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2022-11-07
journal article
en
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Weighted percentiles in many areas can be used to investigate the overall trend in a particular context. In this paper, the confidence intervals for common percentile are constructed to estimate rainfall in Thailand. The confidence interval for common percentile help to indicate intensity of rainfall. Herein, four new approaches for estimating confidence intervals for the common percentile of several delta-lognormal distributions are presented: the fiducial generalized confidence interval, the adjusted method of variance estimates recovery, and two Bayesian approaches using fiducial quantity and approximate fiducial distribution. The Monte Carlo simulation was used to evaluate the coverage probabilities and average lengths via the R statistical program. The proposed confidence intervals are compared in terms of their coverage probabilities and average lengths, and the results of a comparative study based on these metrics indicate that one of the Bayesian confidence intervals is better than the others. The efficacies of the approaches are also illustrated by applying them to daily rainfall datasets from various regions in Thailand.

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ABSTRACT

Weighted percentiles in many areas can be used to investigate the overall trend in a particular context. In this paper, the confidence intervals for common percentile are constructed to estimate rainfall in Thailand. The confidence interval for common percentile help to indicate intensity of rainfall. Herein, four new approaches for estimating confidence intervals for the common percentile of several delta-lognormal distributions are presented: the fiducial generalized confidence interval, the adjusted method of variance estimates recovery, and two Bayesian approaches using fiducial quantity and approximate fiducial distribution. The Monte Carlo simulation was used to evaluate the coverage probabilities and average lengths via the R statistical program. The proposed confidence intervals are compared in terms of their coverage probabilities and average lengths, and the results of a comparative study based on these metrics indicate that one of the Bayesian confidence intervals is better than the others. The efficacies of the approaches are also illustrated by applying them to daily rainfall datasets from various regions in Thailand.

INTRODUCTION

Water is necessary for the human and the planet's ecosystem. The amount of water that is available usually depends on the amount of rain that falls. The droughts occur when an abnormally long dry period uses up available water resources. The floods happen when rain swallow up land that is usually uncovered. These natural disasters are often made worse by human action. Thailand is divided into six geographical regions. Precipitation is not distributed equally around the country. Some regions barely see rain while others get more than their share. For example, heavy rains in central and northeastern Thailand caused flooding in 2021. The droughts and floods are a common feature and poses natural disaster. The droughts and floods cannot be eradicated but has to be managed. As a result, the common percentile is more appropriate than the common variance or the common coefficient of variation. Therefore, the common percentile is used to describe the rainfall dispersion in different regions.

Distributions of life science data are often skewed and contain a relatively large number of zero observations. In some situations, it is appropriate to model such data using a log-normal distribution for the positive values together with the probability of the point mass at zero. This distribution commonly referred to as delta-lognormal (Aitchison, 1955) is often used to analyze environmental and medical data. For example, Zhou & Tu (2000) presented interval estimation for the mean of diagnostic test charge data for older adults with depression. Rainfall amount data series often contain zero values, which makes the delta-lognormal distribution appropriate for fitting them. Maneerat, Niwitpong & Niwitpong (2020) and Maneerat & Niwitpong (2021) proposed interval estimation for daily rainfall amount data in Thailand. Yosboonruang & Niwitpong (2021) studied confidence intervals for the ratio of two independent coefficients of variation of delta-lognormal distributions and demonstrated their efficacies with rainfall

46 amount data from Thailand.

47 In some cases, the tails of several distributions can be different even though their means are the same.
48 The percentile is a measure indicating the value below which a given percentage of observations in a
49 group falls and can be used to describe key aspects of a distribution such as the central tendency and
50 spread. It can play a significant role in the day-to-day statistical analyses of data and, when used in
51 certain situations, can be more useful than the mean because it can be used to interpret a specific item,
52 individual, or unit, which is not possible with the mean. The 25th and the 75th percentiles are the first and
53 the third quartiles, respectively, and the interquartile range (the difference between the third and the first
54 quartiles) is often used as a measure of spread in a distribution. Furthermore, the most well-known (50th)
55 percentile is the median, which has been applied in statistic inference for diverse areas such as household
56 income and survival time. The 95th percentile has been used to set premiums in the insurance industry
57 by conducting interval estimation for normal distributions (Chakraborti & Li, 2007) and to compute the
58 event rainfall depths (Shrestha, Fang & Zech, 2014). Krishnamoorthy, Mathew & Xu (2013) presented
59 hypothesis testing for the upper percentile of a log-normal distribution based on samples with multiple
60 detection limits and sample-size calculations.

61 Extreme rainfall events can lead to flooding. The extreme rainfall events play an important role
62 in disaster prevention and preparedness. In practice, the extreme rainfall is practically quantified by
63 estimating the extreme rainfall quantiles via quantiles estimation of various hydrological variables through
64 selected statistical models using measured data. However, the measured data contain inherent randomness
65 and uncertainty, the estimated quantiles are also uncertain. Therefore, the confidence intervals are used
66 to estimate the rainfall information for reducing uncertainty and making hydrologic analysis effective
67 (Chen et al., 2016, Serinaldi, 2009). Several researchers have studied the percentile or quantile of the
68 rainfall data. For instance, Chen et al. (2016) constructed the confidence intervals of extreme rainfall
69 quantiles using Bayesian, bootstrap, and profile likelihood approaches. Serinaldi (2009) constructed the
70 confidence intervals for quantiles with emphasis on the extreme ones. Reis & Stedinger (2005) compared
71 the confidence intervals for quantiles with historical information using the maximum likelihood estimator
72 and Bayesian approaches. Lu et al. (2013) presented the confidence intervals for quantiles of extreme
73 value distribution of hydrometeorology.

74 Let k be number of sample case. For $k \geqslant 2$ independent samples of independent identically distributed
75 random variables both with the same parameter (θ), one can pool the samples from different sources
76 for inference purposes based on this common parameter. Herein, we are concerned with estimating
77 common parameter θ. The problem of constructing confidence intervals for the common parameter from
78 multiple distributions has been solved by several researchers. For example, Krishnamoorthy & Lu (2003)
79 proposed the generalized variable approach for inference on the common mean of normal distributions.
80 Lin & Lee (2005) developed a new generalized pivotal quantity based on the best linear unbiased
81 estimator for constructing confidence intervals for the common mean of normal distributions. Tian
82 (2005) presented procedures for inference on the common coefficient of variation of normal distributions.
83 Tian & Wu (2007) provided the generalized variable approach for inference on the common mean of
84 log-normal distributions. Ye, Ma & Wang (2010) presented procedures for hypothesis testing and interval
85 estimation for the common mean of inverse Gaussian distributions. Ng (2014) constructed a confidence
86 interval for the common coefficient of variation of several independent log-normal samples based on the
87 generalized confidence interval (GCI) approach. Thangjai, Niwitpong & Niwitpong (2017a) investigated
88 a new confidence interval for the common mean of several normal distributions by using an adjusted
89 method of variance estimates recovery (Adjusted MOVER) approach. Thangjai & Niwitpong (2017)
90 provided novel approaches to construct confidence intervals for the common coefficient of variation of
91 weighted two-parameter exponential distributions. Thangjai, Niwitpong & Niwitpong (2017b) studied
92 confidence intervals for the common mean of several one-parameter exponential populations. Thangjai
93 & Niwitpong (2018) presented confidence intervals for common variance of several one-parameter
94 exponential populations. Thangjai, Niwitpong & Niwitpong (2020a) proposed adjusted generalized
95 confidence intervals for the common coefficient of variation of several normal populations. Thangjai &
96 Ruengpeerakul (2020) constructed confidence intervals for the common inverse mean of several normal
97 populations with unknown coefficients of variation. Thangjai & Niwitpong (2020a) established confidence
98 intervals for the common signal-to-noise ratio of several log-normal distributions. Thangjai, Niwitpong
99 & Niwitpong (2020b) presented confidence intervals for the common coefficient of variation of several
100 rainfall data series in Thailand.

The problem of estimating parameters of interest from both classical and Bayesian perspectives has been extensively studied. For the classical methodology, the fiducial generalized confidence interval (FGCI) and adjusted MOVER approaches have been widely used to construct confidence intervals for the parameter of interest. For example, Hanning et al. (2006) introduced an FGCI approach to estimate simultaneous confidence intervals for the ratio of means of log-normal distributions. Kharrati-Kopaei, Malekzadeh & Sadooghi-Alvandi (2013) constructed simultaneous FGCIs for the successive differences of exponential location parameters under heteroscedasticity. Zhang & Falk (2014) proposed simultaneous confidence intervals constructed by using the FGCI approach for the ratio of the means of several log-normal distributions with heteroscedastic variances and unequal group sizes. Thangjai, Niwitpong & Niwitpong (2016) estimated simultaneous confidence intervals for the differences between the coefficients of variation of several log-normal distributions based on the FGCI approach. The FGCI approach can be used to estimate the confidence interval for complex parameters, but this approach is based on the simulation data for constructing the confidence interval. Thangjai & Niwitpong (2017) proposed the adjusted MOVER approach to estimate the confidence interval for the weighted coefficients of variation of two-parameter exponential distributions. Thangjai, Niwitpong & Niwitpong (2017a) proposed the confidence intervals for the common mean of several normal populations based on the adjusted MOVER approach. Thangjai, Niwitpong & Niwitpong (2017b) proposed the adjusted MOVER approach for constructing the confidence intervals for the common mean of several one-parameter exponential populations. The adjusted MOVER approach is easy to construct the confidence interval using the exact formula, but this approach is based on the initial confidence interval for the single parameter.

For the Bayesian methodology, Thangjai, Niwitpong & Niwitpong (2020b) proposed confidence intervals for the common coefficient of variation of log-normal distributions based on a Bayesian approach. Maneerat, Niwitpong & Niwitpong (2020) constructed Bayesian credible intervals for the difference between variances of delta-lognormal distributions. Yosboonruang, Niwitpong & Niwitpong (2020) proposed Bayesian credible intervals for measuring the difference between rainfall dispersions datasets for regions in Thailand. Thangjai, Niwitpong & Niwitpong (2020c) estimated Bayesian credible intervals for the means of normal distributions with unknown coefficients of variation. Thangjai, Niwitpong & Niwitpong (2021a) applied Bayesian credible intervals for the coefficients of variation of PM10 dispersion datasets. Thangjai, Niwitpong & Niwitpong (2021b) applied the Bayesian approach for estimating the coefficients of variation of normal distributions. The Bayesian approach can be used to construct the confidence interval for complex parameters, but it is based on the prior distribution of parameter.

To the best of our knowledge, approaches based on interval estimation for the common percentile of delta-lognormal distributions have not previously been reported. The objective of this study, the confidence intervals using the FGCI, adjusted MOVER, and two Bayesian approaches for the common percentile of delta-lognormal distributions are constructed and their efficacies are compared. The confidence intervals were used to environmental model such as rainfall data. The common percentile can help to describe the 5th percentage of the heavy rainfall data in different regions.

MATERIALS & METHODS

For one population, let $V = (V_1, V_2, ..., V_n)$ be a positive random variable from a log-normal distribution with parameter μ and σ^2. The probability density function of V_i is defined as

$$f(v_i; \mu, \sigma^2) = \begin{cases} \frac{1}{v_i \sigma \sqrt{2\pi}} \exp\left(-\frac{1}{2\sigma^2}\left(\ln(v_i) - \mu\right)^2\right); & v_i > 0 \\ 0; & otherwise \end{cases} \tag{1}$$

Delta-lognormal population contains both zero and non-zero observed values. Let $\delta' = 1 - \delta$ be the probability of zero observations and let δ be the probability of non-zero observations. Suppose that $n = n_{(0)} + n_{(1)}$ is the sample of size, where $n_{(0)}$ is a number of zeros and $n_{(1)}$ is a number of non-zeros. The zero observations follow a binomial distribution, $n_{(0)} \sim B(n, \delta')$. The non-zero observations follow a log-normal distribution. Let $X = (X_1, X_2, ..., X_n)$ be random sample drawn from a delta-lognormal distribution with parameters mean μ, variance σ^2, and probability of obtaining a zero observation δ'. Moreover, let $x = (x_1, x_2, ..., x_n)$ be the observed value of $X = (X_1, X_2, ..., X_n)$.

According to Tian & Wu (2006), the probability density function of X_i is given by

$$G(x_i; \mu, \sigma^2, \delta') = \begin{cases} \delta'; & x = 0 \\ \delta' + \delta F(x_i; \mu, \sigma^2); & x > 0 \end{cases},$$ (2)

where $F(x_i; \mu, \sigma^2)$ is the log-normal cumulative distribution function.

Let $Y = (Y_1, Y_2, ..., Y_n)$ be independent log-transformed lognormal random variables. Let $\bar{Y}$ and S^2 be the mean and variance based on log-transformed sample from log-normal distribution. Also, $\bar{y}$ and s^2 be observed values of $\bar{Y}$ and S^2, respectively. Let $\bar{Y}_{(1)}$ and $S^2_{(1)}$ be the mean and variance based on the log-transformed positive sample measurements. And let $\bar{y}_{(1)}$ and $s^2_{(1)}$ be observed values of $\bar{Y}_{(1)}$ and $S^2_{(1)}$, respectively.

Following Hasan & Krishnamoorthy (2018), let q_p be the pth quantile of the delta-lognormal distribution. It is determined by the equation $G(q_p; \mu, \sigma^2, \delta') = p$. It follows Equation (2) that $q_p = 0$ if $p < \delta'$. For $p > \delta'$, using the relation between the normal and log-normal distributions, the q_p yields

$$q_p = \exp\left(\mu + \Phi^{-1}\left(\frac{p - \delta'}{1 - \delta'}\right)\sigma\right),$$ (3)

where Φ is the standard normal distribution function.

Estimation of the pth quantile of the delta-lognormal distribution simplifies to estimation of

$$\lambda_p = \mu + \Phi^{-1}\left(\frac{p - \delta'}{1 - \delta'}\right)\sigma.$$ (4)

For k populations, for $i = 1, 2, ..., k$, let $X_i = (X_{i1}, X_{i2}, ..., X_{in_i})$ be a sample with $n_{i(0)}$ zeros from a delta-lognormal distribution. Let us assume that $n_{i(0)} \sim B(n_i, \delta'_i)$ so that $n_{i(1)} = n_i - n_{i(0)}$ sample measurements are greater than zero. Let $Y_i = \ln(X_i) \sim N(\mu_i, \sigma_i^2)$, where $X_i > 0$. Let $\bar{Y}_{i(1)}$ and $S^2_{i(1)}$ be the mean and variance based on the log-transformed positive sample measurements, respectively. Also, let $\bar{y}_{i(1)}$ and $s^2_{i(1)}$ be the observed values of $\bar{Y}_{i(1)}$ and $S^2_{i(1)}$, respectively.

The estimator of the pth quantile of the delta-lognormal distribution is defined by

$$\hat{q}_{p_i} = \exp(\hat{\lambda}_{p_i}),$$ (5)

where $\hat{\lambda}_{p_i} = \bar{Y}_{i(1)} + \Phi^{-1}\left(\frac{p_i - \delta'_i}{1 - \delta'_i}\right)S_{i(1)}$.

