

Lecture note for Discrete Choice Models #3

**At
Advanced Transportation Planning**

Tetsuro HYODO

“Blue Bus, Red Bus” problem:

There are two modes as follows;

$$P_{rail} = \frac{e^{V_{rail}}}{e^{V_{rail}} + e^{V_{bus}}}, \text{ here we assume } V_{rail} = V_{bus}, \text{ so } P_{rail} = P_{bus} = 0.5$$

Up to now, the color of buses is blue, and the city transportation sector decided to change the half of bus color to red, so bus has two alternatives such as;

$$P_{rail} = \frac{e^{V_{rail}}}{e^{V_{rail}} + e^{V_{blue-bus}} + e^{V_{red-bus}}}$$

So the share of blue & red bus increases to 2/3.

→ This process does not consider the “similarity among alternatives”.

$$\frac{P_{blue-bus}}{P_{red-bus}} = \frac{e^{V_{blue-bus}}}{e^{V_{red-bus}}} = e^{V_{blue-bus} - V_{red-bus}}$$

- The ratio of blue bus & red bus probability is independent from other alternatives, V_{rail}
- This property is called “Independence from Irrelevant Alternatives (IIA)”
- 「選択肢の文脈独立」
- Sometimes, this property is regarded as one of the disadvantage of Multinomial Logit Model (MNL), so Daniel McFadden developed Nested Logit (NL) Model !

Nested Logit Model (NL):

“Blue bus” vs “Red bus” problem...

→ Independence from Irrelevant Alternatives (IIA)

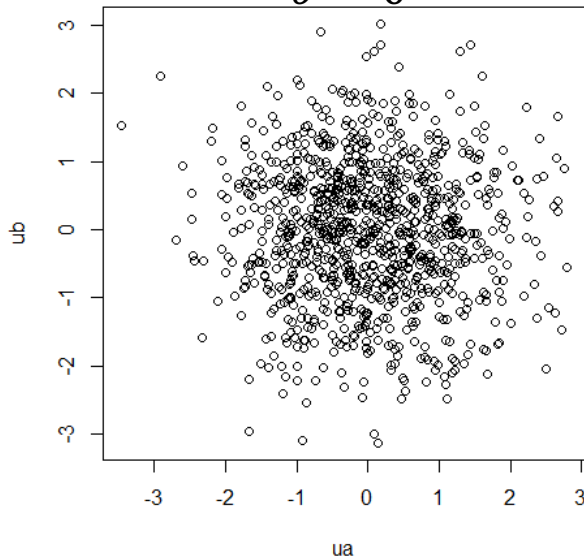
Let's generate correlated two normally random variables:

$$u_a = \varepsilon_a + \theta \varepsilon_{ab} \quad (\downarrow \text{独立同一分布})$$

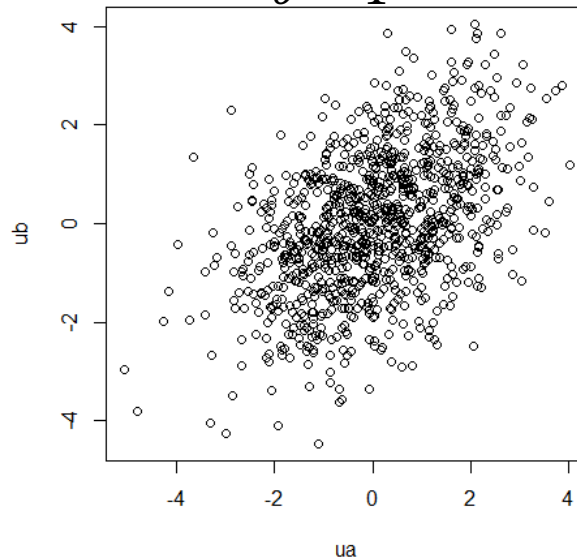
$u_b = \varepsilon_b + \theta \varepsilon_{ab}$, $\varepsilon_a, \varepsilon_b, \varepsilon_{ab} \sim N(0,1)$ I.I.D. → independent and identically distributed
 $u_a, u_b \sim N(0, 1 + \theta^2)$ and covariance of u_a and u_b is θ^2 .

So the coefficient of correlation is $\rho = \frac{\theta^2}{1 + \theta^2}$.

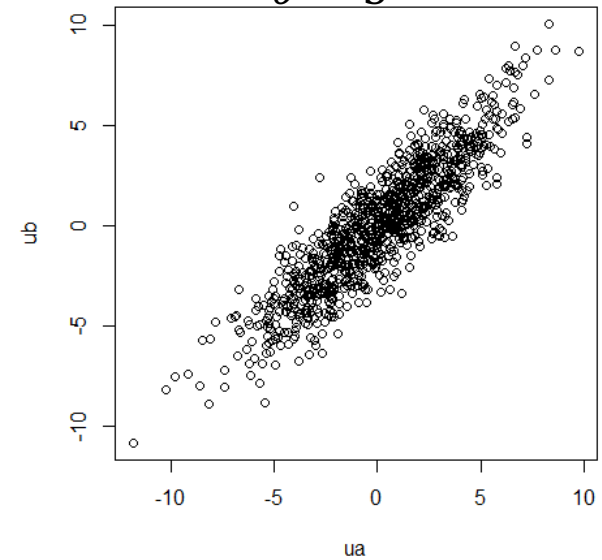
$$\rho = 0$$
$$\theta = 0$$



$$\rho = 0.5$$
$$\theta = 1$$



$$\rho = 0.9$$
$$\theta = 3$$



```
a <- rnorm(1000); b <- rnorm(1000); ab <- rnorm(1000); par(ask=T)
rho <- 0 ; theta <- sqrt(rho/(1-rho)); ua <- a + theta*ab; ub <- b + theta*ab; plot(ua,ub)
rho <- 0.5; theta <- sqrt(rho/(1-rho)); ua <- a + theta*ab; ub <- b + theta*ab; plot(ua,ub)
rho <- 0.9; theta <- sqrt(rho/(1-rho)); ua <- a + theta*ab; ub <- b + theta*ab; plot(ua,ub)
```

