Does Moodle allow multiple login options at same time, e.g. Shibboleth and another?

According to this Shibboleth README file in Moodle 1.7 yes, you can use Shibboleth and another login option, though users will have to use one or the other, not both.

You can use Shibboleth AND another authentication method (it was tested with manual login). So, if there are a few users that don't have a Shibboleth login, you could create manual accounts for them and they could use the manual login. For other authentication methods you first have to configure them and then set Shibboleth as your authentication method. Users can log in only via one authentication method unless they have two accounts in Moodle.

Shibboleth dual login with custom login page
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Of course you can create a dual login page that better fits your needs. For this to work, you have to set up the two authentication methods (e.g. 'Manual' and 'Shibboleth') and specify an alternate login link to your own dual login page. On that page you basically need a link to the Shibboleth-protected page ('/auth/shibboleth/index.php') for the Shibboleth login and a form that sends 'username' and 'password' to moodle/login/index.php. Consult the Moodle documentation for further instructions and requirements.

I wonder if you can have three or four possible login methods?

This link may not describe working code. I couldn't tell. But I'm leaving it here in case it relates.

http://docs.moodle.org/en/Multi_Authentication

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