

Formulas

$$-2(L_0 - L_1)$$

loglinear model $\log(\mu) = \alpha + \beta x$

linear prob. model $\pi(x) = \alpha + \beta x$

logistic regr. model $\pi = \frac{\exp(\alpha + \beta x)}{1 + \exp(\alpha + \beta x)}$

logistic regr. model $\log\left(\frac{\pi}{1-\pi}\right) = \alpha + \beta x$

$$\hat{\pi} = 0.5 \text{ at } x = -\hat{\alpha}/\hat{\beta}$$

incremented rate of change = $\hat{\beta}\hat{\pi}(1 - \hat{\pi})$

multiple logistic regr. model
 $\text{logit}(\pi) = \alpha + \beta_1 x_1 + \cdots + \beta_k x_k \quad \pi = \frac{\exp(\alpha + \beta_1 x_1 + \cdots + \beta_k x_k)}{1 + \exp(\alpha + \beta_1 x_1 + \cdots + \beta_k x_k)}$

Wald statistic is $z = \hat{\beta}/SE$ or z^2

LR statistic = $-2(L_0 - L_1) = \text{change in deviance}$

Standardized residual = $(\text{observed} - \text{fitted})/SE$