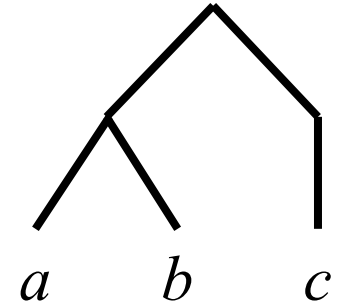
“Blue bus” vs “Red bus” problem seems “Similarity” problem.
And “Similarity” can be expressed as “Correlation of error terms”

$$U_a = V_{a|ab} + \varepsilon_a + \varepsilon_{ab}$$

$$U_b = V_{b|ab} + \varepsilon_b + \varepsilon_{ab}$$

$$U_c = V_c + \varepsilon_c + \varepsilon'_c$$

$$\varepsilon_a, \varepsilon_b, \varepsilon_{ab} \sim G(0, \lambda) \text{ and } \varepsilon_a + \varepsilon_{ab}, \varepsilon_b + \varepsilon_{ab}, \varepsilon_c + \varepsilon'_c \sim G(0, \lambda')$$



$$U_{a|ab} = V_{a|ab} + \varepsilon_a, U_{b|ab} = V_{b|ab} + \varepsilon_b \rightarrow P_{a|ab} = \frac{e^{\lambda V_{a|ab}}}{e^{\lambda V_{a|ab}} + e^{\lambda V_{b|ab}}}$$

And the expectation of maximum value of these two utilities is:

$$U'_{ab} = E[\max(U_{a|ab}, U_{b|ab})] \sim G\left(\frac{1}{\lambda} \ln(e^{\lambda V_{a|ab}} + e^{\lambda V_{b|ab}}), \lambda\right)$$

The upper tree's utilities are:

$$U_{ab} = U'_{ab} + \varepsilon_{ab} \sim G\left(\frac{1}{\lambda} \ln(e^{\lambda V_{a|ab}} + e^{\lambda V_{b|ab}}), \lambda'\right)$$

$$U_c \sim G(V_c, \lambda')$$

So, the probability of a is as follows:

$$P_a = P_{ab} \times P_{a|ab} = \frac{e^{\frac{\lambda'}{\lambda} \ln(e^{\lambda V_{a|ab}} + e^{\lambda V_{b|ab}})}}{e^{\frac{\lambda'}{\lambda} \ln(e^{\lambda V_{a|ab}} + e^{\lambda V_{b|ab}})} + e^{\lambda' V_c}} \times \frac{e^{\lambda V_{a|ab}}}{e^{\lambda V_{a|ab}} + e^{\lambda V_{b|ab}}}$$

Parameters and one lambda (λ or λ') can not be estimated separately, here we set $\lambda = 1$, then...

$$P_a = P_{ab} \times P_{a|ab} = \frac{e^{\lambda' \ln(e^{V_{a|ab}} + e^{V_{b|ab}})}}{e^{\lambda' \ln(e^{V_{a|ab}} + e^{V_{b|ab}})} + e^{\lambda' V_c}} \times \frac{e^{V_{a|ab}}}{e^{V_{a|ab}} + e^{V_{b|ab}}}$$

λ' is called “logsum” parameter, and $G(0, \lambda')$ is summation of two error terms, so the variance of $G(0, \lambda')$ is greater than the variance of $G(0, \lambda)$.

It means that $\lambda' < \lambda$, therefore, $0 < \frac{\lambda'}{\lambda} = \lambda' < 1$. If $\lambda'=1$, what ?

The estimated logsum parameter should satisfy $0 < \lambda' < 1$, if the nested tree structure may be reasonable. In other words, this parameter is the index of model validity.

$$\begin{aligned} \text{var}[U_{ab}] &= \frac{\pi^2}{6\lambda'^2}, \text{var}[U_{a|ab}] = \frac{\pi^2}{6} \\ \lambda'^2 &= \frac{\text{var}[U_{a|ab}]}{\text{var}[U_{ab}]} = \frac{\text{var}[U_{a|ab}]}{\text{var}[U_{a|ab}] + \text{var}[\varepsilon_{ab}]} = 1 - \frac{\text{var}[\varepsilon_{ab}]}{\text{var}[U_{a|ab}] + \text{var}[\varepsilon_{ab}]} \end{aligned}$$

