Tidier Multinomial Logit

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```
setwd("/Users/sarahklain/Documents/R_2015/wf_ce/CE/demog")
#install.packages("support.CEs")
library(ggplot2)
## Warning: package 'ggplot2' was built under R version 3.2.4
library(ggthemes)
## Warning: replacing previous import by 'grid::arrow' when loading 'ggthemes'
## Warning: replacing previous import by 'grid::unit' when loading 'ggthemes'
## Warning: replacing previous import by 'scales::alpha' when loading
## 'ggthemes'
library(viridis)
suppressMessages(library(dplyr))
library(knitr)
library(tidyr)
library(broom)
#library(support.CEs)
library(survival)
library(mlogit)
## Loading required package: Formula
## Loading required package: maxLik
## Loading required package: miscTools
##
## Please cite the 'maxLik' package as:
## Henningsen, Arne and Toomet, Ott (2011). maxLik: A package for maximum likelihood estimation in R. C
## If you have questions, suggestions, or comments regarding the 'maxLik' package, please use a forum of
## https://r-forge.r-project.org/projects/maxlik/
library(stargazer)
##
## Please cite as:
##
## Hlavac, Marek (2015). stargazer: Well-Formatted Regression and Summary Statistics Tables.
## R package version 5.2. http://CRAN.R-project.org/package=stargazer
```

Conditional Logit

Format data with demographic information using Tidyr. To make a unique row for each observation including demographic data I added column obs1-obs24 in excel.

These are columns 69-92 in cer_2016_01_08_dem2.csv

```
ce_d <- read.csv("cer_2016_01_08_dem2.csv")
ce_d_s <- summary(ce_d[11:20])
# str(ce_d)
# knitr:: kable(ce_d_s, align = 'c', format = 'markdown', digits = 4)

#str(ce_d)
#head(ce_d)
dem_long <- tidyr::gather(ce_d, "obs", "obs1_24", 69:92)
#str(dem_long)
#summary(dem_long$ID)
#View(dem_long)
# 9624 observations

#I deleted NAs in excel

# write.csv(dem_long, "dem_long.csv")</pre>
```

I copied and pasted the demographic data from dem_long.csv into dswf_ml_dem2.csv Make table of variable means

```
wfml_d <- read.csv("dswf_ml_dem2.csv")
w_tbl <- tbl_df(wfml_d)

# tbl2 <- dplyr::select(w_tbl, ASC: coast_rec)
# View(tbl2)

# tbl3 <- dplyr::summarise_each(tbl2, funs(mean))

# knitr:: kable(tbl3, align = 'c', format = 'markdown', digits = 4)</pre>
```

Multinomial logit model

```
## Warning in mlogit.data(wfml_d, shape = "long", choice = "choice", varying =
## 16:28, : variable ALT exists and will be replaced
```

```
# head(wfml_d2, 3)
ml.bl.st.mi1 <- mlogit(choice ~ small.loss + small.gain + big.gain +</pre>
                  municipal + private + cooperative + mi4 + mi8 +
                  mi10 + bill \mid -1, wfml_d2)
summary(ml.bl.st.mi1)
##
## Call:
## mlogit(formula = choice ~ small.loss + small.gain + big.gain +
      municipal + private + cooperative + mi4 + mi8 + mi10 + bill |
      -1, data = wfml_d2, method = "nr", print.level = 0)
##
##
## Frequencies of alternatives:
                2
## 0.40650 0.48812 0.10538
##
## nr method
## 5 iterations, Oh:Om:Os
## g'(-H)^-1g = 1.49E-07
## gradient close to zero
##
## Coefficients :
##
               Estimate Std. Error t-value Pr(>|t|)
## small.loss
             1.328649 0.074989 17.7180 < 2.2e-16 ***
## small.gain 2.868386 0.092282 31.0829 < 2.2e-16 ***
## big.gain
              3.739393 0.107598 34.7534 < 2.2e-16 ***
              ## municipal
## private
              -0.486025
                         0.079067 -6.1470 7.895e-10 ***
## cooperative -0.315341
                         0.100031 -3.1524 0.001619 **
## mi4
              ## mi8
                       0.075872
                                  4.5339 5.791e-06 ***
              0.343995
                                  7.6908 1.465e-14 ***
## mi10
              0.839584
                         0.109167
## bill
              -0.072229
                         0.005429 -13.3045 < 2.2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Log-Likelihood: -2016.5
-1 * coef(ml.bl.st.mi1)[1:10]/coef(ml.bl.st.mi1)[10]
##
   small.loss small.gain
                            big.gain
                                      municipal
                                                   private cooperative
##
    18.394861
                39.712196
                           51.771101
                                      -2.154016
                                                 -6.728911
                                                             -4.365826
##
          mi4
                     mi8
                               mi10
                                           bill
     2.969403
                4.762542
                           11.623856
                                      -1.000000
AIC(ml.bl.st.mi1)
```

[1] 4052.907

```
#these outputs are the same as when I used support.CEs package
#from Croissant: coef(ml.Train)[-1]/coef(ml.Train)[1]
#divide by bill coefficient to obtain WTP associated with each attribute and level
#calc confidence intervals for WTP
# Exponeniate to make these confidence intervals for the odds ratio
exp(confint(ml.bl.st.mi1))
##
                   2.5 %
                             97.5 %
## small.loss 3.2598254 4.3737648
## small.gain 14.6951420 21.0996275
## big.gain
              34.0729895 51.9499707
## municipal
             0.7363699 0.9948696
## private
               0.5267693 0.7181642
## cooperative 0.5996573 0.8875553
## mi4
              1.0636796 1.4437182
## mi8
               1.2156612 1.6367336
## mi10
               1.8694035 2.8678074
## bill
               0.9204709 0.9402694
Base: -30 biodiv, muni, mi1
ml.bl.pr.m1 <- mlogit(choice ~ small.loss + small.gain + big.gain +</pre>
                   municipal + state + cooperative + mi4 + mi8 +
                   mi10 + bill \mid -1, wfml_d2
summary(ml.bl.pr.m1)
##
## Call:
## mlogit(formula = choice ~ small.loss + small.gain + big.gain +
      municipal + state + cooperative + mi4 + mi8 + mi10 + bill |
##
      -1, data = wfml_d2, method = "nr", print.level = 0)
##
## Frequencies of alternatives:
## 0.40650 0.48812 0.10538
##
## nr method
## 5 iterations, Oh:Om:Os
## g'(-H)^-1g = 9.04E-08
## gradient close to zero
##
## Coefficients :
##
               Estimate Std. Error t-value Pr(>|t|)
## small.loss 1.2014503 0.0766236 15.6799 < 2.2e-16 ***
## small.gain 2.7021713 0.0902094 29.9544 < 2.2e-16 ***
## big.gain
               3.5484831  0.1046925  33.8943 < 2.2e-16 ***
## municipal
               0.1540434 0.0763415 2.0178 0.0436100 *
               0.2523805 0.0740748 3.4071 0.0006566 ***
## state
## cooperative 0.0523997 0.0912655 0.5741 0.5658695
## mi4
               0.0760983 0.0757092 1.0051 0.3148296
```

```
## mi8
              0.2122526 0.0747441
                                   2.8397 0.0045153 **
## mi10
             -0.0744172  0.0053812  -13.8291 < 2.2e-16 ***
## bill
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Log-Likelihood: -2030.5
-1 * coef(ml.bl.pr.m1)[1:10]/coef(ml.bl.pr.m1)[10]
   small.loss small.gain
                           big.gain
                                     municipal
                                                    state cooperative
## 16.1447832 36.3110913 47.6836134
                                     2.0699966
                                                3.3914252
                                                           0.7041333
##
          mi4
                     mi8
                               mi10
                                          bill
##
    1.0225893
               2.8521962
                         9.3484239 -1.0000000
AIC(ml.bl.pr.m1)
## [1] 4080.915
ml.sl.pr.m1 <- mlogit(choice ~ big.loss + small.gain + big.gain +</pre>
                  state + municipal + cooperative + mi4 + mi8 +
                  mi10 + bill \mid -1, wfml_d2)
summary(ml.sl.pr.m1)
##
## Call:
## mlogit(formula = choice ~ big.loss + small.gain + big.gain +
##
      state + municipal + cooperative + mi4 + mi8 + mi10 + bill |
##
      -1, data = wfml_d2, method = "nr", print.level = 0)
##
## Frequencies of alternatives:
               2
        1
## 0.40650 0.48812 0.10538
##
## nr method
## 5 iterations, Oh:Om:Os
## g'(-H)^-1g = 6.63E-07
## gradient close to zero
##
## Coefficients :
##
               Estimate Std. Error t-value Pr(>|t|)
## big.loss
             -1.4205759 0.0974666 -14.5750 < 2.2e-16 ***
## small.gain 1.6996754 0.0749003 22.6925 < 2.2e-16 ***
## big.gain
              2.6511850  0.0968176  27.3833  < 2.2e-16 ***
              0.6598198  0.0739705  8.9200 < 2.2e-16 ***
## state
## municipal
              ## cooperative 0.2989053 0.0995161 3.0036 0.002668 **
## mi4
              0.6164658 0.0780994
                                   7.8933 2.887e-15 ***
## mi8
              0.7196326  0.0783226  9.1881 < 2.2e-16 ***
## mi10
             -0.0612718  0.0053831  -11.3823  < 2.2e-16 ***
## bill
```

```
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Log-Likelihood: -2028.9
-1 * coef(ml.sl.pr.m1)[1:10]/coef(ml.sl.pr.m1)[10]
     big.loss small.gain
                             big.gain
                                             state
                                                     municipal cooperative
##
   -23.184816
                27.739920
                             43.269237
                                                      9.439557
                                                                  4.878348
                                         10.768731
##
          mi4
                      mi8
                                  mi10
                                              bill
     10.061164
##
                 11.744920
                             20.286372
                                         -1.000000
AIC(ml.sl.pr.m1)
## [1] 4077.759
Multinomial logit, baseline: small gain, state, 1 mi
ml.sg.st.mi1 <- mlogit(choice ~ big.loss + small.loss + big.gain +</pre>
                    municipal + private + cooperative + mi4 + mi8 +
                    mi10 + bill | -1, wfml_d2)
summary(ml.sg.st.mi1)
##
## Call:
## mlogit(formula = choice ~ big.loss + small.loss + big.gain +
       municipal + private + cooperative + mi4 + mi8 + mi10 + bill |
##
       -1, data = wfml_d2, method = "nr", print.level = 0)
##
## Frequencies of alternatives:
                 2
## 0.40650 0.48812 0.10538
## nr method
## 5 iterations, Oh:Om:Os
## g'(-H)^-1g = 9.99E-07
## gradient close to zero
##
## Coefficients :
                 Estimate Std. Error t-value Pr(>|t|)
##
## big.loss
               -2.5267194  0.1039796  -24.3001 < 2.2e-16 ***
## small.loss -0.8587206 0.0689706 -12.4505 < 2.2e-16 ***
## big.gain
                1.5384066 0.0821242 18.7327 < 2.2e-16 ***
## municipal
                0.7772021
                          0.0787954
                                      9.8636 < 2.2e-16 ***
                                     3.0266 0.0024728 **
## private
                0.2197892 0.0726180
## cooperative 0.3346420 0.0986862 3.3910 0.0006965 ***
               1.2343673  0.0827442  14.9179 < 2.2e-16 ***
## mi4
## mi8
               1.3016825  0.0805583  16.1583 < 2.2e-16 ***
## mi10
               1.8581450 0.1066412 17.4243 < 2.2e-16 ***
## bill
              -0.0169580 0.0048393 -3.5042 0.0004580 ***
## ---
```

