Spaghetti Plot Demo

Andy Grogan-Kaylor

16 Jul 2021

Get Data

This example uses data from https://stats.idre.ucla.edu/stata/examples/mlm-imm/introduction-to-multilevel-modeling-by-kreft-and-de-leeuwchapter-4-analyses/

```
. use https://stats.idre.ucla.edu/stat/examples/imm/imm23, clear

. label variable ses "Socioeconomic Status" // correct spelling of variable label
```

Basic Spaghetti Plot

```
. spagplot math ses, id(schid)

. graph export graph1.png, width(500) replace
file graph1.png saved as PNG format
```

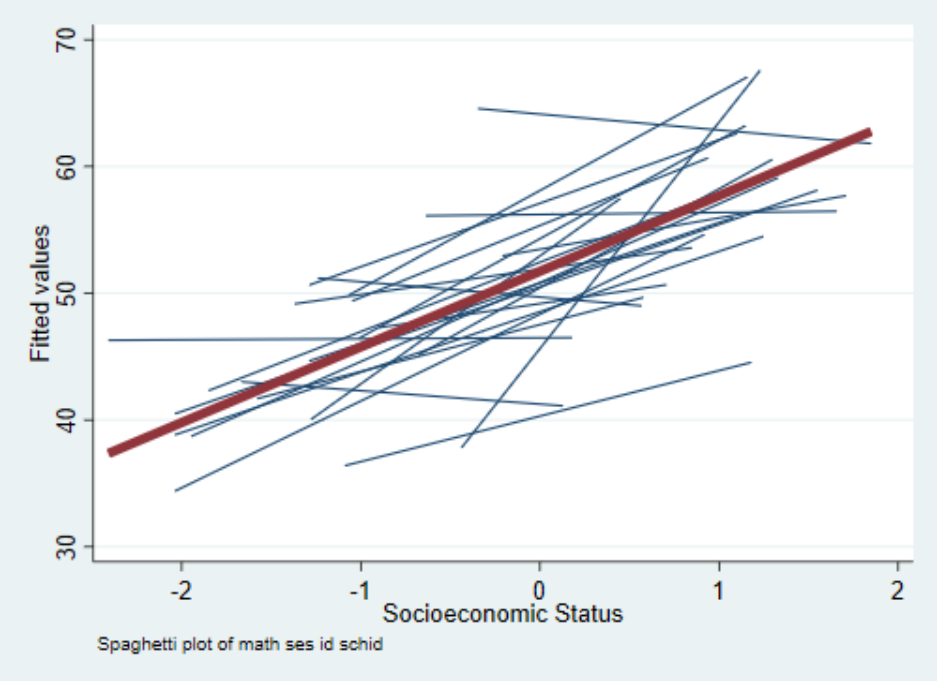

Figure 1: Basic Spaghetti Plot

Add Better Scheme

Schemes are very helpful in making better looking Stata graphs. A useful Stata scheme is `s1color`. Useful user written schemes are `lean2`, `plottig` (type `findit lean2` or `findit plottig` to install these), and my own Michigan Stata graph scheme.

```
. spagplot math ses, id(schid) ///
> scheme(michigan) ///
> title("Spaghetti Plot of Math Score By SES") ///
> note(" ") // blank "note" since title explains this graph

. graph export graph2.png, width(500) replace
file graph2.png saved as PNG format
```

