

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