

# Classes of Ordinary Differential Equations Obtained for the Probability Functions of Kumaraswamy Inverse Rayleigh Distribution

Hilary I. Okagbue, *IAENG*, Muminu O. Adamu, Timothy A. Anake and Pelumi E. Oguntunde

**Abstract**— In this paper, differential calculus was used to obtain the ordinary differential equations (ODE) of the probability density function (PDF), Quantile function (QF), survival function (SF), inverse survival function (ISF), hazard function (HF) and reversed hazard function (RHF) of Kumaraswamy inverse Rayleigh distribution. The parameters and support that define the distribution inevitably determine the nature, existence, uniqueness and solution of the ODEs. The method can be extended to other probability distributions, functions and can serve an alternative to estimation and approximation. Computer codes and programs can be used for the implementation.

**Index Terms**— Differentiation, quantile function, survival function, approximation, hazard function, Rayleigh.

## I. INTRODUCTION

CALCULUS is a very key tool in the determination of mode of a given probability distribution and in estimation of parameters of probability distributions, amongst other uses. The method of maximum likelihood is an example.

Differential equations often arise from the understanding and modeling of real life problems or some observed physical phenomena. Approximations of probability functions are one of the major areas of application of calculus and ordinary differential equations in mathematical statistics. The approximations are helpful in the recovery of the probability functions of complex distributions [1-6].

Apart from mode estimation, parameter estimation and approximation, probability density function (PDF) of probability distributions can be expressed as ODE whose solution is the PDF. Some of which are available. They include: beta distribution [7], Lomax distribution [8], beta prime distribution [9], Laplace distribution [10] and raised cosine distribution [11].

The aim of this research is to develop homogenous ordinary differential equations for the probability density function (PDF), Quantile function (QF), survival function

(SF), inverse survival function (ISF), hazard function (HF) and reversed hazard function (RHF) of Kumaraswamy inverse Rayleigh distribution. This will also help to provide the answers as to whether there are discrepancies between the support of the distribution and the necessary conditions for the existence of the ODEs. Similar results for other distributions have been proposed, see [12-24] for details.

Kumaraswamy inverse Rayleigh distribution is a submodel of the Kumaraswamy-inverse Weibull distribution proposed by [25]. The distribution was later proposed explicitly by Roges [26]. The Estimation of the parameters of the distribution under certain conditions was done by [27] and [28]. The boundary conditions of the supports of the distribution are similar to the Kumaraswamy distribution [29]. The distribution has been extended to Kumaraswamy exponentiated inverse Rayleigh distribution by [30].

The ordinary differential calculus was used to obtain the results.

## II. PROBABILITY DENSITY FUNCTION

The probability density function (PDF) of the Kumaraswamy inverse Rayleigh distribution is given by;

$$f(x) = \frac{2bc^2}{x^3} e^{-\left(\frac{c}{x}\right)^2} \left(1 - e^{-\left(\frac{c}{x}\right)^2}\right)^{b-1} \quad (1)$$

When  $b=1$ , the PDF reduces to the PDF of the inverse Rayleigh distribution.

Differentiate equation (2), to obtain;

$$f'(x) = \left\{ \begin{array}{l} -\frac{3x^{-4}}{x^{-3}} + \frac{2c^2}{x^3} e^{-\left(\frac{c}{x}\right)^2} \\ e^{-\left(\frac{c}{x}\right)^2} \\ \frac{2c^2(b-1)}{x^3} e^{-\left(\frac{c}{x}\right)^2} \left(1 - e^{-\left(\frac{c}{x}\right)^2}\right)^{b-2} \\ - \frac{\left(1 - e^{-\left(\frac{c}{x}\right)^2}\right)^{b-1}}{\left(1 - e^{-\left(\frac{c}{x}\right)^2}\right)^{b-1}} \end{array} \right\} f(x) \quad (2)$$

The condition necessary for the existence of the equation is  $x, b, c > 0$ .

$$f'(x) = \left\{ -\frac{3}{x} + \frac{2c^2}{x^3} - \frac{2c^2(b-1)e^{-\left(\frac{c}{x}\right)^2}}{x^3(1 - e^{-\left(\frac{c}{x}\right)^2})} \right\} f(x) \quad (3)$$

Manuscript received December 9, 2017; revised January 15, 2018. This work was sponsored by Covenant University, Ota, Nigeria.