```
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Log-Likelihood: -2317.8
AIC(ml.sg.st.mi1)
## [1] 4655.653
-1 * coef(ml.sg.st.mi1)[1:10]/coef(ml.sg.st.mi1)[10]
                                                      private cooperative
##
      big.loss small.loss
                              big.gain
                                       municipal
                                                      12.96081
##
   -148.99879
               -50.63812
                              90.71871
                                         45.83104
                                                                  19.73360
##
           mi4
                      mi8
                                  mi10
                                              bill
                 76.75926
     72.78973
                             109.57345
                                          -1.00000
##
Explore with demographic variables
ml.bl.st.mi1.dem <- mlogit(choice ~ small.loss + small.gain +
                        big.gain +
                        municipal + private +
                        cooperative +
                        mi4 + mi8 + mi10 + bill +
                        age:ASC + female:ASC +
                        white:ASC + univ_degr:ASC +
                        income:ASC + wages:ASC +
                        self.emp:ASC + pol dem:ASC +
                        pol_ind:ASC + pol_rep:ASC +
                        coast_rec:ASC
                      | 1, wfml_d2)
summary(ml.bl.st.mi1.dem)
##
## Call:
## mlogit(formula = choice ~ small.loss + small.gain + big.gain +
      municipal + private + cooperative + mi4 + mi8 + mi10 + bill +
       age:ASC + female:ASC + white:ASC + univ_degr:ASC + income:ASC +
##
##
       wages:ASC + self.emp:ASC + pol_dem:ASC + pol_ind:ASC + pol_rep:ASC +
##
       coast_rec:ASC | 1, data = wfml_d2, method = "nr", print.level = 0)
##
## Frequencies of alternatives:
##
                 2
        1
## 0.40650 0.48812 0.10538
##
## nr method
## 5 iterations, Oh:Om:Os
## g'(-H)^-1g = 4.52E-07
## gradient close to zero
##
## Coefficients :
                  Estimate Std. Error t-value Pr(>|t|)
## 2:(intercept) -0.0459744 0.0628305 -0.7317 0.464339
```

```
## small.loss
               1.4956821 0.0961231 15.5601 < 2.2e-16 ***
## small.gain
               3.0555266  0.1138552  26.8370 < 2.2e-16 ***
## big.gain
               3.9148382  0.1255505  31.1814 < 2.2e-16 ***
## municipal
               ## private
              -0.4145051 0.0850782 -4.8720 1.104e-06 ***
              -0.2512120 0.1045780 -2.4022 0.016299 *
## cooperative
               0.3357082 0.0905389 3.7079 0.000209 ***
## mi4
## mi8
               ## mi10
               0.9705291 0.1198765 8.0961 6.661e-16 ***
## bill
              -0.0706400 0.0056360 -12.5338 < 2.2e-16 ***
               ## age:ASC
## ASC:female
               0.1443150 0.1243814
                                   1.1603 0.245942
## ASC:white
               0.3327572 0.1501271
                                   2.2165 0.026657 *
## ASC:univ_degr -0.1753969 0.1340234 -1.3087 0.190635
## ASC:income
               -0.0233500 0.0242073 -0.9646 0.334752
## ASC:wages
               ## ASC:self.emp 0.1180486 0.2298464
                                   0.5136 0.607533
              -0.2958184   0.2347159   -1.2603   0.207552
## ASC:pol_dem
## ASC:pol ind
              ## ASC:pol_rep
              -0.2555626 0.2947730 -0.8670 0.385952
## ASC:coast rec -0.0350914  0.1267363  -0.2769  0.781868
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Log-Likelihood: -2006
## McFadden R^2: 0.34188
## Likelihood ratio test : chisq = 2084.1 (p.value = < 2.22e-16)
#starqazer(ml.wfml.dem2, type = "text")
# knitr:: kable(ml.wfml.dem2, align = 'c', format = 'markdown', digits = 4)
coef(ml.bl.st.mi1.dem)[1:21]/coef(ml.bl.st.mi1.dem)[12]
## 2:(intercept) 3:(intercept)
                              small.loss
                                          small.gain
                                                        big.gain
     0.65082691 -2.25043547 -21.17331479 -43.25493010 -55.41959761
##
##
                    private cooperative
      municipal
                                                mi4
                                                             mi8
                                                      -6.60174492
##
     0.64173795
                 5.86785636
                              3.55623063
                                        -4.75238377
##
          mi10
                      bill
                                age:ASC
                                          ASC:female
                                                       ASC: white
## -13.73909488
                 1.00000000
                              0.01664372
                                         -2.04296480
                                                      -4.71060913
## ASC:univ_degr
                 ASC:income
                             ASC:wages ASC:self.emp
                                                      ASC:pol_dem
##
     2.48297012
                 0.33055008
                              1.29173048
                                        -1.67113069
                                                      4.18769185
    ASC:pol ind
##
     2.91055876
AIC(ml.bl.st.mi1.dem)
## [1] 4058.008
ml.bl.pr.mi1.dem2 <- mlogit(choice ~ small.loss + small.gain +</pre>
                     big.gain +
                     municipal + state +
```

3:(intercept) 0.1589707 0.3719058 0.4274 0.669052

```
cooperative +
                    mi4 + mi8 + mi10 + bill +
                    age:ASC + female:ASC +
                    white:ASC + univ_degr:ASC +
                    coast rec:ASC
                   | 1, wfml_d2)
summary(ml.bl.pr.mi1.dem2)
##
## Call:
## mlogit(formula = choice ~ small.loss + small.gain + big.gain +
      municipal + state + cooperative + mi4 + mi8 + mi10 + bill +
##
      age:ASC + female:ASC + white:ASC + univ_degr:ASC + coast_rec:ASC |
##
      1, data = wfml_d2, method = "nr", print.level = 0)
##
## Frequencies of alternatives:
              2
       1
## 0.40650 0.48812 0.10538
##
## nr method
## 5 iterations, Oh:Om:Os
## g'(-H)^-1g = 4.34E-07
## gradient close to zero
## Coefficients :
                 Estimate Std. Error t-value Pr(>|t|)
## 2:(intercept) -0.04589166 0.06279967 -0.7308 0.4649241
## 3:(intercept) 0.97025046 0.26861428
                                    3.6121 0.0003038 ***
## small.loss
               1.49627485 0.09612753 15.5655 < 2.2e-16 ***
## small.gain
               3.05528757 0.11383194 26.8403 < 2.2e-16 ***
## big.gain
               ## municipal
               ## state
## cooperative
               0.16335743  0.09743435  1.6766  0.0936228 .
## mi4
               0.33721872  0.09050055  3.7262  0.0001944 ***
               ## mi8
## mi10
               0.97175657 0.11980857 8.1109 4.441e-16 ***
## bill
              -0.07061699  0.00563389  -12.5343  < 2.2e-16 ***
## age:ASC
              ## ASC:female
               0.14500172 0.12348671
                                     1.1742 0.2403032
## ASC:white
               0.32767649 0.14960545
                                     2.1903 0.0285046 *
## ASC:univ_degr -0.20249293 0.13168932 -1.5377 0.1241327
## ASC:coast_rec -0.04563721 0.12617118 -0.3617 0.7175697
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Log-Likelihood: -2007.9
## McFadden R^2: 0.34125
## Likelihood ratio test : chisq = 2080.3 (p.value = < 2.22e-16)
```

AIC(ml.bl.pr.mi1.dem2)

```
## [1] 4049.827
coef(ml.bl.pr.mi1.dem2)[1:21]/coef(ml.bl.pr.mi1.dem2)[12]
## 2:(intercept) 3:(intercept)
                                  small.loss
                                                 small.gain
                                                                 big.gain
     0.649867118 -13.739617973 -21.188595694 -43.265616027 -55.433947877
##
##
       municipal
                         state
                                 cooperative
                                                        mi4
   -5.236335290 -5.870976163 -2.313287873
                                             -4.775320015 -6.632799584
##
                                     age:ASC
            mi10
                          bill
                                               ASC:female
                                                                ASC: white
## -13.760945774
                   1.000000000
                                 0.006132755 -2.053354529 -4.640193375
## ASC:univ_degr ASC:coast_rec
                                        <NA>
                                                       <NA>
                                                                     <NA>
                   0.646263926
     2.867481720
                                          NA
                                                         NA
                                                                       NA
##
            <NA>
##
              NA
ml.bl.pr.mi1.dem3 <- mlogit(choice ~ small.loss + small.gain +</pre>
                        big.gain +
                        municipal + state +
                        cooperative +
                        mi4 + mi8 + mi10 + bill +
                        age:ASC + female:ASC +
                        white:ASC + univ_degr:ASC +
                        income: ASC +
                        self.emp:ASC + pol_dem:ASC +
                        pol_ind:ASC + pol_rep:ASC
                       + coast_rec:ASC +
                        oper:ASC + const_st:ASC +
                        wf_rec:ASC+
                        abuse_nep:ASC + bal_r_nep:ASC +
                        crisis_r_nep:ASC + spaceship_nep:ASC +
                      # bau_nep:ASC +
                     # extract r ins:ASC +
                      # loss_r_ins:ASC + decade_r_mor:ASC
                      # comm_rel:ASC + wild_rel:ASC +
                    # clean_inst:ASC + tech:ASC +
                      iden_rel:ASC + kin_rel:ASC +
                        right_r_mor:ASC + health_rel:ASC +
                        other rel:ASC + kin met:ASC +
                        resp_met:ASC + iden_met:ASC +
                        other_met:ASC
                      | 1, wfml_d2)
summary(ml.bl.pr.mi1.dem3)
```

```
##
## Call:
## mlogit(formula = choice ~ small.loss + small.gain + big.gain +
## municipal + state + cooperative + mi4 + mi8 + mi10 + bill +
## age:ASC + female:ASC + white:ASC + univ_degr:ASC + income:ASC +
## self.emp:ASC + pol_dem:ASC + pol_ind:ASC + pol_rep:ASC +
## coast_rec:ASC + oper:ASC + const_st:ASC + wf_rec:ASC + abuse_nep:ASC +
## bal_r_nep:ASC + crisis_r_nep:ASC + spaceship_nep:ASC + iden_rel:ASC +
## kin_rel:ASC + right_r_mor:ASC + health_rel:ASC + other_rel:ASC +
```

