

Title: Bayesian Inference Based on Multiply Type-II Censored Sample
from a General Class of Distributions

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Abstract

In this paper, we consider a general form for the underlying distribution and a general conjugate prior, and develop a general procedure for Bayesian estimation based on an observed multiply Type-II censored sample. The problem of predicting the order statistics from a future sample are also discussed from a Bayesian view-point. For the illustration of the developed results, the inverse Weibull distribution is used as example. Finally, two numerical examples are presented for illustrating all the inferential procedures developed here.