

Person who catch an infectious disease either die almost at once during its initial phase or live an exponential time  
denote the survival time  $x_i$  and declare that  $x_i=0$  if death occurs in the initial phase  
write the MLE

It is a mixture of 0-1 distribution and exponential distribution  
Basic idea is modify Page 63 of textbook

Let denote following parameters we want to estimate

$p$  : probability of to pass initial stage

$\theta$  : parameter in exponential distribution

which is in the form of

$$f(x) = \theta^{-1} \exp(-x/\theta)$$

probability to die in initial stage is, that is  $x_i=0$  is

$$(1-p) \quad (1)$$

probability of time after that is **pass initial stage** and **follow exponential distribution**

$$p\theta^{-1} \exp(-x/\theta) \quad (2)$$

Use indicator to join this two into one function

$y_i$  : indicator whether  $x_i > 0$

we get

$$p(x_i) = (1-p)^{1-y_i} \{p\theta^{-1} \exp(-x_i/\theta)\}^{y_i}$$

which is the same as

$$\text{when } y_i=0 \quad \Rightarrow (1)$$

$$\text{when } y_i=1 \quad \Rightarrow (2)$$

$$L(p, \theta) = \prod (1-p)^{1-y_i} \{p\theta^{-1} \exp(-x_i/\theta)\}^{y_i}$$

$$l(p, \theta) = \log(L(p, \theta))$$

$$= \sum (1-y_i) \log(1-p) + \log(\prod p^{y_i}) + \log(\prod \theta^{-1 y_i}) + \sum \log(\exp(-x_i/\theta)^{y_i})$$

$$= \sum (1-y_i) \log(1-p) + \sum y_i \log p - \sum y_i \log \theta + \theta^{-1} \sum y_i x_i$$

(3)

notice  $y_i=0$  when  $x_i=0$ ;  $y_i=1$ , otherwise, this means

$$\sum x_i y_i = \sum x_i$$

(4)

Let denote

$$r = \sum y_i \quad (5)$$

$$s = \sum x_i \quad (6)$$

$$N: \text{number of data} \quad (7)$$

substitute (4) (5) (6) (7) into (3)

we get

$$l(p, \theta) = (N-r) \log(1-p) + r \log p - r \log \theta - \theta^{-1} s$$

argmax

$$\frac{\partial l}{\partial p} = (N-r)/(1-p) + r/p = 0 \quad \Rightarrow \quad p = r/(2r-N)$$

$$\frac{\partial l}{\partial \theta} = -r/\theta + s/\theta^2 \quad \Rightarrow \quad \theta = s/r$$