H. I. Okagbue, T. A. Anake and P. E. Oguntunde are with the Department of Mathematics, Covenant University, Ota, Nigeria.

hilary.okagbue@covenantuniversity.edu.ng

pelumi.oguntunde@covenantuniversity.edu.ng

M. O. Adamu is with the Department of Mathematics, University of Lagos, Akoka, Lagos, Nigeria

The second derivative is obtained

$$f''(x) = \left\{ -\frac{3}{x} + \frac{2c^2}{x^3} - \frac{2c^2(b-1)e^{-\left(\frac{c}{x}\right)^2}}{x^3(1-e^{-\left(\frac{c}{x}\right)^2})} \right\} f'(x) + \left( \frac{3}{x^2} - \frac{6c^2}{x^4} \right) f(x) - \left\{ \frac{-\frac{4c^4(b-1)(e^{-\left(\frac{c}{x}\right)^2})^2}{x^6(1-e^{-\left(\frac{c}{x}\right)^2})^2}}{x^4(1-e^{-\left(\frac{c}{x}\right)^2})} - \frac{6c^2(b-1)e^{-\left(\frac{c}{x}\right)^2}}{x^4(1-e^{-\left(\frac{c}{x}\right)^2})} - \frac{4c^4(b-1)e^{-\left(\frac{c}{x}\right)^2}}{x^6(1-e^{-\left(\frac{c}{x}\right)^2})} \right\} f(x) \quad (4)$$

The condition necessary for the existence of the equation is  $x, b, c > 0$ .

The following equations obtained from equation (3) are required to simplify equation (4);

$$\left\{ -\frac{3}{x} + \frac{2c^2}{x^3} - \frac{2c^2(b-1)e^{-\left(\frac{c}{x}\right)^2}}{x^3(1-e^{-\left(\frac{c}{x}\right)^2})} \right\} = \frac{f'(x)}{f(x)} \quad (5)$$

$$\frac{2c^2(b-1)e^{-\left(\frac{c}{x}\right)^2}}{x^3(1-e^{-\left(\frac{c}{x}\right)^2})} = \frac{2c^2}{x^3} - \frac{3}{x} - \frac{f'(x)}{f(x)} \quad (6)$$

$$\left( \frac{2c^2(b-1)e^{-\left(\frac{c}{x}\right)^2}}{x^3(1-e^{-\left(\frac{c}{x}\right)^2})} \right)^2 = \left( \frac{2c^2}{x^3} - \frac{3}{x} - \frac{f'(x)}{f(x)} \right)^2 \quad (7)$$

$$\frac{4c^4(b-1)(e^{-\left(\frac{c}{x}\right)^2})^2}{x^6(1-e^{-\left(\frac{c}{x}\right)^2})^2} = \frac{1}{b-1} \left( \frac{2c^2}{x^3} - \frac{3}{x} - \frac{f'(x)}{f(x)} \right)^2$$

$$\frac{6c^2(b-1)e^{-\left(\frac{c}{x}\right)^2}}{x^4(1-e^{-\left(\frac{c}{x}\right)^2})} = \frac{3}{x} \left( \frac{2c^2}{x^3} - \frac{3}{x} - \frac{f'(x)}{f(x)} \right) \quad (8)$$

$$\frac{4c^4(b-1)e^{-\left(\frac{c}{x}\right)^2}}{x^3(1-e^{-\left(\frac{c}{x}\right)^2})} = 2c^2 \left( \frac{2c^2}{x^3} - \frac{3}{x} - \frac{f'(x)}{f(x)} \right) \quad (10)$$

$$\frac{4c^4(b-1)e^{-\left(\frac{c}{x}\right)^2}}{x^3(1-e^{-\left(\frac{c}{x}\right)^2})} = \frac{2c^2}{x^3} \left( \frac{2c^2}{x^3} - \frac{3}{x} - \frac{f'(x)}{f(x)} \right) \quad (11)$$

Substitute equations (5), (6), (7) and (11) into equation (4);

$$f''(x) = \frac{f'(x)}{f(x)} + \left( \frac{3}{x^2} - \frac{6c^2}{x^4} + \frac{1}{b-1} \left( \frac{2c^2}{x^3} - \frac{3}{x} - \frac{f'(x)}{f(x)} \right)^2 \right) f(x) + \left\{ \frac{3}{x} \left( \frac{2c^2}{x^3} - \frac{3}{x} - \frac{f'(x)}{f(x)} \right) + \frac{2c^2}{x^3} \left( \frac{2c^2}{x^3} - \frac{3}{x} - \frac{f'(x)}{f(x)} \right) \right\} f(x) \quad (12)$$

The required differential equations are computed based on the given parameters.

### III. QUANTILE FUNCTION

The Quantile function (QF) of the Kumaraswamy inverse Rayleigh distribution is given by;

$$Q(p) = \frac{c}{\sqrt{\ln \left( \frac{1}{1-(1-p)^{\frac{1}{b}}} \right)}} \quad (13)$$

Differentiate equation (13), to obtain;

$$Q'(p) = -\frac{c(1-p)^{\frac{1}{b}-1}}{2b(1-(1-p)^{\frac{1}{b}}) \left( \sqrt{\ln \left( \frac{1}{1-(1-p)^{\frac{1}{b}}} \right)} \right)^3} \quad (14)$$

The condition necessary for the existence of the equation is  $b, c > 0, 0 < p < 1$ .

