

Solving $\hat{\beta}$ is not a linear equation, so you'd need an iterative procedure.

y_1, \dots, y_n indep Bernoulli (μ_i).
 Deviance derivation
 0 1

* logit link function for this model.

$$= 2 \sum_{i=1}^n \left\{ y_i \log \frac{y_i}{\mu_i} + (1-y_i) \log \left(\frac{1-y_i}{1-\mu_i} \right) \right\}$$

$$= 2 \sum_{i=1}^n \left\{ -y_i \cdot \log(\mu_i) - (1-y_i) \log(1-\mu_i) \right\}$$

$$= 2 \sum_{i=1}^n \left\{ -y_i \left[\log \left(\frac{\mu_i}{1-\mu_i} \right) - \log(1-\mu_i) \right] \right\}$$

↑
logit of μ_i .

$$= 2 \sum_{i=1}^n \left\{ -y_i \left[\underline{x_i^T \beta} - \log(1-\mu_i) \right] \right\}$$

the logit function replaces

$$= -2 \left(\sum_{i=1}^n y_i x_i^T \right) \hat{\beta} - 2 \sum_{i=1}^n \log(1-\hat{\mu}_i)$$

$$= -2 \left(\sum \hat{\mu}_i x_i^T \right) \hat{\beta} - 2 \sum_{i=1}^n \log(1-\hat{\mu}_i)$$

* Notice the y_i 's are not present. We don't even need y_i 's to get the deviance. Just the known observations, fixed X design matrix and $\hat{\beta}$. We do need y for $\hat{\beta}$. But after that y is unnecessary.

This deviance is a measure of the fitted values $\hat{\mu}_i$ only.

* NOT a measure of distance b/w fitted and observed values. CANNOT use it for GOF!