432 Class 18 Slides

github.com/THOMASELOVE/2020-432

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Multinomial Logistic Regression: An Introduction

Setup

```
library(here); library(magrittr); library(janitor)
library(knitr); library(naniar); library(broom)
library(rms)
library(nnet)
library(tidyverse)
```

Regression on Multi-categorical Outcomes

Suppose we have a nominal, multi-categorical outcome of interest. Multinomial (also called multicategory or polychotomous) logistic regression models describe the odds of response in one category instead of another.

- Such models pair each outcome category with a baseline category, the choice of which is arbitrary.
- The model consists of J-1 logit equations (for an outcome with J categories) with separate parameters for each.

Working with gator1

The gator1 data: Alligator Food Choice

The gator1 data are from a study by the Florida Game and Fresh Water Fish Commission of factors influencing the primary food choice of alligators¹.

The data include the following data for 59 alligators:

- length (in meters)
- choice = primary food type, in volume, found in the alligator's stomach, specifically...
 - Fish,
 - Invertebrates (mostly apple snails, aquatic insects and crayfish,)
 - Other (which includes reptiles, amphibians, mammals, plant material and stones or other debris.)

We'll be trying to predict primary food choice using length.

¹My Source: Agresti's 1996 first edition of An Introduction to Categorical Data Analysis, Table 8.1. These were provided by Delany MF and Moore CT.

Today's Data

Today's data relates to alligator food choices. We'll actually work with two different data sets.

In each case, we'll read in the data, and set some key variables to be factors and, if needed, actively select the baseline category.

```
gator1 <- read_csv(here("data/gator1.csv")) %>%
    mutate(choice = fct_relevel(factor(choice), "Other"))
```

Alligator Food Choice, Part 1

gator1

```
A tibble: 59 \times 3
     id length choice
  <dbl> <dbl> <fct>
      1 1.24 Invertebrates
      2 1.3 Invertebrates
3
      3 1.3 Invertebrates
4
      4 1.32 Fish
5
      5 1.32 Fish
6
      6 1.4 Fish
      7 1.42 Invertebrates
8
      8 1.42 Fish
9
      9
          1.45 Invertebrates
10
     10
          1.45 Other
 ... with 49 more rows
```

Summarizing the gator1 data

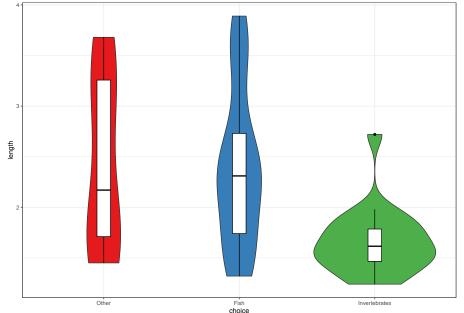
```
mosaic::favstats(length ~ choice, data = gator1) %>%
   kable(digits = 2)
```

choice	min	Q1	median	Q3	max	mean	sd	n	missi
Other	1.45	1.71	2.17	3.26	3.68	2.42	0.88	8	
Fish	1.32	1.74	2.31	2.73	3.89	2.36	0.76	31	
Invertebrates	1.24	1.47	1.62	1.78	2.72	1.66	0.33	20	

```
n_miss(gator1)
```

[1] 0

Plotting Length by Primary Food Choice



Plotting Length by Primary Food Choice (code)

Fitting a Multinomial Logistic Regression

 We'll start by setting "Other" as the first (reference) level for the choice outcome

```
gator1 <- gator1 %>%
  mutate(choice = fct_relevel(choice, "Other"))
```

For our first try, we'll use the ${\tt multinom}$ function from the ${\tt nnet}$ package...

```
try1 <- multinom(choice ~ length, data=gator1)</pre>
```

```
# weights: 9 (4 variable)
initial value 64.818125
iter 10 value 49.170785
final value 49.170622
converged
```

Looking over the first try

```
try1
```

Residual Deviance: 98.34124

AIC: 106.3412

Our R output suggests the following models:

Invertebrates 5.697543 -2.4654695

- \bullet log odds of Fish rather than Other = 1.62 0.110 Length
- ullet log odds of Invertebrates rather than Other = 5.70 2.465 Length

Estimating Response Probabilities from our First Try

We can express the multinomial logistic regression model directly in terms of outcome probabilities:

$$\pi_{j} = \frac{\exp(\beta_{0j} + \beta_{1j}x)}{\sum_{j} \exp(\beta_{0j} + \beta_{1j}x)}$$

Our models contrast "Fish" and "Invertebrates" to "Other" as the reference category.

- ullet log odds of Fish rather than Other = 1.62 0.110 Length
- ullet log odds of Invertebrates rather than Other = 5.70 2.465 Length
- For the reference category we use $\beta_{0j} = 0$ and $\beta_{1j} = 0$ so that $exp(\beta_{0j} + \beta_{1j}x) = 1$ for that category.

Estimated Response Probabilities

- ullet log odds of Fish rather than Other = 1.62 0.110 Length
- ullet log odds of Invertebrates rather than Other = 5.70 2.465 Length

and so our estimates (which will sum to 1) are:

$$Pr(Fish|Length = L) = \frac{exp(1.62 - 0.110L)}{1 + exp(1.62 - 0.110L) + exp(5.70 - 2.465L)}$$

$$Pr(\textit{Invert}.|\textit{Length} = \textit{L}) = \frac{exp(5.70 - 2.465\textit{L})}{1 + exp(1.62 - 0.110\textit{L}) + exp(5.70 - 2.465\textit{L})}$$

$$Pr(Other|Length = L) = \frac{1}{1 + exp(1.62 - 0.110L) + exp(5.70 - 2.465L)}$$

Making a Prediction

For an alligator of 3.9 meters, for instance, the estimated probability that primary food choice is "other" equals:

$$\hat{\pi}(Other) = \frac{1}{1 + exp(1.62 - 0.110[3.9]) + exp(5.70 - 2.465[3.9])} = 0.232$$

Storing Predicted Probabilities from try1

3 1.30 Invertebrates 0.05727232 0.2502677

```
try1 fits <-
   predict(try1, newdata = gator1, type = "probs")
gator1 try1 <- cbind(gator1, try1 fits)</pre>
head(gator1_try1, 3)
  id length choice Other Fish
1 1 1.24 Invertebrates 0.05150117 0.2265417
2 2 1.30 Invertebrates 0.05727232 0.2502677
```

- Invertebrates
- 1 0.7219571
- 2 0.6924600
- 3 0.6924600

Tabulating Response Probabilities

```
gator1_try1 %>% group_by(choice) %>%
    summarize(mean(Other), mean(Fish), mean(Invertebrates))
# A tibble: 3 \times 4
  choice `mean(Other)` `mean(Fish)` `mean(Invertebrate~
  \langle fct \rangle
                       <dbl>
                                      <dbl>
                                                           <dbl>
1 Other
                      0.155
                                     0.580
                                                           0.265
2 Fish
                      0.155
                                     0.590
                                                           0.255
3 Invertebra~
                     0.0973
                                     0.404
                                                           0.499
```

Pivot the Wide data to make it longer

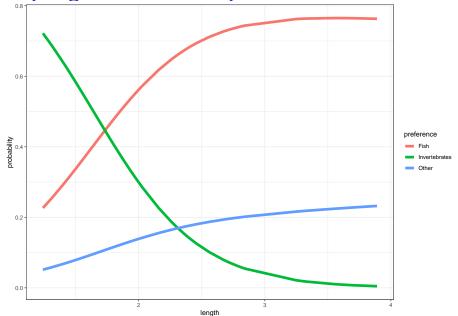
We need to have this data organized differently in order to build the plot I want to build.

