

Index

- A-errors 250–251, 284
 A-optimal 250–251
 Aadland, D. 876–877
 ACMA (attribute aggregation in common-metric units) 715–722, 723
 Adamowicz, W. 100–101, 594, 818, 952–953, 954, 1072, 1073
 adaptive strategies 941
 additional design columns 245, 247
 additional non-linearity 379
 affective values 6
 agents' power measures (IACE) 1076–1079, 1087–1089
 aggregate level demand models 30
 aggregate marginal effects 377
 aggregation 28, 373–374, 967–968
 of attribute 952–953, 970–977
 common-metric attribute aggregation 952–953, 970–977
 agree–non-agree model 1085
 AIC (Akaike Information Criterion) 14, 203, 548–549, 553, 719
 Ailawadi, K.L. 848
 Akaike, H. 1031
 Alfnes, F. 868–869, 877–878
 algorithms 13–14
 Allais, M. 907, 908
 Allais paradox 913
 Allenby, G.M. 953–954, 1057, 1072, 1073
 Allison, P. 811–812
 alternative acceptability 987–1009
 accounting for 989–993
 alternative conditioned class probabilities 115
 alternative dominance 1058
 alternative rejection 1058
 alternative-based decision strategies 939–941
 alternative-based processing 939
 alternative-specific constants 210, 610, 851, 890–891, 894, 949
 alternative-specific parameters 49–51, 304–305, 314, 316, 317
 alternative-wise transition 964–965
 alternatives
 in choice 12
 irrelevant *see* IIA
 labeled 13
 model results summary 862–863
 mutually exclusive 32
 no choice alternatives 53–54, 67, 318–319
 partitioning 846
 real market reference 892–893
 refining list of 195–196, 201
 SC (stated choice) 969
 strictly best attributes 1036
 in travel choice scenario 853
 Alvarez Daziano, R. 928, 930, 933
 ANA (attribute non-attendance) 715–722, 723
 Anderson, D.A. 305–306
 Anderson, S. 73
 ANOVA (analysis of variance) models 248
 antithetic sequences 153–155
 APS *see* attribute processing strategy
 AR (accept–reject) simulator 167–169
 AR (attribute rank) 965–966
 arbitrary non-linear function 900, 992
 arc elasticities 14
 Arendt, J. 780
 Arentze, T. 818
 Aribarg, A. 1073
 Armstrong, P.M. 883
 Arora, N. 1072, 1073
 artificial tree structure 845–846
 ASC (alternative-specific constants) 51–52, 53–54, 64–65, 67, 68, 82, 90–91, 441, 447, 473–474, 475, 477–478, 480–481, 503–504, 1079
 Ashton, W.D. 6–7
 Asmussen, S. 155
 asymmetric thresholds 988
 asymptotic covariance matrix 275, 777, 791–792
 asymptotic equivalent test *see* Wald statistic
 asymptotic standard errors 314–315, 854
 asymptotic *t*-ratio 315–316
 asymptotic variance-covariance *see* AVC
 attribute addition rules 986
 attribute aggregation 972, 977–979
 common-metric 952–953, 970–977
 attribute ambiguity 197–198
 attribute change, and consumer surplus 546–547
 attribute heterogeneity 723
 attribute inclusion/exclusion 818–819, 820

- attribute levels 192, 196–201, 206, 238, 267, 277–278, 284, 304–305, 961
 balance 307
 choice experiment 994
 design 998
 effect 270–275
 expanded alternatives 208, 828
 labels 199, 200–201, 206
 LCM (latent class models) 714–715
 and parameter estimates 248
 in pivot design 256
 range effect 270–275
 ranges 273
 reduction 207–208
 in stated choice 256
 in stated choice experiment 549
 survey design 282
- attribute mean and standard deviation model
 summary 862–863
- attribute non-attendance model 736–741, 977–979, 1054–1057
- attribute package levels 934
- attribute preservation/non-preservation
 818–819
- attribute processing 15, 120, 658, 724, 819, 874, 1012
 dimensional versus holistic 1015–1016
 multiple heuristics role in 1058–1062
- attribute processing heuristics, through non-linear processing 968, 986–987
- attribute processing strategy 874, 983, 986, 1010
- attribute profiles 821
- attribute range
 CE influence on WTP 890–891
 and heterogeneity 890–891
 and MWTP 890
 profile in choice experiment 1014
- attribute reduction strategy 825
- attribute risk 913
- attribute strategy consistency 971
- attribute thresholds 948–949, 987–1009
 accounting for 989–993
 responses 998
 upper/lower cut-off 998
- attribute transformations 57–71
- attribute-accumulation rule 830
- attribute-based decision strategies 939–941
- attribute-based processing 939, 940
- attribute-interaction standard deviation
 641–642
- attribute-specific dummy variables 1051–1052
- attribute-specific standard deviation
 641–642
- attribute-wise transition 964–965
- attributes 4, 12–13, 192
 ACMA (attribute aggregation in common-metric units) 715–722, 723
 allocated to design columns 228–247
 and alternatives 208, 367–370, 828
 ANA (attribute non-attendance) 715–722, 723
 as blocking variable 227–228
 cost-related 786
 design columns 239, 243–244, 246–247
 elemental alternatives 577
 in experimental design 473
 FAA (full attribute attendance) 715–722, 723
 fixed attribute levels 305, 308, 309
 hybrid alignable/non-alignable 958
 ignored by respondents 826, 828
 influences on 823–825
 inter-attribute correlation 198–199
 narrow attribute range 827
 of non-chosen alternatives 887
 non-considered attributes 1057
 non-linear 57–71
 non-random parameters 618–619
 observable attributes and individual behavior
 977–978
 observed 360
 pivoted 786
 predefined 282
 in public transport alternatives 853
 reference dependency 829–830
 refining list of 196–201
 relative attribute levels 1051–1052
 relevance 887
 SC (stated choice) 969, 1080
 single attribute utility 199–200
 statistical significance of 616–617
- attributes and mod-specific constants model results
 summary 862–863
- Auger, P. 259
- Australian case study
 commuter service packages 968, 986–987
 ordered choice model 817–830
 stated choice experiment 853–860
- Australian cities example, and bivariate probit
 model 800–803
- Australian empirical evidence results summary 881
- automobile purchases, case study data 1079–1082
- automobile purchases, case study results 1082–1091
- AVC (asymptotic variance-covariance) matrix 248, 249–251, 257, 258, 266–267, 304–306, 309–313, 314–315, 316, 317–319, 1081
- Average Partial Effect 14, 346–347, 754
- averaging 28

- B-estimate 284
 Backhaus, K. 878–879
 balanced designs 238
 Balcombe, K. 112–114, 690
 bandwidth parameter 620–621
 BART 9
 base numbers for primes conversion 139
 base values to decimals conversion 141
 Bateman, I.J. 959, 1010, 1072
 Bates, J. 907, 913
 Batley, R. 906, 907
 Bayes information criteria test *see* BIC
 Bayes modeling, hierarchical 953–954
 Bayesian determination 409
 Bayesian efficient design 254, 259, 276,
 308–309, 786
 Bayesian MCMC applications 321
 Bayesian priors 317
 Beck, M. 264, 547–548, 993, 995–996, 997
 Becker, G. 1072
 Beharry, N. 941, 1072
 behavioral aspects 193
 behavioral outputs 371–384
 of IACE framework 1075
 behavioral realism 921
 behavioral rules 13
 behavioral variability 28–29
 Ben-Akiva, M.E. 9, 10, 89–90, 104, 660, 838,
 927–929
 benefit segments 650
 Bentham, J. 45–46
 Bernoulli, D. 45–46
 Berry, S. 743
 best–worst case examples 292–301
 best–worst data analysis 263
 best–worst designs 259–264
 in NGene syntax 290–301
 best–worst experiment 290
 Bettman, J.R. 943, 945–946
 between alternative error structure 848–849
 between choice set dependence 958–963
 BFGS algorithms 186, 559
 Bhat, C. 136, 605, 707, 804, 808–809, 810, 846,
 848, 851
 BHHH algorithm 184–185
 BHHH estimators 334, 752
 BIC (Bayes information criteria) test 14, 203, 710,
 861, 864, 1031, 1037, 1044
 Bickel, P.J. 58
 Bierlaire, M. 101
 binary choice model 14–15, 304–305, 345, 364
 AGE coefficient 757, 764–765
 analysis statistics 758
 application 522–524
 BHHH estimator 752, 854
 bivariate probit models 775–803
 chooser characteristics 743
 cluster correction 768–769
 consumer choice, and maximum utility 743–745
 consumer preferences, and random utility 743
 correlated random effects 771–772
 data 124
 data collection approach 785–787
 essential assumptions 742–745
 estimation of 750–752
 fit measures 753–754
 fixed effects 768–770
 functional form aspects 747–750
 GSOEP (German Socioeconomic Panel data)
 analysis 756–766, 767
 Hermite quadrature 771
 heterogeneity and conventional estimation
 768–769
 inference-hypothesis tests 752–753
 linear utility functions 747–750
 Monte Carlo simulation 771
 non-linear utility functions 743, 748
 normalization 746–748
 odds ratios 755–756, 759
 with panel data 767–775
 parameter heterogeneity 772–775
 parametric random utility function 745–747
 partial/marginal effects 515–518, 754–756
 random effects 768, 771–772
 recursive bivariate probit model 779–780,
 784–800
 robust estimators 752
 sample selection model 783
 scaling effects between logit/probit coefficients
 757–763
 semiparametric random utility function 745–747
 simulations 754–756
 simultaneous equations 777–782
 stochastic specification, of random utility
 745–747
 theoretical estimators 752
 binary logit models 350, 516, 1029–1035, 1090
 binary regret 366–367
 binomial probit 6
 bivariate probit models 40, 775–803
 estimated 778
 models 1–4 787–803
 partial effects 779
 partial effects and scenarios 800–803
 recursive bivariate probit model 779–780,
 784–800
 estimated 781
 partial effects decomposition 782