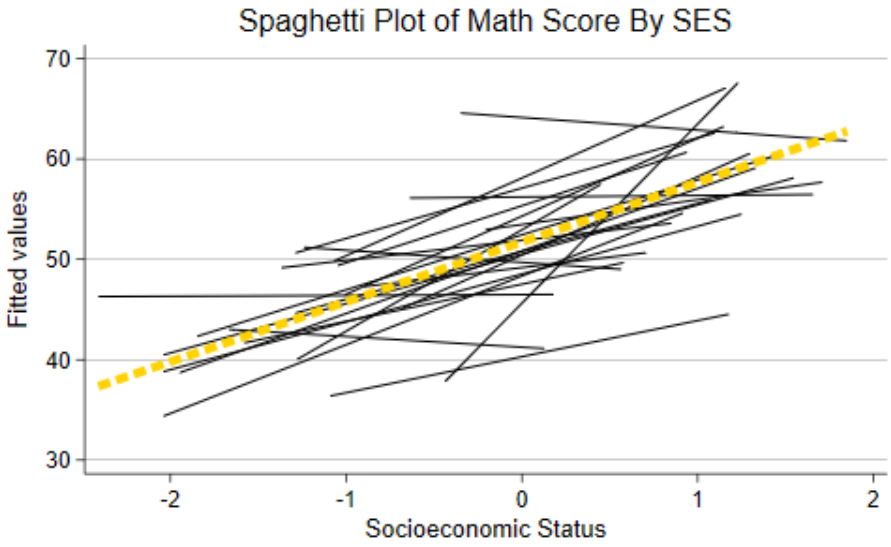

Figure 2: Spaghetti Plot With Better Options

Now Try `twoway` Syntax

```
. twoway lfit math ses, scheme(michigan) title("Math Score By SES")

. graph export graph3.png, width(500) replace
file graph3.png saved as PNG format
```

Separate Panels For Schools

This ONLY works well with a limited number of schools.

```
. twoway lfit math ses, scheme(michigan) by(schid, title("Math Score By SES"))

. graph export graph4.png, width(1000) replace
file graph4.png saved as PNG format
```

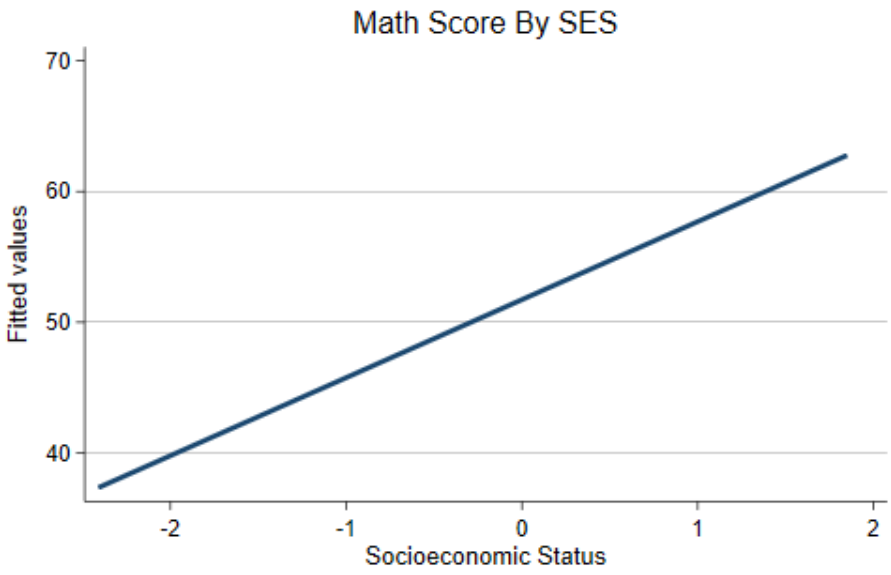

Figure 3: Initial `twoway` Graph

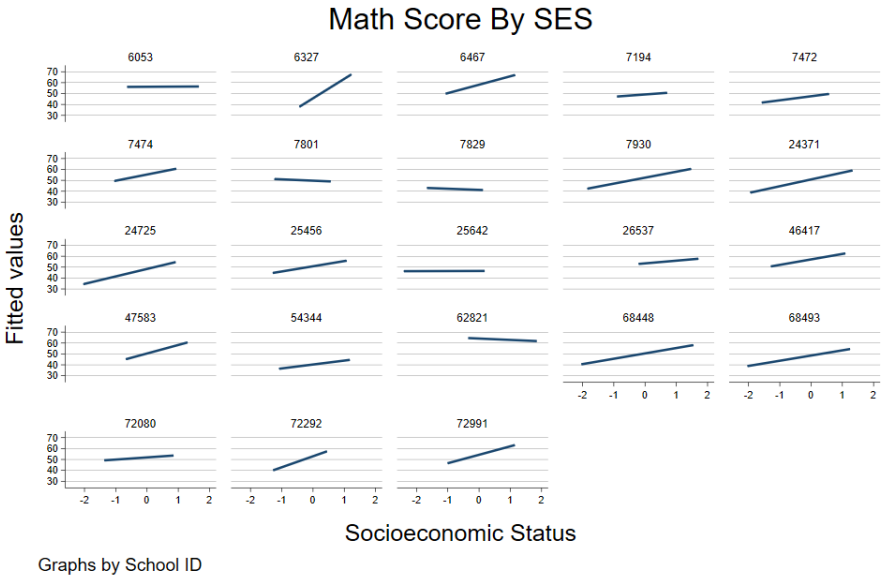

Figure 4: Separate Panels For Schools

Separate Panels For Schools With Scatterplots

```
. twoway (lfit math ses) ///
> (scatter math ses, mcolor(gs7%30)), /// color gs7 @ 30% transparency
> scheme(michigan) by(schid, title("Math Score By SES"))

. graph export graph5.png, width(1000) replace
file graph5.png saved as PNG format
```

