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1. log.app <- function(Xapp, zapp, intr, epsi) {
2.   n <- dim(Xapp)[1]
3.   p <- dim(Xapp)[2]
4.
5.   Xapp <- as.matrix(Xapp)
6.
7.   if (intr == T) { # on ajoute une ordonnée à l'origine
8.     Xapp <- cbind(rep(1,n),Xapp)
9.     p <- p + 1
10.  }
11.
12.  targ <- matrix(as.numeric(zapp),nrow=n) # ti: la réalisation d'une variable  $T_i \sim B(\pi_i)$ 
13.  targ[which(targ==2),] <- 0 # remplacer la classe 2 par 0
14.  Xapp_transposed <- t(Xapp)
15.
16.  beta <- matrix(0,nrow=p,ncol=1)
17.
18.  conv <- F
19.  iter <- 0
20.  while (conv == F) {
21.    iter <- iter + 1
22.    beta_old <- beta
23.
24.    prob_w1 <- postprob(beta, Xapp) #  $P(w_1|x)$ 
25.    prob_w2 <- 1 - prob_w1
26.    MatW <- diag(as.numeric(prob_w1 * prob_w2)) # W:  $W_{ii} = \pi_i(1-\pi_i)$ 
27.
28.    mat_hessienne <- -Xapp_transposed %*% MatW %*% Xapp
29.    mat_hessienne_inverse <- solve(mat_hessienne)
30.    gradient_w1 <- Xapp_transposed %*% (targ - prob_w1)
31.    beta <- beta_old - (mat_hessienne_inverse %*% gradient_w1)
32.
33.    if (norm(beta - beta_old) < epsi) {
34.      conv <- T
35.    }
36.  }
37.
38.  prob_w1 <- postprob(beta, Xapp) #  $P(w_1|x)$ 
39.  prob_w2 <- 1 - prob_w1
40.  out <- NULL
41.  out$beta <- beta
42.  out$iter <- iter
43.  out$logL <- sum(targ*prob_w1+(1-targ)*(prob_w2))
44.  out
45. }

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59.
60. log.val <- function(beta, Xtst) {
61.   m <- dim(Xtst)[1]
62.   p <- dim(beta)[1]
63.   pX <- dim(Xtst)[2]
64.
65.   Xtst <- as.matrix(Xtst)
66.
67.   if (pX == (p-1))
68.   {
69.     Xtst <- cbind(rep(1,m),Xtst)
70.   }
71.
72.   prob_w1 <- postprob(beta, Xtst) # P(w1|x)
73.   prob_w2 <- 1 - prob_w1
74.   prob <- cbind(prob_w1, prob_w2)
75.   pred <- max.col(prob)
76.
77.   out <- NULL
78.   out$prob <- prob
79.   out$pred <- pred
80.   return(out)
81. }
82.
83.
84. # calculer des probabilités a posteriori de la classe 1
85. postprob <- function(beta, X) {
86.   X <- as.matrix(X)
87.
88.   prob <- t(exp(t(beta)%*%t(X))/(1+exp(t(beta)%*%t(X))))
89. }

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