- bivariate probit models (cont.)
 recursive simultaneous 790, 791
 referendum voting 789–791
 results summary 801
- Black, I. 1018
- Blackburn, M. 876
- Blanchard, O. 912
- Bliemer, M.C.J. 178, 184, 190, 191, 206, 257, 264, 266, 267, 287, 289, 301, 310, 313–318, 319, 819–820, 838, 874, 916, 994, 1014
- blocking 221–222, 229
- blocking strategy 271
- blocking variables 240, 241, 265
- Blumenschein, K. 876–877
- Boes, S. 805, 807, 810, 811–812
- Bolduc, D. 928, 930, 933
- bootstrapping 14, 203, 336–340, 1044
- boundary values 305
- Box, G.E.P. 58
- Box–Cox transformation 58, 59
- Bradley, M. 10, 838, 963
- Bradley, R.A. 6–7
- brand extensions 838
- Brant, R. 808
- Brant test 808, 809
- Bratle, P. 140
- Breffle, W.S. 99, 672–673
- Brewer, A. 26–27, 807, 1072, 1073
- Bricka, S. 963
- Briesch, R.A. 126, 960
- Brown, T.C. 876–877
- Brownstone, D. 109, 345, 660, 661, 848, 851, 868–869, 877–878, 879, 880, 881–882, 884–886, 887, 891, 892, 893, 896
- BTL (Bradley–Terry–Luce) model 6–7
- budget constraint 22–25
- Bunch, D. 248, 265, 305–306, 319
- Burgess, L. 190, 309–312
- Burnett, N. 779
- Caflich, R.E. 140, 155
- cale command 607
- calibration constants 207
- Camerer, C. 912
- Cameron, A. 766
- Cameron, T.A. 877–878, 941, 1010
- Campbell, D. 718, 723, 736, 804–805
- candidate rules 1010, 1015–1023
- Cantillo, V. 804–805, 941, 950, 953, 962
- CAPI (Computer Assisted Personal Interviews) 257, 431, 466–471, 715, 820, 874, 882–883, 969, 1015
- Caplan, A.J. 876–877
- CARA (constant absolute risk aversion) 912
- cardinal measurement 18, 19
- cardinal utility 45–46
- Carlsson, F. 265, 868–869, 872–873, 877–878
- Carp, F.M. 473
- Carson, R.T. 875
- Case V model 7
- case study I:
 attribute processing heuristics, through non-linear processing 968, 986–987
 common-metric attribute aggression 970–977
 latent class specification: non-attendance and dual processing of common-metric attributes in choice analysis 977–979
 marginal willingness to pay/VTTTS 979–981
 self-stated processing response for common-metric addition 981–987
- case study II:
 accounting for response certainty, acceptability of alternatives and attribute thresholds 989–993
 choice experiment and survey process 993–997
 empirical results 997–1008
 influence of choice response certainty, alternative acceptability, and attribute 987–1009
- case study III:
 choice scenarios 1013–1015
 data setting 1013–1015
 derivative willingness to pay 1023–1025
 dimensional versus holistic processing strategies 1035–1051
 influence of relative attribute levels 1051–1052
 influences of non-trading 1029–1035
 interrogation of responses to stated choice experiments: is there sense in what respondents tell us? 1009–1058
 investigating candidate evidential rules 1015–1023
 pairwise alternative “plausible choice” test and dominance 1025–1029
 revised model for future stated choice model estimation 1054–1057
 revision of reference alternative as value learning 1052–1054
- case-based decision theory 819
- Castelar, S. 848, 851
- categorically coded data, and marginal effects 376
- CDF (cumulative density function) 38–39, 133–134
- CE-based VTTTS empirical evidence results summary 882
- CE (choice experiments) 14, 202, 868–896
 alternatives 892
 attribute levels 994
 attribute range profile in 1014
 data 873–874

- design conditions 995–996
- evidence 877–879
- non-market impacts of public policies 966–968
- non-pivot designs 880
- numerator/denominator ratios 890
- in pivot designs 886–893, 894
- studies
 - hypothetical bias in 877–878, 879, 893, 894, 895–896
 - and RP studies 884–886
 - survey process 993–997
- CE (choice experiments) scenario, responses from one respondent 1010–1013
- CE screen 888
- centipede approach/commands 651–652, 657
- certainty scale 895, 896, 987–988
- CFA (confirmatory factor analysis) 929–930
- Chamberlain approach 813
- Chamberlain estimator 769–770
- Chamberlain, G. 769–770
- Charles River Associates 8–9
- cheap talk 876–877, 878–885
- Chiappori, P.A. 1072
- Chinese restaurant study 879
- Chiuri, M.C. 1072
- CHL *see* covariance heterogeneity logit
- choice
 - between choice set dependence 958–963
 - conditional 25, 411–414
 - and demand 25, 30–31
 - discrete *see* discrete choice models
 - elasticities of 371–374
 - no choice alternatives 53–54, 67, 318–319
 - “plausible choice” test 1010–1013, 1015–1023, 1025–1029
 - stated choice *see* SC
 - strategic misrepresentation 959
 - unconditional 25, 662
- choice analysis, common-metric attributes 977–979
- choice certainty weighted mixed logit model (model 4 in case study II) 992–993, 998–1008
- choice certainty weighted MNL (model 2 in case study II) 992–993, 998–1008
- choice complexity 942, 967–968
- choice constraints 27–29, 895
- choice data modeling 456–457
- choice distribution in application sample 650
- choice goals framework 943
- choice model results 1002–1005
- choice models
 - applications 745
 - behavioral considerations 966–968
 - complexity 954
 - embedding decision processes 946–954
 - with fuzzy constraints 947–952
 - two-stage models 946–947
 - estimation 262, 465–466
 - history 6–11
 - interactions 461–463
 - specification 836
- choice preferences 27–29
- choice probabilities 84–86, 118–120, 515
 - AR (accept–reject) simulator 167–169
 - GHK simulator 170–176
 - and marginal effects 376
 - in MNL model 447–449
 - smoothed AR (accept–reject) simulator 169–170
 - unconditional 662
 - without closed analytical form 166–176
- choice reduction strategies 207–222
- choice response
 - certainty 987–1009
 - and choice sequence 1016
 - and referencing 1051
- choice scenario
 - completion time influences 1018
 - responses 1011–1012
- choice sequence, and choice response 1016
- choice set 4, 820, 1029–1031
- choice set generation 4
- choice set heuristics 955–958
- choice situation choice probabilities 115
- choice situations 31–32
- choice studies, future proposals 894–895
- choice task complexity 945
- choice task response latencies 1018
- choice tasks effect 270–275
- choice treatment combination 205
- choice types 12
- Cholesky decomposition 127, 159, 641–643, 816
- Cholesky factorisation 158, 160, 163–166, 187–188
- Cholesky matrix 106, 159, 160–163, 172–173, 187–188, 637, 639, 641–643, 690, 698
- Cholesky square root 991, 992
- Cholesky transformation 158, 168
- Chorus, C.G. 364–365, 1012
- Cirillo, C. 382
- class assignment probabilities 114, 115
- CNL (cross-nested logit) model 83
- co-branding 838
- coding, *see also* dummy coding; effects coding
- coding attributes 215–216
- coding schemes 60–71
- cognitive effort, and decision strategies 943–944
- cognitive load 938
- Cohen, E. 259
- coherency 779–780

- cojoint design methodology 301–302
 Collins, A.T. 259, 952–953, 959, 960, 987, 1059
 column based algorithm 251–252
 combining data sources
 case study 853–860
 choice sets differences 839–840
 data enrichment 838–839
 data source vector of attributes 841
 hypothetical bias 868–896
 IID assumption 841
 market constraints 836, 838
 MWTP (marginal willingness to pay) and
 hypothetical bias 868–871, *see also* MWTP
 nested logit “trick” 843–848
 no choice alternatives 869
 parameter vectors equality 842–843
 personal constraints 836, 838
 product sets 836, 838
 scale parameter behavior 842
 SP-RP 14–15, 409, 846–847, 848–849, 853–855
 superior aspects of SP/RP 840–841
 technological relationships 836, 837
 TWTP (total willingness to pay) and
 hypothetical bias 868–871, *see also* TWTP
 utilities/scales 842
 see also RP (revealed preference) data; SP (stated preference) data
 comfort 197
 command line spelling errors 443
 common decision processes 943–946
 common-metric 952–953, 970–979
 common-metric addition, self-stated processing response 981–987
 commuter mode share population weights 854
 comparative judgement law 941
 complexity 954
 componential contextual model 1060
 compromise effect 955
 conditional choice 25, 411–414
 conditional confidence limits, random parameters 651–652
 conditional density 360
 conditional distributions 360–363
 conditional estimates matrix 652–658
 conditional logit model 8–9
 conditional parameter estimates 614
 individual-specific 644, 645, 646–651
 individual-specific behavioral outputs 650–651
 individual-specific elasticities 650–651
 matrix 647
 conditional probability 777
 confidence intervals bootstrapping 336–340
 confirmatory with covariates factor analysis 929–930
 congested time framing effect 828–829
 conjoint analysis 203
 conjunctive screening model 953
 Connolly, T. 364
 consequentialism effect 878–879
 consideration sets 988
 consistent processing 939
 constant shares assumption *see* IIA rule
 constant variance models 82
 constrained designs 255–256
 constrained distribution 622, 626, 922
 triangular 622–626, 658, 694–697
 consumer surplus, and attribute change 546–547
 contextual concavity model 955–956
 continuous variables 312–313
 conventional estimation 334, 769
 convergence matrix 180–182
 convex-concave value function 908
 Cook, A. 252–253
 Cooper, B. 68
 coping strategies 942
 cordon-based charging 785–787
 Corfman, K.P. 1073
 Coricelli, G. 364
 correlated choice sets 848–849
 correlated random effects 771–772
 correlated random parameters 636–643
 correlation
 between variables 211
 and drawing from densities 157–166
 with main effects columns 234
 and nested logit model 104–105
 correlation coefficient 234
 correlation matrices 231, 235–238, 243, 245, 247, 430, 493, 639
 cost elasticities 701
 cost parameter 917
 covariance heterogeneity logit model 105
 covariance heterogeneity model 101
 covariance matrix 13–14, 46, 89–90, 91, 160–163, 181, 275, 430, 992
 covariance matrix estimator 335, 337
 covariance nested logic 593–597
 covariance share error components 109–110
 covariance structures 109–110
 non-linearity implications 352
 covariate parameters 55–57
 covariates
 and design 255, 258
 respondent-specific 114
 CovHet (covariance heterogeneity) model 593–597
 Cox, D.R. 58
 CPT (Cumulative Prospect Theory) 15, 908
 cross-elasticity 371–374, 375
 cross-marginal effects 376–377

- cross-sectional discrete choice model 83
 cross sectional error components 317–318
 cross-sectional MMNL models 108–109, 131, 317–319
 ;crosstab command 501–502
 CRRA (constant relative risk aversion) 909, 912
 CSV (comma delimited file) 510
 Cummings, R.G. 875, 876–877, 878–879
 cumulative distribution function 377–378
 cut-off 948
 CV (contingent value) data 873–874
 CV (contingent value) evidence 874–877
 CV (contingent value) studies, and hypothetical bias 875–877, 879, 893

D-efficient design 249–251, 266–270, 272–273, 275–276, 715, 888, 994
 end-point 274
 locally optimal 306
D-errors 249–251, 252–253, 254, 268, 269, 271–273, 274, 279, 284, 305–307, 309, 310, 318–319
D-optimal 249–251, 252–253, 269
D-optimal designs 305–306
D-optimality plan 820
 Daly, A. 9, 10, 178, 184, 594, 704, 838, 927–928, 930, 932, 933
 data
 coding 60–71
 fusion 14–15
 RP data 320, 464–465, 472
 SP data 464–465, 472, 527
 weighting 527–543
 see also combining data sources; Nlogit
 data collection approach 785–787
 data enrichment 838–839, 841–842, 843
 data pooling 1009
 data source attributes 841
 data-specific scale differences 865
 Day, B. 959, 1010
 Daykin, A. 807
 Debreu, G. 7
 decay function 961
 decision making, by groups 15
 decision process heterogeneity 949–950
 decision process inference, from observed choice outcomes 952
 decision strategies 939–942
 accuracy 944–945
 classic 944
 common decision processes 943–946
 group decision making 1072–1091
 household economics 1072
 two-stage processing 953–954
 typology data 939

 decision weighting function 912
 degrees of freedom 212–213, 216–221
 Dellaert, B.C.G. 100–101, 1072
 delta method 14, 203, 346–353
 demand
 change in demand 27
 change in quantity demand 26
 and choice 25, 30–31
 level of demand 26
 demand curve 26–27
 demand function 25–27
 denominator estimates 618
 densities 133–156, 157–166
 dependence, between-choice set 958–963
 dependent variables 32–39, 45
 derivative willingness to pay 1023–1025
 descriptive statistics
 costs and time by segment 918
 socioeconomic statistics 918
 ;descriptives command 499–501
 DeShazo, J.R. 101, 959, 1010, 1052–1053
 design codes 204, 311
 design columns 239, 243–244, 245, 246–247
 design complexity 819
 design correlation 236
 design dimensions 819–820
 design foldover 244–246
 design issues, and dominance 1025
 design levels 248
 designs
 D-efficient design 249–251, 266–270, 272–273, 274, 275–276, 306, 715, 888, 994
 attribute levels 998
 attribute profiles 821
 attributes 238, 243–244
 best–worst designs 259–264
 with covariates 255, 258, 478–483
 experimental *see* experimental designs
 pivot designs 255, 256–258, 279–281, 886–893, 969
 pivoted from reference alternative 257
 S-efficient designs 264, 266–270, 272–273, 274, 275–276, 315–316
 statements in best–worst design 260–261
 sub–design attributes 822
 DFP algorithms 186
 Diamond, P. 875
 dichotomous choice 874
 Diecidue, E. 908
 Diederich 938
 Diff Con (Differentiation and Consolidation) theory 941
 digit types 139
 dimensional processing strategies 1035–1051

