

<u>Title</u>

scplot — Synthetic Control Methods Plots.

Syntax

```
scplot , [scest) uncertainty(string) 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) gphsave(string)
  savedata(dta_name)]
```

Description

scplot implements several Synthetic Control (SC) plots. The command is designed te 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 R and $\underline{\text{Python}}$ packages are described in $\underline{\text{Cattaneo, Feng, Palomba and Titiunik (2022)}}$

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/

Options

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.

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.

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
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 the 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.

Example: Cattaneo, Feng and Titiunik (2021) 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

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-ouantification-for-synthetic Control Estimators.

<u>Authors</u>

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>.