```
##
       kin_met:ASC + resp_met:ASC + iden_met:ASC + other_met:ASC |
##
       1, data = wfml_d2, method = "nr", print.level = 0)
##
## Frequencies of alternatives:
         1
## 0.40694 0.48762 0.10543
## nr method
## 6 iterations, Oh:Om:1s
## g'(-H)^-1g = 9.34E-05
## successive function values within tolerance limits
## Coefficients :
                       Estimate Std. Error t-value Pr(>|t|)
##
## 2:(intercept)
                     -0.0588518 0.0647275
                                            -0.9092 0.3632317
## 3:(intercept)
                      1.6567222
                                 1.0560874
                                             1.5687 0.1167095
## small.loss
                                            15.3972 < 2.2e-16 ***
                      1.5119394
                                 0.0981960
## small.gain
                                 0.1188750
                      3.1480577
                                            26.4821 < 2.2e-16 ***
## big.gain
                      4.0094337
                                 0.1301979
                                            30.7949 < 2.2e-16 ***
## municipal
                      0.4001165
                                 0.0888131
                                             4.5051 6.633e-06 ***
## state
                      0.4131931
                                0.0880162
                                            4.6945 2.672e-06 ***
## cooperative
                      0.1654529
                                 0.1006505
                                           1.6438 0.1002102
## mi4
                                 0.0934491
                                             3.3926 0.0006923 ***
                      0.3170381
## mi8
                      0.4716216
                                 0.0915238
                                             5.1530 2.564e-07 ***
## mi10
                      0.9958006
                                0.1244885
                                             7.9991 1.332e-15 ***
## bill
                     -0.0740815
                                 0.0058852 -12.5877 < 2.2e-16 ***
## age:ASC
                      0.0028410
                                 0.0063443
                                             0.4478 0.6542905
## ASC:female
                      0.0311329
                                 0.1482260
                                             0.2100 0.8336392
## ASC:white
                      0.1493938
                                0.1709931
                                             0.8737 0.3822909
## ASC:univ_degr
                     -0.2897996
                                 0.1454602 -1.9923 0.0463387 *
## ASC:income
                     -0.0154997
                                 0.0283090
                                            -0.5475 0.5840230
## ASC:self.emp
                      0.4180972
                                 0.2413660
                                             1.7322 0.0832357 .
## ASC:pol_dem
                     -0.8401194
                                 0.2763560
                                            -3.0400 0.0023659 **
## ASC:pol_ind
                                 0.2774015
                                            -3.1745 0.0015008 **
                     -0.8806189
                                 0.3357024
                                            -3.5829 0.0003398 ***
## ASC:pol rep
                     -1.2027916
## ASC:coast_rec
                     0.2533261
                                 0.1409423
                                             1.7974 0.0722762 .
## ASC:oper
                     -0.0358968
                                 0.1604462
                                           -0.2237 0.8229664
                                            -3.0567 0.0022378 **
## ASC:const_st
                     -0.2120193
                                 0.0693620
## ASC:wf rec
                      0.7186942
                                 0.1156470
                                             6.2145 5.147e-10 ***
## ASC:abuse_nep
                                             5.5128 3.532e-08 ***
                      0.5923054
                                 0.1074424
## ASC:bal r nep
                      0.1978522
                                 0.0896857
                                             2.2061 0.0273797 *
## ASC:crisis_r_nep -0.1700878
                                 0.0900005
                                           -1.8899 0.0587774
## ASC:spaceship_nep -0.1302804
                                 0.0861544
                                           -1.5122 0.1304898
## ASC:iden_rel
                      0.0411723
                                 0.1004633
                                            0.4098 0.6819348
## ASC:kin_rel
                     -0.3154271
                                 0.1035519
                                            -3.0461 0.0023185 **
## ASC:right_r_mor
                      0.1300248
                                 0.0900297
                                            1.4442 0.1486708
## ASC:heh_rel
                     -0.1255930
                                 0.0726441
                                            -1.7289 0.0838305 .
## ASC:other_rel
                     -0.0018374
                                 0.1142058
                                            -0.0161 0.9871635
## ASC:kin_met
                      0.1029166
                                 0.0977093
                                             1.0533 0.2922063
## ASC:resp_met
                     -0.1081652
                                 0.1086998
                                            -0.9951 0.3196965
                     -0.2171225
                                            -2.5108 0.0120471 *
## ASC:iden_met
                                 0.0864767
## ASC:other_met
                     -0.2871348
                                0.0851786
                                           -3.3710 0.0007490 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

```
##
## Log-Likelihood: -1827
## McFadden R^2: 0.38395
## Likelihood ratio test : chisq = 2277.3 (p.value = < 2.22e-16)
-1 * coef(ml.bl.pr.mi1.dem3)[1:21]/coef(ml.bl.pr.mi1.dem3)[12]
## 2:(intercept) 3:(intercept)
                                  small.loss
                                                small.gain
                                                                big.gain
                   22.36351577
     -0.79441987
                                               42.49453421
##
                                 20.40914329
                                                             54.12194811
       municipal
##
                                 cooperative
                                                       mi4
                                                                      mi8
                         state
                                                              6.36625533
##
      5.40103368
                   5.57754963
                                  2.23339131
                                                4.27958716
##
            mi10
                          bill
                                     age:ASC
                                               ASC:female
                                                               ASC:white
##
     13.44196499
                   -1.00000000
                                  0.03835031
                                                0.42025176
                                                              2.01661499
## ASC:univ_degr
                   ASC:income ASC:self.emp
                                              ASC:pol_dem ASC:pol_ind
                                  5.64374861 -11.34047891 -11.88716819
##
    -3.91190422
                  -0.20922499
##
    ASC:pol_rep
## -16.23606482
AIC(ml.bl.pr.mi1.dem3)
## [1] 3729.997
ml.bl.pr.mi1.dem4 <- mlogit(choice ~ small.loss + small.gain +</pre>
                        big.gain +
                        municipal + state +
                        cooperative +
                        mi4 + mi8 + mi10 + bill +
                        age:ASC + female:ASC +
                        white:ASC + univ_degr:ASC +
                        income:ASC +
                        pol_dem:ASC + pol_ind:ASC + pol_rep:ASC
                       + coast rec:ASC + mean nep:ASC +
                        oper:ASC + wf_rec:ASC+ other_met:ASC
                      | 1, wfml_d2)
summary(ml.bl.pr.mi1.dem4)
##
## Call:
## mlogit(formula = choice ~ small.loss + small.gain + big.gain +
       municipal + state + cooperative + mi4 + mi8 + mi10 + bill +
##
##
       age:ASC + female:ASC + white:ASC + univ_degr:ASC + income:ASC +
##
       pol_dem:ASC + pol_ind:ASC + pol_rep:ASC + coast_rec:ASC +
##
       mean_nep:ASC + oper:ASC + wf_rec:ASC + other_met:ASC | 1,
##
       data = wfml_d2, method = "nr", print.level = 0)
##
## Frequencies of alternatives:
##
                 2
## 0.40650 0.48812 0.10538
##
## nr method
## 6 iterations, Oh:Om:Os
```

```
## g'(-H)^-1g = 2.56E-05
## successive function values within tolerance limits
## Coefficients :
                Estimate Std. Error t-value Pr(>|t|)
## 2:(intercept) -0.0537967 0.0634709 -0.8476 0.3966719
## 3:(intercept) 4.2302118 0.6410672 6.5987 4.148e-11 ***
## small.loss
               1.5062385 0.0964122 15.6229 < 2.2e-16 ***
## small.gain
               3.1127274  0.1160632  26.8193  < 2.2e-16 ***
## big.gain
               3.9767143  0.1274818  31.1944 < 2.2e-16 ***
## municipal
               0.4038563 0.0861207
                                   4.6894 2.740e-06 ***
## state
## cooperative
               0.1649009 0.0986717 1.6712 0.0946806 .
## mi4
               0.3310272  0.0914404  3.6201  0.0002944 ***
## mi8
               0.4751645 0.0894162 5.3141 1.072e-07 ***
## mi10
               0.9841896 0.1216295
                                   8.0917 6.661e-16 ***
              ## bill
## age:ASC
               0.0040537 0.0059954
                                   0.6761 0.4989493
              -0.0173727 0.1303144 -0.1333 0.8939452
## ASC:female
## ASC:white
               0.1555914 0.1631370
                                   0.9537 0.3402116
## ASC:univ_degr -0.2285136  0.1399946  -1.6323  0.1026156
## ASC:income
              0.0090142 0.0259244 0.3477 0.7280570
## ASC:pol_dem -0.7414285 0.2561247 -2.8948 0.0037941 **
              ## ASC:pol ind
## ASC:pol_rep
              ## ASC:coast_rec 0.1696622 0.1347107
                                   1.2595 0.2078657
                                   6.6853 2.304e-11 ***
## ASC:mean_nep
               0.6319409 0.0945269
## ASC:oper
              -0.1360061 0.1520495 -0.8945 0.3710620
## ASC:wf_rec
                                   8.0967 6.661e-16 ***
               0.8275663 0.1022103
## ASC:other_met -0.3283684 0.0723632 -4.5378 5.685e-06 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Log-Likelihood: -1911.6
## McFadden R^2: 0.37286
## Likelihood ratio test : chisq = 2273 (p.value = < 2.22e-16)
AIC(ml.bl.pr.mi1.dem4)
## [1] 3873.154
ml.bl.pr.mi1.dem5 <- mlogit(choice ~ small.loss + small.gain +
                     big.gain +
                     municipal + state +
                     cooperative +
                     mi4 + mi8 + mi10 + bill +
                     age:ASC + female:ASC +
                     white:ASC + univ_degr:ASC +
                     income:ASC +
                     self.emp:ASC + pol_dem:ASC +
                     pol_ind:ASC + pol_rep:ASC
                    + coast rec:ASC + mean nep:ASC +
                     oper:ASC + const_st:ASC +
```

```
wf_rec:ASC+ crisis_r_nep:ASC + spaceship_nep:ASC +
                        right_r_mor:ASC + health_rel:ASC +
                        other rel:ASC + kin met:ASC + iden met:ASC +
                        other met:ASC
                      | 1, wfml_d2)
summary(ml.bl.pr.mi1.dem5)
##
## Call:
## mlogit(formula = choice ~ small.loss + small.gain + big.gain +
       municipal + state + cooperative + mi4 + mi8 + mi10 + bill +
##
       age: ASC + female: ASC + white: ASC + univ degr: ASC + income: ASC +
##
       self.emp:ASC + pol_dem:ASC + pol_ind:ASC + pol_rep:ASC +
##
       coast_rec:ASC + mean_nep:ASC + oper:ASC + const_st:ASC +
##
       wf_rec:ASC + crisis_r_nep:ASC + spaceship_nep:ASC + right_r_mor:ASC +
##
       health_rel:ASC + other_rel:ASC + kin_met:ASC + iden_met:ASC +
       other_met:ASC | 1, data = wfml_d2, method = "nr", print.level = 0)
##
##
## Frequencies of alternatives:
                 2
## 0.40774 0.48641 0.10585
## nr method
## 6 iterations, Oh:Om:Os
## g'(-H)^-1g = 8.26E-05
## successive function values within tolerance limits
##
## Coefficients :
##
                       Estimate Std. Error t-value Pr(>|t|)
## 2:(intercept)
                     -0.0578253 0.0645662
                                           -0.8956 0.3704687
## 3:(intercept)
                      2.6449035
                                 0.9183319
                                             2.8801 0.0039753 **
## small.loss
                      1.5128551
                                 0.0980963 15.4221 < 2.2e-16 ***
## small.gain
                      3.1375221
                                 0.1182686
                                            26.5288 < 2.2e-16 ***
## big.gain
                      4.0110069
                                 0.1299213 30.8726 < 2.2e-16 ***
## municipal
                      0.3880496
                                 0.0885646
                                             4.3815 1.178e-05 ***
                                             4.7188 2.372e-06 ***
## state
                                 0.0877889
                      0.4142617
                                             1.7461 0.0807924 .
## cooperative
                      0.1753313
                                 0.1004127
## mi4
                      0.3102860 0.0931341
                                             3.3316 0.0008635 ***
## mi8
                                             5.1546 2.541e-07 ***
                      0.4699116 0.0911627
## mi10
                                 0.1240523
                                             8.0521 8.882e-16 ***
                      0.9988777
## bill
                     -0.0738435
                                 0.0058643 -12.5921 < 2.2e-16 ***
## age:ASC
                      0.0014509
                                 0.0062511
                                             0.2321 0.8164555
## ASC:female
                                 0.1466333 -0.2405 0.8099449
                     -0.0352649
## ASC:white
                      0.1362956
                                 0.1684717
                                             0.8090 0.4185082
## ASC:univ degr
                     -0.2094016 0.1445390
                                            -1.4488 0.1474060
## ASC:income
                     -0.0178761
                                 0.0275422
                                            -0.6490 0.5163116
## ASC:self.emp
                      0.3992032
                                 0.2345489
                                             1.7020 0.0887546 .
## ASC:pol_dem
                     -0.9381944
                                 0.2713135
                                            -3.4580 0.0005443 ***
## ASC:pol_ind
                                 0.2725793
                                            -3.1263 0.0017701 **
                     -0.8521711
## ASC:pol_rep
                     -1.1286583
                                 0.3305447
                                            -3.4145 0.0006389 ***
## ASC:coast_rec
                      0.2650299
                                 0.1382824
                                             1.9166 0.0552907 .
## ASC:mean_nep
                      1.3154580 0.2468610
                                             5.3287 9.890e-08 ***
```

```
## ASC:oper
                  ## ASC:const_st
                 ## ASC:wf rec
## ASC:crisis_r_nep -0.5097151 0.1291290 -3.9473 7.903e-05 ***
## ASC:spaceship_nep -0.3686568  0.1118122  -3.2971  0.0009769 ***
## ASC:right r mor 0.1697401 0.0826579 2.0535 0.0400217 *
## ASC:heh rel
                 -0.0864093 0.0716184 -1.2065 0.2276159
## ASC:other rel
                 -0.0669783 0.1115125 -0.6006 0.5480835
                                     1.8260 0.0678556 .
## ASC:kin met
                 0.1654837 0.0906281
## ASC:iden_met
                 ## ASC:other_met
                ## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Log-Likelihood: -1840.6
## McFadden R^2: 0.38306
## Likelihood ratio test : chisq = 2285.6 (p.value = < 2.22e-16)
AIC(ml.bl.pr.mi1.dem5)
## [1] 3749.136
ml.bl.pr.mi1.dem6 <- mlogit(choice ~ small.loss + small.gain +
                    big.gain +
                    municipal + state +
                    cooperative +
                    mi4 + mi8 + mi10 + bill +
                    age:ASC + female:ASC +
                    white:ASC + univ_degr:ASC +
                    income:ASC + coast_rec:ASC
                    + oper:ASC + const_st:ASC +
                    wf rec:ASC
                   | 1, wfml_d2)
summary(ml.bl.pr.mi1.dem6)
##
## Call:
## mlogit(formula = choice ~ small.loss + small.gain + big.gain +
##
      municipal + state + cooperative + mi4 + mi8 + mi10 + bill +
##
      age:ASC + female:ASC + white:ASC + univ_degr:ASC + income:ASC +
##
      coast_rec:ASC + oper:ASC + const_st:ASC + wf_rec:ASC | 1,
##
      data = wfml_d2, method = "nr", print.level = 0)
##
## Frequencies of alternatives:
       1
## 0.40603 0.48806 0.10591
##
## nr method
## 6 iterations, Oh:Om:Os
## g'(-H)^-1g = 2.62E-06
## successive function values within tolerance limits
##
```

```
## Coefficients :
##
               Estimate Std. Error t-value Pr(>|t|)
## 2:(intercept) -0.0469108  0.0633088 -0.7410  0.4587028
## 3:(intercept) 2.3411519 0.4841910 4.8352 1.330e-06 ***
## small.loss
              1.5102476  0.0970171  15.5668 < 2.2e-16 ***
## small.gain 3.1092652 0.1158000 26.8503 < 2.2e-16 ***
## big.gain
               3.9664989 0.1272646 31.1673 < 2.2e-16 ***
              0.3908966 0.0870489 4.4905 7.104e-06 ***
## municipal
## state
               ## cooperative
               0.1624341 0.0985479 1.6483 0.0992961 .
## mi4
               0.3482962  0.0913544  3.8126  0.0001375 ***
               ## mi8
## mi10
               ## bill
              -0.0718610  0.0057303  -12.5404 < 2.2e-16 ***
              0.0043331 0.0057688 0.7511 0.4525788
## age:ASC
                                 2.2376 0.0252451 *
## ASC:female
               0.2874809 0.1284755
## ASC:white
               0.3552805  0.1555475  2.2841  0.0223678 *
## ASC:univ_degr -0.2870024 0.1373803 -2.0891 0.0366980 *
             ## ASC:income
## ASC:coast_rec 0.0928330 0.1306455
                                 0.7106 0.4773497
## ASC:oper
            -0.0925042 0.1502074 -0.6158 0.5379980
## ASC:const_st -0.3160672 0.0598655 -5.2796 1.294e-07 ***
                                 6.4616 1.036e-10 ***
## ASC:wf rec
               0.6626088 0.1025460
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Log-Likelihood: -1945.4
## McFadden R^2: 0.35904
## Likelihood ratio test : chisq = 2179.5 (p.value = < 2.22e-16)
AIC(ml.bl.pr.mi1.dem6)
## [1] 3932.773
```

