

## NOTE

SIMPLIFIED METHOD-OF-MOMENTS ESTIMATION FOR  
THE WEIBULL DISTRIBUTION

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It is often necessary to find a Weibull distribution with specified mean, variance, and location parameter (e.g., Ek *et al.* 1975; Goulding & Shirley 1979). The usual approach involves the use of some iterative numerical procedure for computing the parameters. An approximation which simplifies the computation and makes it less costly is presented here. This method can be used with a pocket calculator. Greenwood & Durand (1960) used a similar method for maximum likelihood estimation of Gamma parameters.

The (three-parameter) Weibull distribution is

$$F(x) = 1 - \exp[-a(x-c)^b], \quad c \leq x < \infty,$$

with density

$$f(x) = ab(x-c)^{b-1} \exp[-a(x-c)^b].$$

The mean and variance are

$$\mu = c + a^{-1/b} \Gamma(1 + 1/b) \tag{1a}$$

$$\sigma^2 = a^{-2/b} [\Gamma(1 + 2/b) - \Gamma^2(1 + 1/b)] \tag{1b}$$

The moment estimators of  $a$  and  $b$  ( $c$  assumed known) are obtained by solving Equations (1) for  $a$  and  $b$ , using the sample mean and variance.

One way of solving (1) is:

(i) Solve for  $b$

$$\Gamma(1 + 2/b) / \Gamma^2(1 + 1/b) = 1 + [\sigma / (\mu - c)]^2 \tag{2}$$

(ii) Compute  $a$  from

$$a = [\Gamma(1 + 1/b) / (\mu - c)]^b \tag{3}$$

Equation (2) may be solved approximately using any of a number of standard iterative root-finding procedures. The complexities and computational cost of root-finding

# A Method Of Moments For The Estimation Of Weibull Pdf

**Christian G. Meyer**



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web brings together arthur rimbaud s poetry prose and letters including the drunken boat the orphans new year after the flood and a season in hell this book is divided into eight seasons including childhood the open road war the tormented heart the visionary and the damned soul that reflect the facets of rimbaud s life