According to Yosboonruang, Niwitpong & Niwitpong (2022), the variances of $\bar{Y}_{i(1)}$ and $S^2_{i(1)}$ are

$$\begin{aligned} Var\left(\bar{Y}_{i(1)}\right) &= (\exp(\mu_i))^2 * \left(\frac{\sigma_i^2}{n_{i(1)}} + 1\right) * \left(\exp\left(\frac{(n_{i(1)} - 1)\sigma_i^2}{2(n_{i(1)} + 4)(n_{i(1)} - 1) + 3\sigma_i^2}\right)\right)^2 \\ &* \left(\frac{2(n_{i(1)} - 1)(\sigma_i^4/n_{i(1)})}{2(n_{i(1)} + 4)(n_{i(1)} - 1) + (6\sigma_i^4/n_{i(1)})} + 1\right) \\ &- \left(\exp(\mu_i) * \exp\left(\frac{(n_{i(1)} - 1)\sigma_i^2}{2(n_{i(1)} + 4)(n_{i(1)} - 1) + 3\sigma_i^2}\right)\right)^2 \end{aligned}$$ (6)

and

$$Var\left(S^2_{i(1)}\right) = \left(\frac{2\sigma_i^2}{n_{i(1)}} * \exp\left(4\mu_i + 2\sigma_i^2\right)\right) * \left(2\left(\exp\left(\sigma_i^2\right) - 1\right)^2 + \sigma_i^2\left(2\exp\left(\sigma_i^2\right) - 1\right)^2\right).$$ (7)

The variance of $\hat{\lambda}_{p_i}$ is

$$Var(\hat{\lambda}_{p_i}) = \hat{\lambda}_{p_i}^2(Var(\bar{Y}_{i(1)}) + z_p^2 Var(S^2_{i(1)})),$$ (8)

where z_p is the $100p$ percentile of the standard normal distribution and $Var(\bar{Y}_{i(1)})$ and $Var(S_{i(1)}^2)$ are defined in Equation (6) and Equation (7), respectively.

Therefore, the weighted average of $\hat{\lambda}_{p_i}$ based on k individual sample is defined by

$$\hat{\lambda}_p = \sum_{i=1}^{k} \frac{\hat{\lambda}_{p_i}}{Var\left(\hat{\lambda}_{p_i}\right)} \Bigg/ \sum_{i=1}^{k} \frac{1}{Var\left(\hat{\lambda}_{p_i}\right)}, \tag{9}$$

where $Var\left(\hat{\lambda}_{p_i}\right)$ is defined in Equation (8).

The common quantile of the delta-lognormal distributions is defined by

$$\hat{\theta} = \exp(\hat{\lambda}_p), \tag{10}$$

where $\hat{\lambda}_p$ is defined in Equation (9).

FGCI approach

The concept of FGCI uses a fiducial generalized pivotal quantity (FGPQ) which is a subclass of GPQ.

Definition: Let $Y = (Y_1, Y_2, ..., Y_n)$ be a random variable with the probability density function $f(y; \theta)$, where $\theta = (\mu, \sigma^2, \delta')$ is a vector of unknown parameters. Let $y = (y_1, y_2, ..., y_n)$ be the observed value of $Y = (Y_1, Y_2, ..., Y_n)$. Let $R(Y; y, \theta)$ be a function of Y, y and θ. The $R(Y; y, \theta)$ is called the FGPQ if the following two conditions are satisfied (Weerahandi, 1993; Hannig et al., 2006):
1. For a given $Y = y$, the conditional distribution of $R(Y; y, \theta)$ is free of the nuisance parameter.
2. For every y, the observed value of $R(Y; y, \theta)$ is the parameter of interest.

The FGPQ for $\eta = (p - \delta')/(1 - \delta')$ can be found by replacing δ' by its FGPQ. Let R_μ, R_σ, and R_η be FGPQs for μ, σ, and η, respectively. According to Hasan & Krishnamoorthy (2018), the FGPQ for λ_p can be expressed as follows:

$$\begin{aligned} R_{\lambda_p} &= R_\mu + \Phi^{-1}(R_\eta) R_\sigma \\ &= \bar{y}_{(1)} + \frac{Z}{U_{(1)}} \frac{s_{(1)}}{\sqrt{n_{(1)}}} + \Phi^{-1}(R_\eta) \frac{s_{(1)}}{U_{(1)}} \\ &= \bar{y}_{(1)} + \frac{s_{(1)}}{\sqrt{n_{(1)}}} \left(\frac{Z + \Phi^{-1}(R_\eta)\sqrt{n_{(1)}}}{U_{(1)}} \right), \end{aligned} \tag{11}$$

where $Z \sim N(0,1)$ and $U_{(1)} \sim \sqrt{\chi_{n_{(1)}-1}^2 / (n_{(1)} - 1)}$.

Let $R_{\delta'}$ be the FGPQ for δ'. It can be generated by generating from uniform(0,1). The fiducial quantity R_η must be in the interval (0,1), or equivalently,

$$0 < \frac{p - R_{\delta'}}{1 - R_{\delta'}} < 1. \tag{12}$$

To estimate the percentiles of R_{λ_p}, it is enough to estimate the percentiles of the term within parentheses in Equation (11). Therefore, the $100p$th of the delta-lognormal distribution is $(1 - \alpha)$ upper confidence limit for $\exp(\lambda_p)$.

Let q_{p_i} be the pth quantile of the delta-lognormal distribution, where $i = 1, 2, ..., k$. It is determined by the equation $G(q_{p_i}; \mu_i, \sigma_i^2, \delta_i') = p_i$. Thus, $q_{p_i} = 0$ if $p_i < \delta_i'$. For $p_i > \delta_i'$, the q_{p_i} is given by

$$q_{p_i} = \exp\left(\mu_i + \Phi^{-1} \left(\frac{p_i - \delta_i'}{1 - \delta_i'} \right) \sigma_i \right) = \exp(\lambda_{p_i}), \tag{13}$$

192   where $i = 1, 2, ..., k$.

193

The FGPQ for λ_{p_i} can be expressed as follows:

$$R_{\lambda_{p_i}} = \bar{y}_{i(1)} + \frac{s_{i(1)}}{\sqrt{n_{i(1)}}}\left(\frac{Z_i + \Phi^{-1}(R_{\eta_i})\sqrt{n_{i(1)}}}{U_{i(1)}}\right), \tag{14}$$

194   where $Z_i \sim N(0,1)$, $U_{i(1)} \sim \sqrt{\chi^2_{n_{i(1)}-1}/(n_{i(1)}-1)}$, and $i = 1, 2, ..., k$.

195

The FGPQ for σ_i^2 is

$$R_{\sigma_i^2} = \frac{(n_{i(1)}-1)s_{i(1)}^2}{\chi^2_{n_{i(1)}-1}}, \tag{15}$$

196   where $\chi^2_{n_{i(1)}-1}$ is chi-squared distribution with $n_{i(1)} - 1$ degrees of freedom.

197

The FGPQ for μ_i is

$$R_{\mu_i} = \bar{y}_{i(1)} - \frac{Z_i}{\sqrt{U_{i(1)}}}\sqrt{\frac{(n_{i(1)}-1)s_{i(1)}^2}{n_{i(1)}}}, \tag{16}$$

198   where Z_i denotes a standard normal distribution and $U_{i(1)}$ denotes a chi-squared distribution with $n_{i(1)} - 1$
199   degrees of freedom.

200

Let $B_{n_{i(0)}+0.5,n_{i(1)}+0.5}$ be the beta random variable with shape parameters $n_{i(0)} + 0.5$ and $n_{i(1)} + 0.5$.
Suppose that $R_{\delta_i'}$ has the probability distribution of the $B_{n_{i(0)}+0.5,n_{i(1)}+0.5}$ random variable whose values
are bounded above by p. Let Φ is the standard normal distribution function. Let

$$\Phi^{-1}(R_{\eta_i}) = \Phi^{-1}\left(\frac{p_i - R_{\delta_i'}}{1 - R_{\delta_i'}}\right), \tag{17}$$

201   where $R_{\delta_i'} = H^{-1}(V_i H(p_i; n_{i(0)} + 0.5, n_{i(1)} + 0.5); n_{i(0)} + 0.5, n_{i(1)} + 0.5)$, $H(y;a,b)$ is the beta distribution
202   function with shape parameters a and b, and V_i is uniform(0,1).

203

Therefore, the FGPQ for λ_{p_i} is

$$R_{\lambda_{p_i}} = R_{\mu_i} + \frac{\sqrt{R_{\sigma_i^2}}}{\sqrt{n_{i(1)}}}\left(\frac{Z_i + \Phi^{-1}(R_{\eta_i})\sqrt{n_{i(1)}}}{\sqrt{U_{i(1)}}}\right), \tag{18}$$

204   where $U_{i(1)}$ denotes a chi-squared distribution with $n_{i(1)} - 1$ degrees of freedom, $R_{\sigma_i^2}$ is defined in Equa-
205   tion (15), R_{μ_i} is defined in Equation (16), and $\Phi^{-1}(R_{\eta_i})$ is defined in Equation (17).

206

207   The FGPQs for $Var(\hat{\mu}_i)$ and $Var(\hat{\sigma}_i^2)$ are

$$
\begin{aligned}
R_{Var(\hat{\mu}_i)} &= \left(\exp\left(R_{\mu_i}\right)\right)^2 * \left(\frac{R_{\sigma_i^2}}{n_{i(1)}} + 1\right) * \left(\exp\left(\frac{(n_{i(1)}-1)R_{\sigma_i^2}}{2\left(n_{i(1)}+4\right)\left(n_{i(1)}-1\right)+3R_{\sigma_i^2}}\right)\right)^2 \\
&\quad * \left(\frac{\frac{2\left(n_{i(1)}-1\right)R_{\sigma_i^2}^2}{n_{i(1)}}}{2\left(n_{i(1)}+4\right)\left(n_{i(1)}-1\right)+\frac{6R_{\sigma_i^2}^2}{n_{i(1)}}} + 1\right) \\
&\quad - \left(\exp\left(R_{\mu_i}\right)*\exp\left(\frac{(n_{i(1)}-1)R_{\sigma_i^2}}{2\left(n_{i(1)}+4\right)\left(n_{i(1)}-1\right)+3R_{\sigma_i^2}}\right)\right)^2 \tag{19}
\end{aligned}
$$

and

$$R_{Var(\hat{\sigma}_i^2)} = \left(\frac{2R_{\sigma_i^2}}{n_{i(1)}} * \exp\left(4R_{\mu_i} + 2R_{\sigma_i^2}\right) \right) * \left(2\left(\exp\left(R_{\sigma_i^2}\right) - 1\right)^2 + R_{\sigma_i^2}\left(2\exp\left(R_{\sigma_i^2}\right) - 1\right)^2 \right). \quad (20)$$

Therefore, the FGPQ for $Var(\hat{\lambda}_{p_i})$ is

$$R_{Var(\hat{\lambda}_{p_i})} = R_{\lambda_{p_i}}^2 R_{Var(\hat{\mu}_i)} + z_p^2 R_{Var(\hat{\sigma}_i^2)}, \quad (21)$$

where z_p is the $100p$ th percentile of the standard normal distribution and $R_{\lambda_{p_i}}$, $R_{Var(\hat{\mu}_i)}$, and $R_{Var(\hat{\sigma}_i^2)}$ are defined in Equations (18) - (20), respectively.

The weighted average of the FGPQ of λ_{p_i} based on k individual sample is given by

$$R_{\lambda_p} = \sum_{i=1}^{k} \frac{R_{\lambda_{p_i}}}{R_{Var(\hat{\lambda}_{p_i})}} \Bigg/ \sum_{i=1}^{k} \frac{1}{R_{Var(\hat{\lambda}_{p_i})}}, \quad (22)$$

where $R_{\lambda_{p_i}}$ is defined in Equation (18) and $R_{Var(\hat{\lambda}_{p_i})}$ is defined in Equation (21).

The FGPQ in Equation (22) satisfies two conditions of the definition given above. The FGCI is constructed using the quantiles of FGPQ defined in Equation (22). Therefore, the $100(1-\alpha)\%$ two-sided confidence interval for the weighted average of λ_{p_i} based on the FGCI approach is

$$[L_{\lambda.FGCI}, U_{\lambda.FGCI}] = [R_{\lambda_p}(\alpha/2), R_{\lambda_p}(1-\alpha/2)], \quad (23)$$

where $R_{\lambda_p}(\alpha/2)$ and $R_{\lambda_p}(1-\alpha/2)$ denote the $100(\alpha/2)$-th and $100(1-\alpha/2)$-th percentiles of R_{λ_p}, respectively.

Therefore, the $100(1-\alpha)\%$ two-sided confidence interval for the common percentile θ based on the FGCI approach is

$$CI_{FGCI} = [L_{FGCI}, U_{FGCI}] = [\exp(L_{\lambda.FGCI}), \exp(U_{\lambda.FGCI})], \quad (24)$$

where $L_{\lambda.FGCI}$ and $U_{\lambda.FGCI}$ are defined in Equation (23).

The following algorithm is used to construct the FGCI:

Algorithm 1.

For a given $\bar{y}_{i(1)}$, $s_{i(1)}^2$, and $n_{i(1)}$, where $i = 1, 2, ..., k$

For $g = 1$ to m, where m is number of generalized computations

Generate $\chi_{n_{i(1)}-1}^2$ from chi-squared distribution with $n_{i(1)} - 1$ degrees of freedom

Compute $R_{\sigma_i^2}$ from Equation (15)

Compute R_{μ_i} from Equation (16)

Compute $R_{\lambda_{p_i}}$ from Equation (18)

Compute $R_{Var(\hat{\mu}_i)}$ from Equation (19)

Compute $R_{Var(\hat{\sigma}_i^2)}$ from Equation (20)

Compute $R_{Var(\hat{\lambda}_{p_i})}$ from Equation (21)

Compute R_{λ_p} from Equation (22)

End g loop

Compute $R_{\lambda_p}(\alpha/2)$ and $R_{\lambda_p}(1-\alpha/2)$ from Equation (23)

Compute L_{FGCI} and U_{FGCI} from Equation (24)

Adjusted MOVER approach

Hasan & Krishnamoorthy (2018) proposed the confidence interval for λ_p. Let l_i and u_i be the lower and upper limits of the confidence interval for λ_{p_i}, where $i = 1, 2, ..., k$. Following Hasan & Krishnamoorthy (2018), the lower and upper limits of the confidence interval are given by

$$l_i = \bar{Y}_{i(1)} - t_{n_{i(1)}-1;1-\alpha}\left(z_{\hat{\eta}}\sqrt{n_{i(1)}}\right) \frac{S_{i(1)}}{\sqrt{n_{i(1)}}} \quad (25)$$

and

$$u_i = \bar{Y}_{i(1)} + t_{n_{i(1)}-1;1-\alpha}(z_{\hat{\eta}}\sqrt{n_{i(1)}})\frac{S_{i(1)}}{\sqrt{n_{i(1)}}}, \tag{26}$$

where $z_{\hat{\eta}}$ is the $100\hat{\eta}$ percentile of the standard normal distribution and $t_{n_{i(1)}-1;1-\alpha}(z_{\hat{\eta}}\sqrt{n_{i(1)}})$ denotes the qth quantile of the noncentral t distribution with $n_{i(1)} - 1$ degrees of freedom and the noncentrality parameter $z_{\hat{\eta}}\sqrt{n_{i(1)}}$.

