

1. MLE for Binomial:

$$L(p) = \prod_{i=1}^n \binom{k}{x_i} p^{x_i} (1-p)^{k-x_i}$$
$$= \left\{ \prod_{i=1}^n \binom{k}{x_i} \right\} \times p^{\sum x_i} (1-p)^{nk - \sum x_i}$$

The log-likelihood is:

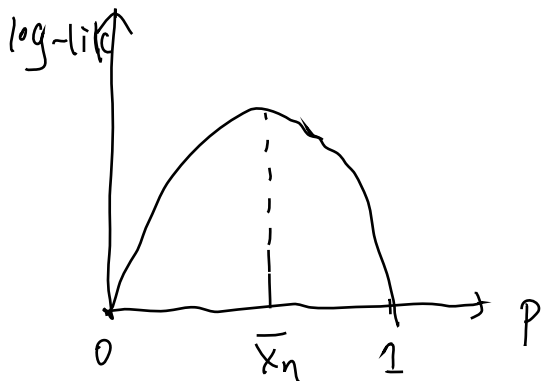
$$l(p) = \log \left\{ \prod_{i=1}^n \binom{k}{x_i} \right\} + \log p \cdot \sum x_i + \log(1-p) \cdot (nk - \sum x_i)$$

Taking the first derivative:

$$\frac{dl}{dp} = \frac{\sum x_i}{p} - \frac{nk - \sum x_i}{1-p} > 0$$

$$\Leftrightarrow p < \frac{\sum x_i}{nk}$$

Therefore, the log-likelihood should look like this:



The MLE for  $p$  is:

$$\hat{p}_{MLE} = \frac{\bar{x}_n}{k}$$

Since for Binomial distribution,  $\mu = EX = kp$ .

The MM estimator for  $p$  is also  $\frac{\bar{x}_n}{k}$ .

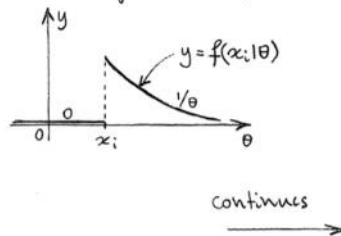
## 2. MLE for Uniform

$X_1, X_2, \dots, X_n \sim \text{Uniform}(0, \theta)$ , i.e.

$$f(x_i | \theta) = \begin{cases} \frac{1}{\theta} & \text{for } 0 \leq x_i \leq \theta \\ 0 & \text{otherwise} \end{cases} \quad (*)$$

Suppose we get sample values  $x_1, x_2, \dots, x_n$ , with each  $x_i \geq 0$ . Let's interpret (\*) as a function of  $\theta$ :

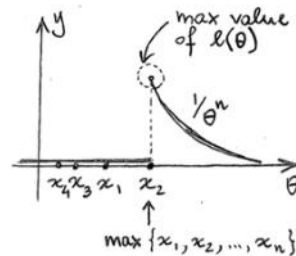
$$f(x_i | \theta) = \begin{cases} \frac{1}{\theta} & \text{for } \theta \geq x_i \\ 0 & \text{otherwise} \end{cases}$$



The likelihood, which is a function of  $\theta$ , is

$$l(\theta) = f(x_1 | \theta) f(x_2 | \theta) \dots f(x_n | \theta),$$

which is 0 if, for any value of  $i$ , it is the case that  $\theta \leq x_i$ ; otherwise  $l(\theta) = \frac{1}{\theta^n}$ .



In formulas:

$$l(\theta) = \begin{cases} \frac{1}{\theta^n} & \text{if } \theta \geq \max\{x_1, x_2, \dots, x_n\} \\ 0 & \text{otherwise} \end{cases}$$

In conclusion,  $\hat{\theta}_{ML} = \arg \max_{\theta} l(\theta)$  is given by:

$$\hat{\theta}_{ML} = \max\{x_1, x_2, \dots, x_n\}$$