Diagnosis Function

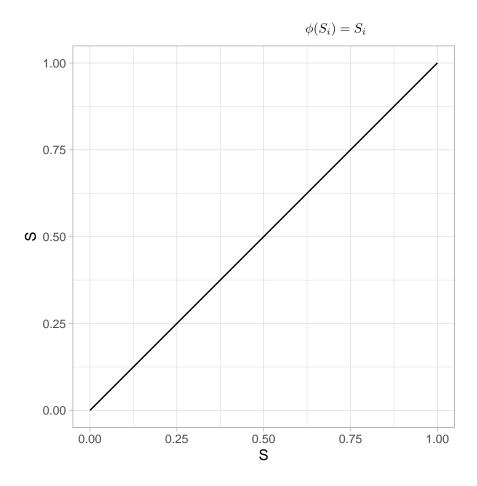
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This is a quick and dirty space for me to play with some different diagnosis functions.

Identity

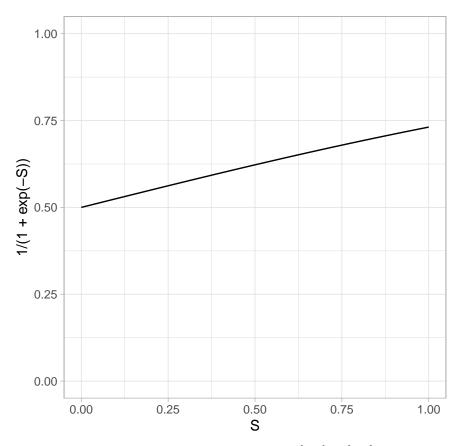
One thing that I've been doing for simplicity is using the identity function



Sigmoid

An intuitive tool could be the sigmoid function:

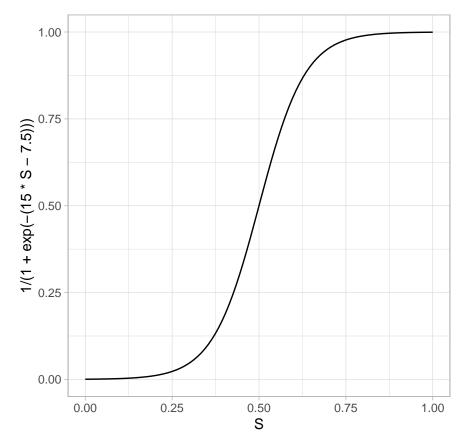
$$\phi(S_i) = \frac{1}{1 + exp(-S_i)}$$



This could be parametrized a little better for the $[0,1] \to [0,1]$ mapping:

$$\phi(S_i) = \frac{1}{1 + exp(-(\beta_0 + \beta_1 S_i))}$$

For example, letting $\beta_1=15$ and $\beta_0=-7.5$ gives a function more like:



Note: Letting $\beta_0 = \beta_1 2$ fixes $\phi(0.5) = 0.5$

Now let's suppose we want $\phi()$ to be a function of X_i . We can let

$$\phi(S_i) = \frac{1}{1 + exp(-(\beta_0 + \beta_1 S_i + \beta_2 X_i))}$$

Now suppose that $\beta_2 = -5$