Let $z_{\alpha/2}$ be the $(\alpha/2)$-th quantile of the standard normal distribution. According to Graybill & Deal (1959), the λ_p is weighted average of $\hat{\lambda}_{p_i}$ based on k individual samples. Therefore, the weighted average of λ_{p_i} is defined by

$$\hat{\lambda}_p = \sum_{i=1}^{k} \frac{\hat{\lambda}_{p_i}}{\widehat{Var}\left(\hat{\lambda}_{p_i}\right)} \bigg/ \sum_{i=1}^{k} \frac{1}{\widehat{Var}\left(\hat{\lambda}_{p_i}\right)}, \tag{27}$$

where

$$\hat{\lambda}_{p_i} = \bar{Y}_{i(1)} + \Phi^{-1}\left(\frac{p_i - \delta_i'}{1 - \delta_i'}\right)S_{i(1)} \tag{28}$$

and

$$\widehat{Var}\left(\hat{\lambda}_{p_i}\right) = \frac{1}{2}\left(\frac{\left(\hat{\lambda}_{p_i} - l_i\right)^2}{z_{\alpha/2}^2} + \frac{\left(u_i - \hat{\lambda}_{p_i}\right)^2}{z_{\alpha/2}^2}\right). \tag{29}$$

Thangjai & Niwitpong (2020a) proposed the concept of adjusted MOVER approach. The lower and upper limits of the confidence interval for the weighted average of λ_{p_i} based on adjusted MOVER approach are defined by

$$L_{\lambda.AM} = \hat{\lambda}_p - \sqrt{\sum_{i=1}^{k}\frac{(\hat{\lambda}_{p_i} - l_i)^2}{(\widehat{Var}(\hat{\lambda}_{p_{l_i}}))^2} \bigg/ \sum_{i=1}^{k}\frac{1}{(\widehat{Var}(\hat{\lambda}_{p_{l_i}}))^2}} \tag{30}$$

and

$$U_{\lambda.AM} = \hat{\lambda}_p + \sqrt{\sum_{i=1}^{k}\frac{(u_i - \hat{\lambda}_{p_i})^2}{(\widehat{Var}(\hat{\lambda}_{p_{u_i}}))^2} \bigg/ \sum_{i=1}^{k}\frac{1}{(\widehat{Var}(\hat{\lambda}_{p_{u_i}}))^2}}, \tag{31}$$

where

$$\widehat{Var}(\hat{\lambda}_{p_{l_i}}) = \frac{(\hat{\lambda}_{p_i} - l_i)^2}{z_{\alpha/2}^2} \tag{32}$$

and

$$\widehat{Var}(\hat{\lambda}_{p_{u_i}}) = \frac{(u_i - \hat{\lambda}_{p_i})^2}{z_{\alpha/2}^2}. \tag{33}$$

Substituting l_i is defined in Equation (25) and u_i is defined in Equation (26) back into Equations (30) - (31), the confidence interval for the weighted average of λ_{p_i} based on the adjusted MOVER approach is obtained.

Therefore, the $100(1-\alpha)\%$ two-sided confidence interval for the common percentile θ based on the adjusted MOVER approach is also obtained by

$$CI_{AM} = [L_{AM}, U_{AM}] = [\exp(L_{\lambda.AM}), \exp(U_{\lambda.AM})], \tag{34}$$

where $L_{\lambda.AM}$ and $U_{\lambda.AM}$ are defined in Equation (30) and Equation (31), respectively.

₂₄₄ **Bayesian approach**

₂₄₅ Here, the Bayesian approach is used to construct two confidence intervals for the common percentile
₂₄₆ of delta-lognormal distributions. First, the Bayesian confidence interval is constructed by using fiducial
₂₄₇ quantity. Second, the Bayesian confidence interval is constructed by using an approximate fiducial
₂₄₈ distribution.

₂₄₉

₂₅₀ Bayes (1763) introduced the Bayesian approach. The Bayesian approach uses the posterior distribution
₂₅₁ for constructing the Bayesian confidence interval. The posterior distribution is a conditional distribution
₂₅₂ and uses to make statements about the parameter.

₂₅₃

First, the Bayesian confidence interval based on fiducial quantity is considered. According to Thangjai,
Niwitpong & Niwitpong (2020b), the posterior distribution for σ_i^2 is inverse gamma distribution. It is
defined by

$$\sigma_i^2 | y_i \sim IG(\frac{n_{i(1)} - 1}{2}, \frac{(n_{i(1)} - 1)s_{i(1)}^2}{2}). \tag{35}$$

The conditional posterior distribution for $\hat{\mu}_i$ given σ_i^2 and y_i is the normal distribution. It is defined by

$$\mu_i | \sigma_i^2, y_i \sim N(\hat{\mu}_i, \frac{\sigma_i^2}{n_{i(1)}}), \tag{36}$$

₂₅₄ where $\hat{\mu}_i = \bar{y}_{i(1)}$ and σ_i^2 is defined in Equation (35).

₂₅₅

Let $B_{n_{i(0)} + 0.5, n_{i(1)} + 0.5}$ be the beta random variable with shape parameters $n_{i(0)} + 0.5$ and $n_{i(1)} + 0.5$.
Also, let $Q_{\delta_i'}$ be the probability distribution of the $B_{n_{i(0)} + 0.5, n_{i(1)} + 0.5}$ random variable. Suppose that

$$Q_{\eta_i} = \frac{p_i - Q_{\delta_i'}}{1 - Q_{\delta_i'}}, \tag{37}$$

₂₅₆ where $Q_{\delta_i'} = H^{-1}(V_i H(p_i; n_{i(0)} + 0.5, n_{i(1)} + 0.5); n_{i(0)} + 0.5, n_{i(1)} + 0.5)$, V_i denotes uniform$(0,1)$, and
₂₅₇ $H(p_i; n_{i(0)} + 0.5, n_{i(1)} + 0.5)$ denotes the beta distribution function with shape parameters $n_{i(0)} + 0.5$ and
₂₅₈ $n_{i(1)} + 0.5$.

₂₅₉

The posterior distribution of λ_{p_i} is defined by

$$\lambda_{p_i} = \mu_i + \frac{\sqrt{\sigma_i^2}}{\sqrt{n_{i(1)}}} \left(\frac{Z_i + \Phi^{-1}(Q_{\eta_i}) \sqrt{n_{i(1)}}}{\sqrt{U_{i(1)}}} \right), \tag{38}$$

₂₆₀ where Φ denotes the standard normal distribution function, $U_{i(1)}$ denotes a chi-squared distribution with
₂₆₁ $n_{i(1)} - 1$ degrees of freedom, and σ_i^2 and μ_i are defined in Equation (35) and Equation (36), respectively.

₂₆₂

₂₆₃ The variance of $\bar{Y}_{i(1)}$ is

$$
\begin{aligned}
Var\left(\bar{Y}_{i(1)}\right) &= (\exp(\mu_i))^2 * \left(\frac{\sigma_i^2}{n_{i(1)}} + 1 \right) * \left(\exp\left(\frac{(n_{i(1)} - 1)\sigma_i^2}{2(n_{i(1)} + 4)(n_{i(1)} - 1) + 3\sigma_i^2} \right) \right)^2 \\
&\quad * \left(\frac{\frac{2(n_{i(1)} - 1)\sigma_i^4}{n_{i(1)}}}{2(n_{i(1)} + 4)(n_{i(1)} - 1) + \frac{6\sigma_i^4}{n_{i(1)}}} + 1 \right) \\
&\quad - \left(\exp(\mu_i) * \exp\left(\frac{(n_{i(1)} - 1)\sigma_i^2}{2(n_{i(1)} + 4)(n_{i(1)} - 1) + 3\sigma_i^2} \right) \right)^2,
\end{aligned} \tag{39}
$$

₂₆₄ where σ_i^2 and μ_i are defined in Equation (35) and Equation (36), respectively.

₂₆₅

The variance of $S_{i(1)}^2$ is

$$Var\left(S_{i(1)}^2\right) = \left(\left(\frac{2\sigma_i^2}{n_{i(1)}}\right)\exp\left(4\mu_i + 2\sigma_i^2\right)\right) * \left(2\left(\exp\left(\sigma_i^2\right) - 1\right)^2 + \sigma_i^2\left(2\exp\left(\sigma_i^2\right) - 1\right)^2\right). \quad (40)$$

Therefore, the variance of $\hat{\lambda}_{p_i}$ is

$$Var(\hat{\lambda}_{p_i}) = \lambda_{p_i}^2 Var(\bar{Y}_{i(1)}) + z_p^2 Var(S_{i(1)}^2), \quad (41)$$

where z_p is the $100p$ percentile of the standard normal distribution and λ_{p_i}, $Var(\bar{Y}_{i(1)})$, and $Var(S_{i(1)}^2)$ are defined in Equations (38) - (40), respectively.

Therefore, the weighted average of λ_{p_i} is defined by

$$\lambda_p = \sum_{i=1}^k \frac{\lambda_{p_i}}{Var\left(\hat{\lambda}_{p_i}\right)} \bigg/ \sum_{i=1}^k \frac{1}{Var\left(\hat{\lambda}_{p_i}\right)}, \quad (42)$$

where λ_{p_i} and $Var(\hat{\lambda}_{p_i})$ are defined in Equations (38) and Equation (41), respectively.

According to Gelman et al. (2013), the highest posterior density interval is used to construct the Bayesian confidence interval. Therefore, the confidence interval for the weighted average of λ_{p_i} based on Bayesian approach using fiducial quantity are defined by

$$CI_{\lambda.BS1} = [L_{\lambda.BS1}, U_{\lambda.BS1}], \quad (43)$$

where $L_{\lambda.BS1}$ and $U_{\lambda.BS1}$ are the lower and upper limits of the shortest $100(1-\alpha)\%$ highest posterior density interval of λ_p, respectively.

Therefore, the $100(1-\alpha)\%$ two-sided confidence interval for the common percentile θ based on the Bayesian approach using fiducial quantity is also obtained by

$$CI_{BS1} = [L_{BS1}, U_{BS1}] = [\exp(L_{\lambda.BS1}), \exp(U_{\lambda.BS1})], \quad (44)$$

where $L_{\lambda.BS1}$ and $U_{\lambda.BS1}$ are defined in Equation (43).

The following algorithm is used to construct the Bayesian confidence interval using fiducial quantity:
Algorithm 2.
For a given $\bar{y}_{i(1)}$, $s_{i(1)}^2$, and $n_{i(1)}$, where $i = 1, 2, ..., k$
For $g = 1$ to m
Generate $\sigma_i^2 | y_i$ from Equation (35)
Generate $\mu_i | \sigma_i^2, y_i$ from Equation (36)
Compute Q_{η_i} from Equation (37)
Compute λ_{p_i} from Equation (38)
Compute $Var(\bar{Y}_{i(1)})$ from Equation (39)
Compute $Var(S_{i(1)}^2)$ from Equation (40)
Compute $Var(\hat{\lambda}_{p_i})$ from Equation (41)
Compute λ_p from Equation (42)
End g loop
Compute $L_{\lambda.BS1}$ and $U_{\lambda.BS1}$
Compute L_{BS1} and U_{BS1}

Second, the Bayesian confidence interval using an approximate fiducial distribution is considered. The posterior distribution of λ_{p_i} is defined by

$$\lambda_{p_i} = \mu_i + \frac{\sqrt{\sigma_i^2}}{\sqrt{n_{i(1)}}} t_{n_{i(1)}-1;1-\alpha}(z_{\hat{\eta}}\sqrt{n_{i(1)}}), \quad (45)$$

where σ_i^2 and μ_i are defined in Equation (35) and Equation (36), respectively, $t_{n_{i(1)}-1;1-\alpha}(z_{\hat{\eta}}\sqrt{n_{i(1)}})$ is the $(1-\alpha)$th quantile of the noncentral t distribution with $n_{i(1)}-1$ degrees of freedom and the noncentrality parameter $z_{\hat{\eta}}\sqrt{n_{i(1)}}$.

Therefore, the variance of $\hat{\lambda}_{p_i}$ is

$$Var(\hat{\lambda}_{p_i}) = \lambda_{p_i}^2 Var(\bar{Y}_{i(1)}) + z_p^2 Var(S_{i(1)}^2), \tag{46}$$

where z_p is the 100p percentile of the standard normal distribution and $Var(\bar{Y}_{i(1)})$, $Var(S_{i(1)}^2)$, and λ_{p_i} are defined in Equations (39), (40), and (45), respectively.

Therefore, the weighted average of λ_{p_i} is defined by

$$\lambda_p = \sum_{i=1}^{k} \frac{\lambda_{p_i}}{Var\left(\hat{\lambda}_{p_i}\right)} \bigg/ \sum_{i=1}^{k} \frac{1}{Var\left(\hat{\lambda}_{p_i}\right)}, \tag{47}$$

where λ_{p_i} and $Var(\hat{\lambda}_{p_i})$ are defined in Equations (45) and Equation (46), respectively.

Therefore, the confidence interval for the weighted average of λ_{p_i} based on Bayesian approach using an approximate fiducial distribution are defined by

$$CI_{\lambda.BS2} = [L_{\lambda.BS2}, U_{\lambda.BS2}], \tag{48}$$

where $L_{\lambda.BS2}$ and $U_{\lambda.BS2}$ are the lower and upper limits of the shortest $100(1-\alpha)\%$ highest posterior density interval of λ_p, respectively.

Therefore, the $100(1-\alpha)\%$ two-sided confidence interval for the common percentile θ based on the Bayesian approach using an approximate fiducial distribution is also obtained by

$$CI_{BS2} = [L_{BS2}, U_{BS2}] = [\exp(L_{\lambda.BS2}), \exp(U_{\lambda.BS2})], \tag{49}$$

where $L_{\lambda.BS2}$ and $U_{\lambda.BS2}$ are defined in Equation (48).

The following algorithm is used to construct the Bayesian confidence interval using an approximate fiducial distribution:

Algorithm 3

For a given $\bar{y}_{i(1)}$, $s_{i(1)}^2$, and $n_{i(1)}$, where $i = 1, 2, ..., k$

For $g = 1$ to m

Generate $\sigma_i^2|y_i$ from Equation (35)

Generate $\mu_i|\sigma_i^2, y_i$ from Equation (36)

Compute λ_{p_i} from Equation (45)

Compute $Var(\bar{Y}_{i(1)})$ from Equation (39)

Compute $Var(S_{i(1)}^2)$ from Equation (40)

Compute $Var(\hat{\lambda}_{p_i})$ from Equation (46)

Compute λ_p from Equation (47)

End g loop

Compute $L_{\lambda.BS2}$ and $U_{\lambda.BS2}$

Compute L_{BS2} and U_{BS2}

RESULTS

FGCI, adjusted MOVER, and two Bayesian approaches were used to construct four confidence intervals for the common percentile of delta-lognormal distributions denoted as CI_{FGCI}, CI_{AM}, and CI_{BS1} and CI_{BS2}, respectively. The performances of the confidence intervals were compared by computing their

326 coverage probabilities and average lengths. The coverage probability of the $100(1-\alpha)\%$ confidence level

327 is $c \pm z_{\alpha/2}\sqrt{\frac{c(1-c)}{M}}$, where c is the nominal confidence level, $z_{\alpha/2}$ is the $(\alpha/2)$-th quantile of a standard

328 normal distribution, and M is the number of simulation runs. At the 95% confidence level, the most

329 appropriate confidence interval will have a coverage probability in the range [0.9440,0.9560] with the

330 shortest average length. For the FGCI and Bayesian approaches, the critical value was evaluated for 1,000

331 samples. The simulation results were obtained from 5,000 runs.

