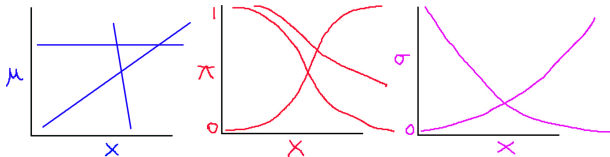




$$b = (X'X)^{-1}X'y$$



- $E(Y_i) \equiv \mu_i = X_i\beta = \beta_0 + \beta_1 X_{1i} + \dots + \beta_k X_{ki}$
- $(Y_i = 1) \equiv \pi_i = \frac{1}{1+e^{-x_i\beta}}$
- $V(Y_i) \equiv \sigma_i^2 = e^{x_i\beta}$
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- β

$$(A|B) = \frac{(AB)}{(B)} \implies (AB) = (A|B) (B)$$

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$$(y|\phi, \sigma^2) = \int_0^\infty (y|\lambda) \times (\lambda|\phi, \sigma^2) d\lambda$$

$$(A|B) = \frac{(AB)}{(B)} \implies (AB) = (A|B) (B)$$

$$\begin{aligned}(y|\phi, \sigma^2) &= \int_0^\infty (y|\lambda) \times (\lambda|\phi, \sigma^2) d\lambda \\ &= \int_0^\infty \P(y, \lambda|\phi, \sigma^2) d\lambda\end{aligned}$$

$$(A|B) = \frac{(AB)}{(B)} \implies (AB) = (A|B) (B)$$

$$\begin{aligned}(y|\phi,\sigma^2) &= \int_0^\infty (y|\lambda) \times (\lambda|\phi,\sigma^2)d\lambda \\ &= \int_0^\infty \P(y,\lambda|\phi,\sigma^2)d\lambda \\ &= \frac{\Gamma\left(\frac{\phi}{\sigma^2-1}+y_i\right)}{y_i!\Gamma\left(\frac{\phi}{\sigma^2-1}\right)}\left(\frac{\sigma^2-1}{\sigma^2}\right)^{y_i}(\sigma^2)^{\frac{-\phi}{\sigma^2-1}}\end{aligned}$$

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p

$q + 11p$

$$p$$

$$qp$$

$$q + 11p$$

$$p$$

$$qp$$

$$q + 1$$

$$q + 11p$$

$$2 = 2$$

$$\{1, 2, 3, 5\}$$