The common term of error ε_{ab} is covariance. So,

$$\begin{aligned} \lambda'^2 &= 1 - \frac{\text{var}[\varepsilon_{ab}]}{\text{var}[U_{a|ab}] + \text{var}[\varepsilon_{ab}]} = 1 - \frac{\text{cov}[U_{a|ab} + \varepsilon_{ab}, U_{b|ab} + \varepsilon_{ab}]}{\sqrt{\text{var}[U_{a|ab} + \varepsilon_{ab}] \times \text{var}[U_{b|ab} + \varepsilon_{ab}]}} \\ &= 1 - \rho \end{aligned}$$

By using logsum parameter, correlation of errors can be calculated as $\rho = 1 - \lambda'^2$

From the result of previous page, variance-covariance matrix of three alternatives is

$$\frac{\pi^2}{6} \begin{bmatrix} 1 & 1 - \frac{1}{\lambda'^2} & 0 \\ 1 - \frac{1}{\lambda'^2} & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \frac{\pi^2}{6} \begin{bmatrix} 1 & \rho & 0 \\ \rho & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Multinomial Probit (MNP) model:

Similar error component can be expressed by Multinomial Probit model.

The covariance matrix is defined as follows:

$$\begin{bmatrix} \sigma_a^2 & \sigma_{ab}^2 & 0 \\ \sigma_{ab}^2 & \sigma_b^2 & 0 \\ 0 & 0 & \sigma_c^2 \end{bmatrix} = \sigma^2 \begin{bmatrix} 1 & \rho & 0 \\ \rho & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Here, $\sigma_a^2 = \sigma_b^2 = \sigma_c^2 = \sigma^2$.

However, estimation of MNP is very complicated, and there is “identification problem” for covariance matrix.

R library “MNP” is easy to estimate MNP (developed by Kosuke IMAI:今井耕介). It uses MCMC algorithm. Try it.

Derivation of Nested Logit Model (NL) by GEV:

GEV is “Generalized Extreme Value” models, called “GEV family” proposed by McFadden (1978).

Let $Y_j \equiv \exp[V_j]$ and define “G function” as $G = G(Y_1, \dots, Y_J)$, $G_j = \frac{\partial G}{\partial Y_j}$.

Train (2003) explains as: “If this function meets certain conditions, then a discrete choice model can be based upon it. In particular, if G satisfies the conditions that are listed below, then

$$P_i = \frac{Y_i G_i}{G}$$

is the choice probability for a discrete choice model that is consistent with utility maximization. Any model that can be derived in this way is a GEV model. This formula therefore defines the family of GEV models.”

The properties that the function must exhibit are the following.

1. $G \geq 0$ for all positive values of $Y_j \forall j$.
2. G is homogeneous of degree one. That is, if each Y_j is raised by some proportion ρ , G rises by proportion ρ also: $G(\rho Y_1, \dots, \rho Y_J) = \rho G(Y_1, \dots, Y_J)$.
3. $G \rightarrow \infty$ as $Y_j \rightarrow \infty$ for any j .
4. The cross partial derivatives of G change signs in a particular way.

$$\frac{\partial^k G}{\partial Y_i^k} \begin{cases} \geq 0 & \text{if } k \text{ is odd} \\ \leq 0 & \text{if } k \text{ is even} \end{cases}$$

Logit model: $G = \sum_{j=1}^J Y_j$, $P_i = \frac{Y_i G_i}{G} = \frac{Y_i}{\sum_{j=1}^J Y_j} = \frac{e^{V_i}}{\sum_{j=1}^J e^{V_j}}$

Nested Logit model: $G = \sum_{l=1}^K \left(\sum_{j \in B_l} Y_j^{1/\lambda_l} \right)^{\lambda_l}$

The J alternatives are partitioned into K nests labeled B_1, \dots, B_K .

The i alternative belongs to the k nest.

$$G_i = \lambda^k \left(\sum_{j \in B_k} Y_j^{1/\lambda_k} \right)^{\lambda_k-1} \frac{1}{\lambda^k} Y_i^{1/\lambda_k-1} = Y_i^{1/\lambda_k-1} \left(\sum_{j \in B_k} Y_j^{1/\lambda_k} \right)^{\lambda_k-1}$$

$$P_i = \frac{Y_i G_i}{G} = \frac{Y_i Y_i^{1/\lambda_k-1} \left(\sum_{j \in B_k} Y_j^{1/\lambda_k} \right)^{\lambda_k-1}}{\sum_{l=1}^K \left(\sum_{j \in B_l} Y_j^{1/\lambda_l} \right)^{\lambda_l}} = \frac{e^{V_i/\lambda_k} \left(\sum_{j \in B_k} e^{V_j/\lambda_k} \right)^{\lambda_k-1}}{\sum_{l=1}^K \left(\sum_{j \in B_l} e^{V_j/\lambda_l} \right)^{\lambda_l}}$$

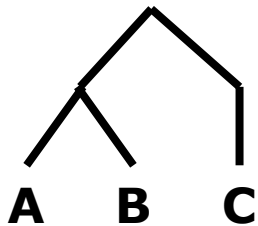
EXERCISE: Please apply & check this equation to three alternatives NL model (ab_c).

