

What is Multinomial Logistic Regression and how is it used in Mplus for data analysis?

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Multinomial Logistic Regression is a statistical technique used to model the relationship between a categorical dependent variable with three or more categories and one or more independent variables. It is an extension of the binary logistic regression model and allows for the prediction of multiple outcomes.

In Mplus, Multinomial Logistic Regression is used for data analysis by estimating the parameters of the model and providing information on the strength and direction of the relationship between the dependent and independent variables. This technique is commonly used in social sciences, education, and psychology to examine the influence of various factors on a categorical outcome. It is particularly useful in understanding the effects of multiple predictors on a categorical response and can provide valuable insights for decision-making and policy development. With its ability to handle complex data structures and non-linear relationships, Multinomial Logistic Regression is a powerful tool for analyzing categorical data in Mplus.

Multinomial Logistic Regression | Mplus Data Analysis Examples

Version info: Code for this page was tested in Mplus version 6.12.

Multinomial logistic regression is used to model nominal outcome variables, in which the log odds of the outcomes are modeled as a linear combination of the predictor variables.

Please note: The purpose of this page is to show how to use various data analysis commands.

It does not cover all aspects of the research process which researchers are expected to do. In

particular, it does not cover data cleaning and checking, verification of assumptions, model diagnostics and potential follow-up analyses.

Examples of multinomial logistic regression

Example 1. People's occupational choices might be influenced

by their parents' occupations and their own education level. We can study the relationship of one's occupation choice with education level and father's occupation. The occupational choices will be the outcome variable which consists of categories of occupations.

Example 2. A biologist may be interested in food choices that alligators make. Adult alligators might have different preferences from young ones. The outcome variable here will be the types of food, and the predictor variables might be size of the alligators and other environmental variables.

Example 3. Entering high school students make program choices among general program, vocational program and academic program. Their choice might be modeled using their writing score and their social economic status.

Description of the data

For our data analysis example, we will expand our third example with a hypothetical data set. The data set contains variables on 200 students. The outcome variable is prog, program type, where program type 1 is general, type 2 is academic, and type 3 is vocational. The predictor variables are social economic status, ses, a three-level categorical variable and writing score, write, a continuous variable. Let's start with getting some descriptive statistics of the variables of interest. You can download the data set here.

Data:

File is D:hsbdemo.dat ;

Variable:

Names are

**id female ses schtyp prog read write math science
socst honors awards**

cid;

Missing are all (-9999) ;

Analysis:

Type = basic;

Plot:

type = plot1;

RESULTS FOR BASIC ANALYSIS

ESTIMATED SAMPLE STATISTICS

Means

ID FEMALE SES SCHTYP PROG

1 100.500 0.545 2.055 1.160 2.025

Means

READ WRITE MATH SCIENCE SOCST

1 52.230 52.775 52.645 51.850 52.405

Means**HONORS AWARDS CID**

1 0.265 1.670 10.430

Covariances**ID FEMALE SES SCHTYP PROG**

ID 3333.250

FEMALE -2.507 0.248**SES 8.797 -0.045 0.522****SCHTYP 10.210 0.003 0.036 0.134****PROG -2.308 0.001 0.009 -0.024 0.474****READ 87.755 -0.270 2.167 0.323 -0.951****WRITE 101.907 1.208 1.417 0.441 -1.179****MATH 118.283 -0.137 1.840 0.337 -0.966****SCIENCE 183.260 -0.628 2.018 0.234 -1.291****SOCST 113.333 0.279 2.568 0.380 -1.440****HONORS 1.148 0.031 0.060 -0.002 -0.012****AWARDS 10.490 0.160 0.318 0.038 -0.152****CID 89.335 0.031 1.336 0.236 -0.766****Covariances****READ WRITE MATH SCIENCE SOCST**

READ 104.597

WRITE 57.707 89.394

MATH 63.297 54.555 87.329

SCIENCE 63.649 53.266 58.212 97.538

SOCST 68.067 61.236 54.489 49.191 114.681

HONORS 2.209 2.820 2.234 1.820 1.833

AWARDS 10.421 14.616 10.168 9.021 10.129

CID 50.576 44.807 46.073 47.645 40.461

Covariances

HONORS AWARDS CID

HONORS 0.195

AWARDS 0.652 3.291

CID 1.611 7.832 33.485

Correlations

ID FEMALE SES SCHTYP PROG

ID 1.000

FEMALE -0.087 1.000

SES 0.211 -0.125 1.000

SCHTYP 0.482 0.015 0.137 1.000

PROG -0.058 0.004 0.017 -0.095 1.000
READ 0.149 -0.053 0.293 0.086 -0.135
WRITE 0.187 0.256 0.207 0.127 -0.181
MATH 0.219 -0.029 0.272 0.098 -0.150
SCIENCE 0.321 -0.128 0.283 0.065 -0.190
SOCST 0.183 0.052 0.332 0.097 -0.195
HONORS 0.045 0.139 0.190 -0.015 -0.038
AWARDS 0.100 0.177 0.243 0.057 -0.121
CID 0.267 0.011 0.320 0.111 -0.192

