

observation  $i$ :  $(x_{i1}, x_{i2}, \dots, x_{ik}, y_i)$

$$z_i = \beta_0 + \beta_1 x_{i1} + \beta_2 x_{i2} + \dots + \beta_k x_{ik}$$

$$f(y | \vec{x}, \beta) = \frac{G(z_i)^{y_i} \cdot [1 - G(z_i)]^{1-y_i}}{1}$$

$$l_i(\beta) = y_i \cdot \log[G(z_i)] + (1-y_i) \cdot \log[1 - G(z_i)]$$

$$L(\beta) = \sum_{i=1}^n l_i(\beta)$$

$$= \sum_{i=1}^n \left\{ y_i \log[G(z_i)] + (1-y_i) \log[1 - G(z_i)] \right\}$$

$$\max_{\hat{\beta}_0, \hat{\beta}_1, \dots, \hat{\beta}_k} L(\beta)$$

$$\begin{bmatrix} y_1 = 1 \\ y_2 = 0 \\ y_3 = 1 \\ \vdots \\ \vdots \end{bmatrix} x_{11}, x_{12}, x_{13}, \dots$$

---

$$\frac{\partial P(y=1 | \vec{x})}{\partial x_j} = \frac{dG(z)}{dz} \cdot \frac{\partial z}{\partial x_j} = \underline{g(z)} \cdot \beta_j$$

$$G(\underline{z}) = G(\underline{\beta_0 + \beta_1 x_1 + \dots + \beta_k x_k})$$