

$$\text{OLS: } \hat{Y}_i = \alpha + \beta_1 X_{1i} + \beta_2 X_{2i} + \dots + \beta_K X_{Ki}$$

Binary logistic - (Hosmer & Lemeshow: Communications in Statistics (1980))

$$\ln\left(\frac{p_i}{1-p_i}\right) = \alpha + \beta_1 X_{1i} + \dots + \beta_K X_{Ki}$$

$z \rightarrow \text{logit}$

$$\ln\left(\frac{p}{1-p}\right) = z$$

$$\left(\frac{p}{1-p}\right) = e^z$$

$$p = e^z - p e^z$$

$$p(1 + e^z) = e^z$$

$$p = \frac{e^z}{1 + e^z}$$

$$p = \frac{1}{1 + e^{-z}}$$

$$p = \frac{1}{1 + e^{-(\alpha + \beta_1 X_1 + \dots + \beta_K X_K)}}$$

$-\infty \leq z \leq \infty$

$\frac{1}{1 + e^{-z}}$ Yes (p)	$\frac{1}{1 + e^{+z}}$ No (1-p)	odds (chance)
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