We propose a method to generate flexible mixture distributions that are useful for estimating models such as the mixed logit model using simulation. The method is easy to implement, yet it can approximate essentially any mixture distribution. We test it with good results in a simulation study and on real data.

**General information**
Publication status: Published
Organisations: Department of Transport, Transport policy and behaviour, Traffic modelling and planning
Contributors: Fosgerau, M., Mabit, S. L.
Pages: 206-210
Publication date: Aug 2013
Peer-reviewed: Yes

**Publication information**
Journal: Economics Letters
Volume: 120
Issue number: 2
ISSN (Print): 0165-1765
Ratings:
BFI (2013): BFI-level 1
Scopus rating (2013): CiteScore 0.65 SJR 0.768 SNIP 0.753
Web of Science (2013): Impact factor 0.457
ISI indexed (2013): ISI indexed yes
Web of Science (2013): Indexed yes
Original language: English
Keywords: Mixture distributions, Mixed logit, Simulation, Maximum simulated likelihood
DOIs:
10.1016/j.econlet.2013.03.050
Source: dtu
Source-ID: n:oai:DTIC-ART:elsevier/388432661::33948
Research output: Contribution to journal › Journal article – Annual report year: 2013 › Research › peer-review