

$$1.1 \quad x=1: \theta^x(1-\theta)^{1-x} = \theta^1(1-\theta)^0 = \theta = P(X=1)$$

$$x=0: \theta^x(1-\theta)^{1-x} = \theta^0(1-\theta)^{1-0} = 1-\theta = P(X=0)$$

Therefore, $P(X=x) = \theta^x(1-\theta)^{1-x}$, $x \in \{0,1\}$

$$1.2 \quad P(x_i = x | \theta) = \theta^x(1-\theta)^{1-x}, x \in \{0,1\}$$

$$\Rightarrow P(x_1, \dots, x_n | \theta) = \theta^{\sum_i x_i} (1-\theta)^{n - \sum_i x_i} = \theta^{n_1} (1-\theta)^{n_0} \quad \square$$

$$1.3. \quad \mathcal{L}(\theta) = P(x_1, \dots, x_n | \theta) = \theta^{n_1} (1-\theta)^{n_0}$$

$$\ell(\theta) = \log \mathcal{L}(\theta) = n_1 \log \theta + n_0 \log (1-\theta)$$

$$\frac{d\ell}{d\theta} = \frac{n_1}{\theta} - \frac{n_0}{1-\theta} \stackrel{\text{def}}{=} 0$$

$$n_1(1-\theta) - n_0\theta = 0$$

$$n_1 = \theta(n_1 + n_0) = \theta n$$

$$\hat{\theta}_{ML} = \frac{n_1}{n}$$

$$1.4 \quad \text{By Bayes', } P(\theta | x_1, \dots, x_n) \propto P(x_1, \dots, x_n | \theta) \times P(\theta)$$

$$\text{From above, } P(x_1, \dots, x_n | \theta) = \theta^{n_1} (1-\theta)^{n_0}$$

$$\theta \sim \text{Beta}(a, b), P(\theta) \propto \theta^{a-1} (1-\theta)^{b-1}$$

$$P(\theta | x_1, \dots, x_n) \propto \theta^{n_1} (1-\theta)^{n_0} \times \theta^{a-1} (1-\theta)^{b-1}$$

$$= \theta^{n_1 + (a-1)} (1-\theta)^{n_0 + (b-1)}$$

$$\propto \theta^{n_1 + a - 1} \cdot (1-\theta)^{n_0 + b - 1}$$