bayes: mlogit — Bayesian multinomial logistic regression

Description

`bayes: mlogit` fits a Bayesian multinomial logistic regression to a categorical outcome; see [BAYES] **bayes** and [R] **mlogit** for details.

Quick start

Bayesian multinomial logistic regression of `y` on `x1` and `x2`, using default normal priors for regression coefficients

```
bayes: mlogit y x1 x2
```

Use a standard deviation of 10 instead of 100 for the default normal priors

```
bayes, normalprior(10): mlogit y x1 x2
```

Use uniform priors for the slopes and a normal prior for the intercept for the category 2

```
bayes, prior({2: x1 x2}, uniform(-10,10)) ///
prior({2:_cons}, normal(0,10)): mlogit y x1 x2
```

Save simulation results to `simdata.dta`, and use a random-number seed for reproducibility

```
bayes, saving(simdata) rseed(123): mlogit y x1 x2
```

Specify 20,000 Markov chain Monte Carlo (MCMC) samples, set length of the burn-in period to 5,000, and request that a dot be displayed every 500 simulations

```
bayes, mcmcsize(20000) burnin(5000) dots(500): mlogit y x1 x2
```

In the above, request that the 90% highest posterior density (HPD) credible interval be displayed instead of the default 95% equal-tailed credible interval

```
bayes, clevel(90) hpd
```

Display relative-risk ratios instead of coefficients

```
bayes: mlogit y x1 x2, rrr
```

Display relative-risk ratios on replay

```
bayes, rrr
```

Also see *Quick start* in [BAYES] **bayes** and *Quick start* in [R] **mlogit**.

Menu

Statistics > Categorical outcomes > Bayesian regression >Multinomial logistic regression

Syntax

```
bayes [ , bayesopts ] : mlogit depvar [indepvars] [if] [in] [weight] [ , options ]
```

options	Description
Model	
noconstant	suppress constant term
baseoutcome(#)	value of *depvar* that will be the base outcome
Reporting	
rrr	report relative-risk ratios
display_options	control spacing, line width, and base and empty cells
level(#)	set credible level; default is level(95)

indepvars may contain factor variables; see **[U] 11.4.3 Factor variables**.

indepvars may contain time-series operators; see **[U] 11.4.4 Time-series varlists**.

fweights are allowed; see **[U] 11.1.6 weight**.

bayes: mlogit, level() is equivalent to bayes, clevel(): mlogit.

For a detailed description of *options*, see *Options* in [R] **mlogit**.

bayesopts	Description
Priors	
* normalprior(#)	specify standard deviation of default normal priors for regression coefficients; default is normalprior(100)
prior(*priorspec*)	prior for model parameters; this option may be repeated
dryrun	show model summary without estimation
Simulation	
nchains(#)	number of chains; default is to simulate one chain
mcmcsize(#)	MCMC sample size; default is mcmcsize(10000)
burnin(#)	burn-in period; default is burnin(2500)
thinning(#)	thinning interval; default is thinning(1)
rseed(#)	random-number seed
exclude(*paramref*)	specify model parameters to be excluded from the simulation results
Blocking	
* blocksize(#)	maximum block size; default is blocksize(50)
block(*paramref* [, *blockopts*])	specify a block of model parameters; this option may be repeated
blocksummary	display block summary
* noblocking	do not block parameters by default
Initialization	
initial(*initspec*)	specify initial values for model parameters with a single chain
init#(*initspec*)	specify initial values for #th chain; requires nchains()
initall(*initspec*)	specify initial values for all chains; requires nchains()
nomleinitial	suppress the use of maximum likelihood estimates as starting values
initrandom	specify random initial values
initsummary	display initial values used for simulation
* noisily	display output from the estimation command during initialization

Adaptation	
adaptation(*adaptopts*)	control the adaptive MCMC procedure
scale(#)	initial multiplier for scale factor; default is scale(2.38)
covariance(*cov*)	initial proposal covariance; default is the identity matrix
Reporting	
clevel(#)	set credible interval level; default is clevel(95)
hpd	display HPD credible intervals instead of the default equal-tailed credible intervals
* rrr	report relative-risk ratios
eform[(*string*)]	report exponentiated coefficients and, optionally, label as *string*
batch(#)	specify length of block for batch-means calculations; default is batch(0)
saving(*filename*[, replace])	save simulation results to *filename*.dta
nomodelsummary	suppress model summary
chainsdetail	display detailed simulation summary for each chain
[no]dots	suppress dots or display dots every 100 iterations and iteration numbers every 1,000 iterations; default is nodots
dots(#[, every(#)])	display dots as simulation is performed
[no]show(*paramref*)	specify model parameters to be excluded from or included in the output
notable	suppress estimation table
noheader	suppress output header
title(*string*)	display *string* as title above the table of parameter estimates
display_options	control spacing, line width, and base and empty cells
Advanced	
search(*search_options*)	control the search for feasible initial values
corrlag(#)	specify maximum autocorrelation lag; default varies
corrtol(#)	specify autocorrelation tolerance; default is corrtol(0.01)

* Starred options are specific to the bayes prefix; other options are common between bayes and bayesmh.

Options prior() and block() may be repeated.

priorspec and *paramref* are defined in [BAYES] **bayesmh**.

paramref may contain factor variables; see **[U] 11.4.3 Factor variables**.

collect is allowed; see **[U] 11.1.10 Prefix commands**.

See **[U] 20 Estimation and postestimation commands** for more capabilities of estimation commands.

Model parameters are regression coefficients {*outcome*$_1$:*indepvars*}, {*outcome*$_2$:*indepvars*}, and so on, where *outcome*$_\#$'s are the values of the dependent variable or the value labels of the dependent variable if they exist. Use the dryrun option to see the definitions of model parameters prior to estimation.

For a detailed description of *bayesopts*, see *Options* in [BAYES] **bayes**.

Remarks and examples

For a general introduction to Bayesian analysis, see [BAYES] **Intro**. For a general introduction to Bayesian estimation using an adaptive Metropolis–Hastings algorithm, see [BAYES] **bayesmh**. For remarks and examples specific to the bayes prefix, see [BAYES] **bayes**. For details about the estimation command, see [R] **mlogit**.

For a simple example of the bayes prefix, see *Introductory example* in [BAYES] **bayes**. Also see *Multinomial logistic regression* in [BAYES] **bayes**.

Stored results

See *Stored results* in [BAYES] **bayes**.

Methods and formulas

See *Methods and formulas* in [BAYES] **bayesmh**.

Reference

Parish, W. J., A. Aldridge, and M. van Hasselt. 2024. A Bayesian method for addressing multinomial misclassification with applications for alcohol epidemiological modeling. *Stata Journal* 24: 113–137.

Also see

[BAYES] **bayes** — Bayesian regression models using the bayes prefix

[R] **mlogit** — Multinomial (polytomous) logistic regression

[BAYES] **Bayesian postestimation** — Postestimation tools after Bayesian estimation

[BAYES] **Bayesian estimation** — Bayesian estimation commands

[BAYES] **Bayesian commands** — Introduction to commands for Bayesian analysis

[BAYES] **Intro** — Introduction to Bayesian analysis

[BAYES] **Glossary**