The new odd log-logistic generalized inverse Gaussian regression model

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Abstract: We define a new model called odd log-logistic generalized inverse Gaussian distribution. We construct an extended regression model based on this distribution with two systematic structures. We adopt the method of maximum likelihood to estimate of parameters. Finally, the potentiality of the model is illustrated by means of real data.

Keywords: Generalized inverse Gaussian distribution; Odd log-logistic generator; Regression model.

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