

The probability for multinomial distribution is given by, $p_{11}^{x_{11}} p_{12}^{x_{12}} p_{21}^{x_{21}} (1 - p_{11} - p_{12} - p_{21} - p_{22})^{x_{22}}$. Let $p_{22} = 1 - p_{11} - p_{12} - p_{21} - p_{22}$ we then get the log-likelihood,

$$\ln[L(p_{ij}; x)] = \sum_i \sum_j x_{ij} \ln p_{ij}$$

The multinomial coefficient is omitted since it will be eliminated upon partial differentiating and equating it to 0. Let $\ln[L(p_{ij}; x)] = L^*(p_{ij}; x)$. Since $L(p_{ij}; x)$ is subject to $\sum p_{ij} - 1 = 0$ (let $H(p_{ij}) = \sum p_{ij} - 1$), we therefore introduce a single λ Lagrange multiplier and compute the partial derivatives of

$$\frac{\partial L^*(p_{ij}; x)}{\partial p_{ij}} \text{ and } \frac{\partial H(p_{ij})}{\partial p_{ij}} \quad i, j = 1, 2$$

$$\begin{aligned} \frac{\partial L^*(p_{ij}; x)}{\partial p_{ij}} &= \frac{\partial}{\partial p_{ij}} (\sum_i \sum_j x_{ij} \ln p_{ij}) \\ &= \frac{x_{ij}}{p_{ij}} \end{aligned}$$

$$\frac{\partial H(p_{ij})}{\partial p_{ij}} = \frac{\partial}{\partial p_{ij}} (\sum p_{ij} - 1) = 1$$

Solve the all the equations for $i, j = 1, 2$.

$$\frac{\partial L^*(p_{ij}; x)}{\partial p_{ij}} = \lambda \frac{\partial H(p_{ij})}{\partial p_{ij}} \rightarrow \frac{x_{ij}}{p_{ij}} = \lambda$$

i.e.

$$p_{11} = \frac{x_{11}}{\lambda}, p_{12} = \frac{x_{12}}{\lambda}, p_{21} = \frac{x_{21}}{\lambda}, p_{22} = \frac{x_{22}}{\lambda}$$

Substituting all these equations to $H(p_{ij})$ will give us,

$$\begin{aligned} H(p_{ij}) &= \sum p_{ij} - 1 = 0 \\ &= p_{11} + p_{12} + p_{21} + p_{22} - 1 = 0 \\ \rightarrow 1 &= \frac{x_{11}}{\lambda} + \frac{x_{12}}{\lambda} + \frac{x_{21}}{\lambda} + \frac{x_{22}}{\lambda} \\ \lambda &= \sum_j \sum_i x_{ij} \end{aligned}$$

Thus, the maximum likelihood estimators are

$$\begin{aligned} \hat{p}_{11} &= \frac{x_{11}}{\sum_j \sum_i x_{ij}}, \hat{p}_{12} = \frac{x_{12}}{\sum_j \sum_i x_{ij}}, \hat{p}_{21} = \frac{x_{21}}{\sum_j \sum_i x_{ij}}, \\ \hat{p}_{22} &= \frac{x_{22}}{\sum_j \sum_i x_{ij}} \end{aligned}$$

Since x'_{ij} s are nonnegative integers that add to n, i.e.,

$\sum_j \sum_i x_{ij} = n$, then

$$\widehat{p}_{11} = \frac{x_{11}}{n}, \widehat{p}_{12} = \frac{x_{12}}{n}, \widehat{p}_{21} = \frac{x_{21}}{n}, \widehat{p}_{22} = \frac{x_{22}}{n}$$

But $\sum N_{ij} = n$,

$$n = N_{11} + N_{12} + N_{21} + N_{22}$$

$$= 90 + 6 + 3 + 1$$

$$= 100$$

Therefore, the final MLE for our parameters are,

$$\widehat{p}_{11} = \frac{x_{11}}{100}, \widehat{p}_{12} = \frac{x_{12}}{100}, \widehat{p}_{21} = \frac{x_{21}}{100}, \widehat{p}_{22} = \frac{x_{22}}{100}$$