ABSTRACT

RENDY RINALDY S., "Maximum Likelihood Ratio and T statistic On Generalized Weibull Distribution".

48 pages

The parameter is a particular characteristic of a population . Parameter estimation is an important problem in statistical inference. Parameter estimation is the estimated activity of the predictive value of a given population, because in general the value of the parameter of the distribution is not known so that inferences about the parameters requires a good probability concepts. Parameter estimation activity aims to present the results of the estimation of the population parameter values who based on sample data. Parameter estimation activities closely related to drawing conclusions based on those hypotheses . Expected error can cause errors in the withdrawal hypothesis called type I error and the type of error II.One the methods associated with the estimation of parameters is the maximum likelihood (MLE). MLE is a method of estimating the parameters of the cluster data follows a specific distribution. In this case the general MLE is a method that is applied to maximize the likelihood function from a distribution that maximizes the error to obtain a good guess parameters. And conclusion can be done by determining the value of t statistics obtained by maximizing the value of the likelihood ratio function is obtained by performing a likelihood ratio test . In this paper, will be conducted estimate parameters of the two distributions Weibull distribution and the Generalized Weibull distribution . And furthermore, will do a comparison test between the two Weibull distributions by using Likelihood Ratio Test (maximum likelihood ratio test) as well as the method of maximum ratio

Keyword : parameters , distributions , hypothesis , the likelihood ratio