

b UNIVERSITÄT BERN

Faculty of Business, Economics and Social Sciences

Department of Social Sciences

University of Bern Social Sciences Working Paper No. 1

Plotting regression coefficients and other estimates in Stata

Ben Jann

Current version: January 31, 2014 First version: August 25, 2013

http://ideas.repec.org/p/bss/wpaper/1.html http://econpapers.repec.org/paper/bsswpaper/1.htm

Plotting regression coefficients and other estimates in Stata

Ben Jann Institute of Sociology University of Bern ben.jann@soz.unibe.ch

January 31, 2014

Abstract

Graphical presentation of regression results has become increasingly popular in the scientific literature, as graphs are much easier to read than tables in many cases. In Stata such plots can be produced by the marginsplot command ([R] marginsplot). However, while marginsplot is very versatile and flexible, it has two major limitations: it can only process results left behind by margins ([R] margins) and it can only handle one set of results at the time. In this article I introduce a new command called coefplot that overcomes these limitations. It plots results from any estimation command and combines results from several models into a single graph. The default behavior of coefplot is to plot markers for coefficients and horizontal spikes for confidence intervals. However, coefplot can also produce various other types of graphs. The capabilities of coefplot are illustrated in this article using a series of examples.

Keywords: coefplot, marginsplot, margins, regression plot, coefficients plot

Contents

1	Intr	roduct	ion	2
2	Syn	ıtax		3
	2.1	Model	options	4
	2.2	Plot o	ptions	5
	2.3	Subgr	aph options	6
	2.4	Globa	l options	6
3	Exa	mples		8
	3.1	Plotti	ng a single model	8
	3.2	Plotti	ng multiple models	10
		3.2.1	Models as plots	10
		3.2.2	Subgraphs	12
		3.2.3	Appending models	14
		3.2.4	How coefficients and equations are matched	14
		3.2.5	How coefficients are ordered	16
	3.3	Labeli	ng the categorical axis	
		3.3.1	Custom coefficient labels	
		339	Headings and groups	22

	3.3.3	Equation labels	23
	3.3.4	Labels on opposite side	24
3.4	Confid	lence intervals	25
3.5	Altern	ate plot types and advanced examples	27
	3.5.1	Vertical mode	27
	3.5.2	Using the recast() option	28
	3.5.3	Adding marker labels	29
	3.5.4	Arranging subgraphs by coefficients	31
	3.5.5	Using a continuous axis	33
	3.5.6	Plotting results from matrices	34

1 Introduction

Tabulating regression coefficients has long been the preferred way of communicating results from statistical models. However, researchers now more and more employ graphs to present regression results. This has several reasons. On the one hand, interpretation of regression tables can be very challenging, especially if there are interaction effects, categorical variables, or nonlinear functional forms. Moreover, in nonlinear models, the original regression coefficients are often not the primary interest of researchers. For example, in logistic regression the raw coefficients represent effects on log odds. However, most people would be more comfortable with effects expressed on the probability scale. Since probability effects are not constant in such a model, it can be helpful, for example, to plot effect functions. On the other hand, and more fundamentally, it has been recognized that presentation of results in form of graphs can me much more effective than tabulation.

While graphics have always been very present in science, one type of plot has become increasingly popular. In such a plot, regression coefficients or other statistics of interest are displayed as markers accompanied by spikes indicating confidence intervals. See Kastellec and Leoni (2007) for some examples. Creating such graphs in Stata is tedious (although see Newson, 2003). The coefficients and variances have to be gathered from the e()-returns, confidence intervals have to be computed, and the results have to be appropriately stored as variables in the data set. Then a suitable variable for the category axis has to be generated and coefficient labels have to be defined. Finally, a complicated graph command has to be issued to plot the coefficients and confidence intervals. With the introduction of marginsplot ([R] marginsplot) in Stata 12 this task has been greatly simplified. It is now possible to plot coefficients and confidence intervals with just a few lines of code. For example, consider the following linear regression model ([R] regress):

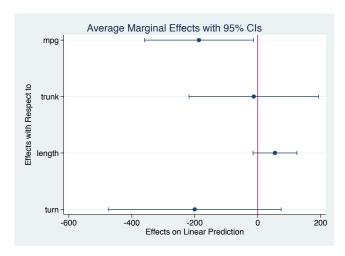
. sysuse auto, clear (1978 Automobile Data)

. regress price mpg trunk length turn

Source	SS	df	MS		Number of obs	= 74
Model Residual	159570047 475495349		9892511.8 891236.94		F(4, 69) Prob > F R-squared	= 0.0004 = 0.2513
Total	635065396	73 8	699525.97		Adj R-squared Root MSE	= 0.2079
price	Coef.	Std. Er	r. t	P> t	[95% Conf.	Interval]
mpg trunk length turn _cons	-186.8417 -12.72642 54.55294 -200.3248 8009.893	88.1760 104.878 35.5624 140.016 6205.53	5 -0.12 8 1.53 6 -1.43	0.038 0.904 0.130 0.157 0.201	-362.748 -221.9534 -16.39227 -479.6502 -4369.817	-10.93533 196.5005 125.4981 79.00066 20389.6

To plot the regression coefficients (which, in this case, are equal to the average marginals effects), we could type:

```
. margins, dydx(*)
  (output omitted)
. marginsplot, horizontal xline(0)
>     yscale(reverse) recast(scatter)
  (output omitted)
```



marginsplot is a very versatile command that can do much more than what is shown above, especially when plotting predictive margins, the area of application marginsplot was primarily designed for. However, two main drawbacks prevent marginsplot from being easily employed as a general tool for plotting coefficients or other estimation results. First, marginsplot can only process results left behind by margins ([R] margins). Second, marginsplot can only deal with one set of results at the time (i.e. the results from one call of margins).

I therefore wrote a command that can be applied to any estimation results and can combine results from several estimation sets into one graph. The new coefplot command can be seen as a graphical equivalent to popular tabulation programs such as outreg (Gallup, 2012) or estout (Jann, 2007).

To install the coefplot package, type

. ssc install coefplot, replace

Stata 11 or newer is required. After installation, type

. help coefplot

to view the help file.

2 Syntax

The basic syntax of coefplot is:

coefplot
$$subgraph$$
 [|| $subgraph$...] [, $globalopts$]

where subgraph is defined as

$$(plot) [(plot) \dots] [, subgropts]$$

and plot is either _skip (to skip a plot) or

$$model \ [\ \ \ model \ \dots \] [, plotopts \]$$

and model is either

where name is the name of a stored model (see [R] **estimates**; type . or leave blank to refer to the active model) or

```
matrix(mspec) [, modelopts ]
```

to plot results from a matrix (see [P] matrix) where mspec may be:

```
name to use the first row of matrix name name [#,.] to use row # of matrix name; may also type name [#] to use column # of matrix name; may also type name [,#]
```

Parentheses around plot can be omitted if plot does not contain spaces.

coefplot has four levels of options: (1) modelopts are options that apply to a single model (or matrix). They specify the information to be collected and displayed. (2) plotopts are options that apply to a single plot, possibly containing results from multiple models. They affect the rendition of markers and confidence intervals and provide a label for the plot. (3) subgropts are options that apply to a single subgraph, possibly containing multiple plots. (4) globalopts are options that apply to the overall graph. The options levels are nested in the sense that upper level options include all lower level options. That is, globalopts includes subgropts, plotopts, and modelopts; subgropts includes plotopts and modelopts; plotopts includes modelopts. If lower level options are specified at an upper level, they serve as defaults for all included lower levels elements. These defaults, however, are overwritten by options specified at a lower level.

The following sections give a brief overview of the available options. For a more detailed description see the see the online help.