- diminishing sensitivity 908, 911
 Ding, M. 879
 direct elasticities 371–374, 375, 670, 698, 701
 contrasts 552
 disaggregate level data 31
 disaggregation of decision process 941
 discrete choice data 303, 304–305
 unlabeled 472–483
 discrete choice models 30–32, 34, 47, 80
 and ASCs 473–474, 475, 477–478
 attitudes in 929
 attribute transformations 57–71
 between-choice set dependence 958–963
 contextual effects 54–57
 covariate information 478–483
 covariate parameters 55–57
 cross-sectional 83
 drawing from densities 133–156
 interaction effects 59–60
 interaction terms 479
 likelihood function 118
 MNL *see* MNL
 non-linear attributes 57–71, 448
 non-linear parameter utility specifications 71–75
 observed variables 928–929
 panel 83
 parameter estimates 265
 properties 446–448
 respondent characteristics 54–57
 taste heterogeneity 11, 75
 variables in 478–483
 see also unlabeled choice data; WTP
 distribution
 constrained 622–626, 658, 694–697, 922
 triangular 622–626, 658, 694–697, 704
 and heterogeneity 890–891
 disutility 46
 Doksum, K.A. 58
 Domencich, T. 8–9
 dominance, role in “plausible choice” test
 1025–1029, 1058
 Doshier, B.A. 1035
 Dosman, D. 1072, 1073
 Draper, N.R. 58
 drawing from densities 133–156, 157–166
 Dstats (descriptive output) 494–496
 dummy coding 213
 correlation comparisons 70
 estimating parameters 240
 example data 73
 marginal utilities 65
 non-linear effects 213–216
 rescaling 66
 with status quo alternative 67–69
 dummy coding schemes 60–71
 dummy variables 284
 Eagle, T. 672
 EBA (elimination-by-aspects) heuristic 939–941,
 943–945, 946, 950, 965–966, 967–968, 1012,
 1025–1026
 EC (error components) logit 11, 14–15
 EC (error components) model 109–110
 econometric model 345
 Econometric Software (Nlogit) 387
 editing strategies 942
 EEUT (extended EUT) 913–914
 MMNL in 919
 effects coded design 243
 effects coded variables 306–307, 308, 309
 effects coding
 and ASC 65
 correlation comparisons 70
 estimating parameters 240
 example data 73
 marginal utilities 65
 non-linear effects 213–216
 rescaling 66
 with status quo alternative 67–69
 effects coding design 242
 effects coding formats 215
 effects coding schemes 60–71
 effects coding structure 215
 efficient designs 223, 249–251, 266–270, 306
 generation of 247–254
 effort–accuracy trade-off 943
 Einhorn, H.J. 909
 EIPs (elementary information processes) 943–944
 elasticities 14, 503–504
 arc elasticity 512–513
 of choice 371–374, 503–504
 cost elasticities 701
 cross-elasticities 371–374, 375, 503–504,
 507–511, 670–671
 of demand 375
 direct elasticities 371–374, 375, 503–504,
 507–511, 552, 670–671, 698, 701,
 796–799, 1007
 dummy variables 802–803
 estimates, statistical significance of 702–703
 individual-specific 650–651
 key results 796–799
 and marginal effects 375
 mean calculation 698–702
 mean direct results summary 1007
 mean estimates 802–803
 in NL model 590–592
 point elasticity 503–504

- semi-elasticities 765
 - summary of 802
 - using ;simulation 524–527
- elemental alternatives attributes 577
- Ellsberg, D. 907
- Elrod, T. 930
- Eluru, N. 804
- end-point designs 208, 274
- endogeneity 14, 370–371, 907
 - of soft variables 927–928
- endogeneity bias 929–930
- endogenous weighting 527–543
- entropy, as proxy for complexity 954
- EQW (equal-weight) decision strategy 939–941, 944, 965–966
- error components in ML models 660–672
 - ML model estimation 665–672
 - findings 883
- estimated bivariate probit model 778
- estimated distribution 618
- estimated parameter trade-offs 383–384
- estimation 13–14
- estimation algorithms 176–186
- estimator instability 675–676
- estimators
 - BHHH estimators 334, 752
 - robust estimators 752
 - theoretical estimators 752
- Euler–Mascheroni constant 94
- EUT (Expected Utility Theory) 905–912
 - incorporating perceptual conditioning 913–914
- exogenous weighting 410–411, 527, 854, 907, 990
- expected time parameter 917
- expected utility theory 15
- experiment 191
- experimental design 191–194
 - choice reduction strategies 207–222
 - choice sets 969
 - considerations 201–222
 - core objectives 223
 - data 1066–1071
 - degrees of freedom 212–213, 216–221
 - design blocking 221–222
 - full factorial design 202–203
 - generating designs 223–228
 - labeled/unlabeled experiments 205–207
 - levels reduction strategy 207–208
 - problem definition refinement 194–195
 - refining list of alternatives 195–196, 201
 - refining list of attributes 196–201
 - size reduction 208–213
 - stimuli refinement 195–201
- experimental design theory 247–249, 301–303
 - marketing literature 305–308
- exponentials 460
- extensive margin 8–9
- extra design columns 246
- Extreme value distribution 991
- extremeness aversion heuristic 955–958, 967–968
- FAA (full attribute attendance) 715–722, 723
- factor levels 191
- factors 191
- Fader, P.S. 71
- Fang, K.-T. 137
 - ;fen command 602, 604
- Fermo, G. 101
- Ferrini, S. 289, 316
- FF (free-flow) time design attribute 1010–1013
- FFT (free-flow travel time) 381
- Fiebig, D.G. 73, 99, 110, 672–673, 674–675, 991, 1009
- FIML (full information maximum likelihood) estimators 570–571, 844
- finite mixture models 810
- Fischer, S. 912
- Fisher Information matrices 179–180, 317–318
 - ;fisher property 280–281
- fixed attribute levels 305, 308, 309, 314, 316, 317
- fixed effects 768–770
- fixed parameter mixed logit 14–15
- Flynn, T.N. 259
- foldovers 244–246, 247
- Fosgerau, M. 101, 112–114, 126, 674–675
- four-outcome structure 850
- Fowkes, A.S. 248, 304–305
- Fox, C. 876, 911, 912
- fractional factorial designs 208, 244, 304–305
 - orthogonal coding 229
- free-flow time framing effect 827, 828–829
- Frykblom, P. 874
- Fuji, S. 929–930, 987
- full factorial design 14, 202–203
 - coding 14, 203
- full relevance group 1036
- functions, variances of 340–359
- Galanti, S. 150
- Gallet, G. 869–870, 875, 876, 879
- Garling, T. 895, 987
- Garrod, G.D. 265
- generalized mixed logit 14–15, 110–114
 - scale and taste heterogeneity 672–676
- generalized mixed logit model *see* GMX
- generalized nested logit 597–600
- generalized multinomial logit model 673

- Generalized Ordered logit models 808–809,
 823, 824
 marginal effects 826
- Generalized Ordered probit model 808–809, 811
- generating efficient designs 247–254
- generic parameter estimates 504
- generic parameters 49–51, 304–305, 306–307, 308,
 309, 312–313, 314, 316, 317, 318–319,
 439–440
 estimates 330–331
- genetic algorithms 254
- GEV (generalized Extreme value) distribution types
 93–98, 848
- Geweke, J. 170
- GHK simulator 93, 170–176
- Gilboa, I. 886
- Gilbride, T.J. 953–954
- Gilovich, T. 818, 822, 823, 942
- Glynn, P.W. 155
- GMM (generalized method of moments) method
 321–323
- GMNL (generalized multinomial logit model) 166
- GMX (generalized mixed logit model) 676–697,
 704–705, 861
 direct elasticity mean estimates 698
 model 1: utility space: RPL unconstrained
 distributions and correlated attributes
 678–681, 690, 694, 696, 697, 861–865
 model 2: WTP Space: unconstrained
 distributions and correlated attributes
 681–685, 690, 694, 696, 697, 861–865
 model 3: U -Specification: GMX unconstrained
 T 's with scale and taste heterogeneity and
 correlated attributes 685–688, 690, 694, 696,
 697, 861–865
 model 4: RPL t_1 688, 697
 model results summary 862–863
 Nlogit syntax 865–868
 in utility space 697–704
 variance parameters 698
- GMXL (generalized random parameter/mixed logit
 model) 697, 860–865
- GOCM (generalized ordered choice model)
 807–817, 826–828, 829–830
 Nlogit commands 830–835
- Goldstein, W.M. 909
- Golob, T. 928
- Gonzales, R. 941
- good deal/bad deal heuristic 959, 960
- goodness of fit 702, 792, 888, 890–891, 986
- Goodwin, P. 798, 884–886
- Goos, P. 318–319
- Gourville, J.T. 957–958
- gradient matrices 176–179
- Greene, W.H. 14, 73, 103, 110, 112–114, 353, 360,
 622, 672–673, 674–675, 677, 694, 707, 708,
 718, 736, 751, 768, 769–770, 777, 779, 780,
 804, 805, 807, 808, 810, 811–812, 813, 850,
 872–873, 878–879, 884–886, 901, 941,
 952–953, 979–1002, 1009
- group decision making 1072–1091
- group equilibrium model results 1088
- group equilibrium preferences 1076–1078, 1090–1091
- GSOEP (German Socioeconomic Panel data)
 analysis 756–766, 767
- Gumbel scale MNL 993
- Haab, T.C. 352
- Haaijer, R. 1018
- habit persistence 961
- Hajivassiliou, V. 170
- ;halton command 608–609
- Halton draws 277, 606, 614–615
- Halton, J. 136
- Halton sequences 138–145, 157, 168, 254, 606,
 608–609
 correlation structure 164
 SHS (shuffled Halton sequences) 147–148,
 614–615
- Hanemann, M. 875
- Harrison, G. 868–870, 874, 875, 876–877, 879,
 884–886, 905, 911, 912
- Hausman, J. 875
- HCM (Hybrid Choice Models)
 data arrangements 935
 latent attitude variables 928, 931
 likelihood function 932
 main elements of 931–936
 multinomial choice utility functions 932
 observed indicators 932
 overview of 927–931
 socio-demographic characteristics 927–928
 underlying perceptions/attitudes 928
- health care utilisation cross-tabulation 776
- Heckman, J. 707, 719, 782
- Hensher, D.A. 10, 14, 26–27, 30–31, 73, 74, 76, 99,
 100–101, 103, 110, 112–114, 190, 191, 207,
 259, 264, 265, 272–273, 275, 301–303, 360,
 402–403, 547–548, 571, 594, 622, 672–673,
 674–675, 677, 694, 718, 719, 736, 773, 774,
 787, 788, 793, 798, 804–805, 808, 817–818,
 819–820, 822, 838, 846, 848, 850, 853,
 869–870, 872–873, 874, 878–879, 884–886,
 887, 890–891, 892–893, 894, 901, 913, 914,
 917, 921, 938, 940, 941, 942, 945, 947,
 948–949, 952–953, 959, 960, 962, 964–965,
 969, 979–1002, 1009, 1010, 1012, 1051,
 1059, 1072, 1073, 1087

