

**EWEPDF****PURPOSE**

Compute the standard form of the exponentiated-Weibull probability density function with shape parameters  $\gamma$  and  $\theta$ .

**DESCRIPTION**

The standard form of the exponentiated Weibull probability density function is:

$$f(x, \gamma, \theta, \sigma) = (\gamma\theta)[1 - e^{-x^\gamma}]^{\theta-1} e^{-x^\gamma} x^{\gamma-1} \quad 0 < x < \infty \quad \text{(EQ Aux-124)}$$

where  $\gamma$  and  $\theta$  are positive shape parameters.

**SYNTAX**

LET <y> = EWEPDF(<x>,<gamma>,<theta>) <SUBSET/EXCEPT/FOR qualification>

where <x> is a variable, number, or parameter;

<y> is a variable or a parameter (depending on what <x> is) where the computed exponentiated Weibull pdf value is stored;

<gamma> is a positive number, parameter, or variable that specifies the first shape parameter;

<theta> is a positive number, parameter, or variable that specifies the second shape parameter;

and where the <SUBSET/EXCEPT/FOR qualification> is optional.

**EXAMPLES**

LET A = EWEPDF(3,2,0.5)

LET A = EWEPDF(X,G,T)

**NOTE 1**

The Weibull distribution can be based on either the minimum order statistic (SET MINMAX = 1) or the maximum order statistic (SET MINMAX = 2). Currently, the exponentiated Weibull distribution is only supported for the minimum order statistic case.

**NOTE 2**

The general form of the exponentiated Weibull probability density function is:

$$f(x, \gamma, \theta, \sigma) = \frac{\gamma\theta}{\sigma} \left[ 1 - e^{-\left(\frac{x}{\sigma}\right)^\gamma} \right]^{\theta-1} e^{-\left(\frac{x}{\sigma}\right)^\gamma} \left(\frac{x}{\sigma}\right)^{\gamma-1} \quad 0 < x < \infty \quad \text{(EQ Aux-125)}$$

where  $\gamma$  and  $\theta$  are positive shape parameters and  $\sigma$  is a scale parameter.

**DEFAULT**

None

**SYNONYMS**

None

**RELATED COMMANDS**

EWECDF	=	Compute the exponentiated Weibull cumulative distribution function.
EWEPDF	=	Compute the exponentiated Weibull percent point function.
WEICDF	=	Compute the Weibull cumulative distribution function.
WEIPDF	=	Compute the Weibull probability density function.
WEIPPF	=	Compute the Weibull percent point function.

**REFERENCE**

"The Exponentiated Weibull Family: A Reanalysis of the Bus-Motor- Failure Data," Mudholkar, Srivastava, and Freimer, Technometrics, November, 1995 (pp. 436-445).

**APPLICATIONS**

Reliability Analysis

**IMPLEMENTATION DATE**

95/9

PROGRAM

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LET G = DATA 1 1 1 0.5 0.5 0.5 2 2 2
LET C = DATA 0.5 1 2 0.5 1 2 0.5 1 2
LET START = DATA 0.01 0 0 0.01 0.01 0 0 0 0
LET INC = DATA 0.001 0.01 0.01 0.001 0.01 0.01 0.01 0.01 0.01
LET STOP = DATA 0.5 5 5 1 5 5 5 5 5
.
MULTIPLY 3 3; MULTIPLY CORNER COORDINATES 0 0 100 100
TITLE AUTOMATIC
LOOP FOR K = 1 1 9
  LET G1 = G(K)
  LET C1 = C(K)
  LET FIRST = START(K)
  LET LAST = STOP(K)
  LET INCT = INC(K)
  X1LABEL GAMMA = ^G1
  X2LABEL THETA = ^C1
  PLOT EWEPDF(X,G1,C1) FOR X = FIRST INCT LAST
END OF LOOP
END OF MULTIPLY
    
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