ON SIMULATION OF SOME LIFETIME DISTRIBUTIONS

ELENA CARMEN LUPU*

This paper analyses two statistic simulation algorithms for two distributions obtained by compounding the exponential distribution; the former with Poisson distribution and the latter according to Geometrical distribution. The conclusions are based on numerical examples, and are useful as simulation techniques, needed for the analysis of life data models.

Keywords: lifetime distribution, simulation algorithms, rejection method.

^{*} Ovidius University of Constanta, Faculty of Pharmacy, email: clupu@univ-ovidius.ro