Logistic Regression Bingo (Online Version)

Names:				

What equation would you use to calculate the probability from the coefficients you get from a logistic regression model?	Which function from the broom R package can be used to produce nice-looking model output?	If the probability of winning is 0.5, what are the log odds?
What is the pmf for a Bernoulli random variable?	If the probability of winning a bet is 0.7, what are the odds of winning the bet?	Formula for a C% confidence interval of β_j from logistic regression model.
What is a big reason why linear regression provides a poor fit to data with binary outcomes?	A research question with a Bernoulli response.	The formula for odds, in terms of probability

Answers:

 $\pi = \text{Odds} / (\text{odds} + 1)$

Odds = $\pi/(1-\pi)$

 $P(Y = y) = \pi^{y}(1 - \pi)^{1-y}$ for y = 0.1.

 $P(Y = y) = \binom{n}{y} \pi^{y} (1 - \pi)^{n-y}$ for y = 0, 1, ..., n

 $\frac{0.7}{0.3} = 2.333$

Is an individual's exposure to a particular chemical associated with the probability of a cancer diagnosis?

$$\log\left(\frac{\pi_i}{1-\pi_i}\right) = \beta_0 + \beta_1 X_i$$

A logistic regression model always predicts probabilities between 0 and 1.

broom::tidy()

$$\begin{split} \hat{\beta}_j \pm z^* SE(\,\hat{\beta}_j), \text{ where z* comes from N(0,1).} \\ \pi &= \frac{\exp\left(\beta_0 + \, \beta_1 X\right)}{1 + \exp\left(\beta_0 + \, \beta_1 X\right)} \end{split}$$

A linear regression model predicts probabilities below 0 and above 1.

Standard Normal distribution (Z-distribution)

Odds range from 0 to infinity.

Log odds range from $-\infty$ to $+\infty$.

Log odds = $\log\left(\frac{.5}{r}\right) = \log(1) = 0$.

 β_1 represents the difference in log odds between those in the treatment group vs. those in the control group.

Independence Assumption: Y_i is independent from Y_i for all $i \neq j$.