

Formulas for exam 3:

Baseline-category logit model: $\log[P(Y = j)/P(Y = J)] = \alpha_j + \beta_j x$

$$P(Y = j) = \frac{e^{\alpha_j + \beta_j x}}{1 + e^{\alpha_1 + \beta_1 x} + \dots + e^{\alpha_{J-1} + \beta_{J-1} x}}, \quad j = 1, 2, \dots, J - 1.$$

Cumulative logit model: $\text{logit} [P(Y \leq j)] = \alpha_j + \beta x$

$$P(Y \leq j) = \exp(\alpha_j + \beta x) / [1 + \exp(\alpha_j + \beta x)], \quad j = 1, 2, \dots, J - 1.$$

$$z = (n_{12} - n_{21}) / \sqrt{n_{12} + n_{21}} \quad (\text{McNemar})$$

$$\text{Kappa} : \kappa = \frac{\sum_i \pi_{ii} - \sum_i \pi_{i+} \pi_{+i}}{1 - \sum_i \pi_{i+} \pi_{+i}}$$

Independence loglinear model : $\log \mu_{ij} = \lambda + \lambda_i^X + \lambda_j^Y$

$$(XY, XZ, YZ) : \log \mu_{ijk} = \lambda + \lambda_i^X + \lambda_j^Y + \lambda_k^Z + \lambda_{ij}^{XY} + \lambda_{ik}^{XZ} + \lambda_{jk}^{YZ}$$

$$(XZ, YZ) : \log \mu_{ijk} = \lambda + \lambda_i^X + \lambda_j^Y + \lambda_k^Z + \lambda_{ik}^{XZ} + \lambda_{jk}^{YZ}$$

For comparing proportions with n matched pairs and counts b and c for numbers of different outcomes for the two observations, difference of sample proportions has estimated standard error

$$\frac{\sqrt{(b+c) - (b-c)^2/n}}{n}$$