

**Theorem** The log logistic( $\lambda, \kappa$ ) distribution is a special case of the Lomax( $\lambda, \kappa$ ) distribution when  $\kappa = 1$ .

**Proof** Let the random variable  $X$  have the Lomax( $\lambda, \kappa$ ) distribution with probability density function

$$f_X(x) = \frac{\lambda\kappa}{(1 + \lambda x)^{\kappa+1}} \quad x > 0.$$

When  $\kappa = 1$ , this becomes

$$f(x) = \frac{\lambda}{[1 + \lambda x]^2} \quad x > 0,$$

which is the probability density function of the log logistic( $\lambda, \kappa$ ) distribution when  $\kappa = 1$ .

**APPL verification:** The APPL statements

```
kappa := 1;  
X := LomaxRV(kappa, lambda);  
Y := LogLogisticRV(lambda, kappa);
```

yield identical the functional forms

$$f(x) = \frac{\lambda}{[1 + (\lambda x)]^2} \quad x > 0$$

for the random variables  $X$  and  $Y$ , which verifies that the log logistic( $\lambda, \kappa$ ) distribution is a special case of the Lomax( $\lambda, \kappa$ ) distribution when  $\kappa = 1$ .