

## LOGISTIC REGRESSION

- An extension to logistic regression to handle multiple classes.
- The logistic function is replaced with a soft max function

$$P(y_i = k \mid X) = \frac{e^{\beta_i x_i}}{K}$$

$$\frac{\sum_{i=1}^{K} e^{\beta_i x_i} \sum_{i=1}^{K} e^{\beta_i x_i}}{\sum_{i=1}^{K} e^{\beta_i x_i}}$$

$$\frac{1}{\sum_{i=1}^{K} e^{\beta_i x_i}}$$

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