2.1 Model options

Main

```
omitted includes omitted coefficients.
```

baselevels includes base levels of factor variables.

b(mspec) specifies the source to be plotted; default is to plot e(b); mspec may be:

```
name to use the first row of e(name)
name[#,.] to use row # of e(name); may also type name[#,] or name[#]
name[.,#] to use column # of e(name); may also type name[,#]
```

at [(mspec)] retrieves plot positions from e(at) or as specified by mspec, where mspec is:

```
name
name[#,.]
name[#,.]
to use row # of e(name); may also type name[#,] or name[#]
name[.,#]
to use column # of e(name); may also type name[,#]
# to use the #th at-dimension (for results from margins only)
matrix(mspec)
coef
to use coefficient names as plot positions
eq
to use equation names as plot positions
```

keep(coeffist) keeps specified coefficients, where coeffist is a space-separated list of elements such as:

```
\begin{array}{ll} coef & coef \ eq: & all coefficients from equation eq \ eq: coef & coefficient coef from equation eq \end{array}
```

eq and coef may contain * (any string) and ? (any nonzero character) wildcards.

drop(coeffist) drops specified coefficients, where coeffist is as above for keep().

rename (matchlist) renames coefficients, where matchlist is

```
coeflist = newname [coeflist = newname ...]
```

and coeflist is as above for keep(), except that wildcards are only allowed in eq and coef can be specified as prefix* to replace a prefix or *suffix to replace a suffix.

egrename (matchlist) renames equations, where matchlist is

```
eqlist = newname [eqlist = newname ...]
```

and eqlist is a space separated list of equation names; type equation names as prefix* to replace a prefix or *suffix to replace a suffix.

asequation(string) sets the equation for all coefficients to string.

eform[(coeffist)] plots exponentiated coefficients, where coeffist is as above for keep().

rescale(spec) rescales coefficients; spec is either # or

$$coeflist = \# [coeflist = \# ...]$$

where *coeflist* is as above for keep().

swapnames swaps coefficient names and equation names.

Confidence intervals

noci omits confidence intervals.

<u>levels(numlist)</u> sets level(s) for conficence intervals; default is level(95) or as set by set level (see [R] level).

ci(spec) provides confidence intervals, where spec is

```
cispec [cispec ...]
```

and cispec is either name to use rows 1 and 2 of e(name) or $(mspec\ mspec)$ (identifying lower and upper bounds, respectively) with mspec as above for b(). cispec may also be # for a specific confidence level as in levels() above.

v(name) retrieves variances from the diagonal of e(name); default is to use e(V).

se(mspec) provides standard errors, where mspec is as above for b().

df(spec) provides degrees of freedom, where spec is either # or mspec as above for b().

citype(logit|normal) determines the method to compute confidence intervals; default is citype(normal). Type citype(logit) to use the logit transformation to compute confidence intervals (only relevant for proportions).

2.2 Plot options

Main

modelopts are plot-specific model options as described above.

<u>lab</u>el(string) specifies a label to be used for the plot in the legend.

offset(#) provides a custom offset for the plot positions.

<u>psty</u>le(pstyle) determines overall style of the plot; see [G] pstyle.

axis(#) specifies the scale axis to be used for the plot, where $1 \le \# \le 9$.

Rendition of coefficient markers

marker options change the look of markers (color, size, etc.); see [G] marker options.

mlabel adds coefficient values as marker labels.

marker_label_options change the look and position of marker labels; see [G] marker_label_options.

recast(plottype) plots the markers using plottype; supported plot types are scatter (default), line, connected, area, bar, spike, dropline, and dot.

Rendition of confidence intervals

cionly plots confidence intervals only (i.e. omits coefficient markers).

citop draws confidence intervals in front of markers.

ciopts(options) affect the rendition of confidence intervals; options are line_options to change the look
 of the spikes (see [G] line_options), pstyle(pstyle) to set the overall style, and recast(plottype) to
 set the plot type; supported plot types are rspike (default), rarea, rbar, rcap, rcapsym, rscatter,
 rline, and rconnected. [G] stylelists may be used within options in case of multiple confidence
 intervals.

<u>cismooth</u>[(options)] adds smoothed confidence intervals. options are n(#) to set the number of (equally) spaced confidence levels, default is n(50); <u>lwidth</u>(min max) to set the range of (relative) line widths, default is lwidth(2 15); and <u>intensity</u>(min max) to set the range of color intensities, default is intensity(min 100), where min depends on n() and is about 14 for n(50).

2.3 Subgraph options

modelopts and plotopts are subgraph-specific model and plot options as described above. bylabel(string) specifies a label to be used for the subgraph.

2.4 Global options

Main

modelopts, plotopts, and subgropts are global model, plot, and subgraph options as described above.

horizontal places coefficient values on the X axis; this is the general default.

vertical places coefficient values on the Y axis; this is the default with at().

order(coeffist) orders coefficients, where coeffist is as above for keep(); may specify . instead of coef to introduce gaps; not allowed with at().

<u>relocate(spec)</u> repositions coefficients, where spec is

$$[eq:]coef = \# [[eq:]coef = \# \ldots]$$

bycoefs arranges subgraphs by coefficients; not allowed with at().

norecycle increments plot styles across subgraphs.

grid(spec) determines where grid lines are placed; not allowed with at(); spec may be <u>between</u> (grid lines between coefficients), within (grid lines within coefficients), or none (omit grid lines).

nooffsets suppresses automatic offsets of plot positions.

format (format) sets the display format for coefficient values; format may be a numeric format or a date format as described in [D] format.

Labels

nolabels uses variable names instead of labels.

<u>coefl</u>abels(spec) specifies custom labels for coefficients; not allowed with at(); spec is

[
$$coeflist = label \ [coeflist = label \ ...]$$
] [, $\underline{t}runcate(\#) \ \underline{w}rap(\#) \ \underline{nob}reak \ suboptions$]

where *coeflist* is as above for keep(), truncate(#) truncates coefficient labels to a maximum length of # characters, wrap(#) divides coefficient labels into multiple lines with a maximum length of # characters, nobreak prevents splitting long words, and *suboptions* are axis label suboptions as described in [G] *axis_label_options*.

noeqlabels suppresses equation labels.

eqlabels (spec) specifies custom labels for equations; not allowed with at(); spec is

gap() specifies the gap between equations; default is gap(1). asheadings treats equation labels as headings; see headings(). offset(#) offsets the labels by # (only allowed with asheadings). truncate(), wrap(), and nobreak are as described above under coeflabels(). suboptions are axis label suboptions as described in [G] axis label options.

eqstrict specifies to be strict about equations.

headings (spec) adds headings between coefficients; not allowed with at(); spec is

$$coeflist = label [coeflist = label ...] [, [no]gap[(#)] offset(#) truncate(#) wrap(#) nobreak suboptions]$$

where *coeflist* is as above for keep(). gap() specifies the gap before headings; default is gap(1). offset(#) offsets the headings by #. truncate(), wrap(), and nobreak are as described above under coeflabels(). *suboptions* are axis label suboptions as described in [G] *axis_label_options*.

groups (spec) adds labels for groups of coefficients; not allowed with at(); spec is

$$coeflist = label \ [coeflist = label \ ...] \ [, \ [\underline{no}]\underline{gap}[(\#)] \ \underline{t}runcate(\#) \ \underline{w}rap(\#) \ \underline{nob}reak \ subortions]$$

where *coeflist* is as above for keep(). gap() specifies the size of the gaps before and after the groups; default is gap(1). truncate(), wrap(), and nobreak are as described above under coeflabels(). suboptions are axis label suboptions as described in [G] axis label options.

plotlabels (spec) specifies labels for the plots to be used in the legend; spec is

$$[label \ [label \ ...]]$$
 [, \underline{t} runcate(#) \underline{w} rap(#) \underline{nob} reak]

where truncate(), wrap(), and nobreak are as described above under coeflabels().

bylabels(spec) specifies labels for the subgraphs; spec is

$$[label \ [label \ \dots]]$$
 [, \underline{t} runcate($\#$) \underline{w} rap($\#$) \underline{nob} reak]

where truncate(), wrap(), and nobreak are as described above under coeflabels().

Save results

generate[(prefix)] generates variables containing the graph data; default prefix is coefplot_. replace overwrites existing variables.

Add plots

addplot(plot) adds other plots to the graph; see [G] addplot option.

Y axis, X axis, Titles, Legend, Overall, By

twoway_options are twoway options, other than by(), as documented in [G] twoway_options.
byopts(byopts) determines how subgraphs are combined; byopts are as described in [G] by_option.