Estimation of Nested Logit (NL):

Derived from Generalized Extreme Value (GEV):

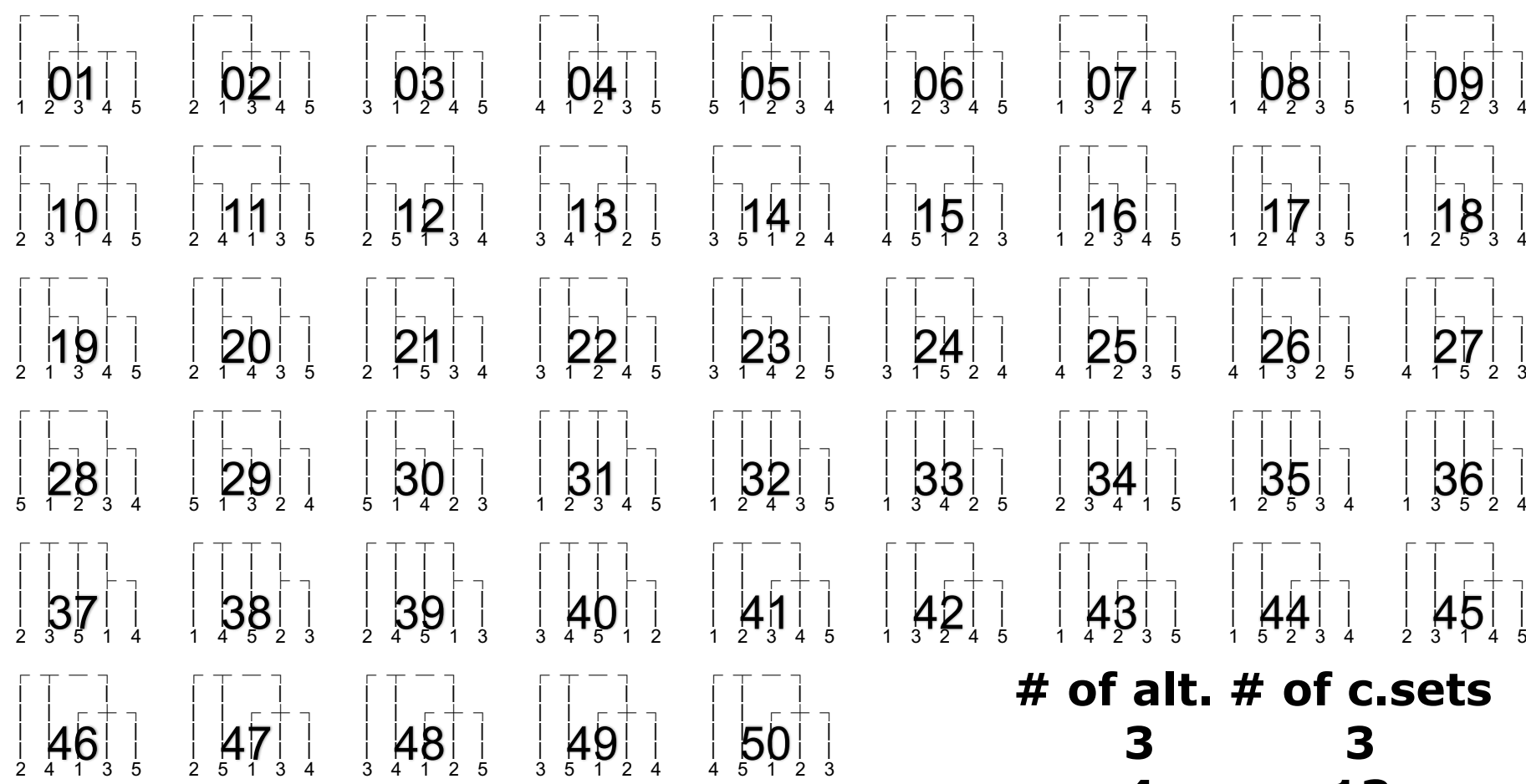
$$P_i = \frac{e^{V_i/\lambda_k} \left(\sum_{j \in B_k} e^{V_j/\lambda_k} \right)^{\lambda_k - 1}}{\sum_{l=1}^K \left(\sum_{j \in B_l} e^{V_j/\lambda_l} \right)^{\lambda_l}}, \quad i \in B_k$$

↓ In case of the following NL,




$$P_A = \frac{e^{\frac{V_A}{\lambda}} \left(e^{\frac{V_A}{\lambda}} + e^{\frac{V_B}{\lambda}} \right)^{\lambda - 1}}{\left(e^{\frac{V_A}{\lambda}} + e^{\frac{V_B}{\lambda}} \right)^{\lambda} + e^{V_C}} = \frac{e^{\frac{V_A}{\lambda}}}{e^{\frac{V_A}{\lambda}} + e^{\frac{V_B}{\lambda}}} \cdot \frac{e^{\lambda \ln \left(e^{\frac{V_A}{\lambda}} + e^{\frac{V_B}{\lambda}} \right)}}{e^{\lambda \ln \left(e^{\frac{V_A}{\lambda}} + e^{\frac{V_B}{\lambda}} \right)} + e^{V_C}}$$

If the number of alternatives is five,
two strata NL has 50 choice sets.



of alt. # of c.sets

3	3
4	13
5	50
6	201
7	875
8	3,330 ¹⁰

 **← FORTRAN program to calibrate this →**
result. It's very difficult to reach the
answer over 8 alternatives case,
because this is NP hard problem.

