

POISSON-WEIGHTED EXPONENTIAL DISTRIBUTION AND ITS APPLICATION ON CLAIM COUNT DATA

(Taburan Eksponen Berpemberat-Poisson dan Penggunaannya
ke atas Data Bilangan Tuntutan Insurans)

HOSSEIN ZAMANI & NORISZURA ISMAIL

ABSTRACT

This paper introduces the distribution of a Poisson-weighted exponential, P-WE, which is obtained by mixing the distributions of the Poisson and the weighted exponential, WE. The parameter estimation via the method of moments and the maximum likelihood procedure is shown, and the application of the P-WE on insurance claim count data is considered.

Keywords: Poisson-weighted exponential; maximum likelihood; insurance claim

ABSTRAK

Dalam makalah ini diperkenalkan taburan eksponen berpemberat-Poisson yang diperoleh melalui campuran taburan Poisson dengan taburan eksponen berpemberat. Penganggaran parameter dengan kaedah momen dan tatacara kebolehdajadian maksimum ditunjukkan, dan penggunaan taburan eksponen berpemberat-Poisson untuk data bilangan tuntutan insurans dipertimbangkan.

Kata kunci: eksponen berpemberat-Poisson; kebolehdajadian maksimum; tuntutan insurans

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*School of Mathematical Sciences, Faculty of Science and Technology
Universiti Kebangsaan Malaysia
43600 UKM Bangi
Selangor DE, MALAYSIA
Email: zamani_hossain@yahoo.com, ni@ukm.my **

* Corresponding author