

GLM Betas

Sergio Gámez

April 2020

1 Log Link

$$\log(\mu) = X\beta \quad (1)$$

$$\log(\mu) = \beta_0 + X_1\beta_1 + X_2\beta_2 + X_3\beta_3 \quad (2)$$

$$X_n = [1, 1, 0], X'_n = [1, 0, 1] \quad (3)$$

$$\mu'_n = f(\mu_n)? \quad (4)$$

$$\mu_n = e^{X\beta} = e^{\beta_0 + X_1\beta_1 + X_2\beta_2 + X_3\beta_3} = e^{\beta_0 + \beta_1 + \beta_2} \quad (5)$$

$$\mu'_n = e^{\beta_0 + \beta_1 + \beta_3}, \beta_3 = \beta_2 + \Delta, \Delta = \beta_3 - \beta_2 \quad (6)$$

$$\mu'_n = \mu_n e^{\Delta} \quad (7)$$