NLcount3.for
NLcount3.for

50 NLs estimation code using GEV

This case →

4	1	3	2	5



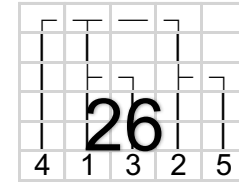
NLr
NLr

```
nn <-26; nest.name <- "n_4_13_25"; nl.st[nn] <- nest.name
n.nest <- 3 ; a.nest <- numeric(n.nest); aloc <- array(0,c(4,4))
a.nest[1] <- 1; a.nest[2] <- 2; a.nest[3] <- 2
aloc[1,1] <- 4
aloc[2,1] <- 1; aloc[2,2] <- 3
aloc[3,1] <- 2; aloc[3,2] <- 5
alns <- numeric(5); for(i in 1:n.nest) for(j in 1:a.nest[i])
alns[aloc[i,j]] <- i
```

```
## calculating choice probability
prob <- function(b) {
  u <- matrix(0, nr=ns, nc=n.alt) ## utility function
  p <- matrix(0, nr=ns, nc=n.alt) ## probability
  for(i in 1:n.alt) u[,i] <- exp( (x[,i,] %*% b[1:10])/b[n.var+1] )
  nes <- matrix(0, nr=ns, nc=n.nest)
  for(i in 1:n.nest){
    for(j in 1:a.nest[i]) nes[,i] <- nes[,i] + u[,aloc[i,j]] }
  deno <- numeric(ns)
  for(i in 1:n.nest) deno <- deno + (nes[,i])^b[n.var+1]
  for(i in 1:n.alt){
    p[,i] <- ( u[,i]*(nes[,alns[i]])^(b[n.var+1]-1) ) / deno }
  return(p)
}
```

50 NLs estimation code using mlogit

This case →



4	1	3	2	5



mlogit.r

mlogit.r

**"d1000.csv" is "wide" format
for mlogit**

```
colnames(dt)[17] <- "wei2.1liba"  
colnames(dt)[18] <- "wei2.2tokyo"  
colnames(dt)[19] <- "wei2.3hachi"  
colnames(dt)[20] <- "wei2.4rail"  
colnames(dt)[21] <- "wei2.5seikan"
```

```
colnames(dt)[22] <- "wei3.1liba"  
colnames(dt)[23] <- "wei3.2tokyo"  
colnames(dt)[24] <- "wei3.3hachi"  
colnames(dt)[25] <- "wei3.4rail"  
colnames(dt)[26] <- "wei3.5seikan"
```

```
colnames(dt)[27] <- "wei4.1liba"  
colnames(dt)[28] <- "wei4.2tokyo"  
colnames(dt)[29] <- "wei4.3hachi"  
colnames(dt)[30] <- "wei4.4rail"  
colnames(dt)[31] <- "wei4.5seikan"
```

```
m_dt <- mlogit.data(dt, varying=c(2:31), shape="wide", choice="mode")
```

```
mn1 <- mlogit(mode~time+cost+wei1+wei2+wei3+wei4, m_dt)  
summary(mn1)
```

```
library(mlogit)  
dt <- read.csv("d1000.csv", header=T)  
md <- matrix("", nrow=nrow(dt), ncol=1)  
mm <- c("1liba", "2tokyo", "3hachi",  
        "4rail", "5seikan")  
md <- mm[dt[,1]]; dt[,1] <- md  
colnames(dt)[ 2] <- "time.1liba"  
colnames(dt)[ 3] <- "time.2tokyo"  
colnames(dt)[ 4] <- "time.3hachi"  
colnames(dt)[ 5] <- "time.4rail"  
colnames(dt)[ 6] <- "time.5seikan"
```

```
colnames(dt)[ 7] <- "cost.1liba"  
colnames(dt)[ 8] <- "cost.2tokyo"  
colnames(dt)[ 9] <- "cost.3hachi"  
colnames(dt)[10] <- "cost.4rail"  
colnames(dt)[11] <- "cost.5seikan"
```

```
colnames(dt)[12] <- "wei1.1liba"  
colnames(dt)[13] <- "wei1.2tokyo"  
colnames(dt)[14] <- "wei1.3hachi"  
colnames(dt)[15] <- "wei1.4rail"  
colnames(dt)[16] <- "wei1.5seikan"
```

```

b0 <- c(summary(mnl)$CoefTable[,1], 1)

#26
nl_4_13_25 <- mlogit(mode~time+cost+wei1+wei2+wei3+wei4, m_dt, start=b0,
  nests = list( n4 = c('4rail'), n13 = c('1liba', '3hachi'),
    n25 = c('2tokyo', '5seikan')), un.nest.el=T)

summary(nl_4_13_25)
para[,26] <- summary(nl_4_13_25)$CoefTable[,1]
tval[,26] <- summary(nl_4_13_25)$CoefTable[,3]
llk[ 26] <- summary(nl_4_13_25)$logLik
nl.st[26] <- "4_13_25"

```

**Same logsum parameter
among nests**



Coefficients :

	Estimate	Std. Error	t-value	Pr(> t)	
2tokyo:(intercept)	-0.3272063	0.4268821	-0.7665	0.4433772	
3hachi:(intercept)	1.4254311	0.4062168	3.5090	0.0004497	***
4rail:(intercept)	-4.1752487	0.4322056	-9.6603	< 2.2e-16	***
5seikan:(intercept)	-0.6970876	0.3706330	-1.8808	0.0599987	.
time	-0.0142601	0.0116942	-1.2194	0.2226889	
cost	-0.0125440	0.0024346	-5.1523	2.573e-07	***
wei1	0.0522651	0.1223524	0.4272	0.6692566	
wei2	-0.0345885	0.0638537	-0.5417	0.5880357	
wei3	-0.7043788	0.1077934	-6.5345	6.381e-11	***
wei4	0.5267615	0.1112178	4.7363	2.176e-06	***
iv	0.5475420	0.1255754	4.3603	1.299e-05	***

