kypexin Posts: **290** Unicorn July 2019

Hi miners,

I am training GLM model for binary classification, so basically I perform logistic regression.

My question is, how do I interpret the relation between GLM model weights output and regression coefficients?

In many cases, they are exactly the same, but some differ, and some on a very high magnitude. For example, for one feature weight and regression coefficient both equal 1.841, then for another feature I observe weight 0.328 while regression coefficient is 0.0002, yet for another feature weight is -0.617 and coefficient is -0.001.

(I use regularisation so the whole coefficients / weights range is not that big, let's say roughly between 2 and -2).

Best Answers

IngoRM Posts: **1,751** RM Founder July 2019 **Solution Accepted**

Hi,

Where are the weights coming from? I assume from the weights port of the GLM operator? And are you looking at the "standardized" coefficients? The weights are simply the standardized coefficients and should be the same if you use the weights port of the GLM...

Hope this helps,

Ingo

kypexin Posts: **290** Unicorn July 2019

Hi @IngoRM

Thanks for an advise, I was looking at the first column of coefficients (not standardized). In fact, std. coefficients and weights from GLM weights output port are the same, so I have my question answered.

4. 중요도 산출 (Weight)

독립변수의 상대적인 중요도를 파악하고자 할 때 : 표준화한 회귀계수인 베타 가중치 참조

▶ 종속변수에 미치는 영향력을 나타내는 것이 회귀계수이지만, 측정단위가 통일되어 있지 않기 때문에 (측정단위가 다르기 때문에) 표준화한 회귀계수인 베타가중치(SE BETA)를 구함

Y=정치헌금액수 X1=연령, X2=소득

회귀식: Y=8+2X1+0.001X2

베타가중치 : Y=0.15X1+0.45X2(15%,45%의 중요도)