On the comparison of fisher information of some probability distributions

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ABSTRACT.

In 1998 Gupta, R. C., Gupta, P. L. and Gupta, R. D. have introduced the exponentiated exponential distribution (or the generalized exponential distribution) as a generalization of the standard exponential distribution. The mathematical properties of this distribution have been studied in detail by Gupta and Kundu (2001). The aim of this paper is to establish some relations concerning the Fisher's information of the generalized exponential distribution and the similar information corresponding in the case of the weighted version.

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