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Bernoulli pmf and its Likelihood

Most stat textbooks define Bernoulli r.v. as:

$$X = \begin{cases} 1 & \text{with probability } \theta \\ 0 & \text{with probability } 1 - \theta \end{cases}$$

Then its pmf is simply given by

$$p_X(x) = \theta^x (1 - \theta)^{1-x}$$

And the likelihood function given the observed values of $X = x_1, x_2, \dots, x_n$ is simply

$$L(\theta; x) = \theta^{\sum x_i} (1 - \theta)^{n - \sum x_i}$$

In general, for a *shifted Bernoulli*, i.e. when X takes on the values not 0 or 1, but

$$X = \begin{cases} a & \text{with probability } \theta \\ b & \text{with probability } 1 - \theta \end{cases}$$

Then its easy to show that

$$p_X(x) = \theta^{(x-b)/(a-b)} (1 - \theta)^{(a-x)/(a-b)}$$

And thus

$$L(\theta; x) = \theta^{(\sum x_i - nb)/(a-b)} (1 - \theta)^{(na - \sum x_i)/(a-b)}$$

Example: X is a discrete random variables with $P(X = 1) = \theta$ and $P(X = 2) = 1 - \theta$. Three independent observations of X are made: $x_1 = 1; x_2 = 2; x_3 = 2$.

Write down the likelihood:

$$\begin{aligned} L(\theta; x) &= \theta^{(1+2+2-3 \times 2)/(1-2)} (1 - \theta)^{(3 \times 1 - (1+2+2))/(1-2)} \\ &= \theta (1 - \theta)^2 \end{aligned}$$

(It's easy to check that this function is maximized at $\frac{1}{3} = \hat{\theta}$, the MLE estimate of θ .)