Log-Likelihood: -1107.6

McFadden R^2: 0.1851

NL estimation code using Biogeme

Biogeme → **B**Ierlaire's **O**ptimization routines
for **G**Ev **M**odel **E**stimation

MacOS, linux, Windows version are prepared



<http://biogeme.epfl.ch/>

Biogeme requires its own data format

→ basically, tab separated + ended with a space

```
from biogeme import *
from headers import *
from loglikelihood import *
from statistics import *
from nested import *
```



Microsoft Excel
CSV ファイル

d1000bio.csv

```
ASC_1ibaraki = Beta('ASC_1ibaraki', 0, -100, 100, 1, '1ibaraki cte.')
ASC_2tokyo   = Beta('ASC_2tokyo', -0.02391, -100, 100, 0, '2tokyo cte.')
ASC_3hachi   = Beta('ASC_3hachi', 2.909, -100, 100, 0, '3hachi cte.')
ASC_4rail    = Beta('ASC_4rail', -3.905, -100, 100, 0, '4rail cte.')
ASC_5seikan  = Beta('ASC_5seikan', -0.2718, -100, 100, 0, '5seikan cte.')
B_TIME       = Beta('B_TIME', -0.03043, -100, 100, 0, 'Travel time')
B_COST       = Beta('B_COST', -0.01573, -100, 100, 0, 'Travel cost')
D_1weight    = Beta('D_1weight', 0.4198, -100, 100, 0, 'Weight 1')
D_2weight    = Beta('D_2weight', 0.2402, -100, 100, 0, 'Weight 2')
D_3weight    = Beta('D_3weight', -0.8528, -100, 100, 0, 'Weight 3')
D_4weight    = Beta('D_4weight', 0.6752, -100, 100, 0, 'Weight 4')
D_5weight    = Beta('D_5weight', 0, -100, 100, 1, 'Weight 5')
```



NL_bio_26n4_13_25.py

NL_bio_26n4_13_25.py

```
V1 = ASC_1ibaraki + B_TIME * time_1ibaraki + B_COST * cost_1ibaraki + D_1weight * weight_log10
V2 = ASC_2tokyo   + B_TIME * time_2tokyo   + B_COST * cost_2tokyo   + D_2weight * weight_log10
V3 = ASC_3hachi   + B_TIME * time_3hachi   + B_COST * cost_3hachi   + D_3weight * weight_log10
V4 = ASC_4rail    + B_TIME * time_4rail    + B_COST * cost_4rail    + D_4weight * weight_log10
V5 = ASC_5seikan  + B_TIME * time_5seikan  + B_COST * cost_5seikan  + D_5weight * weight_log10
```

```
V = {1: V1, 2: V2, 3: V3, 4: V4, 5: V5 }  
av = {1: 1, 2: 1, 3: 1, 4: 1, 5: 1 }
```

DEFINITION OF THE NESTS:

1: nests parameter

```
nst = Beta('nst', 1, -100, 100, 0,)
```

2: list of alternatives

```
m4 = 1/nst, [4]
```

```
m13 = 1/nst, [1, 3]
```

```
m25 = 1/nst, [2, 5]
```

```
nests = m4, m13, m25
```

```
logprob = lognested(V,av,nests,mode)
```

```
rowlterator('obslter')
```

```
BIOGEME_OBJECT.ESTIMATE = Sum(logprob,'obslter')
```

```
nullLoglikelihood(av,'obslter')
```

```
choiceSet = [1,2,3,4,5]
```

```
cteLoglikelihood(choiceSet,mode,'obslter')
```

```
availabilityStatistics(av,'obslter')
```

```
BIOGEME_OBJECT.PARAMETERS['optimizationAlgorithm'] = "BIO"
```

```
BIOGEME_OBJECT.FORMULAS['1ibaraki utility'] = V1
```

