Logistic Regression

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• Now we have restricted the odds to the interval $[0, +\infty)$, and the probability of Y occurring to values in [0,1].

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$$p = \frac{odds}{odds+1} = \frac{e^{\beta_0 + \beta_1 X}}{1 + e^{\beta_0 + \beta_1 X}}$$
 (probability)

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• How much will the odds change if X increases by an amount δ ?

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- The odds get multiplied by $e^{\beta_1 \delta}$.
- The percentage change is $(1 e^{\beta_1 \delta}) \cdot 100\%$.