

Logistic Regression w/ K categories in the Response.

The labels of the categories: $C = \{1, 2, \dots, K\}$

In the book:

$$TP[Y=K | X=x] = \frac{e^{\beta_{0K} + \beta_{1K}x_1 + \dots + \beta_{pK}x_p}}{1 + \sum_{k=1}^{K-1} e^{\beta_{0k} + \beta_{1k}x_1 + \dots + \beta_{pk}x_k}}$$

For all the other categories $l = \{1, 2, \dots, K-1\}$

$$TP[Y=l | X=x] = \frac{e^{\beta_{0l} + \beta_{1l}x_1 + \dots + \beta_{pl}x_p}}{1 + \sum_{k=1}^{K-1} e^{\beta_{0k} + \beta_{1k}x_1 + \dots + \beta_{pk}x_k}}$$