

1. Given, $n=30$, $\mu = \frac{\sum_{i=1}^n x_i}{n} = \frac{17}{30}$
 $\mu_{\text{TRUE}} = 0.56$

$$P(x) = \begin{cases} q & , x=0 \\ 1-q & , x=1 \end{cases}$$

we can also write this as,

$$P(x) = q^{1-x}(1-q)^x$$

$$L(q) = \prod_{i=1}^n q^{1-x_i}(1-q)^{x_i}$$

$$L(q) = q^{1-x_1}(1-q)^{x_1} \times q^{1-x_2}(1-q)^{x_2} \times \dots \times q^{1-x_n}(1-q)^{x_n}$$

$$\Rightarrow L(q) = q^{\sum_{i=1}^n (1-x_i)} \times (1-q)^{\sum_{i=1}^n x_i}$$

$$L(q) = q^{n - \sum_{i=1}^n x_i} \times (1-q)^{\sum_{i=1}^n x_i}$$

2. To find MLE, we'll take log on both side

$$\ln(L(q)) = (n - \sum_{i=1}^n x_i) \ln(q) + \sum_{i=1}^n x_i \ln(1-q)$$

Taking derivative w.r.t q & equating to 0,

$$\frac{dL(q)}{dq} = \frac{d(n - \sum_{i=1}^n x_i)}{dq} \ln(q) + \frac{d \sum_{i=1}^n x_i \ln(1-q)}{dq}$$

$$0 = (n - \sum_{i=1}^n x_i) \frac{1}{q} + \sum_{i=1}^n x_i \left(\frac{1}{1-q} \right)$$

$$(1-q)(n - \sum_{i=1}^n x_i) + q \sum_{i=1}^n x_i = 0$$

$$n - \sum_{i=1}^n x_i - qn + q \sum_{i=1}^n x_i + q \sum_{i=1}^n x_i = 0$$

$$2q \sum_{i=1}^n x_i - qn = \sum_{i=1}^n x_i - n$$

$$q = \frac{\left(\sum_{i=1}^n x_i - n \right)}{\left(2 \sum_{i=1}^n x_i - n \right)}$$

$$\left(2 \sum_{i=1}^n x_i - n \right)$$

Taking derivative w.r.t q & equating to 0, we get \rightarrow

$$\frac{d}{dq} L(q) = \frac{d}{dq} \left(n - \sum_{i=1}^n x_i \right) \ln(q) + \frac{d}{dq} \left(\sum_{i=1}^n x_i \ln(1-q) \right)$$

$$0 = \left(n - \sum_{i=1}^n x_i \right) \frac{1}{q} + \sum_{i=1}^n x_i \left(\frac{-1}{(1-q)} \right)$$

$$\Rightarrow (1-q) \left(n - \sum_{i=1}^n x_i \right) + q \sum_{i=1}^n x_i (-1) = 0$$

$$\Rightarrow n - \sum_{i=1}^n x_i - qn + q \sum_{i=1}^n x_i - q \sum_{i=1}^n x_i = 0$$

$$\hat{q} = \frac{n - \sum_{i=1}^n x_i}{n}$$

$\hat{q} \Rightarrow q$ -hat represents estimated q .

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Given the same, $n = 30$

and $\sum_{i=1}^n x_i = 17$

$$\hat{q} = \frac{30 - 17}{30}$$

$$\hat{q} = 0.43$$

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To prove that MLE is unbiased,
we need to show if $\hat{q} = q$

$$\begin{aligned}\hat{q} &= \frac{n - \sum_{i=1}^n x_i}{n} \\ &= 1 - \frac{1}{n} \sum_{i=1}^n x_i\end{aligned}$$

Putting x_i in terms of q ,

$$= 1 - \frac{1}{n} \left(\sum_{i=1}^n (1 \cdot p(x=1) + 0 \cdot p(x=0)) \right)$$

sum based on sample

$$= 1 - \frac{1}{n} \left(\sum_{i=1}^n (1 - q + 0) \right)$$

$$= 1 - \frac{1}{n} (n - nq)$$

$$= 1 - 1 + q$$

$$= q$$

hence our estimate is
unbiased.