Mixed Logit

##

##

##

##

big.gain = "n", municipal = "n", private = "n", cooperative = "n",

mlogit(formula = choice ~ small.loss + small.gain + big.gain +

municipal + private + cooperative + mi4 + mi8 + mi10 + bill,

data = wfml_d2, rpar = c(small.loss = "n", small.gain = "n",

mi4 = "n", mi8 = "n", mi10 = "n", bill = "n"), R = 100,

```
##
       correlation = TRUE, halton = NA, panel = TRUE)
##
## Frequencies of alternatives:
##
                 2
         1
## 0.40650 0.48812 0.10538
##
## bfgs method
## 72 iterations, 0h:4m:16s
## g'(-H)^-1g = 6.72E-07
## gradient close to zero
## Coefficients :
                            Estimate Std. Error t-value Pr(>|t|)
## 2:(intercept)
                           -0.056609
                                       0.155751 -0.3635 0.7162636
## 3:(intercept)
                                       0.256877 -0.7038 0.4815347
                           -0.180799
## small.loss
                            3.274092
                                       0.274394 11.9321 < 2.2e-16 ***
## small.gain
                            8.716214
                                       0.616562 14.1368 < 2.2e-16 ***
## big.gain
                           11.741587
                                       0.817741 14.3586 < 2.2e-16 ***
                                       0.235953 -0.3650 0.7150912
## municipal
                           -0.086129
## private
                           -1.429678
                                       0.293209 -4.8760 1.083e-06 ***
## cooperative
                            0.630470
                                       0.329757 1.9119 0.0558864 .
## mi4
                            0.869276
                                       0.233811 3.7179 0.0002009 ***
## mi8
                                       0.246378 6.1091 1.002e-09 ***
                            1.505133
## mi10
                                       0.393743 5.5082 3.625e-08 ***
                            2.168809
## bill
                           -0.221700
                                       0.023386 -9.4801 < 2.2e-16 ***
## small.loss.small.loss
                            2.649275
                                       0.309234 8.5672 < 2.2e-16 ***
## small.loss.small.gain
                                       0.441377 10.5466 < 2.2e-16 ***
                            4.655032
## small.loss.big.gain
                            6.605068
                                       0.567345 11.6421 < 2.2e-16 ***
## small.loss.municipal
                                       0.279456 3.1313 0.0017404 **
                            0.875056
## small.loss.private
                           -0.191772
                                       0.278920 -0.6876 0.4917354
## small.loss.cooperative
                            0.731397
                                       0.346235 2.1124 0.0346497 *
## small.loss.mi4
                           -0.066439
                                       0.251232 -0.2645 0.7914297
## small.loss.mi8
                           -0.133378
                                       0.264188 -0.5049 0.6136565
## small.loss.mi10
                            0.218145
                                       ## small.loss.bill
                            0.011442
                                       0.021072 0.5430 0.5871389
## small.gain.small.gain
                            3.603300
                                       0.345994 10.4144 < 2.2e-16 ***
## small.gain.big.gain
                            4.942490
                                       0.464208 10.6471 < 2.2e-16 ***
## small.gain.municipal
                           -1.870878
                                       0.273097 -6.8506 7.353e-12 ***
## small.gain.private
                           -1.128610
                                       0.290237 -3.8886 0.0001008 ***
## small.gain.cooperative
                                       0.270520 -0.4780 0.6326843
                          -0.129295
## small.gain.mi4
                                       0.240540 -2.8726 0.0040715 **
                           -0.690966
## small.gain.mi8
                           -0.707794
                                       0.228748 -3.0942 0.0019734 **
## small.gain.mi10
                           -0.580960
                                       0.311873 -1.8628 0.0624893 .
## small.gain.bill
                                       0.017861 2.6791 0.0073812 **
                            0.047852
## big.gain.big.gain
                            1.679519
                                       0.295685 5.6801 1.346e-08 ***
## big.gain.municipal
                                                 0.3545 0.7229483
                            0.086846
                                       0.244966
## big.gain.private
                            0.246165
                                       0.255242
                                                 0.9644 0.3348271
## big.gain.cooperative
                            0.217940
                                       0.293451
                                                0.7427 0.4576768
## big.gain.mi4
                            2.098766
                                       0.285977
                                                 7.3389 2.154e-13 ***
## big.gain.mi8
                            2.328950
                                       0.274422
                                                 8.4867 < 2.2e-16 ***
## big.gain.mi10
                            3.390404
                                       0.424994
                                                 7.9775 1.554e-15 ***
## big.gain.bill
                            0.068354
                                       0.019965 3.4238 0.0006176 ***
## municipal.municipal
                           -0.531964
                                       0.222892 -2.3866 0.0170028 *
## municipal.private
                                       0.293967 5.7700 7.929e-09 ***
                            1.696182
```

```
## municipal.cooperative
                         -0.938272
                                    0.293410 -3.1978 0.0013847 **
## municipal.mi4
                          0.208082
                                    0.217494 0.9567 0.3387059
                         -0.135475
## municipal.mi8
                                    0.214269 -0.6323 0.5272132
## municipal.mi10
                         -0.504363
                                    0.352289 -1.4317 0.1522363
## municipal.bill
                         -0.043072
                                    0.018527 -2.3248 0.0200832 *
## private.private
                         ## private.cooperative
                         0.014762 0.289043 0.0511 0.9592680
                                    0.256300 0.4977 0.6187230
## private.mi4
                          0.127550
## private.mi8
                         -0.188975
                                    0.224636 -0.8412 0.4002093
## private.mi10
                          0.408062
                                    0.361547 1.1287 0.2590431
## private.bill
                          0.068652
                                    0.021144 3.2469 0.0011667 **
## cooperative.cooperative -0.405760
                                    0.241816 -1.6780 0.0933530 .
## cooperative.mi4
                         -0.318019
## cooperative.mi8
                                    0.234525 -1.3560 0.1750935
## cooperative.mi10
                         -0.896337
                                    0.369115 -2.4283 0.0151681 *
## cooperative.bill
                          0.075902
                                    0.019640 3.8647 0.0001112 ***
## mi4.mi4
                                    0.239953 3.9771 6.976e-05 ***
                         0.954320
## mi4.mi8
                         1.386271
                                    0.251184 5.5189 3.411e-08 ***
## mi4.mi10
                         2.652123
                                    0.393271 6.7438 1.543e-11 ***
## mi4.bill
                         0.037600
                                    0.020668 1.8192 0.0688750 .
                                   0.199976 -3.1896 0.0014248 **
## mi8.mi8
                        -0.637837
## mi8.mi10
                        -1.540382
                                    0.349203 -4.4111 1.028e-05 ***
## mi8.bill
                         0.190568
                                    0.023813 8.0027 1.110e-15 ***
## mi10.mi10
                         -0.106348
                                    0.396069 -0.2685 0.7883086
## mi10.bill
                                    0.023932 3.9423 8.072e-05 ***
                         0.094347
## bill.bill
                        ## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Log-Likelihood: -1502
## McFadden R^2: 0.50722
## Likelihood ratio test : chisq = 3092.1 (p.value = < 2.22e-16)
##
## random coefficients
             Min.
                     1st Qu.
                                 Median
                                              Mean
                                                       3rd Qu. Max.
## small.loss -Inf 1.4871835 3.27409234 3.27409234 5.06100120
## small.gain -Inf 4.7457033 8.71621405 8.71621405 12.68672475
## big.gain
             -Inf 6.0632034 11.74158688 11.74158688 17.41997033
## municipal
             -Inf -1.5258822 -0.08612911 -0.08612911 1.35362398
                                                               Inf
## private
             -Inf -3.0767397 -1.42967841 -1.42967841 0.21738292
                                                               Inf
## cooperative -Inf -0.2344486 0.63046984 0.63046984 1.49538827
## mi4
             -Inf -0.7630907 0.86927562 0.86927562 2.50164194
## mi8
             -Inf -0.4528115 1.50513277
                                        1.50513277 3.46307700
             -Inf -1.0321476 2.16880947 2.16880947 5.36976650
## mi10
                                                               Tnf
             -Inf -0.3953996 -0.22170004 -0.22170004 -0.04800045
## bill
-1 * (coef(mx.bl.st.mi1)[3:12]/coef(mx.bl.st.mi1)[12])
##
   small.loss small.gain
                           big.gain
                                      municipal
                                                   private cooperative
##
  14.7681180 39.3153473 52.9615913
                                     -0.3884939
                                                -6.4487062
                                                            2.8437967
##
          mi4
                     mi8
                               mi10
                                          bill
    3.9209539
              6.7890505
##
                          9.7826301
                                    -1.0000000
```

```
AIC(mx.bl.st.mi1)
## [1] 3138.048
mx.bl.pr.mi1 <- mlogit(choice ~ small.loss + small.gain + big.gain +</pre>
                 municipal + state + cooperative +
                 mi4 + mi8 + mi10 + bill,
               wfml_d2, panel = TRUE, rpar = c(small.loss = "n", small.gain = "n", big.gain = "n", m
summary(mx.bl.pr.mi1)
##
## Call:
## mlogit(formula = choice ~ small.loss + small.gain + big.gain +
      municipal + state + cooperative + mi4 + mi8 + mi10 + bill,
##
      data = wfml_d2, rpar = c(small.loss = "n", small.gain = "n",
##
         big.gain = "n", municipal = "n", state = "n", cooperative = "n",
##
         mi4 = "n", mi8 = "n", mi10 = "n", bill = "n"), R = 100,
##
##
      correlation = TRUE, halton = NA, panel = TRUE)
##
## Frequencies of alternatives:
              2
       1
## 0.40650 0.48812 0.10538
## bfgs method
## 85 iterations, 0h:4m:44s
## g'(-H)^-1g = 5.28E-07
## gradient close to zero
##
## Coefficients :
                        Estimate Std. Error t-value Pr(>|t|)
## 2:(intercept)
                       0.1144309 0.1415593 0.8084 0.4188831
## 3:(intercept)
                       0.2477905 0.2492790 0.9940 0.3202087
## small.loss
                       2.8737908  0.2552226  11.2599  < 2.2e-16 ***
## small.gain
                       7.9971519 0.5645545 14.1654 < 2.2e-16 ***
## big.gain
                      10.7885855 0.7451769 14.4779 < 2.2e-16 ***
## municipal
                       0.9479894 0.2381149 3.9812 6.856e-05 ***
                       1.1149425   0.2432239   4.5840   4.561e-06 ***
## state
## cooperative
                       1.4012779 0.3627289 3.8632 0.0001119 ***
## mi4
                       ## mi8
                       2.0018851  0.3729636  5.3675  7.983e-08 ***
## mi10
## bill
                       ## small.loss.small.loss
                       2.6620851  0.3654484  7.2844  3.231e-13 ***
## small.loss.small.gain
                       ## small.loss.big.gain
                       5.7452806  0.5404744  10.6301 < 2.2e-16 ***
## small.loss.municipal
                       ## small.loss.state
                       ## small.loss.cooperative
                       0.8600331 0.3594674 2.3925 0.0167331 *
## small.loss.mi4
                       ## small.loss.mi8
## small.loss.mi10
                       1.7014336  0.4131630  4.1181  3.821e-05 ***
```

