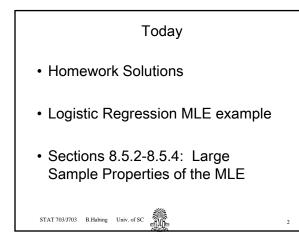


1

3

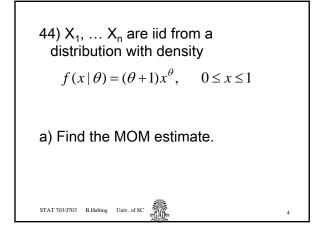
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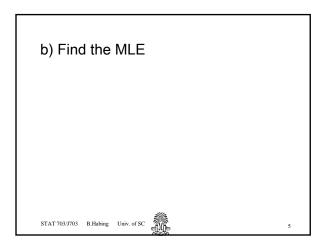


28a) 5.3299 4.2537 3.1502 3.7032 1.6070 6.3923 3.1181 6.5941 3.5281 4.7433 0.1077 1.5977 5.4920 1.7220 4.1547 2.2799 What would you guess the mean and variance of the underlying normal distribution to be? (and why?)

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1





MLE example 2 – Logistic Regression

In linear regression we try to predict one continuous variable from another.

Under a few basic assumptions this results in fairly easy parameter estimation and use of t and F distributions.

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Consider the case of attempting to predict a 0,1 variable from a continuous variable.

$$P[Y_i = 1 \mid x_i] = \frac{1}{1 + e^{-(\alpha + \beta x_i)}}$$



