

1. Write  $\vec{x}_i$  be  $i$ -th data of the Data set  $D$  and

$x_{ij}$  be  $j$ -th component of  $\vec{x}_i$  i.e.,  $D = [\vec{x}_1, \dots, \vec{x}_i, \dots, \vec{x}_n]$

$$\vec{x}_i = [x_{i1}, \dots, x_{id}]$$

Then the likelihood of  $\vec{\theta}$  is

$$P(\vec{\theta} | D) = \prod_{i=1}^n \prod_{j=1}^d \theta_j^{x_{ij}} (1-\theta_j)^{1-x_{ij}} = \prod_{j=1}^d \theta_j^{\sum_i x_{ij}} (1-\theta_j)^{n - \sum_i x_{ij}}$$

So the log-likelihood is (write  $\sum_i x_{ij} = n_j$ )

$$LL(\vec{\theta}) = \sum_{j=1}^d n_j \log \theta_j + (n - n_j) \log (1 - \theta_j) \quad (\text{concave if } 0 < \theta_j < 1 \forall j)$$

Since  $\frac{\partial LL(\vec{\theta})}{\partial \theta_j} = \frac{n_j}{\theta_j} - \frac{n - n_j}{1 - \theta_j}$ , the solution of  $\frac{\partial LL(\vec{\theta})}{\partial \theta} = 0$  is

$$\frac{\partial LL}{\partial \theta_j} = \frac{n_j}{\theta_j} - \frac{n - n_j}{1 - \theta_j} \quad \forall j = 1, \dots, d$$

$$\Leftrightarrow n_j \cancel{\theta_j} = (n - n_j) \cancel{\theta_j} \Leftrightarrow \theta_j = \frac{n_j}{n}$$

(When  $n_j = 0$  or  $n - n_j = 0$ , the mle is also

$$\theta_j = 0 = \frac{n_j}{n}, \quad \theta_j = 1 = \frac{n_j}{n} \quad \text{respectively})$$

Hence the maximum likelihood estimate for  $\vec{\theta}$  is

$$\boxed{\hat{\theta}_i^{ML} = \frac{N_i}{n}} \quad \text{where } N_i = \sum_{j=1}^d x_{ij}$$

for  $i = 1, \dots, d$

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$$\hat{p} = \frac{x}{n} = \frac{900}{1000}$$

$$x \sim \text{Binomial}(n, p)$$

$$\text{Var}(\hat{p}) = \frac{npq}{n^2} = \frac{pq}{n}$$

$$\widehat{\text{Var}}(\hat{p}) = \frac{\hat{p}(1-\hat{p})}{n} = \frac{1}{1000} \cdot \frac{9}{10} \cdot \frac{1}{10}$$

For large enough sample,

$$\frac{\hat{p} - p}{\sqrt{\frac{\hat{p}(1-\hat{p})}{n}}} \sim N(0, 1)$$

So the 95% confidence interval is

$$p \in \left( \hat{p} \pm z_{0.025} \cdot \sqrt{\frac{\hat{p}(1-\hat{p})}{n}} \right)$$

$$= \left( \frac{9}{10} \pm 1.96 \cdot \sqrt{\frac{9}{10^5}} \right)$$

$$= \boxed{(0.8814, 0.9186)}$$