ACS234
Maths and Data Modelling

Tutorial 6
Wednesday 1pm online

Done in Lecture (week 6/7)

- General Linear Models

General Linear Models

There are three components to any GLM:

- *Random Component* : noise model or error model. e
- *Systematic Component* - the linear predictor $\eta = X\beta$
- *Link Function, η or g(μ)* - specifies the link between random and systematic components. $E[Y] = g^{-1}(X\beta)$

G*eneral linear model* (GLM) includes multiple linear regression.

Example - logistic regression

$$X\beta = ln(\frac{\mu}{1-\mu}) \qquad \mu = E[Y]$$

Exercice 1