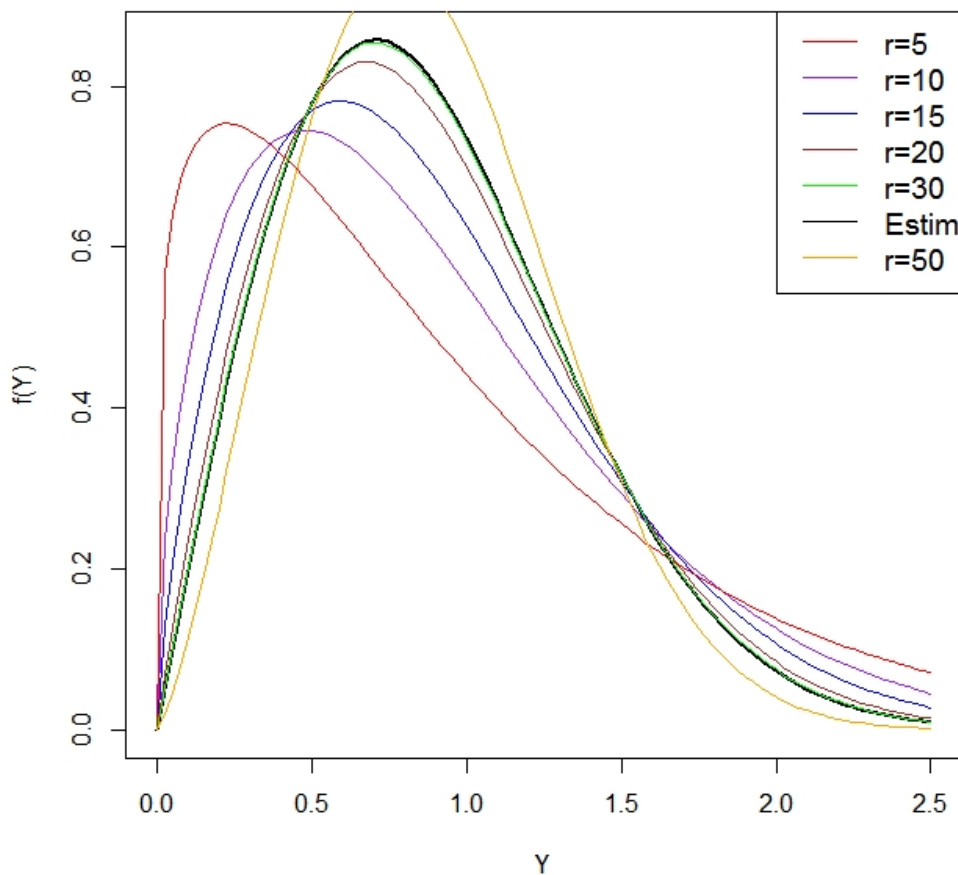
$m_2$  and  $m_2'$  obtained from the given condition

$$P \left[ \frac{r' m S}{r T} < F_{2r, 2r'} \cup \frac{r' m S}{r T} > F_{2r', 2r'} \right] = \alpha$$

$$m_2 = \frac{r}{r' m} F_{(2r, 2r)} \left( 1 - \frac{\alpha}{2} \right) \text{ and } m_2' = \frac{r}{r' m} F_{(2r, 2r')} \left( \frac{\alpha}{2} \right)$$

## 6. RESULT

We can see in remarks 2(iii) where  $\hat{\gamma}, f(x; \gamma, \beta, \mu), R(t)$  and  $P$  are consistent estimators.



