

Problem 12

Wednesday, June 12, 2024 4:02 PM

You
$$\Pr(Y=\text{orange} | X=x) = \frac{\exp(\beta_0 + \beta_1 x)}{1 + \exp(\beta_0 + \beta_1 x)}$$

Friend
$$\hat{\Pr}(Y=\text{orange} | X=x) = \frac{\exp(\hat{\alpha}_{\text{orange}0} + \hat{\alpha}_{\text{orange}1} x)}{\exp(\hat{\alpha}_{\text{orange}0} + \hat{\alpha}_{\text{orange}1} x) + \exp(\hat{\alpha}_{\text{apple}0} + \hat{\alpha}_{\text{apple}1} x)}$$

Me
$$M6 = \frac{\exp(\bar{\beta}_{\text{orange}0} + \bar{\beta}_{\text{orange}1} x)}{1 + \exp(\bar{\beta}_{\text{orange}0} + \bar{\beta}_{\text{orange}1} x)} = p(x)$$

a) $\log\left(\frac{p(x)}{1-p(x)}\right) = \log\left(\frac{\exp(\text{orange}_0 + \text{orange}_1 x)}{\exp(\text{apple}_0 + \text{apple}_1 x)}\right)$ (orange)
 $\log\left(\frac{p(x)}{1-p(x)}\right) = \log\left(\frac{\exp(\text{orange}_0 + \text{orange}_1 x)}{\exp(\text{apple}_0 + \text{apple}_1 x)}\right)$ (apple)

$\text{orange} = \text{orange}_0 + \text{orange}_1 x$

b)
$$\text{odds} \left(\frac{\Pr(Y=\text{orange} | X=x)}{\Pr(Y=\text{apple} | X=x)} \right) = \frac{\exp(\bar{\alpha}_{\text{orange}0} + \bar{\alpha}_{\text{orange}1} x)}{\exp(\bar{\alpha}_{\text{apple}0} + \bar{\alpha}_{\text{apple}1} x)}$$
 (4.14)

Orang log odds = $\bar{\alpha}_{\text{orange}0} + \bar{\alpha}_{\text{orange}1} x - \bar{\alpha}_{\text{apple}0} - \bar{\alpha}_{\text{apple}1} x$

c) $p(x) = 2 - (1)x : M6$

$\beta_0 \approx \text{orange}_0 - \text{apple}_0$

$\beta_1 \approx \text{orange}_1 - \text{apple}_1$

d) $\beta_0 \approx 1.2 - 3 = -1.8$

$\beta_1 \approx -2 - .06 = -2.06$

e) $M6 = -1.8 - 2.06(x)$

You = $1.2 - 2x - 3 - .06x$

$= -1.8 - 2.06x$

They are the exact same. So 100% of times they will agree for these models created.