
Computer Lab II

Further introduction to Biogeme Binary Logit Model Estimation

Today

- **Further introduction to BIOGEME**
- Estimation of Binary Logit models

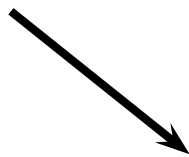
How does BIOGEME work?

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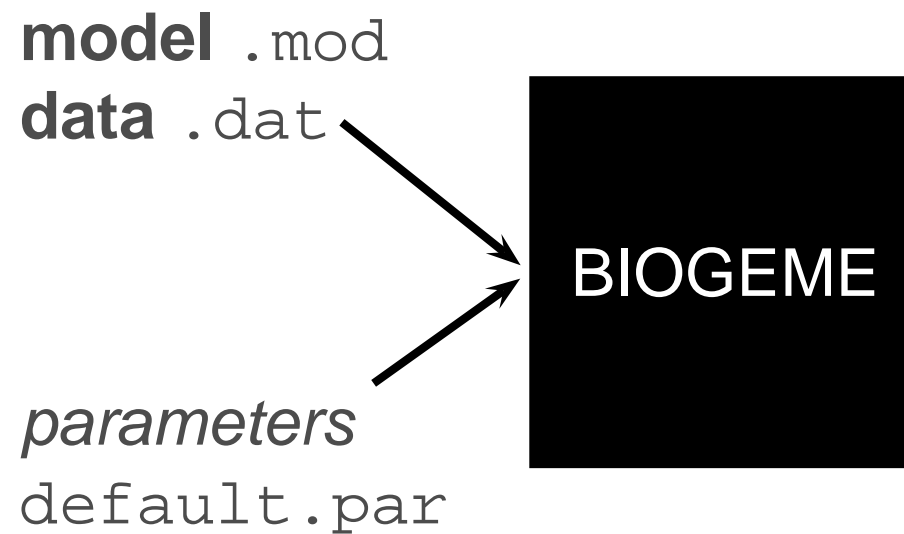
BIOGEME

How does BIOGEME work?

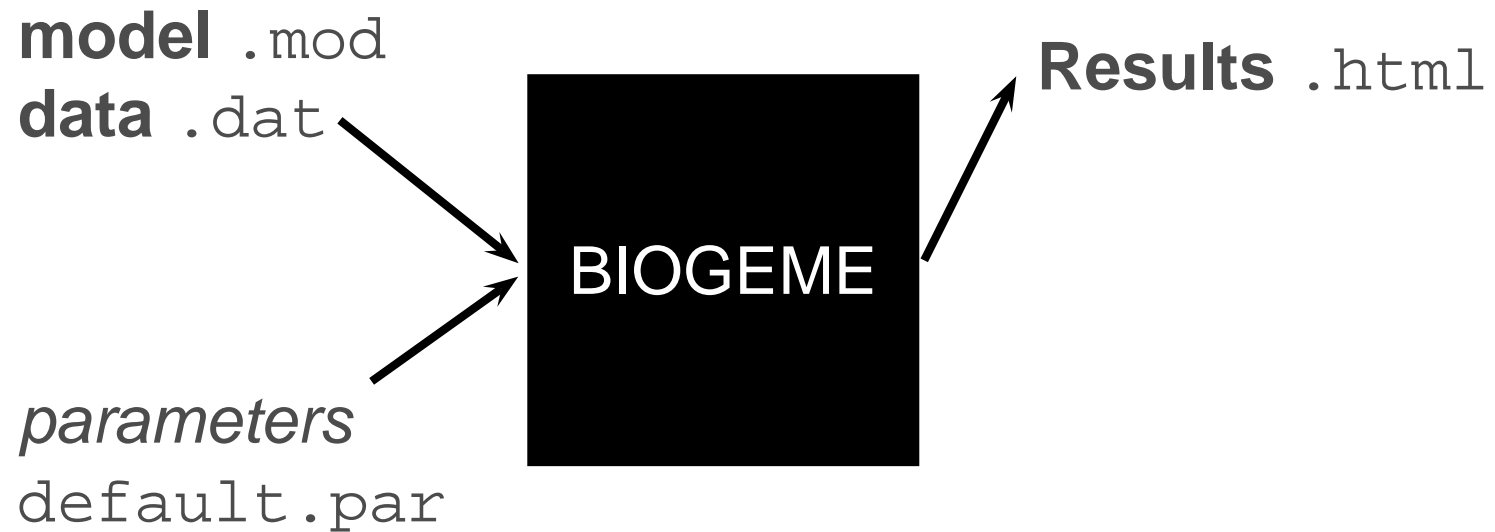
model .mod
data .dat



How does BIOGEME work?