**Figure 1:** Uniformly Minimum Variance Unbiased Estimator



**Table 1:** Estimate of  $R(t)$  Using Simulation Approach

| <b>r</b> | <b>10</b> |              | <b>15</b>    |              | <b>50</b>    |              |              |
|----------|-----------|--------------|--------------|--------------|--------------|--------------|--------------|
| <b>t</b> | $R(t)$    | $\hat{R}(t)$ | $\hat{R}(t)$ | $\hat{R}(t)$ | $\hat{R}(t)$ | $\hat{R}(t)$ | $\hat{R}(t)$ |
| 15       | 0.988256  | 0.982199     | 0.987858     | 0.985162     | 0.989151     | 0.987757     | 0.988996     |
|          |           | - 0.006058   | - 0.000399   | - 0.003095   | 0.000894     | - 0.000500   | 0.000740     |
|          |           | 0.000342     | 0.000271     | 0.000167     | 0.000134     | 0.00004      | 0.000038     |
|          |           | 0.050549     | 0.042173     | 0.039335     | 0.034016     | 0.020675     | 0.019854     |
|          |           | 79.2216      | 73.58140     | 83.6338      | 80.0726      | 87.3715      | 86.9576      |
| 20       | 0.917915  | 0.910388     | 0.914626     | 0.915237     | 0.918637     | 0.918618     | 0.919682     |
|          |           | - 0.007528   | - 0.003289   | - 0.002678   | 0.000722     | 0.000703     | 0.001767     |
|          |           | 0.003464     | 0.003984     | 0.002017     | 0.002234     | 0.000565     | 0.000585     |
|          |           | 0.178809     | 0.188914     | 0.145604     | 0.152525     | 0.079166     | 0.080517     |
|          |           | 86.77420     | 85.8389      | 89.1520      | 88.8500      | 89.8782      | 89.8563      |
| 25       | 0.798104  | 0.79897      | 0.793371     | 0.801307     | 0.797564     | 0.80119      | 0.799987     |
|          |           | 0.000866     | - 0.004733   | 0.003204     | - 0.000540   | 0.003086     | 0.001883     |
|          |           | 0.008834     | 0.010559     | 0.005178     | 0.005855     | 0.001404     | 0.001456     |
|          |           | 0.295848     | 0.323471     | 0.237045     | 0.252153     | 0.125086     | 0.127418     |
|          |           | 88.3448      | 88.3294      | 90.0189      | 90.0201      | 90.3765      | 90.3809      |
| 30       | 0.670807  | 0.680869     | 0.666155     | 0.679482     | 0.669284     | 0.675551     | 0.672371     |
|          |           | 0.010061     | - 0.004652   | 0.008675     | - 0.001523   | 0.004743     | 0.001564     |
|          |           | 0.012591     | 0.014486     | 0.007144     | 0.007823     | 0.001827     | 0.001874     |
|          |           | 0.356619     | 0.38318      | 0.278715     | 0.291637     | 0.14255      | 0.144326     |
|          |           | 88.0549      | 87.9343      | 89.7265      | 89.6547      | 90.4366      | 90.4364      |
| 45       | 0.389714  | 0.409555     | 0.387121     | 0.402778     | 0.387598     | 0.394959     | 0.390400     |
|          |           | 0.019841     | - 0.002593   | 0.013064     | - 0.002116   | 0.005245     | 0.000686     |
|          |           | 0.011188     | 0.011276     | 0.005701     | 0.005672     | 0.001285     | 0.001279     |
|          |           | 0.331236     | 0.331191     | 0.245934     | 0.244903     | 0.118951     | 0.118657     |
|          |           | 85.906       | 85.5138      | 88.3818      | 88.2268      | 90.2805      | 90.2736      |
| 50       | 0.32968   | 0.349176     | 0.32759      | 0.342179     | 0.327687     | 0.334531     | 0.330208     |
|          |           | 0.019486     | - 0.002090   | 0.012499     | - 0.001993   | 0.004851     | 0.000528     |
|          |           | 0.009403     | 0.009186     | 0.004661     | 0.004541     | 0.001024     | 0.001013     |
|          |           | 0.301375     | 0.296388     | 0.221558     | 0.218317     | 0.106079     | 0.105504     |
|          |           | 85.3279      | 84.9272      | 88.0684      | 87.9203      | 90.2329      | 90.2261      |
| 55       | 0.281492  | 0.300028     | 0.279791     | 0.293153     | 0.279655     | 0.285911     | 0.281906     |
|          |           | 0.018536     | - 0.001701   | 0.011661     | - 0.001837   | 0.004419     | 0.000414     |
|          |           | 0.007747     | 0.007379     | 0.003752     | 0.003595     | 0.000808     | 0.000795     |
|          |           | 0.27164      | 0.263625     | 0.198166     | 0.193649     | 0.094143     | 0.093416     |
|          |           | 84.8402      | 84.4478      | 87.8163      | 87.6789      | 90.1936      | 90.1871      |
| 60       | 0.242535  | 0.25984      | 0.241133     | 0.253268     | 0.24086      | 0.246532     | 0.242865     |
|          |           | 0.017305     | - 0.001402   | 0.010733     | - 0.001675   | 0.003997     | 0.00033      |
|          |           | 0.006327     | 0.005901     | 0.003004     | 0.00284      | 0.000636     | 0.000625     |
|          |           | 0.243921     | 0.23421      | 0.176869     | 0.171694     | 0.083515     | 0.082718     |
|          |           | 84.4303      | 84.0555      | 87.6127      | 87.4872      | 90.1612      | 90.1552      |
| 70       | 0.184604  | 0.199307     | 0.183617     | 0.193547     | 0.183228     | 0.187856     | 0.184825     |
|          |           | 0.014703     | - 0.000987   | 0.008943     | - 0.001377   | 0.003252     | 0.000221     |
|          |           | 0.004203     | 0.003797     | 0.001936     | 0.001794     | 0.000401     | 0.000391     |
|          |           | 0.196726     | 0.185941     | 0.141401     | 0.135939     | 0.066187     | 0.065382     |
|          |           | 83.7942      | 83.4651      | 87.3111      | 87.2079      | 90.1126      | 90.1076      |

