

## Stat 342 Example 26

Suppose that  $x_1, x_2, \dots, x_n$  are iid Bernoulli( $p$ ).  
Then

$$\begin{aligned} f(\underline{x} | p) &= \prod_{i=1}^n p^{x_i} (1-p)^{1-x_i} \\ &= p^{\sum x_i} (1-p)^{\sum (1-x_i)} \\ &= p^{\sum x_i} (1-p)^{n - \sum x_i} \end{aligned}$$

So

$$\begin{aligned} \Lambda_{\underline{x}}(p_1, p_2) &= \frac{p_1^{\sum x_i} (1-p_1)^{n - \sum x_i}}{p_2^{\sum x_i} (1-p_2)^{n - \sum x_i}} \\ &= \left( \frac{p_1}{p_2} \right)^{\sum x_i} \left( \frac{1-p_1}{1-p_2} \right)^{n - \sum x_i} \end{aligned}$$

For  $T(\underline{x}) = \sum x_i$ , for all  $\underline{x}$  with  $T(\underline{x}) = t$  we get the same likelihood ratio function of  $(p_1, p_2)$ , namely

$$\left( \frac{p_1}{p_2} \right)^t \left( \frac{1-p_1}{1-p_2} \right)^{n-t}$$

So  $T(\underline{x}) = \sum x_i$  is sufficient for  $t$ .