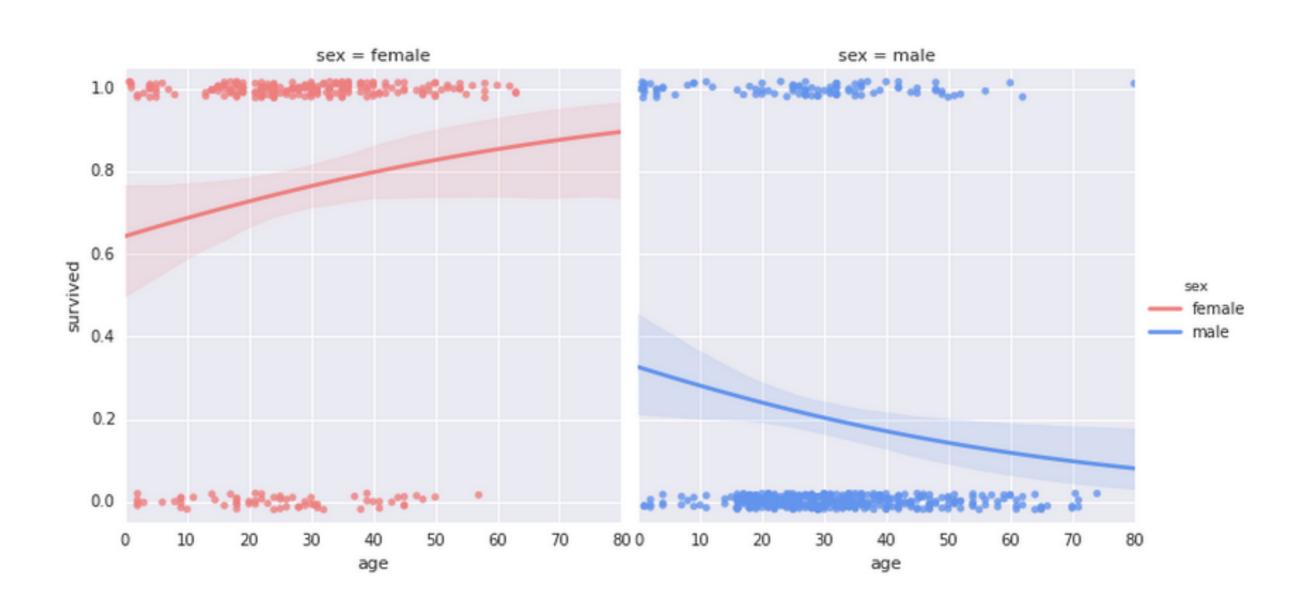
Logistic regression example: Probability of surviving the sinking of the Titanic



When to use logistic regression

Logistic regression is used when the dependent variable is discrete (often binary). The explanatory variables may be either continuous or discrete.

Examples:

- whether a gene is turned off (=0) or on (=1) as a function of levels of various proteins
- whether an individual is healthy (=0) or diseased (=1) as a function of various risk factors.
- whether an individual animal died (=0) or survived (=1) some selective event as a function of one or more moprhological traits.

Mathematical formulation

Model the binary responses as:

$$P(Y = 1 | X_1, ..., X_p) = f(\beta_0 + \beta_1 x_1 + \beta_2 x_2 + \cdots + \beta_p x_p)$$

So we're modeling the probability of the states as a function of a linear combination of the predictor variables.

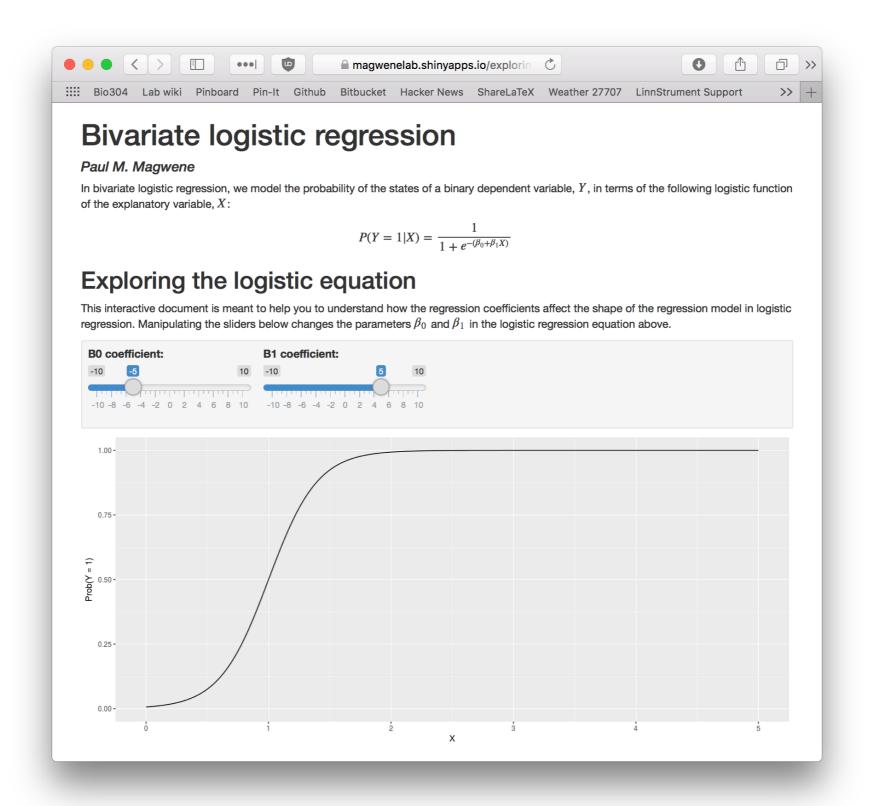
For logistic regression, we use the logistic function for f:

$$f(z) = \frac{1}{1 + e^{-z}}$$

Substituting our linear combination of the predictor variables into the logistic function, for the bivariate case we get:

$$P(Y = 1|X) = \frac{1}{1 + e^{-(\beta_0 + \beta_1 X)}}$$

How does modifying the coefficients change the logistic curve?



See the link to the web app in the lecture notes!