

CSSS 510: Lab 6

Multinomial Logit

2017-11-10

0. Agenda

1. Deriving a likelihood function for the multinomial model
2. Fitting a multinomial logit model using `optim()` and `glm()`
3. Interpreting the results
4. Simulating predicted values and confidence intervals
5. Evaluating goodness of fit

1. Deriving a likelihood function for multinomial logit

Recall from lecture the multinomial logit model:

```
## Multinomial Logistic Regression of alligator diets
## Estimation and interpretation with simcf+tile
##
## Christopher Adolph    faculty.washington.edu/cadolph
## 11 November 2016
```

```
rm(list=ls())
```

```
# Load data and libraries
```

```
library(simcf)           # for mlogit simulators
```

```
library(tile)            # for graphics
```

```
## Loading required package: grid
```

```
library(RColorBrewer)    # for colors
```

```
library(MASS)            # for mvrnorm()
```

```
library(nnet)            # for multinom()
```