

Logistic regression with more than two classes

So far we have discussed logistic regression with two classes. It is easily generalized to more than two classes. One version (used in the R package **glmnet**) has the symmetric form

$$\Pr(Y = k|X) = \frac{e^{\beta_{0k} + \beta_{1k}X_1 + \dots + \beta_{pk}X_p}}{\sum_{\ell=1}^K e^{\beta_{0\ell} + \beta_{1\ell}X_1 + \dots + \beta_{p\ell}X_p}}$$

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Multiclass logistic regression is also referred to as *multinomial regression*.