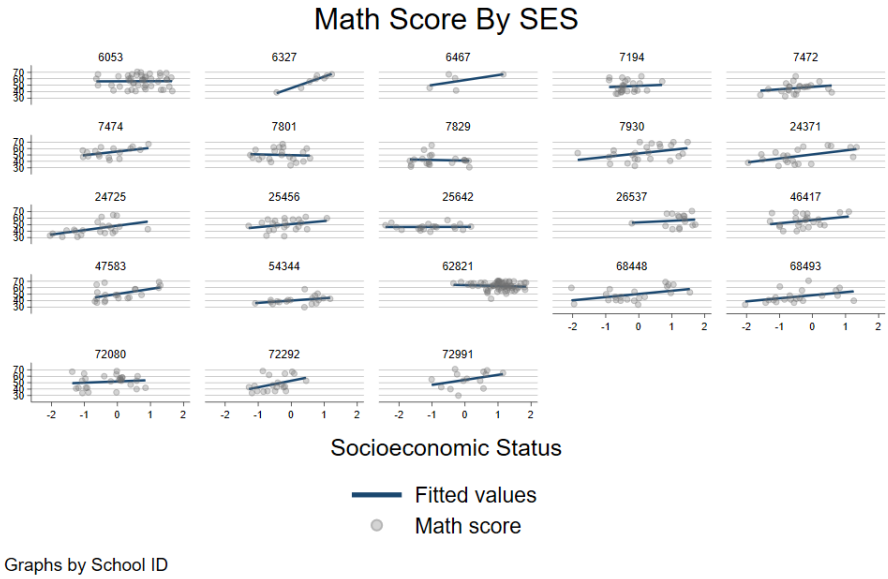

Figure 5: Separate Panels For Schools With Scatterplots

"Model Based" Spaghetti Plot

A sometimes unacknowledged point is that spaghetti plots–unless we take steps to correct this–reflect *unadjusted*, or *bivariate* associations.

We may sometimes wish to develop a spaghetti plot that reflects the *adjusted* estimates from our models.

To do this we first estimate a multilevel model.

```
. mixed math ses meanses || schid: // multilevel model; random intercept; no random effects
Performing EM optimization:
Performing gradient-based optimization:
Iteration 0:   log likelihood = -1871.9169
Iteration 1:   log likelihood = -1871.9169
Computing standard errors:
Mixed-effects ML regression                     Number of obs     =        519
Group variable: schid                           Number of groups  =         23
                                                Obs per group:
                                                              min =          5
                                                              avg =       22.6
                                                              max =         67
                                                Wald chi2(2)      =      69.58
Log likelihood = -1871.9169                     Prob > chi2       =     0.0000
------------------------------------------------------------------------------
        math | Coefficient  Std. err.      z    P>|z|     [95% conf. interval]
```

ses	3.88476	.6096853	6.37	0.000	2.689799	5.079722
meanses	3.281962	1.464135	2.24	0.025	.4123106	6.151614
_cons	51.48904	.7582764	67.90	0.000	50.00284	52.97523

Random-effects parameters	Estimate	Std. err.	[95% conf.	interval]
schid: Identity				
var(_cons)	8.931927	3.813085	3.868681	20.62184
var(Residual)	75.21885	4.778177	66.41333	85.19187

LR test vs. linear model: chibar2(01) = 25.58 Prob >= chibar2 = 0.0000

NB that this is a model with only a random intercept, u_0 and no random slopes e.g. u_1, etc. . . .

