

**Comparison of Bayes Estimators of the Parameter and Reliability
Function for Rayleigh Distribution under Different Loss
Functions**

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ABSTRACT

In this paper we derive Bayes' estimators for the parameter and reliability function of the Rayleigh distribution. These estimators are obtained on the basis of squared error loss function and LINEX loss function. Comparisons in terms of risks of those under linex loss and squared error loss functions with Bayes estimators relative to squared error loss function have been made. Finally, numerical study is given to illustrate the results.

Keywords: Bayes estimator, LINEX loss function, Reliability function, Risk function, Squared error loss function.