

fmm: mlogit — Finite mixtures of multinomial (polytomous) logistic regression models

[Description](#)

[Remarks and examples](#)

[Quick start](#)

[Stored results](#)

[Menu](#)

[Methods and formulas](#)

[Syntax](#)

[Also see](#)

Description

`fmm: mlogit` fits mixtures of multinomial logistic regression models; see [\[FMM\] fmm](#) and [\[R\] mlogit](#) for details.

Quick start

Mixture of two `mlogit` distributions of `y`

```
fmm 2: mlogit y
```

Mixture of two `mlogit` models of `y` on `x1` and `x2`

```
fmm 2: mlogit y x1 x2
```

Same as above, but with class probabilities depending on `z1` and `z2`

```
fmm 2, lcpob(z1 z2): mlogit y x1 x2
```

With robust standard errors

```
fmm 2, vce(robust): mlogit y x1 x2
```

Constrain coefficients on `x1` and `x2` to be equal across classes

```
fmm 2, lcinvariant(coef): mlogit y x1 x2
```

Menu

Statistics > FMM (finite mixture models) > Multinomial logistic regression

Syntax

Basic syntax

```
fmm # : mlogit depvar [indepvars] [, options]
```

Full syntax

```
fmm # [if] [in] [weight] [, fmmopts]: mlogit depvar [indepvars] [, options]
```

where # specifies the number of class models.

<i>options</i>	Description
----------------	-------------

Model

<code>noconstant</code>	suppress the constant term
<code>baseoutcome(#)</code>	value of <i>depvar</i> that will be the base outcome

indepvars may contain factor variables; see [U] 11.4.3 **Factor variables**.

depvar and *indepvars* may contain time-series operators; see [U] 11.4.4 **Time-series varlists**.

For a detailed description of *options*, see *Options* in [R] **mlogit**.

<i>fmmopts</i>	Description
Model	
<code>lcinvariant(<i>pclassname</i>)</code>	specify parameters that are equal across classes; default is <code>lcinvariant(none)</code>
<code>lcprob(<i>varlist</i>)</code>	specify independent variables for class probabilities
<code>lclabel(<i>name</i>)</code>	name of the categorical latent variable; default is <code>lclabel(Class)</code>
<code>lcbase(#)</code>	base latent class
<code>constraints(<i>constraints</i>)</code>	apply specified linear constraints

SE/Robust

`vce(vcetype)` *vcetype* may be `oim`, `opg`, `robust`, or `cluster clustvar`

Reporting

`level(#)` set confidence level; default is `level(95)`
`nocnsreport` do not display constraints
`noheader` do not display header above parameter table
`nodvheader` do not display dependent variables information in the header
`notable` do not display parameter table
`display_options` control columns and column formats, row spacing, line width, display of omitted variables and base and empty cells, and factor-variable labeling

Maximization

`maximize_options` control the maximization process
`startvalues(svmethod)` method for obtaining starting values; default is `startvalues(factor)`
`emopts(maxopts)` control EM algorithm for improved starting values
`noestimate` do not fit the model; show starting values instead
`collinear` keep collinear variables
`coeflegend` display legend instead of statistics

varlist may contain factor variables; see [U] 11.4.3 Factor variables.

`by`, `collect`, `statsby`, and `svy` are allowed; see [U] 11.1.10 Prefix commands.

`vce()` and weights are not allowed with the `svy` prefix; see [SVY] `svy`.

`fweights`, `iweights`, and `pweights` are allowed; see [U] 11.1.6 `weight`.

`collinear` and `coeflegend` do not appear in the dialog box.

See [U] 20 Estimation and postestimation commands for more capabilities of estimation commands.

For a detailed description of *fmmopts*, see *Options* in [FMM] `fmm`.

<i>pclassname</i>	Description
<code>cons</code>	intercepts and cutpoints
<code>coef</code>	fixed coefficients
<code>errvar</code>	covariances of errors
<code>scale</code>	scaling parameters
<code>all</code>	all the above
<code>none</code>	none of the above; the default

Remarks and examples

[stata.com](https://www.stata.com)

For a general introduction to finite mixture models, see [FMM] [fmm intro](#). For general information about multinomial logistic regression, see [R] [mlogit](#). For examples using `fmm`, see examples in [Contents](#).

Stored results

See [Stored results](#) in [FMM] [fmm](#).

Methods and formulas

See [Methods and formulas](#) in [FMM] [fmm](#).

Also see

[FMM] [fmm](#) — Finite mixture models using the `fmm` prefix

[FMM] [fmm intro](#) — Introduction to finite mixture models

[FMM] [fmm postestimation](#) — Postestimation tools for `fmm`

[FMM] [Glossary](#)

[R] [mlogit](#) — Multinomial (polytomous) logistic regression

[SVY] [svy estimation](#) — Estimation commands for survey data

Stata, Stata Press, and Mata are registered trademarks of StataCorp LLC. Stata and Stata Press are registered trademarks with the World Intellectual Property Organization of the United Nations. Other brand and product names are registered trademarks or trademarks of their respective companies. Copyright © 1985–2023 StataCorp LLC, College Station, TX, USA. All rights reserved.

