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On Bivariate Reversed Hazard Rates

P. G. Sankaran[1] and V. L. Gleeja[1]

1) Department of Statistics, Cochin University of Science and Technology

Abstract: In this paper we discuss various definitions of bivariate reversed hazard rate and their properties. An exponential representation of bivariate distribution using reversed hazard rates is given and we also develop a new family of bivariate distributions using bivariate reversed hazard rate. Finally we give a local dependence measure using bivariate reversed hazard rates and study its properties. Various applications of the models are pointed out.

Key words: bivariate distribution, bivariate reversed hazard rate, local dependence measure

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