

CONTENTS

	Page
ABSTRACT IN THAI	I
ABSTRACT IN ENGLISH	II
ACKNOWLEDGEMENTS	III
CONTENTS	IV
LIST OF TABLES	VII
LIST OF FIGURES	VIII
CHAPTER	
I INTRODUCTION	1
1.1 Research Objective	3
1.2 Scope and Limitations	3
1.3 Research Procedure	4
1.4 Expected Result	4
II LITERATURE REVIEW	5
2.1 Probability Space	5
2.1.1 Sample Space	5
2.1.2 Event Space	6
2.1.3 Probability Measure	7
2.2 Conditional Probability	8
2.3 Independent Events	8
2.4 Classes of Probability Spaces	9
2.4.1 Discrete Probability Spaces	9
2.4.2 Continuous Probability Spaces	9
2.5 Random Variables	10
2.6 Expected Value and Variance	11
2.7 Bayesian Statistics	14

CONTENTS (Continued)

		Page
	2.7.1 Specification of the Prior	15
	2.7.2 Bayesian Estimator	15
	2.7.3 Loss Function and Risk Function	16
2.8	Wrapped Distributions	17
2.9	Distributions Related Wrapped Data	17
	2.9.1 Wrapped Binomial Distribution	18
	2.9.2 Wrapped Geometric Distribution	18
	2.9.3 Wrapped Poisson Distribution	18
	2.9.4 Wrapped Normal Distribution	19
	2.9.5 Wrapped Cauchy Distribution	19
	2.9.6 Wrapped Exponential Distribution	19
	2.9.7 Hurwitz Zeta Function	20
2.10	Related Research	21
III	RESEARCH METHODOLOGY	27
3.1	The Wrapped Exponential Distribution with an Uninformative Prior Distribution	27
3.2	The Wrapped Exponential Distribution with the Gamma Prior Distri- bution	28
IV	RESULTS AND DISCUSSION	31
4.1	Characterization and Estimation of the PWEU Distribution	31
	4.1.1 Moment Generating Function and Statistical Measures	31
	4.1.2 Bayesian Estimators and Risk Functions for the PWEU dis- tribution	35
4.2	Characterization and Estimation of the PWEU Distribution	38
	4.2.1 Moment Generating Function and Statistical Measures	38
	4.2.2 Bayesian Estimators and Risk Functions for the PWEU Dis- tribution	43

CONTENTS (Continued)

	Page
V CONCLUSION	47
REFERENCES	49
APPENDIX	
APPENDIX A APPLICATION OF PYTHON IN STATISTICAL ANALYSIS AND DISTRIBUTION MODELING	53
A.1 The Curves of the Posterior Probability Density Function	54
A.2 Moment Generating Function, Statistical Measures	57
A.3 Bayesian Estimators and Risk Functions	66
CURRICULUM VITAE	75

LIST OF TABLES

Table		Page
4.1	Table of Properties of PWEU and PWEU Distributions.	46

LIST OF FIGURES

Figure		Page
3.1	The curves of the posterior PDF of the PWEU distribution.	28
3.2	The curves of the PWEU PDF.	30
4.1	The curves of statistical measures for the PWEU distribution.	34
4.2	The curves of Bayesian estimator and risk minimization function for the PWEU distribution.	36
4.3	The curves of Bayesian estimator and risk minimization function for the PWEU distribution.	38
4.4	The curves of mean for the PWEU distribution.	39
4.5	The curves of variance for the PWEU distribution.	40
4.6	The curves of skewness for the PWEU distribution.	41
4.7	The curves of kurtosis for the PWEU distribution.	42
4.8	The curves of Bayesian estimator (under the SEL function) for the PWEU distribution.	43
4.9	The curves of risk minimization function (under the SEL function) for the PWEU distribution.	44
4.10	The curves of Bayesian estimator (under the PL function) for the PWEU distribution.	45
4.11	The curves of risk minimization function (under the PL function) for the PWEU distribution.	45