Equation (14) is simplified as follows;

$$\sqrt{\ln \left( \frac{1}{1-(1-p)^{\frac{1}{b}}} \right)} = \frac{c}{Q(p)} \quad (15)$$

$$\left( \sqrt{\ln \left( \frac{1}{1-(1-p)^{\frac{1}{b}}} \right)} \right)^3 = \frac{c^3}{Q^3(p)} \quad (16)$$

Substitute equation (16) into equation (14) to obtain;

$$Q'(p) = -\frac{(1-p)^{\frac{1}{b}-1} Q^3(p)}{2bc^2(1-(1-p)^{\frac{1}{b}})} \quad (17)$$

$$2bc^2(1-(1-p)^{\frac{1}{b}})Q'(p) + (1-p)^{\frac{1}{b}-1} Q^3(p) = 0 \quad (18)$$

The ordinary differential equations can only be obtained for the particular values of the parameters. Some cases considered are shown in **Table 1**.

**Table 1:** Classes of differential equations obtained for the quantile function of Kumaraswamy inverse Rayleigh distribution for different parameters

b	c	ordinary differential equation
1	1	$2pQ'(p) + Q^3(p) = 0$
1	2	$8pQ'(p) + Q^3(p) = 0$
1	3	$18pQ'(p) + Q^3(p) = 0$
2	1	$4(\sqrt{1-p})(1-\sqrt{1-p})Q'(p) + Q^3(p) = 0$
2	2	$16(\sqrt{1-p})(1-\sqrt{1-p})Q'(p) + Q^3(p) = 0$
2	3	$36(\sqrt{1-p})(1-\sqrt{1-p})Q'(p) + Q^3(p) = 0$

#### IV. SURVIVAL FUNCTION

The survival function (SF) of the Kumaraswamy inverse Rayleigh distribution is given by;

$$S(t) = (1 - e^{-\left(\frac{c}{t}\right)^2})^b \quad (19)$$

Differentiate equation (19), to obtain;

$$S'(t) = \frac{2bc^2}{t^3} e^{-\left(\frac{c}{t}\right)^2} (1 - e^{-\left(\frac{c}{t}\right)^2})^{b-1} \quad (20)$$

The condition necessary for the existence of the equation is  $t, b, c > 0$ .

Substitute equation (19) into equation (20);

$$S'(t) = \frac{2bc^2 e^{-\left(\frac{c}{t}\right)^2} S(t)}{t^3 (1 - e^{-\left(\frac{c}{t}\right)^2})} \quad (21)$$

Equation (19) is simplified as follows;

$$1 - e^{-\left(\frac{c}{t}\right)^2} = S^{\frac{1}{b}}(t) \quad (22)$$

$$e^{-\left(\frac{c}{t}\right)^2} = 1 - S^{\frac{1}{b}}(t) \quad (23)$$

Substitute equations (22) and (23) into equation (21);

$$S'(t) = \frac{2bc^2(1 - S^{\frac{1}{b}}(t))S(t)}{t^3 S^{\frac{1}{b}}(t)} \quad (24)$$

$$S'(t) = \frac{2bc^2(S^{\frac{1}{b}-1}(t) - S(t))}{t^3} \quad (25)$$

$$t^3 S'(t) - 2bc^2(S^{\frac{1}{b}-1}(t) - S(t)) = 0 \quad (26)$$

$$S(1) = (1 - e^{-c^2})^b \quad (27)$$

The first order ordinary differential equation of the survival function of the Kumaraswamy inverse Rayleigh distribution is given can be obtained for the particular values of the parameters b and c.

#### V. INVERSE SURVIVAL FUNCTION

The inverse survival function (ISF) of the Kumaraswamy inverse Rayleigh distribution is given by;

$$Q(p) = \frac{c}{\sqrt{\ln\left(\frac{1}{1-p^{\frac{1}{b}}}\right)}} \quad (28)$$

Differentiate equation (28), to obtain;

$$Q'(p) = \frac{cp^{\frac{1}{b}-1}}{2b(1-p^{\frac{1}{b}}) \left( \sqrt{\ln\left(\frac{1}{1-p^{\frac{1}{b}}}\right)} \right)^3} \quad (29)$$

The condition necessary for the existence of the equation is  $b, c > 0, 0 < p < 1$ .