What does this pivoting accomplish?

head(gator1_try1long)

```
# A tibble: 6 \times 5
     id length choice
                            preference
                                          probability
        <dbl> <fct>
                                                <dbl>
  <dbl>
                            <fct>
         1.24 Invertebrates Other
                                               0.0515
       1.24 Invertebrates Fish
                                               0.227
         1.24 Invertebrates Invertebrates
                                               0.722
4
       1.3 Invertebrates Other
                                               0.0573
5
      2 1.3 Invertebrates Fish
                                               0.250
6
         1.3 Invertebrates Invertebrates
                                               0.692
```

Graphing the Model's Response Probabilities



Graphing the Response Probabilities (code)

summary of try1

```
Call:
multinom(formula = choice ~ length, data = gator1)
Coefficients:
              (Intercept) length
                1.617952 -0.1101836
Fish
Invertebrates 5.697543 -2.4654695
Std. Errors:
              (Intercept) length
                1.307291 0.5170838
Fish
Invertebrates 1.793820 0.8996485
Residual Deviance: 98.34124
```

ATC: 106.3412

Assess the try1 model as a whole with a drop in deviance test

```
Compare the model (try1) to the null model with only an intercept (try0) try0 <- multinom(choice ~ 1, data=gator1)
```

```
# weights: 6 (2 variable)
initial value 64.818125
final value 57.570928
converged
```

ANOVA to compare try0 to try1

```
anova(try0, try1)
```

Likelihood ratio tests of Multinomial Models

```
Response: choice

Model Resid. df Resid. Dev Test Df LR stat.

1 1 116 115.14186

2 length 114 98.34124 1 vs 2 2 16.80061

Pr(Chi)

1
2 0.0002247985
```

Does the inclusion of length produce a significantly better fit to the data than simply fitting an intercept?

Wald Z tests for individual predictors

By default, tidy exponentiates multinomial coefficients...

y.level	term	estimate	std.error	statistic	p.value
Fish	(Intercept)	5.043	1.307	1.238	0.216
Fish	length	0.896	0.517	-0.213	0.831
Invertebrates	(Intercept)	298.134	1.794	3.176	0.001
Invertebrates	length	0.085	0.900	-2.740	0.006

Working with a larger example: gator2

A Larger Alligator Food Choice Example

The gator2.csv data² considers the stomach contents of 219 alligators, aggregated into 5 categories by primary food choice:

- fish
- invertebrates
- reptiles
- birds
- other (including amphibians, plants, household pets, stones, and debris)

The 219 alligators are also categorized by sex, and by length (< 2.3 and \geq 2.3 meters) and by which of four lakes they were captured in (Hancock, Oklawaha, Trafford or George.) Table on next slide.

²Source: https://onlinecourses.science.psu.edu/stat504/node/226

Lake	Sex	Size	Primary Food Choice					
Lake		Size	Fish	Inv.	Rept.	Bird	Other	
Hancock	M	small	7	1	0	0	5	
		large	4	0	0	1	2	
	F	small	16	3	2	2	3	
		large	3	0	1	2	3	
Oklawaha	M	small	2	2	0	0	1	
		large	13	7	6	0	0	
	F	small	3	9	1	0	2	
		large	9	1	0	1	0	
Trafford	M	small	3	7	1	0	1	
		large	8	6	6	3	5	
	F	small	2	4	1	1	4	
		large	9	1	0	0	9	
George	M	small	13	10	0	2	2	
		large	9	0	0	1	2	
	F	small	3	9	1	9	1	
		large	8	1	0	0	1	

Model Setup

$$\pi_1 = Pr(Fish), \pi_2 = Pr(Invert.), \pi_3 = Pr(Reptiles),$$

$$\pi_4 = Pr(Birds), \pi_5 = Pr(Other)$$

We'll use Fish as the baseline, so our regression equations take the form

$$log(\frac{\pi_j}{\pi_i}) = \beta_0 + \beta_1[Lake = Hancock] + \beta_2[Lake = Oklawaha] + \beta_3[Lake = Trafford] + \beta_4[Length \ge 2.3] + \beta_5[Sex = Female]$$

for j = 2, 3, 4, 5.

