

ipolate — Linearly interpolate (extrapolate) values

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Description

`ipolate` creates in *newvar* a linear interpolation of *yvar* on *xvar* for missing values of *yvar*.

Because interpolation requires that *yvar* be a function of *xvar*, *yvar* is also interpolated for tied values of *xvar*. When *yvar* is not missing and *xvar* is neither missing nor repeated, the value of *newvar* is just *yvar*.

Quick start

Create *y2* containing a linear interpolation of *y1* on *x* for observations with missing values of *y1* or tied values of *x*

```
ipolate y1 x, generate(y2)
```

As above, but use interpolation and extrapolation

```
ipolate y1 x, generate(y2) epolate
```

As above, but perform calculation separately for each level of *catvar*

```
by catvar: ipolate y1 x, generate(y2) epolate
```

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Syntax

```
ipolate yvar xvar [if] [in], generate(newvar) [epolate]
```

by is allowed; see [D] [by](#).

Options

`generate(newvar)` is required and specifies the name of the new variable to be created.

`epolate` specifies that values be both interpolated and extrapolated. Interpolation only is the default.

Remarks and examples

[stata.com](http://www.stata.com)

► Example 1

We have data points on *y* and *x*, although sometimes the observations on *y* are missing. We believe that *y* is a function of *x*, justifying filling in the missing values by linear interpolation:

```
. use http://www.stata-press.com/data/r15/ipolxmpl1
. list, sep(0)
```

	x	y
1.	0	.
2.	1	3
3.	1.5	.
4.	2	6
5.	3	.
6.	3.5	.
7.	4	18

```
. ipolate y x, gen(y1)
(1 missing value generated)
. ipolate y x, gen(y2) epolate
. list, sep(0)
```

	x	y	y1	y2
1.	0	.	.	0
2.	1	3	3	3
3.	1.5	.	4.5	4.5
4.	2	6	6	6
5.	3	.	12	12
6.	3.5	.	15	15
7.	4	18	18	18

▷ Example 2

We have a dataset of circulations for 10 magazines from 1980 through 2003. The identity of the magazines is recorded in `magazine`, circulation is recorded in `circ`, and the year is recorded in `year`. In a few of the years, the circulation is not known, so we want to fill it in by linear interpolation.

```
. use http://www.stata-press.com/data/r15/ipolxmpl2, clear
. by magazine: ipolate circ year, gen(icirc)
```

When the `by` prefix is specified, interpolation is performed separately for each group.

◀

Methods and formulas

The value y at x is found by finding the closest points (x_0, y_0) and (x_1, y_1) , such that $x_0 < x$ and $x_1 > x$ where y_0 and y_1 are observed, and calculating

$$y = \frac{y_1 - y_0}{x_1 - x_0} (x - x_0) + y_0$$

If `epolate` is specified and if (x_0, y_0) and (x_1, y_1) cannot be found on both sides of x , the two closest points on the same side of x are found, and the same formula is applied.

If there are multiple observations with the same value for x_0 , then y_0 is taken as the average of the corresponding y values for those observations. (x_1, y_1) is handled in the same way.

Reference

Meijering, E. 2002. A chronology of interpolation: From ancient astronomy to modern signal and image processing. *Proceedings of the IEEE* 90: 319–342.

Also see

[MI] [mi impute](#) — Impute missing values