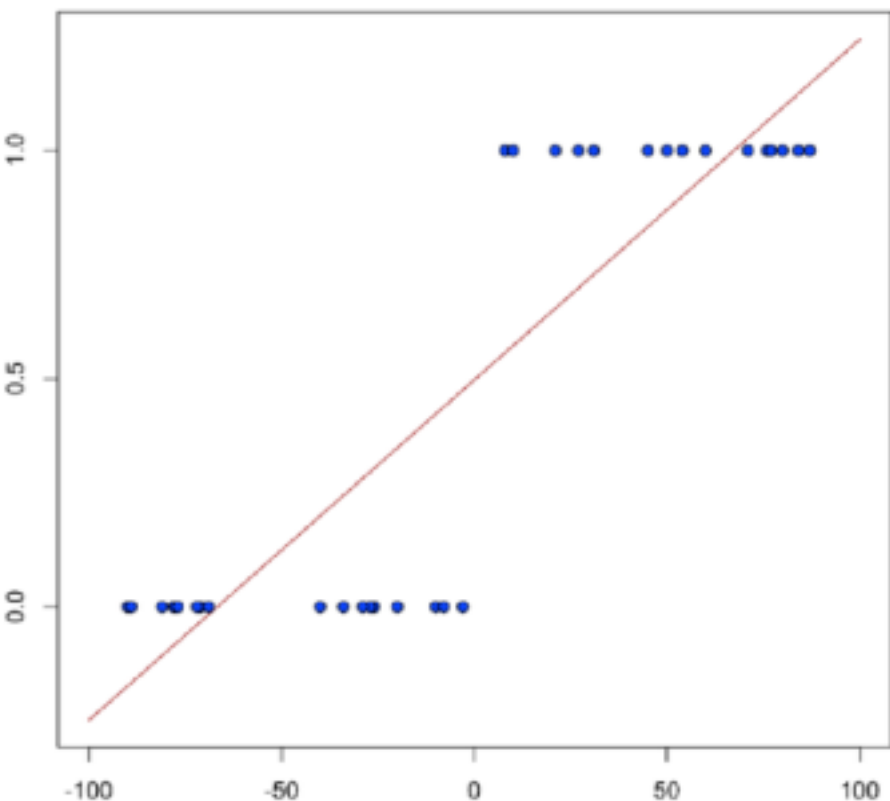


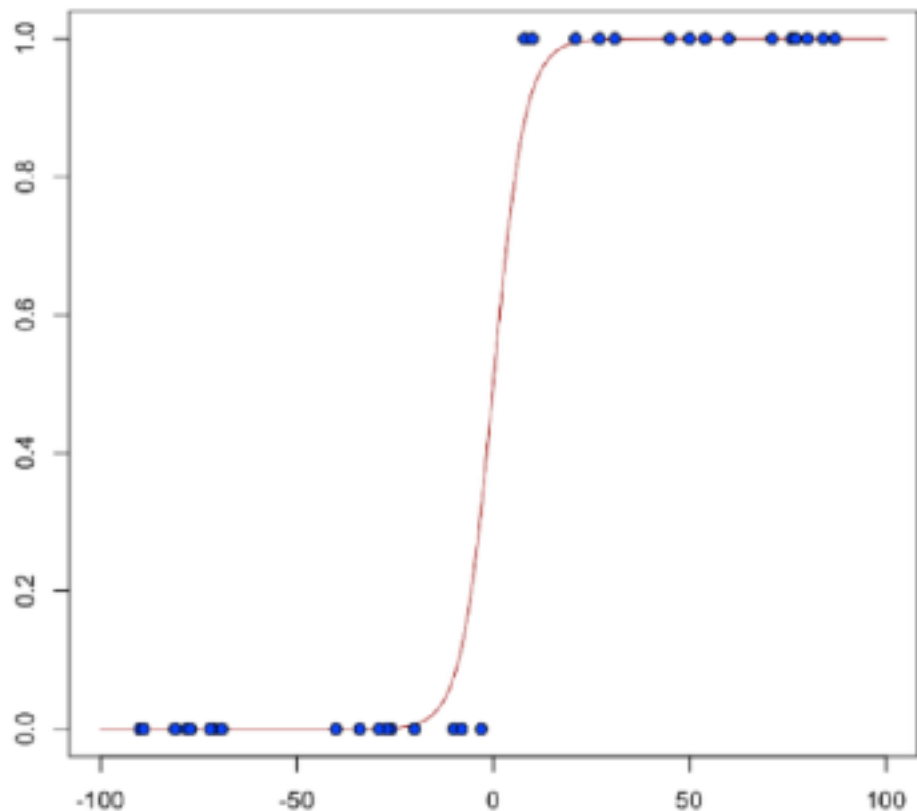


Same predictions, different family and link functions

Linear Regression fit
(family=gaussian, link = identity)



Logistic Regression fit
(family=binomial, link = logit)



Pros and Cons of GLM's

Pros

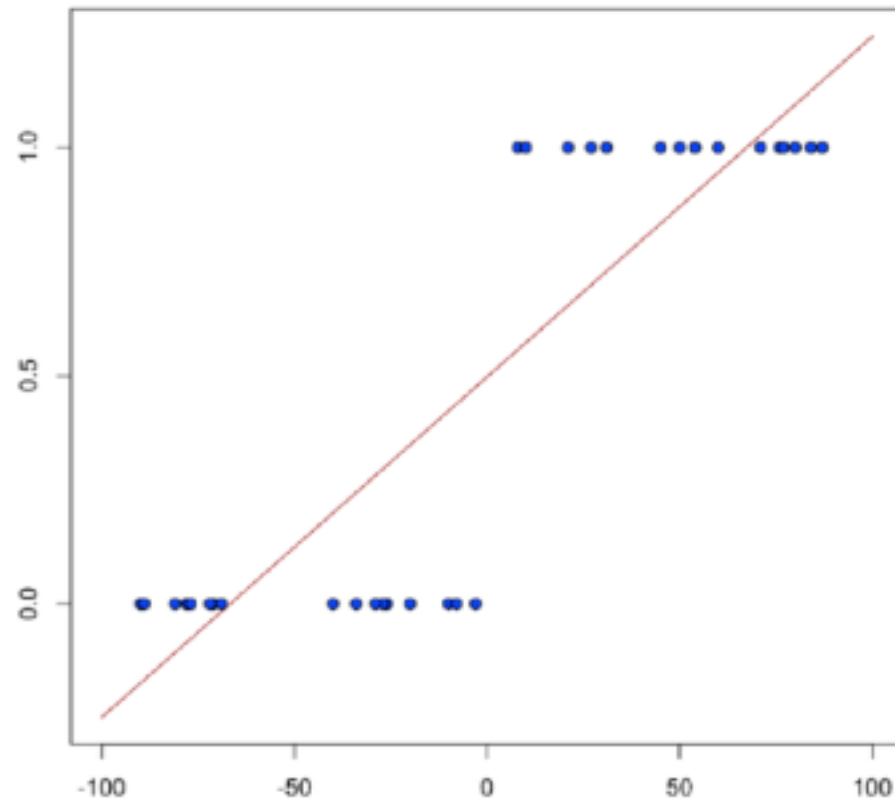
- Fast to fit
- Easy to interpret
- Well understood statistical properties
- Works for continuous, categorical, and count targets
- Transparent scoring functions

Cons

- Dependent of external feature engineering
- Difficult to model non-linearities
- Difficult to model interaction effects
- Ill-defined with multicollinearity
 - Non-unique solutions

Same predictors, different family and link functions

Linear Regression fit
(family=gaussian, link = identity)



Logistic Regression fit
(family=binomial, link = logit)