• We have six coefficients to estimate in each of four logit equations (one each for j = 2, 3, 4, 5) so there are 24 parameters to estimate.

Loading the gator2 data

```
gator2 <- read_csv(here("data/gator2.csv")) %>%
    type.convert() # converts characters to factors
```

summary(gator2)

```
food size
     id
                                  gender
Min. : 1.0 bird :13 <2.3 :124 f: 89
1st Qu.: 55.5 fish :94 >=2.3: 95 m:130
Median:110.0 invert:61
Mean :110.0 other :32
             rep :19
3rd Qu.:164.5
Max. :219.0
     lake
george :63
hancock:55
oklawaha:48
trafford:53
```

Rearranging the gator2 data

We rearrange factor levels as needed to get our reference categories to appear first.

Now, gator2 matches our order...

summary(gator2)

```
id
                 food
                           size
                                   gender
Min. : 1.0 fish :94 \geq2.3: 95 m:130
1st Qu.: 55.5 invert:61 <2.3:124 f: 89
Median :110.0 rep :19
Mean :110.0 bird :13
3rd Qu.:164.5 other :32
Max. :219.0
     lake
george :63
hancock:55
oklawaha:48
trafford:53
```

Complete Set of Models We Will Fit

- Response: Category of Primary Food Choice
- Predictors: L = lake, G = gender, S = size

Specifically, we'll fit (using the multinom function in the nnet package)

- A saturated model, including all three predictors and all two-way interactions and the three-way interaction
- A *null* model, with the intercept alone
- Simple logistic regression models for each of the three predictors as a main effect alone
- The model including both L(ake) and S(ize) but nothing else
- The model including all three predictors as main effects, but no interactions

Our Models (Code)

What You'll See When Fitting the models

```
options(contrasts=c("contr.treatment", "contr.poly"))
fit SAT <- multinom(food ~ lake*size*gender, data=gator2)</pre>
# weights: 85 (64 variable)
initial value 352.466903
iter 10 value 261.200857
iter 20 value 245.788420
iter 30 value 244.090612
iter 40 value 243.812122
iter 50 value 243,801212
final value 243,800899
converged
and we'll see something similar for each of the other models...
etc.
```

etc.

Summarizing the Models: Intercept only

```
summary(fit_1)
```

```
Call:
multinom(formula = food ~ 1, data = gator2)
Coefficients:
       (Intercept)
invert -0.4324211
rep -1.5988558
bird -1.9783458
other -1.0775589
Std. Errors:
       (Intercept)
invert 0.1644133
      0.2515350
rep
bird 0.2959078
other
        0.2046663
```

Tidying this summary

```
tidy(fit_1, exponentiate = FALSE) %>% kable(digits = 3)
```

y.level	term	estimate	std.error	statistic	p.value
invert	(Intercept)	-0.432	0.164	-2.630	0.009
rep	(Intercept)	-1.599	0.252	-6.356	0.000
bird	(Intercept)	-1.978	0.296	-6.686	0.000
other	(Intercept)	-1.078	0.205	-5.265	0.000

glance(fit_1) %>% kable()

edf	deviance	AIC
4	604.3629	612.3629

Summarizing the Models: Size only

summary(fit_S)

```
Call:
multinom(formula = food ~ size, data = gator2)
Coefficients:
      (Intercept) size<2.3
invert -1.034070 0.9489120
rep -1.241705 -0.8583649
bird -1.727214 -0.5551882
other -1.241709 0.2943162
Std. Errors:
      (Intercept) size<2.3
invert 0.2910708 0.3568648
rep 0.3148729 0.5349960
bird 0.3836949 0.6063277
other
      0.3148735 0.4149523
```

