

$$\frac{\frac{\theta_1}{\mathrm{e}}}{\theta_2} - \log(\theta_2)$$

$$\frac{\lambda - \ln\left(\frac{1}{\beta}\right)}{\mathrm{e}}$$

$$\text{expand}$$

$$\tag{1}$$

$$\beta \, \mathrm{e}^{\lambda}$$

$$\tag{2}$$

$$\psi := \frac{\frac{\theta_I}{\mathrm{e}}}{\theta_2} - \log(\theta_2)$$

$$\psi := \frac{\frac{\theta_I}{\mathrm{e}}}{\theta_2} - \ln(\theta_2)$$

$$\tag{3}$$

$$\psi_{dI} := \frac{\partial}{\partial \theta_1} \psi$$

$$\psi_{dI} := \frac{\frac{\theta_I}{\mathrm{e}}}{\theta_2}$$

$$\tag{4}$$

$$\psi_{d2} := \frac{\partial}{\partial \theta_2} \psi$$

$$\psi_{d2} := -\frac{\frac{\theta_I}{\mathrm{e}}}{\theta_2^2} - \frac{1}{\theta_2}$$

$$\tag{5}$$

$$\psi_{dI1} := \frac{\partial}{\partial \theta_I} \psi_{dI}$$

$$\psi_{dI1} := \frac{\frac{\theta_I}{\mathrm{e}}}{\theta_2}$$

$$\tag{6}$$

$$\psi_{dI2} := \frac{\partial}{\partial \theta_2} \psi_{dI}$$

$$\psi_{dI2} := -\frac{\frac{\theta_I}{\mathrm{e}}}{\theta_2^2}$$

$$\tag{7}$$

$$\psi_{d22} := \frac{\partial}{\partial \theta_2} \psi_{d2}$$

$$\psi_{d22} := \frac{2 \, e^{\theta_1}}{\theta_2^3} + \frac{1}{\theta_2^2}$$
(8)

$$\text{expand}\left(\text{subs}\left(\left[\theta_1 = \log\left(\frac{\lambda}{\beta}\right), \theta_2 = \frac{1}{\beta}\right], \psi_{d11}\right)\right)$$

$$\lambda$$
(9)

$$\text{expand}\left(\text{subs}\left(\left[\theta_1 = \log\left(\frac{\lambda}{\beta}\right), \theta_2 = \frac{1}{\beta}\right], \psi_{d12}\right)\right)$$

$$-\lambda \, \beta$$
(10)

$$\text{expand}\left(\text{subs}\left(\left[\theta_1 = \log\left(\frac{\lambda}{\beta}\right), \theta_2 = \frac{1}{\beta}\right], \psi_{d22}\right)\right)$$

$$2 \, \lambda \, \beta^2 + \beta^2$$
(11)

$$\text{subs}\left(\left[\theta_1 = \log\left(\frac{\lambda}{\beta}\right), \theta_2 = \frac{1}{\beta}\right], \%\right)$$

$$\psi$$

$$\frac{e^{\theta_1}}{\theta_2} - \ln(\theta_2)$$
(12)

$$\xrightarrow{\text{differentiate w.r.t. theta_2}}$$

$$-\frac{e^{\theta_1}}{\theta_2^2} - \frac{1}{\theta_2}$$
(13)

$$\text{subs}\left(\left[\theta_1 = \log\left(\frac{\lambda}{\beta}\right), \theta_2 = \frac{1}{\beta}\right], \%\right)$$

$$-\beta \, \lambda - \beta$$
(14)

$$\frac{e^{\theta_1}}{\theta_2}$$

$$\lambda$$
(15)

$$-\frac{e^{\theta_1}}{\theta_2^2}-\frac{1}{\theta_2} \qquad \qquad \qquad -\lambda \beta -\beta \qquad \qquad \qquad (16)$$

restart;

$$sx=\frac{e^{\theta_1}}{\theta_2} \qquad \qquad \qquad sx=\frac{e^{\theta_1}}{\theta_2} \qquad \qquad \qquad (17)$$

$$\xrightarrow{\text{solve for theta_1}} \qquad \qquad \qquad \left[\left[\theta_1=\ln\left(sx\,\theta_2\right)\right]\right] \qquad \qquad \qquad (18)$$

$$\theta_{1s}:=\ln\left(sx\,\theta_2\right) \qquad \qquad \qquad \theta_{1s}:=\ln\left(sx\,\theta_2\right) \qquad \qquad \qquad (19)$$

$$sy=\frac{e^{\theta_{1s}}}{\theta_2^2}+\frac{1}{\theta_2} \qquad \qquad \qquad sy=\frac{sx}{\theta_2}+\frac{1}{\theta_2} \qquad \qquad \qquad (20)$$

$$\xrightarrow{\text{solve for theta_2}} \qquad \qquad \qquad \left[\left[\theta_2=\frac{sx+1}{sy}\right]\right] \qquad \qquad \qquad (21)$$

$$\theta_{2s}:=\frac{sx+1}{sy} \qquad \qquad \qquad \theta_{2s}:=\frac{sx+1}{sy} \qquad \qquad \qquad (22)$$