332

333   The following algorithm is used to evaluate the coverage probability and average length:

334 **Algorithm 4.**

335 For a given $(n_1, n_2, ..., n_k)$, $(\mu_1, \mu_2, ..., \mu_k)$, $(\sigma_1^2, \sigma_2^2, ..., \sigma_k^2)$, $(\delta_1', \delta_2', ..., \delta_k')$ and θ

336 For $h = 1$ to M

337 Generate x_{ij} from $DLN(\mu_i, \sigma_i^2, \delta_i')$, where $i = 1, 2, ..., k$ and $j = 1, 2, ..., n_i$

338 Compute $y_{ij} = ln(x_{ij})$, where $i = 1, 2, ..., k$ and $j = 1, 2, ..., n_i$

339 Compute $\bar{y}_{i(1)}$, $s_{i(1)}^2$, and $n_{i(1)}$, where $i = 1, 2, ..., k$

340 Use Algorithm 1 with $m = 1,000$ to construct $CI_{FGCI(h)} = [L_{FGCI(h)}, U_{FGCI(h)}]$

341 Use Equation (34) to construct $CI_{AM(h)} = [L_{AM(h)}, U_{AM(h)}]$

342 Use Algorithm 2 with $m = 1,000$ to construct $CI_{BS1(h)} = [L_{BS1(h)}, U_{BS1(h)}]$

343 Use Algorithm 3 with $m = 1,000$ to construct $CI_{BS2(h)} = [L_{BS2(h)}, U_{BS2(h)}]$

344 If $[L_{(h)} \leqslant \theta \leqslant U_{(h)}]$, set $p_{(h)} = 1$; else set $p_{(h)} = 0$

345 Compute $U_{(h)} - L_{(h)}$

346 End h loop

347 Compute mean of $p_{(h)}$ defined by the coverage probability

348 Compute mean of $U_{(h)} - L_{(h)}$ defined by the average length

349

350   In this simulation study, the nominal confidence level was chosen as 0.95. The variables in the

351 simulation study were set as number of samples $k = 3$ or $k = 6$; population means $\mu_1 = \mu_2 = ... = \mu_k = 1$;

352 population variances $\sigma_1^2, \sigma_2^2, ..., \sigma_k^2$; the probabilities of obtaining zero observations $\delta_1', \delta_2', ..., \delta_k'$; and

353 sample sizes $n_1, n_2, ..., n_k$.

354   The performances of the proposed confidence intervals for $k = 3$ and $k = 6$ are given in Tables 1-2

355 and displayed in Figs. 1-6. For $k = 3$, the coverage probabilities of CI_{FGCI} were greater than the nominal

356 confidence level of 0.95 for all cases whereas those of CI_{AM} were less than 0.95 when the sample sizes

357 were small but close otherwise. For the Bayesian methods, the coverage probabilities of CI_{BS1} were

358 greater than 0.95 for some cases whereas those of CI_{BS2} were less than 0.95 for all cases. Meanwhile, the

359 average lengths of were shorter than those of CI_{FGCI}.

360   For $k = 6$, the performances of CI_{AM} were better than those of the others for small sample sizes, but

361 its coverage probabilities were equal to 1 for large sample sizes. Meanwhile, those of CI_{FGCI} and CI_{BS1}

362 were greater than the nominal confidence level of 0.95 for large sample sizes but the average lengths of

363 CI_{BS1} were shorter than those of CI_{FGCI}. Moreover, the coverage probabilities of CI_{BS2} were less than the

364 nominal confidence level of 0.95.

365   In Fig 1, the coverage probabilities of CI_{BS2} were smaller when the sample sizes are larger because its

366 average lengths were shorter which was effect to the proportion of the time that the interval contains the

367 true value. In addition, the prior distribution was effect to the coverage probabilities; see Yosboonruang,

368 Niwitpong & Niwitpong (2020). Moreover, in Fig 4, the average lengths of CI_{AM} were wider when the

369 sample sizes are larger because the confidence interval uses the concepts of the central limit theorem

370 and is based on the initial confidence interval for the single parameter. The initial confidence interval

371 was effect to the coverage probabilities and the average lengths; see Thangjai, Niwitpong & Niwitpong

372 (2020b).

373 **Empirical application**

374 The efficacies of the proposed confidence intervals are illustrated using real datasets. Beforehand, a Monte

375 Carlo simulation consisting of 1,000 repetitions was run to compute the FGCI and Bayesian confidence

376 intervals.

377   The datasets comprise rainfall data on 1 September 2021 for five regions in Thailand reported by

378 the Thai Meteorological Department. The data are reported in Table 3 and the statistics in Table 4. The

379 densities of these datasets are presented in Fig. 7. First, the possible distributions for the positive rainfall
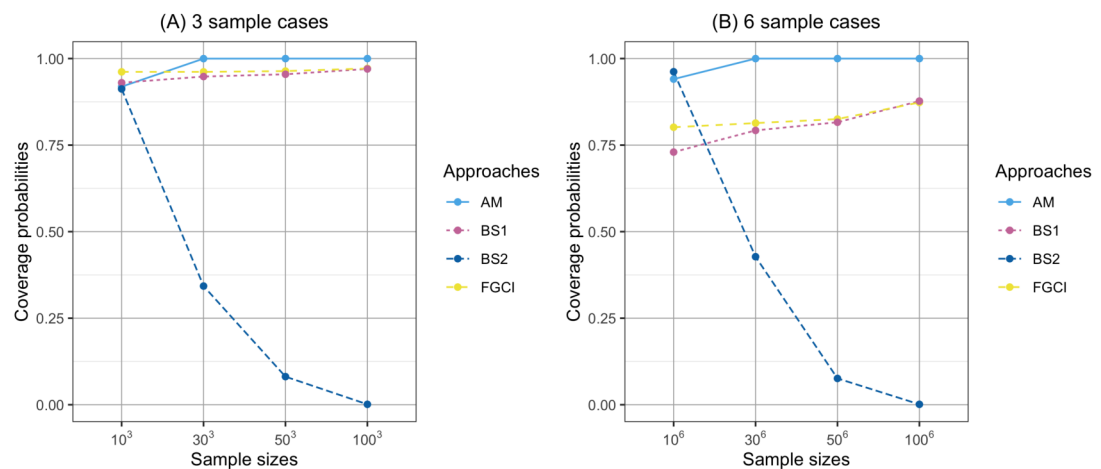
Figure 1. Comparison of the coverage probabilities of proposed approaches according to sample sizes.
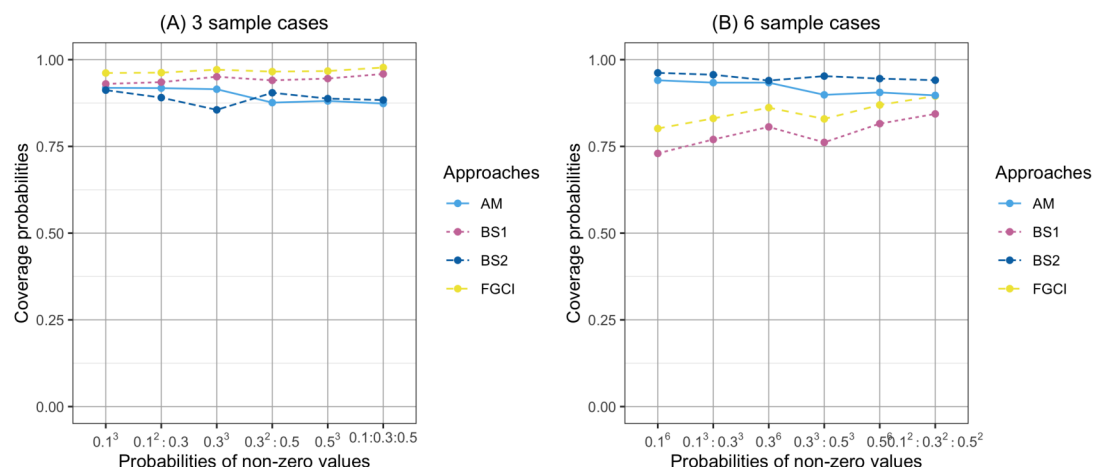
Figure 2. Comparison of the coverage probabilities of proposed approaches according to probabilities of non-zero values.

data were considered by applying the minimum Akaike information criterion (AIC), the results for which are reported in Table 5. It can be seen that the log-normal distribution fits the positive rainfall data for the northern, northeastern, and eastern regions of Thailand. Moreover, histograms of the rainfall data series and QQ-plots of the log-transformed rainfall data series in Figs. 8-9, respectively, follow normal distributions. Next, the zero values in the rainfall datasets fit binomial distributions, and so overall, the rainfall datasets follow delta-lognormal distributions.

The 95% two-sided confidence intervals for the common percentile of delta-lognormal distributions based on the four methods were $CI_{FGCI} = [5.7849, 86.7576]$ with an interval length of 80.9727, $CI_{AM} = [0.0347, 161.3430]$ with an interval length of 161.3083, $CI_{BS1} = [5.3282, 66.9045]$ with an interval length of 61.5763, and $CI_{BS2} = [23.5146, 397.8828]$ with an interval length of 374.3682. Thus, the results of the proposed approaches to construct the confidence intervals are in accordance with those from the simulation study for a small sample size. The Bayesian confidence interval based on fiducial quantity had the shortest average length.

In this paper, we are interested in the 95% confidence interval for the common percentile of rainfall data for the $p = 0.95$ percentile. The common percentile of rainfall data is weighted average of the percentiles for rainfall data of five regions. Generally, the p-th percentile is any number between 0 and 100. For $p = 0.95$, the p-th percentile is in range between 2.50 and 97.50. Therefore, the lower and upper limits of the confidence interval are the 2.50-th and 97.50-th percentiles of the common percentile for rainfall data. It can be confirmed that the lower and upper limits of the common percentile for rainfall
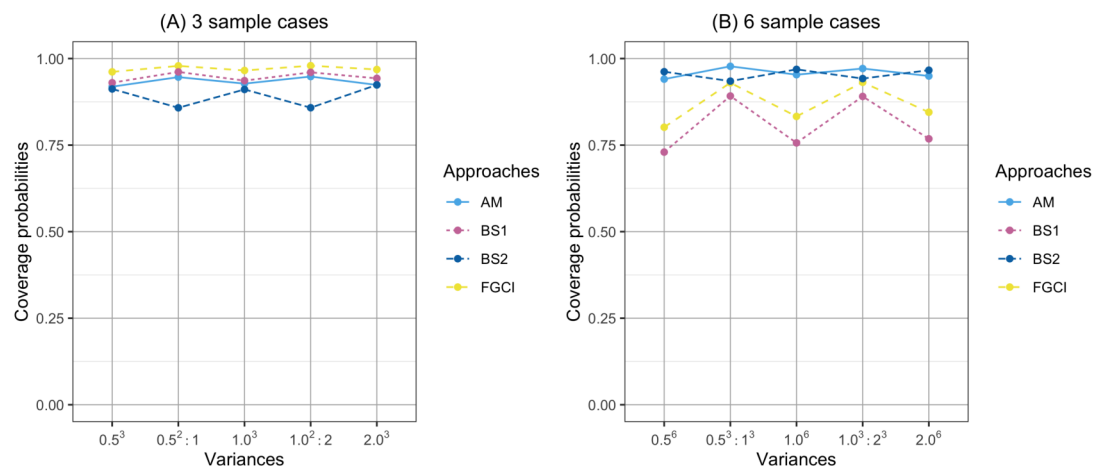
Figure 3. Comparison of the coverage probabilities of proposed approaches according to variance.
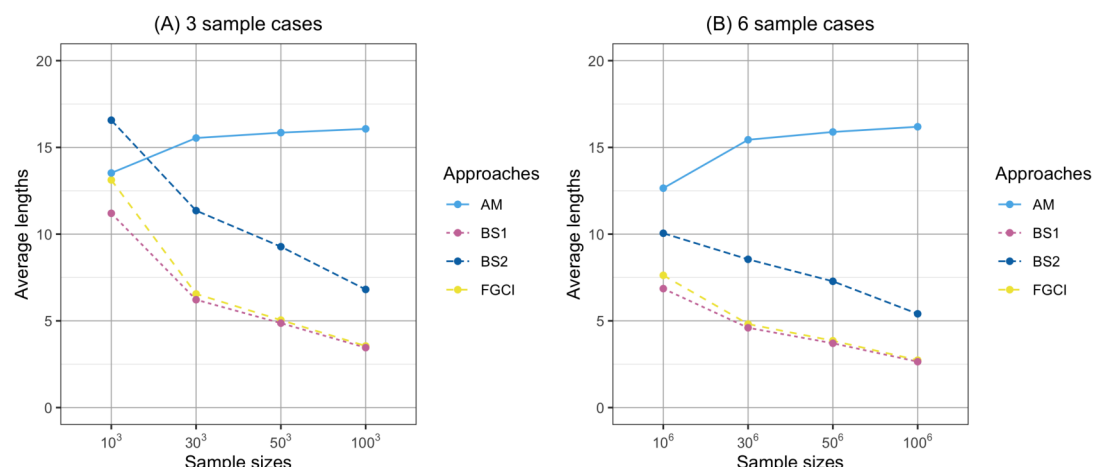
Figure 4. Comparison of the average lengths of proposed approaches according to sample sizes.

data will work. The confidence interval therefore is in range between the lower limit and the upper limit. In interpreting practice, it was supposed to have at least a 95% chance of covering the 95-th percentile. If the percentile is less than the lower limit, then we will have the observed 2.50 or fewer values in rainfall data that are below the 95-th percentile. If the percentile exceeds the upper limit, then we will have the observed 97.50 or more out of 100 values in rainfall data that are below the 95-th percentile.

DISCUSSION

This paper proposed the two Bayesian approaches using the fiducial quantity and the approximate fiducial distribution. The prior distributions for λ_{p_i} of two Bayesian approaches are difference. Then, the performances of the two Bayesian approaches are difference.

As a limitation of this paper, the FGCI approach can be used to construct the confidence interval for complex parameters, but the FGCI approach is based on the simulation techniques. Moreover, the numerical simulation is based on the maximum likelihood estimate only. The adjusted MOVER approach is easy to use the exact formula for constructing the confidence interval, but the adjusted MOVER approach requires initial confidence interval of single parameter. The Bayesian approach can be used to estimate the confidence interval for complex parameters, but the Bayesian approach is based on the simulation techniques. Moreover, the numerical simulation is based on the prior distribution.