"Simple" Predicted Values

```
. predict yhat
(option xb assumed)

. spagplot yhat ses, id(schid) scheme(michigan)

. graph export graph6A.png, width(500) replace
file graph6A.png saved as PNG format
```

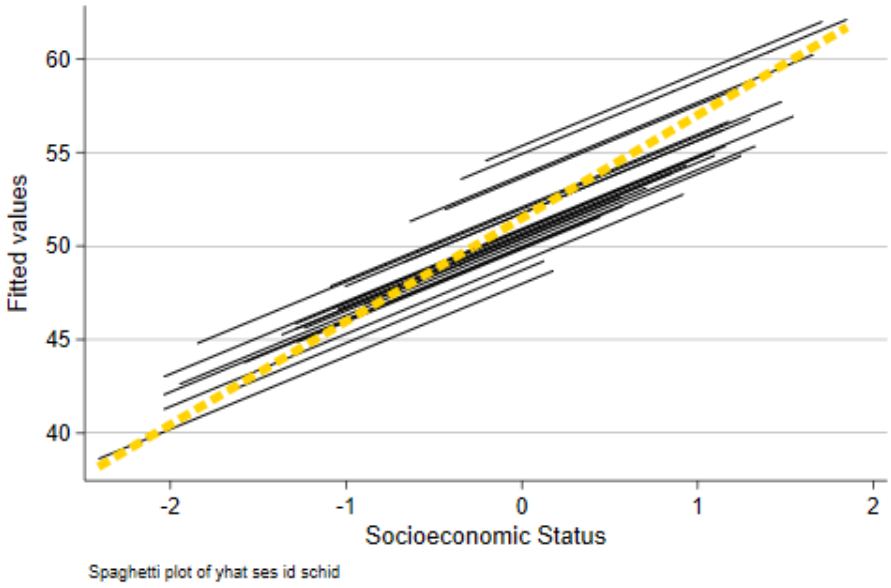

Figure 6: Spaghetti Plot With Predicted Values

"Model Based" Predicted Values

The spaghetti plots so far give an indication of different slopes per school. Below we outline a procedure for (a) developing a spaghetti plot of adjusted estimates; and (b) ensuring that the plot reflects the *exact* structure of the model e.g. random intercept only, or random intercept + random slope(s).

To carry out this procedure we employ the `_b` notation in Stata. For example, `_b[_cons]` indicates the intercept of the model while `_b[ses]` indicates the slope attached to *ses*.

We need to carry out a few preliminary calculations.

1. Estimate (`predict`) the random effect(s).
2. Estimate the mean values (`summarize`) of variables that we are going to hold constant.
3. Generate predicted values ($\widehat{y}$) using the `_b` notation (`generate yhat = ...`).
4. Graph the spaghetti plot (`twoway connect`).

Estimate The Random Effects

```
. mixed math ses meanses || schid: // multilevel model; random intercept; no random effects
Performing EM optimization:
Performing gradient-based optimization:
Iteration 0:   log likelihood = -1871.9169
Iteration 1:   log likelihood = -1871.9169
Computing standard errors:
Mixed-effects ML regression                     Number of obs     =        519
Group variable: schid                           Number of groups  =         23
                                                Obs per group:
                                                              min =          5
                                                              avg =       22.6
                                                              max =         67
                                                Wald chi2(2)      =      69.58
Log likelihood = -1871.9169                     Prob > chi2       =     0.0000
```

math	Coefficient	Std. err.	z	P>|z|	[95% conf.	interval]
ses	3.88476	.6096853	6.37	0.000	2.689799	5.079722
meanses	3.281962	1.464135	2.24	0.025	.4123106	6.151614
_cons	51.48904	.7582764	67.90	0.000	50.00284	52.97523

Random-effects parameters	Estimate	Std. err.	[95% conf.	interval]
schid: Identity				
var(_cons)	8.931927	3.813085	3.868681	20.62184
var(Residual)	75.21885	4.778177	66.41333	85.19187

```
LR test vs. linear model: chibar2(01) = 25.58         Prob >= chibar2 = 0.0000

. predict u0, reffects
```

Estimate the Mean Values of Relevant Variables

```
. summarize meanses
```

Variable	Obs	Mean	Std. dev.	Min	Max
meanses	519	-.0012717	.6206429	-1.0685	1.17625

The mean of `meanses` is -0.00127.

