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PREDICTIVE DISTRIBUTION FOR POLYTOMOUS LOGISTIC MODELS WITH NONLINEAR LINK FUNCTIONS

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Abstract. This article is concerned with predictive distribution for polytomous logistic models with nonlinear link functions. Within a Bayesian framework, an approximation of the predictive distribution for determining probabilities is presented. We describe this method using nonlinear link functions. The generalized linear link function is simply a special case of nonlinear models. All of the generalized logistic models require nonlinear estimation procedures to evaluate maximum likelihood estimates.

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