The Logistic Curve Is A Theoretical Construct

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1 The Logistic Curve

Equations

The equation for the curve below comes from the logistic regression equation:

$$\ln\left(\frac{p(\mathsf{outcome})}{1-p(\mathsf{outcome})}\right) = \beta_0 + \beta_1 x_1$$

We exponentiate both sides of the equation:

$$\frac{p(\mathsf{outcome})}{1-p(\mathsf{outcome})} = e^{\beta_0 + \beta_1 x_1}$$

We multiply both sides by the denominator of the fraction that is on the left hand side of the equation:

 $p(\text{outcome}) = e^{\beta_0 + \beta_1 x_1} (1 - p(\text{outcome}))$

Then:

$$p(\mathsf{outcome}) = e^{\beta_0 + \beta_1 x_1} - e^{\beta_0 + \beta_1 x_1} * p(\mathsf{outcome})$$

Then:

$$p(\text{outcome}) + e^{\beta_0 + \beta_1 x_1} * p(\text{outcome}) = e^{\beta_0 + \beta_1 x_1}$$

Then:

$$(1+e^{\beta_0+\beta_1x_1})*p(\mathsf{outcome})=e^{\beta_0+\beta_1x_2}$$

And, finally:

$$p(\mathsf{outcome}) = \frac{e^{\beta_0 + \beta_1 x_1}}{1 + e^{\beta_0 + \beta_1 x_1}}$$

```
twoway ///
(function y = exp(x)/(1 + exp(x)), range(-10 10) lwidth(thick) lpattern(dash)), ///
title("The Logistic Curve") ///
ytitle("Probablity") ///
scheme(stcolor)
```

graph export logistic.png, width(2000) replace

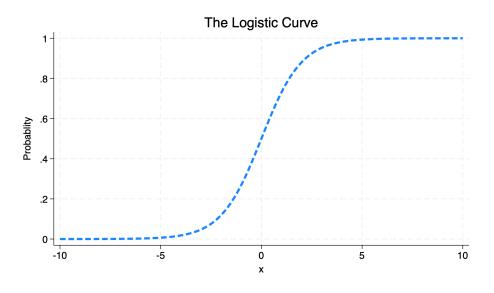


Figure 1: The Logistic Curve

2 The Logistic Curve is a Theoretical Construct

```
    Tip
    Any given data set usually maps to only part of the full logistic curve.

    twoway ///
    (function y = exp(x)/(1 + exp(x)), range(-10 10) lwidth(thick) lpattern(dash)) /// full logist:
    (function y = exp(x)/(1 + exp(x)), range(2 5) lwidth(vvthick)) /// sample data set
```

```
(function y = \exp(x)/(1 + \exp(x)), range(-1 1) lwidth(vvthick)) /// sample data set
```

```
(function y = \exp(x)/(1 + \exp(x)), range(-3 -2) lwidth(vvthick) lcolor(orange)), /// sample date
```

```
title("Any Given Data Set") ///
ytitle("Probablity") ///
subtitle("Usually Maps To Only Part Of The Full Logistic Curve") ///
legend(order(1 "full logistic curve" 2 "sample data set" 3 "sample data set" 4 "sample data set
scheme(stcolor)
```

graph export logistic2.png, width(2000) replace

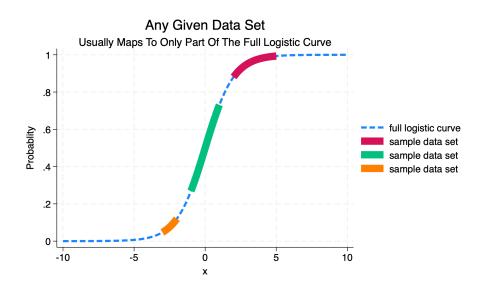


Figure 2: The Logistic Curve Is A Theoretical Construct