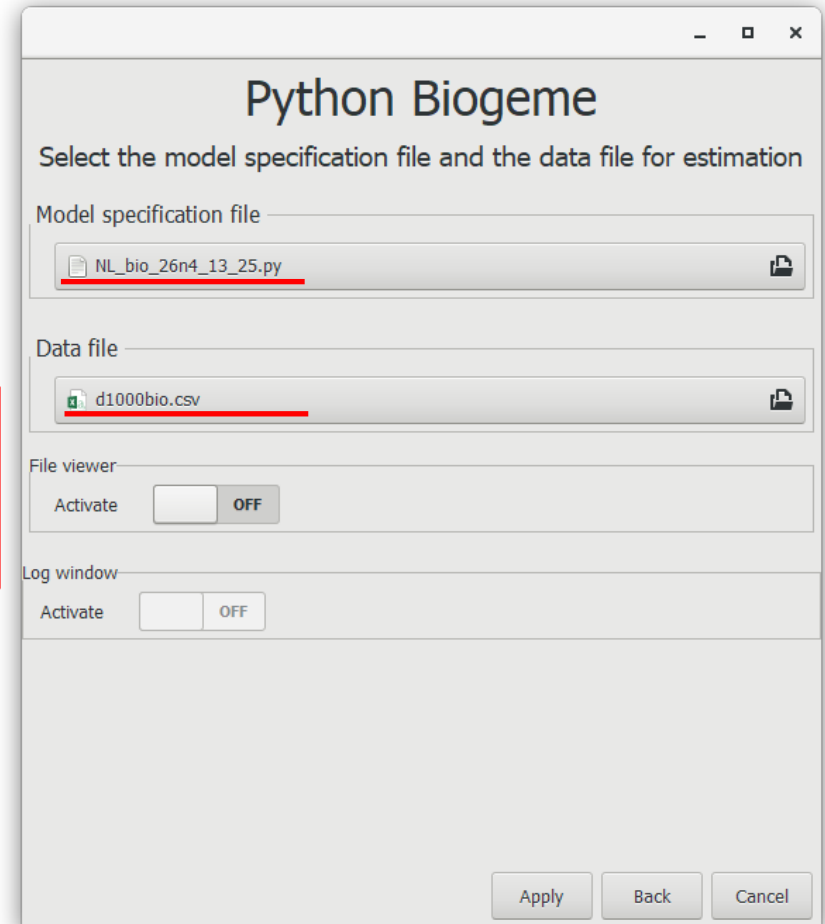
```
BIOGEME_OBJECT.FORMULAS['2tokyo utility'] = V2
```

```
BIOGEME_OBJECT.FORMULAS['3hachi utility'] = V3
```

```
BIOGEME_OBJECT.FORMULAS['4rail utility'] = V4
```

```
BIOGEME_OBJECT.FORMULAS['5seikan utility'] = V5
```

**Definition of Biogeme
logsum parameter, λ , is
the inverse of original one,
the reason is unknown.**



Estimation report

Number of estimated parameters: 11
Sample size: 1000
Excluded observations: 0
Init log likelihood: -1152.136
Final log likelihood: -1107.643
Likelihood ratio test for the init. model: 88.986
Rho-square for the init. model: 0.039
Rho-square-bar for the init. model: 0.029
Akaike Information Criterion: 2237.286
Bayesian Information Criterion: 2291.272
Final gradient norm: +8.375e-003
Diagnostic: Trust region algorithm with simple bounds (CGT2000):
Iterations: 13
Data processing time: 00:00
Run time: 00:03
Nbr of threads: 2

Estimated parameters

Click on the headers of the columns to sort the table [\[Credits\]](#)

Name	Value	Std err	t-test	p-value		Robust Std err	Robust t-test	p-value	
ASC_2tokyo	-0.327	0.379	-0.86	0.39	*	0.370	-0.88	0.38	*
ASC_3hachi	1.43	0.359	3.97	0.00		0.369	3.86	0.00	
ASC_4rail	-4.18	0.429	-9.72	0.00		0.443	-9.43	0.00	
ASC_5seikan	-0.697	0.381	-1.83	0.07	*	0.436	-1.60	0.11	*
B_COST	-0.0125	0.00249	-5.03	0.00		0.00308	-4.07	0.00	
B_TIME	-0.0143	0.0105	-1.36	0.17	*	0.00956	-1.49	0.14	*
D_1weight	0.0523	0.125	0.42	0.68	*	0.141	0.37	0.71	*
D_2weight	-0.0346	0.0656	-0.53	0.60	*	0.0713	-0.48	0.63	*
D_3weight	-0.704	0.0947	-7.43	0.00		0.0933	-7.55	0.00	
D_4weight	0.527	0.112	4.69	0.00		0.118	4.47	0.00	
nst	0.547	0.120	4.57	0.00		0.138	3.96	0.00	

Estimation results of 50 NLs by mlogit, homemade ("NL") and Biogeme.

But this is not "d1000.csv" data, it's the original data analyzed by a graduation thesis. The sample size is 4,204.

LLK: log likelihood
Logsum parameters
VOT: value of time [yen/h]

mlogit is slightly unstable, Biogeme is the strongest.