**Table 2:** Estimation of  $P$  Using Simulation Approach

| $r, r'$  | (10, 10)    |           | (10, 15)    |           | (15, 15)    |           | (25, 25)    |           |
|----------|-------------|-----------|-------------|-----------|-------------|-----------|-------------|-----------|
| (m, n)   | $\tilde{P}$ | $\hat{P}$ | $\tilde{P}$ | $\hat{P}$ | $\tilde{P}$ | $\hat{P}$ | $\tilde{P}$ | $\hat{P}$ |
| (5, 5)   | 0.66625     | 0.55623   | 0.79245     | 0.4739    | 0.85131     | 0.38238   | 0.88938     | 0.30929   |
|          | -0.00042    | -0.11044  | -0.00755    | -0.32610  | -0.00583    | -0.47476  | 0.0005      | -0.57960  |
|          | 0.0131      | 0.00542   | 0.00825     | 0.0149    | 0.00521     | 0.01713   | 0.00226     | 0.01262   |
|          | 0.37465     | 0.22246   | 0.29287     | 0.37771   | 0.21917     | 0.42422   | 0.15231     | 0.36142   |
|          | 89.4513     | 80.3704   | 88.3766     | 85.7414   | 85.8522     | 89.4548   | 87.8912     | 88.9059   |
| (5, 10)  | 0.66939     | 0.536     | 0.80224     | 0.46939   | 0.853       | 0.3872    | 0.88923     | 0.3223    |
|          | 0.00272     | -0.13067  | 0.00224     | -0.33061  | -0.00415    | -0.46995  | 0.00034     | -0.56659  |
|          | 0.01343     | 0.00452   | 0.00617     | 0.01127   | 0.00525     | 0.01481   | 0.00244     | 0.0124    |
|          | 0.38062     | 0.1954    | 0.25112     | 0.31962   | 0.23214     | 0.40524   | 0.15582     | 0.35937   |
|          | 89.8872     | 78.3713   | 88.461      | 84.4431   | 87.5116     | 90.3086   | 87.722      | 89.3048   |
| (10, 10) | 0.66096     | 0.65675   | 0.79749     | 0.70795   | 0.84474     | 0.65375   | 0.88476     | 0.5824    |
|          | -0.00591    | -0.00991  | -0.00251    | -0.09205  | -0.01241    | -0.20340  | -0.00413    | -0.30649  |
|          | 0.00709     | 0.0055    | 0.0032      | 0.00192   | 0.00329     | 0.00603   | 0.00155     | 0.00975   |
|          | 0.26423     | 0.21508   | 0.17838     | 0.119     | 0.18275     | 0.24016   | 0.12176     | 0.32224   |
|          | 88.238      | 82.9781   | 87.8595     | 74.2657   | 86.8354     | 84.0915   | 87.1155     | 89.1193   |
| (15, 15) | 0.66441     | 0.66743   | 0.80245     | 0.77868   | 0.85492     | 0.76714   | 0.88795     | 0.71988   |
|          | -0.00226    | 0.00076   | 0.00245     | -0.02132  | -0.00223    | -0.09000  | -0.00094    | -0.16901  |
|          | 0.00604     | 0.00588   | 0.00166     | 0.0005    | 0.00127     | 0.00126   | 0.00092     | 0.00398   |
|          | 0.26138     | 0.25845   | 0.13777     | 0.06267   | 0.11497     | 0.10138   | 0.09689     | 0.19464   |
|          | 89.9864     | 89.6238   | 90.897      | 75.9468   | 88.7437     | 77.2489   | 88.1403     | 85.3064   |
| (15, 25) | 0.66978     | 0.66943   | 0.79561     | 0.76784   | 0.85674     | 0.76313   | 0.88892     | 0.72191   |
|          | 0.00311     | 0.00277   | -0.00439    | -0.03216  | -0.00040    | -0.09401  | 0.00003     | -0.16698  |
|          | 0.00324     | 0.00312   | 0.00234     | 0.00088   | 0.00111     | 0.00131   | 0.00065     | 0.00287   |
|          | 0.18845     | 0.18624   | 0.15194     | 0.08226   | 0.10749     | 0.10513   | 0.08171     | 0.16528   |
|          | 90.1082     | 90.2303   | 87.77       | 75.2671   | 89.2306     | 75.7539   | 88.6398     | 85.857    |
| (25, 25) | 0.66432     | 0.66728   | 0.79942     | 0.79972   | 0.85627     | 0.84052   | 0.88749     | 0.84112   |
|          | -0.00234    | 0.00061   | -0.00058    | -0.00028  | -0.00088    | -0.01662  | -0.00140    | -0.04777  |
|          | 0.00296     | 0.00304   | 0.00182     | 0.00149   | 0.00084     | 0.00032   | 0.00054     | 0.00027   |
|          | 0.17797     | 0.18026   | 0.14352     | 0.12584   | 0.09115     | 0.04498   | 0.0799      | 0.05119   |
|          | 89.8014     | 89.7715   | 90.4715     | 88.2366   | 88.2113     | 73.121    | 90.712      | 76.8041   |
| (25, 30) | 0.66545     | 0.66744   | 0.79985     | 0.7996    | 0.85393     | 0.83576   | 0.88492     | 0.84001   |
|          | -0.00122    | 0.00077   | -0.00015    | -0.00040  | -0.00322    | -0.02138  | -0.00397    | -0.04888  |
|          | 0.00278     | 0.00285   | 0.00145     | 0.0012    | 0.0013      | 0.00054   | 0.00062     | 0.00031   |
|          | 0.17136     | 0.1736    | 0.1295      | 0.11518   | 0.11215     | 0.05916   | 0.07973     | 0.04987   |
|          | 89.5562     | 89.6143   | 90.8001     | 89.2747   | 87.3483     | 72.9983   | 88.8342     | 74.4235   |
| (30, 30) | 0.66466     | 0.67086   | 0.79943     | 0.80168   | 0.85183     | 0.84563   | 0.88852     | 0.86285   |
|          | -0.00201    | 0.00419   | -0.00057    | 0.00168   | -0.00531    | -0.01151  | -0.00037    | -0.02604  |
|          | 0.00223     | 0.0019    | 0.00127     | 0.00117   | 0.00115     | 0.00067   | 0.00048     | 0.00014   |
|          | 0.16182     | 0.14227   | 0.11788     | 0.11381   | 0.10656     | 0.07456   | 0.0739      | 0.02872   |
|          | 91.3111     | 89.3985   | 89.6646     | 89.5152   | 87.8413     | 80.5097   | 90.0725     | 71.648    |