$$\theta_{1ss}:=\ln\left(sx\cdot\theta_{2s}\right) \qquad \qquad \qquad \theta_{1ss}:=\ln\left(\frac{sx\,(sx+1)}{sy}\right) \qquad \qquad \qquad (23)$$

$$i_n:=n\cdot\left[\begin{array}{cc}\Psi_{d11}&\Psi_{d12}\\\Psi_{d12}&\Psi_{d22}\end{array}\right]$$

$$i_n := \begin{bmatrix} \frac{n\,e^{\theta_I}}{\theta_2} & -\frac{n\,e^{\theta_I}}{\theta_2^2} \\ -\frac{n\,e^{\theta_I}}{\theta_2^2} & n\left(\frac{2\,e^{\theta_I}}{\theta_2^3} + \frac{1}{\theta_2^2}\right) \end{bmatrix} \tag{24}$$

$$\begin{aligned} &with(linalg): \\ iinv_n &:= i_n^{-1} \end{aligned}$$

$$iinv_n := \begin{bmatrix} \frac{\left(2\,e^{\theta_I} + \theta_2\right)\theta_2}{n\,e^{\theta_I}\left(e^{\theta_I} + \theta_2\right)} & \frac{\theta_2^2}{n\left(e^{\theta_I} + \theta_2\right)} \\ \frac{\theta_2^2}{n\left(e^{\theta_I} + \theta_2\right)} & \frac{\theta_2^3}{n\left(e^{\theta_I} + \theta_2\right)} \end{bmatrix} \tag{25}$$

$$\phi := \begin{bmatrix} \frac{e^{\theta_1}}{\theta_2} \\ \frac{1}{\theta_2} \end{bmatrix}$$

$$\phi := \begin{bmatrix} \frac{e^{\theta_I}}{\theta_2} \\ \frac{1}{\theta_2} \end{bmatrix} \tag{26}$$

$$\phi_{dl} := \frac{\partial}{\partial \theta_1} \phi$$

$$\phi_{dl} := \begin{bmatrix} \frac{e^{\theta_I}}{\theta_2} \\ 0 \end{bmatrix} \tag{27}$$

$$\phi_{d2} := \frac{\partial}{\partial \theta_2} \phi$$

$$\phi_{d2} := \begin{bmatrix} \frac{\theta_1}{e} \\ -\frac{1}{\theta_2^2} \end{bmatrix} \tag{28}$$

$$Dphi := \begin{bmatrix} \frac{\theta_1}{e} & -\frac{1}{\theta_2^2} \\ 0 & -\frac{1}{\theta_2^2} \end{bmatrix}$$

$$Dphi := \begin{bmatrix} \frac{\theta_1}{e} & -\frac{1}{\theta_2^2} \\ 0 & -\frac{1}{\theta_2^2} \end{bmatrix} \tag{29}$$

$$Vari := simplify(Dphi \cdot iinv_n \cdot transpose(Dphi))$$

$$Vari := \begin{bmatrix} \frac{\theta_1}{n e} & 0 \\ 0 & \frac{1}{\theta_2 n (e^{\theta_1} + \theta_2)} \end{bmatrix} \tag{30}$$

$$simplify\left(subs\left(\left[\theta_1 = \log\left(\frac{\lambda}{\beta}\right), \theta_2 = \frac{1}{\beta}\right], Vari\right)\right) \tag{31}$$

$$\begin{bmatrix} \frac{\lambda}{n} & 0 \\ 0 & \frac{\beta^2}{n (\lambda + 1)} \end{bmatrix}$$

restart;

$$\begin{aligned}
sumsum &:= \sum_{i=1}^n \left(x[i] - \frac{e^\beta}{\beta} + \frac{e^\beta}{\beta^2} + \frac{1}{\beta} - y[i] \right) \\
sumsum &:= -\frac{n e^\beta}{\beta} + \frac{n e^\beta}{\beta^2} + \frac{n}{\beta} + \sum_{i=1}^n (x_i - y_i)
\end{aligned} \tag{32}$$

$$\begin{aligned}
sumsum_2 &:= -\frac{n e^\beta}{\beta} + \frac{n e^\beta}{\beta^2} + \frac{n}{\beta} + sd \\
sumsum_2 &:= -\frac{n e^\beta}{\beta} + \frac{n e^\beta}{\beta^2} + \frac{n}{\beta} + sd
\end{aligned} \tag{33}$$

$$\begin{aligned}
&solve(sumsum_2=0, \beta) \\
&RootOf(-e^Z n_Z + _Z^2 sd + e^Z n + _Z n)
\end{aligned} \tag{34}$$

`assume(beta > 0)`
`solve(sumsum=0, beta)`
Warning, solve may be ignoring assumptions on the input variables.

$$RootOf\left(-e^Z n_Z + _Z^2 \left(\sum_{i=1}^n x_i\right) - _Z^2 \left(\sum_{i=1}^n y_i\right) + e^Z n + _Z n\right) \tag{35}$$