Equation (28) is simplified as follows;

$$\sqrt{\ln\left(\frac{1}{1-p^{\frac{1}{b}}}\right)} = \frac{c}{Q(p)} \quad (30)$$

$$\left( \sqrt{\ln\left(\frac{1}{1-p^{\frac{1}{b}}}\right)} \right)^3 = \frac{c^3}{Q^3(p)} \quad (31)$$

Substitute equation (31) into equation (29) to obtain;

$$Q'(p) = \frac{p^{\frac{1}{b}-1} Q^3(p)}{2bc^2(1-p^{\frac{1}{b}})} \quad (32)$$

$$2bc^2(1-p^{\frac{1}{b}})Q'(p) - p^{\frac{1}{b}-1} Q^3(p) = 0 \quad (33)$$

The ordinary differential equations can only be obtained for the particular values of the parameters. Some cases considered are shown in **Table 2**.

**Table 2:** Classes of differential equations obtained for the inverse survival function of Kumaraswamy inverse Rayleigh distribution for different parameters

b	c	ordinary differential equation
1	1	$2(1-p)Q'(p) - Q^3(p) = 0$
1	2	$8(1-p)Q'(p) - Q^3(p) = 0$
2	1	$4(\sqrt{p}-p)Q'(p) - Q^3(p) = 0$
2	2	$16(\sqrt{p}-p)Q'(p) - Q^3(p) = 0$

## VI. HAZARD FUNCTION

The hazard function (HF) of the Kumaraswamy inverse Rayleigh distribution is given by;

$$h(t) = \frac{2bc^2 e^{-\left(\frac{c}{t}\right)^2}}{t^3 (1 - e^{-\left(\frac{c}{t}\right)^2})} \quad (34)$$

Differentiate equation (34), to obtain;

$$h'(t) = \left\{ \begin{array}{l} \frac{\frac{2c^2}{t^3} e^{-\left(\frac{c}{t}\right)^2} - \frac{3t^{-4}}{t^3} e^{-\left(\frac{c}{t}\right)^2}}{e^{-\left(\frac{c}{t}\right)^2} (1 - e^{-\left(\frac{c}{t}\right)^2})^{-2}} \\ - \frac{\frac{2c^2}{t^3} e^{-\left(\frac{c}{t}\right)^2}}{(1 - e^{-\left(\frac{c}{t}\right)^2})^{-1}} \end{array} \right\} h(t) \quad (35)$$

$$h'(t) = - \left\{ \frac{2c^2}{t^3} + \frac{3}{t} + \frac{2c^2 e^{-\left(\frac{c}{t}\right)^2}}{t^3 (1 - e^{-\left(\frac{c}{t}\right)^2})} \right\} h(t) \quad (36)$$

The condition necessary for the existence of the equation is  $t, b, c > 0$ .

$$h'(t) = - \left\{ \frac{2c^2}{t^3} + \frac{3}{t} + \frac{h(t)}{b} \right\} h(t) \quad (37)$$

The first order ordinary differential equation of the hazard function of the Kumaraswamy inverse Rayleigh distribution is given as;

$$bt^3 h'(t) + b(2c^2 + 3t^2)h(t) + t^3 h(t) = 0 \quad (38)$$

$$h(1) = \frac{2bc^2 e^{-c^2}}{t^3 (1 - e^{-c^2})} = \frac{2bc^2}{t^3 (e^{c^2} - 1)} \quad (39)$$

## VII. REVERSED HAZARD FUNCTION

The reversed hazard function (RHF) of the Kumaraswamy inverse Rayleigh distribution is given by;

$$j(t) = \frac{\frac{2bc^2}{t^3} e^{-\left(\frac{c}{t}\right)^2} (1 - e^{-\left(\frac{c}{t}\right)^2})^{b-1}}{1 - (1 - e^{-\left(\frac{c}{t}\right)^2})^b}$$

(40) Differentiate equation (40), to obtain;

$$j'(t) = \left\{ \begin{array}{l} -\frac{3t^{-4}}{t^{-3}} + \frac{\frac{2c^2}{t^3} e^{-\left(\frac{c}{t}\right)^2}}{e^{-\left(\frac{c}{t}\right)^2}} \\ - \frac{\frac{2c^2(b-1)}{t^3} e^{-\left(\frac{c}{t}\right)^2} (1 - e^{-\left(\frac{c}{t}\right)^2})^{b-2}}{(1 - e^{-\left(\frac{c}{t}\right)^2})^{b-1}} \\ - \frac{\frac{2bc^2}{t^3} e^{-\left(\frac{c}{t}\right)^2} (1 - e^{-\left(\frac{c}{t}\right)^2})^{b-1}}{(1 - (1 - e^{-\left(\frac{c}{t}\right)^2})^b)^{-2}} \\ - \frac{(1 - (1 - e^{-\left(\frac{c}{t}\right)^2})^b)^{-2}}{(1 - (1 - e^{-\left(\frac{c}{t}\right)^2})^b)^{-1}} \end{array} \right\} j(t) \quad (41)$$

$$j'(t) = \left\{ \begin{array}{l} -\frac{3}{t} + \frac{2c^2}{t^3} - \frac{\frac{2c^2(b-1)}{t^3} e^{-\left(\frac{c}{t}\right)^2}}{(1 - e^{-\left(\frac{c}{t}\right)^2})} \\ - \frac{\frac{2bc^2}{t^3} e^{-\left(\frac{c}{t}\right)^2} (1 - e^{-\left(\frac{c}{t}\right)^2})^{b-1}}{(1 - (1 - e^{-\left(\frac{c}{t}\right)^2})^b)} \end{array} \right\} j(t) \quad (42)$$