Size only model

tidy(fit_S, exponentiate = FALSE) %>% kable(digits = 3)

y.level	term	estimate	std.error	statistic	p.value
invert	(Intercept)	-1.034	0.291	-3.553	0.000
invert	size<2.3	0.949	0.357	2.659	0.008
rep	(Intercept)	-1.242	0.315	-3.944	0.000
rep	size<2.3	-0.858	0.535	-1.604	0.109
bird	(Intercept)	-1.727	0.384	-4.502	0.000
bird	size<2.3	-0.555	0.606	-0.916	0.360
other	(Intercept)	-1.242	0.315	-3.944	0.000
other	size<2.3	0.294	0.415	0.709	0.478

glance(fit_S) %>% kable()

edf	deviance	AIC
8	589.2134	605.2134

Gender only model

y.level	term	estimate	std.error	statistic	p.value
invert	(Intercept)	-0.581	0.217	-2.673	0.008
invert	genderf	0.358	0.334	1.072	0.284
rep	(Intercept)	-1.513	0.306	-4.937	0.000
rep	genderf	-0.251	0.538	-0.467	0.641
bird	(Intercept)	-2.132	0.400	-5.332	0.000
bird	genderf	0.368	0.596	0.618	0.537
other	(Intercept)	-1.187	0.269	-4.409	0.000
other	genderf	0.271	0.415	0.652	0.514

glance(fit_G) %>% kable()

edf deviance		AIC
8	602.2589	618.2589

Lake only model (part 1 of 2)

tidy(fit_L, exponentiate = FALSE) %>% slice(1:12) %>% kable(d:

y.level	term	estimate	std.error	statistic	p.value
invert	(Intercept)	-0.501	0.283	-1.767	0.077
invert	lakehancock	-1.514	0.603	-2.511	0.012
invert	lakeoklawaha	0.555	0.434	1.278	0.201
invert	laketrafford	0.826	0.461	1.791	0.073
rep	(Intercept)	-3.496	1.015	-3.445	0.001
rep	lakehancock	1.194	1.182	1.010	0.312
rep	lakeoklawaha	2.552	1.108	2.302	0.021
rep	laketrafford	3.011	1.110	2.713	0.007
bird	(Intercept)	-2.398	0.603	-3.976	0.000
bird	lakehancock	0.607	0.773	0.785	0.432
bird	lakeoklawaha	-0.492	1.191	-0.413	0.680
bird	laketrafford	1.220	0.831	1.468	0.142

Lake only model (part 2 of 2)

```
tidy(fit_L, exponentiate = FALSE) %>% slice(13:16) %>% kable(
```

y.level	term	estimate	std.error	statistic	p.value
other	(Intercept)	-1.705	0.444	-3.841	0.000
other	lakehancock	0.869	0.554	1.567	0.117
other	lakeoklawaha	-0.087	0.765	-0.114	0.910
other	laketrafford	1.443	0.611	2.359	0.018

```
glance(fit_L)
```

The Saturated Model

fit_SAT

```
Call:
```

```
multinom(formula = food ~ lake * size * gender, data = gator2)
```

Coefficients:

```
(Intercept) lakehancock lakeoklawaha laketrafford
invert -22.731435 -7.6997047 22.11245 22.443706
rep -29.030622 4.5446124 28.25748 28.742943
bird -2.196705 0.8106289 -18.76043 1.215771
other -1.503884 0.8107459 -25.23128 1.033839
       size<2.3 genderf lakehancock:size<2.3
invert 22.4691578 20.6519880 6.0160287
rep -2.1497924 -1.5018889
                                -15.0175978
bird 0.3248760 -17.2683965
                                -22.8201143
other -0.3675892 -0.5756885 0.7242536
     lakeoklawaha:size<2.3 laketrafford:size<2.3
                -21.85028
                                -21.3342850
invert.
```

Building a Model Comparison Table

For a model fitX, we find the:

- Effective degrees of freedom with fitX\$edf
- Deviance with deviance(fitX) or by listing or summarizing the model
- AIC with AIC(fitX) or by listing or summarizing the model

```
fit_SAT$edf
```

