

$$a) \frac{\exp(b_i)}{1 + \exp(b_i)} = \frac{1}{n} \sum_{i=1}^n y_i$$

$$\exp(b_i) = \frac{1}{n} \sum_{i=1}^n y_i + \exp(b_i) \frac{1}{n} \sum_{i=1}^n y_i$$

$$\exp(b_i) \left(1 - \frac{1}{n} \sum_{i=1}^n y_i\right) = \frac{1}{n} \sum_{i=1}^n y_i$$

$$\exp(b_i) = \frac{\sum_{i=1}^n y_i}{1 - \frac{1}{n} \sum_{i=1}^n y_i} = \frac{\sum_{i=1}^n y_i}{\sum_{i=1}^n (1 - y_i)} \quad (1)$$

$$1 = \frac{1}{n} \sum_{i=1}^n 1$$

$$b_1 = \log \left(\frac{\sum_{i=1}^n y_i}{\sum_{i=1}^n (1 - y_i)} \right)$$

$$b) \hat{Pr}[y_i = 1] = \frac{\exp(b_i)}{1 + \exp(b_i)} = \frac{\frac{\sum_{i=1}^n y_i}{\sum_{i=1}^n (1 - y_i)}}{1 + \frac{\sum_{i=1}^n y_i}{\sum_{i=1}^n (1 - y_i)}} = \frac{\sum_{i=1}^n y_i}{\sum_{i=1}^n (1 - y_i) + \sum_{i=1}^n y_i}$$

$$\hat{Pr}[y_i = 1] = \frac{\sum_{i=1}^n y_i}{\sum_{i=1}^n (1 - y_i) + \sum_{i=1}^n y_i} = \frac{\sum_{i=1}^n y_i}{\sum_{i=1}^n 1} = \frac{\sum_{i=1}^n y_i}{n}$$

$$c) \hat{V} = \left(\sum_{i=1}^n \left(\frac{\exp(x_i' b)}{(1 + \exp(x_i' b))^2} \right) (x_i x_i') \right)^{-1}$$

$$\hat{V} = \left(\sum_{i=1}^n \frac{\sum_{i=1}^n y_i}{n} \left(1 - \frac{\sum_{i=1}^n y_i}{n}\right) 11' \right)^{-1}$$

$$= \left(\frac{\sum_{i=1}^n y_i}{n} \left(1 - \frac{\sum_{i=1}^n y_i}{n}\right) \sum_{i=1}^n 11' \right)^{-1}$$

$$= \left(\frac{\sum_{i=1}^n y_i}{n} \left(1 - \frac{\sum_{i=1}^n y_i}{n}\right) n \right)^{-1}$$