- Hermite quadrature 771
 Hess, S. 73, 99, 136, 148, 381, 672–673, 719, 723, 724, 736, 804–805, 886, 941, 1010, 1059
 Hessian matrix 179–180, 183–184
 heterogeneity
 additional unobserved effects 669
 attribute heterogeneity 723
 behavioral processes 724
 and conventional estimation 768–769
 decision process heterogeneity 949–950
 distributions 890–891
 in kernel logit model 660
 latent heterogeneity and individual behavior 977–978
 in mean of random parameters 626–629, 644–645, 646
 in mean of selective random parameters 629–633
 parameter heterogeneity 772–775
 preference heterogeneity 11, 99, 120, 665, 669–670, 672, 723
 in preference parameters 992
 process heterogeneity 938, 981
 random parameter standard deviations 669
 scale heterogeneity 11, 99, 110, 120, 672–676, 702–703, 704–705, 860–861, 865, 991, 992
 taste heterogeneity 11, 75, 672–676
 unobserved preference heterogeneity 848–849
 in variances 618, 633–636
 WTP estimates 654
 heteroskedastic MNL (model 5 in case study II) 992–993, 998–1008
 heteroskedastic MNL with scale heterogeneity (model 6 in case study II) 992–993, 998–1008
 heteroskedastic ordered probit model 812
 heteroskedasticity 100–101, 335, 593–594, 809, 989, 991
 in ordered choice model 810
 temporal 961
 in variances 633–636, 644–645, 646, 664
 heuristics
 MCD heuristic 939–941, 951, 952, 966, 1035–1051
 attribute processing heuristics through non-linear processing 968, 986–987
 and biases 937–938
 choice set heuristics 955–958
 decision strategies 939–942, 943–946
 dimensional versus holistic attribute processing 1015–1016
 EBA heuristic 939–941, 943–945, 946, 950, 951, 965–966, 1012, 1025–1026
 elimination-by-aspects heuristic 1012
 extremeness aversion heuristic 955–958, 967–968
 good deal/bad deal heuristic 959, 960
 identification of 937
 imposition of threshold 870
 just-noticeable difference heuristic 962–963, 967–968
 and latent class models 952–953
 LEX heuristic 939–941, 945, 951–952, 953–954, 965–966
 literature 822
 mixed heuristic model 1058–1062
 multiple heuristics in attribute processing 1058–1062
 non-trading influence 1015–1016
 outcome heuristics 937–938
 and pairwise alternative plausibility 1015–1016
 process heuristics 15, 715–722, 937–938, 1059
 RAM heuristics 1062–1066
 reference alternative as value learning 1015–1016
 relational heuristics 955–963
 relative attribute levels 1015–1016
 specific attribute processing heuristics 1009
 and stated choice experiments 1010
 in utility function 1059
 value learning heuristic 960, 967–968, 1052–1054
 HEV (heteroskedastic Extreme value) model 83, 846
 HG-SMNL (heteroskedastic Gumbel scale MNL) model (model 6 in case study II) 992–993, 998–1009
 Hickernell, F.J. 145–147
 hierarchical Bayes modeling 953–954
 HMNL (heteroskedastic MNL) model 100–101
 model 5 in case study II 992–993, 998–1009
 Ho, T. 912
 Hole, A.R. 736
 holistic processing strategies 1035–1051
 Hollander, Y. 907
 Holm, A. 780
 Holmes, C. 473
 Holt, C.A. 908, 912
 homoskedastic linear regression model 303
 homoskedasticity assumption 810
 household economics 1072, 1085
 Huber, J. 248, 253, 265, 306–308, 467
 Hull, C.L. 6
 hybrid alignable/non-alignable attributes 958
 hybrid coding schemes 68
 hypothesis tests 320–333
 hypothetical bias 14–15
 in CV studies 875–877, 879, 893
 in CE studies 877–878, 879, 893, 894, 895–896
 future study proposals 895–896
 response certainty 987–988
 in RP-CE deviations 883–884
 hypothetical yes 876–877

- IACE (Interactive Agency Choice Experiments)
 1072–1079
 agent preference model system (stages 1–3)
 1076–1079
 agent-specific models 1076, 1078–1079
 agents' power measures 1078–1079, 1087–1089
 agents' power play 1076–1078
 ASC-free parameters 1079
 automobile purchases case study data 1079–1082
 automobile purchases case study results
 1082–1091
 behavioral outputs 1075
 group equilibrium preferences 1076–1078
 on internet 1079
 Nlogit commands 1091–1115
 passes 1075–1078
 rounds 1075–1076
- IASs (Internet Aided Surveys) 431
- Ibáñez, N. 906
- IIA (Irrelevant Alternatives) 7
 assumption 321–322, 330, 331, 516, 560–561
 property 101
 rule 6–7
 testing 457
- IID (Independence of Identically Distributed)
 assumption 205, 373, 374, 560–561, 841,
 844, 900
- illustrative Australian empirical evidence results
 summary 881
- illustrative stated choice screen 1081
- imperfect discrimination 6
- imposition of threshold heuristics 870
- in-sample prediction success 1000
- incentive-aligned approach 879
- incidental parameters problem 769–770
- independent distributions 127
- independent variables 32–39
- indifference curves 20
- individual behavior, and observable attributes/
 latent heterogeneity 977–978
- individual preferences *see* preferences
- individual-specific elasticities 650–651
- individual-specific marginal utilities 650–651
- individual-specific parameter estimates:
 conditional parameters 646–651
- individual-specific parameter vector 849
- individual-specific thresholds 950
- individual's demand function 25–27
- inertia 1029
- inference-hypothesis tests 752–753
- influence of choice response certainty, alternative
 acceptability, and attribute thresholds
 987–1009
- information acquisition monitoring 963–966
- information matrix 179–180
- insignificant alternatives 196
- insignificant parameter estimates 615
- instrument calibration 875–877
- intelligent draws 604–606
- intensive margin 8–9
- inter-attribute correlation 198–199
- interaction columns 229–230, 235–238
- interaction effect 59–60, 209–210, 211–212,
 220–221, 481–483
- interaction effect parameter 60
- interaction terms 479, 482, 626, 629
- internal market analysis 930
- IRDA (Irrelevance of Regret-Dominated
 Alternatives) 366
- Isacsson, G. 868–869, 872–873, 877–878, 879,
 884–886, 891, 892, 893
- ISDA (Irrelevance of Statewise Dominated
 Alternatives) principle 364, 365, 366
- Islam, T. 259
- Ison, S. 796
- ITS (Institute of Transport Studies) 466
- IV (inclusive value) 103
- IV (inclusive value) parameters 324, 565–566,
 573–575, 593–594
- IV (inclusive value) start values 567
- jackknife correction approach 382
- Johannesson, M. 876, 896, 987, 988, 1007
- Johansson-Stenman, O. 877–878
- John, J.A. 58
- Johnson, R. 313
- joint probability 777
- Jones, P. 76, 946
- Judd, C.M. 890–891
- Jung, A. 150
- just-noticeable difference heuristic 962–963,
 967–968
- K & R (Krinsky and Robb) method 351–359
- Kahneman, D. 364, 381, 874, 886, 887, 908, 909,
 911, 912, 1052–1053
- Kanninen, B.J. 248, 312–313, 1081
- Kaye-Blake, W.H. 964–965
- Keane, M.P. 110, 170, 930
- Keppel, G. 310
- kernel density estimator 619
- kernel estimator, draws sample 358
- kernel logit model 106, 660
- kernel weighting function 620
- Kessels, R. 267, 276, 306, 318–319
- key data descriptive overview 999–1000
- King, D. 796, 813
- Kivetz, R. 955, 956–957

- Klein, R. 126, 745
 KLIC (Kullback–Leibler Information Criterion)
 548–549, 553
 Knight, F.H. 906, 907
 knowledge base 256
 Knowles 1073, 1087
 known bias function 876
 KR (Krinsky–Robb) test 14, 203, 351–359, 754
 Kramer, J. 796
 Krinsky, I. 346, 1044
 Kuehl, R.O. 223
 Kuhfeld, W.F. 303, 305–306
- labeled alternatives 13, 439–440
 labeled choice data set 437, 466–471
 labeled choice experiment 205, 993
 labeled experiments 205–207
 Ladenburg, J. 868–869
 lagged response formulation 382
 Lampietti, J. 1072
 Lancaster, K.J. 57
 Lancsar, E. 288–289, 1028
 Landry, C.E. 878–879
 latency data 966
 latent attitude variables 928, 931
 latent attributes 930
 latent class models 810, 952–954, 977–979,
 980–981, 982–983, 984, 986
 MCD role 1045
 equality constrained 960
 latent class specification 977–979
 latent heterogeneity, and individual behavior 977–978
 latent variables 929, 930
 measurement equations 933
 Laury, S.K. 908, 912
 Lave, Charles 8
 law of comparative judgement 6
 Layton, D. 872–873, 874, 884–886, 941, 969,
 979–1002
 LCM (latent class models) 13, 14–15, 114–116,
 706–721
 D-efficiency design 715
 attribute levels 714–715
 attribute non-attendance model 736–741
 CAPI (Computer Assisted Personal Interviews)
 715
 case study 714–724
 case study results 715–722
 class allocation 721–722
 Gumbel error component 734
 and heterogeneity 706–708, 711, 722–723
 and MNL model 706
 Model 1 (fixed parameters, no ANA, no ACMA)
 715–722, 725
 Model 2 (fixed parameters, FAA, ANA, ACMA)
 715–722, 725–729
 Model 3 (random parameters, no ANA, no
 ACMA) 715–722, 729
 Model 4 (random parameters, FAA, ANA,
 ACMA) 715–722, 729–733
 in Nlogit 714–724
 random parameter LC model 711–714, 722–723
 scale-adjusted 733–736
 standard LC model 707–710
 WTP estimates 713, 721, 722
 Lehmann, D.R. 1073
 Leong, W. 988
 Lerman, S.R. 104, 167
 level balance 251
 level of satisfaction *see* satisfaction
 level of utility *see* utility
 levels reduction strategy 207–208
 Levinsohn, J. 743
 Levinson, D. 796
 LEX (lexicographic choice) decision strategy
 939–941, 944, 945, 951–952, 953–954,
 965–966, 967–968
 Li, Z. 913, 962
 likelihood estimation 119–120
 likelihood function 13, 117–126
 in HCM 932
 limit cards 878–879, 880, 895, 987–988
 LIML (limited information maximum likelihood)
 estimators 570–571
 Lindzey, G. 473
 line extensions 838
 linear additive utility expression 937
 linear estimates 216
 linear regression analysis 460–461
 linear regression models 32–39, 78, 80, 86, 248,
 301–302, 303, 455–456
 linear regression results 35
 linear utility function 49, 80
 linear-additive utility function 905
 link functions 37–38, 45, 76
 Lisco, Thomas 8
 LISREL software 928
 List, J.A. 869–870, 875, 876–885
 LL (log-likelihood) estimation 122
 cross-sectional model 130
 panel model 132
 using count data 122
 using proportion data 122
 LL (log-likelihood) function 13, 108–109, 120–126,
 446–453, 454–455, 662–663
 at convergence 610
 simulated 129–131, 134
 LL (log-likelihood) ratio test 452

