

Derive the MLE for the Exponential Distribution

Exponential pdf:

$$f(x) = \lambda e^{-\lambda x}$$

$$\text{Data: } \mathcal{D} = \{x^{(i)}\}_{i=1}^N$$

Figure out each derivation step, given the provided justification

Justification

$$\mathcal{L}(\lambda) = p(D | \theta)$$

$$= p(x^{(1)}, \dots, x^{(N)} | \lambda^{(1)}, \dots, \lambda^{(N)})$$

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$$= \prod_{i=1}^N p(x^{(i)} | \lambda)$$

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*i. i. d.* (don't plug in exponential pdf yet)

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$$\ell(\lambda) = \log \prod_{i=1}^N p(x^{(i)} | \lambda)$$

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Log likelihood

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$$= \sum_{i=1}^N \log p(x^{(i)} | \lambda)$$

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Distribute log over product

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$$= \sum_{i=1}^N \log (\lambda e^{-\lambda x^{(i)}})$$

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Plug in exponential pdf

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$$= \sum_{i=1}^N \log \lambda - \lambda x^{(i)}$$

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Distribute log over pdf expression

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$$= N \log(\lambda) - \lambda \sum_{i=1}^N x^{(i)}$$

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Distribute/simplify summations

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$$\frac{d\ell}{d\lambda} = \frac{d}{d\lambda} [N \log(\lambda) - \lambda \sum_{i=1}^N x^{(i)}]$$

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Derivative with respect to parameter

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$$0 = \frac{N}{\lambda} - \sum_{i=1}^N x^{(i)}$$

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Take derivative of each term  
(and set equal to zero)

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$$\hat{\lambda}_{MLE} = \frac{N}{\sum_{i=1}^N x^{(i)}}$$

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Solve for  $\lambda$

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