graph twoway fpfit — Two-way fractional-polynomial prediction plots

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Description

twoway fpfit calculates the prediction for *yvar* from estimation of a fractional polynomial of *xvar* and plots the resulting curve.

Quick start

Fractional-polynomial prediction plot of predicted y on x using regress twoway fpfit y x

Same as above, but estimate a fractional polynomial of degree 4

twoway fpfit y x, estopts(degree(4))

Overlaid on a scatterplot of the observed values

twoway scatter y x || fpfit y x

Same as above, with lines for fractional polynomials of degrees 2 (default) and 4 twoway scatter y x || fpfit y x || fpfit y x, estopts(degree(4))

A separate graph area for each level of catvar twoway scatter y x || fpfit y x, by(catvar)

- Same as above, but with an additional graph area for all levels of catvar combined twoway scatter y x || fpfit y x, by(catvar, total)
- Overlay lines and data points for catvar==0 and catvar==1 in a single graph area twoway scatter y x if catvar==0 || scatter y x if catvar==1 || /// fpfit y x if catvar==0 || fpfit y x if catvar==1

Specify poisson as the estimation command

twoway scatter y x || fpfit y x, estcmd(poisson)

Menu

Graphics > Two-way graph (scatter, line, etc.)

Syntax

<u>tw</u>oway fpfit yvar xvar [if] [in] [weight] [, options]

options	Description
<pre>estcmd(est_cmd) estopts(est_opts)</pre>	estimation command; default is regress specifies <i>est_opts</i> to estimate the fractional polynomial regression
cline_options	change look of predicted line
axis_choice_options	associate plot with alternative axis
twoway_options	titles, legends, axes, added lines and text, by, regions, name, aspect ratio, etc.

est_cmd may be clogit, glm, intreg, logistic, logit, mlogit, nbreg, ologit, oprobit, poisson, probit, regress, rreg, stcox, stcrreg, streg, or xtgee.

Options estcmd() and estopts() are unique; see [G-4] Concept: repeated options.

aweights, fweights, and pweights are allowed. Weights, if specified, affect estimation but not how the weighted results are plotted. See [U] **11.1.6 weight**.

est_opts	Description
degree(#)	degree of fractional polynomial to fit; default is degree(2)
<pre>noscaling</pre>	suppress scaling of first independent variable
noconstant	suppress constant term
powers(numlist)	list of fractional polynomial powers from which models are chosen
center(cent_list)	specification of centering for the independent variables
all	include out-of-sample observations in generated variables
log	display iteration log
<u>compare</u>	compare models by degree
<u>display_options</u>	control column formats and line width
other_est_opts	other options allowed by <i>est_cmd</i>

cent_list is a comma-separated list with elements *varlist*: {mean |#| no}, except that the first element may optionally be of the form {mean |#| no} to specify the default for all variables.

Options

estcmd(est_cmd) specifies the estimation command to be used; estcmd(regress) is the default.

- estopts(est_opts) specifies the options to estimate the fractional polynomial regression from which the curve will be predicted. Available est_opts are
 - degree (#) determines the degree of FP to be fit. The default is degree (2), that is, a model with two power terms.

noscaling suppresses scaling of $xvar_1$ and its powers.

noconstant suppresses the regression constant if this is permitted by *est_cmd*.

- powers (*numlist*) is the set of FP powers from which models are to be chosen. The default is powers (-2,-1,-.5,0,.5,1,2,3) (0 means log).
- center (*cent_list*) defines the centering for the covariates $xvar_1, xvar_2, ..., xvarlist$. The default is center (mean). A typical item in *cent_list* is *varlist*: {mean | # | no}. Items are separated by commas. The first item is special because *varlist*: is optional, and if omitted, the default is (re)set to the specified value (mean or # or no). For example, center (no, age:mean) sets the default to no and sets the centering for age to mean.
- all includes out-of-sample observations when generating the best-fitting FP powers of $xvar_1$, $xvar_2$, etc. By default, the generated FP variables contain missing values outside the estimation sample.
- log displays deviances and (for regress) residual standard deviations for each FP model fit.
- compare reports a closed-test comparison between FP models.
- display_options: cformat(%fmt), pformat(%fmt), sformat(%fmt), and nolstretch; see [R] Estimation options.
- *other_est_opts* are options appropriate to the *est_cmd*; see the documentation for that *est_cmd*. For example, for stcox, *other_est_opts* may include efron or some alternate method for handling tied failures.
- *cline_options* specify how the prediction line is rendered; 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

Remarks are presented under the following headings:

Typical use Cautions Use with by()

Typical use

twoway fpfit is nearly always used in conjunction with other twoway plottypes, such as

```
. use https://www.stata-press.com/data/r19/auto
(1978 automobile data)
. scatter mpg weight || fpfit mpg weight
40
30
30
30
40
30
40
30
40
40
40
40
40
5,000
Weight (lbs.)
```

Cautions

Do not use twoway fpfit when specifying the *axis_scale_options* yscale(log) or xscale(log) to create log scales. Typing

. scatter mpg weight, xscale(log) || fpfit mpg weight

will produce a curve that will be fit from a fractional polynomial regression of mpg on weight rather than log(weight).

Use with by()

fpfit may be used with by() (as can all the twoway plot commands):

. scatter mpg weight || fpfit mpg weight ||, by(foreign, total row(1))



Also see

- [G-2] graph twoway fpfitci Two-way fractional-polynomial prediction plots with CIs
- [G-2] graph twoway line Two-way line plots
- [G-2] graph twoway lfit Two-way linear prediction plots
- [G-2] graph twoway qfit Two-way quadratic prediction plots
- [G-2] graph twoway mband Two-way median-band plots
- [G-2] graph twoway mspline Two-way median-spline plots

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