Correlations

READ WRITE MATH SCIENCE SOCST

READ 1.000
WRITE 0.597 1.000
MATH 0.662 0.617 1.000
SCIENCE 0.630 0.570 0.631 1.000
SOCST 0.621 0.605 0.544 0.465 1.000
HONORS 0.489 0.676 0.542 0.418 0.388
AWARDS 0.562 0.852 0.600 0.503 0.521
CID 0.855 0.819 0.852 0.834 0.653

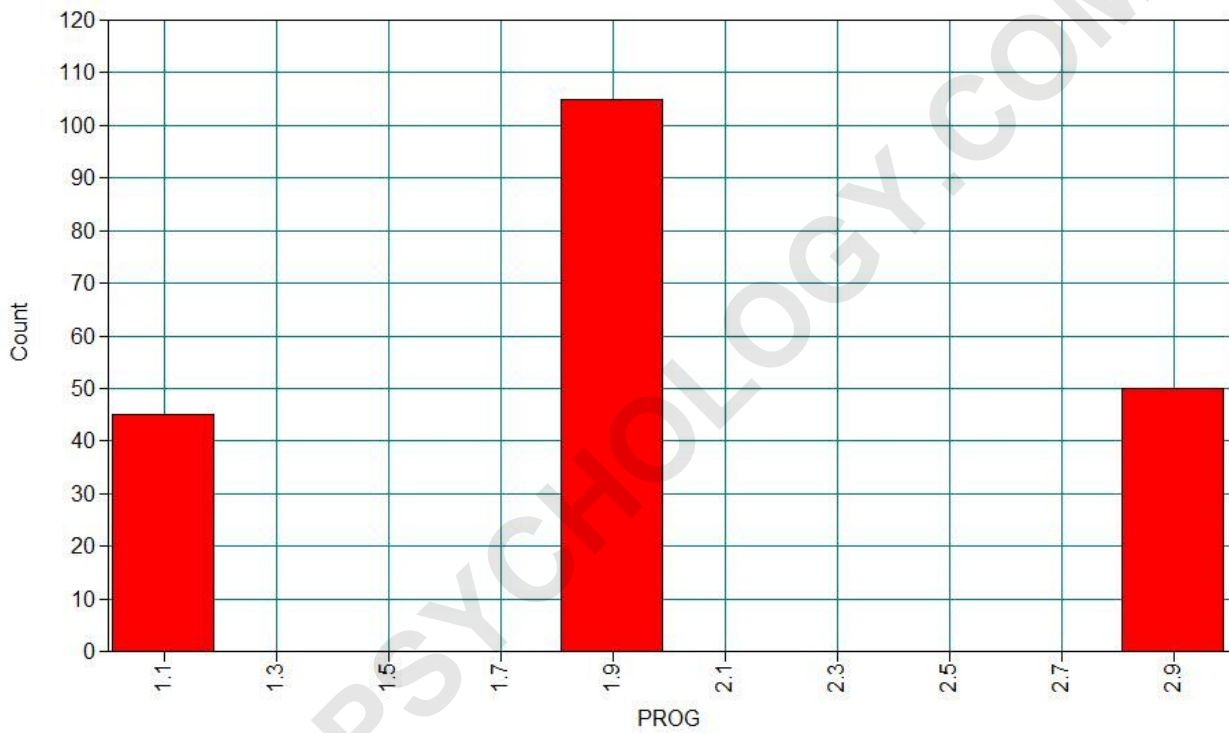
Correlations

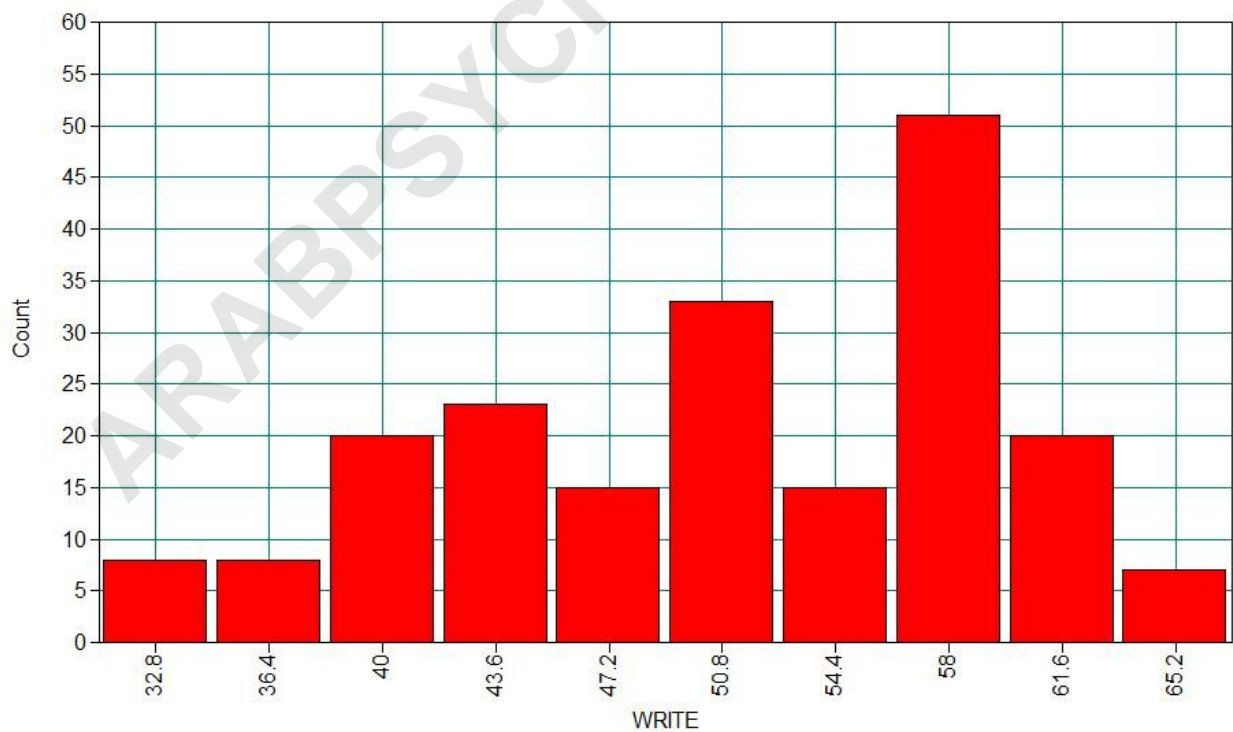
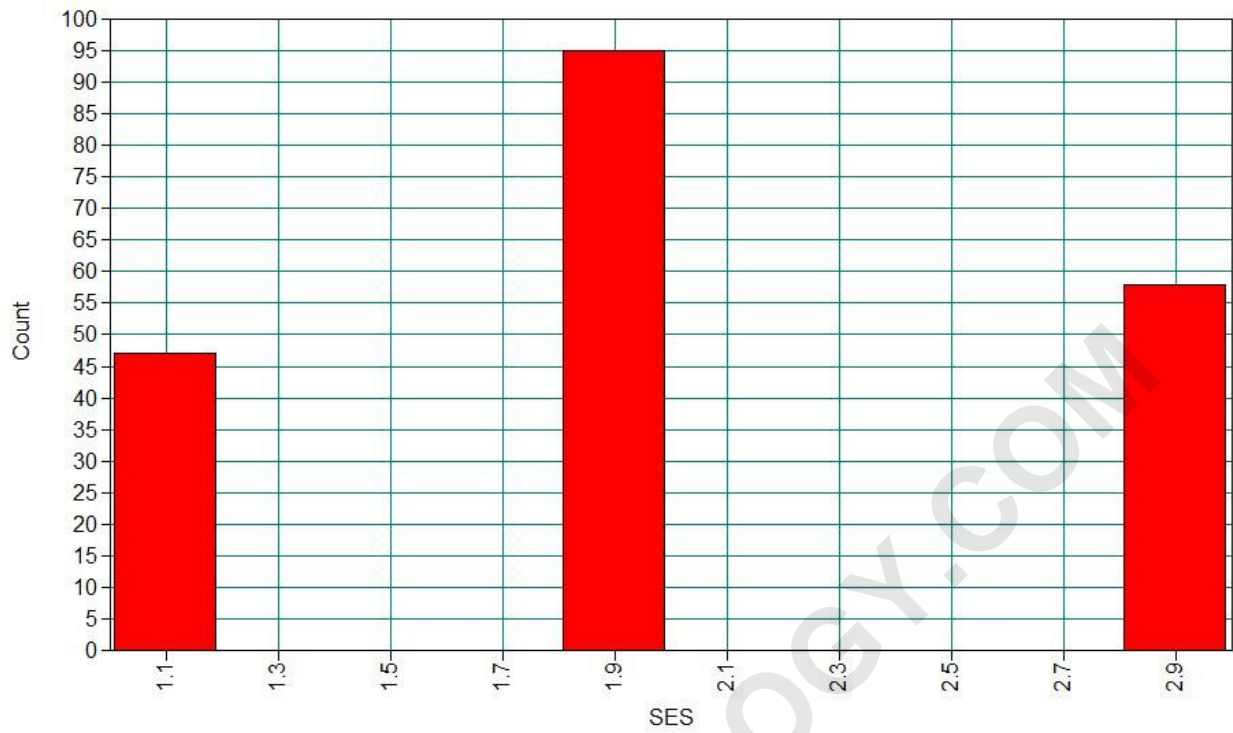
HONORS AWARDS CID

