

1. (a) **Solution:**

we write $P(X = x) = \theta^x(1 - \theta)^{(1-x)}$

$$P(D|\theta) = P(X_1 = x_1, X_2 = x_2, \dots, X_N = x_N)$$

$$= \prod_{i=1}^N \theta^{x_i}(1 - \theta)^{(1-x_i)}$$

$$= \theta^{N_1}(1 - \theta)^{N_0}$$

$$\text{Let } J(\theta) = \log P(D|\theta) = N_1 \log(\theta) + N_0 \log(1 - \theta)$$

$$\frac{\partial J(\theta)}{\partial \theta} = \frac{N_1}{\theta} - \frac{N_0}{1-\theta}. \text{ Let } \frac{\partial J(\theta)}{\partial \theta} = 0.$$

$$\text{Then } \hat{\theta} = \frac{N_1}{N_0 + N_1} = \frac{N_1}{N}$$

Therefore, the maximum likelihood solution is $\hat{\theta} = \frac{N_1}{N}$

(b) **Solution:**

$$p(D|\theta) \times p(\theta) = \begin{cases} 0.2 \cdot 0.6^{N_1} \cdot 0.4^{N_0} & \theta = 0.6 \\ 0.8 \cdot 0.8^{N_1} \cdot 0.2^{N_0} & \theta = 0.8 \\ 0 & \text{otherwise} \end{cases}$$

$$\frac{P(D|0.6)P(0.6)}{P(D|0.8)P(0.8)} = \frac{1}{4} \left(\frac{3}{4}\right)^{N_1} (2)^{N_0} = 3^{N_1} 4^{-N_1-1} 2^{N_0} = 2^{N_1 \log_2^3} 2^{-2N_1-2} 2^{N_0} = 2^{N_0 - (2 - \log_2^3)N_1 - 2}$$

Therefore, when $\frac{P(D|0.6)P(0.6)}{P(D|0.8)P(0.8)} \geq 1$:

$$N_0 - (2 - \log_2^3)N_1 - 2 \geq 0 \Rightarrow N_0 \geq (2 - \log_2^3)N_1 + 2$$

$$\text{Therefore, } \hat{\theta} = \begin{cases} 0.6 & N_0 \geq (2 - \log_2^3)N_1 + 2 \\ 0.8 & N_0 < (2 - \log_2^3)N_1 + 2 \end{cases}$$

2. (a) **Solution:**

$$\theta_j^y = \begin{cases} \frac{3}{7} & j = 0 \\ \frac{4}{7} & j = 1 \end{cases}$$

$$\theta_{\bar{x}_\ell j}^{x_\ell | y} = \begin{cases} \frac{1}{3} & x_1 = 1, j = 0 \\ \frac{2}{3} & x_1 = 0, j = 0 \\ \frac{1}{3} & x_2 = 1, j = 0 \\ \frac{2}{3} & x_2 = 0, j = 0 \\ \frac{1}{2} & x_1 = 1, j = 1 \\ \frac{1}{2} & x_1 = 0, j = 1 \\ \frac{1}{2} & x_2 = 1, j = 1 \\ \frac{1}{2} & x_2 = 0, j = 1 \end{cases}$$

(b) **Solution:**

$$\begin{aligned} & P(y = 0 | x_1 = 0, x_2 = 1) \\ &= \frac{P(x_1=0, x_2=1 | y=0)P(y=0)}{P(x_1=0, x_2=1)} \\ &= \frac{P(x_1=0 | y=0)P(x_2=1 | y=0)P(y=0)}{P(x_1=0, x_2=1)} \\ &= \frac{\theta_{0|0}^{x_1|y} \theta_{1|0}^{x_2|y} \theta_0^y}{P(x_1=0, x_2=1)} \\ &= \frac{2}{3} \cdot \frac{1}{3} \cdot \frac{3}{7} / \frac{2}{7} \\ &= \frac{1}{3} \end{aligned}$$