3 Examples

3.1 Plotting a single model

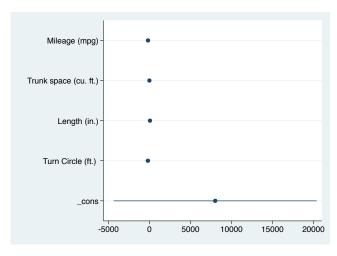
The syntax to produce a plot of the coefficients of a single model is

```
coefplot [name] [, options ]
```

where name is the name of a stored model (see [R] **estimates**), or . or empty string for the active model.

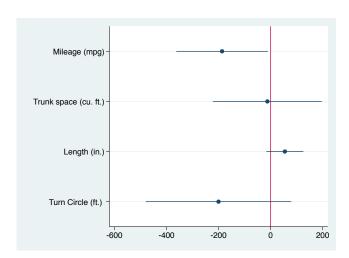
For example, to plot coefficients and 95% confidence intervals for the most recent model, type:

- . sysuse auto, clear (1978 Automobile Data)
- . regress price mpg trunk length turn $(output\ omitted)$
- . coefplot



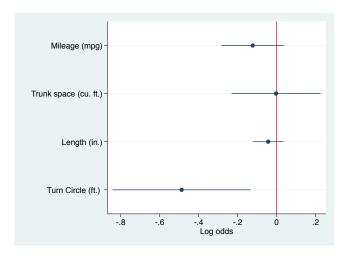
We may not be interested in the constant, so we can add drop(_cons) to remove it. Furthermore, xline(0) will add a reference line at zero so we can better see which coefficients are significantly different from zero:

. coefplot, drop(_cons) xline(0)



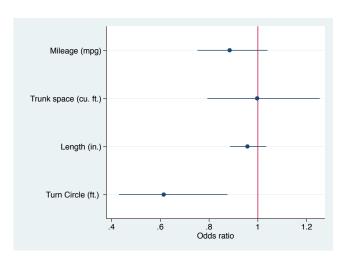
coefplot can graph results from almost any estimation command. For example, to plot coefficients from a logit model ([R] logit), type:

```
. sysuse auto, clear
(1978 Automobile Data)
. logit foreign mpg trunk length turn
  (output omitted)
. coefplot, drop(_cons) xline(0)
> xtitle(Log odds)
```



With logit models one is often interested in odds ratios instead of the raw coefficients. To plot odds ratios instead of log odds, use the eform option that causes coefplot to compute exponents of coefficients and confidence intervals:

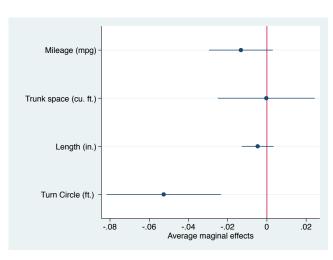
```
. coefplot, drop(_cons) xline(1) eform
> xtitle(Odds ratio)
```



Furthermore, if you want to plot average marginal effects instead of log odd or odds ratios, you can apply margins (see [R] margins):

```
(1978 Automobile Data)
. logit foreign mpg trunk length turn
  (output omitted)
. margins, dydx(*) post
  (output omitted)
. coefplot, xline(0)
> xtitle(Average maginal effects)
```

sysuse auto, clear



It is essential to specify the post option with margins so that it posts its results in e(), from where coefplot collects the results to be displayed. If you do not specify the post option then margins leaves

e() unchanged and coefplot uses the raw coefficients from the logit model that still reside in e().

3.2 Plotting multiple models

To include results from several commands in one graph save the results from each command using estimates store (see [R] estimates) and then provide the names of the stored estimation sets to coefplot. Three options to include multiple results in the graph are offered. First, models can be included as different "plots" in the same graph. By a "plot" I mean a set of markers and confidence spikes using same plot style. Second, separate subgraphs can be created, each containing one or more plots. Third, multiple models can be appended into the same "plot".

3.2.1 Models as plots

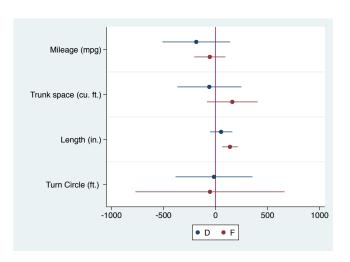
The syntax to include multiple models as separate plots is

```
coefplot [(]name[, plotopts)] [(name, plotopts) ...] [, globalopts ]
```

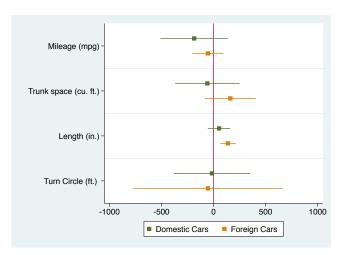
where *name* is again the name of a stored model, or . or empty string for the active model. *plotopts* are options that apply to a single plot. They specify the information to be collected, affect the rendition of the plot, and provide a label for the plot in the legend. *globalopts* are options that apply to the overall graph, such as titles or axis labels, but may also contain any options allowed as plot options to provide defaults for the single plots.

A basic example is as follows:

```
. sysuse auto, clear
(1978 Automobile Data)
. regress price mpg trunk length turn
>    if foreign==0
    (output omitted)
. estimates store D
. regress price mpg trunk length turn
>    turn if for==1
    (output omitted)
. estimates store F
. coefplot D F, drop(_cons) xline(0)
```

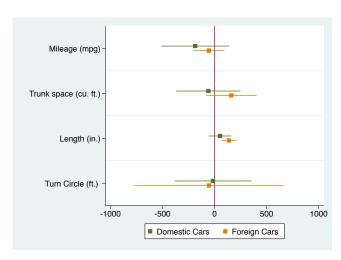


To specify separate options for an individual model, enclose the model and its options in parentheses. For example, to add a label for each plot in the legend, to use alternative plot styles, and to change the marker symbol, you could type:



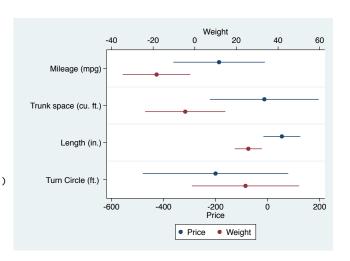
I specified msymbol() as a global option so that the same symbol is used for in both plots. To use different symbols, include an individual msymbol() option for each plot.

coefplot offsets the plot positions of the coefficients so that the confidence spikes do not overlap. To deactivate the automatic offsets, you can specify global option nooffsets. Alternatively, custom offsets may be specified by the offset() option (if offset() is specified for at least one model, automatic offsets are disabled). The spacing between coefficients is one unit, so usually offsets between -0.5 and 0.5 make sense. For example, if you want to use smaller offsets than the default, you could type:



If the dependent variables of the models you want to include in the graph have different scales, it can be useful to employ the axis() plot option to assign specific axes to the models. For example, to include a regression on price and a regression on weight in the same graph, type:

```
. sysuse auto, clear
(1978 Automobile Data)
. regress price mpg trunk length turn
  (output omitted)
. estimates store Price
. regress weight mpg trunk length turn
  (output omitted)
. estimates store Weight
. coefplot Price (Weight, axis(2)),
> drop(_cons)
> xtitle(Price) xtitle(Weight, axis(2))
```



3.2.2 Subgraphs

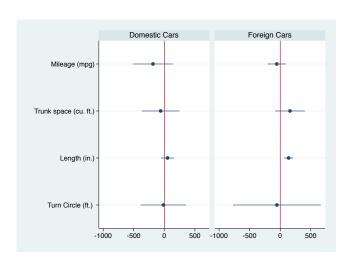
The syntax to create subgraphs is

```
coefplot \ plot list[, subgropts[] | | [plot list], subgropts[ | | ... ] [, globalopts[]
```

where *plotlist* is a list of plots as in section 3.2.1 and *subgropts* are options that apply to a single subgraph.

