Title

scplotmulti — Synthetic Control Methods with Multiple Treated Units Plots.

<u>Syntax</u>

scplot , [scest uncertainty(string) uncertainty(string) joint yscalefree
 xscalefree dots_tr_col(<u>colorstyle</u>) dots_tr_symb(<u>symbolstyle</u>)
 dots_tr_size(<u>markersizestyle</u>) dots_sc_col(<u>colorstyle</u>)
 dots_sc_symb(<u>symbolstyle</u>) dots_sc_size(<u>markersizestyle</u>)
 line_tr_col(<u>colorstyle</u>) line_tr_patt(<u>linepatternstyle</u>)
 line_tr_width(<u>linewidthstyle</u>) line_sc_col(<u>colorstyle</u>)
 line_sc_patt(<u>linepatternstyle</u>) line_sc_width(<u>linewidthstyle</u>)
 spike_sc_col(<u>colorstyle</u>) spike_sc_patt(<u>linepatternstyle</u>)
 spike_sc_width(<u>linewidthstyle</u>) gphoptions(string)
 gphcombineoptions(<u>graph combine</u>) gphsave(string) savedata(dta_name)
 keepsingleplots pypinocheck]

Description

scplot implements several Synthetic Control (SC) plots even in the presence of multiple treated units and staggered adoption. The command is designed to be called after scest or scpi which implement estimation and inference procedures for SC methods using least squares, lasso, ridge, or simplex-type constraints according to 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 \underline{R} and \underline{Python} packages are described in $\underline{Cattaneo}$, \underline{Feng} , $\underline{Palomba}$ and $\underline{Titiunik}$ (2022).

Companion commands are: \underline{scdata} for data preparation, \underline{scest} for estimation procedures, and \underline{scpi} for inference procedures.

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

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

For an introduction to synthetic control methods, see <u>Abadie (2021)</u> and references therein.

Options



Type of Plot

scest if specified scplot must be called after scest. Otherwise, it is
 presumed that scplot is called after scpi.

uncertainty(string) specifies which prediction intervals are plotted. It
 does not affect the plot if scest is specified. Options are:
 insample prediction intervals quantify only in-sample uncertainty.
 gaussian prediction intervals quantify in-sample and out-of-sample
 uncertainty using conditional subgaussian bounds.

ls prediction intervals quantify in-sample and out-of-sample uncertainty imposing a location-scale model.

qreg prediction intervals quantify in-sample and out-of-sample
 uncertainty using quantile regressions.

ptype(string) specifies the type of plot to be produced. If set to
 'treatment', then treatment effects are plotted. If set to 'series'
 (default), the actual and synthetic time series are reported.

joint if specified simultaneous prediction intervals are included in the plot(s).

Scale Options

yscalefree if specified each graph has its own scale for the y axis. xscalefree if specified each graph has its own scale for the x axis.

Marker Options

These options let the user specify color, size, and form of the markers in the plot.

dots_tr_col(colorstyle) specifies the color of the markers for the treated
 unit.

dots_tr_symb(symbolstyle) specifies the form of the markers for the treated
 unit.

dots_tr_size(markersizestyle) specifies the size of the markers for the
 treated unit.

dots_sc_col(colorstyle) specifies the color of the markers for the SC unit.
dots_sc_symb(symbolstyle) specifies the form of the markers for the SC unit.
dots_sc_size(markersizestyle) specifies the size of the markers for the SC unit.



Line Options

These options let the user specify color, pattern, and width of the lines in the plot.

- line_tr_col(<u>colorstyle</u>) specifies the color of the line for the treated
 unit.
- line_tr_patt(linepatternstyle) specifies the pattern of the line for the
 treated unit.
- line_tr_width(linewidthstyle) specifies the width of the line for the
 treated unit.
- line_sc_col(colorstyle) specifies the color of the line for the SC unit.
 line_sc_patt(linepatternstyle) specifies the pattern of the line for the SC unit.
- line_sc_width(linewidthstyle) specifies the width of the line for the SC
 unit.

Bar Options

These options let the user specify color, pattern, and width of the bar (spikes) in the plot. These options do not have effect if **scest** is specified.

spike_sc_col(colorstyle) specifies the color of the bars for the SC unit.
spike_sc_patt(linepatternstyle) specifies the pattern of the bars for the SC unit.

spike_sc_width(linewidthstyle) specifies the width of the bars for the SC
unit.

Others

gphoptions(string) specifies additional options to modify individual plots.
gphcombineoptions(graph combine) specifies additional options to modify the
 final combined plot.

gphsave(string) specifies the path and the name of the .gph file that is saved by the command.

savedata(dta_name) saves a dta_name.dta file containing the processed data
 used to produce the plot.

keepsingleplots) if specified saves the individual plots in .gph format in the current directory.

pypinocheck) if specified avoids to check that the version of scpi_pkg in Python is the one required by scplot in Stata. When not specified



performs the check and stores a macro called to avoid checking it multiple times.{p_end

Example: Germany Data

Setup

. use scpi_germany.dta

Prepare data

. scdata gdp, dfname("python_scdata") id(country) outcome(gdp)
time(year) treatment(status) cointegrated

Estimate Synthetic Control with a simplex constraint and quantify uncertainty

. scpi, dfname("python_scdata") name(simplex) u_missp

Plot Synthetic Control Estimate with Prediction Intervals
 . scplot, gphsave("plot_scpi")

References

- Abadie, A. 2021. <u>Using synthetic controls: Feasibility, data requirements, and methodological aspects.</u> *Journal of Economic Literature*, 59(2), 391–425.
- Cattaneo, M. D., Feng, Y., and Titiunik, R. 2021. <u>Prediction Intervals for Synthetic Sontrol Methods</u>. *Journal of the American Statistical Association*, 116(536), 1865–1880.
- Cattaneo, M. D., Feng, Y., Palomba F., and Titiunik, R. 2022. <u>scpi:</u>
 <u>Uncertainty Quantification for Synthetic Control Estimators</u>,

 arXiv:2202.05984.
- Cattaneo, M. D., Feng, Y., Palomba F., and Titiunik, R. 2022. <u>Uncertainty</u> <u>Quantification in Synthetic Controls with Staggered Treatment Adoption</u>, arXiv:2210.05026.

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