small.loss.bill

0.0507529 0.0227281 2.2330 0.0255458 *

```
## small.gain.small.gain
                         3.5584135  0.3767969  9.4439 < 2.2e-16 ***
                         4.8790989 0.4561584 10.6961 < 2.2e-16 ***
## small.gain.big.gain
                                   0.2503721 0.5966 0.5507543
## small.gain.municipal
                         0.1493796
## small.gain.state
                        -0.2702000
                                   0.2440668 -1.1071 0.2682619
## small.gain.cooperative
                        -0.1406340
                                   0.3410923 -0.4123 0.6801161
## small.gain.mi4
                        ## small.gain.mi8
                        -0.9681849 0.2569501 -3.7680 0.0001646 ***
## small.gain.mi10
                        -0.5221600
                                   0.3842630 -1.3589 0.1741906
## small.gain.bill
                         0.0199495
                                   0.0189156 1.0547 0.2915837
## big.gain.big.gain
                         0.3573224
                                   0.2351433
                                            1.5196 0.1286129
## big.gain.municipal
                         1.9965961 0.2549821 7.8303 4.885e-15 ***
## big.gain.state
                                   0.2394465 5.2187 1.801e-07 ***
                         1.2496111
## big.gain.cooperative
                         1.0042603 0.2870756 3.4982 0.0004683 ***
## big.gain.mi4
                         0.4788236 0.2275939 2.1039 0.0353915 *
## big.gain.mi8
                         ## big.gain.mi10
                         1.2489665
                                   0.3616511 3.4535 0.0005533 ***
## big.gain.bill
                        ## municipal.municipal
                         1.0828083
                                   0.2392201
                                            4.5264 5.999e-06 ***
                         1.2329112  0.2492725  4.9460  7.574e-07 ***
## municipal.state
## municipal.cooperative
                         0.7948139
                                   0.2955111 2.6896 0.0071532 **
## municipal.mi4
                        ## municipal.mi8
                        -1.3272198   0.2479511   -5.3527   8.663e-08 ***
## municipal.mi10
                        -2.1208560   0.3426780   -6.1891   6.052e-10 ***
                                   0.0179799 -1.6330 0.1024653
## municipal.bill
                        -0.0293615
## state.state
                         0.4730487 0.2207638 2.1428 0.0321306 *
## state.cooperative
                         0.5620670 0.2961893 1.8977 0.0577407
                        ## state.mi4
## state.mi8
                        -0.1405540
                                   0.2299819 -0.6112 0.5410987
                         0.3246847 0.3233491 1.0041 0.3153157
## state.mi10
## state.bill
                         ## cooperative.cooperative -0.6086022
                                   0.2729823 -2.2295 0.0257835 *
## cooperative.mi4
                         0.6686855
                                   0.2470335 2.7069 0.0067922 **
## cooperative.mi8
                        -0.2255299
                                   0.2416343 -0.9334 0.3506382
                                   0.3118301 -2.8344 0.0045916 **
## cooperative.mi10
                        -0.8838430
## cooperative.bill
                         0.1978816
                                   0.0219492 9.0154 < 2.2e-16 ***
## mi4.mi4
                         0.5003632 0.2463885 2.0308 0.0422763 *
## mi4.mi8
                        1.0847407 0.2696878 4.0222 5.765e-05 ***
## mi4.mi10
                         1.0989862 0.3658559 3.0039 0.0026656 **
## mi4.bill
                                   0.0238688 -0.3602 0.7186765
                        -0.0085982
## mi8.mi8
                         0.1201396  0.2953058  0.4068  0.6841320
## mi8.mi10
                         0.6116001
                                  0.4248670
                                            1.4395 0.1500062
## mi8.bill
                        -0.0378691
                                  0.0236811 -1.5991 0.1097927
                        -0.6105353
## mi10.mi10
                                   0.2778813 -2.1971 0.0280127 *
## mi10.bill
                        -0.0681184
                                   0.0180542 -3.7730 0.0001613 ***
## bill.bill
                         0.0057994 0.0208623 0.2780 0.7810242
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Log-Likelihood: -1495.2
## McFadden R^2: 0.50946
## Likelihood ratio test : chisq = 3105.7 (p.value = < 2.22e-16)
## random coefficients
##
             Min.
                     1st Qu.
                               Median
                                           Mean
                                                   3rd Qu. Max.
```

```
## small.loss -Inf 1.0782417 2.8737908 2.8737908 4.66933987
## small.gain -Inf 4.3885671 7.9971519 7.9971519 11.60573662
                                                                  Tnf
## big.gain
               -Inf 5.6989118 10.7885855 10.7885855 15.87825913
                                                                  Inf
## municipal
               -Inf -0.5907002 0.9479894
                                          0.9479894
                                                      2.48667900
## state
               -Inf -0.2792927 1.1149425
                                           1.1149425
                                                      2.50917759
                                          1.4012779
                                                                  Inf
## cooperative -Inf 0.2163972 1.4012779
                                                      2.58615865
## mi4
              -Inf -0.5034142 0.7838173
                                           0.7838173
                                                      2.07104880
## mi8
               -Inf -0.1043427 1.4278034
                                           1.4278034
                                                      2.95994949 Inf
## mi10
               -Inf -0.3410958 2.0018851
                                           2.0018851
                                                      4.34486598
## bill
              -Inf -0.3682152 -0.2033005 -0.2033005 -0.03838583
                                                                  Inf
-1 * (coef(mx.bl.pr.mi1)[3:12]/coef(mx.bl.pr.mi1)[12])
##
    small.loss small.gain
                              big.gain
                                         municipal
                                                         state cooperative
##
     14.135677
                 39.336599
                             53.067176
                                          4.662995
                                                      5.484208
                                                                  6.892642
##
           mi4
                       mi8
                                  mi10
                                              bill
##
      3.855461
                  7.023117
                              9.846925
                                         -1.000000
AIC(mx.bl.pr.mi1)
## [1] 3124.433
exp(confint(mx.bl.pr.mi1))
##
                                  2.5 %
                                              97.5 %
## 2:(intercept)
                           8.495741e-01 1.479763e+00
## 3:(intercept)
                           7.860088e-01 2.088338e+00
## small.loss
                           1.073558e+01 2.919559e+01
## small.gain
                           9.830356e+02 8.988115e+03
## big.gain
                           1.124935e+04 2.087944e+05
## municipal
                           1.618165e+00 4.115194e+00
## state
                           1.893131e+00 4.911860e+00
## cooperative
                           1.994398e+00 8.266519e+00
## mi4
                           1.401738e+00 3.420962e+00
## mi8
                           2.531113e+00 6.868514e+00
## mi10
                           3.564022e+00 1.537712e+01
## bill
                           7.818920e-01 8.516646e-01
## small.loss.small.loss
                           6.999365e+00 2.932237e+01
## small.loss.small.gain
                           2.419793e+01 1.220013e+02
## small.loss.big.gain
                           1.084154e+02 9.019786e+02
## small.loss.municipal
                           6.869680e-01 1.971270e+00
## small.loss.state
                           1.467996e+00 4.516185e+00
## small.loss.cooperative 1.168230e+00 4.780649e+00
```