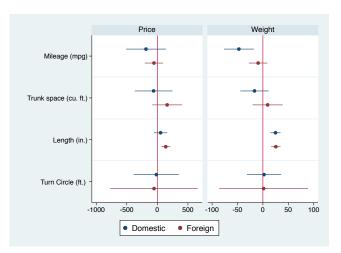
An example with one model per subgraph is:

```
. sysuse auto, clear
(1978 Automobile Data)
. regress price mpg trunk length turn
> if foreign==0
(output omitted)
. estimates store D
. regress price mpg trunk length turn
> turn if for==1
(output omitted)
. estimates store F
. coefplot D, bylabel(Domestic Cars)
> || F, bylabel(Foreign Cars)
> || f, drop(_cons) xline(0)
```



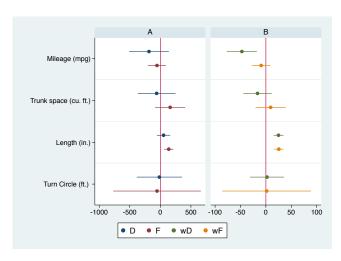
An example with multiple models per subgraph is:

```
. regress weight mpg trunk length turn
>          if foreign==0
          (output omitted)
. estimates store wD
. regress weight mpg trunk length turn
>          if foreign==1
          (output omitted)
. estimates store wF
. coefplot
>          (D, label(Domestic))
>          (F, label(Foreign)), bylabel(Price)
>          ||          wD     wF, bylabel(Weight)
>          ||, drop(_cons) xline(0)
>          byopts(xrescale)
```



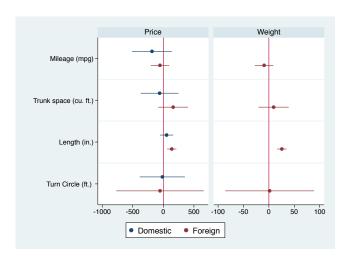
Option byopts (xrescale) was specified so that each subgraph can have its own scale.

In the example above, plot labels for the legend were set within the first subgraph. They could also have been specified within the second subgraph, as plot styles are recycled with each new subgraph and plot options are collected across subgraphs. To prevent recycling of plot styles, add the norecycle option:



Furthermore, to leave a plot position empty in one of the subgraphs, you can specify **_skip** in place of a plot:

```
. coefplot
>          (D, label(Domestic))
>          (F, label(Foreign)), bylabel(Price)
>          || _skip wF, bylabel(Weight)
>          ||, drop(_cons) xline(0)
>          byopts(xrescale)
```



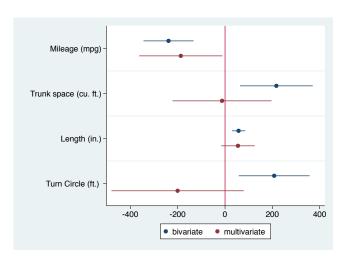
3.2.3 Appending models

The syntax to append models within the same plot is

```
coefplot (name[, modelopts] \setminus [name, modelopts \setminus ...][, plotopts]) [...]
```

where *name* is again the name of a stored model, or . or empty string for the active model, and *modelopts* are options that apply to a single model.

For example, if you want to draw a graph comparing bivariate and multivariate effects, you could type:

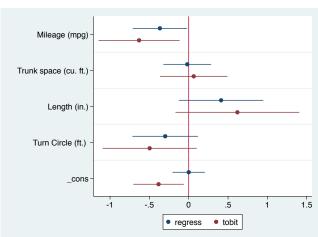


3.2.4 How coefficients and equations are matched

The default for coefplot is to use the first (nonzero) equation from each model and match coefficients across models by their names (ignoring equation names). For example, regress returns one (unnamed) equation containing the regression coefficients whereas tobit ([R] tobit) returns two equations, equation "model" containing the regression coefficients and equation "sigma" containing the standard error of the regression. Hence, the default for coefplot is to match the regression coefficients from the two models and ignore equation "sigma" from the Tobit model:

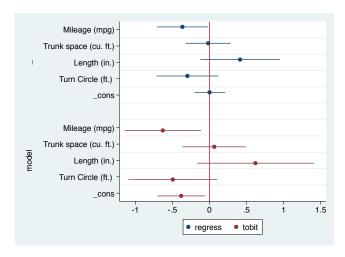
```
. sysuse auto, clear
(1978 Automobile Data)
. foreach v of var price mpg trunk length
> turn {
    2. quietly summarize `v´
    3. quietly replace `v´ =
> (`v´ - r(mean)) / r(sd)
    4. }
. regress price mpg trunk length turn
    (output omitted)
. estimate store regress
. tobit price mpg trunk length turn, ll(-.5)
    (output omitted)
. estimate store tobit
```

. coefplot regress tobit, xline(0)



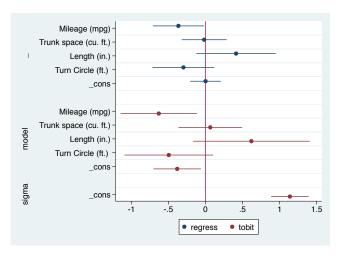
Even though the collected results from regress and tobit have different equation names ("_" and "model", respectively), coefplot matches their coefficients, that is, the equation names are ignored. This is the default if only one equation per model is collected. If you want to take equation names into account nonetheless, you can specify the eqstrict option:

```
. coefplot regress tobit, xline(0)
> eqstrict
```

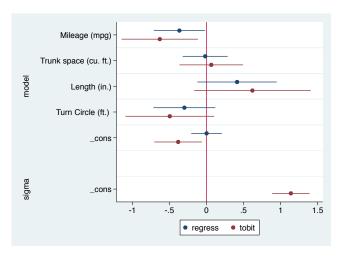


Although eqstrict causes equation names to be relevant, the second equation from the tobit model is still ignored. To include all equations, type:

```
. coefplot regress tobit, xline(0)
> keep(*:)
```



Furthermore, to match the coefficients from regress with the first equation from tobit and also print the second equation from tobit, you can use asequation() to set the equation name of regress to "model":



Alternatively, you could also use eqrename(_ = model) to rename equation "_" to "model" or eqrename(model = _) to rename equation "model" to "_".

Another application of the asequation() option is when you want to assign equations to results from margins. The following example shows how to plot log odds of a multinomial logit ([R] mlogit) along with average marginal effects:

```
sysuse auto, clear
                                                                        Log Odds
                                                                                                 AME
(1978 Automobile Data)
                                                       Miles per pint
. gen mpp = mpg/8
                                                         Car type
. label variable mpp "Miles per pint"
. mlogit rep78 mpp foreign if rep>=3 \,
 (output omitted)
                                                       Miles per pint
. estimates store mlogit
. forvalues i = 3/5 {
                                                         Car type
 2.
         quietly margins, dydx(*)
             predict(outcome(`i´)) post
 3.
         estimates store ame`i´
 4.
         quietly estimates restore mlogit
 5. }
 coefplot mlogit, keep(*:) drop(_cons)
                                                         Car type
               omitted bylabel(Log Odds)
                                                                                        -.5
      | | (ame3, aseq(3) \setminus ame4, aseq(4) |
         \ ame5, aseq(5)), bylabel(AME)
```

Finally, if you want to match coefficients that have different names in the input models, you can apply the rename() option. Here is an example that illustrates the effect of measurement error in regression models:

```
. drop _all
. matrix C = ( 1, .5, 0 \setminus .5, 1, .3
                                                    х1
             \ 0, .3, 1)
 drawnorm x1 x2 x3, n(10000) corr(C)
(obs 10000)
                                                    x2
 generate y = 1 + x1 + x2 + x3 +
              5 * invnorm(uniform())
. regress y x1 x2 x3
                                                    хЗ
 (output omitted)
. estimates store m1
 generate x1err = x1 +
                                                  cons
              2 * invnorm(uniform())
. regress y x1err x2 x3
                                                                       .5
                                                                                                      1.5
                                                       Ó
 (output omitted)

    Without error

                                                                                   With error
. estimates store m2
. coefplot (m1, label(Without error))
           (m2, label(With error)), xline(1) rename(x1err = x1)
```

We can see how measurement error on x1 distorts all slope coefficients in the model, even for variable x3 that is uncorrelated with x1 (due to the indirect correlation through x2).

