ABSTRACT

THE PARAMETER ESTIMATION OF *THREE-PARAMETER GENERALIZED* F DISTRIBUTION BY USING METHOD OF *PROBABILITY WEIGHTED MOMENT* (PWM)

By

Nova Kristianto

$Three-parameter\ generalized$ F (α, m_1, m_2) distribution is one of continous distribution that has three parameters which $m_1 > 0, m_2 > 0$ and $\alpha > 0$, with α as scale parameter, m_1 and m_2 as the shape of parameter. *Three-parameter generalized* F is the generalization of F distribution. This research discusses more about parameter estimators characteristic of *three-parameter generalized* F $(\alpha, m_1 = 1, m_2)$ distribution by using the PWMmethod. That properties of PWM estimatesincluding unbiasness, minimum variance and consistency are investigated. The resultsshow that the PWM estimatesare unbiased, minimum variance and consistant.

Key words : *Three-Parameter Generalized F Distribution, Estimation Parameter, Probability Weighted Moment*