

## Topic 17: Multinomial Choice Models

### Reading List

#### The methods in Textbooks:

Train, Kenneth E. (2003), *Discrete Choice Methods with Simulation*, Cambridge University Press. Chapters 1-6.

Greene, William H. (2003), *Econometric Analysis*, Prentice Hall. Sections 21.7-21.8.

Amemiya, Takeshi (1985), *Advanced Econometrics*, Harvard University Press. Chapter 9.3.

#### The methods in articles:

Ben-Akiva, M., D. McFadden, T. Garling, D. Gopinath, J. Walker, D. Bolduc, A. Boersch-Supan, P. Delquie, O. Larichev, T. Morikawa, A. Polydoropoulou and V. Rao (1999), Extended Framework for Modeling Choice Behavior, *Marketing Letters*, 10(3), 187-203.

Ben-Akiva, McFadden, Train, Walker, Bhat, Bierlaire, Bolduc, Boersch-Supan, Brownstone, Bunch, Daly, de Palma, Gopinath, Karlstrom, and Munizaga (2002), Hybrid Choice Models: Progress and Challenges, *Marketing Letters*, 13(3), 163-175.

Chioua, Lesley and Joan L. Walker (2007), Masking identification of discrete choice models under simulation methods, *Journal of Econometrics*, 141, 683–703.

- Hausman and D. Wise (1978), A Conditional Probit Model for Qualitative Choice: Discrete Decisions Recognizing Interdependence and Heterogenous Preferences, *Econometrica*, 46/2, 403-426.
- Heiss, Florian (2002), Structural Choice Analysis with Nested Logit Models, *The Stata Journal*, 2(3), 227–252.
- Hensher David A. and William H. Greene (2002), Specification and Estimation of the Nested Logit Model: Alternative Normalisations. *Transportation Research Part B: Methodological*, 36(1), 1-17.
- Hensher, David A. and William H. Greene (2003), The Mixed Logit Model: The State of Practice, *Transportation*, 30(2), 133-176.
- McFadden, Daniel (1974), Conditional Logit Analysis of Qualitative Choice Behavior, in P. Zarembka (ed.), *Frontiers of Econometrics*, New York, NY, Academic Press, 1974.
- McFadden, Daniel (1978), Modeling the Choice of Residential Location, in A. Karlquist et al. (eds.), *Spatial Interaction Theory and Planning Models*, Amsterdam, North-Holland Publishing Company, 1978.
- McFadden, Daniel and Kenneth Train (2000), Mixed MNL Models of Discrete Response, *Journal of Applied Econometrics*, 15/5, 447-470.
- McFadden, Daniel (2001), Economic Choices, *American Economic Review*, 91, 351-378. Nobel Price Lecture.
- Walker, Joan (2002), The Mixed Logit (or Kernel Logit) Model: Dispelling Misconceptions of Identification, *Transportation Research Record*, 1805, 86-98.