

# **R Companion to Discrete Choice Methods with Simulation**

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# Preface

This is a Quarto book.

To learn more about Quarto books visit <https://quarto.org/docs/books>.

# **Part I**

## **Introduction**

# 1 Introduction

This is a book created from markdown and executable code.

It's the R Companion to the book *Discrete Choice Methods with Simulation* (Train (2009)).

## 2 Properties of Discrete Choice Models

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# **Part II**

## **Behavioral Models**



## 3 Logit

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**4 GEV**

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## 5 Probit

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## 6 Mixed Logit

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## 7 Variation on a Theme

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## 8 Numerical Maximization

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# **Part III**

## **Estimation**

## 9 Drawing from Densities

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## 10 Simulation-Assisted Estimation

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# 11 Individual-Level Parameters

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## 12 Bayesian Procedures

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## 13 Endogeneity

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## 14 EM Algorithms

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## References

Train, Kenneth E. 2009. *Discrete Choice Methods with Simulation*. Cambridge University Press. <https://eml.berkeley.edu/books/choice2.html>.

# A Appendix

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