

$$\frac{d \ln L(\lambda)}{d \lambda} = -n + \sum_{i=1}^n X_i \cdot \frac{1}{\lambda} = 0 \Rightarrow n \ln = \sum_{i=1}^n X_i \quad | : n$$

$$\Rightarrow \hat{\lambda} = \frac{\sum_{i=1}^n X_i}{n} = \bar{X} \rightarrow \begin{matrix} \text{MLE} \\ \text{MLE} \\ \text{MLE} \end{matrix}$$

1) $X \sim \exp(\theta)$ $f(x) = \theta e^{-\theta x}$

$$L(f(x)) = \prod_{i=1}^n \theta e^{-\theta x_i} = \theta e^{-\theta x_1} \cdot \theta e^{-\theta x_2} \cdot \dots \cdot \theta e^{-\theta x_n} = \theta^n e^{-\theta \sum_{i=1}^n x_i}$$

$$\ln(f(x)) = \ln \theta^n - \theta \sum_{i=1}^n x_i = n \ln \theta - \theta \sum_{i=1}^n x_i$$

$$\frac{d \ln L(f(x))}{d \theta} = n \cdot \frac{1}{\theta} - \sum_{i=1}^n x_i = 0 \Rightarrow \theta = \frac{n}{\sum_{i=1}^n x_i} = \frac{1}{\bar{X}} \rightarrow \begin{matrix} \text{MLE} \\ \text{MLE} \\ \text{MLE} \end{matrix}$$

$$\frac{1}{\bar{X}} = E(X) \Rightarrow \bar{X} = E(X)$$

2) $X \sim G(p)$

$$p(X=x) = p(1-p)^{x-1}$$

$$L(p) = \prod_{i=1}^n p(1-p)^{x_i-1} = p(1-p)^{x_1-1} \cdot p(1-p)^{x_2-1} \cdot \dots \cdot p(1-p)^{x_n-1} = p^n (1-p)^{\sum_{i=1}^n x_i - n}$$

$$\ln L(p) = \ln p^n + \ln (1-p)^{\sum_{i=1}^n x_i - n} = n \ln p + \left(\sum_{i=1}^n x_i - n \right) \ln (1-p)$$

$$\frac{d \ln L(p)}{d p} = \frac{n}{p} + \left(\sum_{i=1}^n x_i - n \right) \cdot \frac{-1}{(1-p)} = 0$$

$$n(1-p) - p \cdot \left(\sum_{i=1}^n x_i - n \right) = 0$$

$$n - np + np - p \cdot \left(\sum_{i=1}^n x_i - n \right) = 0$$