The condition necessary for the existence of the equation is  $t, b, c > 0$ .

$$j'(t) = \left\{ -\frac{3}{t} + \frac{2c^2}{t^3} - \frac{\frac{2c^2(b-1)}{t^3} e^{-\left(\frac{c}{t}\right)^2}}{(1 - e^{-\left(\frac{c}{t}\right)^2})} - j(t) \right\} j(t) \quad (43)$$

The second derivative is obtained

$$j''(t) = \left\{ -\frac{3}{t} + \frac{2c^2}{t^3} - \frac{2c^2(b-1)e^{-\left(\frac{c}{t}\right)^2}}{t^3(1-e^{-\left(\frac{c}{t}\right)^2})} - j(t) \right\} j'(t) + \left( \frac{3}{t^2} - \frac{6c^2}{t^4} - j'(t) \right) j(t) - \left\{ \frac{4c^4(b-1)(e^{-\left(\frac{c}{t}\right)^2})^2}{t^6(1-e^{-\left(\frac{c}{t}\right)^2})^2} - \frac{6c^2(b-1)e^{-\left(\frac{c}{t}\right)^2}}{t^4(1-e^{-\left(\frac{c}{t}\right)^2})} - \frac{4c^4(b-1)e^{-\left(\frac{c}{t}\right)^2}}{t^6(1-e^{-\left(\frac{c}{t}\right)^2})} \right\} j(t) \quad (44)$$

The condition necessary for the existence of the equation is  $t, b, c > 0$ .

The following equations obtained from equation (43) are required to simplify equation (44);

$$\left\{ -\frac{3}{t} + \frac{2c^2}{t^3} - \frac{2c^2(b-1)e^{-\left(\frac{c}{t}\right)^2}}{t^3(1-e^{-\left(\frac{c}{t}\right)^2})} - j(t) \right\} = \frac{j'(t)}{j(t)} \quad (45)$$

$$\frac{2c^2(b-1)e^{-\left(\frac{c}{t}\right)^2}}{t^3(1-e^{-\left(\frac{c}{t}\right)^2})} = \frac{2c^2}{t^3} - \frac{3}{t} - \frac{j'(t)}{j(t)} + j(t) \quad (46)$$

$$\left( \frac{2c^2(b-1)e^{-\left(\frac{c}{t}\right)^2}}{t^3(1-e^{-\left(\frac{c}{t}\right)^2})} \right)^2 = \left( \frac{2c^2}{t^3} - \frac{3}{t} - \frac{j'(t)}{j(t)} + j(t) \right)^2 \quad (47)$$

$$\frac{4c^4(b-1)(e^{-\left(\frac{c}{t}\right)^2})^2}{t^6(1-e^{-\left(\frac{c}{t}\right)^2})^2} = \frac{1}{b-1} \left( \frac{2c^2}{t^3} - \frac{3}{t} - \frac{j'(t)}{j(t)} + j(t) \right)^2 \quad (48)$$

$$\frac{6c^2(b-1)e^{-\left(\frac{c}{t}\right)^2}}{t^4(1-e^{-\left(\frac{c}{t}\right)^2})} = \frac{3}{t} \left( \frac{2c^2}{t^3} - \frac{3}{t} - \frac{j'(t)}{j(t)} + j(t) \right) \quad (49)$$

$$\frac{4c^4(b-1)e^{-\left(\frac{c}{t}\right)^2}}{t^3(1-e^{-\left(\frac{c}{t}\right)^2})} = 2c^2 \left( \frac{2c^2}{t^3} - \frac{3}{t} - \frac{j'(t)}{j(t)} + j(t) \right) \quad (50)$$

$$\frac{4c^4(b-1)e^{-\left(\frac{c}{t}\right)^2}}{t^3(1-e^{-\left(\frac{c}{t}\right)^2})} = \frac{2c^2}{t^3} \left( \frac{2c^2}{t^3} - \frac{3}{t} - \frac{j'(t)}{j(t)} + j(t) \right) \quad (51)$$

Substitute equations (45), (48), (49) and (51) into equation (44);

$$j''(t) = \frac{j'^2(t)}{j(t)} + \left( \frac{3}{t^2} - \frac{6c^2}{t^4} - j'(t) + \frac{1}{b-1} \left( \frac{2c^2}{t^3} - \frac{3}{t} - \frac{j'(t)}{j(t)} + j(t) \right)^2 \right) j(t) + \left\{ \frac{3}{t} \left( \frac{2c^2}{t^3} - \frac{3}{t} - \frac{j'(t)}{j(t)} + j(t) \right) + \frac{2c^2}{t^3} \left( \frac{2c^2}{t^3} - \frac{3}{t} - \frac{j'(t)}{j(t)} + j(t) \right) \right\} j(t) \quad (52)$$

The condition necessary for the existence of the equation is  $t, c > 0, b > 1$ .

