Abstract: The Generalized Gamma distribution is a “gifted” lifetime distribution that includes the Exponential and Gamma distributions as special cases. In statistical analyses, it is often important to measure the accuracy and precision of the resulting estimates. The goal of this study is to understand the relationship between Generalized Gamma distribution, Exponential and Gamma distributions (special cases). Moreover, using bootstrap procedure obtain confident intervals, and comparing the results of independent bootstrap samples, dependent bootstrap and classical methods such as normal approximation and Student-t.