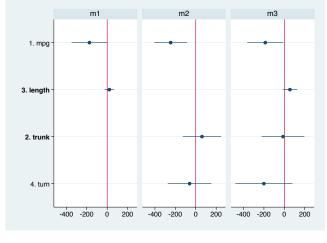
3.2.5 How coefficients are ordered

||, xline(0) byopts(xrescale)

In general, coefficients are plotted in the same order (from top to bottom) as they appear in the input models. However, coefficients appearing only in later models are placed after coefficients from earlier models (with the exception of _cons, which is always placed last). Have a look at the following example:

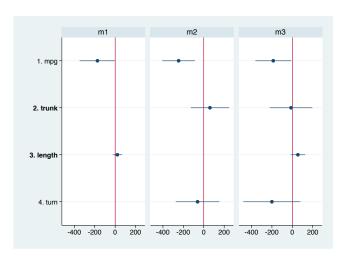
```
. sysuse auto, clear (1978 Automobile Data)
```

- . label variable mpg "1. mpg"
- . label variable trunk "{bf:2. trunk}"
- . label variable length "{bf:3. length}"
- . label variable turn "4. turn"
- . regress price mpg length
 (output omitted)
- . estimate store m1
- . regress price mpg trunk turn
 (output omitted)
- . estimate store m2
- . regress price mpg trunk length turn $(output\ omitted)$
- . estimate store m3
- . coefplot m1 || m2 || m3, xline(0) drop(_cons) byopts(row(1))



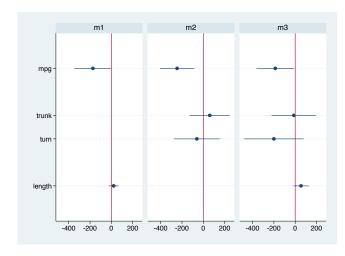
Even though in the full model (m3) trunk comes before length, the order of the two coefficients is reversed in the plot. This is because length but not trunk is part of the first model. That is, because trunk only appears in the later models, it is placed after length that appears already in the first model. To establish an order as in model m3, you can use the order() option:

- coefplot m1 || m2 || m3, xline(0)
 drop(_cons) byopts(row(1))
- > order(mpg trunk length)



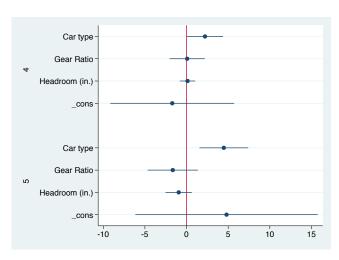
Within order(), you can use the * (any string) and ? (any nonzero character) wildcards. Furthermore, you can type . to insert gaps (but also see the section on headings and groups below). Example:

```
. label variable mpg
. label variable trunk
. label variable length
. label variable turn
. coefplot m1 || m2 || m3, xline(0)
> drop(_cons) byopts(row(1))
> order(. mpg . t* . length .)
```



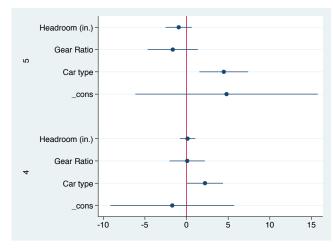
In case of multiple equation models, the default is to order coefficients by equations:

```
. sysuse auto, clear
(1978 Automobile Data)
. mlogit rep78 headroom gear_ratio foreign
>         if rep>=3
      (output omitted)
. coefplot, xline(0) keep(*:)
>         order(foreign gear* head*)
```

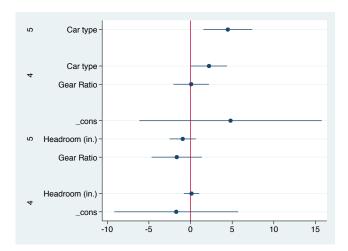


To reorder equations, to apply different orderings within equations, or to break equations apart, specify equation names within order(), as in the following examples:

. coefplot, xline(0) keep(*:) order(5: 4:)



```
. coefplot, xline(0) keep(*:)
> order(5:foreign 4:foreign gear*
> 5:_cons *)
```

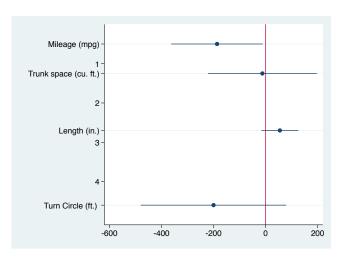


In the second example, headroom and _cons from equation 4 are placed last because they are remaining coefficients that have not been listed in order().

Note that equation names have to be specified either for all elements in order() or for none. Hence, for example, typing order(foreign 4:_cons) would be invalid.

By default, coefficients (and gaps, if specified) are placed at integer values on the categorical axis (starting with 1 from top to bottom). If you want to place coefficients at nonstandard values, you can apply the relocate() option. relocate() is an end-of-pipe option, that is, after the categorical axis has been set up in the usual way, relocate() moves the specified coefficients, leaving empty the original positions. Here is an example:

```
. sysuse auto, clear
(1978 Automobile Data)
. regress price mpg trunk length turn
  (output omitted)
. coefplot, xline(0) drop(_cons)
>    ylabel(1(1)4, add)
>    relocate(mpg = 0.5 trunk = 1.25
>    length = 2.7 turn = 4.6)
```

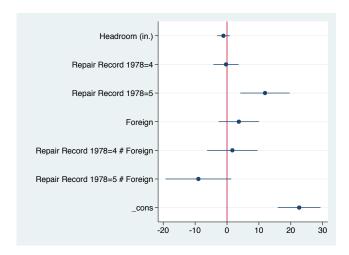


To illustrate the effect of relocate() the original plot positions have been marked with labels "1", "2", "3", and "4" in the example.

3.3 Labeling the categorical axis

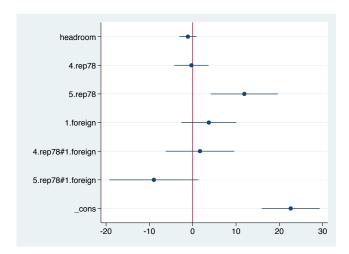
coefplot looks for variables corresponding to the collected coefficient names and then uses their variable labels for the categorical axis. For factor variables, coefplot additionally takes value labels into account (the rule is to print the value label, if a value label is defined, and otherwise print the variable label or name along with the level). Here is an example with categorical variables and interaction terms:

- . sysuse auto, clear (1978 Automobile Data)
- . keep if rep78>=3
 (10 observations deleted)
- . regress mpg headroom i.rep##i.foreign
 (output omitted)
- . coefplot, xline(0)



To use coefficient names instead of variable labels, specify the nolabels option:

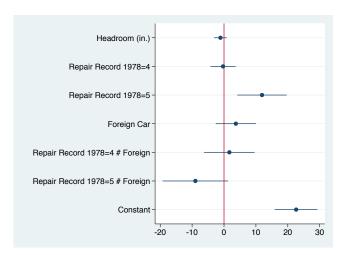
. coefplot, xline(0) nolabels



3.3.1 Custom coefficient labels

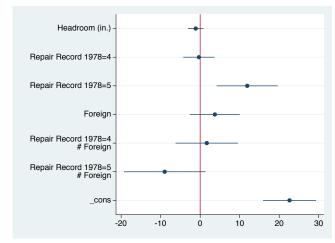
An easy way to provide labels for the coefficients is to define appropriate variable and value labels before applying coefplot (see [R] label). However, not all coefficients have corresponding variables (e.g. _cons). To provide labels for such coefficients or to assign custom labels to coefficients without manipulating variable labels, use the coeflabels() option:

```
. sysuse auto, clear
(1978 Automobile Data)
. keep if rep78>=3
(10 observations deleted)
. regress mpg headroom i.rep##i.foreign
  (output omitted)
. coefplot, xline(0)
> coeflabel(1.foreign = "Foreign Car"
> __cons = "Constant")
```