The required differential equations are computed based on the given parameters.

## VIII. CONCLUDING REMARKS

Ordinary differential equations (ODEs) has been obtained for the probability density function (PDF), Quantile function (QF), survival function (SF), inverse survival function (ISF), hazard function (HF) and reversed hazard function (RHF) of Kumaraswamy inverse Rayleigh distribution. This differential calculus and efficient algebraic simplifications were used to derive the various classes of the ODEs. The parameter and the supports that characterize the Kumaraswamy inverse Rayleigh distribution determine the nature, existence, orientation and uniqueness of the ODEs. The results are in agreement with those available in scientific literature. Furthermore several methods can be used to obtain desirable solutions to the ODEs [31-41]. This method of characterizing distributions cannot be applied to distributions whose PDF or CDF are either not differentiable or the domain of the support of the distribution contains singular points.

## ACKNOWLEDGMENT

The comments of the reviewers were very helpful and led to an improvement of the paper. This research benefited from sponsorship from the Statistics sub-cluster of the *Industrial Mathematics Research Group (TIMREG)* of Covenant University and *Centre for Research, Innovation and Discovery (CUCRID)*, Covenant University, Ota, Nigeria.

## REFERENCES

- [1] W.T. Shaw, T. Luu and N. Brickman, "Quantile mechanics II: changes of variables in Monte Carlo methods and GPU-optimised

