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graph twoway lowess — Local linear smooth plots

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Description

graph twoway lowess plots a lowess smooth of yvar on xvar using graph twoway line; see [G-2] graph twoway line.

Quick start

Local linear smooth plot of y versus x using Cleveland's tricube weighting function with a bandwidth of 0.8

```
twoway lowess y x
```

As above, overlaid on a scatterplot of y versus x

```
twoway scatter y x || lowess y x
```

As above, but draw points with less intense color to make the line more visible

```
twoway scatter y x, mcolor(*.6) || lowess y x
```

Use running-mean smoothing

```
twoway scatter y x || lowess y x, mean
```

Specify a bandwidth of 0.5

```
twoway scatter y x || lowess y x, bwidth(.5)
```

Suppress use of Cleveland's tricube weighting function

```
twoway scatter y x || lowess y x, noweight
```

Menu

```
Graphics > Twoway graph (scatter, line, etc.)
```

2

Syntax

 $\underline{\mathsf{tw}}$ oway lowess yvar xvar $\left[\mathit{if}\right]\left[\mathit{in}\right]\left[\mathit{, options}\right]$

options	Description
<u>bw</u> idth(#)	smoothing parameter
$\underline{\mathtt{m}}\mathtt{ean}$	use running-mean smoothing
<u>now</u> eight	use unweighted smoothing
<u>lo</u> git	transform the smooth to logits
<u>a</u> djust	adjust smooth's mean to equal yvar's mean
cline_options	change look of the line
axis_choice_options	associate plot with alternative axis
twoway_options	titles, legends, axes, added lines and text, by, regions, name, aspect ratio, etc.

Options

bwidth(#) specifies the bandwidth. bwidth(.8) is the default. Centered subsets of N*bwidth() observations, N = number of observations, are used for calculating smoothed values for each point in the data except for endpoints, where smaller, uncentered subsets are used. The greater the bwidth(), the greater the smoothing.

mean specifies running-mean smoothing; the default is running-line least-squares smoothing.

noweight prevents the use of Cleveland's (1979) tricube weighting function; the default is to use the weighting function.

logit transforms the smoothed *yvar* into logits.

adjust adjusts by multiplication the mean of the smoothed *yvar* to equal the mean of *yvar*. This is useful when smoothing binary (0/1) data.

cline_options specify how the lowess line is rendered and its appearance; see [G-3] cline_options.

 $axis_choice_options$ associate the plot with a particular y or x axis on the graph; see [G-3] $axis_choice_options$.

twoway_options are a set of common options supported by all twoway graphs. These options allow you to title graphs, name graphs, control axes and legends, add lines and text, set aspect ratios, create graphs over by() groups, and change some advanced settings. See [G-3] twoway_options.

Remarks and examples

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graph twoway lowess yvar xvar uses the lowess command—see [R] lowess—to obtain a local linear smooth of yvar on xvar and uses graph twoway line to plot the result.

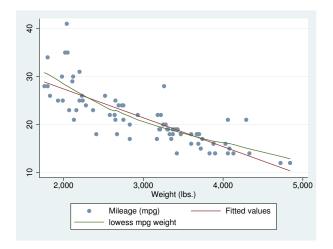
Remarks are presented under the following headings:

Typical use Use with by()

Typical use

The local linear smooth is often graphed on top of the data, possibly with other regression lines:

```
. use http://www.stata-press.com/data/r14/auto
(1978 Automobile Data)
. twoway scatter mpg weight, mcolor(*.6) ||
         lfit
                mpg weight
         lowess mpg weight
```



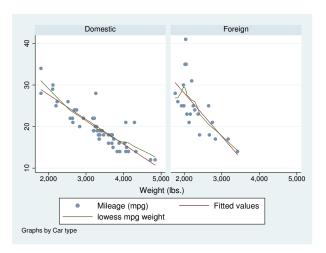
Notice our use of mcolor(*.6) to dim the points and thus make the lines stand out; see [G-4] colorstyle.

Use with by()

graph twoway lowess may be used with by():

```
. use http://www.stata-press.com/data/r14/auto, clear
(1978 Automobile Data)
```

```
. twoway scatter mpg weight, mcolor(*.6) ||
         lfit
                 mpg weight ||
         lowess mpg weight ||, by(foreign)
```



References

Cleveland, W. S. 1979. Robust locally weighted regression and smoothing scatterplots. Journal of the American Statistical Association 74: 829–836.

Cox, N. J. 2005. Speaking Stata: Smoothing in various directions. Stata Journal 5: 574-593.

----. 2010. Software Updates: Speaking Stata: Smoothing in various directions. Stata Journal 10: 164.

Royston, P., and N. J. Cox. 2005. A multivariable scatterplot smoother. Stata Journal 5: 405-412.

Also see

[R] **lowess** — Lowess smoothing

[G-2] graph twoway mspline — Twoway median-spline plots