

1.1 We need to prove that $\sum_{j=1}^k r_j \log p_j - \sum_{j=1}^k r_j \log r_j \leq 0$, which, by properties of the logarithm, can be re-written as:

$\sum_{j=1}^k r_j \log \frac{p_j}{r_j} \leq 0 \implies$ we can use Jensen's inequality to prove that the left-hand side of the inequality is less than or equal to 0

$\implies \sum_{j=1}^k r_j \log \frac{p_j}{r_j} \leq \log \sum_{j=1}^k \frac{r_j \cdot p_j}{r_j}$, where the right side can be simplified to the logarithm of the sum of all probabilities, which must be equal to 1.

$$\implies \log(1) = 0$$

$$\therefore \sum_{j=1}^k r_j \log \frac{p_j}{r_j} \leq 0 \blacksquare$$

1.2 Prove that to obtain maximum log-likelihood (and therefore maximum likelihood) for fixed (f_1, \dots, f_k) we have to put $p_i = r_i, i = 1, \dots, k$.

Given the proof above, it can be deduced that the maximal likelihood is 0, which is satisfied only when $\frac{p_j}{r_j} = 1$.

$$\implies \max(\sum_{j=1}^k r_j \log \frac{p_j}{r_j}) = 0 \iff \frac{p_j}{r_j} = 1 \therefore p_j = r_j \blacksquare$$