Linear regression analysis with unkown breakpoint

Piecewise linear or segmented regression models have been described in several papers and a number of different approaches have been presented, see for example Muggeo VMR. Estimating regression models with unknown break-points. Statist Med 2003;22:3055-3071. An R-library named Segmented has also been developed by the author.
Here is an altarnative for calculating a regression model y = f(x) = {ax + b, if x <= k and cx + d, if x >= k} + e with the STATA routine for nonlinear regression:

```
nl (y = cond(x<={k}, {a}*x + {b}, {c}*x + {k}*({a}-{c}) + {b})), initial(a 1 b 1 c
1 k 1)
```