- LM (Lagrange multiplier) statistic 326
 LM (Lagrange multiplier) test 14, 203, 326–327
 locally optimal designs 304–305, 306, 309
 locally optimal prior parameter estimates 309, 312
 log-odds 43
 logit models 42–44, 79, 80, 81, 345, 745
 add on insurance take up 759
 based on multivariate Extreme value distribution 93–98
 and discrete choice data 248
 estimated partial effects 764
 generalized mixed logit 14–15, 110–114
 generalized nested logit 597–600
 Generalized Ordered logit model 808–809
 kernel logit 106
 MMNL (mixed multinomial logit) model *see* MMNL
 MNL (multinomial logit) *see* MNL
 multinomial choice 106–108
 NL (nested logit) *see* NL (nested logit) model
 non-linear 314
 orthogonal designs 287–288
 probabilities 133, 663
 results 44
 SMNL (scaled multinomial logit) 111
 logit response function 7
 logit versus probit 98
 lognormal distribution 112, 622
 loss aversion 908, 955–958
 Louviere, J.J. 10, 30, 71, 99, 100–101, 190, 191, 208, 257, 259, 264, 272–273, 288–289, 301–303, 305–306, 371, 372, 373, 402–403, 504, 560–561, 571, 672, 836, 838, 840–841, 890–891, 1009, 1028
 LPLA (linear in parameters and linear in attributes) 351, 1059–1062
 LR (likelihood ratio) statistic 326
 LR (likelihood ratio) test 14, 203, 321–323
 Luce, M.F. 907, 938
 Luce, R.D. 6–7
 Lusk, J.L. 303, 872–873, 874, 877–885

 McClelland, G.H. 890–891
 McConnell, K.E. 352
 McElvey, W. 805
 McFadden, D. 6, 8–9, 10, 169, 170, 288–289, 594, 846, 901, 905, 937, 992
 McFadden Pseudo R-squared 572
 McNair, B. 718, 952–953, 959, 960, 963, 1010, 1052–1053, 1059
 Maddala, T. 780
 Magic Ps 305, 318
 main effect parameter 59
 main effects 209–210, 218, 232–233
 main effects design 219–220, 223–224
 Manheim, Marvin 9–10
 Manly, B.F. 58
 MANOVA model 301–302
 Manski, C.F. 167, 946
 marginal density 13
 marginal effects 826–828
 ordered/generalized ordered logit models 826
 marginal probability 777
 marginal utilities 49, 98, 198, 199
 marginal/partial effects 14, 346–347, 374–378
 marital status takeover, partial effect on 765
 Marley, A. 259
 Marschak, J. 7
 Martinsson, P. 265, 868–869, 872–873, 877–878
 Matas, A. 907
 mathematical probability 74
 maximum simulated likelihood 126–133, 675
 MCD (majority of confirming dimensions)
 heuristic 939–941, 944, 951, 952, 967–968, 1054–1057
 alternative to 966
 identifying role (latent class model) 1045
 influence of 1037–1038
 ME (multiplicative errors) model 101–102
 mean threshold parameters 825
 memory-based judgements 960–961
 Microsoft Excel program 149–150, 163, 231, 234, 415
 Million, A. 756
 MIMIC (Multiple Indicator Multiple Cause) model 929–930
 minimum treatment combinations 218
 minimum-regret calculus 1012
 minimum-regret theory 819
 mixed heuristic model 1058–1062
 mixed logit (model 3) 992–993
 mixed logit (model 4) 992–993
 mixed logit models *see* ML
 mixed pdf random utility model 949, 966
 ML (mixed logit) model 106–110, 848–849, 992–993
 alternative-specific constants 610
 asymmetric distribution 604
 basic commands 601–607
 choice-based weights 860
 conditional individual specific matrix
 mean random parameter estimates 648–647, 665–668
 standard deviation random parameter estimates 647–649, 665–668
 willingness to pay estimates 655–657
 conditional parameter estimates 614

- constrained distribution 622–626
 direct elasticities 670
 elasticities 853–854
 empirical results summary 665–666
 error components in 660–672, 982–984
 ;fen command 602, 604
 fixed/non-random parameter terms 602
 generalized *see* generalized mixed logit
 ;halton command 608–609
 individual-specific parameter estimates:
 conditional parameters 646–651
 interpreting with Nlogit 608–643
 and log-likelihood ratio 612
 and MNL models 611–612
 model 2, mixed logit with unconstrained
 distributions 611–621
 model 3, restricting sign and range of a random
 parameter 621–626
 model 3 in case study II 992–993, 998–1008,
 1002–1005
 model 4, heterogeneity in mean of random
 parameters 626–629
 model 5, heterogeneity in mean of selective
 random parameters 629–633
 model 6, heteroskedasticity/heterogeneity in
 variances 633–636
 model 7, allowing for correlated random
 parameters 636–643
 model results summary 690–691, 698–699
 models ML1–5 665–672
 no choice-based weights 859
 panel specification 982–984
 parameter estimates 614–617
 preference heterogeneity 855
 random parameter conditional confidence limits
 651–652
 random parameter estimates 608–609, 614–617
 random seed generator 606–607
 results summary 862–863
 ;rpl command 602
 SHS (shuffled Halton sequences) 147–148, 614–615
 shuffled uniform vectors 614–615
 unconditional parameter estimates 614, 644–645
 WTP (willingness to pay) 652
 ML (mixed logit) models 982–983
 MLE (maximum likelihood estimation) 13–14, 86,
 117–126, 445
 and fixed effects 768–769
 MLHS (Modified Latin Hypercube Sampling) 136,
 148–150, 606
 MMNL (mixed multinomial logit) model 11,
 13–15, 95–96, 99, 106–110, 114–115, 129,
 133, 166, 183–184, 266, 309, 317–319, 382,
 849–851
 in EEUT framework 919
 with non-linear utility functions 899–905
 standard deviation around WTP estimate 922
 see also panel MMNL models
 MNL (multinomial logit) model 10, 13, 14–15,
 95–96, 97–102, 108–109, 110–115, 116,
 183–184, 203, 272, 275–276, 283–284, 287,
 305, 308, 309–313, 316, 317–318, 321–322,
 376, 992–993
 bad data 456–457
 base comparison models 449–453
 choice model comparison 453–455
 choice model interactions 461–463
 choice probabilities 447–449
 discrete choice models properties 446–448
 indirect utility functions 457–461
 interpreting output 444–461
 LL (log-likelihood) function 120–126, 177–178,
 446–453, 454–455
 MLE (maximum likelihood estimation) 13–14,
 86, 117–126, 445
 MNL command in Nlogit 437–444
 model 1 in case study II 7140 945, 1002–1005
 model convergence iterations 445–446
 model fit determination 455–456
 and NL (nested logit) models 844–845
 options/features 664
 overall model significance 446–453
 sample size determination 445
 ;show command 496–499
 starting values 610
 weighting criteria 445
 see also Nlogit
 model applications, using common data set up
 935–936
 model averaging process 317–318
 model calibration 555–559
 model convergence 182
 model results summary 862–863, 1002–1005
 modeling utility 81–83
 modified Federov algorithm 252–253, 255–256
 Moffitt, P. 807
 Money Pump 366
 Mongin, P. 905
 Monte Carlo evaluation methods 127–128
 Monte Carlo simulation 93, 97, 258, 289, 352, 771
 see also PMC; QMC
 Morey, E.R. 99, 672–673
 Morgenstern, O. 905
 Morikawa, T. 10, 838, 930
 Morokoff, W.J. 140
 MRS (marginal rate of substitution) 378, 543–547,
 1008
 see also WTP

- MT (Mixed Transition) 964–965
 multi-attribute environment 18
 multinomial choice utility functions 932
 multinomial logit *see* MNL
 multinomial probit model 10, 167
 multiple attribute lists 874
 multiple heuristics 1058–1062
 multiple price lists 874
 multivariate distribution 127, 158, 163–166
 multivariate draws 851
 multivariate Extreme value distribution 93–98
 multivariate normal distribution 87–93
 multivariate parameter distribution 134
 multivariate probit models 166–167, *see also* probit
 Mundlak approach 771–772, 773, 787, 813
 Murphy, J. 869–870, 876
 mutually exclusive alternatives *see* alternatives
 MWTP (marginal willingness to pay)
 CV (contingent value) data 873–874
 CV (contingent value) evidence 874–877
 and CV (contingent value) studies 875
 benchmarks of interest 880
 CE (choice experiments) data 873–874, 891
 CE (choice experiments) evidence 877–879
 and CE (choice experiments) studies 881–882
 and cross-section studies 886
 data spectrum 871–874
 dichotomous choice 874
 experimental focus 872–873
 and hypothetical bias 868–871, 877–878
 and individuals' real market activity 882
 key assumptions/approaches 871–874
 key influences on 869–870
 non-experimental focus 872
 numerator/denominator effects 884–886
 pivot-based choice experiments 887
 and real markets 872
 role of numerator/denominator 870–871, 891
 RP (revealed preference) data 873, 891
 SC (stated choice) data 873–874
 and time savings 893–894
 travel time savings value 979–981
 VTTS value 979–981
- Nachtsheim, C.J. 252–253
 naive pooling 373, 377, 505
 narrow attribute range 827
 Nelder–Mead algorithm 318
 nested logit “trick” 843–848, 853–858
 Netzer, O. 955, 956–957
 NGene program 14, 190, 191, 202, 203, 223, 242,
 254, 255–256, 258, 264, 267
 NGene syntax 276–285
 in all model types 291
 best–worst designs 290–301
 Design 1: standard choice set up 276–285
 Design 2: pivot design set up 279–281
 Design 3: *D*-efficient choice design 281–285
 Niederreiter, H. 137, 155
 NL (nested logit) model 9–10, 13, 14–15, 95–96,
 102–105, 116, 178, 317, 318–319
 IV (inclusive value) parameters
 equality assumption 845–846
 estimates 573–575
 insignificant 574
 normalizing and constraining 565–566
 start value 567
 IV (inclusive value) start values, specifying
 567
 IV (inclusive value) variable calculation 577
 choice-based weights 858
 command syntax 561–562, 564
 and correlation 104–105
 covariance nested logic 593–597
 CovHet (covariance heterogeneity) model
 593–597
 degenerate alternatives/branches 583–587
 and scale parameters 584
 elasticities 590–592
 estimation 567–577
 generalized mixed logit 14–15, 110–114
 generalized nested logit 597–600
 and IIA/IID assumptions 560–561
 levels 564, 575–577, 582–583, 587–590
 log-likelihood (LL) 321–322
 nested logit “trick” 843–848, 853–858
 nested models tests 320, 321–327
 Nlogit commands 561–567
 no choice-based weights 858
 output interpretation 567–577
 partial effects 590–592
 preference heterogeneity 855
 probabilities calculation/estimation 575–577
 RU2 nested logit specification 567
 tree structures
 artificial 845–846
 degenerate branches 583–587
 in Nlogit 561–562, 564
 utility functions 608–643
 WESML (weighted estimation maximum
 likelihood) method 854
see also Nlogit program
 Nlogit program 14, 112, 191, 320, 324, 336, 337,
 347, 372, 378, 387–399
 IV variable calculation 577
 ML (mixed logit) model basic commands
 601–607
 and ML models 601