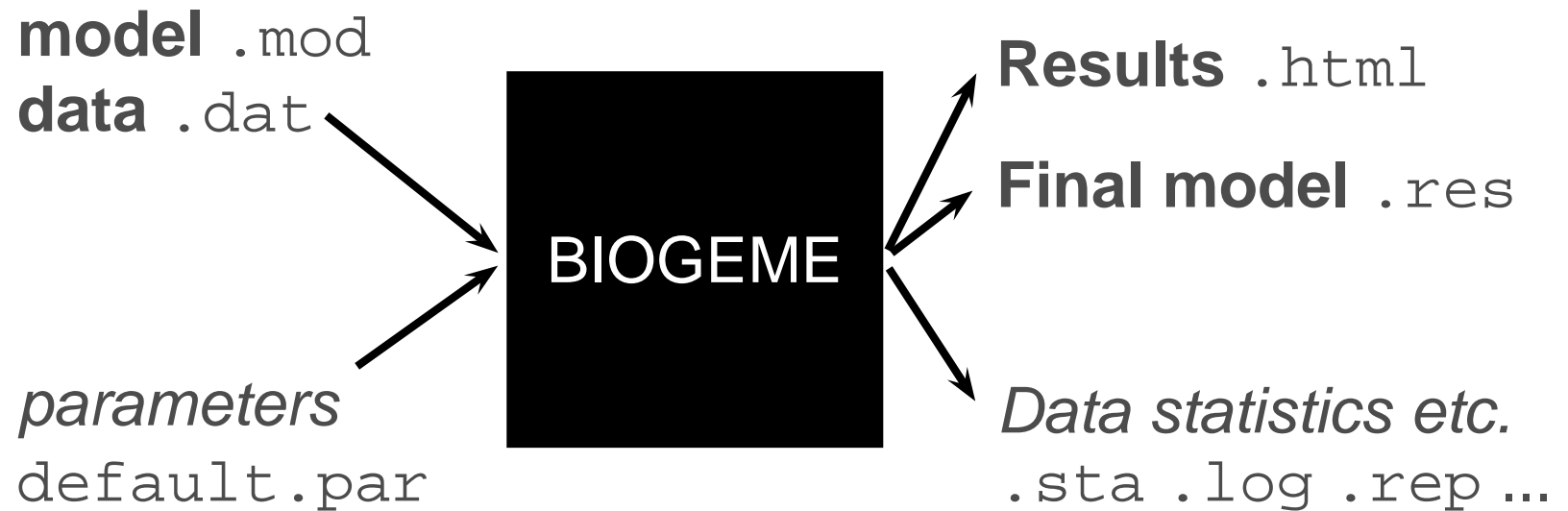
How does BIOGEME work?



How does BIOGEME work?



How does BIOGEME work?



BIOGEME - Data file

- File extension `.dat`
- First row contains column / variable names
- One observation per row
- Each line must contain a choice indicator
- Example with the Netherlands transportation mode choice data:
choice between car and train

BIOGEME - Data file

netherlands.dat

id	choice	rail_cost	rail_time	car_cost	car_time
1	0	40	2.5	5	1.167
2	0	35	2.016	9	1.517
3	0	24	2.017	11.5	1.966
4	0	7.8	1.75	8.333	2
5	0	28	2.034	5	1.267
...					
219	1	35	2.416	6.4	1.283
220	1	30	2.334	2.083	1.667
221	1	35.7	1.834	16.667	2.017
222	1	47	1.833	72	1.533
223	1	30	1.967	30	1.267

BIOGEME - Data file

netherlands.dat

id	choice	rail_cost	rail_time	car_cost	car_time
1	0	40	2.5	5	1.167
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Unique identifier of observations

BIOGEME - Data file

netherlands.dat

id	choice	rail_cost	rail_time	car_cost	car_time
1	0	40	2.5	5	1.167
2	0	35	2.016	9	1.517
3	0	24	2.017	11.5	1.966
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Choice indicator, 0: car and 1: train

BIOGEME - Model file

- File extension `.mod`
- Must be consistent with data file
- Contains deterministic utility specifications, model type etc.
- The model file contains different *sections* describing different elements of the model specification

BIOGEME - Model file

- How can we write the following deterministic utility functions for BIOGEME?

$$V_{\text{car}} = \text{ASC}_{\text{car}} + \beta_{\text{time}} \text{car}_{\text{time}} + \beta_{\text{cost}} \text{car}_{\text{cost}}$$

$$V_{\text{rail}} = \beta_{\text{time}} \text{rail}_{\text{time}} + \beta_{\text{cost}} \text{rail}_{\text{cost}}$$

