

Probability Model For A Multi-Logit Regression Model

Nan Wu
nanw@udel.edu

1 Multi-Logit Regression Model

The multi-logit regression model is given as

$$\begin{aligned} y_n &\sim \text{Categorical}(\mathbf{p}) \\ \mathbf{p} &= (p_1, \dots, p_K) \\ p_k &= \frac{\exp\left(\sum_{p=0}^P X_{n,p} \beta_{p,k}\right)}{\sum_{k=1}^K \exp\left(\sum_{p=0}^P X_{n,p} \beta_{p,k}\right)} \end{aligned} \tag{1}$$

where y_n has K discrete outcomes, say $y_n \in \{1, \dots, K\}$, $X \in \mathbb{R}^{N \times (P+1)}$ is the predictor matrix with the entries in the first column all being one, and $\beta \in \mathbb{R}^{(P+1) \times K}$ is the coefficient matrix.

2 Probability Model

Stan allows us to use improper priors if we don't have any prior knowledge about the parameters. As an example, we could assume the following priors for β :

$$\beta_{p,k} \sim \text{Normal}(0, 5)$$

Putting it all together, the probability model for the multi-predictor logistic regression model is:

$$\begin{aligned} y_n &\sim \text{Categorical}(\mathbf{p}) \\ \mathbf{p} &= (p_1, \dots, p_K) \\ p_k &= \frac{\exp\left(\sum_{p=0}^P X_{n,p} \beta_{p,k}\right)}{\sum_{k=1}^K \exp\left(\sum_{p=0}^P X_{n,p} \beta_{p,k}\right)} \\ \beta_{p,k} &\sim \text{Normal}(0, 5) \end{aligned}$$