1.717439e+00 5.349042e+00

1.361072e+00 4.426425e+00

2.439148e+00 1.231993e+01

1.006226e+00 1.099988e+00

1.677526e+01 7.347328e+01

5.378770e+01 3.215500e+02

7.108166e-01 1.896670e+00

4.730462e-01 1.231413e+00

small.gain.cooperative 4.452308e-01 1.695359e+00

small.loss.mi4

small.loss.mi8

small.loss.mi10

small.loss.bill

small.gain.small.gain

small.gain.big.gain

small.gain.municipal

small.gain.state

```
## small.gain.mi4
                           2.921358e-01 7.171066e-01
## small.gain.mi8
                           2.295125e-01 6.284040e-01
## small.gain.mi10
                           2.793467e-01 1.259836e+00
## small.gain.bill
                           9.830213e-01 1.058681e+00
## big.gain.big.gain
                           9.016310e-01 2.266405e+00
## big.gain.municipal
                           4.467551e+00 1.213813e+01
## big.gain.state
                           2.182137e+00 5.578487e+00
## big.gain.cooperative
                           1.555197e+00 4.791857e+00
                           1.033290e+00 2.521615e+00
## big.gain.mi4
## big.gain.mi8
                           1.170637e+00 2.993421e+00
## big.gain.mi10
                           1.716253e+00 7.083652e+00
## big.gain.bill
                           9.376494e-01 1.002740e+00
## municipal.municipal
                           1.847707e+00 4.719350e+00
## municipal.state
                           2.105064e+00 5.592780e+00
## municipal.cooperative
                           1.240634e+00 3.951144e+00
## municipal.mi4
                           2.665690e-01 6.303331e-01
## municipal.mi8
                           1.631321e-01 4.311736e-01
## municipal.mi10
                           6.126831e-02 2.347534e-01
## municipal.bill
                           9.374411e-01 1.005896e+00
## state.state
                           1.041185e+00 2.473757e+00
## state.cooperative
                           9.817159e-01 3.134869e+00
## state.mi4
                           4.632960e-01 1.227322e+00
                           5.536015e-01 1.363701e+00
## state.mi8
## state.mi10
                           7.341309e-01 2.607619e+00
## state.bill
                           1.059148e+00 1.149210e+00
## cooperative.cooperative 3.186577e-01 9.290742e-01
## cooperative.mi4
                           1.202628e+00 3.167245e+00
                           4.970203e-01 1.281543e+00
## cooperative.mi8
## cooperative.mi10
                           2.242444e-01 7.613460e-01
## cooperative.bill
                           1.167497e+00 1.272395e+00
## mi4.mi4
                           1.017604e+00 2.673199e+00
## mi4.mi8
                           1.743967e+00 5.019443e+00
## mi4.mi10
                           1.465098e+00 6.147532e+00
## mi4.bill
                           9.461255e-01 1.038922e+00
## mi8.mi8
                           6.321370e-01 2.011596e+00
## mi8.mi10
                           8.016174e-01 4.238986e+00
## mi8.bill
                           9.191708e-01 1.008582e+00
## mi10.mi10
                           3.150032e-01 9.362264e-01
## mi10.bill
                           9.016725e-01 9.677970e-01
## bill.bill
                           9.655186e-01 1.047796e+00
mx.bl.pr.mi1.dem <- mlogit(choice ~ small.loss + small.gain + big.gain +</pre>
                    municipal + state + cooperative +
                    mi4 + mi8 + mi10 + bill
                    + age:ASC + female:ASC + white:ASC + univ_degr:ASC +
                        income:ASC + coast_rec:ASC + oper:ASC + const_st:ASC +
                  wfml_d2, panel = TRUE, rpar = c(small.loss = "n", small.gain = "n", big.gain = "n", m
summary(mx.bl.pr.mi1.dem)
##
## Call:
```