- ;show command 496–499
- aggregation method 505
- basic data set up 401–405
- binary choice application 522–524
- calibration 410
- choice data entered on single line 424–426
- choice data modeling 456–457
- choice probability 465–466
- combining data sources 408–410
- combining SP-RP data 409
- command format 393–394
- command methods 392–397
- commands 395–396, 437, 450–451, 461–463, 466, 492–494, 501–502, 515, 554–555, 645, 724–741, 830–835, 858–860
 - NL (nested logit) model 561–567, 600
- concurrent simulations 522
- conditional choice 411–414
- contingency table 501–502
- converting single line data commands 431–432
- correlation command 637, 639
- correlation matrix 493, 639
 - and covariance matrix 430
- CSV (comma delimited file) 510
- data cleaning 427–428
- data entered in single line 425
- data entering 414–415
- data entering in data editor 421–422
- data of interest subset 493
- data melding 405
- data stacking 405
- data understanding 494–502
- data weighting 527–543
- default missing value 420
- delay choice variable adding 413
- descriptive statistics 493
- ;descriptives command 499–501
- diagnostic messages 432–433
- Dstats descriptive output 494–496
- elasticities 503–504, 507–511, 512–513, 524–527
- elasticities output 492
- endogenous weighting 527–543
- error messages 432–433
- exogenous variable weighting 410–411
- exogenous weighting 527
- exogenous weights entered 411
- export command 493, 507
- fen parameter characters 604
- FIML (full information maximum likelihood)
 - estimators 570–571
- functions performed by 391
- general choice data 402
- IACE 1091–1115
- importing data from file 415–420
 - importing small data set from text editor 418–420
- indirect utility functions 457–461
- initial MNL model 493
- installation 388
- intelligent draw methods 606
- Johnson Sb distributed parameter 603
- kernel densities 621
- labeled choice data set 437, 466–471
- LCM (latent class models) 714–741
- leaving session 391
- LHS choice variable 426
- limitations in 398
- LIML (limited information maximum likelihood) estimators 570–571
- Log-likelihood (LL) functions 571–573
- lognormal distributed parameter 603
- marginal effects output 492
- Maximize command 554–555
- mean centring variables 495
- missing data 412, 495
- MNL command 437–444
- MNL output 570–571
- model calibration 555–559
- model parameters 502–518
- model results summary 550
- multiple data sets entering 405
- naive pooling 373, 377, 505
- NL ML estimation 570–571
- NL (nested logit) *see* NL (nested logit)
- NLWLR 1062–1066
- no choice alternative 406–408, 411–414
- no choice variable adding 413
- observation removal 547
- overview 387–388
- parameter estimates 646–647
- parameter names 440–444
- parameter names selection 494
- partial output 492
- partial/marginal effects 14, 346–347, 374–378, 513–515
 - binary choice 515–518
- PARTIALS command 515
- prediction success 492
- probabilities calculation 576–577
- program crashes 433
- project file 390, 414
- Project File Box 396–397
- question mark (?) in commands 492–493
- RAM heuristics 1062–1066
- random parameter covariances 637
- random parameter draws 604–606
- random parameters 603, 604–606
- Rayleigh variable 621
- reading the data 388, 493

- Nlogit program (cont.)
 reading data 390
 RHS choice variable 426
 RP data 402–403, 405–411, 561
 RRM/RUM models application 547–553
 RRM/RUM models results 550
 saving data 493
 saving/reloading data set 422–424
 scenario analysis 494
 ;scenario command 519
 simulation analysis 494, 518–527
 ;simulation command 518–527
 simulation output 521–522
 socio-demographic characteristics entering 406
 software 398–399
 SP data 402–403, 405, 408–410, 561
 SP-RP data combination 409, 561
 SPRP dummy variable 408
 starting program 388
 starting values 503–504, 570–571
 stated choice experiments, attribute levels for 549
 text editor 392–393, 418–420
 transforming variables 493
 useful hints/tips 397–398
 using 391
 utility function (in MNL) 439, 577–583
 utility specification (in MNL) 439
 variables descriptive statistics 428–430
 varying alternatives within choice sets 403, 404
 writing data file to export 424
 in WTP 974–977
see also MNL (multinomial logit); NL (nested logic)
- Nlogit 5 program 14, 36, 125, 186–187, 190, 642, 645–646
- Nlogit syntax 78–79, 261, 475, 567, 858–860
 choice model estimation 262
 with model output for GMX 865–868
 for RRM model 548–549, 553
 unlabeled discrete choice data 483–491
- NLRPL (non-linear random parameter logit) 899
 CPT (Cumulative Prospect Theory) 15, 908
 CRRA (constant relative risk aversion)
 assumption 909
 EUT (Expected Utility Theory) 905–912
 MMNL (mixed multinomial logit) model with
 non-linear utility functions 899–905
 prospect theory 905–912
 SEUT (Subjective Expected Utility Theory) 907
 travel time variability/value of expected travel
 time savings case study 912–922
 uncertainty and risk 906–907
- NLRPLogit commands for MMNL in EEUT
 framework 921–927
- NLWLR (non-linear worst level referencing)
 1059–1066
 no choice alternatives 53–54, 67, 318–319, 406–408,
 411–414, 869, 894
- Noland, R.B. 906
- non-nested models tests 321–323, 327–330
- non-alignable choice set 957–958
- non-considered attributes 1057
- non-constant parameter estimates 474–475
- non-fixed threshold parameters 826
- non-linear coding schemes 60–71
- non-linear effects 242, 246
- non-linear estimation 15
- non-linear function, arbitrary 900, 992
- non-linear functional form 905
- non-linear logit models 314
- non-linear parameter utility specifications 71–75
- non-linear probability weighting 908, 911
 travel time 914–916
- non-linear processing, and attribute processing
 heuristics 968, 986–987
- non-linear random parameter logit *see* NLRPL
- non-linear random parameters 15
- non-linear utility function 49, 80, 991
- non-linear weighting function 74
- non-linearity, in attribute-specific value
 specification 913–914
- non-market impacts of public policies 966–968
- non-orthogonal designs 287–288, 302,
 307–308, 309
- non-orthogonality 208–209
- non-parametric probability representations 126
- non-parametric tests 1010
- non-random parameter variables 793
- non-random parameters 618–619
- non-reference alternatives 959, 960
- non-trading influences, models 1–4 1029–1035
- non-zero Bayesian priors 318–319
- non-zero local priors 305, 306–308, 312–313, 314,
 316, 317, 318
- non-zero priors 292, 304–305
- non-linear specification 809
- non-linear utility functions 743, 972
 and MMNL model 899–905
- non-selected observations 783
- Norwood, F.B. 303
- NR (Newton–Raphson) algorithm 183–185
- null alternative *see* no choice alternative
- numerator estimates 618
- objective probability 74
- observable attributes and individual behavior
 977–978
- observation removal 547

- observation-specific data 644–645
 observationally different respondents, with
 different unobserved influences 362–363
 observationally equivalent respondents, with
 different unobserved influences 360–362
 observed attributes 360
 observed indicators 932
 odds ratios 42–43, 755–756, 759
 Ohler, T. 890
 OLS (ordinary least squares) estimator 335
 OLS (ordinary least squares) regression 7–8, 86, 842
 Olshavsky, R.W. 945–946, 964–965
 OPT (Original Prospect Theory) *see* prospect theory
 opt-out alternative *see* no choice alternatives
 optimal choice probability, specific designs 314
 optimal designs 223, 304–305, 306–307, 316
 ordered choice model
 attribute inclusion/exclusion 818–819, 820
 case study 817–830
 empirical analysis 820–830
 censoring mechanism 805
 design dimensions 819–820
 generalized model 807–817
 Generalized Ordered logit model 808–809, 823
 Generalized Ordered probit model 808–809, 811
 heterogeneity in 812–817
 latent regression model 805
 marginal effects 826–828
 Nlogit commands 830–835
 normalizations and model parameters 806–807
 observed heterogeneity modeling 810–812
 panel data common effects model 810
 parameter estimation 807
 random thresholds in 812–817
 and threshold random heterogeneity 804
 traditional model 804, 805–807
 underlying random utility model 805
 unobserved heterogeneity modeling 810–812
 ordered logit 13, 14–15
 ordered logit models 824
 marginal effects 826
 ordering anomalies 959
 ordinal measurement 18, 19
 ordinal utility 45–46
 orthogonal arrays 304–305
 orthogonal codes 202, 203, 204, 228, 229, 232–233,
 244, 310
 orthogonal column 222, 228–247
 orthogonal contrast codes 310, 311
 orthogonal designs 208–209, 222, 223–227, 239–240,
 241, 254, 264, 265, 266–270, 273, 287–288,
 302, 303, 304–305, 306, 310, 312–313
 end-point 274
 sequentially constructed 306, 310
 orthogonal main effects only designs 219–220
 orthogonal polynomial coding 305, 306–307
 correlation comparisons 70
 example data 73
 results 71
 schemes 60–71
 orthogonality 208–209, 302, 303, 307–308,
 314, 430
 orthonormal coding 287, 312
 orthonormal coding structure 310
 Ortúzar, J. de D. 82–83, 103, 104, 941, 950, 953
 outcome heuristics 937–938
 output
 kernel density estimator 619
 and random parameter estimates 614–617
 over-sampling 12–13
 Pakes, A. 743
 panel data analysis 756–766, 767, 791–792
 panel data application 708
 panel data common effects model 810
 panel data sample sizes 756
 panel data treatment 831
 panel discrete choice models 83
 panel error component models 316, 317–318
 panel MMNL models 108–109, 131, 266–267, 271,
 272, 275–276, 317, 318–319, 856–857
 see also MMNL models
 panel specification models 982–984
 par output 647
 parameter distribution, centipede approach
 651–652, 657
 parameter estimate combinations, and LL functions
 123–126
 parameter estimates 49–51, 180, 239–240, 248, 265,
 266–267, 305, 306–307, 309, 312–313,
 317–318
 individual-specific 646–651
 non-constant 474–475
 parameter heterogeneity 772–775
 parameter lognormal distribution 622
 parameter names 440–444, 494
 parameter transfer 977–979
 parameterization of scale 102–103
 parameters specification
 MNL linear in 125
 MNL non-linear in 125
 parametric probability distributions 126
 parametric tests 1010
 Pareto, V. 45–46
 Park, Y.-H. 938
 part-worth utility 199, 210
 partial/marginal effects 14, 346–347, 374–378,
 513–518, 590–592, 754–756

