

$$Q(\theta, \theta^k) = E[\log \text{lik}(\theta | y, z) | \theta^k, y]$$

$$x \sim \text{Exp}(\lambda) \Rightarrow x e^{-\lambda x}$$

$$y_i \sim \text{Exp}\left(\frac{x_i}{\lambda}\right) \rightarrow \frac{x_i}{\lambda} e^{-\frac{x_i}{\lambda} \cdot y_i}$$

$$z_i \sim \text{Exp}\left(\frac{x_i}{2\lambda}\right) \rightarrow \frac{x_i}{2\lambda} e^{-\frac{x_i}{2\lambda} \cdot z_i}$$

$$P(x, y, z | \lambda) = \frac{x_i}{\lambda} e^{-\frac{x_i}{\lambda} \cdot y_i} \cdot \frac{x_i}{2\lambda} e^{-\frac{x_i}{2\lambda} \cdot z_i}$$

as dataset comprises of these 2

Likelihood:

$$L(\lambda) = \prod_{i=1}^n P(\lambda | x, y, z)$$

$$= \prod_{i=1}^n \frac{x_i^2}{2\lambda^2} e^{-\frac{x_i}{\lambda} (y_i + \frac{z_i}{2})} \Rightarrow \frac{\prod_{i=1}^n x_i^2}{2\lambda^{2n}} e^{-\frac{1}{\lambda} \sum_{i=1}^n x_i (y_i + \frac{z_i}{2})}$$

Log Likelihood:

$$\ln(L(\lambda)) = 2 \ln\left(\prod_{i=1}^n x_i\right) - 2n \ln(2\lambda) - \frac{1}{\lambda} \sum_{i=1}^n \left[x_i \left(y_i + \frac{z_i}{2} \right) \right]$$

Converting z_i into, \rightarrow due to missing values

$\sum_{i=1}^n V_i \rightarrow$ observed $\times \sum_{i=r+1}^n W_i \rightarrow$ unobserved

$$\ln(L(\lambda)) = 2 \ln\left(\prod_{i=1}^n x_i\right) - 2n \ln(2\lambda) - \frac{1}{\lambda} \left(\sum_{i=1}^n x_i y_i + \sum_{i=r+1}^n \frac{x_i V_i}{2} + \sum_{i=r+1}^n \frac{x_i W_i}{2} \right)$$

$$\text{For } Q(\theta, \theta^k) = E[\log \text{lik}(\theta | y, z) | \theta^k, y]$$

$$E[\ln(\lambda | x, y, z) | \lambda^k, x, y, z]$$

$$= 2 \ln\left(\prod_{i=1}^n x_i\right) - 2n \ln(2\lambda) - \frac{1}{\lambda} E\left[\sum_{i=1}^n x_i y_i + \sum_{i=1}^n \frac{x_i z_i}{2} \right]$$

$W \rightarrow$ missing

λ^k, x, y, z

as it is unobserved

$$= 2 \ln\left(\prod_{i=1}^n x_i\right) - 2n \ln(2\lambda) - \frac{1}{\lambda} \left(\sum_{i=1}^n x_i y_i + \sum_{i=1}^r \frac{x_i v_i}{2} + \sum_{i=r+1}^n x_i E[\omega_i | \lambda^k, y, v] \right)$$

$$= 2 \ln\left(\prod_{i=1}^n x_i\right) - 2n \ln(2\lambda) - \frac{1}{\lambda} \left(\sum_{i=1}^n x_i y_i + \sum_{i=1}^r \frac{x_i v_i}{2} + \sum_{i=r+1}^n \frac{x_i}{2} \lambda^k \right)$$

~~$\omega_i \sim \text{Exp}\left(\frac{x_i}{2\lambda^k}\right)$~~ $\omega_i \sim \text{Exp}\left(\frac{x_i}{2\lambda^k}\right)$

$\therefore E[x] = \frac{1}{\lambda} \Rightarrow E[\omega_i | y, v, \lambda^k] = \frac{1}{\frac{x_i}{2\lambda^k}} \Rightarrow 2\lambda^k$

$$E[L(\lambda)] = 2 \ln\left(\prod_{i=1}^n x_i\right) - 2n \ln(2\lambda) - \frac{1}{\lambda} \left(\sum_{i=1}^n x_i y_i + \sum_{i=1}^r \frac{x_i v_i}{2} + \sum_{i=r+1}^n \lambda^k \right)$$

To solve for λ ,

$$\frac{\partial E[L(\lambda)]}{\partial \lambda} = -\frac{2n}{2\lambda} + \frac{1}{\lambda^2} \left(\sum_{i=1}^n x_i y_i + \sum_{i=1}^r \frac{x_i v_i}{2} + (n-r) \lambda^k \right)$$

$$0 = -\frac{2n}{2\lambda} + \frac{1}{\lambda^2} \left(\sum_{i=1}^n x_i y_i + \sum_{i=1}^r \frac{x_i v_i}{2} + (n-r) \lambda^k \right)$$

$$0 = -2n\lambda + \sum_{i=1}^n x_i y_i + \sum_{i=1}^r \frac{x_i v_i}{2} + (n-r) \lambda^k$$

$$\lambda = \frac{1}{2n} \left(\sum_{i=1}^n x_i y_i + \sum_{i=1}^r \frac{x_i v_i}{2} + (n-r) \lambda^k \right)$$