For the sake of saving space, the simulation results for $k = 4$, $k = 5$, and $k > 6$ are not displayed. The results for $k = 4$ and $k = 5$ are similarly the results for $k = 3$. As the sample case increased, the results for
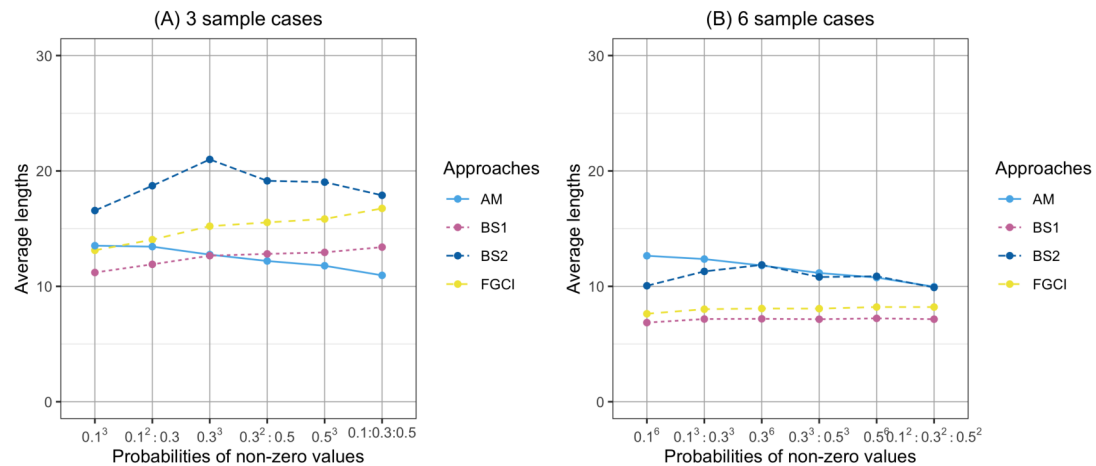
Figure 5. Comparison of the average lengths of proposed approaches according to probabilities of non-zero values.
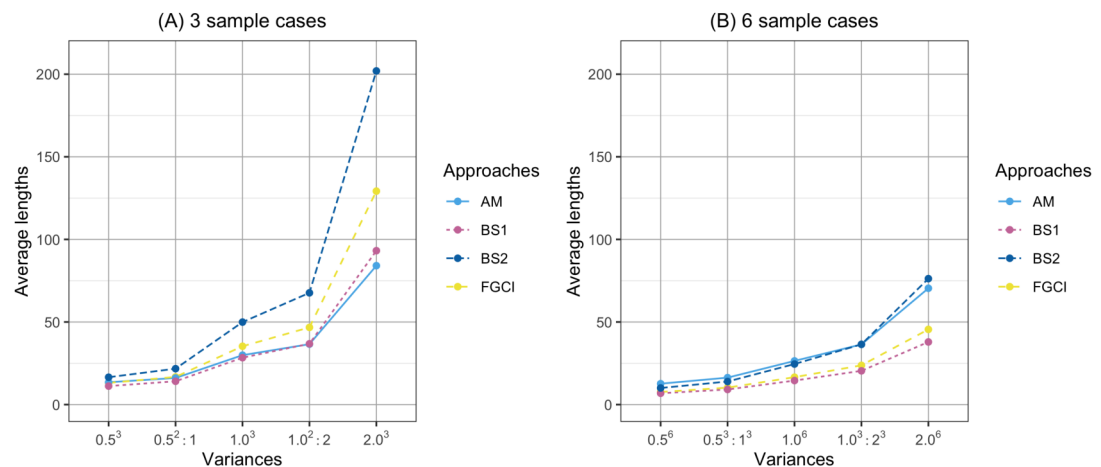
Figure 6. Comparison of the average lengths of proposed approaches according to variance.

$k > 6$ are similarly the results for $k = 6$.

Considering sample sizes, the performance of the proposed approaches when the sample size in each group is different are similarly the performance of the proposed approaches when the sample size in each group is equal.

The FGCI and Bayesian approaches were derived using a simulation technique whereas the adjusted MOVER approach was derived using formulas. The results in this investigation are similar to those of Harvey & van der Merwe (2012), Rao & D'Cunha (2016), Thangjai & Niwitpong (2020b), Thangjai, Niwitpong & Niwitpong (2021a), and Thangjai, Niwitpong & Niwitpong (2021b).

CONCLUSIONS

We provided confidence intervals for the common percentile of several delta-lognormal distributions using FGCI, adjusted MOVER, and two Bayesian approaches. The results indicate that CI_{BS1} was better than the others for $k = 3$ or $k = 6$. Overall, the Bayesian approach was superior to the classical approach for constructing confidence intervals for the common percentile of several delta-lognormal distributions. In future research, we will consider the statistical inference for percentiles of delta-lognormal distribution and other distributions.
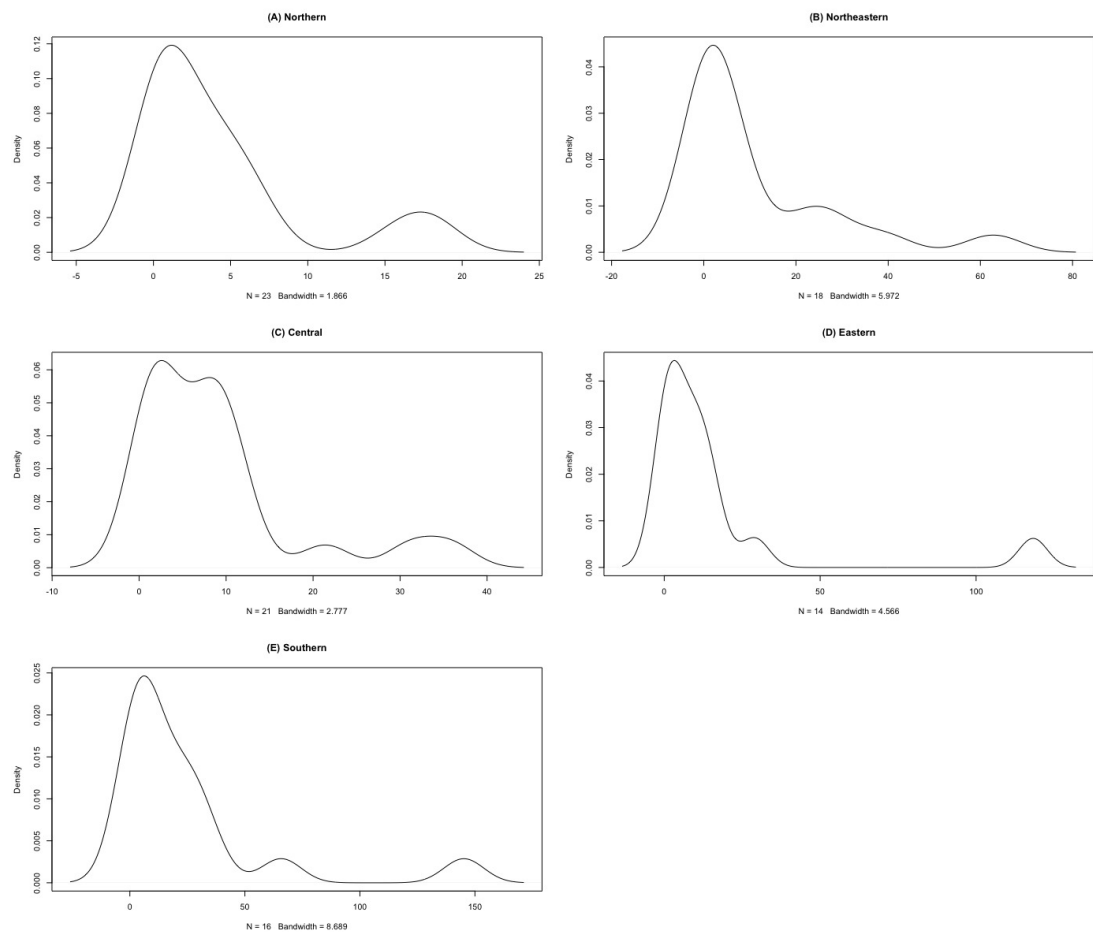
Figure 7. Densities of rainfall data of five regions.

Table 1. The coverage probabilities (CPs) and average lengths (ALs) of 95% two-sided confidence intervals for the common percentile of several delta-lognormal populations: 3 sample cases.

(n_1, n_2, n_3)	(μ_1, μ_2, μ_3)	$(\delta_1', \delta_2', \delta_3')$	$(\sigma_1^2, \sigma_2^2, \sigma_3^2)$	CP (AL)			
				CI_{FGCI}	CI_{AM}	CI_{BS1}	CI_{BS2}
$(10,10,10)$	$(1,1,1)$	$(0.1,0.1,0.1)$	$(0.5,0.5,0.5)$	0.9616	0.9188	0.9302	0.9122
				(13.1225)	(13.5253)	(11.1999)	(16.5684)
			$(0.5,0.5,1)$	0.9788	0.9464	0.9614	0.8578
				(16.7407)	(16.1035)	(14.1176)	(21.7400)
			$(1,1,1)$	0.9656	0.9276	0.9362	0.9108
				(35.3099)	(29.9111)	(28.3798)	(49.9308)
			$(1,1,2)$	0.9794	0.9480	0.9602	0.8580
				(46.7255)	(36.5878)	(36.8141)	(67.6506)
			$(2,2,2)$	0.9684	0.9238	0.9428	0.9240
				(129.2134)	(84.0922)	(93.1638)	(201.9722)
		$(0.1,0.1,0.3)$	$(0.5,0.5,0.5)$	0.9626	0.9180	0.9352	0.8906
				(14.0448)	(13.4411)	(11.9074)	(18.7175)
			$(0.5,0.5,1)$	0.9754	0.9248	0.9550	0.8696
				(16.9407)	(15.0689)	(14.2855)	(22.2965)
			$(1,1,1)$	0.9650	0.9104	0.9366	0.9036
				(36.3109)	(28.2836)	(28.9786)	(55.5862)
			$(1,1,2)$	0.9760	0.9252	0.9550	0.8694
				(47.6926)	(33.6305)	(37.6027)	(71.4143)
			$(2,2,2)$	0.9656	0.9140	0.9406	0.8912
				(148.9675)	(82.9091)	(103.9126)	(270.3032)
		$(0.3,0.3,0.3)$	$(0.5,0.5,0.5)$	0.9656	0.8762	0.9404	0.9046
				(15.5403)	(12.1970)	(12.8115)	(19.1430)
			$(0.5,0.5,1)$	0.9772	0.9066	0.9586	0.8540
				(20.0826)	(14.4529)	(16.1167)	(25.2621)
			$(1,1,1)$	0.9658	0.8752	0.9418	0.9110
				(42.2880)	(25.1633)	(31.9548)	(56.9812)
			$(1,1,2)$	0.9800	0.9082	0.9662	0.8656
				(59.9388)	(31.0398)	(43.3691)	(83.2374)
			$(2,2,2)$	0.9672	0.8722	0.9356	0.9114
				(190.4600)	(70.9535)	(118.5987)	(269.8711)
		$(0.3,0.3,0.5)$	$(0.5,0.5,0.5)$	0.9672	0.8810	0.9456	0.8878
				(15.8362)	(11.7858)	(12.9445)	(19.0324)
			$(0.5,0.5,1)$	0.9758	0.8934	0.9584	0.8794
				(20.2488)	(13.5859)	(16.2743)	(24.4542)
			$(1,1,1)$	0.9730	0.8826	0.9534	0.8912
				(43.8636)	(24.3271)	(32.7406)	(57.1125)
			$(1,1,2)$	0.9802	0.8916	0.9596	0.8790
				(60.3466)	(29.5326)	(43.3793)	(79.5503)
			$(2,2,2)$	0.9732	0.8810	0.9510	0.8938
				(197.5581)	(67.5715)	(122.5223)	(268.6405)
		$(0.5,0.5,0.5)$	$(0.5,0.5,0.5)$	0.9774	0.8736	0.9588	0.8836
				(16.7548)	(10.9530)	(13.3976)	(17.8895)
			$(0.5,0.5,1)$	0.9864	0.9016	0.9732	0.8486
				(21.9578)	(13.0428)	(17.0648)	(23.6756)
			$(1,1,1)$	0.9780	0.8732	0.9562	0.8874
				(48.3134)	(22.2962)	(34.3590)	(52.5244)
			$(1,1,2)$	0.9848	0.8948	0.9684	0.8584
				(70.4925)	(27.6249)	(47.5502)	(75.9134)
			$(2,2,2)$	0.9774	0.8676	0.9552	0.8978
				(227.3056)	(58.6553)	(129.4709)	(233.7485)

(n_1, n_2, n_3)	(μ_1, μ_2, μ_3)	$(\delta_1', \delta_2', \delta_3')$	$(\sigma_1^2, \sigma_2^2, \sigma_3^2)$	CP (AL)			
				CI_{FGCI}	CI_{AM}	CI_{BS1}	CI_{BS2}
		$(0.1, 0.3, 0.5)$	$(0.5, 0.5, 0.5)$	0.9712	0.9148	0.9508	0.8554
				(15.2138)	(12.7495)	(12.6556)	(20.9990)
			$(0.5, 0.5, 1)$	0.9744	0.9112	0.9568	0.8492
				(18.5054)	(14.1463)	(15.3719)	(25.5513)
			$(1, 1, 1)$	0.9738	0.9138	0.9522	0.8634
				(40.5824)	(26.4336)	(31.3253)	(65.7662)
			$(1, 1, 2)$	0.9758	0.9142	0.9598	0.8592
				(53.6772)	(31.1696)	(40.8956)	(85.5507)
			$(2, 2, 2)$	0.9726	0.9078	0.9466	0.8586
				(166.2144)	(74.6314)	(111.7168)	(316.6658)
$(30, 30, 30)$	$(1, 1, 1)$	$(0.1, 0.1, 0.1)$	$(0.5, 0.5, 0.5)$	0.9616	0.9998	0.9480	0.3428
				(6.5534)	(15.5421)	(6.2191)	(11.3560)
			$(0.5, 0.5, 1)$	0.9832	0.9994	0.9764	0.2838
				(7.7955)	(18.0345)	(7.3614)	(13.9841)
			$(1, 1, 1)$	0.9662	0.9999	0.9500	0.3958
				(14.7780)	(33.5906)	(13.9057)	(31.7637)
			$(1, 1, 2)$	0.9842	0.9996	0.9768	0.2916
				(18.1783)	(41.1211)	(16.9299)	(40.8851)
			$(2, 2, 2)$	0.9682	0.9996	0.9474	0.3946
				(41.9636)	(98.4243)	(38.5704)	(121.0134)
		$(0.1, 0.1, 0.3)$	$(0.5, 0.5, 0.5)$	0.9664	0.9992	0.9538	0.2796
				(6.6627)	(15.3912)	(6.3104)	(12.6293)
			$(0.5, 0.5, 1)$	0.9798	0.9996	0.9696	0.3076
				(7.7158)	(16.9017)	(7.2933)	(14.1194)
			$(1, 1, 1)$	0.9622	0.9994	0.9478	0.3154
				(14.7796)	(32.9862)	(13.8794)	(36.2047)
			$(1, 1, 2)$	0.9842	0.9994	0.9750	0.3334
				(18.0534)	(37.8567)	(16.8752)	(41.6387)
			$(2, 2, 2)$	0.9740	0.9996	0.9556	0.3324
				(41.3229)	(96.0415)	(38.0324)	(146.8337)
		$(0.3, 0.3, 0.3)$	$(0.5, 0.5, 0.5)$	0.9626	0.9984	0.9472	0.4062
				(6.6455)	(14.1889)	(6.2642)	(11.9336)
			$(0.5, 0.5, 1)$	0.9822	0.9996	0.9728	0.3346
				(7.8844)	(16.4172)	(7.3760)	(14.7705)
			$(1, 1, 1)$	0.9620	0.9978	0.9472	0.4338
				(14.5852)	(29.7677)	(13.5198)	(32.8589)
			$(1, 1, 2)$	0.9834	0.9992	0.9714	0.3410
				(17.9405)	(36.5177)	(16.5369)	(43.0495)
			$(2, 2, 2)$	0.9656	0.9984	0.9480	0.4668
				(40.0606)	(83.4089)	(36.2743)	(125.1631)
		$(0.3, 0.3, 0.5)$	$(0.5, 0.5, 0.5)$	0.9706	0.9992	0.9570	0.3560
				(6.6983)	(13.8889)	(6.2906)	(12.5125)
			$(0.5, 0.5, 1)$	0.9756	0.9972	0.9660	0.3978
				(7.7910)	(15.2157)	(7.3026)	(14.3137)
			$(1, 1, 1)$	0.9692	0.9992	0.9556	0.3772
				(14.5416)	(28.9139)	(13.4969)	(35.2043)
			$(1, 1, 2)$	0.9814	0.9986	0.9724	0.4040
				(17.9096)	(33.2614)	(16.5173)	(41.8378)
			$(2, 2, 2)$	0.9766	0.9992	0.9596	0.3980
				(39.5256)	(79.6347)	(35.6352)	(136.1955)