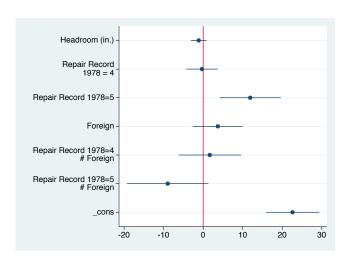
coeflabels() has a wrap() and a truncate() suboption to deal with long labels. These suboptions apply to all coefficient labels, whether they are automatically generated or provided within coeflabels(). For example, to limit the line with to 20 characters and wrap long labels to multiple lines, type:

```
. coefplot, xline(0) coeflabel(, wrap(20))
```



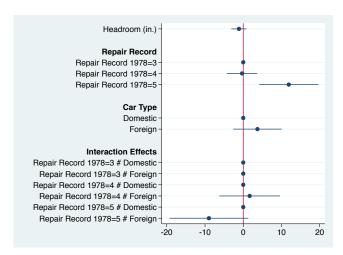
Multiline labels can also be created explicitly using compound double quotes within coeflabels(). Such labels will not be altered by wrap() or truncate():

```
. coefplot, xline(0) coeflabel(4.rep78 =
>          ""Repair Record" "1978 = 4"""
>          , wrap(20))
```



3.3.2 Headings and groups

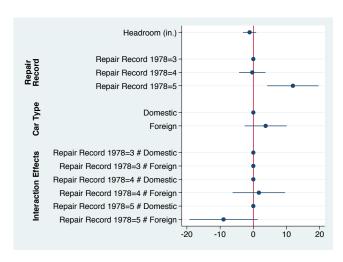
Sometimes it is useful to add headings between coefficients to better arrange a graph. This can be achieved by the headings() option:



In this example, omit requests to plot omitted coefficients and baselevels requests to plot base level coefficients. Omitted coefficients and base levels coefficients are always equal to zero, but in some cases it can be helpful to include them in a graph for reasons of clarity. The {bf} tag changes text to bold; see [G] text for details on text in graphs.

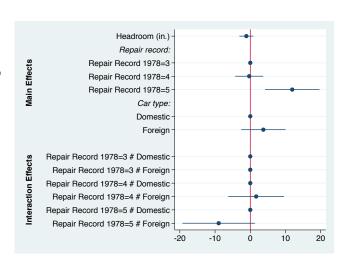
Instead of adding headings you can also define groups of coefficients and add group labels using the groups() option:

```
. coefplot, xline(0) omitted base
> groups(?.rep78 =
> ""{bf:Repair}" "{bf:Record}""'
> ?.foreign = "{bf:Car Type}"
> ?.rep78#?.foreign =
> "{bf:Interaction Effects}")
> drop(_cons)
```



Furthermore, headings() and groups() can be combined:

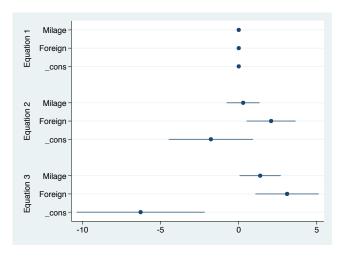
```
. coefplot, xline(0) omitted base
> headings(
> 3.rep78 = "{it:Repair record:}"
> 0.foreign = "{it:Car type:}", nogap)
> groups(headroom 1.foreign =
> "{bf:Main Effects}"
> ?.rep78#?.foreign =
> "{bf:Interaction Effects}")
> drop(_cons)
```



In this example, the nogap suboption was specified within headings() to prevent adding extra space before the headings.

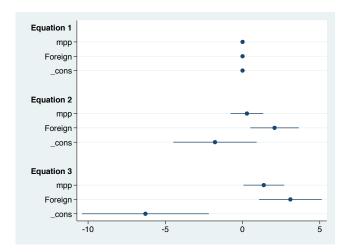
3.3.3 Equation labels

Equation labels provide yet another layer of labels. The default is to place the equation labels on the right hand side, similar to group labels:



However, you can also set the equation labels as headings between equations using the asheadings suboption:

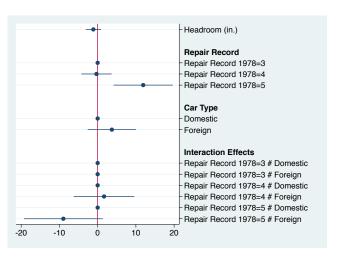
```
. coefplot, omitted keep(*:)
> coeflabels(mpg = "Milage")
> eqlabels("{bf:Equation 1}"
> "{bf:Equation 2}"
> "{bf:Equation 3}", asheadings)
```



Note that, in this case, the headings() option is not allowed.

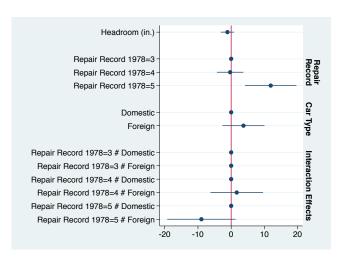
3.3.4 Labels on opposite side

The default is to plot all labels on the left of the plot region. Use option yscale(alt) to move labels to the right (see [G] twoway_options):



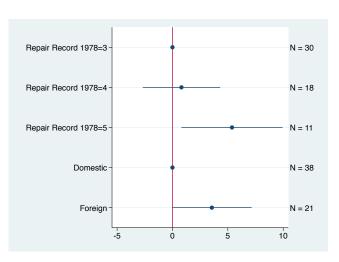
Group labels and equation labels are rendered as additional axes (axis 2 for group labels; axis 2 or 3 for equation labels, depending on whether groups were specified), so you have to employ the axis() suboption to move these:

```
coefplot, xline(0) omitted base
groups(?.rep78 =
"""{bf:Repair}" "{bf:Record}"""
?.foreign = "{bf:Car Type}"
?.rep78#?.foreign =
"{bf:Interaction Effects}",
angle(rvertical))
drop(_cons) yscale(alt axis(2))
```



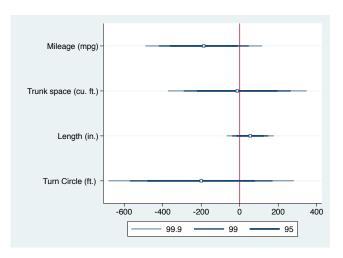
Moving group labels to the right can also be useful if you want to add an extra set of individual coefficient labels, without actually forming groups. Here is an example in which <code>groups()</code> is used to add information on the sample sizes of factor levels:

```
. sysuse auto, clear
(1978 Automobile Data)
. keep if rep78>=3
(10 observations deleted)
. regress mpg i.rep i.foreign
  (output omitted)
. coefplot, xline(0) omitted baselevels
> groups(3.rep78 = "N = 30"
> 4.rep78 = "N = 18"
> 5.rep78 = "N = 11"
> 0.foreign = "N = 38"
> 1.foreign = "N = 21"
> nogap angle(horizontal))
> drop(_cons) yscale(alt axis(2))
```

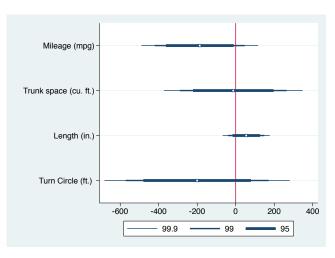


3.4 Confidence intervals

The default for coefplot is to draw spikes for 95% confidence intervals (or as set by [R] level). To specify a different level or to include multiple confidence intervals, use the levels() option. Here is an example with 99.9%, 99%, and 95% confidence intervals:

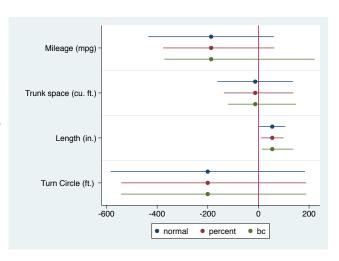


Line widths are (logarithmically) increased across the confidence intervals. To use different line widths specify the lwidth() suboption within ciopts():