BIOGEME - Model file

```
[Choice]
```

```
choice
```

```
[Beta]
```

```
// Name      DefaultValue LowerBound UpperBound  status
ASC_CAR      0.0          -100.0    100.0       0
ASC_RAIL     0.0          -100.0    100.0       1
BETA_COST    0.0          -100.0    100.0       0
BETA_TIME    0.0          -100.0    100.0       0
```

```
[Utilities]
```

```
//Id Name Avail linear-in-parameter expression
0   Car  one   ASC_CAR * one + BETA_COST * car_cost +
      BETA_TIME * car_time
1   Rail one   ASC_RAIL * one + BETA_COST * rail_cost +
      BETA_TIME * rail_time
```


BIOGEME - Model file

```
[Choice]
choice
```

```
[Beta]
// Name      DefaultValue LowerBound UpperBound  status
ASC_CAR      0.0          -100.0    100.0       0
ASC_RAIL     0.0          -100.0    100.0       1
BETA_COST    0.0          -100.0    100.0       0
BETA_TIME    0.0          -100.0    100.0       0
```

```
[Utilities]
//Id Name Avail linear-in-parameter expression
0 Car one ASC_CAR * one + BETA_COST * car_cost +
BETA_TIME * car_time
1 Rail one ASC_RAIL * one + BETA_COST * rail_cost +
BETA_TIME * rail_time
```

BIOGEME - Model file

```
[Choice]
```

```
choice
```

```
[Beta]
```

// Name	DefaultValue	LowerBound	UpperBound	status
ASC_CAR	0.0	-100.0	100.0	0
ASC_RAIL	0.0	-100.0	100.0	1
BETA_COST	0.0	-100.0	100.0	0
BETA_TIME	0.0	-100.0	100.0	0

```
[Utilities]
```

//Id	Name	Avail	linear-in-parameter expression
0	Car	one	ASC_CAR * one + BETA_COST * car_cost + BETA_TIME * car_time
1	Rail	one	ASC_RAIL * one + BETA_COST * rail_cost + BETA_TIME * rail_time

BIOGEME - Model file

[Choice]

What is one?

choice

Which is the type of model?

[Beta]

// Name	DefaultValue	LowerBound	UpperBound	status
ASC_CAR	0.0	-100.0	100.0	0
ASC_RAIL	0.0	-100.0	100.0	1
BETA_COST	0.0	-100.0	100.0	0
BETA_TIME	0.0	-100.0	100.0	0

[Utilities]

//Id	Name	Avail	linear-in-parameter	expression
0	Car	one	ASC_CAR * one + BETA_COST * car_cost + BETA_TIME * car_time	
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BIOGEME - Model file

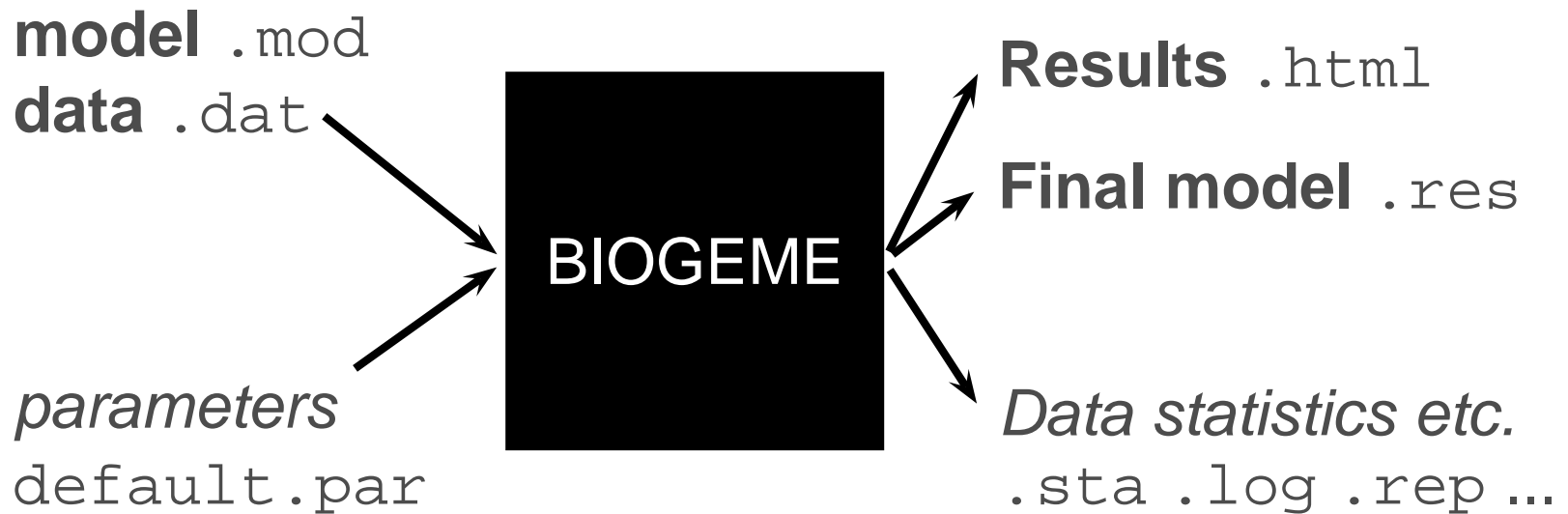
```
[Expressions]
```

```
// Define here arithmetic expressions for name that are not directly  
// available from the data  
one = 1
```

```
[Model]
```

```
// Currently, only $MNL (multinomial logit), $NL (nested logit), $CNL  
// (cross-nested logit) and $NGEV (Network GEV model) are valid keywords  
//  
$MNL
```