Figure 1 is plotted  $\hat{f}(y, \gamma, \beta, \mu)$  under type II censoring for various values of  $r = 5(5), 10, 15, 20, 30$  and  $50$  and concludes that the curves of  $\hat{f}(y, \gamma, \beta, \mu)$  getting closer to the curve of  $f(y; \gamma, \beta, \mu)$  as  $r$  increases. For  $r = 30$ , validates the consistency property of the estimators, because the curves overlap. We have presented a simulation study when  $\gamma$  is unknown with the bootstrap re-sampling procedure for  $r = 10(5)15$  and  $50$  while other parameters are known. If  $G(y^{-1}; \mu) = y^2, \beta = 1$ , and  $\gamma = 1$ . Table 1 shows computation using 500 bootstrap replications with a 95% confidence coefficient to obtain the estimated value of UMVUES and MLES for  $R(t)$ , bias, variance, and MSES, for different values of  $t$ . Also display simulation trials using the bootstrap re-sampling procedure for  $(n, m) = (5, 10), (10, 10), (15, 15), (15, 25), (25, 25), (25, 30), (30, 30)$  across different  $(r', r'') = (10, 10), (10, 15), (15, 15)$  and  $(25, 25)$ , while  $\gamma_1$  and  $\gamma_2$  are unidentified but the other parameters are identified to estimate  $P$ . The free sample is produced as of (1), if  $G(x^{-1}; \mu) = \log(x)$ ,  $\beta_1 = \beta_2 = 1$ ,  $G(y^{-1}, \mu) = \log(y)$ ,  $\gamma_1 = 1$  and  $\gamma_2 = \frac{1}{2}, \frac{1}{4}, \frac{1}{6}$  and  $\frac{1}{8}$ . Table 2 shows computations using 500 bootstrap replications with a 95% confidence coefficient to obtain the estimated value of UMVUES and MLES  $P$ , bias, variance, and mean sum of squares (MSES).

## 7. DISCUSSION

We established estimation algorithms for the inverse distributions family based on type-II censoring in this paper. The point estimates are taken into consideration. Hypotheses were generated for many parametric functions, and UMPCR was achieved. Simulation techniques are used to study the efficiency of the UMVUES and MLES of reliability functions, as well as other parameters. For type-II censorship, the UMVUE of  $R(t)$  is superior to the MLE of  $R(t)$  for different  $t$ . Furthermore, for all values of  $(r, r')$ , the MLE of  $P$  outperforms the UMVUE of  $P$ . On the other hand for large  $t$ , UMVUE comes to be more effective than MLE of  $R(t)$ . From the study of  $P$  it has been determined that for  $m < n$ , UMVUE is superior to MLE for  $P$ . Alternatively, for  $n < m$ , it is concluded that MLE is superior to UMVUE for  $P$ . As  $n$  and  $m$  rise both estimators yield equally effective. Using Figure 1, we validated the consistency property of the estimators under censoring approaches.

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