

ASM. Part 2

GLM estimation using IRWLS

1. Go to slide 8 from the file 'ASM_npm_Ses_4 - Non-parametric GLM.pdf'. Follow this pseudo-code to write your own IRWLS algorithm to estimate a logistic regression with one explanatory variable. In Step 3, use `lm` with the parameter `weights`.
2. Apply it to the estimation of the parameters of the logistic regression in the data set *burn injuries data* (file `burn.cont.dat`).
3. Compare your result with that obtained with the function `glm` of R. How much of the information you get when doing the `summary` of the object produced by `glm` could you obtain from your algorithm?