mlogit(formula = choice ~ small.loss + small.gain + big.gain +

```
##
      municipal + state + cooperative + mi4 + mi8 + mi10 + bill +
##
      age:ASC + female:ASC + white:ASC + univ_degr:ASC + income:ASC +
##
      coast rec:ASC + oper:ASC + const st:ASC + wf rec:ASC, data = wfml d2,
      rpar = c(small.loss = "n", small.gain = "n", big.gain = "n",
##
          municipal = "n", state = "n", cooperative = "n", mi4 = "n",
##
##
          mi8 = "n", mi10 = "n", bill = "n"), R = 100, correlation = TRUE,
      halton = NA, panel = TRUE)
##
##
## Frequencies of alternatives:
##
        1
                2
## 0.40603 0.48806 0.10591
##
## bfgs method
## 80 iterations, 0h:4m:28s
## g'(-H)^-1g = 7.39E-07
## gradient close to zero
##
## Coefficients :
##
                            Estimate Std. Error t-value Pr(>|t|)
## 2:(intercept)
                           0.0825325 0.1525361
                                                 0.5411 0.5884604
## 3:(intercept)
                           2.5486338 1.0665132
                                                 2.3897 0.0168627 *
## small.loss
                           3.3358738 0.2999630 11.1209 < 2.2e-16 ***
                           8.6849692 0.6244240 13.9088 < 2.2e-16 ***
## small.gain
                          11.6195854  0.8437786  13.7709 < 2.2e-16 ***
## big.gain
## municipal
                          1.2308809 0.2696840 4.5642 5.015e-06 ***
## state
                          1.1801441 0.2799789
                                                4.2151 2.496e-05 ***
## cooperative
                                                  4.0760 4.582e-05 ***
                           1.4863542 0.3646614
## mi4
                           0.6584866 0.2563415
                                                  2.5688 0.0102055 *
## mi8
                                                  5.3567 8.478e-08 ***
                          1.4247737 0.2659822
## mi10
                          2.1653235 0.3978276
                                                  5.4429 5.243e-08 ***
## bill
                          -0.2673891
                                      0.0249405 -10.7211 < 2.2e-16 ***
## age:ASC
                           0.0423154 0.0135981
                                                  3.1119 0.0018591 **
## ASC:female
                          -0.7211903
                                      0.2839740
                                                 -2.5396 0.0110968 *
## ASC:white
                           0.1705475 0.3629352
                                                  0.4699 0.6384180
## ASC:univ degr
                          -0.5394070
                                      0.3041592
                                                 -1.7734 0.0761565 .
## ASC:income
                                                  2.7467 0.0060201 **
                           0.1507054 0.0548681
## ASC:coast rec
                          -0.2745804 0.2977919 -0.9221 0.3565001
## ASC:oper
                           1.1554287 0.3278059
                                                 3.5247 0.0004239 ***
## ASC:const st
                          -0.7917131
                                      0.1827184 -4.3330 1.471e-05 ***
## ASC:wf_rec
                           0.2184478 0.2330198
                                                  0.9375 0.3485197
## small.loss.small.loss
                           2.9767465 0.3884615
                                                  7.6629 1.821e-14 ***
## small.loss.small.gain
                           5.3840662  0.5137526  10.4799 < 2.2e-16 ***
## small.loss.big.gain
                           7.5109928  0.6658573  11.2802 < 2.2e-16 ***
## small.loss.municipal
                           0.6219172 0.2909090
                                                 2.1378 0.0325296 *
## small.loss.state
                           0.5921414 0.3232248
                                                  1.8320 0.0669544 .
## small.loss.cooperative
                                                  1.8290 0.0674013 .
                           0.6995287
                                      0.3824675
## small.loss.mi4
                           0.3625627
                                      0.2960119
                                                  1.2248 0.2206412
## small.loss.mi8
                           0.5017919 0.3064931
                                                  1.6372 0.1015877
## small.loss.mi10
                           1.8912761 0.4840723
                                                  3.9070 9.344e-05 ***
## small.loss.bill
                           0.0779882
                                      0.0251007
                                                  3.1070 0.0018899 **
## small.gain.small.gain
                                                  9.7757 < 2.2e-16 ***
                           4.1191303 0.4213625
## small.gain.big.gain
                           5.3581999 0.5596341
                                                  9.5745 < 2.2e-16 ***
                          ## small.gain.municipal
## small.gain.state
                          -0.3720430 0.2765942 -1.3451 0.1785974
```

```
## small.gain.cooperative
                          0.2811372 0.3563615
                                                  0.7889 0.4301645
## small.gain.mi4
                          -1.6743454 0.2988723 -5.6022 2.116e-08 ***
## small.gain.mi8
                          -2.1284462 0.3114039
                                                 -6.8350 8.200e-12 ***
## small.gain.mi10
                          -2.1966821
                                      0.4054896
                                                 -5.4174 6.049e-08 ***
## small.gain.bill
                          -0.0523410
                                      0.0209624
                                                 -2.4969 0.0125285 *
## big.gain.big.gain
                           1.8340807
                                      0.3735730
                                                  4.9096 9.128e-07 ***
## big.gain.municipal
                           0.8051272 0.2637773
                                                  3.0523 0.0022710 **
## big.gain.state
                           1.4445288
                                      0.3050879
                                                  4.7348 2.193e-06 ***
## big.gain.cooperative
                           1.4623027
                                      0.3480336
                                                  4.2016 2.650e-05 ***
## big.gain.mi4
                           0.7295997
                                      0.2432450
                                                  2.9994 0.0027047 **
## big.gain.mi8
                           1.1479247
                                      0.2821681
                                                  4.0682 4.737e-05 ***
## big.gain.mi10
                                                  5.5429 2.974e-08 ***
                           2.5176822
                                      0.4542137
## big.gain.bill
                           0.0328620
                                      0.0213269
                                                  1.5409 0.1233474
                                                  8.6853 < 2.2e-16 ***
## municipal.municipal
                           2.5019498
                                      0.2880671
## municipal.state
                                                  5.1040 3.325e-07 ***
                           1.3688724
                                      0.2681942
## municipal.cooperative
                           1.1392340
                                      0.3452103
                                                  3.3001 0.0009664 ***
## municipal.mi4
                          -0.2668274
                                      0.2414451 -1.1051 0.2691048
## municipal.mi8
                          -0.2466306
                                      0.2656649 -0.9284 0.3532249
## municipal.mi10
                          -0.0659399
                                      0.3748541 -0.1759 0.8603660
## municipal.bill
                          -0.0854279
                                      0.0202934
                                                 -4.2096 2.558e-05 ***
## state.state
                           0.2924171 0.2235039
                                                  1.3083 0.1907610
## state.cooperative
                                                 -2.1597 0.0307974 *
                          -0.6293663 0.2914163
## state.mi4
                           1.2062046 0.2571612
                                                  4.6905 2.726e-06 ***
## state.mi8
                          -0.1753060
                                      0.2229527
                                                 -0.7863 0.4316963
## state.mi10
                          -0.3557974 0.3422789 -1.0395 0.2985742
## state.bill
                           0.1303154
                                      0.0213277
                                                  6.1101 9.954e-10 ***
## cooperative.cooperative -0.2521646
                                                -0.7089 0.4783836
                                      0.3557101
## cooperative.mi4
                          -0.3153517
                                      0.2740457 -1.1507 0.2498448
## cooperative.mi8
                           0.2795594
                                      0.2633036
                                                 1.0617 0.2883546
## cooperative.mi10
                           0.5437054
                                      0.3873036
                                                  1.4038 0.1603718
## cooperative.bill
                          -0.0024808
                                      0.0219843 -0.1128 0.9101542
## mi4.mi4
                           0.6120162
                                      0.2441185
                                                  2.5070 0.0121745 *
## mi4.mi8
                           0.4069978
                                      0.2683660
                                                  1.5166 0.1293735
## mi4.mi10
                          -0.1419820
                                      0.3706294 -0.3831 0.7016578
## mi4.bill
                           0.0670206
                                      0.0222365
                                                  3.0140 0.0025784 **
## mi8.mi8
                                                  0.8895 0.3737193
                           0.2120841 0.2384232
## mi8.mi10
                           0.8940927
                                      0.3800456
                                                  2.3526 0.0186430 *
## mi8.bill
                          -0.1020040
                                      0.0202516 -5.0368 4.733e-07 ***
## mi10.mi10
                                                 -0.5811 0.5611685
                          -0.1952222
                                      0.3359489
## mi10.bill
                           0.0807540 0.0222011
                                                  3.6374 0.0002754 ***
## bill.bill
                                                  7.9472 1.998e-15 ***
                           0.1821951 0.0229256
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Log-Likelihood: -1467.6
## McFadden R^2: 0.51646
## Likelihood ratio test : chisq = 3135.1 (p.value = < 2.22e-16)
##
## random coefficients
              Min.
                      1st Qu.
                                  Median
                                                        3rd Qu. Max.
                                               Mean
              -Inf 1.3280889 3.3358738
                                          3.3358738
## small.loss
                                                    5.34365884
## small.gain -Inf 4.1125752 8.6849692 8.6849692 13.25736318
## big.gain
              -Inf 5.2747492 11.6195854 11.6195854 17.96442169 Inf
## municipal
              -Inf -0.5948246 1.2308809 1.2308809 3.05658641 Inf
```

```
## state
              -Inf -0.2562230 1.1801441 1.1801441 2.61651118 Inf
## cooperative -Inf 0.0612401 1.4863542 1.4863542 2.91146835 Inf
             -Inf -0.9186281 0.6584866 0.6584866 2.23560125 Inf
              -Inf -0.2922166 1.4247737 1.4247737 3.14176403 Inf
## mi8
## mi10
              -Inf -0.5347668 2.1653235 2.1653235 4.86541383 Inf
## bill
              -Inf -0.4683833 -0.2673891 -0.2673891 -0.06639492 Inf
\#-1 * ((mx.bl.pr.mi1.dem)[3:12]/coef(mx.bl.pr.mi1.dem)[12])
AIC(mx.bl.pr.mi1.dem)
## [1] 3087.189
mx.bl.pr.mi1.dem2 <- mlogit(choice ~ small.loss + small.gain + big.gain +
                   municipal + state + cooperative +
                   mi4 + mi8 + mi10 + bill
                   + age:big.gain + female:big.gain + white:big.gain + univ_degr:big.gain
                   + income:big.gain + coast_rec:big.gain + oper:big.gain +
                     const_st:big.gain + wf_rec:big.gain,
                 wfml_d2, panel = TRUE, rpar = c(small.loss = "n", small.gain = "n", big.gain = "n", m
summary(mx.bl.pr.mi1.dem2)
##
## Call:
## mlogit(formula = choice ~ small.loss + small.gain + big.gain +
##
      municipal + state + cooperative + mi4 + mi8 + mi10 + bill +
##
      age:big.gain + female:big.gain + white:big.gain + univ_degr:big.gain +
##
      income:big.gain + coast_rec:big.gain + oper:big.gain + const_st:big.gain +
##
      wf_rec:big.gain, data = wfml_d2, rpar = c(small.loss = "n",
##
      small.gain = "n", big.gain = "n", municipal = "n", state = "n",
      cooperative = "n", mi4 = "n", mi8 = "n", mi10 = "n", bill = "n"),
##
##
      R = 100, correlation = TRUE, halton = NA, panel = TRUE)
##
## Frequencies of alternatives:
        1
## 0.40603 0.48806 0.10591
## bfgs method
## 87 iterations, 0h:4m:38s
## g'(-H)^-1g = 9.29E-07
## gradient close to zero
##
## Coefficients :
##
                            Estimate Std. Error t-value Pr(>|t|)
                           0.1029223 0.1503170
                                                 0.6847 0.4935324
## 2:(intercept)
## 3:(intercept)
                           0.3881402 0.2561567
                                                 1.5152 0.1297103
## small.loss
                           3.1343777  0.2778764  11.2798 < 2.2e-16 ***
## small.gain
                           8.1882488 0.5721533 14.3113 < 2.2e-16 ***
                          12.9725793 1.9321026 6.7142 1.891e-11 ***
## big.gain
                           1.0855309 0.2430269 4.4667 7.943e-06 ***
## municipal
## state
                          1.0436562  0.2530761  4.1239  3.725e-05 ***
## cooperative
                          1.4690808 0.3368799 4.3608 1.296e-05 ***
                           0.6913784 0.2422170 2.8544 0.0043121 **
## mi4
```

```
## mi8
                             1.3099713
                                        0.2456106
                                                     5.3335 9.632e-08 ***
## mi10
                             2.0102304
                                        0.3588597
                                                     5.6017 2.122e-08 ***
## bill
                            -0.2273559
                                        0.0226269 -10.0480 < 2.2e-16 ***
                            -0.0537940
                                                    -3.0106 0.0026070 **
## big.gain:age
                                        0.0178680
## big.gain:female
                             0.8064892
                                        0.3863388
                                                     2.0875 0.0368413 *
## big.gain:white
                            -0.1192780
                                        0.5298164
                                                    -0.2251 0.8218775
## big.gain:univ_degr
                             0.8759543
                                        0.3986546
                                                     2.1973 0.0280007 *
## big.gain:income
                            -0.1533261
                                        0.0740924
                                                    -2.0694 0.0385096 *
## big.gain:coast_rec
                             1.0078728
                                        0.4049309
                                                     2.4890 0.0128103 *
## big.gain:oper
                            -0.5512445
                                        0.4568699
                                                    -1.2066 0.2275987
## big.gain:const_st
                            -0.7817161
                                        0.2303054
                                                    -3.3943 0.0006881 ***
## big.gain:wf_rec
                             0.3084986
                                        0.3242355
                                                     0.9515 0.3413686
## small.loss.small.loss
                             2.6556675
                                        0.3550021
                                                     7.4807 7.394e-14 ***
## small.loss.small.gain
                             4.4235118
                                        0.4397422
                                                    10.0593 < 2.2e-16 ***
                                                    10.6508 < 2.2e-16 ***
## small.loss.big.gain
                             6.4362336
                                        0.6042952
## small.loss.municipal
                             0.2725917
                                        0.2927975
                                                     0.9310 0.3518584
## small.loss.state
                                                     0.8403 0.4007625
                             0.2634563
                                        0.3135413
## small.loss.cooperative
                             0.3910109
                                                     1.0299 0.3030519
                                        0.3796551
## small.loss.mi4
                             1.0178721
                                        0.3066176
                                                     3.3197 0.0009012 ***
## small.loss.mi8
                             0.4319730
                                        0.2912229
                                                     1.4833 0.1379928
## small.loss.mi10
                             1.7442051
                                        0.4729342
                                                     3.6881 0.0002260 ***
## small.loss.bill
                             0.0927924
                                        0.0241812
                                                     3.8374 0.0001244 ***
## small.gain.small.gain
                             4.1277910
                                        0.4109171
                                                    10.0453 < 2.2e-16 ***
## small.gain.big.gain
                             4.7216937
                                        0.4496997
                                                    10.4997 < 2.2e-16 ***
## small.gain.municipal
                            -0.2539683
                                        0.2598388
                                                    -0.9774 0.3283676
## small.gain.state
                            -0.0991143
                                        0.2718990
                                                    -0.3645 0.7154650
## small.gain.cooperative
                             0.8522432
                                        0.3150621
                                                     2.7050 0.0068304 **
## small.gain.mi4
                            -1.1597668
                                        0.2762074
                                                    -4.1989 2.682e-05 ***
## small.gain.mi8
                            -0.9025723
                                        0.2753283
                                                    -3.2782 0.0010448 **
                                        0.3578905
## small.gain.mi10
                                                    -3.6802 0.0002330 ***
                            -1.3171120
## small.gain.bill
                            -0.0386497
                                        0.0214697
                                                    -1.8002 0.0718288
## big.gain.big.gain
                             0.8530204
                                        0.2969861
                                                     2.8723 0.0040755 **
## big.gain.municipal
                             1.0837997
                                        0.2460887
                                                     4.4041 1.062e-05 ***
                                                     4.8500 1.235e-06 ***
## big.gain.state
                                        0.2633039
                             1.2770154
## big.gain.cooperative
                                                     4.2547 2.093e-05
                             1.5816261
                                        0.3717374
## big.gain.mi4
                             0.2173509
                                        0.2373925
                                                     0.9156 0.3598894
## big.gain.mi8
                             1.0888299
                                        0.2622450
                                                     4.1520 3.296e-05 ***
## big.gain.mi10
                                                     5.0096 5.453e-07 ***
                             1.9079112
                                        0.3808479
## big.gain.bill
                             0.0039622
                                        0.0208055
                                                     0.1904 0.8489658
## municipal.municipal
                                        0.2895815
