

Proof of (a). Consider

$$f(t_i|\alpha_i, \gamma) = \frac{\gamma}{\alpha_i} \left(\frac{t_i}{\alpha_i}\right)^{\gamma-1} \exp(-(t_i/\alpha_i)^\gamma)$$

By taking log, we have the log-likelihood for the  $i$ th subject:

$$\begin{aligned} \ell(t_i|\alpha_i, \gamma) &= \log\left(\frac{\gamma}{\alpha_i}\right) + (\gamma-1)\log\left(\frac{t_i}{\alpha_i}\right) - \left(\frac{t_i}{\alpha_i}\right)^\gamma \\ &= \log\gamma - \log\alpha_i + (\gamma-1)\log\left(\frac{t_i}{\alpha_i}\right) - \left(\frac{t_i}{\alpha_i}\right)^\gamma \end{aligned}$$

Let  $z_i = \frac{\log t_i - \log \alpha_i}{\delta} = \frac{\log\left(\frac{t_i}{\alpha_i}\right)}{\delta}$ ,  $\alpha_i = \beta_0 + \beta_1 x_i + \beta_2 u_i$  and  $\delta = \frac{1}{\gamma}$ . Then

$$\frac{t_i}{\alpha_i} = \exp(\delta z_i), \quad \log\left(\frac{t_i}{\alpha_i}\right) = \delta z_i, \quad \gamma\delta = 1$$

Thus we can express  $\ell(t_i|\alpha_i, \gamma)$  as:

$$\begin{aligned} \ell(t_i|\alpha_i, \gamma) &= \log\gamma - \log\alpha_i + (\gamma-1)\delta z_i - [\exp(\delta z_i)]^\gamma \\ &= \log\left(\frac{1}{\delta}\right) - \log\alpha_i + (\gamma-1)\delta z_i - \exp(\gamma\delta z_i) \\ &= -\log\delta - \log\alpha_i + (\gamma-1)\delta z_i - \exp(z_i) \\ &= -\log\delta - \log\alpha_i + z_i - \delta z_i - \exp(z_i) \\ &= -\log\delta - \log\alpha_i - \delta z_i + z_i - \exp(z_i) \end{aligned}$$

Since

$$\log(t_i) - \log(\alpha_i) = \delta z_i$$

we have:

$$\log(t_i) = \log(\alpha_i) + \delta z_i$$

Thus  $\log\alpha_i + \delta z_i = \log(t_i)$  does not involve parameters and can be dropped and the resulting log likelihood is:

$$\ell(t_i|\alpha_i, \gamma) = -\log\delta + z_i - \exp(z_i)$$

For the whole sample, the log-likelihood is given by:

$$\ell(\alpha_i, \gamma) = \sum \ell(t_i|\alpha_i, \gamma) = -n\log\delta + \sum (z_i - \exp(z_i))$$