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 y_1, y_2, \dots, y_n x

$$\log \text{it}(E[Y_i|x_i]) = x_i^T \beta \quad ()$$

$$f(Y|X, \beta)$$

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 x

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$$f(Y, X | \Omega) = f(Y|X, \beta) f(X|\gamma) \quad ()$$

$$\Omega = (\beta, \gamma)$$

$$f(X; Y)$$

$$\beta$$

$$\beta$$

$$\beta$$

$$x$$

$$x$$

$$x$$

$$A$$

$$f(Y, X, A | \Omega^*) = f(Y | X, A, \beta^*) f(X, A | \gamma^*)$$

$$\Omega^* = (\beta^*, \gamma^*)$$

$$E(Y | X, A) = \int f(Y | X, A, \beta^*) f(X, A | \gamma^*) d\beta^*$$

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$$f(Y, X, A | \theta) = f(A | Y, X, \alpha) f(Y | X, \beta) f(X | \gamma)$$

$$\theta = (\alpha, \beta, \gamma)$$

$$\sum_i l_{a,y,x}(\theta | a_i, y_i, x_i) = \sum_i \{ l_{a|y,x}(\alpha | a_i, y_i, x_i) + l_{y|x}(\beta | y_i, x_i) + l_x(\gamma | x_i) \}$$

X_i

$$\prod f(Y_i | X_i, \beta)$$

$$\beta$$

$$\gamma$$

$$\alpha$$

$$\beta$$

$$L_{a,y,x}^0(\theta) = \sum_i \log \sum_{x_{miss,i}} \{ L_{a|y,x}(\alpha | a_i, y_i, x_i) \times L_{y|x}(\beta | y_i, x_i) L_x(\gamma | x_i) \}$$

$$X = (x_1, x_2, \dots, x_p)$$

$$X_{miss,i}$$

$$x_i$$

$$x_{miss,i}$$

$$W_{ij}^{(t)} = P(x^j | a_i, y_i, x_i, \theta^{(t)})$$

$$= \begin{cases} 0 & \text{if } x^j \text{ is not compatible with } x_i \\ \frac{p(y_i | x_i^j) p(a_i | x_i^j, y_i) p(x_i^j)}{\sum_{k \in \text{obs}_i} p(y_i | x_i^k) p(a_i | x_i^k, y_i) p(x_i^k)} & \text{if } x^j \text{ is compatible with } x_i \end{cases} \quad ()$$

p x^j
 $X_{obs,i}$ j

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$$f(A|X, Y, \alpha), f(X; \delta)$$

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$$f(A|Y, X)$$

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