



## Title

**scdata** — Data Preparation for Synthetic Control Methods.

## Syntax

```
scdata features [if] [in] , id(idvar) time(timevar) outcome(outcomevar)
treatment(treatmentvar) dfname(string) [covadj(string) anticipation(#)
cointegrated constant]
```

## Description

**scdata** prepares the data to be used by [scest](#) or [scpi](#) to implement estimation and inference procedures for Synthetic Control (SC) methods. It allows the user to specify the outcome variable, the features of the treated unit to be matched, and covariate-adjustment feature by feature. The command follows the terminology proposed in [Cattaneo, Feng, and Titiunik \(2021\)](#). The command is a wrapper of the companion Python package. As such, the user needs to have a running version of Python with the package installed. A tutorial on how to install Python and link it to Stata can be found [here](#)..

Companion R and Python packages are described in [Cattaneo, Feng, Palomba and Titiunik \(2022\)](#).

Companion commands are: [scest](#) for point estimation, [scpi](#) for inference procedures, and [scplot](#) for SC plots.

Related Stata, R, and Python packages useful for inference in SC designs are described in the following website:

<https://nppackages.github.io/scpi/>

## Options

### Variables

**id**(*idvar*) specifies the variable containing the identifier for each unit.

**time**(*timevar*) specifies the variable containing the time period of each observation.

**outcome**(*outcomevar*) specifies the outcome variable of interest. Note that *outcomevar* may not be among the *features* specified.

**treatment**(*treatmentvar*) specifies the treatment indicator.

### Estimand

**covadj**(#) specifies the variable to be used for adjustment for each feature. If the user wants to specify the same set of covariates for all features, a string should be provided according to the following format: **covadj**("['cov1', 'cov2']"). If instead a different set of covariates per feature has to be specified, then the following format should be used **covadj**("[['cov1', 'cov2'], ['cov1', 'cov3']]"). Note that in this latter case the number of sub-lists must be equal to the number of *features*. Moreover, the order of the sub-lists matters, in the sense that the first sub-list is interpreted as the set of covariates for the first feature, and so on. Finally, the user can specify 'constant' and 'trend' as covariates even if they are not present in the loaded dataset.

**anticipation**(#) specifies the number of periods of potential anticipation effects. Default is **anticipation**(0).

**cointegrated** if specified indicates that there is a belief the features form a cointegrated system.

**constant** if specified includes a constant term across features.

---

Others

---

**dfname**(*string*) specifies the name of the Python object that is saved and that will be passed to scest or scpi.

---

### **Example: Cattaneo, Feng and Titiunik (2021) Germany Data**

```
Setup
. use scpi_germany.dta

Prepare data
. sdata gdp, dfname("python_sdata") id(country) outcome(gdp) time(year)
  treatment(status) cointegrated
```

### **Stored results**

**sdata** stores the following in **e()**:

#### Scalars

<b>e(J)</b>	number of donors
<b>e(KM)</b>	total number of covariates used for adjustment

#### Macros

<b>e(features)</b>	name of features
<b>e(outcomevar)</b>	name of outcome variable
<b>e(constant)</b>	logical indicating the presence of a common constant across features
<b>e(cointegrated_data)</b>	logical indicating cointegration

#### Matrices

<b>e(A)</b>	pre-treatment features of the treated unit
<b>e(B)</b>	pre-treatment features of the control units
<b>e(C)</b>	covariates used for adjustment
<b>e(P)</b>	predictor matrix

### **References**

Cattaneo, M. D., Feng, Y., and Titiunik, R. 2021. Prediction intervals for synthetic control methods. *Journal of the American Statistical Association*, 116(536), 1865-1880.

Cattaneo, M. D., Feng, Y., Palomba F., and Titiunik, R. 2022. scpi - Uncertainty Quantification for Synthetic Control Estimators..

### **Authors**

Matias D. Cattaneo, Princeton University, Princeton, NJ. [cattaneo@princeton.edu](mailto:cattaneo@princeton.edu).

Yingjie Feng, Tsinghua University, Beijing, China. [fengyj@sem.tsinghua.edu.cn](mailto:fengyj@sem.tsinghua.edu.cn).

Filippo Palomba, Princeton University, Princeton, NJ. [fpalomba@princeton.edu](mailto:fpalomba@princeton.edu).

Rocio Titiunik, Princeton University, Princeton, NJ. [titiunik@princeton.edu](mailto:titiunik@princeton.edu).