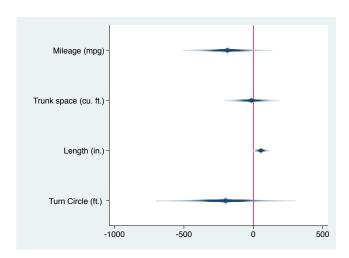
To compute confidence intervals, coefplot collects the variances of the coefficients from the diagonal of e(V) and then, depending on whether degrees of freedom are available in scalar e(df_r) (or, for estimates from [MI] mi, in matrix e(df_mi)), applies the standard formulas for confidence intervals based on the t-distribution or the normal distribution, respectively. If e(V) is not available, then coefplot looks for standard errors in vector e(se) and uses these for confidence interval computation. If a model does not provide degrees of freedom but you want to compute confidence intervals based on the t-distribution, you can provide the degrees of freedom through option df() (see the online help). If variances are stored in a matrix other than e(V), use the v() option to provide the appropriate matrix name, or, alternatively use option se() to provide custom standard errors (in which case variances from e(V) will be ignored). Likewise, if your estimation command provides precomputed confidence intervals, use the ci() option to include them in the plot. For example, to plot the normal-approximation, percentile, and bias-corrected confidence intervals that are provided in e(ci_normal), e(ci_percentile), and e(ci_bc) by the bootstrap method, you could type:

```
. regress price mpg trunk length turn,
> vce(bootstrap)
  (output omitted)
. coefplot
> (, ci(ci_normal) label(normal))
> (, ci(ci_percentile) label(percent))
> (, ci(ci_bc) label(bc))
> , drop(_cons) xline(0) legend(row(1))
```



In addition to level() and ci() you can also use option cismooth to add smoothed confidence intervals.¹ By default, cismooth generates confidence intervals for 50 equally spaced levels (1, 3, ..., 99) width graduated color intensities and varying line widths, as illustrated in the following example:

. coefplot, drop(_cons) xline(0)
> cismooth grid(none)



The smoothed confidence intervals are produced independently from levels() and ci() and are not affected by ciopts(). Their appearance, however, can be set by a number of suboptions (see the online help). If cismooth is specified together with levels() or ci(), then the smoothed confidence intervals are placed behind the confidence intervals from levels() or ci().

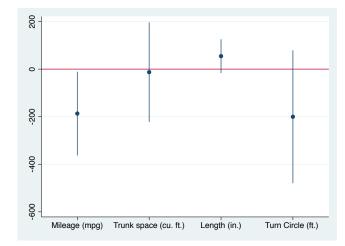
3.5 Alternate plot types and advanced examples

3.5.1 Vertical mode

By default, coefplot produces a horizontal graph with labels on the Y axis and values on the X axis. To flip axes specify the vertical option:

 $^{^1}$ The cismooth option has been inspired by code form David B. Sparks to produce smoothed confidence interval plots in R (see http://dsparks.wordpress.com/2011/02/21/choropleth-tutorial-and-regression-coefficient-plots/).

- sysuse auto, clear (1978 Automobile Data)
- . regress price mpg trunk length turn (output omitted)
- . coefplot, drop(_cons) vertical yline(0)



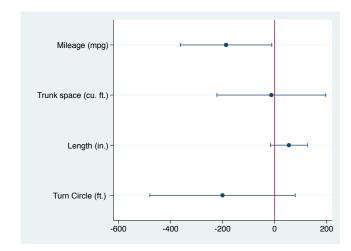
When changing from horizontal to vertical mode, options referring to specific axes need to be adjusted. This is why yline(0) was used in the example instead of xline(0) to draw the zero line.

Using the recast() option 3.5.2

To change the plot types used for coefficient markers and confidence intervals, you can use the recast() option. Available plot types for markers are standard twoway plots such as scatter (the default), line, dot, or bar. For confidence intervals use range plots such as rspike (the default), rline, rcap, or rbar.

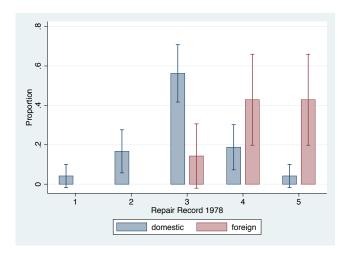
Capped spikes for confidence intervals For example, to display confidence intervals using capped spikes, you could type:

- sysuse auto, clear (1978 Automobile Data) . regress price mpg trunk length turn (output omitted) . coefplot, drop(_cons) xline(0)
- ciopts(recast(rcap))



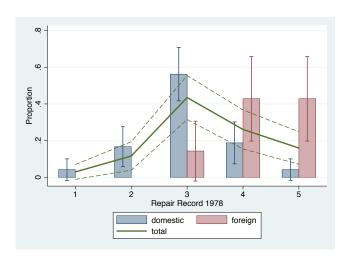
Bar charts of proportions Furthermore, a bar chart of proportions with capped confidence spikes can be produced as follows:

```
. sysuse auto, clear
(1978 Automobile Data)
. proportion rep if foreign==0
  (output omitted)
. estimates store domestic
. proportion rep if foreign==1
  (output omitted)
. estimates store foreign
. coefplot domestic foreign,
> vertical recast(bar)
> barwidth(0.25) fcolor(*.5)
> ciopts(recast(rcap)) citop
> xtitle(Repair Record 1978)
> ytitle(Proportion)
```



In this example the citop option was used to prevent the lower limits of the confidence intervals from being hidden behind the bars.

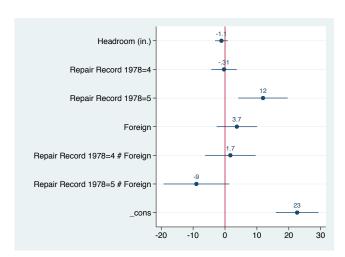
Bars and lines Different plot types can be mixed, as the following example illustrates:



3.5.3 Adding marker labels

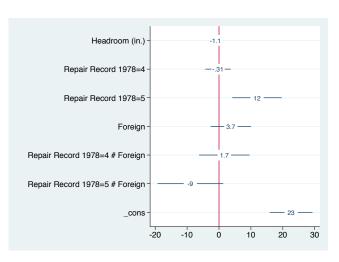
To add the values of the coefficients as marker labels, use the mlabel option, possibly together with format() to set the display format:

```
. sysuse auto, clear
(1978 Automobile Data)
. keep if rep78>=3
(10 observations deleted)
. regress mpg headroom i.rep##i.foreign
  (output omitted)
. coefplot, xline(0) mlabel format(%9.2g)
> mlabposition(12) mlabgap(*2)
```



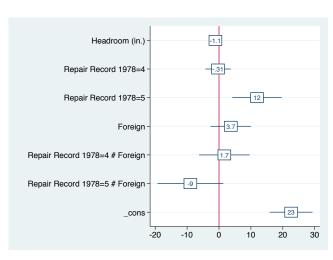
Stata graphs do not support background colors for marker labels, which makes labels unreadably if you place them on top of the markers using mlabposition(0). However, here is a workaround. The trick is to add a second "confidence interval" that is a bar of fixed width (the dot in the suboptions within ciopts() specifies the "default" style; see [G] stylelists):

```
. sysuse auto, clear
(1978 Automobile Data)
. keep if rep78>=3
(10 observations deleted)
. regress mpg headroom i.rep##i.foreign
  (output omitted)
. mata: st_matrix("e(box)",
>        (st_matrix("e(b)") :- 2 \
>        st_matrix("e(b)") :+ 2))
. coefplot, xline(0) mlabel format(%9.2g)
>        mlabposition(0) msymbol(i)
>        ci(95 box) ciopts(recast(. rbar)
>        barwidth(. 0.35) color(. white))
```



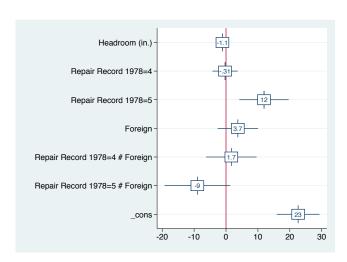
Here is a further example where a box is placed around the numbers:

```
. coefplot, xline(0) mlabel format(%9.2g)
>    mlabposition(0) msymbol(i)
>    ci(95 box) ciopts(recast(. rbar)
>        barwidth(. 0.35) fcolor(. white)
>    lwidth(. medium))
```



A bit unfortunate might be that due to the box the exact location of the coefficient can no longer be seen in the graph. Here is an example where an additional vertical spike is added to mark the point estimates.

