

Negative log likelihood of

$$f(x) = \begin{cases} \lambda e^{-\lambda x} & \text{for } x \geq 0 \\ 0 & \text{otherwise} \end{cases}$$

Calculate NLL:

1) loss function = $-\log f_{x_1} \dots x_n$

$$\sum_1^n \lambda e^{-\lambda x} = \lambda^n e^{-\lambda \sum_1^n x}$$

$$-\ln(\lambda^n e^{-\lambda \sum_1^n x}) = \ln(\lambda^n) + \ln e^{-\lambda \sum_1^n x}$$

$$-n \ln(\lambda) + \lambda \sum_1^n x \ln e = -n \ln(\lambda) + \lambda \sum_1^n x$$

$$\lambda \sum_1^n x - n \ln(\lambda)$$

2) Take derivative in terms of λ set result to

$$\frac{d}{d\lambda} \left(\lambda \sum_{i=1}^n x_i - n \ln(\lambda) \right) =$$

$$\sum_{i=1}^n x_i - \frac{n}{\lambda} = 0 = \sum_{i=1}^n x_i = \frac{n}{\lambda}$$

$$\lambda \sum_{i=1}^n x_i = n = 1 = \frac{n}{\sum_{i=1}^n x_i}$$

$$\lambda = \frac{n}{\sum_{i=1}^n x_i}$$