How does BIOGEME work?



Model and Data Files

- How to read and modify model files?
How to read data files?
 - GNU Emacs or Wordpad
 - **Notepad should not be used!**

BIOGEME - Results - Netherlands dataset

```
binary_generic_netherlands.html - Report from BIOGEME Version 1.8 [Sat Mar 7 14:36:56 CEST 2009] - Moz...
Echier  Édition  Affichage  Historique  Marque-pages  Outils  ?
file:///C:/BinaryNetherlands/binary_generic_netherlands.html
Les plus visités  Débuter avec Firefox  À la une
binary_generic_netherlands...
BIOGEME Version 1.8 [Sat Mar 7 14:36:56 CEST 2009]
Michel Bierlaire, EPFL
This file has automatically been generated.
09/23/10 12:08:00
Model: Multinomial Logit
Number of estimated parameters: 3
Number of observations: 228
Number of individuals: 228
Null log-likelihood: -158.038
Cte log-likelihood: -148.347
Init log-likelihood: -158.038
Final log-likelihood: -123.133
Likelihood ratio test: 69.809
Rho-square: 0.221
Adjusted rho-square: 0.202
Final gradient norm: +6.045e-004
Diagnostic: Convergence reached...
Iterations: 7
Run time: 00:00
Variance-covariance: from analytical hessian
Sample file: netherlands05.dat
Utility parameters


| Name      | Value   | Std err | t-test | p-value | Robust Std err | Robust t-test | p-value |
|-----------|---------|---------|--------|---------|----------------|---------------|---------|
| ASC_CAR   | -0.798  | 0.270   | -2.95  | 0.00    | 0.275          | -2.90         | 0.00    |
| ASC_RAIL  | 0.00    | fixed   |        |         |                |               |         |
| BETA_COST | -0.0499 | 0.0103  | -4.85  | 0.00    | 0.0107         | -4.67         | 0.00    |
| BETA_TIME | -1.33   | 0.344   | -3.86  | 0.00    | 0.354          | -3.75         | 0.00    |


Terminé
```

BIOGEME - Results

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Terminé

General model information

BIOGEME - Results

binary_generic_netherlands.html - Report from BIOGEME Version 1.8 [Sat Mar 7 14:36:56 CEST 2009] - Moz...

Echier Édition Affichage Historique Marque-pages Outils ?

file:///C:/BinaryNetherlands/binary_generic_netherlands.html

binary_generic_netherlands...

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Michel Bierlaire, EPFL

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Terminé

Coefficient estimates

Today

- Further introduction to BIOGEME
- **Estimation of Binary Logit models**

Binary Logit Case Study

- Available datasets:
 - Netherlands mode choice
- Descriptions available on the course web site

How to go through the Case Studies

- Choose a dataset to work with (data descriptions are available on the course website)
- Copy the files related to the chosen dataset and case study from the course website.
- Study the `.mod` files with the help of the descriptions
- Run the `.mod` files with BIOGEME
- Interpret the results and compare your interpretation with the one we have proposed
- Develop other model specifications

Course website

- <http://transp-or.epfl.ch/courses/decisionAid2011/labs.php>
- BIOGEME software
(including documentation and utilities)
- For each Case Study
 - Data files for available datasets
 - Model specification files
 - Possible interpretation of results

Running Biogeme

- accessing your folder My Documents:
type `z:` in the DOS command window

To run Biogeme on your own computer

- download BIOGEME from the course web site:
 - BIOGEME v2.0: `Windows executables.zip`
 - put `biogeme.exe` in `C:\Program Files`