[1] 64

deviance(fit_SAT)

[1] 487.6018

AIC(fit_SAT)

[1] 615.6018

Label	Model	Effective df	Deviance	AIC
fit_SAT	G*S*L (saturated)	64	487.6	615.6

Results across all of the models we've fit

fit	Model	Effective df	Deviance	AIC
1	Intercept only	4	604.4	612.4
G	Gender only	8	602.3	618.3
S	Size only	8	589.2	605.2
L	Lake only	16	561.2	593.2
LS	Lake and Size	20	540.1	580.1
GLS	G, L, S main effects	24	537.9	585.9
SAT	G*S*L (saturated)	64	487.6	615.6

Which model looks like it fits the data best?

• Here, AIC = Deviance + 2(EDF)

Drop in deviance tests (example 1)

Compare Model G to intercept-only

```
anova(fit_G, fit_1)
```

Likelihood ratio tests of Multinomial Models

```
Response: food

Model Resid. df Resid. Dev Test Df LR stat.

1 1 872 604.3629

2 gender 868 602.2589 1 vs 2 4 2.104069

Pr(Chi)

1
2 0.7166248
```

Drop in deviance tests (example 2)

Compare Model SAT to Model GLS

```
anova(fit_SAT, fit_GLS)
```

Likelihood ratio tests of Multinomial Models

```
Response: food

Model Resid. df Resid. Dev

1 gender + lake + size 852 537.8655
```

1 gender + lake + size 852 537.8655 2 lake * size * gender 812 487.6018 1 vs 2 40 LR stat. Pr(Chi)

1

2 50.26368 0.1281851

Test

Df

Results of testing

fit	Model	edf	Deviance	versus	<i>p</i> -value
1	Intercept only	4	604.4	_	_
G	Gender only	8	602.3	1	0.717
S	Size only	8	589.2	1	0.004
L	Lake only	16	561.2	1	0
LS	Lake and Size	20	540.1	L	0
GLS	G, L, S main effects	24	537.9	LS	0.696
SAT	G*S*L (saturated)	64	487.6	GLS	0.128

• Which model looks like it fits the data best?

Results of testing

fit	Model	edf	Deviance	versus	<i>p</i> -value
1	Intercept only	4	604.4	_	_
G	Gender only	8	602.3	1	0.717
S	Size only	8	589.2	1	0.004
L	Lake only	16	561.2	1	0
LS	Lake and Size	20	540.1	L	0
GLS	G, L, S main effects	24	537.9	LS	0.696
SAT	G*S*L (saturated)	64	487.6	GLS	0.128

- Which model looks like it fits the data best?
- The best model (of these) is apparently the model which collapses on Gender, and uses only Lake and Size as predictors for Food Choice.

The start of the L+S Model

```
tidy(fit_LS, exponentiate = FALSE) %>%
slice(1:4) %>% kable(digits = 3)
```

y.level	term	estimate	std.error	statistic	p.value
invert	(Intercept)	-1.549	0.425	-3.645	0.000
invert	lakehancock	-1.658	0.613	-2.706	0.007
invert	lakeoklawaha	0.937	0.472	1.986	0.047
invert	laketrafford	1.122	0.491	2.287	0.022

• So, for instance, log odds of invertebrates rather than fish are:

```
-1.54 + 1.46 Small - 1.66 Hancock
+ 0.94 Oklawaha + 1.12 Trafford
```

etc. For the baseline category, log odds of fish = 0, so exp(log odds) = 1.

Response Probabilities in the L+S Model

To keep things relatively simple, we'll look at the class of Large size alligators (so the small size indicator is 0, in Lake George, so the three Lake indicators are all 0, also).

