Models for unordered multiple choices

Green textbook, chapter 18.2, equations 18.1-18.5 & 18.7. You don't need to derive log-likelihood

Cameron & Trivedi, chapter 15.1-15.5 is very good for practising Stata

Stata documentation is excellent for beginners. For mlogit you can find it on the following link https://www.stata.com/manuals/rmlogit.pdf

Stata examples: we covered first example from the Stata manual and Multinomial example: Choice of fishing mode from Cameron & Trivedi 15.3

Models for ordered multiple choices

Cameron & Trivedi, chapter 15.9

Green textbook, 18.3 up to 18.3.3. bivariate ordered probit model.

In Green book, xb includes the constant. In Stata, by default, constant is not included. There is slight difference in notation in Cameron & Trivedi and Green.

Explanation about the difference in Stata and in Green ch 18.3. is on the following link

https://www.stata.com/support/faqs/statistics/cut-points/