

=> Consider a Bernoulli distribution as our likelihood function:

$$L(\theta; X) = p(X|\theta), \quad \theta \rightarrow \text{prob. of heads}$$

$$\stackrel{\text{iid}}{=} \prod_{n=1}^n p(x_n|\theta)$$

$$L(\theta; X) = \theta^k (1-\theta)^{n-k}$$

$k \rightarrow$ no. of heads
 $n \rightarrow$ total.

$$\log L(\theta; X) = k \log \theta + (n-k) \log(1-\theta)$$

i. $\hat{\theta}_{MLE} = \arg \max_{\theta} \log L(\theta; X)$

=> ~~$\frac{\partial L}{\partial \theta} = 0$~~ $\frac{\partial \log L}{\partial \theta} = 0$

$$\Rightarrow \frac{k}{\hat{\theta}} + \frac{(n-k) \times (-1)}{(1-\hat{\theta})} = 0$$

$$\frac{k}{\hat{\theta}} = \frac{(n-k)}{1-\hat{\theta}}$$

$$\Rightarrow k - k\hat{\theta} = n\hat{\theta} - k\hat{\theta}$$

$$\boxed{\Rightarrow \hat{\theta} = \frac{k}{n}} \quad \text{MLE.}$$

Q11 Within a Bayesian framework, we try to find the posterior.

i.e.

$$p(\theta|x) = \frac{p(x|\theta) \cdot p(\theta)}{p(x)}$$

↑ likelihood ↑ prior
 ↑ Normalising const.

$$p(\theta|x) \propto p(x|\theta) \cdot p(\theta)$$

for our model,

$$\begin{aligned}
 p(\theta|x) &\propto \theta^k (1-\theta)^{n-k} \cdot U(0,1) \\
 &\propto \theta^k (1-\theta)^{n-k} \times \frac{1}{1-0}
 \end{aligned}$$

$$p(\theta|x) \propto \theta^k (1-\theta)^{n-k}$$

~~THE END~~

for Bhanu
Bhanu

$$\begin{aligned} \hat{u}_n \quad E(\theta) &= \int_0^1 \theta p(\theta|x) d\theta \\ &= \int_0^1 \theta \{ \theta^k (1-\theta)^{n-k} \} d\theta \\ &= \int_0^1 \theta^{k+1} (1-\theta)^{n-k+1} d\theta \end{aligned}$$

Using $\text{Beta}(x, y) = \int_0^1 t^{x-1} (1-t)^{y-1} dt$

$$E(\theta) = \text{Beta}(k+2, n-k+2)$$

$$E(\theta) = \frac{\Gamma(k+2) \Gamma(n-k+2)}{\Gamma(n+4)}$$

iii

$$\theta_{MAP} = \arg \max_{\theta} p(\theta|x)$$

$$= \arg \max_{\theta} \theta^k (1-\theta)^{n-k}$$

again, we can write $\frac{dL}{d\theta} = 0$

$$\text{and get } \boxed{\hat{\theta}_{MAP} = \frac{k}{n}}$$

which is
intuitive because
we're using Laplace
prior