- partworths 278
 pass, in IACE framework 1075–1078
 pass model results 1083–1084
 Payne, J.W. 473, 939–942, 943, 944–946, 950, 952,
 953–954, 964–965
 PDF (probability density function) 38–39,
 133–134
 Pendyala, R. 963
 perceived attribute thresholds 988
 perpetual conditioning 913–914
 person-specific effects 672
 Peters, R.P. 796
 Pihlens, D. 259
 pivot designs 255, 256–258, 279–281,
 886–893, 969
 pivot-based model key findings 888–890
 results summary 889
 pivoted attributes 786, 892
 “plausible choice” test 1010–1013, 1015–1023,
 1024, 1025–1029, 1057, 1058
 PMC (Pseudo Monte Carlo)
 draws 136
 evaluation methods 127–128
 generated sequence 157
 QMC convergence rates 155–156
 PMC (Pseudo-Random Monte Carlo), simulation
 136–138, 254
 Poe, G. 876
 point elasticities 14
 Polak, J. 906
 population averaged model 768
 Portney, P.R. 874
 positive covariances 639–640
 Prades, J.P. 959
 Prato 930, 933
 Pratt, J. 807
 predefined attributes 282
 preference changes, behavioral explanations 1010
 preference evaluation, interactive sequential
 process of 1077
 preference heterogeneity 11, 99, 120, 665, 669–670,
 672, 723
 preference inference 882
 preference model parameters 890–891
 preference probability 803
 preference revelation 938
 preference space 677
 preference structures 1073
 preference-revelation 819, 882
 preferences
 budget constraint 22–25
 constraints on 13
 individual 13, 17–27
 individual’s demand function 25
 knowledge of 27–29
 in multi-attribute environment 18
 shape of the preferences of individuals 20
 sources of 18
 Prelec, D. 909
 price-quality heuristic 198–199
 primitive polynomials 151
 principle of independence from irrelevant
 alternatives 7
 Prioni, P. 265
 prior parameter estimates 309
 prior parameters, error effects on 275–276
 priors in experimental design 473
 probabilistic decision process model 1059
 probabilities, and risk/uncertainty 907
 probability contrasts 1090
 probability value 453
 probit choice probabilities 91–93, 133, 166–167
 probit models 39–42, 44, 78, 80, 81, 126, 745
 add-on insurance take-up 758
 based on multivariate normal distribution 87–93
 bivariate *see* bivariate probit models
 estimated partial effects 764
 estimated probit 92, 758, 760
 fit measures 760
 estimated random effects 772
 estimated random parameters 774, 788
 Generalized Ordered probit model 808–809
 random effects with Mundlak 773, 787
 and random error terms 158
 results 41
 probit simulators 167–176
 probit versus logit 98
 problem definition refinement 194–195
 process data 963–966
 monitoring information acquisition 963–966
 motivation for collection 963
 process tracing metrics 964
 process heterogeneity 938, 981, 1058
 process heuristics 15, 715–722, 937–938, 1059
 process tracing metrics 964
 processing strategies, dimensional versus holistic
 1035–1051
 product train 836
 profiles 192
 Project File outputs 577–578
 PROLO (PRObit-LOGit) program 8
 prospect theory 381, 819, 905–912
 pseudo-cut-off 948
 Puckett, S.M. 941, 964–965, 1028, 1073
 Pudney, S. 810, 811
 Pulugurta, V. 804, 810
 PWSE (probability weighted sample enumeration)
 373, 374

- QMC (Quasi Monte Carlo), Halton sequences 138–145
- QMC (Quasi Monte Carlo)
 antithetic sequences 153–155
 draws 136
 evaluation methods 127–128
 generated sequence 157
 MLHS (modified Latin Hypercube Sampling) 148–150
 PMC convergence rates 155–156
 random Halton sequences 145–147
 shuffled Halton sequences 147–148
 simulation 137–138
 Sobol sequences 150–153, 175
- QUAIL software 8
- Quan, W. 254, 267
- Quandt, R.E. 7
- Quiggin, J. 364, 365–366, 908, 1072
- RAM (Relative Advantage Model) 956–957
- random assignment 265
- random draws 604–606, 831
- random effects 82, 768, 771–772
- Random Halton sequences 145–147
- random parameter constraints 622–626
- random parameter estimates 608–609, 614–617, 643–646
 starting values 645–646
- random parameter logit 11
- random parameter mixed logit model 14–15, 106–110, 849
see also ML (mixed logit) model
- random parameters 160–163, 278
 conditional confidence limits 651–652
 constrained distribution 622, 626
 correlated 636–643
 covariances 637, 639–640
 heterogeneity in mean of 626–629
 heterogeneity in mean of selective 629–633
 marginal utility estimates 642
 options/features 664
 sign and range 621–626
 triangular distribution 665
- random regret 14, 363–370, 743
- random regret minimization *see* RRM
- random seed generator 606–607
- Random Utility Maximization *see* RUM
- random utility models 86–98, 949
- randomized Halton draws process 146
- randomized treatment columns 244
- randomizing treatment combinations 245
- rank dependency 911
- Rasch, G. 769–770
- Rasouli, S. 364–365
- ratio scale 19–21
- rationality-adaptive behavioral models 940
- Rayleigh variable 621
- RDUT (Rank-Dependent Utility Theory) 15, 905, 908
- real market reference alternatives 892–893
- realism effect 878–879
- recursive bivariate probit model *see* bivariate probit model
- red bus blue bus 7
- reference alternatives 256, 882–883, 894, 948, 995–996, 1028, 1029
 bias towards 1026, 1029
 numerator/denominator ratios 890
 respondent and design influences on choice 1030
 as value learning 1052–1054
- reference dependence, in PT model 911
- reference dependence effect 829–830, 848, 851, 855, 908
- reference point revision 960–961, 967–968, 1052–1053
- referencing 870, 880, 894
 around experienced alternative 888
 and choice response 1051
- referencing designs *see* pivot designs
- referendum voting models 789–791
- regression model framework 32
- regret avoidance 1029
- rejection, in plausible choice 1058
- relational heuristics 955–963
- relative attribute levels 1051–1052
- relative comparison strategy 940
- relevance
 in choice 942, 945
 full relevance group 1036
- repeated choice data 382
- research questions 194–195
- respondent attributes 1057
- response certainty, accounting for 989–993
- response dominance in full sample 1027
- response issues, and dominance 1025
- response stimuli 193
- Restle, F. 6–7
- revealed preference data *see* RP
- Revelt, D. 82–83, 851, 979–1002
- revised full model, for future application 1054–1055
- Riedl, R. 964–965
- Riphahn, R. 756
- risk and uncertainty 906–907
- risk-averse attitudes 920
- risk-taking attitudes 920
- Robb, A.L. 346, 1044
- Roberts, W. 912
- robust covariance matrix estimator 335

- robust estimation 335–336, 752
 Roeder, K. 709, 710
 Rose, J.M. 73, 178, 184, 190, 191, 206, 257, 258, 259, 264, 266, 267, 280, 287, 289, 290, 301, 310, 313–318, 319, 545, 547–548, 672–673, 696, 715, 736, 786, 819–820, 838, 869–870, 874, 884–886, 888, 916, 940, 941, 942, 979–1002, 1014, 1018, 1073
 round, in IACE framework 1075–1076
 row based algorithm 251–252
 RP (revealed preference) alternative-specific constants 853–854
 RP (revealed preference) choice 12, 381
 RP (revealed preference) constant term 847
 RP (revealed preference) costs 788
 RP (revealed preference) data 320, 472, 704–705, 843–848
 characteristics 837
 data enrichment 838–839
 market constraints 836
 personal constraints 836
 product sets 836
 and real market data 872
 technological relationships 836
 to CE ratio 881–882
 vector of attributes 841
 and WTP 868
 in WTP measures 464–465
 see also combining data sources
 RP (revealed preference) parameter estimates 847–848
 RP (revealed preference) in pivot designs 886–893
 RP (revealed preference) reform pricing 799
 RP (revealed preference) schemes 787–791
 RP–SP *see* SP–RP
 ;rpl command 602
 RRM (random regret minimization) 321, 366
 models results summary 550
 parameters 367–370
 RRexp 364–365, 366
 RRmax 364–365
 RRsum 364–365
 and RUM 367–370, 547–553
 see also random regret
 RSC (Relabeling, Swapping and Cycling) algorithms 251–253, 255–256
 RU2 nested logit specification 567
 rules of thumb 1010
 RUM (Random Utility Maximization) 7, 9, 10, 321, 363–370, 767, 905, 913–914, 989
 model results summary 550
 parameters 367–370
 and RRM 367–370, 547–553
 Russo, J.E. 1035
 Rutström, E. 879, 905, 911, 912
 S-efficient designs 264, 266–270, 272–273, 275–276, 315–316
 end-point 274
 S-errors 268, 269, 271–273, 274, 275–276
 S-estimates 284, 285
 salience 879
 same model parameter estimates 330
 sample average 373
 sample selection finding 784
 sample selection model 783
 sample sizes 264–276, 315–316
 Sándor, Z. 136, 190, 248, 276, 308–309
 SAS program 254
 SAT (satisficing) decision strategy 939–941, 944, 945
 satisfaction
 all other influences constant *see ceteris paribus*
 assumptions 21
 indifference curves 20
 ratio scale 19–21
 ratio scale response 19
 satisfaction level 19–21
 satisfaction space 19
 SC (stated choice) 12, 190, 247, 248, 258, 301–303
 uncalibrated model 670
 SC (stated choice) designs 264–276, 303, 308, 314, 316, 317–319, 468, 714, 828–829
 attribute range 970
 attribute range profile 916
 design attributes 1080
 trip attributes 915, 969
 SC (stated choice) experiments 335–336, 467, 549
 complexity 818
 interrogation of responses 1009–1058
 SC (stated choice) model, revised future model 1054–1057
 scale, certainty scale 895, 896
 scale differences 865
 scale factor, and data enrichment 841–842
 scale heterogeneity 11, 99, 110, 120, 672–676, 702–703, 704, 865, 991, 992–993, 1008
 between pooled data sets 704–705
 and GMXL model 860–861
 scale parameter behavior 842, 855
 scale parameter normalization 952, 992
 scale parameterization 102–103
 scaled multinomial logit 14–15
 scaling
 logit/probit coefficients 757–763
 of preference structure 992
 of standard utility expression 1008

