

$$\text{Poisson} = F(k, \lambda) = \frac{\lambda^k e^{-\lambda}}{k!}$$

$$\text{Normal} = F(\mu, \sigma, x) = \frac{1}{\sqrt{2\pi}\sigma^2} e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2}$$

Entonces

$$Li(\mu, \epsilon) = \frac{1}{n_i!} e^{-(\mu s_i + \epsilon b_i)} (\mu s_i + \epsilon b_i)^{n_i} \frac{1}{\sqrt{2\pi}\sigma^2} e^{-\frac{(\epsilon-1)^2}{2\sigma^2}}$$

$$Li(\mu, \epsilon) = \frac{1}{(n_i)!} e^{-(\mu s_i + \epsilon b_i)} (\mu s_i + \epsilon b_i)^{n_i} \frac{1}{\sqrt{2\pi}\sigma^2} e^{-\frac{(\epsilon-1)^2}{2\sigma^2}}$$

$$L(\mu, \epsilon) = \prod_{i=1}^N Li(\mu, \epsilon)$$

$$\ln(L) = \ln\left(\prod_{i=1}^N Li(\mu, \epsilon)\right) = \sum_{i=1}^N \ln(Li(\mu, \epsilon))$$

Entonces

$$\sum_{i=1}^N \left( \ln((n_i)!) - (\mu s_i + \epsilon b_i) + n_i \ln(\mu s_i + \epsilon b_i) - \frac{1}{2} \ln(2\pi\sigma^2) - \frac{(\epsilon-1)^2}{2\sigma^2} \right)$$

$$= -\sum_{i=1}^N \ln(n_i!) - \sum_{i=1}^N (\mu s_i + \epsilon b_i) + \sum_{i=1}^N n_i \ln(\mu s_i + \epsilon b_i) - \frac{1}{2} \ln(2\pi\sigma^2) N - \frac{N(\epsilon-1)^2}{2\sigma^2}$$

$$= -\sum_{i=1}^N \ln(n_i!) - \sum_{i=1}^N \mu s_i - \sum_{i=1}^N \epsilon b_i + \sum_{i=1}^N n_i \ln(\mu s_i + \epsilon b_i) - \frac{N}{2} \ln(2\pi\sigma^2) - \frac{N(\epsilon-1)^2}{2\sigma^2}$$

$$= -\sum_{i=1}^N \ln(n_i!) - \mu \sum_{i=1}^N s_i - \epsilon \sum_{i=1}^N b_i + \sum_{i=1}^N n_i \ln(\mu s_i + \epsilon b_i) - \frac{N}{2} \ln(2\pi\sigma^2) - \frac{N(\epsilon-1)^2}{2\sigma^2} = F$$

Entonces

$$\frac{\partial F}{\partial \mu} = -\sum_{i=1}^N s_i + \sum_{i=1}^N n_i \frac{1}{\mu s_i + \epsilon b_i} \cdot s_i = 0$$

$$\frac{\partial F}{\partial \epsilon} = -\sum_{i=1}^N b_i + \sum_{i=1}^N n_i \frac{1}{\mu s_i + \epsilon b_i} \cdot b_i - \frac{N}{2\sigma^2} (2)(\epsilon-1) = 0$$

Para el caso  $N=3$

$$\frac{\partial F}{\partial \mu} = -(S_1 + S_2 + S_3) + \frac{(n_1 S_1)}{\mu S_1 + \varepsilon b_1} + \frac{(n_2 S_2)}{\mu S_2 + \varepsilon b_2} + \frac{(n_3 S_3)}{\mu S_3 + \varepsilon b_3} = 0$$

$$\frac{\partial F}{\partial \varepsilon} = -(b_1 + b_2 + b_3) + \frac{(n_1 b_1)}{\mu S_1 + \varepsilon b_1} + \frac{(n_2 b_2)}{\mu S_2 + \varepsilon b_2} + \frac{(n_3 b_3)}{\mu S_3 + \varepsilon b_3} - \frac{N}{\sigma^2} (\varepsilon - 1) = 0$$

Entonces quedan estas ecuaciones implícitas en donde se despejan  $\mu$  y  $\varepsilon$  respectivamente.