EconPapers
Economics at your fingertips

EconPapers Home
About EconPapers

Working Papers
Journal Articles
Books and Chapters
Software Components

Authors

JEL codes
New Economics Papers

Advanced Search

[Quick Search]

EconPapers FAQ
Archive maintainers FAQ
Cookies at EconPapers

Format for printing

The RePEc blog
The RePEc plagiarism page

FMLOGIT: Stata module fitting a fractional multinomial logit model by quasi maximum likelihood

Share

Maarten Buis

Statistical Software Components from Boston College Department of Economics

Abstract: fmlogit fits by quasi maximum likelihood a fractional multinomial logit model. It models a set of dependent variables that each must range between 0 and 1 and must always, for each observation, add up to 1: for example, they may be proportions. It is a multivariate generalization of the fractional logit model proposed by Papke and Wooldridge (1996), Econometric Methods for Fractional Response Variables with an application to 401(k) Plan Participation Rates. Journal of Applied Econometrics 11(6):619--632.

Language: Stata
Requires: Stata version 8.2
Keywords: compositional data; fractional logit; proportion (search for similar items in EconPapers)
Date: 2008-06-19, Revised 2017-02-16
Note: This module should be installed from within Stata by typing "ssc install fmlogit". The module is made available under terms of the GPL v3 (https://www.gnu.org/licenses/gpl-3.0.txt). Windows users should not attempt to download these files with a web browser.
References: Add references at CitEc
Citations: View citations in EconPapers (15)

Downloads: (external link)
http://fmwww.bc.edu/repec/bocode/f/fmlogit.ado program code (text/plain)
http://fmwww.bc.edu/repec/bocode/f/fmlogit.hlp help file (text/plain)
http://fmwww.bc.edu/repec/bocode/f/fmlogit_lf.ado program code (text/plain)
http://fmwww.bc.edu/repec/bocode/f/fmlogit_p.ado program code (text/plain)
http://fmwww.bc.edu/repec/bocode/f/fmlogit_d2.ado program code (text/plain)
http://fmwww.bc.edu/repec/bocode/d/dfmlogit.ado program code (text/plain)
http://fmwww.bc.edu/repec/bocode/f/fmlogit_postestimation.hlp help file (text/plain)
http://fmwww.bc.edu/repec/bocode/c/citybudget.dta sample data file (application/x-stata)
http://fmwww.bc.edu/repec/bocode/f/fmlogit_ex.ado sample file (text/plain)

Related works:
This item may be available elsewhere in EconPapers: Search for items with the same title.

RePEc

This site is part of RePEc and all the data displayed here is part of the RePEc data set.

Is your work missing from RePEc? Here is how to contribute.

Questions or problems? Check the EconPapers FAQ or send mail to econpapers@oru.se.

Export reference: BibTeX RIS (EndNote, ProCite, RefMan) HTML/Text

Persistent link:
https://EconPapers.repec.org/RePEc:boc:bocode:s456976

Ordering information: This software item can be ordered from http://repec.org/docs/ssc.php

Access Statistics for this software item

More software in Statistical Software Components from Boston College Department of Economics Boston College, 140 Commonwealth Avenue, Chestnut Hill MA 02467 USA. Contact information at EDIRC.
Bibliographic data for series maintained by Christopher F Baum (baum@bc.edu).