(n_1,n_2,n_3)	(μ_1,μ_2,μ_3)	$(\delta_1',\delta_2',\delta_3')$	$(\sigma_1^2,\sigma_2^2,\sigma_3^2)$	CP (AL)			
				CI_{FGCI}	CI_{AM}	CI_{BS1}	CI_{BS2}
		$(0.5,0.5,0.5)$	$(0.5,0.5,0.5)$	0.9776	0.9974	0.9678	0.4478
				(6.7086)	(12.7519)	(6.2497)	(11.3794)
			$(0.5,0.5,1)$	0.9876	0.9990	0.9818	0.3698
				(7.8981)	(14.6321)	(7.3269)	(13.9327)
			$(1,1,1)$	0.9808	0.9978	0.9704	0.4718
				(14.4210)	(25.9801)	(13.2412)	(30.2652)
			$(1,1,2)$	0.9906	0.9986	0.9856	0.3730
				(17.8024)	(31.4804)	(16.1841)	(39.4965)
			$(2,2,2)$	0.9822	0.9978	0.9694	0.4786
				(38.0542)	(67.9039)	(33.8151)	(106.6205)
		$(0.1,0.3,0.5)$	$(0.5,0.5,0.5)$	0.9742	0.9996	0.9646	0.1876
				(6.8272)	(14.8090)	(6.4405)	(14.7957)
			$(0.5,0.5,1)$	0.9818	0.9992	0.9720	0.2618
				(7.8849)	(16.0906)	(7.4282)	(16.3482)
			$(1,1,1)$	0.9764	0.9996	0.9590	0.2104
				(14.9332)	(31.3658)	(13.9415)	(44.6454)
			$(1,1,2)$	0.9812	0.9996	0.9710	0.2754
				(18.1263)	(35.2511)	(16.9290)	(50.0834)
			$(2,2,2)$	0.9764	0.9998	0.9650	0.2354
				(40.6140)	(88.0470)	(37.2159)	(189.3741)
$(50,50,50)$	$(1,1,1)$	$(0.1,0.1,0.1)$	$(0.5,0.5,0.5)$	0.9638	0.9999	0.9546	0.0812
				(5.0444)	(15.8510)	(4.8682)	(9.2761)
			$(0.5,0.5,1)$	0.9878	0.9999	0.9836	0.0626
				(5.9532)	(18.3695)	(5.7275)	(11.2863)
			$(1,1,1)$	0.9646	0.9999	0.9538	0.0978
				(11.3314)	(34.3475)	(10.8900)	(26.3688)
			$(1,1,2)$	0.9842	0.9999	0.9770	0.0764
				(13.5810)	(41.7624)	(13.0107)	(32.6945)
			$(2,2,2)$	0.9660	0.9999	0.9570	0.1064
				(31.0233)	(100.0403)	(29.5751)	(99.6549)
		$(0.1,0.1,0.3)$	$(0.5,0.5,0.5)$	0.9578	0.9999	0.9514	0.0614
				(5.1143)	(15.7165)	(4.9284)	(10.3754)
			$(0.5,0.5,1)$	0.9852	0.9999	0.9792	0.0848
				(5.8783)	(17.2641)	(5.6547)	(11.3551)
			$(1,1,1)$	0.9626	0.9999	0.9506	0.0690
				(11.3605)	(34.0661)	(10.9094)	(30.4236)
			$(1,1,2)$	0.9816	0.9999	0.9740	0.0922
				(13.4399)	(38.3581)	(12.8614)	(32.8323)
			$(2,2,2)$	0.9674	0.9999	0.9524	0.0748
				(30.8706)	(99.3191)	(29.4213)	(122.6326)
		$(0.3,0.3,0.3)$	$(0.5,0.5,0.5)$	0.9642	0.9999	0.9542	0.1258
				(5.0770)	(14.5207)	(4.8695)	(9.6186)
			$(0.5,0.5,1)$	0.9852	0.9998	0.9804	0.1042
				(5.9510)	(16.7797)	(5.6947)	(11.7019)
			$(1,1,1)$	0.9634	0.9999	0.9518	0.1432
				(11.0306)	(30.7406)	(10.5358)	(26.8617)
			$(1,1,2)$	0.9860	0.9999	0.9774	0.1090
				(13.2021)	(37.2641)	(12.5360)	(33.7078)
			$(2,2,2)$	0.9654	0.9999	0.9530	0.1632
				(28.8237)	(85.2569)	(27.2393)	(98.3914)

(n_1,n_2,n_3)	(μ_1,μ_2,μ_3)	$(\delta'_1,\delta'_2,\delta'_3)$	$(\sigma_1^2,\sigma_2^2,\sigma_3^2)$	CP (AL)			
				CI_{FGCI}	CI_{AM}	CI_{BS1}	CI_{BS2}
		$(0.3,0.3,0.5)$	$(0.5,0.5,0.5)$	0.9722 (5.1636)	0.9999 (14.3764)	0.9624 (4.9468)	0.0854 (10.4763)
			$(0.5,0.5,1)$	0.9824 (5.9178)	0.9999 (15.6579)	0.9758 (5.6638)	0.1360 (11.6016)
			$(1,1,1)$	0.9744 (10.9913)	0.9999 (29.9042)	0.9610 (10.4848)	0.1060 (29.3116)
			$(1,1,2)$	0.9828 (13.1756)	0.9999 (33.8248)	0.9758 (12.5288)	0.1372 (33.0561)
			$(2,2,2)$	0.9754 (28.6218)	0.9999 (83.3013)	0.9658 (26.9484)	0.1096 (112.8997)
		$(0.5,0.5,0.5)$	$(0.5,0.5,0.5)$	0.9806 (5.0797)	0.9999 (13.0450)	0.9738 (4.8474)	0.1624 (9.3196)
			$(0.5,0.5,1)$	0.9888 (5.9101)	0.9999 (14.9031)	0.9826 (5.6202)	0.1290 (11.2249)
			$(1,1,1)$	0.9800 (10.6122)	0.9998 (26.4904)	0.9690 (10.0587)	0.1740 (24.5042)
			$(1,1,2)$	0.9914 (12.7123)	0.9999 (31.7257)	0.9868 (11.9502)	0.1364 (30.8441)
			$(2,2,2)$	0.9832 (27.0649)	0.9998 (70.5521)	0.9746 (25.3041)	0.1872 (86.2946)
		$(0.1,0.3,0.5)$	$(0.5,0.5,0.5)$	0.9826 (5.2820)	0.9999 (15.2200)	0.9752 (5.0773)	0.0226 (12.6177)
			$(0.5,0.5,1)$	0.9836 (5.9733)	0.9999 (16.4098)	0.9782 (5.7396)	0.0502 (13.2880)
			$(1,1,1)$	0.9756 (11.4649)	0.9999 (32.4412)	0.9686 (10.9935)	0.0300 (38.9225)
			$(1,1,2)$	0.9826 (13.5286)	0.9999 (35.7961)	0.9764 (12.9186)	0.0622 (40.2835)
			$(2,2,2)$	0.9772 (29.9892)	0.9999 (91.7238)	0.9642 (28.5242)	0.0326 (168.0056)
$(100,100,100)$	$(1,1,1)$	$(0.1,0.1,0.1)$	$(0.5,0.5,0.5)$	0.9714 (3.5528)	0.9999 (16.0693)	0.9700 (3.4567)	0.0012 (6.8105)
			$(0.5,0.5,1)$	0.9862 (4.1673)	0.9999 (18.4836)	0.9810 (4.0644)	0.0022 (8.1855)
			$(1,1,1)$	0.9596 (8.0642)	0.9999 (34.8008)	0.9600 (7.8775)	0.0030 (20.0550)
			$(1,1,2)$	0.9880 (9.4937)	0.9999 (42.1608)	0.9826 (9.2431)	0.0008 (23.9587)
			$(2,2,2)$	0.9698 (22.0811)	0.9999 (101.6958)	0.9628 (21.4862)	0.0042 (77.4539)
		$(0.1,0.1,0.3)$	$(0.5,0.5,0.5)$	0.9724 (3.6095)	0.9999 (16.0508)	0.9690 (3.5168)	0.0002 (7.7891)
			$(0.5,0.5,1)$	0.9896 (4.1229)	0.9999 (17.4908)	0.9844 (4.0160)	0.0014 (8.2179)
			$(1,1,1)$	0.9726 (8.1324)	0.9999 (34.6864)	0.9684 (7.9376)	0.0012 (23.5548)
			$(1,1,2)$	0.9856 (9.4391)	0.9999 (39.1547)	0.9826 (9.1788)	0.0014 (23.8943)
			$(2,2,2)$	0.9730 (21.9251)	0.9999 (101.2034)	0.9684 (21.4158)	0.0020 (96.7689)

(n_1, n_2, n_3)	(μ_1, μ_2, μ_3)	$(\delta'_1, \delta'_2, \delta'_3)$	$(\sigma_1^2, \sigma_2^2, \sigma_3^2)$	CP (AL)			
				CI_{FGCI}	CI_{AM}	CI_{BS1}	CI_{BS2}
		$(0.3, 0.3, 0.3)$	$(0.5, 0.5, 0.5)$	0.9720	0.9999	0.9684	0.0040
				(3.5729)	(14.7932)	(3.4684)	(7.0743)
			$(0.5, 0.5, 1)$	0.9858	0.9999	0.9836	0.0056
				(4.1667)	(16.9502)	(4.0517)	(8.4757)
			$(1, 1, 1)$	0.9652	0.9999	0.9590	0.0068
				(7.7922)	(31.1248)	(7.5794)	(20.0571)
			$(1, 1, 2)$	0.9874	0.9999	0.9822	0.0044
				(9.1701)	(37.4998)	(8.9057)	(24.2793)
			$(2, 2, 2)$	0.9668	0.9999	0.9584	0.0070
				(20.1903)	(86.8276)	(19.5881)	(74.1374)
		$(0.3, 0.3, 0.5)$	$(0.5, 0.5, 0.5)$	0.9806	0.9999	0.9772	0.0012
				(3.6457)	(14.6436)	(3.5429)	(7.9609)
			$(0.5, 0.5, 1)$	0.9856	0.9999	0.9830	0.0060
				(4.1307)	(15.8826)	(4.0104)	(8.4596)
			$(1, 1, 1)$	0.9786	0.9999	0.9762	0.0024
				(7.8435)	(30.6015)	(7.6256)	(23.0574)
			$(1, 1, 2)$	0.9840	0.9999	0.9796	0.0056
				(9.0767)	(34.0380)	(8.8051)	(23.6508)
			$(2, 2, 2)$	0.9750	0.9999	0.9694	0.0040
				(20.0959)	(85.2629)	(19.5149)	(90.5855)
		$(0.5, 0.5, 0.5)$	$(0.5, 0.5, 0.5)$	0.9862	0.9999	0.9836	0.0112
				(3.5578)	(13.1718)	(3.4480)	(6.9213)
			$(0.5, 0.5, 1)$	0.9916	0.9999	0.9898	0.0098
				(4.1245)	(14.9820)	(3.9938)	(8.2568)
			$(1, 1, 1)$	0.9826	0.9999	0.9800	0.0120
				(7.4301)	(26.7038)	(7.2045)	(18.5641)
			$(1, 1, 2)$	0.9916	0.9999	0.9874	0.0102
				(8.6974)	(31.8035)	(8.3988)	(22.4537)
			$(2, 2, 2)$	0.9856	0.9999	0.9806	0.0130
				(18.2724)	(70.2128)	(17.6212)	(64.1559)
		$(0.1, 0.3, 0.5)$	$(0.5, 0.5, 0.5)$	0.9850	0.9999	0.9838	0.0002
				(3.7613)	(15.5088)	(3.6583)	(9.8258)
			$(0.5, 0.5, 1)$	0.9896	0.9999	0.9850	0.0008
				(4.1564)	(16.6099)	(4.0451)	(9.7186)
			$(1, 1, 1)$	0.9804	0.9999	0.9788	0.0004
				(8.2611)	(32.8864)	(8.0504)	(31.4164)
			$(1, 1, 2)$	0.9838	0.9999	0.9812	0.0012
				(9.4614)	(36.4256)	(9.2045)	(29.7488)
			$(2, 2, 2)$	0.9802	0.9999	0.9750	0.0004
				(21.6124)	(94.5200)	(21.1194)	(143.6208)

Table 2. The coverage probabilities and average lengths of 95% two-sided confidence intervals for the common percentile of several delta-lognormal populations: 6 sample cases.

