

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
```

Same as above, but with class probabilities depending on z_1 and z_2

```
fmm 2, lcprob(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
SE/Robust	
<code>vce(<i>vcetype</i>)</code>	<i>vcetype</i> may be <code>oim</code> , <code>opg</code> , <code>robust</code> , or <code>cluster <i>clustvar</i></code>
Reporting	
<code>level(#)</code>	set confidence level; default is <code>level(95)</code>
<code>nocnsreport</code>	do not display constraints
<code>noheader</code>	do not display header above parameter table
<code>nodvheader</code>	do not display dependent variables information in the header
<code>notable</code>	do not display parameter table
<code>display_options</code>	control columns and column formats, row spacing, line width, display of omitted variables and base and empty cells, and factor-variable labeling
Maximization	
<code>maximize_options</code>	control the maximization process
<code>startvalues(<i>svmethod</i>)</code>	method for obtaining starting values; default is <code>startvalues(factor)</code>
<code>emopts(<i>maxopts</i>)</code>	control EM algorithm for improved starting values
<code>noestimate</code>	do not fit the model; show starting values instead
<code>collinear</code>	keep collinear variables
<code>coeflegend</code>	display legend instead of statistics
<p><i>varlist</i> may contain factor variables; see [U] 11.4.3 Factor variables.</p> <p>by, collect, statsby, and svy are allowed; see [U] 11.1.10 Prefix commands.</p> <p><code>vce()</code> and weights are not allowed with the svy prefix; see [SVY] svy.</p> <p><code>fweights</code>, <code>iweights</code>, and <code>pweights</code> are allowed; see [U] 11.1.6 weight.</p> <p><code>collinear</code> and <code>coeflegend</code> do not appear in the dialog box.</p> <p>See [U] 20 Estimation and postestimation commands for more capabilities of estimation commands.</p> <p>For a detailed description of <i>fmmopts</i>, see <i>Options</i> in [FMM] fmm.</p>	
<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] [fmm postestimation](#) — Postestimation tools for `fmm`

[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

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For suggested citations, see the FAQ on [citing Stata documentation](#).