- normal quantiles," Euro. J. Appl. Math., vol. 25, no. 2, pp. 177-212, 2014.
- [2] G. Derflinger, W. Hörmann and J. Leydold, "Random variate generation by numerical inversion when only the density is known," ACM Transac. Model. Comp. Simul., vol. 20, no. 4, Article 18, 2010.
- [3] J. Leydold and W. Hörmann, "Generating generalized inverse Gaussian random variates by fast inversion," Comput. Stat. Data Anal., vol. 55, no. 1, pp. 213-217, 2011.
- [4] G. Steinbrecher, G. and W.T. Shaw, "Quantile mechanics" Euro. J. Appl. Math., vol. 19, no. 2, pp. 87-112, 2008.
- [5] H.I. Okagbue, M.O. Adamu and T.A. Anake "Quantile Approximation of the Chi-square Distribution using the Quantile Mechanics," In Lecture Notes in Engineering and Computer Science: Proceedings of The World Congress on Engineering and Computer Science 2017, 25-27 October, 2017, San Francisco, U.S.A., pp 477-483.
- [6] H.I. Okagbue, M.O. Adamu and T.A. Anake "Solutions of Chi-square Quantile Differential Equation," In Lecture Notes in Engineering and Computer Science: Proceedings of The World Congress on Engineering and Computer Science 2017, 25-27 October, 2017, San Francisco, U.S.A., pp 813-818.
- [7] W.P. Elderton, Frequency curves and correlation, Charles and Edwin Layton. London, 1906.
- [8] N. Balakrishnan and C.D. Lai, Continuous bivariate distributions, 2nd edition, Springer New York, London, 2009.
- [9] N.L. Johnson, S. Kotz and N. Balakrishnan, Continuous Univariate Distributions, Volume 2. 2nd edition, Wiley, 1995.
- [10] N.L. Johnson, S. Kotz and N. Balakrishnan, Continuous univariate distributions, Wiley New York. ISBN: 0-471-58495-9, 1994.
- [11] H. Rinne, Location scale distributions, linear estimation and probability plotting using MATLAB, 2010.
- [12] H.I. Okagbue, P.E. Oguntunde, A.A. Opanuga, E.A. Owoloko "Classes of Ordinary Differential Equations Obtained for the Probability Functions of Fréchet Distribution," In Lecture Notes in Engineering and Computer Science: Proceedings of The World Congress on Engineering and Computer Science 2017, 25-27 October, 2017, San Francisco, U.S.A., pp 186-191.
- [13] H.I. Okagbue, P.E. Oguntunde, P.O. Ugwoke, A.A. Opanuga "Classes of Ordinary Differential Equations Obtained for the Probability Functions of Exponentiated Generalized Exponential Distribution," In Lecture Notes in Engineering and Computer Science: Proceedings of The World Congress on Engineering and Computer Science 2017, 25-27 October, 2017, San Francisco, U.S.A., pp 192-197.
- [14] H.I. Okagbue, A.A. Opanuga, E.A. Owoloko, M.O. Adamu "Classes of Ordinary Differential Equations Obtained for the Probability Functions of Cauchy, Standard Cauchy and Log-Cauchy Distributions," In Lecture Notes in Engineering and Computer Science: Proceedings of The World Congress on Engineering and Computer Science 2017, 25-27 October, 2017, San Francisco, U.S.A., pp 198-204.
- [15] H.I. Okagbue, M.O. Adamu, A.A. Opanuga and J.G. Oghonyon "Classes of Ordinary Differential Equations Obtained for the Probability Functions of 3-Parameter Weibull Distribution," In Lecture Notes in Engineering and Computer Science: Proceedings of The World Congress on Engineering and Computer Science 2017, 25-27 October, 2017, San Francisco, U.S.A., pp 539-545.
- [16] H.I. Okagbue, A.A. Opanuga, E.A. Owoloko and M.O. Adamu "Classes of Ordinary Differential Equations Obtained for the Probability Functions of Exponentiated Fréchet Distribution," In Lecture Notes in Engineering and Computer Science: Proceedings of The World Congress on Engineering and Computer Science 2017, 25-27 October, 2017, San Francisco, U.S.A., pp 546-551.
- [17] H.I. Okagbue, M.O. Adamu, E.A. Owoloko and S.A. Bishop "Classes of Ordinary Differential Equations Obtained for the Probability Functions of Half-Cauchy and Power Cauchy Distributions," In Lecture Notes in Engineering and Computer Science: Proceedings of The World Congress on Engineering and Computer Science 2017, 25-27 October, 2017, San Francisco, U.S.A., pp 552-558.
- [18] H.I. Okagbue, P.E. Oguntunde, A.A. Opanuga and E.A. Owoloko "Classes of Ordinary Differential Equations Obtained for the Probability Functions of Exponential and Truncated Exponential Distributions," In Lecture Notes in Engineering and Computer Science: Proceedings of The World Congress on Engineering and Computer Science 2017, 25-27 October, 2017, San Francisco, U.S.A., pp 858-864.
- [19] H.I. Okagbue, O.A. Odetunmbi, A.A. Opanuga and P.E. Oguntunde "Classes of Ordinary Differential Equations Obtained for the Probability Functions of Half-Normal Distribution," In Lecture Notes in Engineering and Computer Science: Proceedings of The World Congress on Engineering and Computer Science 2017, 25-27 October, 2017, San Francisco, U.S.A., pp 876-882.
- [20] H.I. Okagbue, M.O. Adamu, E.A. Owoloko and E.A. Suleiman "Classes of Ordinary Differential Equations Obtained for the Probability Functions of Harris Extended Exponential Distribution," In Lecture Notes in Engineering and Computer Science: Proceedings of The World Congress on Engineering and Computer Science 2017, 25-27 October, 2017, San Francisco, U.S.A., pp 883-888.
- [21] H.I. Okagbue, S.A. Bishop, A.A. Opanuga, M.O. Adamu "Classes of Ordinary Differential Equations Obtained for the Probability Functions of Burr XII and Pareto Distributions," In Lecture Notes in Engineering and Computer Science: Proceedings of The World Congress on Engineering and Computer Science 2017, 25-27 October, 2017, San Francisco, U.S.A., pp 399-404.
- [22] H.I. Okagbue, M.O. Adamu, E.A. Owoloko and A.A. Opanuga "Classes of Ordinary Differential Equations Obtained for the Probability Functions of Gompertz and Gamma Gompertz Distributions," In Lecture Notes in Engineering and Computer Science: Proceedings of The World Congress on Engineering and Computer Science 2017, 25-27 October, 2017, San Francisco, U.S.A., pp 405-411.
- [23] H.I. Okagbue, O.O. Agboola, P.O. Ugwoke and A.A. Opanuga "Classes of Ordinary Differential Equations Obtained for the Probability Functions of Exponentiated Pareto Distribution," In Lecture Notes in Engineering and Computer Science: Proceedings of The World Congress on Engineering and Computer Science 2017, 25-27 October, 2017, San Francisco, U.S.A., pp 865-870.
- [24] H.I. Okagbue, O.O. Agboola, A.A. Opanuga and J.G. Oghonyon "Classes of Ordinary Differential Equations Obtained for the Probability Functions of Gumbel Distribution," In Lecture Notes in Engineering and Computer Science: Proceedings of The World Congress on Engineering and Computer Science 2017, 25-27 October, 2017, San Francisco, U.S.A., pp 871-875.
- [25] M.Q. Shahbaz, S. Shahbaz and N.S. Butt, "The Kumaraswamy-Inverse Weibull Distribution. Pak. J. Stat. Oper. Res., vol. 8, no. 3, pp. 479-489, 2012.
- [26] D.L. Roges, "The Kumaraswamy inverse Rayleigh distribution", J Stat. Comput Simul., vol. 84, pp. 39-290, 2014.
- [27] M.A. Hussian and E.A. Amin, "Estimation and prediction for the Kumaraswamy-inverse Rayleigh distribution based on records", Int. J. Adv. Stat. Prob., vol. 2, no. 1, pp. 21-27, 2014.
- [28] R. Azimi and F.A. Sarikhanbaglu, "Bayesian estimation for the Kumaraswamy-inverse Rayleigh distribution based on progressive first failure censored samples", Int. J. Scientific World, vol. 2, no. 2, pp. 42-47, 2014.
- [29] H.I. Okagbue, M.O. Adamu, A.A. Opanuga and P.E. Oguntunde, "Boundary Properties Of Bounded Interval Support Probability Distributions", Far East J. Math. Sci., vol. 99, no. 9, pp. 1309-1323, 2016.
- [30] M.A. ul Haq, "Kumaraswamy Exponentiated Inverse Rayleigh Distribution", Math. Theo. Model., 6(3), 93-104, 2016.
- [31] A. A. Opanuga, E.A. Owoloko, H. I. Okagbue and O.O. Agboola, "Finite Difference Method and Laplace Transform for Boundary Value Problems," Lecture Notes in Engineering and Computer Science: Proceedings of The World Congress on Engineering 2017, 5-7 July, 2017, London, U.K., pp. 65-69.
- [32] A.A. Opanuga, E.A. Owoloko, O.O. Agboola and H.I. Okagbue, "Application of Homotopy Perturbation and Modified Adomian Decomposition Methods for Higher Order Boundary Value Problems," Lecture Notes in Engineering and Computer Science: Proceedings of The World Congress on Engineering 2017, 5-7 July, 2017, London, U.K., pp. 130-134.
- [33] A.A. Opanuga, H.I. Okagbue and O.O. Agboola "Application of Semi-Analytical Technique for Solving Thirteenth Order Boundary Value Problem," Lecture Notes in Engineering and Computer Science: Proceedings of The World Congress on Engineering and Computer Science 2017, 25-27 October, 2017, San Francisco, U.S.A., pp 145-148.
- [34] S.O. Edeki, A.A. Opanuga, H.I. Okagbue, G.O. Akinlabi, S.A. Adeosun and A.S. Osheku, "A Numerical-computational technique for solving transformed Cauchy-Euler equidimensional equations of homogenous type", Advanced Studies Theor. Physics, vol. 9, no. 2, pp. 85 – 92, 2015.
- [35] A.A. Opanuga, E.A. Owoloko and H.I. Okagbue, "Comparison Homotopy Perturbation and Adomian Decomposition Techniques for

