

- ⑥ Demonstrate that the maximum likelihood method for a Bernoulli variable with a linear model is equivalent to minimize the cross-entropy between predictions and measured variables.

Bernoulli variable : $L(p) = \prod_i p^{k_i} (1-p)^{1-k_i}$

Log-Likelihood (\bar{L}) $\bar{L} = -\ln[L(p)] = -\ln\left[\prod_i p^{k_i} (1-p)^{1-k_i}\right]$

\Rightarrow using the products property: $\bar{L} = -\sum_{i=1}^n \ln[p^{k_i} (1-p)^{1-k_i}]$

$$\bar{L} = -\sum_{i=1}^n \{ \ln p^{k_i} + \ln[(1-p)^{1-k_i}] \} = -\sum_i [k_i \ln p + (1-k_i) \ln(1-p)]$$

thus, $\operatorname{argmax}(\bar{L}) = \operatorname{argmin} \left\{ \sum_i [k_i \ln p + (1-k_i) \ln(1-p)] \right\}$

which is The cross-entropy between variables