Estimate Predicted Values

We are using β_0, the random intercept u_0, β_{ses} multiplied by the actual value of `ses`, and $\beta_{meanses}$ multiplied by the mean of `meanses`.

```
. generate yhat2 = _b[_cons] + u0 + _b[ses] * ses + _b[ses] * -.0012717
```

Graph The Spaghetti Plot

```
. twoway scatter yhat2 ses, scheme(michigan)

. graph export graph6B.png, width(500) replace
file graph6B.png saved as PNG format
```

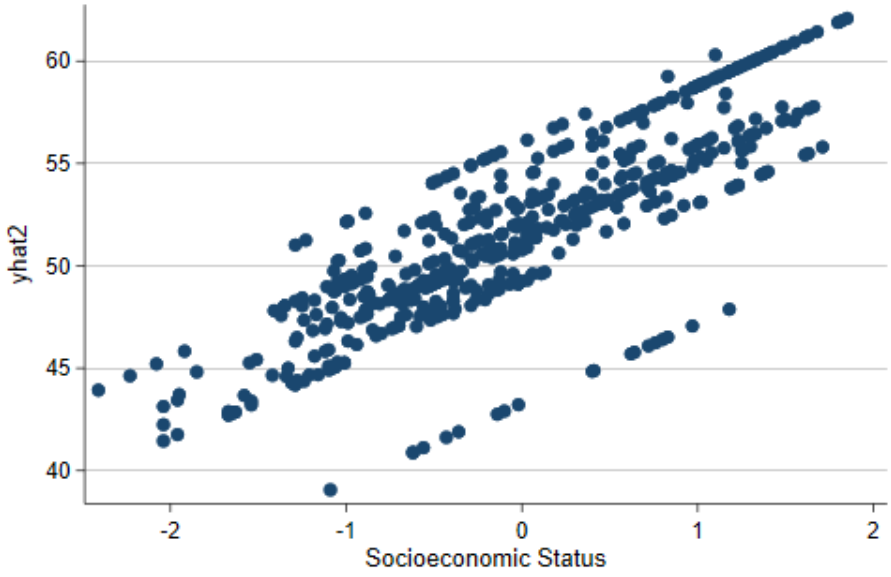

Figure 7: Initial "Model Based" Spaghetti Plot

We still have a small amount of work to do to make this look more "spaghetti plot like".

We are going to use `twoway connect` to create connected line plots. We employ option `c(L)` to ensure that only ascending values are connected: i.e. each Level 2 unit has their own regression line. For `c(L)` to work properly we are going to need to sort the data by *school* and *ses*. Lastly, we're going to change the `msymbol` so that we do not see dots, but only lines.

```
. sort schid ses // sort on Level 2 units and x values

. twoway connect yhat2 ses, ///
> lcolor("0 39 76") /// Michigan blue for connecting lines
> title("Model Based Spaghetti Plot") /// title
> xtitle("Socioeconomic Status") /// title for x axis
> ytitle("Model Predicted Values") /// title for y axis
> c(L) /// connect only ascending values
> msymbol(none) /// no marker symbol; only lines
> scheme(michigan) // michigan scheme

. graph export graph7.png, width(500) replace
file graph7.png saved as PNG format
```

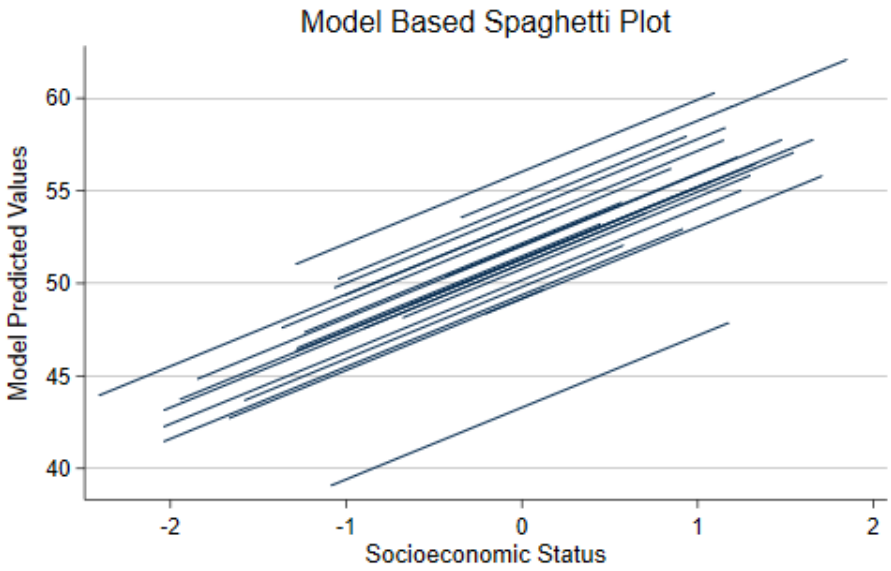

Figure 8: Finalized "Model Based" Spaghetti Plot