- Scarpa, R. 112–114, 288–289, 313–318, 672–673, 677, 690, 696, 718, 952–953, 1025
 ;scenario command 519
 Schade, J. 798
 Schmeidler, D. 886
 Schroeder, T. 868–869, 872–873, 877–878
 SDCs (socio-demographic characteristics) 440, 461, 518
 SDT (slowed down time) 381, 1010–1013
 segmentation instrument 31
 selected observations 783
 selective processing 939
 self-stated processing response 981–987
 SELNEC transport model 9
 SEM (structural equation modeling) 929–930
 semi-compensatory behavior 367
 semi-parametric probability representations 126
 Senna, L.A.D.S. 906, 920
 sequential estimation 929–930
 SEUT (Subjective Expected Utility Theory) 907
 shape of the preferences of individuals 20
 Shields, M. 810, 811
 Shiroishi, F. 838
 ;show command 496–499
 SHS (shuffled Halton sequences) *see* Halton
 shuffled uniform vectors 606
 sigmoidal curve 44
 significance value 453
 significant parameter estimates 615
 Simon, H. 937
 Simonson, I. 937, 938, 956–957, 958, 959
 simulated data 76–77
 simulated log-likelihood estimation
 cross-sectional model 130
 panel model 132
 simulated log-likelihood function 129–131, 134
 simulated maximum likelihood 126–133, 675
 ;simulation command 518–527
 simultaneous equations 777–782
 Singer, B. 707, 719
 single attribute utility 199–200
 single crossing characteristic 807
 Slovic, P. 907
 Small, K.A. 1 868–869, 877–878, 879, 880, 881–882, 884–886, 887, 891, 892, 893, 896, 907, 913
 Smith, V.K. 1072
 SMNL (scaled multinomial logit) model 111, 861
 Model 1 (MNL multinomial model) 697, 698, 701–702
 Model 2 (MXL mixed logit model) 697, 698, 701–702
 Model 3 (GMXL generalized random parameter/mixed logit model) 697, 698, 701–702
 Model 4 (SMNL scale heterogeneity model) 697, 698, 701–702, 704–705
 in utility space 697–704
 smoothed AR (accept–reject) simulator 169–170
 smoothing parameter 620–621
 Sobol, I.M. 150
 Sobol draws 152–153
 Sobol sequences 150–153, 175, 254
 socio-demographic variables 478–483
 socio-economic characteristics 4
 Soman, D. 957–958
 Sonnier, G. 112–114, 674–675, 677
 sources of agreement 1086–1087, 1091
 SP (stated preference) choice 12
 SP (stated preference) contextual biases 594
 SP (stated preference) data 464–465, 472, 527, 704–705, 843–848
 data enrichment 838–839
 market constraints 838
 personal constraints 838
 product sets 838
 technological relationships 837
 vector of attributes 841
 and WTP 868
 see also combining data sources
 SP (stated preference) estimates 285
 SP (stated preference) parameter estimates 847–848
 SP (stated preference) *t*-ratios 285
 SP–RP, *see also* combining data sources
 SP–RP models 14–15, 409, 846–847, 848–849, 853–868
 Spady, R. 126, 745
 specific attribute processing heuristics 1009
 specific designs optimal choice probability 314
 specific parameter estimates 49–51, 90–91
 specification tests 321, 330–333
 SPRP dummy variable 408
 SPSS program 223–224, 228, 242, 243–247
 SQ (status quo) alternatives 1010–1013, 1025
 Srinivasan, V. 955, 956–957
 Stacey, E.C. 594
 standard deviation parameters 641–643, 669
 matrix 647
 standard errors 247, 314–315, 669–670
 bootstrapping 336–340
 cluster correction 770–772
 standard utility maximizers 971–973
 Starmer, C. 256, 819, 940
 Stat Transfer program 416
 state dependence 829–830, 848, 851, 855, 961, 967–968
 stated choice *see* SC
 stated preference data *see* SP
 stated preference experiments 14, 192–194, 202

- statistical efficiency 247
 statistical inference 14, 203, 320–359
 confidence intervals bootstrapping 336–340
 conventional estimation 334
 Delta method 14, 203, 346–351
 GMM (generalized method of moments) method 321–323
 hypothesis tests 320–333
 K & R (Krinsky and Robb) method 351–359
 LM (Lagrange multiplier) test 14, 203, 326–327
 nested models tests 321–327
 non-nested models tests 327–330
 robust estimation 335–336
 specification tests 330–333
 SPRP dummy variable 408
 standard errors bootstrapping 336–340
 variance estimation 333–340
 Wald Test 14, 203, 323–326
 Steimetz, S. 887–888
 Steine, G. 868–869, 877–878
 Stewart, M.B. 665–672, 941
 stimuli refinement 193, 195–201
 Stopher, Peter 8
 strategic misrepresentation 959, 967–968
 Street, D. 190, 309–312
 sub-design attributes 822
 subjective probability 74
 Sugden, R. 967
 Sundstrom, G.A. 945–946
 Suppes 907
 Svedsäter 877–878
 Svenson, O. 937, 941
 Swait, J. 100–101, 191, 402–403, 594, 672, 707, 804–805, 818, 838, 840–841, 874, 876–877, 927–928, 940, 941, 947, 949, 950, 952–953, 954, 961, 966, 990, 1058
 systematic regret 366–367

t-ratios 269–270
t-statistics 345
 takeup probability 766
 task complexity 938
 taste heterogeneity 11, 75, 672–676
 Taylor, L.O. 875, 876–877, 878–879
 TDFP (Travel Demand Forecasting Project) 9
 temporal dependence 967–968
 temporal heteroskedasticity 961
 temporal perspective 4
 Terry, M.E. 6–7
 Terza, J. 807, 810
 theoretical estimators 752
 Thiene, M. 112–114, 677, 724
 threshold attribute processing strategy 940
 threshold parameters 825
 and gender 830
 Thurstone, L.L. 6, 7, 941
 time pressure 938
 time–cost trade-off 158
 Timmermans, H. 364–365
 TOCM (traditional ordered choice model) 827, 829–830
 Toner, J.P. 304–305
 Train, K. 58, 82–83, 99, 109, 110, 112–114, 136, 156, 182, 248, 318, 360, 382, 560–561, 605, 622, 660, 661, 663, 672–673, 674–675, 677, 690, 704, 851, 901, 985, 992
 transitions 966
 transportation studies, background evidence 880–884
 travel time variability 906–907
 empirical analysis, MMNL model with
 non-linear utility functions 917–922
 empirical application 914–916
 non-linear probability weighted travel time 914–916
 and value of expected travel time savings case study 912–922
 travel times and probabilities of occurrence 918
 treatment combinations 192, 239–240, 241, 243–244, 246
 treatments 192
 tree logit 9
 tree structures (NL) 561–562, 564
 artificial tree structure 845–846
 triangular distribution
 constraint 622–626, 658, 694–697, 704, 985
 in random parameters 665
 trivariate normal probability 93
 Trivedi, P. 766
 TROMP program 8
 Truong, T.P. 30–31
 Tuffin, B. 147
 Tukey, J.W. 58
 Tversky, A. 364, 381, 874, 886, 887, 908, 909, 911, 912, 956–957, 958, 959, 1052–1053
 two-way interactions columns 232–233, 234–235
 two-way interactions enumeration 221
 2-mix model 951–952
 TWTP (total willingness to pay)
 and CV studies 875
 and alternative-specific constants 894
 and hypothetical bias 868–871, 877–878
 key influences on 869–870
 Type I Extreme value 7

 Ubbels, B. 798
 unbalanced designs 238

- uncertainty and risk 906–907
- unconditional distribution 360–363
- unconditional parameter estimates 614, 644–645
- unconditional random parameters 614
- under-sampling 12–13
- underlying influences 18
- underlying perceptions 928
- univariate distributions 127
- univariate draws 851
- unlabeled alternatives 13
- unlabeled choice data/experiments 14–15, 205–207
 - and ASCs 473–474, 475, 477–478, 480–481
 - beyond design attributes 478–483
 - and covariates 478–483
 - covariates in 478–483
 - descriptive statistics 476
 - discrete choice data 472–483
 - interaction terms 479, 482
 - introduction to 472–473
 - model results 475–478, 480–483
 - models 473–478, 483–491
 - and non-constant parameter estimates 474–475
 - socio-demographic variables 478–483
- unlabeled discrete choice data, Nlogit syntax and output 483–491
- unobserved effect, normalization of 88–90
- unobserved preference heterogeneity 848–849
- unobserved scale heterogeneity 992–993
- unobserved utility coefficients 361
- unobserved variability 28–29
- utility 7, 45–48
 - ASC (alternative-specific constants) 51–52, 53–54
 - cardinal utility 45–46
 - current/historical 961–962
 - estimation of weighted LPLA and NLWLR
 - decision rules 1062
 - as latent construct 83
 - linear utility function 49
 - marginal utility 49, 98, 199
 - meta-utility 961
 - non-linear utility function 49
 - observed components 45, 48–75, 81–83, 88–90, 91, 92
 - ordinal utility 45–46
 - part-worth utility 199, 210
 - single attribute utility 199–200
 - specific parameter estimates 49–51
 - standard utility maximizers 971–973
 - unobserved components 45, 81–86, 92
- see also* satisfaction
- utility balance 312–313
- utility components 278
- utility expressions 120
- utility functions 80, 90–91, 278, 439, 440
 - heuristics in 1059
- utility heteroskedastic interpretation *see* EC (error components) model
- utility level 19, 46
- utility maximization calculus 1012
- utility maximizing behavior 21
- utility modeling 45, 48–75, 81–83
- utility scale 46
- utility space 19
- utility specification 120, 439
- value learning
 - heuristic 960, 967–968, 1052–1054
 - model 1054–1057
 - role of 1053
- Van de Kaa, E.J. 908, 913
- Van Houtven, G. 1072
- Vandebroek, M. 318–319
- variable metric algorithms 186
- variable names 440–444
- variables 32–39
- variance estimation 333–340
- variance-covariance matrix 639–640, 641, 850
- variances of function 340–359
- variety seeking 25
- VC (variance-covariance) matrix 13–14, 46, 89–90, 91, 160–163, 181, 302, 303
- Verhoef, E. 798
- Vermeulen, F. 1072
- VETTS 917, 920–922
- Viney, R.E. Savage 277–278
- Von Neumann, J. 905
- VTTS (value of travel time savings)
 - APS influence 983
 - evidence on value 979–981
 - plausible choice implications 1024
 - summary 671, 981
 - weighted average 986–987, 1044
- Vuong, Q.H. 327
- Vuong statistic/test 328–330
- WADD (weighted additive) decision strategy 939–941, 943, 944–945, 965–966
- Wakker, P.P. 908, 912
- Wald distance 323–324
- Wald statistics/test/procedure 323–326, 331, 381, 460–461, 543, 573, 616, 753, 792
- Walker, J. 89–90, 928
- Wambach, A. 756
- Wang, P. 137, 145–147
- Wardman, M. 248, 304–305, 884–886, 887
- Watson, S.M. 305
- Wedel, M. 190, 248, 276, 308–309

- Weeks, M. 99, 112–114, 674–675, 677, 690, 704
 WESML (weighted estimation maximum likelihood) method 854
 White estimator 335
 Wickens, D.W. 310
 Williams, R. 10, 808–809, 810, 811–812, 840–841
 Willumsen, P. 82–83, 104
 Wilson, Alan 9–10
 Winiarski, M. 137
 Winkelman, R. 805, 807, 809, 810, 811–812
 Woodworth, G. 10, 301–303
 Wooldridge, J. 768
 WTA (willingness to accept) 384
 hypothetical bias 875–877
 WTP (willingness to pay) 14–15, 112–114, 207, 304–305, 313, 336, 340–359, 378–384, 543–547, 652–660, 694, 868–896
 in ML model 652
 asymmetric model indicators 384
 attributes parameter ratio 652
 base model indicators 383
 based on conditional estimates 652–658
 based on unconditional estimates 658–660
 cheap talk 876–877, 878–885
 computing confidence intervals 380–381
 derivative willingness to pay 1023–1025
 distribution 618, 671, 703–704
 estimates
 CE based 887–888
 and irrational respondents 1025
 mean 696–697
 in practical applications 922
 upper and lower 695–694
 utility function derivatives 904
 estimates evidence 1015–1016
 estimates summary 980
 from choice experiments 883–884
 GMX model in utility and WTP space 676–697
 hypothetical bias 875–877
 indicator variances 704
 in LC model 713, 721, 722
 and linear/non-linear models 973–974
 marginal *see* MWTP
 measures 463–465
 Nlogit program 974–977
 and SP/RP data 464–465
 symmetry versus asymmetry in 381–384
 total *see* TWTP
- XLogit program 8
- Yoon, S-O. 937, 938
 Yu, J. 318–319
- Zeelenberg, M. 364
 zero local priors 305, 310
 zero priors 268, 312
 Zhao, H. 808–809
 Zwerina, K. 248, 253, 265, 306–308, 467