                                                     7.3158 2.558e-13 ***
                             2.1185238
## municipal.state
                             1.4310738
                                        0.2836808
                                                     5.0447 4.543e-07 ***
## municipal.cooperative
                                                     4.0126 6.005e-05 ***
                             1.3086957
                                        0.3261458
## municipal.mi4
                            -0.0010435
                                        0.2561759
                                                    -0.0041 0.9967500
## municipal.mi8
                            -0.1153441
                                        0.2544444
                                                    -0.4533 0.6503202
## municipal.mi10
                            -0.2191237
                                        0.3606148
                                                    -0.6076 0.5434267
                                                    -3.4989 0.0004672 ***
## municipal.bill
                            -0.0743876
                                        0.0212602
## state.state
                             0.4534354
                                        0.2298581
                                                     1.9727 0.0485326 *
## state.cooperative
                            -0.1124458
                                        0.2899991
                                                    -0.3877 0.6982046
## state.mi4
                             0.5628930
                                        0.2409613
                                                     2.3360 0.0194896 *
## state.mi8
                            -0.2171777
                                        0.2369157
                                                    -0.9167 0.3593062
## state.mi10
                            -0.5896061
                                                    -1.8298 0.0672727
                                        0.3222160
## state.bill
                             0.1181500
                                        0.0216654
                                                     5.4534 4.942e-08 ***
## cooperative.cooperative -0.4525048
                                        0.3158523
                                                    -1.4326 0.1519589
## cooperative.mi4
                            -0.8628530
                                        0.2790680
                                                   -3.0919 0.0019887 **
```

```
## cooperative.mi8
                         -0.6165417   0.2635348   -2.3395   0.0193092 *
                       -0.5617276 0.3380342 -1.6617 0.0965634 .
## cooperative.mi10
## cooperative.bill
                        0.0312273 0.0220788 1.4144 0.1572566
                         1.1072503  0.2661017  4.1610  3.169e-05 ***
## mi4.mi4
## mi4.mi8
                         1.2037551 0.2872572 4.1905 2.783e-05 ***
## mi4.mi10
                        0.8798057 0.3581153 2.4568 0.0140194 *
## mi4.bill
                        0.0216671 0.0197776 1.0955 0.2732814
                       -0.1565319 0.2383736 -0.6567 0.5113954
## mi8.mi8
## mi8.mi10
                         0.8137431 0.3485560 2.3346 0.0195637 *
## mi8.bill
                       ## mi10.mi10
                         0.2585747 0.3587038 0.7209 0.4709965
                         0.0505250 0.0215787
## mi10.bill
                                               2.3414 0.0192100 *
## bill.bill
                         ## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Log-Likelihood: -1476.8
## McFadden R^2: 0.51342
## Likelihood ratio test : chisq = 3116.6 (p.value = < 2.22e-16)
## random coefficients
                                                     3rd Qu. Max.
             Min.
                    1st Qu.
                                Median
                                            Mean
## small.loss -Inf 1.3431572 3.1343777 3.1343777 4.92559820 Inf
## small.gain -Inf 4.1073842 8.1882488 8.1882488 12.26911326 Inf
## big.gain -Inf 7.5578447 12.9725793 12.9725793 18.38731385 Inf
## municipal -Inf -0.5390755 1.0855309 1.0855309 2.71013737 Inf
             -Inf -0.2991676 1.0436562 1.0436562 2.38647990 Inf
## state
## cooperative -Inf -0.0852981 1.4690808 1.4690808 3.02345966 Inf
## mi4
             -Inf -0.7733258 0.6913784 0.6913784 2.15608255 Inf
## mi8
             -Inf -0.0559180 1.3099713 1.3099713 2.67586064 Inf
             -Inf -0.1890040 2.0102304 2.0102304 4.20946481 Inf
## mi10
## bill
             -Inf -0.4061254 -0.2273559 -0.2273559 -0.04858642 Inf
\#-1 * coef((mx.bl.pr.mi1.dem2)[3:12]/coef(mx.bl.pr.mi1.dem2)[12])
AIC(mx.bl.pr.mi1.dem2)
## [1] 3105.657
mx.bl.pr.mi1.dem3 <- mlogit(choice ~ small.loss + small.gain + big.gain +
                  municipal + state + cooperative +
                  mi4 + mi8 + mi10 + bill
                  + age:big.gain + female:big.gain + white:big.gain + univ_degr:big.gain
                  + income:big.gain + coast_rec:big.gain,
                wfml_d2, panel = TRUE, rpar = c(small.loss = "n", small.gain = "n", big.gain = "n", m
summary(mx.bl.pr.mi1.dem3)
##
## Call:
## mlogit(formula = choice ~ small.loss + small.gain + big.gain +
##
      municipal + state + cooperative + mi4 + mi8 + mi10 + bill +
      age:big.gain + female:big.gain + white:big.gain + univ_degr:big.gain +
##
      income:big.gain + coast_rec:big.gain, data = wfml_d2, rpar = c(small.loss = "n",
##
```

```
##
       small.gain = "n", big.gain = "n", municipal = "n", state = "n",
##
       cooperative = "n", mi4 = "n", mi8 = "n", mi10 = "n", bill = "n"),
##
       R = 100, correlation = TRUE, halton = NA, panel = TRUE)
##
## Frequencies of alternatives:
##
                 2
         1
## 0.40650 0.48812 0.10538
##
## bfgs method
## 71 iterations, Oh:4m:4s
## g'(-H)^-1g = 3.43E-07
## gradient close to zero
## Coefficients :
##
                             Estimate Std. Error t-value Pr(>|t|)
## 2:(intercept)
                             0.055196
                                        0.134264
                                                   0.4111 0.6809965
## 3:(intercept)
                            0.268055
                                        0.250657
                                                   1.0694 0.2848857
## small.loss
                            2.973047
                                        0.267970
                                                  11.0947 < 2.2e-16 ***
## small.gain
                            7.792472
                                        0.524016
                                                  14.8707 < 2.2e-16 ***
## big.gain
                           12.632670
                                        1.172777
                                                  10.7716 < 2.2e-16 ***
## municipal
                            0.895527
                                        0.236208
                                                   3.7913 0.0001499 ***
## state
                                                   3.5011 0.0004633 ***
                            0.848875
                                        0.242458
## cooperative
                                        0.326622
                                                   3.8138 0.0001368 ***
                            1.245671
## mi4
                            0.730757
                                        0.230902
                                                   3.1648 0.0015519 **
## mi8
                            1.277242
                                        0.245320
                                                   5.2064 1.925e-07 ***
## mi10
                            1.929912
                                        0.369476
                                                   5.2234 1.757e-07 ***
## bill
                                        0.020175 -10.0229 < 2.2e-16 ***
                           -0.202212
## big.gain:age
                           -0.053243
                                        0.017251
                                                  -3.0864 0.0020257 **
                                                 -0.4561 0.6483376
## big.gain:female
                           -0.158092
                                        0.346638
## big.gain:white
                            0.036912
                                        0.448826
                                                   0.0822 0.9344547
## big.gain:univ_degr
                            0.083642
                                        0.366748
                                                   0.2281 0.8195956
## big.gain:income
                           -0.085608
                                        0.068042
                                                  -1.2582 0.2083309
## big.gain:coast_rec
                             0.219507
                                        0.361158
                                                   0.6078 0.5433277
## small.loss.small.loss
                             2.466362
                                        0.343827
                                                   7.1733 7.323e-13 ***
## small.loss.small.gain
                             3.865664
                                        0.399384
                                                   9.6791 < 2.2e-16 ***
                                                  11.0062 < 2.2e-16 ***
## small.loss.big.gain
                            5.718120
                                        0.519538
## small.loss.municipal
                             0.113018
                                        0.254214
                                                   0.4446 0.6566242
## small.loss.state
                                                   1.0732 0.2831678
                            0.303306
                                        0.282610
## small.loss.cooperative
                                                   1.4822 0.1382949
                            0.502272
                                        0.338876
                                                   2.2612 0.0237469 *
## small.loss.mi4
                            0.618562
                                        0.273555
## small.loss.mi8
                            0.619242
                                        0.287268
                                                   2.1556 0.0311126 *
## small.loss.mi10
                                                   4.2768 1.896e-05 ***
                            1.856601
                                        0.434107
## small.loss.bill
                            0.020302
                                        0.022545
                                                   0.9005 0.3678533
## small.gain.small.gain
                            3.489232
                                        0.352730
                                                   9.8921 < 2.2e-16 ***
## small.gain.big.gain
                            4.223788
                                        0.386618
                                                  10.9250 < 2.2e-16 ***
## small.gain.municipal
                                                  -0.9082 0.3637894
                           -0.197962
                                        0.217979
## small.gain.state
                           -0.097357
                                        0.228565
                                                  -0.4259 0.6701460
## small.gain.cooperative
                            0.088689
                                        0.268099
                                                   0.3308 0.7407912
## small.gain.mi4
                           -0.637846
                                        0.217004
                                                  -2.9393 0.0032893 **
## small.gain.mi8
                           -0.978782
                                        0.252268
                                                  -3.8799 0.0001045 ***
## small.gain.mi10
                                        0.328690
                                                  -5.3147 1.068e-07 ***
                           -1.746899
## small.gain.bill
                            0.006582
                                        0.016909
                                                   0.3893 0.6970889
## big.gain.big.gain
                            0.407671
                                        0.255432
                                                   1.5960 0.1104871
## big.gain.municipal
                            1.495250
                                        0.252834
                                                   5.9140 3.340e-09 ***
```

```
## big.gain.state
                           1.659601
                                       0.274869
                                                  6.0378 1.562e-09 ***
                                                  3.7878 0.0001520 ***
## big.gain.cooperative
                           1.134085
                                       0.299405
## big.gain.mi4
                           -0.257001
                                       0.251505
                                                -1.0219 0.3068512
## big.gain.mi8
                           -0.124920
                                       0.249837
                                                 -0.5000 0.6170727
## big.gain.mi10
                           -0.192348
                                       0.336742
                                                -0.5712 0.5678613
## big.gain.bill
                            0.060464
                                       0.021226
                                                  2.8486 0.0043906 **
## municipal.municipal
                            0.891602
                                       0.249642
                                                  3.5715 0.0003549 ***
## municipal.state
                            0.917411
                                       0.266259
                                                  3.4456 0.0005699 ***
## municipal.cooperative
                            0.195878
                                       0.282266
                                                  0.6939 0.4877149
## municipal.mi4
                           -0.207058
                                       0.216185
                                                -0.9578 0.3381743
## municipal.mi8
                            0.126982
                                       0.249626
                                                  0.5087 0.6109697
## municipal.mi10
                            0.256311
                                       0.363144
                                                  0.7058 0.4803056
## municipal.bill
                                       0.024046
                                                -4.7974 1.607e-06 ***
                           -0.115359
## state.state
                            0.549624
                                       0.264796
                                                  2.0756 0.0379265 *
                                       0.276022
                                                  2.0774 0.0377667 *
## state.cooperative
                            0.573401
## state.mi4
                            0.152323
                                       0.252884
                                                  0.6023 0.5469446
## state.mi8
                            0.439422
                                       0.262483
                                                  1.6741 0.0941122
## state.mi10
                            0.527807
                                       0.316120
                                                  1.6696 0.0949906 .
                                                  6.0215 1.728e-09 ***
## state.bill
                            0.128638
                                       0.021363
## cooperative.cooperative -0.015131
                                       0.265390 -0.0570 0.9545327
## cooperative.mi4
                            0.849468
                                       0.237239
                                                  3.5806 0.0003428 ***
## cooperative.mi8
                                                  4.3580 1.313e-05 ***
                            1.136423
                                       0.260768
                                                  2.7609 0.0057646 **
## cooperative.mi10
                            0.937077
                                       0.339413
                                       0.017229 -0.6158 0.5380216
## cooperative.bill
                           -0.010610
## mi4.mi4
                            0.914841
                                       0.259034
                                                  3.5317 0.0004128 ***
## mi4.mi8
                            0.810065
                                       0.253500
                                                  3.1955 0.0013958 **
## mi4.mi10
                                       0.371894
                                                  2.9960 0.0027355 **
                            1.114195
## mi4.bill
                            0.089113
                                       0.024694
                                                  3.6087 0.0003078 ***
## mi8.mi8
                           -0.427924
                                       0.247296
                                                -1.7304 0.0835570 .
## mi8.mi10
                           -0.039496
                                       0.354168
                                                 -0.1115 0.9112061
## mi8.bill
                            0.080094
                                       0.019021
                                                  4.2109 2.543e-05 ***
## mi10.mi10
                           -0.886678
                                       0.346136
                                                -2.5616 0.0104178 *
## mi10.bill
                            0.096237
                                       0.018855
                                                  5.1040 3.325e-07 ***
                                                  1.4903 0.1361337
## bill.bill
                            0.034079
                                       0.022867
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Log-Likelihood: -1501.3
## McFadden R^2: 0.50748
## Likelihood ratio test : chisq = 3093.6 (p.value = < 2.22e-16)
## random coefficients
              Min.
                        1st Qu.
                                    Median
                                                 Mean
                                                          3rd Qu. Max.
                                2.9730475
## small.loss -Inf 1.30951171
                                           2.9730475
                                                      4.63658338
## small.gain -Inf
                    4.28006420 7.7924721 7.7924721 11.30488005
                     7.82987333 12.6326700 12.6326700 17.43546668
## big.gain
               -Inf
                                                                   Inf
## municipal
               -Inf -0.28871441
                                0.8955266 0.8955266
                                                      2.07976757
                                                                   Inf
## state
               -Inf -0.50001617
                                 0.8488751
                                            0.8488751
                                                       2.19776643
                                                                   Inf
## cooperative -Inf 0.31261033
                                 1.2456709
                                            1.2456709
                                                       2.17873152
                                                                   Tnf
## mi4
               -Inf -0.33145628
                                 0.7307575
                                            0.7307575
                                                       1.79297130
                                                                   Inf
## mi8
              -Inf -0.01965239 1.2772422
                                           1.2772422
                                                       2.57413682
                                                                   Tnf
## mi10
              -Inf -0.18019514 1.9299121 1.9299121 4.04001934
## bill
              -Inf -0.36584869 -0.2022123 -0.2022123 -0.03857591 Inf
```

```
#-1 * (coef(mx.bl.pr.mi1.dem3)[3:12]/coef(mx.bl.pr.mi1.dem3)[12])
AIC(mx.bl.pr.mi1.dem3)
## [1] 3148.501
Translate to dollar values Normalize with bill
# big.gain.value <- rpar(wf.mxlc, "big.gain", norm = "bill")</pre>
# summary(big.gain.value)
# med(big.gain.value)
# mean(big.gain.value)
Use AIC to compare models
AIC(ml.bl.st.mi1)
## [1] 4052.907
AIC(ml.bl.pr.m1)
## [1] 4080.915
AIC(ml.sl.pr.m1)
## [1] 4077.759
AIC(ml.sg.st.mi1)
## [1] 4655.653
AIC(ml.bl.st.mi1.dem)
## [1] 4058.008
AIC(ml.bl.pr.mi1.dem2)
## [1] 4049.827
AIC(ml.bl.pr.mi1.dem2)
## [1] 4049.827
AIC(ml.bl.pr.mi1.dem3)
```

[1] 3729.997

```
AIC(ml.bl.pr.mi1.dem5)

## [1] 3749.136

AIC(ml.bl.pr.mi1.dem6)

## [1] 3932.773

AIC(mx.bl.st.mi1)

## [1] 3138.048

AIC(mx.bl.pr.mi1)

## [1] 3124.433

AIC(mx.bl.pr.mi1.dem)

## [1] 3087.189
```

Likelihood Ratio Test

```
# lrtest(ml.bl.pr.mi1.dem6, ml.bl.pr.mi1.dem2)
```

Interact with demographics e.g., age:mi4

goodness of fit lrtest AIC

 $\label{eq:demographics} \mbox{demographics test to see if panel} = \mbox{true or false, see how output differs find best "base" model based on AIC and lrtest$