

## ***An Introduction To Generalized Linear Models Third Edition Chapman Hallrc Texts In Statistical Science***

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Introduction Generalized Linear Models Structure Generalized Linear Models (GLMs) A generalized linear model is made up of a linear predictor  $\eta = \beta_0 + \beta_1 x_1 + \dots + \beta_p x_p$  and two functions: a link function that describes how the mean,  $E(Y_i) = \mu_i$ , depends on the linear predictor  $g(\eta) = \mu_i$  and a variance function that describes how the variance,  $\text{var}(Y_i)$

Introduction to Generalized Linear Models

Chapter 3 introduces generalized linear models themselves. These are models where the response variable is expected to be related (possibly via some link function) to a linear combination of a number of explanatory variables, but with some distribution around that expected value.

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For a generalized linear model there is a transformation of  $\eta$  such that  $g(\eta) = \mu$ . In this equation  $g$  is a monotone, differentiable function called the link function;  $x_i$  is a  $p \times 1$  vector of explanatory variables (covariates and dummy variables for levels of factors),  $x_i = (x_{i1}, \dots, x_{ip})$ . so  $x^T = x_{i1} \dots x_{ip}$ .

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Introduction to Generalized Linear Models

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