Homemade may be helpful for understanding ☺

	NL_str	LLK			logsum			VOT		
		mlogit	NL	biogeme	mlogit	NL	biogeme	mlogit	NL	biogeme
3624_1_3_5			-3592.59	-3588.91		57.0264	100.0000		4,627	4,834
4012_3_4_5	-3602.15	-3610.74	-3611.13	2517.3845	106.5390	100.0000	1,729	1,760	1,768	
493_5_124	-3583.22	-3588.10	-3589.02	224.4387	56.6258	46.2000	4,343	3,462	3,872	
233_14_25	-3649.38	-3649.41	-3649.38	29.0261	27.4054	29.0000	-234	-232	-234	
1545_123	-3660.77	-3653.81	-3652.77	4.8286	18.3827	28.3000	1,765	1,724	1,732	
3325_1_3_4	-3686.04	-3669.37	-3669.37	1.3295	10.6266	10.6000	1,851	1,930	1,934	
421_3_245	-3651.47	-3651.47	-3651.47	8.7209	8.7584	8.7200	6,282	6,309	6,313	
305_14_23	-3623.52	-3623.52	-3623.52	3.5268	3.5265	3.5300	862	862	863	
3823_1_4_5	-3637.12	-3637.12	-3637.12	3.1184	3.1185	3.1200	1,530	1,530	1,533	
55_1234	-3627.82	-3627.82	-3627.82	2.8298	2.8304	2.8300	2,980	2,979	2,983	
161_23_45	-3656.52	-3656.52	-3656.52	2.5300	2.5304	2.5300	1,918	1,918	1,919	
441_5_234	-3637.92	-3637.92	-3637.92	2.3686	2.3686	2.3700	2,539	2,539	2,538	
504_5_123	-3652.88	-3652.88	-3652.88	2.2877	2.2872	2.2900	1,594	1,594	1,592	
3714_2_3_5	-3683.15	-3683.15	-3683.15	1.7340	1.7330	1.7300	1,961	1,961	1,953	
223_12_45	-3680.94	-3680.94	-3680.94	1.6422	1.6422	1.6400	2,107	2,107	2,109	
1023_145	-3680.83	-3680.83	-3680.83	1.5626	1.5633	1.5600	1,794	1,794	1,796	
915_234	-3682.19	-3682.19	-3682.20	1.3980	1.3984	1.4000	2,007	2,007	2,005	
285_12_34	-3682.70	-3682.70	-3682.71	1.3265	1.3262	1.3300	1,902	1,902	1,903	
11_2345	-3684.58	-3684.58	-3684.58	1.2754	1.2736	1.2800	1,983	1,983	1,985	
295_13_24	-3685.69	-3685.69	-3685.69	1.1085	1.1087	1.1100	2,140	2,141	2,136	
274_15_23	-3686.05	-3686.05	-3686.05	1.0710	1.0710	1.0700	1,870	1,870	1,866	
814_235	-3686.19	-3686.19	-3686.19	0.9829	0.9832	0.9830	1,950	1,950	1,948	
33_1245	-3686.19	-3686.19	-3686.19	0.9788	0.9788	0.9780	1,918	1,918	1,923	
472_5_134	-3683.21	-3683.21	-3683.21	0.7889	0.7888	0.7890	1,853	1,853	1,852	
713_245	-3684.33	-3684.33	-3684.33	0.7814	0.7816	0.7810	1,559	1,560	1,560	
431_4_235	-3684.67	-3684.67	-3684.67	0.7801	0.7794	0.7800	2,311	2,313	2,305	
3534_1_2_5	-3683.38	-3683.38	-3683.38	0.7624	0.7624	0.7620	1,851	1,851	1,853	
181_25_34	-3682.42	-3682.42	-3682.42	0.6610	0.6610	0.6610	1,969	1,969	1,966	
1225_134	-3681.64	-3681.64	-3681.64	0.6584	0.6584	0.6580	1,954	1,954	1,956	
264_13_25	-3674.09	-3674.09	-3674.09	0.5446	0.5446	0.5450	2,386	2,386	2,391	
483_4_125	-3678.03	-3678.03	-3678.03	0.5334	0.5334	0.5330	2,633	2,633	2,628	
3913_2_4_5	-3672.07	-3672.07	-3672.07	0.5042	0.5042	0.5040	2,065	2,065	2,062	
243_15_24	-3675.36	-3675.36	-3675.36	0.4461	0.4461	0.4460	880	880	881	
44_1235	-3676.35	-3676.35	-3676.35	0.4187	0.4187	0.4190	3,630	3,630	3,627	
192_13_45	-3652.35	-3652.35	-3652.35	0.3620	0.3620	0.3620	1,140	1,140	1,140	
3145_1_2_3	-3673.81	-3665.37	-3665.37	0.4916	0.2801	0.2800	1,828	936	939	
452_3_145	-3645.47	-3645.47	-3645.47	0.2503	0.2503	0.2500	1,508	1,508	1,510	
3415_2_3_4	-3634.87	-3622.75	-3622.75	0.3705	0.2063	0.2060	3,004	4,081	4,084	
254_12_35	-3655.78	-3655.78	-3655.78	0.1978	0.1978	0.1980	6,074	6,074	6,065	
3235_1_2_4	-3610.91	-3610.91	-3610.91	0.1110	0.1110	0.1110	10,373	10,373	10,357	
212_15_34	-3612.94	-3612.93	-3612.93	0.0486	0.0548	0.0543	1,794	1,795	1,789	
1334_125	-3653.68	-3653.45	-3653.43	0.0456	0.0102	-0.0111	2,110	2,130	2,110	
171_24_35	-3654.10	-3654.09	-3653.99	0.0101	0.0100	-0.0424	124	129	35	
411_2_345	-3607.81	-3610.74	-3606.75	0.0158	106.5390	-0.0730	1,322	1,760	1,422	
462_4_135	-3539.70	-3645.47	-3539.70	-0.2678	0.2503	-0.2680	-3,154	1,508	-3,150	
612_345	-3640.82	-3638.43	-3638.43	-0.0175	-0.2794	-0.2790	1,775	1,381	1,383	
202_14_35	-3608.85	-3602.04	-3602.04	0.0222	-0.2932	-0.2930	2,233	2,186	2,188	
1124_135	-3579.68	-3579.68	-3579.68	-0.7081	-0.7081	-0.7080	-638	-638	-636	
22_1345	-3543.79	-3543.79	-3543.79	-0.8587	-0.8588	-0.8590	1,798	1,798	1,796	
1435_124	-3646.92	-3646.92	-3646.92	-1.5225	-1.5220	-1.5200	1,770	1,770	1,767	