

fmm: regress — Finite mixtures of linear regression models

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Description

`fmm: regress` fits mixtures of linear regression models; see [\[FMM\] fmm](#) and [\[R\] regress](#) for details.

Quick start

Mixture of two normal distributions of y

```
fmm 2: regress y
```

Mixture of seven normal distributions of y with variances constrained to be equal

```
fmm 7, lcinvariant(errvar): regress y
```

Mixture of two linear regression models of y on x_1 and x_2

```
fmm 2: regress y x1 x2
```

As above, but with class probabilities depending on z_1 and z_2

```
fmm 2, lcpob(z1 z2): regress y x1 x2
```

With robust standard errors

```
fmm 2, vce(robust): regress y x1 x2
```

Constrain coefficients on x_1 and x_2 to be equal across classes

```
fmm 2, lcinvariant(coef): regress y x1 x2
```

Menu

Statistics > FMM (finite mixture models) > Continuous outcomes > Linear regression

Syntax

Basic syntax

```
fmm # : regress depvar [indepvars] [, options]
```

Full syntax

```
fmm # [if] [in] [weight] [, fmmopts]: regress depvar [indepvars] [, options]
```

where # specifies the number of class models.

<i>options</i>	Description
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Model

<u>noconstant</u>	suppress the constant term
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indepvars may contain factor variables; see [U] 11.4.3 **Factor variables**.

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

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

<i>fmmopts</i>	Description
Model	
<code>lcinvariant(<i>pclassname</i>)</code>	specify parameters that are equal across classes; default is <code>lcinvariant(none)</code>
<code>lcprob(<i>varlist</i>)</code>	specify independent variables for class probabilities
<code>lclabel(<i>name</i>)</code>	name of the categorical latent variable; default is <code>lclabel(Class)</code>
<code>lcbase(#)</code>	base latent class
<code>constraints(<i>constraints</i>)</code>	apply specified linear constraints
<code>collinear</code>	keep collinear variables

SE/Robust

`vce(vcetype)` *vcetype* may be `oim`, `robust`, or `cluster clustvar`

Reporting

`level(#)` set confidence level; default is `level(95)`
`nocnsreport` do not display constraints
`noheader` do not display header above parameter table
`nodvheader` do not display dependent variables information in the header
`notable` do not display parameter table
`display_options` control columns and column formats, row spacing, line width, display of omitted variables and base and empty cells, and factor-variable labeling

Maximization

`maximize_options` control the maximization process
`startvalues(svmethod)` method for obtaining starting values; default is `startvalues(factor)`
`emopts(maxopts)` control EM algorithm for improved starting values
`noestimate` do not fit the model; show starting values instead
`coeflegend` display legend instead of statistics

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

`by`, `statsby`, and `svy` are allowed; see [U] 11.1.10 Prefix commands.

`vce()` and weights are not allowed with the `svy` prefix; see [SVY] `svy`.

`fweights`, `iweights`, and `pweights` are allowed; see [U] 11.1.6 weight.

`coeflegend` does not appear in the dialog box.

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

For a detailed description of *fmmopts*, see *Options* in [FMM] `fmm`.

<i>pclassname</i>	Description
<code>cons</code>	intercepts and cutpoints
<code>coef</code>	fixed coefficients
<code>errvar</code>	covariances of errors
<code>scale</code>	scaling parameters
<code>all</code>	all the above
<code>none</code>	none of the above; the default

Remarks and examples

For a general introduction to finite mixture models, see [FMM] [fmm intro](#). For general information about linear regression, see [R] [regress](#). For examples using `fmm`, see examples in [Contents](#).

Stored results

See *Stored results* in [FMM] [fmm](#).

Methods and formulas

See *Methods and formulas* in [FMM] [fmm](#).

Also see

[FMM] [fmm](#) — Finite mixture models using the `fmm` prefix

[FMM] [fmm intro](#) — Introduction to finite mixture models

[FMM] [example 1a](#) — Mixture of linear regression models

[FMM] [example 1b](#) — Covariates for class membership

[FMM] [example 1c](#) — Testing coefficients across class models

[FMM] [example 1d](#) — Component-specific covariates

[FMM] [Glossary](#)

[R] [regress](#) — Linear regression

[SVY] [svy estimation](#) — Estimation commands for survey data