 The estimated probability of Fish in Large size alligators in Lake George according to our model is:

$$\hat{\pi}(\textit{Fish}) = \frac{1}{1 + exp(-1.54) + exp(-3.31) + exp(-2.09) + exp(-1.90)}$$
$$= \frac{1}{1.524} = 0.66$$

Response Probabilities in the L+S Model

 The estimated probability of Invertebrates in Large size alligators in Lake George according to our model is:

$$\hat{\pi}(\mathit{Inv.}) = \frac{exp(-1.54)}{1 + exp(-1.54) + exp(-3.31) + exp(-2.09) + exp(-1.90)}$$
$$= \frac{0.214}{1.524} = 0.14$$

The estimated probabilities for the other categories in Large size Lake George alligators are:

- 0.02 for Reptiles, 0.08 for Birds, and 0.10 for Other
- And the five probabilities will sum to 1, at least within rounding error.

Comparing Model Estimates to Observed Counts

For large size alligators in Lake George, we have...

Food Type	Fish	Invertebrates	Reptiles	Birds	Other
Observed $\#$	17	1	0	1	3
Observed Prob.	0.77	0.045	0	0.045	0.14
L+S Model Prob.	0.66	0.14	0.02	0.08	0.10

We could perform similar calculations for all other combinations of size and lake, but I'll leave that to the dedicated.

Storing Predicted Probabilities from fit_LS

```
fitLS fits <-
   predict(fit LS, newdata = gator2, type = "probs")
gator2 fit LS <- cbind(gator2, fitLS fits)</pre>
head(gator2_fit_LS, 3)
  id food size gender lake fish invert
1 1 fish <2.3 m hancock 0.5352844 0.09311221
2 2 fish <2.3 m hancock 0.5352844 0.09311221
3 3 fish <2.3 m hancock 0.5352844 0.09311221
```

1 0.04745855 0.07040277 0.2537421

rep bird other

- 2 0.04745855 0.07040277 0.2537421
- 3 0.04745855 0.07040277 0.2537421

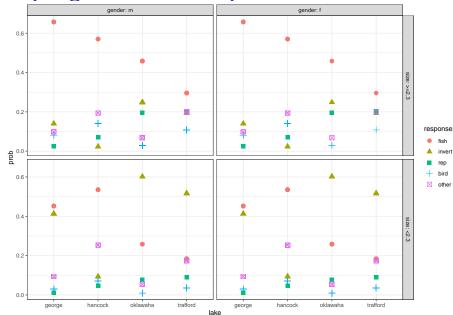
Tabulating Response Probabilities

```
gator2_fit_LS %>% group_by(food) %>%
   summarize(mean(fish), mean(invert), mean(rep),
            mean(bird), mean(other))
# A tibble: 5 x 6
 food `mean(fish)` `mean(invert)` `mean(rep)` `mean(bird)`
 <fct>
             <dbl>
                           <dbl>
                                    <dbl>
                                                 <dbl>
1 fish
           0.481
                          0.230 0.0763
                                                0.0631
                          0.393 0.0858
2 inve~
             0.361
                                                0.0395
           0.381
                          0.258
                                    0.148
                                                0.0641
3 rep
           0.452
4 bird
                          0.197 0.0960
                                                0.0841
5 other
       0.426
                        0.246 0.0791
                                                0.0733
# ... with 1 more variable: `mean(other)` <dbl>
```

Turn Wide Data into Long

```
gator2_fitLSlong <-
    gather(gator2_fit_LS, key = response,
        value = prob,
        fish:other, factor_key = TRUE)
head(gator2_fitLSlong,3)</pre>
```

Graphing the Model's Response Probabilities



bird

other

Graphing the Model's Response Probabilities (code)

Some Sources for Multinomial Logistic Regression

In addition to the example found in our Course Notes. . .

- A good source of information on fitting these models is https://stats.idre.ucla.edu/r/dae/multinomial-logistic-regression/
- More mathematically oriented sources include the following texts:
 - Hosmer DW Lemeshow S Sturdivant RX (2013) Applied Logistic Regression, 3rd Edition, Wiley
 - Agresti A (2007) An Introduction to Categorical Data Analysis, 2nd Edition, Wiley.