$(n_1,n_2,n_3,n_4,n_5,n_6)$	$(\mu_1,\mu_2,\mu_3,\mu_4,\mu_5,\mu_6)$	$(\delta_1',\delta_2',\delta_3',\delta_4',\delta_5',\delta_6')$	$(\sigma_1^2,\sigma_2^2,\sigma_3^2,\sigma_4^2,\sigma_5^2,\sigma_6^2)$	CP (AL)			
				CI_{FGCI}	CI_{AM}	CI_{BS1}	CI_{BS2}
$(10,10,10,10,10,10)$	$(1,1,1,1,1,1)$	$(0.1,0.1,0.1,0.1,0.1,0.1)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.8016 (7.6250)	0.9406 (12.6488)	0.7298 (6.8578)	0.9620 (10.0509)
			$(0.5,0.5,0.5,1,1,1)$	0.9300 (10.2607)	0.9776 (16.3065)	0.8918 (9.1466)	0.9348 (13.9621)
			$(1,1,1,1,1,1)$	0.8328 (16.5917)	0.9534 (26.4428)	0.7564 (14.5405)	0.9688 (24.5432)
			$(1,1,1,2,2,2)$	0.9314 (23.7564)	0.9712 (36.4290)	0.8906 (20.4332)	0.9422 (36.4737)
			$(2,2,2,2,2,2)$	0.8450 (45.5142)	0.9496 (70.4158)	0.7682 (37.9084)	0.9664 (76.2348)
		$(0.1,0.1,0.1,0.3,0.3,0.3)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.8306 (8.0197)	0.9338 (12.3650)	0.7700 (7.1669)	0.9566 (11.2953)
			$(0.5,0.5,0.5,1,1,1)$	0.9064 (10.2536)	0.9494 (14.6196)	0.8652 (9.1805)	0.9466 (14.3067)
			$(1,1,1,1,1,1)$	0.8454 (16.9729)	0.9430 (25.0168)	0.7788 (14.8551)	0.9612 (28.0269)
			$(1,1,1,2,2,2)$	0.9172 (23.6133)	0.9500 (31.8925)	0.8754 (20.6296)	0.9462 (38.2905)
			$(2,2,2,2,2,2)$	0.8698 (47.5882)	0.9372 (66.9459)	0.7942 (39.1228)	0.9648 (95.2103)
		$(0.3,0.3,0.3,0.3,0.3,0.3)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.8292 (8.0671)	0.8986 (11.1569)	0.7616 (7.1500)	0.9526 (10.8082)
			$(0.5,0.5,0.5,1,1,1)$	0.9262 (10.8288)	0.9446 (14.3171)	0.8912 (9.5091)	0.9316 (15.1668)
			$(1,1,1,1,1,1)$	0.8450 (17.2150)	0.9026 (22.4168)	0.7812 (14.8647)	0.9578 (26.5081)
			$(1,1,1,2,2,2)$	0.9316 (25.0334)	0.9406 (30.8319)	0.8936 (20.9536)	0.9310 (40.4152)
			$(2,2,2,2,2,2)$	0.8696 (48.9337)	0.9102 (58.5179)	0.8010 (39.0391)	0.9598 (86.8973)
		$(0.3,0.3,0.3,0.5,0.5,0.5)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.8694 (8.2082)	0.9056 (10.7620)	0.8156 (7.2262)	0.9454 (10.8717)
			$(0.5,0.5,0.5,1,1,1)$	0.9082 (10.6453)	0.9132 (12.9390)	0.8642 (9.3519)	0.9414 (14.2133)
			$(1,1,1,1,1,1)$	0.8786 (17.1771)	0.9076 (21.1382)	0.8226 (14.6899)	0.9434 (25.9780)
			$(1,1,1,2,2,2)$	0.9248 (24.9900)	0.9186 (27.5973)	0.8838 (20.9123)	0.9364 (38.3552)
			$(2,2,2,2,2,2)$	0.8968 (48.8431)	0.9100 (53.4199)	0.8360 (38.1265)	0.9498 (84.5829)
		$(0.5,0.5,0.5,0.5,0.5,0.5)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.8952 (8.2055)	0.8970 (9.9677)	0.8436 (7.1538)	0.9408 (9.9022)
			$(0.5,0.5,0.5,1,1,1)$	0.9476 (11.0288)	0.9296 (12.6493)	0.9196 (9.4979)	0.9152 (13.6809)
			$(1,1,1,1,1,1)$	0.8942 (16.9730)	0.8856 (18.9134)	0.8432 (14.3020)	0.9466 (22.7060)
			$(1,1,1,2,2,2)$	0.9516 (25.2937)	0.9354 (26.0932)	0.9220 (20.7248)	0.9248 (34.8531)
			$(2,2,2,2,2,2)$	0.9090 (48.6057)	0.8974 (47.0657)	0.8518 (36.9784)	0.9478 (69.3067)
		$(0.1,0.1,0.3,0.3,0.5,0.5)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.8618 (8.0785)	0.9338 (11.8067)	0.8062 (7.1875)	0.9398 (11.8587)
			$(0.5,0.5,0.5,1,1,1)$	0.9074 (10.4975)	0.9450 (14.0510)	0.8684 (9.3552)	0.9362 (15.3534)
			$(1,1,1,1,1,1)$	0.8708 (17.0284)	0.9336 (23.6226)	0.8134 (14.7665)	0.9498 (29.7163)
			$(1,1,1,2,2,2)$	0.9086 (23.8516)	0.9372 (29.9712)	0.8658 (20.6328)	0.9400 (41.4774)
			$(2,2,2,2,2,2)$	0.8848 (47.6110)	0.9292 (62.2276)	0.8248 (38.6294)	0.9496 (101.9620)
$(30,30,30,30,30,30)$	$(1,1,1,1,1,1)$	$(0.1,0.1,0.1,0.1,0.1,0.1)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.8136 (4.8154)	0.9999 (15.4392)	0.7924 (4.6005)	0.4276 (8.5477)
			$(0.5,0.5,0.5,1,1,1)$	0.9566 (6.1127)	0.9999 (19.5638)	0.9432 (5.8366)	0.3178 (11.3839)
			$(1,1,1,1,1,1)$	0.7978 (10.1940)	0.9998 (33.0285)	0.7678 (9.7368)	0.5198 (22.2396)
			$(1,1,1,2,2,2)$	0.9566 (13.7028)	0.9999 (46.1774)	0.9408 (13.0098)	0.3356 (31.6191)
			$(2,2,2,2,2,2)$	0.8108 (25.8690)	0.9999 (94.2322)	0.7760 (24.5752)	0.5912 (73.8401)
		$(0.1,0.1,0.1,0.3,0.3,0.3)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.8222 (4.8871)	0.9999 (15.3067)	0.7992 (4.6439)	0.3026 (9.7968)
			$(0.5,0.5,0.5,1,1,1)$	0.9426 (6.0826)	0.9999 (17.8290)	0.9254 (5.7915)	0.3602 (11.6771)
			$(1,1,1,1,1,1)$	0.8142 (10.1200)	0.9999 (32.5466)	0.7898 (9.6468)	0.3886 (26.1704)
			$(1,1,1,2,2,2)$	0.9460 (13.4001)	0.9999 (40.1522)	0.9286 (12.7380)	0.4108 (31.9072)
			$(2,2,2,2,2,2)$	0.8304 (25.0569)	0.9999 (92.4834)	0.7912 (23.7630)	0.4350 (92.8136)

$(n_1,n_2,n_3,n_4,n_5,n_6)$	$(\mu_1,\mu_2,\mu_3,\mu_4,\mu_5,\mu_6)$	$(\delta'_1,\delta'_2,\delta'_3,\delta'_4,\delta'_5,\delta'_6)$	$(\sigma_1^2,\sigma_2^2,\sigma_3^2,\sigma_4^2,\sigma_5^2,\sigma_6^2)$	CP (AL)			
				CI_{FGCI}	CI_{AM}	CI_{BS1}	CI_{BS2}
		$(0.3,0.3,0.3,0.3,0.3,0.3)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.8066	0.9998	0.7786	0.4798
				(4.8037)	(14.2032)	(4.5502)	(8.9447)
			$(0.5,0.5,0.5,1,1,1)$	0.9442	0.9999	0.9282	0.3554
				(6.0678)	(17.9521)	(5.7493)	(11.9905)
			$(1,1,1,1,1,1)$	0.7986	0.9999	0.7630	0.5626
				(9.7316)	(29.5119)	(9.2288)	(22.7197)
			$(1,1,1,2,2,2)$	0.9494	0.9998	0.9282	0.3774
				(13.0084)	(40.9760)	(12.2616)	(32.8189)
			$(2,2,2,2,2,2)$	0.8380	0.9998	0.7972	0.6042
				(23.8306)	(81.3217)	(22.3862)	(75.2510)
		$(0.3,0.3,0.3,0.5,0.5,0.5)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.8732	0.9999	0.8478	0.3694
				(4.8236)	(13.8424)	(4.5534)	(9.5585)
			$(0.5,0.5,0.5,1,1,1)$	0.9384	0.9996	0.9208	0.4376
				(6.0583)	(16.1432)	(5.7323)	(11.7522)
			$(1,1,1,1,1,1)$	0.8742	0.9999	0.8426	0.4332
				(9.6368)	(28.4826)	(9.1113)	(24.5225)
			$(1,1,1,2,2,2)$	0.9448	0.9998	0.9234	0.4502
				(12.9321)	(35.2431)	(12.2181)	(31.4213)
			$(2,2,2,2,2,2)$	0.8852	0.9999	0.8526	0.4724
				(23.0537)	(77.7036)	(21.6017)	(82.8702)
		$(0.5,0.5,0.5,0.5,0.5,0.5)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.8842	0.9999	0.8598	0.5324
				(4.7101)	(12.6219)	(4.4268)	(8.3001)
			$(0.5,0.5,0.5,1,1,1)$	0.9674	0.9999	0.9548	0.3984
				(5.9720)	(15.9091)	(5.6081)	(11.1150)
			$(1,1,1,1,1,1)$	0.8932	0.9998	0.8646	0.5998
				(9.2881)	(25.5004)	(8.7411)	(20.1494)
			$(1,1,1,2,2,2)$	0.9688	0.9996	0.9558	0.4210
				(12.4083)	(34.7170)	(11.5961)	(28.9112)
			$(2,2,2,2,2,2)$	0.9084	0.9998	0.8784	0.6178
				(21.7684)	(66.3863)	(20.2199)	(62.2931)
		$(0.1,0.1,0.3,0.3,0.5,0.5)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.8712	0.9999	0.8524	0.2040
				(4.9587)	(14.9867)	(4.7059)	(11.0931)
			$(0.5,0.5,0.5,1,1,1)$	0.9378	0.9999	0.9246	0.2912
				(6.1725)	(17.2994)	(5.8622)	(13.0781)
			$(1,1,1,1,1,1)$	0.8688	0.9999	0.8436	0.2546
				(10.0836)	(31.5761)	(9.6026)	(30.5581)
			$(1,1,1,2,2,2)$	0.9418	0.9999	0.9214	0.3374
				(13.4034)	(38.5120)	(12.7487)	(37.3294)
			$(2,2,2,2,2,2)$	0.8832	0.9999	0.8506	0.2834
				(24.5153)	(89.6123)	(23.2187)	(114.9333)
$(50,50,50,50,50,50)$	$(1,1,1,1,1,1)$	$(0.1,0.1,0.1,0.1,0.1,0.1)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.8252	0.9999	0.8160	0.0760
				(3.8541)	(15.8903)	(3.7075)	(7.2803)
			$(0.5,0.5,0.5,1,1,1)$	0.9652	0.9999	0.9556	0.0696
				(4.9129)	(20.1920)	(4.7472)	(9.7267)
			$(1,1,1,1,1,1)$	0.8024	0.9999	0.7922	0.1286
				(8.3897)	(34.3204)	(8.1175)	(19.9112)
			$(1,1,1,2,2,2)$	0.9632	0.9999	0.9540	0.0850
				(10.9142)	(47.4026)	(10.5511)	(27.1045)
			$(2,2,2,2,2,2)$	0.8206	0.9999	0.7954	0.1518
				(21.6198)	(99.4624)	(20.9268)	(69.1200)
		$(0.1,0.1,0.1,0.3,0.3,0.3)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.8386	0.9999	0.8338	0.0434
				(3.9282)	(15.8730)	(3.7744)	(8.5329)
			$(0.5,0.5,0.5,1,1,1)$	0.9476	0.9999	0.9386	0.0852
				(4.8147)	(18.3732)	(4.6415)	(9.8208)
			$(1,1,1,1,1,1)$	0.8316	0.9999	0.8234	0.0648
				(8.3834)	(34.3113)	(8.1010)	(24.1798)
			$(1,1,1,2,2,2)$	0.9520	0.9999	0.9454	0.1002
				(10.7859)	(41.8454)	(10.4130)	(27.4038)
			$(2,2,2,2,2,2)$	0.8306	0.9999	0.8126	0.0860
				(21.0155)	(99.3153)	(20.3178)	(89.3190)
		$(0.3,0.3,0.3,0.3,0.3,0.3)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.8204	0.9999	0.8144	0.1090
				(3.8682)	(14.8042)	(3.7075)	(7.6852)
			$(0.5,0.5,0.5,1,1,1)$	0.9576	0.9999	0.9480	0.0946
				(4.8456)	(18.5610)	(4.6606)	(10.1607)
			$(1,1,1,1,1,1)$	0.8036	0.9999	0.7884	0.1670
				(8.0010)	(30.8982)	(7.7037)	(20.1601)
			$(1,1,1,2,2,2)$	0.9606	0.9999	0.9508	0.1088
				(10.4571)	(42.7048)	(10.0499)	(28.0026)
			$(2,2,2,2,2,2)$	0.8290	0.9999	0.8018	0.2020
				(19.6656)	(86.7010)	(18.9539)	(68.5778)
		$(0.3,0.3,0.3,0.5,0.5,0.5)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.8762	0.9999	0.8740	0.0820
				(3.8893)	(14.4091)	(3.7216)	(8.4659)
			$(0.5,0.5,0.5,1,1,1)$	0.9470	0.9999	0.9374	0.1240
				(4.7961)	(16.6455)	(4.6096)	(9.9949)
			$(1,1,1,1,1,1)$	0.8826	0.9999	0.8700	0.0966
				(7.9530)	(30.2705)	(7.6625)	(22.9065)
			$(1,1,1,2,2,2)$	0.9530	0.9999	0.9418	0.1488
				(10.3143)	(36.6303)	(9.9176)	(27.0717)
			$(2,2,2,2,2,2)$	0.8848	0.9999	0.8646	0.116
				(18.8334)	(83.0011)	(18.1105)	(79.5545)

