

```

library(mvtnorm)

library(micEcon)

# calculate mle of binomial distribution -
calculate_binom_mle <- function(sample) {
  # calculate negative log likelihood
  nll <- function(data, n, p) {
    -sum(dbinom(x=data, size=n, prob=p, log=TRUE))
  }

  mle = optim(par = c(p = 0.5), n = 10, fn = nll, data = sample, method = "BFGS")
  return(mle)
}

# calculate MLE of multivariate distribution
calculate_multivariate_mle <- function(sample) {
  # calculate negative log likelihood
  nll <- function(par, data) {
    mu = c(par[1], par[2])
    #print(mu)

    sigma = matrix(c(par[3], par[4], par[5], par[6]), 2, 2)
    sigma[lower.tri(sigma)] = t(sigma)[lower.tri(sigma)]
    #print(sigma)

    -sum(dmvnorm(x = data, mu, sigma, log = TRUE))
  }

  mle = optim(par = c(mu = c(2,2), sigma = matrix(c(2,2,2,2), 2, 2)), fn = nll, data = sample, method = "SANN")
  return(mle)
}

# calculate mle of multinomial distribution -

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calculate_multinom_mle <- function(sample) {
  # calculate negative log likelihood
  nll <- function(parameters, data) {

    p = parameters
    # cat("p",p)
    #-sum(dmultinom(x=data[,1], size=NULL, prob=p, log=TRUE))

    -sum(apply(X = data,MARGIN = 2,FUN = dmultinom,size =1, prob = p, log = TRUE))
  }
  len = nrow(sample)
  mle = optim(par <- rep(1/len,len), fn = nll, data = sample, method = "L-BFGS-B",
    lower = rep(0.0000000001,len),upper = rep(1,len))
  return(mle)
}

```

```

# calculate mle of geometric
calculate_geometric_mle <- function(sample) {
  nll <- function(parameters, data) {
    prob = parameters[1]
    -sum(dgeom(x=data, prob=prob, log=TRUE))
  }

  mle = optim(par = c(prob=0.4), fn=nll, data=sample,
    control = list(parscale = c(prob=0.4)))
  return(mle)
}

```

```

# calculate mle of poisson
calculate_poisson_mle <- function(sample) {

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```

nll <- function(parameters, data) {
  lambda = parameters[1]
  -sum(dpois(x = data, lambda = lambda, log=TRUE))
}

```

```

mle = optim(par = c(lambda=8), fn = nll, data = sample,
  control = list(parscale = c(lambda = 8)))
return(mle)
}

```

calculate one step of poisson

```
onestep_pois <- function(sample, m, repton = 100)
```

```
{
```

```
  #mean of sample poisson distribution
```

```
  x_mean <- mean(sample)
```

```
  for(i in 1:repton)
```

```
  {
```

```
    #log-likelihood of PDF of poisson
```

```
    lglik <- expression(log((exp(-m)*(m^(sample))/factorial(sample))))
```

```
    #First partial derivative of log-likelihood wrt mu
```

```
    f_derv <- D(lglik, "m")
```

```
    frst_derv <- eval(f_derv)
```

```
    #Second partial derivative of log-likelihood wrt mu
```

```
    s_derv <- D(f_derv, "m")
```

```
    sec_derv <- eval(s_derv)
```

```
    sdbt <- sum(frst_derv)
```

```
    sdbtt <- sum(sec_derv)
```

```
  #sequence that converges to MLE
```

```

theta <- m
theta.hat <- theta - (sdbt / sdbtt)
m <- theta.hat
}

return(m)
}

# calculate mle of exponential -
calculate_exp_mle <- function(sample) {
  nll <- function(parameters, data) {
    lambda = parameters[1]
    -sum(dexp(x = data, rate = lambda, log=TRUE))
  }

  mle = optim(par = c(lambda=8), fn = nll, data = sample,
             control = list(parscale = c(lambda = 8)))
  return(mle)
}

# calculate mle of beta -
calculate_beta_mle <- function(sample) {
  nll <- function(parameters, data) {
    alpha = parameters[1]
    beta = parameters[2]
    -sum(dbeta(x = data, shape1 = alpha, shape2 = beta, log=TRUE))
  }

  mle = optim(par = c(alpha = 1, beta = 10), fn = nll, data = sample,
             control=list(parscale = c(alpha = 1, beta = 10)))
  return(mle)
}

