Title

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fmm estimation — Fitting finite mixture models

Description Also see

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Fitting finite mixture models in Stata is similar to standard estimation—simply prefix the estimation commands with `fmm #:`, where # is the number of mixtures; see [FMM] **fmm**.

The following estimation commands support the `fmm` prefix.

Command	Entry	Description
Linear regression models		
`regress`	[FMM] **fmm: regress**	Linear regression
`truncreg`	[FMM] **fmm: truncreg**	Truncated regression
`intreg`	[FMM] **fmm: intreg**	Interval regression
`tobit`	[FMM] **fmm: tobit**	Tobit regression
`ivregress`	[FMM] **fmm: ivregress**	Instrumental-variables regression
Binary-response regression models		
`logit`	[FMM] **fmm: logit**	Logistic regression, reporting coefficients
`probit`	[FMM] **fmm: probit**	Probit regression
`cloglog`	[FMM] **fmm: cloglog**	Complementary log-log regression
Ordinal-response regression models		
`ologit`	[FMM] **fmm: ologit**	Ordered logistic regression
`oprobit`	[FMM] **fmm: oprobit**	Ordered probit regression
Categorical-response regression models		
`mlogit`	[FMM] **fmm: mlogit**	Multinomial (polytomous) logistic regression
Count-response regression models		
`poisson`	[FMM] **fmm: poisson**	Poisson regression
`nbreg`	[FMM] **fmm: nbreg**	Negative binomial regression
`tpoisson`	[FMM] **fmm: tpoisson**	Truncated Poisson regression
Generalized linear models		
`glm`	[FMM] **fmm: glm**	Generalized linear models
Fractional-response regression models		
`betareg`	[FMM] **fmm: betareg**	Beta regression
Survival regression models		
`streg`	[FMM] **fmm: streg**	Parametric survival models

`fmm:` allows different regression models for different components of the mixture; see [FMM] **fmm**. `fmm:` also allows one or more components to be a degenerate distribution taking on a single integer value with probability one; see [FMM] **fmm: pointmass**.

Also see

[FMM] **fmm** — Finite mixture models using the fmm prefix

[FMM] **fmm postestimation** — Postestimation tools for fmm

[FMM] **fmm intro** — Introduction to finite mixture models

[FMM] **Glossary**