HONORS 1.000

AWARDS 0.815 1.000

CID 0.631 0.746 1.000





Analysis methods you might consider

Multinomial logistic regression

Below we show how to regress prog on ses and write in a multinomial logit model in Mplus. We specify that the dependent variable, prog, is an unordered categorical variable using the Nominal option. Mplus will not automatically dummy-code categorical variables for you, so in order to get separate coefficients for ses groups 1 and 2 relative to ses group 3, we must create dummy variables using the Define command. We include our newly created dummy variables, ses1 and ses2, in both the Usevariables option and the Model command. In the multinomial logit model, one outcome group is used as the "reference group" (also called a base category), and the coefficients for all other outcome groups describe how the independent variables are related to the probability of being in that outcome group versus the reference

group. Mplus automatically uses the last category of the dependent variable as the base category or comparison group, which in this case is the vocational category. Looking at the syntax below, in the model statement we have entered "prog#1 prog#2 on ses1 ses2 write." Mplus uses a variable name followed by a pound sign and a number to refer to the categories of the nominal dependent variable, except the final category, which is the reference group and cannot be referred to in the model statement (if you try, Mplus will issue an error message). Thus the line included in our model statement indicates that we want to regress both levels of prog on ses (as dummy variables) and write. Additionally, by default for multinomial logistic regression, Mplus calculates robust standard errors.

Data:

File is C:\Users\alin\Documents\mplus_andyhsbdemo.dat
;

Variable:**Names are****id female ses schtyp prog read write math science
socst honors awards****cid;****Missing are all (-9999) ;****Usevariables are prog write ses1 ses2;****Nominal is prog;****Define:****ses1 = ses == 1;****ses2 = ses == 2;****Model:****prog#1 prog#2 on ses1 ses2 write;****MODEL FIT INFORMATION****Number of Free Parameters 8****Loglikelihood****H0 Value -179.982****H0 Scaling Correction Factor 1.016****for MLR****Information Criteria**

Akaike (AIC) 375.963

Bayesian (BIC) 402.350

Sample-Size Adjusted BIC 377.005

($n^* = (n + 2) / 24$)

MODEL RESULTS

Two-Tailed

Estimate S.E. Est./S.E. P-Value

PROG#1 ON

SES1 0.180 0.651 0.277 0.782

SES2 -0.645 0.602 -1.071 0.284

WRITE 0.056 0.024 2.276 0.023

PROG#2 ON

SES1 -0.983 0.612 -1.604 0.109

SES2 -1.274 0.524 -2.430 0.015

WRITE 0.114 0.022 5.208 0.000

Intercepts

PROG#1 -2.546 1.331 -1.914 0.056

PROG#2 -4.236 1.206 -3.511 0.000

LOGISTIC REGRESSION ODDS RATIO RESULTS

PROG#1 ON

SES1 1.197

SES2 0.525

WRITE 1.057

PROG#2 ON

SES1 0.374

SES2 0.280

WRITE 1.120

The ratio of the probability of choosing one outcome category over the probability of choosing the baseline category is often referred to as relative risk (and it is also sometimes referred to as odds as we have just used to describe the regression parameters above). Relative risk can be obtained by exponentiating the linear equations above, yielding regression coefficients that are relative risk ratios for a unit change in the predictor variable. These relative risk ratios can be found in the Logistic Regression Odds Ratio Results

section of the output.

Things to consider

See also

References

ARABPSYCHOLOGY.COM