<u>Title</u>

scplotmulti — Synthetic Control Methods with Multiple Treated Units Plots.

Syntax

scplot , [scest uncertainty(string) uncertainty(string) joint yscalefree
 xscalefree dots_tr_col(colorstyle) dots_tr_symb(symbolstyle)
 dots_tr_size(markersizestyle) dots_sc_col(colorstyle) dots_sc_symb(
 symbolstyle) dots_sc_size(markersizestyle) line_tr_col(colorstyle)
 line_tr_patt(linepatternstyle) line_tr_width(linewidthstyle)
 line_sc_col(colorstyle) line_sc_patt(linepatternstyle)
 line_sc_width(linewidthstyle) spike_sc_col(colorstyle)
 spike_sc_patt(linepatternstyle) spike_sc_width(linewidthstyle)
 gphoptions(string) gphcombineoptions(graph_combine) 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 $\underline{\text{Abadie (2021)}}$ and references therein.

Options

Type of Plot

 ${\tt scest}$ if specified ${\tt scplot}$ must be called after ${\tt scest}$. Otherwise, it is presumed that ${\tt scplot}$ is called after ${\tt scpi}$.

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.

1s 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

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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(colorstyle) specifies the color of the line for the treated unit.
  line_tr_patt(linepatternstyle) specifies the pattern of the line for the treated
  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.
      J <sub>Others</sub>
  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.
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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. script: Uncertainty Quantification for Synthetic Control Estimators, arXiv:2202.05984.

Authors

Matias D. Cattaneo, Princeton University, Princeton, NJ. <u>cattaneo@princeton.edu</u>. Yingjie Feng, Tsinghua University, Beijing, China. <u>fengyj@sem.tsinghua.edu.cn</u>. Filippo Palomba, Princeton University, Princeton, NJ. <u>fpalomba@princeton.edu</u>. Rocio Titiunik, Princeton University, Princeton, NJ. <u>titiunik@princeton.edu</u>.