

1. Using a little bit of algebra, prove that (4.2) is equivalent to (4.3).

In other words, the logistic function representation and logit representation for the logistic regression model are equivalent.

$$p(X) = \frac{e^{\beta_0 + \beta_1 X}}{1 + e^{\beta_0 + \beta_1 X}}. \quad (4.2)$$

$$\frac{p(X)}{1 - p(X)} = e^{\beta_0 + \beta_1 X}. \quad (4.3)$$

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$$p(x) = \frac{1}{1 + e^{-(\beta_0 + \beta_1 x)}}$$

$$\text{Let } t = e^{-(\beta_0 + \beta_1 x)} \Rightarrow p(x) = \frac{1}{1 + t}$$

$$\frac{p(x)}{1 - p(x)} = \frac{\frac{1}{1 + t}}{1 - \frac{1}{1 + t}} = \frac{\frac{1}{1 + t}}{\frac{t}{1 + t}} = \frac{1}{t} = e^{\beta_0 + \beta_1 x} \quad *$$