$(n_1,n_2,n_3,n_4,n_5,n_6)$	$(\mu_1,\mu_2,\mu_3,\mu_4,\mu_5,\mu_6)$	$(\delta'_1,\delta'_2,\delta'_3,\delta'_4,\delta'_5,\delta'_6)$	$(\sigma_1^2,\sigma_2^2,\sigma_3^2,\sigma_4^2,\sigma_5^2,\sigma_6^2)$	CP (AL)			
				CI_{FGCI}	CI_{AM}	CI_{BS1}	CI_{BS2}
		$(0.5,0.5,0.5,0.5,0.5,0.5)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.9070 (3.8144)	0.9999 (13.1624)	0.8962 (3.6426)	0.1574 (7.2554)
			$(0.5,0.5,0.5,1,1,1)$	0.9786 (4.7384)	0.9999 (16.3421)	0.9720 (4.5340)	0.1226 (9.5195)
			$(1,1,1,1,1,1)$	0.8930 (7.5547)	0.9999 (26.6011)	0.8780 (7.2500)	0.2186 (18.0184)
			$(1,1,1,2,2,2)$	0.9754 (9.8074)	0.9999 (35.9742)	0.9672 (9.3638)	0.1400 (24.9016)
			$(2,2,2,2,2,2)$	0.9104 (17.6016)	0.9999 (70.1342)	0.8920 (16.8252)	0.2498 (56.8175)
		$(0.1,0.1,0.3,0.3,0.5,0.5)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.8938 (4.0160)	0.9999 (15.5456)	0.8886 (3.8493)	0.0200 (9.9117)
			$(0.5,0.5,0.5,1,1,1)$	0.9526 (4.8840)	0.9999 (17.7752)	0.9446 (4.6987)	0.0608 (11.1697)
			$(1,1,1,1,1,1)$	0.8756 (8.3704)	0.9999 (33.2824)	0.8678 (8.0893)	0.0316 (29.0916)
			$(1,1,1,2,2,2)$	0.9488 (10.7093)	0.9999 (39.7266)	0.9402 (10.3501)	0.0792 (31.9445)
			$(2,2,2,2,2,2)$	0.8808 (20.3156)	0.9999 (95.13447)	0.8704 (19.6846)	0.0376 (115.0963)
$(100,100,100,100,100,100)$	$(1,1,1,1,1,1)$	$(0.1,0.1,0.1,0.1,0.1,0.1)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.8732 (2.7329)	0.9999 (16.1904)	0.8772 (2.6471)	0.0012 (5.4062)
			$(0.5,0.5,0.5,1,1,1)$	0.9700 (3.5414)	0.9999 (20.3978)	0.9648 (3.4494)	0.0008 (7.2442)
			$(1,1,1,1,1,1)$	0.8348 (6.2650)	0.9999 (35.0941)	0.8354 (6.0971)	0.0030 (15.9937)
			$(1,1,1,2,2,2)$	0.9638 (8.0178)	0.9999 (48.2604)	0.9616 (7.8326)	0.0020 (20.8600)
			$(2,2,2,2,2,2)$	0.8170 (16.7047)	0.9999 (102.2348)	0.8160 (16.3612)	0.0022 (59.3653)
		$(0.1,0.1,0.1,0.3,0.3,0.3)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.8846 (2.8196)	0.9999 (16.3093)	0.8918 (2.7261)	0.0000 (6.5520)
			$(0.5,0.5,0.5,1,1,1)$	0.9660 (3.4680)	0.9999 (18.7847)	0.9618 (3.3805)	0.0010 (7.3270)
			$(1,1,1,1,1,1)$	0.8520 (6.2984)	0.9999 (35.2816)	0.8582 (6.1329)	0.0010 (19.9033)
			$(1,1,1,2,2,2)$	0.9616 (7.9279)	0.9999 (42.9625)	0.9600 (7.7340)	0.0028 (20.7974)
			$(2,2,2,2,2,2)$	0.8448 (16.3443)	0.9999 (103.2218)	0.8444 (16.0569)	0.0010 (79.6386)
		$(0.3,0.3,0.3,0.3,0.3,0.3)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.8578 (2.7683)	0.9999 (15.0435)	0.8664 (2.6748)	0.0026 (5.7390)
			$(0.5,0.5,0.5,1,1,1)$	0.9690 (3.5230)	0.9999 (18.8232)	0.9646 (3.4233)	0.0024 (7.6004)
			$(1,1,1,1,1,1)$	0.8214 (6.0201)	0.9999 (31.7049)	0.8286 (5.8552)	0.0072 (16.1664)
			$(1,1,1,2,2,2)$	0.9644 (7.6498)	0.9999 (43.1671)	0.9596 (7.4550)	0.0038 (21.2596)
			$(2,2,2,2,2,2)$	0.8132 (15.0719)	0.9999 (88.6894)	0.8148 (14.7550)	0.0082 (57.1714)
		$(0.3,0.3,0.3,0.5,0.5,0.5)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.9180 (2.8449)	0.9999 (14.8638)	0.9234 (2.7437)	0.0006 (6.7390)
			$(0.5,0.5,0.5,1,1,1)$	0.9618 (3.4498)	0.9999 (16.9168)	0.9598 (3.3505)	0.0038 (7.5390)
			$(1,1,1,1,1,1)$	0.8982 (6.0485)	0.9999 (31.1951)	0.9022 (5.8747)	0.0020 (19.4836)
			$(1,1,1,2,2,2)$	0.9620 (7.5600)	0.9999 (37.2542)	0.9538 (7.3573)	0.0082 (20.7136)
			$(2,2,2,2,2,2)$	0.8984 (14.6875)	0.9999 (86.9716)	0.8926 (14.3815)	0.0022 (73.0262)
		$(0.5,0.5,0.5,0.5,0.5,0.5)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.9250 (2.7656)	0.9999 (13.3827)	0.9244 (2.6605)	0.0094 (5.6144)
			$(0.5,0.5,0.5,1,1,1)$	0.9828 (3.4635)	0.9999 (16.5766)	0.9804 (3.3548)	0.0060 (7.3430)
			$(1,1,1,1,1,1)$	0.9070 (5.6762)	0.9999 (27.1235)	0.9082 (5.4975)	0.0114 (14.7226)
			$(1,1,1,2,2,2)$	0.9806 (7.2151)	0.9999 (36.3350)	0.9746 (7.0047)	0.0076 (19.4473)
			$(2,2,2,2,2,2)$	0.9242 (13.4330)	0.9999 (71.8551)	0.9154 (13.0897)	0.0130 (48.3645)
		$(0.1,0.1,0.3,0.3,0.5,0.5)$	$(0.5,0.5,0.5,0.5,0.5,0.5)$	0.9394 (2.9524)	0.9999 (16.0641)	0.9410 (2.8508)	0.0002 (8.0282)
			$(0.5,0.5,0.5,1,1,1)$	0.9658 (3.5098)	0.9999 (18.1987)	0.9632 (3.4133)	0.0010 (8.4494)
			$(1,1,1,1,1,1)$	0.9094 (6.4386)	0.9999 (34.4869)	0.9152 (6.2743)	0.0000 (25.4436)
			$(1,1,1,2,2,2)$	0.9642 (7.9464)	0.9999 (41.02513)	0.9590 (7.7511)	0.0006 (24.8286)
			$(2,2,2,2,2,2)$	0.9058 (16.2537)	0.9999 (100.0387)	0.9016 (15.9633)	0.0000 (111.3212)

Table 3. The rainfall data of five regions (mm).

Northern		Northeastern		Central		Eastern		Southern	
17.5	0.0	1.2	62.8	2.0	4.4	16.4	0.3	0.1	8.4
6.1	0.0	0.2	0.0	9.3	31.2	1.3	12.9	4.2	0.5
1.6	1.2	0.0	4.4	0.0	8.6	29.1	12.6	19.7	8.4
0.0	5.6	25.1	0.0	6.0	11.7	11.4	0.0	0.7	31.3
0.2	0.4	39.0	4.5	3.0	1.2	118.3	6.7	0.0	0.3
3.6	0.4	0.8	0.5	9.6	1.4	7.8	4.2	0.3	1.6
0.2	0.3	0.0	19.6	21.4	8.7	1.0	0.2	1.5	8.1
0.0	3.5	6.8	0.6	1.2	2.2	1.3		0.0	1.0
0.8	0.0	1.2	27.6	35.9	11.3			0.0	5.5
0.3	2.5	0.6	0.4	7.6	8.8			0.0	0.0
7.0	5.6	7.2	0.0	1.8	0.4			0.0	145.2
0.8	0.2	0.0	0.0					65.8	23.2
3.3	4.1	0.0	0.0					2.4	7.6
18.4	15.6	0.8	0.0					24.6	33.8
0.0								12.0	

Source: Thai Meteorological Department (https://www.tmd.go.th/climate/climate.php)

Table 4. Sample statistics of five regions.

Statistics	Northern	Northeastern	Central	Eastern	Southern
n_i	29	28	22	15	29
$n_{i(1)}$	23	18	21	14	16
$n_{i(0)}$	6	10	1	1	13
$\bar{y}_{i(1)}$	0.56	1.10	1.63	1.54	2.07
$s^2_{i(1)}$	2.28	3.26	1.38	3.21	3.66

Table 5. The AIC values of five regions.

Distribution	Northern	Northeastern	Central	Eastern	Southern
Normal	146.9695	156.6773	157.6655	138.4266	163.5237
Log-Normal	113.0194	115.0962	137.7288	102.1466	135.4856
Gamma	114.4763	118.5788	137.9854	104.0756	133.4562
Exponential	114.2356	124.2752	134.9935	106.5699	135.0211
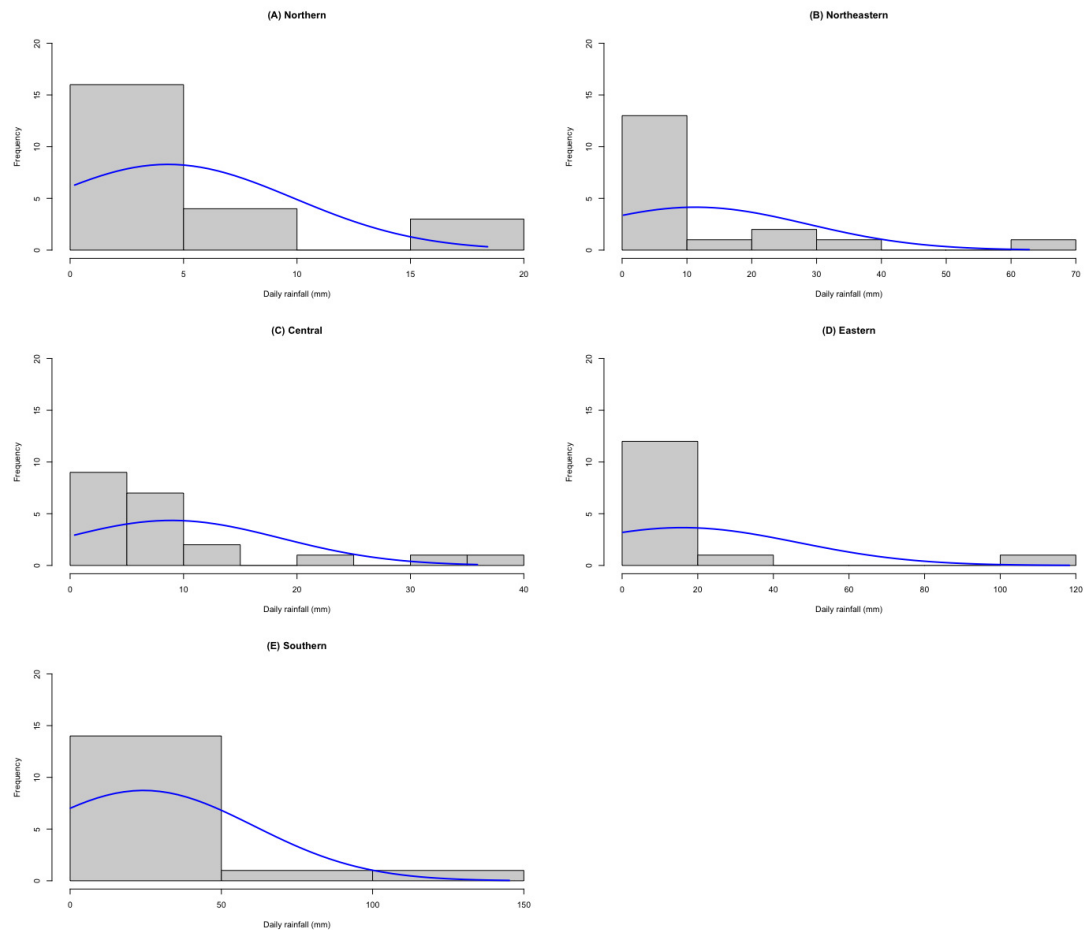
Figure 8. Histograms of rainfall data of five regions.
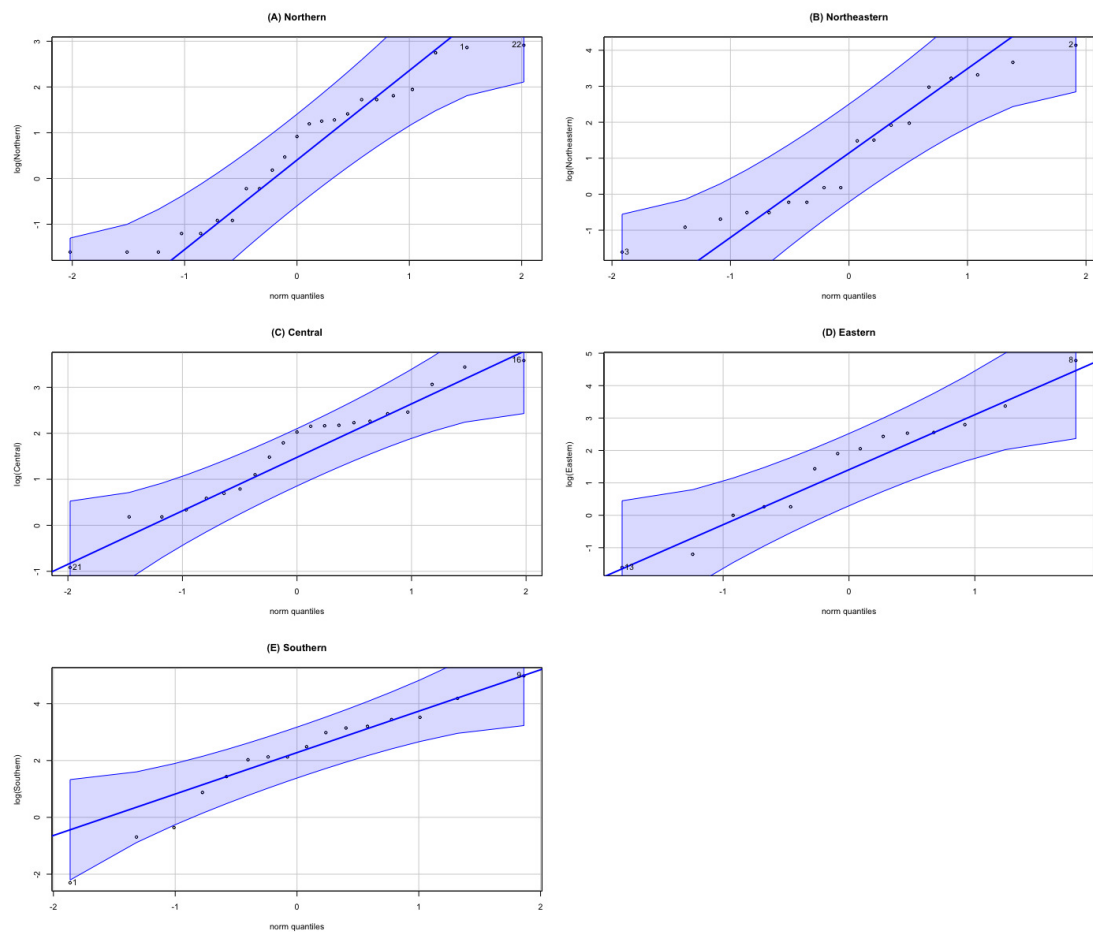
Figure 9. Normal QQ-plots of log-transformation rainfall data of five regions.

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