```

```
}
```

```
# calculate mle of uniform distribution
```

```
calculate_uniform_mle <- function(sample) {  
  nll <- function(parameters, data) {  
    min = parameters[1]  
    max = parameters[2]  
    -sum(dunif(x = data, min = min, max = max, log=TRUE))  
  }  
}
```

```
mle = optim(par = c(min = -10, max = 10), fn = nll, data = sample,  
            control=list(parscale = c(min = -10, max = 10)))  
return(mle)  
}
```

```
# calculate mle of normal distribution
```

```
calculate_normal_mle <- function (sample) {  
  # calculate negative log likelihood  
  nll <- function(parameters, data) {  
    mu = parameters[1]  
    sigma = parameters[2]  
    -sum(dnorm(x = data, mean = mu, sd = sigma, log = TRUE))  
  }  
}
```

```
mle = optim(par = c(mu=0.2, sigma = 1.5), fn = nll, data = sample,  
            control = list(parscale = c(mu = 0.2, sigma = 1.5)))  
  
return(mle)  
}
```

```

main <- function (sample_vec,dist_type)
{

if(dist_type == "uniform" || dist_type == "Uniform" || dist_type == "UNIFORM")
{
uniform_sample = runif(10, -10, 10)
uniform_mle = calculate_uniform_mle(uniform_sample)
cat("\n\ndistribution type is ",dist_type)
cat("\n\nsample is\n",sample,"\n")
cat("MLE is given Below\n")
print(uniform_mle$par)

}

else if(dist_type == "beta" || dist_type == "Beta" || dist_type == "BETA")
{
sample = rbeta(10,1,10)
cat(sample)
sample_mle = calculate_beta_mle(sample)
cat("\n\ndistribution type is ",dist_type)
cat("\n\nsample is\n",sample,"\n")
cat("MLE is given Below\n")
print(sample_mle$par)

}

else if(dist_type == "normal" || dist_type == "Normal" || dist_type == "NORMAL")
{
sample = rnorm(10)
normal_mle = calculate_normal_mle(sample)
cat("\n\ndistribution type is ",dist_type)

```

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cat("\n\nsample is\n",sample,"\n")
cat("MLE is given Below\n")
print(normal_mle$par)
}
else if(dist_type=="poisson" || dist_type=="Poisson" || dist_type=="POISSON")
{

sample = rpois(10, 8)
poisson_mle = calculate_poisson_mle(sample)
cat("\n\ndistribution type is ",dist_type)
cat("\n\nsample is\n",sample,"\n")
cat("MLE is given Below\n")
print(poisson_mle$par)
posison_os = onestep_pois(sample, 8, 100)
cat("The approximated MLE value using one-step is",posison_os,"\n")
}

else if(dist_type=="geometric" || dist_type=="Geometric" || dist_type=="GEOMETRIC")
{

sample = rgeom(10, 0.4)
cat("\n\ndistribution type is ",dist_type)
cat("\n\nsample is\n",sample,"\n")
cat("MLE is given Below\n")
geom_mle = calculate_geometric_mle(sample)
print(geom_mle$par)
}
else if(dist_type=="binomial" || dist_type=="Binomial" || dist_type=="BINOMIAL")
{

sample = rbinom(4,10,0.5)
cat("\n\ndistribution type is ",dist_type)

```

```

cat("\n\nsample is\n",sample,"\n")
cat("MLE is given Below\n")
binom_mle = calculate_binom_mle(sample)
print(binom_mle$par)
}
else if(dist_type=="exponential" || dist_type=="Exponential" || dist_type=="EXPONENTIAL")
{
sample = rexp(5)
cat("\n\ndistribution type is ",dist_type)
cat("\n\nsample is\n",sample,"\n")
cat("MLE is given Below\n")
sample_mle = calculate_exp_mle(sample)
print(sample_mle$par)
}
else if(dist_type=="multinomial" || dist_type=="Multinomial" || dist_type=="MULTINOMIAL")
{
sample = rmultinom(5,1,rep(1/10,10))
cat("\n\ndistribution type is ",dist_type)
cat("\n\nsample is\n",sample,"\n")
cat("MLE is given Below\n")
sample_mle = calculate_multinom_mle(sample)
print(sample_mle$par)
}

else if(dist_type=="Multivariate Normal" || dist_type=="multivariate
normal" || dist_type=="MULTIVARIATE NORMAL")

{
sigma <- matrix(c(3,2,2,8), 2, 2)
mu <- c(7,10)
sample <- rmvnorm(10, mean = mu, sigma = sigma)

```



```
cat("\n\ndistribution type is ",dist_type)
cat("\n\nsample is")
print(sample)
cat("MLE is given Below\n")
sample_mle = calculate_multivariate_mle(sample)
print(sample_mle$par)
}

}

main(c(),'poisson')
```