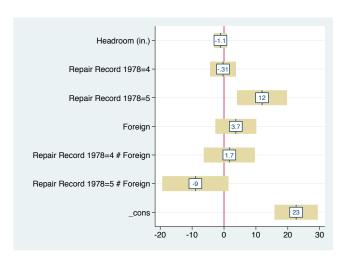
```
sysuse auto, clear
(1978 Automobile Data)
. keep if rep78>=3
(10 observations deleted)
. regress mpg headroom i.rep##i.foreign
  (output omitted)
 mata: st_matrix("e(box)",
      (st_matrix("e(b)") :- 2 \
       st_matrix("e(b)") :+ 2))
 mata: st_matrix("e(spike)",
      (st_matrix("e(b)") :- 1e-9 \
       st_matrix("e(b)") :+ 1e-9 ))
  coefplot, xline(0) mlabel format(%9.2g)
      mlabposition(0) msymbol(i)
      ci(95 spike box)
      ciopts(recast(. rbar rbar)
          barwidth(. 0.6 0.35)
>
>
          fcolor(. . white)
          lwidth(. medium medium))
```



In the example, bars of close-to-zero width are used produce the vertical spikes. Zero width bars would be invisible. By adding tiny offsets of $\pm 10^{-9}$ the bars become visible.

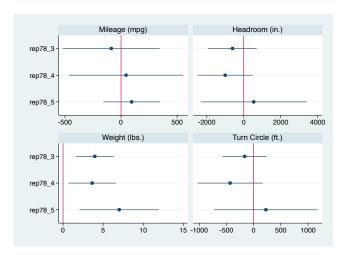
The plot might still not be optimal since for the first coefficient, the confidence interval is hidden behind the marker label box. Plotting the confidence intervals as bars can, for example, solve this problem (".." in recast() specifies to repeat style rbar until end; see [G] stylelists):

```
. coefplot, xline(0) mlabel format(%9.2g)
>     mlabposition(0) msymbol(i)
>     ci(95 spike box)
>     ciopts(recast(rbar ..)
>        barwidth(0.5 0.5 0.35)
>     fcolor(. white) bstyle(ci2)
>     lwidth(. medium medium))
```



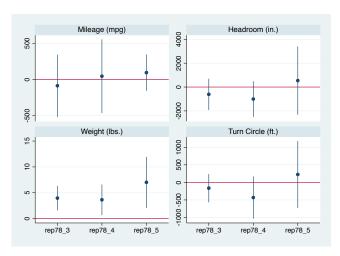
3.5.4 Arranging subgraphs by coefficients

In some situations it is sensible to have a separate subgraph for each coefficient. This can be achieved by the bycoefs option. Technically, bycoefs flips coefficients and subgraphs, that is, the coefficients are treated as "subgraphs" and what was specified as subgraphs is treated as "coefficients". This seems difficult to understand, but should become clear in the following example:

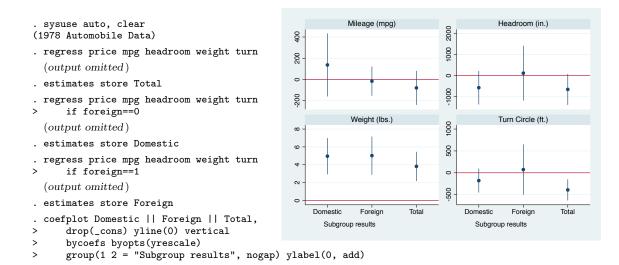


In the example, option byopts(xrescale) was specified so that each coefficient can have its own scale. As some people prefer vertical mode for such a graph, you might want to specify the vertical option:

```
. coefplot rep78_3 || rep78_4 || rep78_5,
>          drop(_cons) yline(0) vertical
>          bycoefs byopts(yrescale)
```



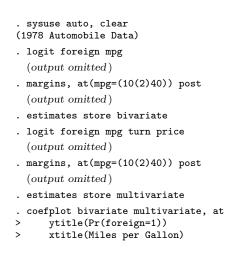
If bycoefs is specified, options relocate(), headings(), groups() apply to the elements on the categorical axis (instead of coefficients). To address the elements use integer numbers, 1, 2, 3 etc., as in the following example:

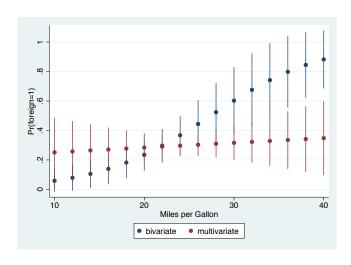


Option ylabel(0, add) has been added to ensure that zero is included in each subgraph.

3.5.5 Using a continuous axis

Coefficients provided to coefplot may represent estimates along a continuous dimension. Examples are predictive margins or marginal effects computed over values of a continuous variable. In such a case, use the at() option to provide the plot positions to coefplot. Here is an example where predictive margins of foreign are computed by level of mpg, once from a bivariate model and once from a multivariate model:





at() causes coefplot to use a continuous axis with default labeling for the plotted estimates instead of compiling a categorical axis. It also causes coefplot to switch to vertical mode, as this is the more common way to display such results. As no categorical axis is constructed if at() is specified, options order(), relocate(), grid() coeflabels(), eqlabels(), headings(), groups(), and bycoefs are not allowed. Furthermore, note that continuous and categorical mode cannot be mixed. That is, at() has to be specified for all models or for none. In the example above, at was used without argument. This is suitable for results provided by margins, as coefplot contains some special code to retrieve the plot positions in this case. See the online help for alternative applications of at().

coefplot does not change the plot type for markers and confidence intervals and hence still draws dots and spikes. Use the recast() option to change this, e.g., as follows:

```
. coefplot bivariate multivariate, at
> ytitle(Pr(foreign=1))
> xtitle(Miles per Gallon)
> recast(line) lwidth(*2)
> ciopts(recast(rline) lpattern(dash))

### Additional Company of the Compa
```

${\bf 3.5.6}\quad {\bf Plotting\ results\ from\ matrices}$

Finally, to plot results from a matrix ([P] matrix) instead of the e()-returns, use syntax

```
coefplot [(]\underline{\underline{m}}atrix(mspec)[, modelopts][...][)][...]
```

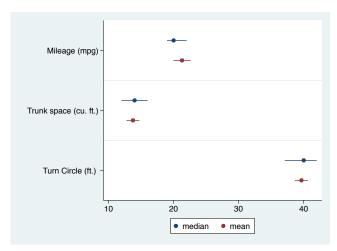
where mspec is:

```
name get point estimates from first row of matrix name name [\#, .] get point estimates from row \# of matrix name get point estimates from column \# of matrix name
```

In this case, names given in at(), v(), se(), df(), and ci() will also be interpreted as matrix names. For example, to plot medians and their confidence intervals as computed by centile(R) centile) you could type:

```
sysuse auto, clear
(1978 Automobile Data)
. matrix res = J(3,3,.)
                                                        Mileage (mpg)
. matrix coln res = median 1195 u195
. matrix rown res = mpg trunk turn
. local i 0
. foreach {\tt v} of var mpg trunk turn {
                                                     Trunk space (cu. ft.)
         local ++ i
          quietly centile `v´
  3.
          matrix res[i,1] = r(c<sub>1</sub>),
  4.
           r(lb_1), r(ub_1)
  5.}
                                                        Turn Circle (ft.)
. matrix list res
res[3,3]
                          1195
                                      u195
           median
                                                                    10
                                                                                 20
                                                                                                           40
               20
                            19
                                        22
  mpg
                            12
                                        16
trunk
                   37.078729
               40
                                        42
. coefplot matrix(res[.,1]), ci((res[.,2] res[.,3]))
```

A single coefplot command can contain both regular syntax and matrix() syntax. For example, to add means to the graph above you could proceed as follows:



References

Gallup, J. L. 2012. A new system for formatting estimation tables. The Stata Journal 12(1): 3–28.

Jann, B. 2007. Making regression tables simplified. The Stata Journal 7(2): 227–244.

Kastellec, J. P., and E. L. Leoni. 2007. Using Graphs Instead of Tables in Political Science. *Perspectives on Politics* 5(4): 755–771.

Newson, R. 2003. Confidence intervals and p-values for delivery to the end user. The Stata Journal 3(3): 245-269.