Parabolic Equations,” Lecture Notes in Engineering and Computer Science: Proceedings of The World Congress on Engineering 2017, 5-7 July, 2017, London, U.K., pp. 24-27.

- [36] T.A. Anake, D.O. Awoyemi and A.A. Adesanya, “A one step method for the solution of general second order ordinary differential equations”, *Int. J. Sci. Technol.*, vol. 2, no. 4, pp. 159-163, 2012.
- [37] T.A. Anake, D.O. Awoyemi and A.O. Adesanya, “One-step implicit hybrid block method for the direct solution of general second order ordinary differential equations”, *IAENG Int. J. Appl. Math.*, vol. 42, no. 4, pp. 224-228, 2012.
- [38] T.A. Anake, D.O. Awoyemi, A.A. Adesanya and M.M. Famewo, “Solving general second order ordinary differential equations by a one-step hybrid collocation method”, *Int. J. Sci. Technol.*, 2, no. 4, pp. 164-168, 2012.
- [39] T.A. Anake, A.O. Adesanya, J.G. Oghonyon and M.C. Agarana, “Block algorithm for general third order ordinary differential equation”, *Icactor J. Math. Sci.*, vol. 7, no. 2, pp. 127-136, 2013.
- [40] T.A. Anake, S.A. Bishop and O.O. Agboola, “On a hybrid numerical algorithm for the solutions of higher order ordinary differential equations”, *TWMS J. Pure Appl. Math.*, vol. 6, no. 2, 2015.
- [41] H.I. Okagbue, M.O. Adamu, T.A. Anake (2018) Ordinary Differential Equations of the Probability Functions of Weibull Distribution and their application in Ecology, *Int. J. Engine. Future Tech.*, vol. 15, no. 4, pp. 57-78, 2018.