

CSSS 510: Lab 3

Maximum Likelihood Estimation R

2017-10-13

0. Agenda

1. Writing a likelihood function for the logistic regression model
2. Fitting a logit model using `optim()` and `glm()`
3. Simulating predicted values and confidence intervals
4. Simulating first differences
5. Model Fitting
 - Likelihood ratio test
 - Akaike Information Criterion
 - Bayesian Information Criterion
 - Average vs Predicted Plots
 - ROC plots
 - Residual vs Leverage Plots

1. Writing a likelihood function for the logistic regression model