graph twoway lpolyci — Local polynomial smooth plots with Cls

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Description

graph twoway lpolyci plots a local polynomial smooth of *yvar* on *xvar* by using graph twoway line (see [G-2] graph twoway line), along with a confidence interval by using graph twoway rarea (see [G-2] graph twoway rarea).

Quick start

Local polynomial smooth plot of y versus x with 95% confidence interval and local mean smoothing twoway lpolyci y x Same as above, but with a polynomial of degree 3 twoway lpolyci y x, degree(3) Overlay scatterplot of the observed data on polynomial smooth plot twoway lpolyci y x || scatter y x Same as above, but with a 99% confidence interval twoway lpolyci y x, level(99) || scatter y x Specify the Gaussian kernel function twoway lpolyci y x, kernel(gaussian) || scatter y x Specify the half-width of the kernel as 85 twoway lpolyci y x, bwidth(85) || scatter y x With a separate graph area for each level of catvar twoway lpolyci y x || scatter y x, by(catvar) Add "My Title" as the title of the graph twoway lpolyci y x || scatter y x, title("My Title") Draw the confidence limits as a pair of lines rather than as an area twoway lpolyci y x, ciplot(rline) || scatter y x

Menu

 $\label{eq:Graphics} \mbox{Graphics} > \mbox{Two-way graph (scatter, line, etc.)}$

Syntax

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

| options | Description |
|--|--|
| kernel(kernel) bwidth(#) degree(#) n(#) | kernel function; default is kernel (epanechnikov) kernel bandwidth degree of the polynomial smooth; default is degree (0) obtain the smooth at # points; default is min(N, 50) |
| <u>l</u> evel(#) <u>pw</u> idth(#) <u>v</u> ar(#) | set confidence level; default is level(95) pilot bandwidth for standard error calculation estimate of the constant conditional variance |
| nofit fitplot(<i>plottype</i>) ciplot(<i>plottype</i>) | do not plot the smooth how to plot the smooth; default is fitplot(line) how to plot CIs; default is ciplot(rarea) |
| fcline_options fitarea_options | change look of the smoothed line change look of CI |
| axis_choice_options | associate plot with alternative axis |
| twoway_options | titles, legends, axes, added lines and text, by, regions, name, aspect ratio, etc. |
| kernel | Description |
| epanechnikov epan2 <u>bi</u> weight <u>cos</u> ine gaussian parzen <u>rec</u> tangle triangle | Epanechnikov kernel function; the default alternative Epanechnikov kernel function biweight kernel function cosine trace kernel function Gaussian kernel function Parzen kernel function rectangle kernel function |
| <u>or r</u> ankre | |

fweights and aweights are allowed; see [U] 11.1.6 weight.

Options

- kernel(*kernel*) specifies the kernel function for use in calculating the weighted local polynomial estimate. The default is kernel(epanechnikov). See [R] kdensity for more information on this option.
- bwidth(#) specifies the half-width of the kernel, the width of the smoothing window around each
 point. If bwidth() is not specified, a rule-of-thumb bandwidth estimator is calculated and used;
 see [R] lpoly.
- degree (#) specifies the degree of the polynomial to be used in the smoothing. The default is degree (0), meaning local mean smoothing.
- n(#) specifies the number of points at which the smooth is to be evaluated. The default is $\min(N, 50)$, where N is the number of observations.

- level(#) specifies the confidence level, as a percentage, for confidence intervals. The default is level(95) or as set by set level; see [U] 20.8 Specifying the width of confidence intervals.
- pwidth(#) specifies the pilot bandwidth to be used for standard error computations. The default is chosen to be 1.5 times the value of the rule-of-thumb bandwidth selector.
- var (#) specifies an estimate of a constant conditional variance required for standard error computation. By default, the conditional variance at each smoothing point is estimated by the normalized weighted residual sum of squares obtained from locally fitting a polynomial of order p+2, where p is the degree specified in degree().
- nofit prevents the smooth from being plotted.
- fitplot(*plottype*) specifies how the prediction is to be plotted. The default is fitplot(line), meaning that the smooth will be plotted by graph twoway line. See [G-2] graph twoway for a list of *plottype* choices. You may choose any that expects one y and one x variable. fitplot() is seldom used.
- ciplot(*plottype*) specifies how the confidence interval is to be plotted. The default is ciplot(rarea), meaning that the confidence bounds will be plotted by graph twoway rarea.

A reasonable alternative is ciplot(rline), which will substitute lines around the smooth for shading. See [G-2] graph twoway for a list of *plottype* choices. You may choose any that expects two y variables and one x variable.

- fcline_options specify how the lpoly line is rendered and its appearance; see [G-3] fcline_options.
- *fitarea_options* specify how the confidence interval is rendered; see [G-3] *fitarea_options*. If you specify ciplot(), you should specify whatever is appropriate instead of using *fitarea_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

graph twoway lpolyci *yvar xvar* uses the lpoly command—see [R] **lpoly**—to obtain a local polynomial smooth of *yvar* on *xvar* and confidence intervals and uses graph twoway line and graph twoway rarea to plot results.

Remarks are presented under the following headings:

Typical use Use with by()

Typical use

graph twoway lpolyci can be used to overlay the confidence bands obtained from different local polynomial smooths. For example, for local mean and local cubic polynomial smooths:



The plotted area corresponds to the confidence bands for the local mean smooth and lines correspond to confidence intervals for the local cubic smooth.

When you overlay graphs, you nearly always need to respecify the axis titles by using the *axis_title_options* ytitle() and xtitle(); see [G-3] *axis_title_options*.

Use with by()

graph twoway lpolyci may be used with by():



Also see

- [R] **lpoly** Kernel-weighted local polynomial smoothing
- [G-2] graph twoway lpoly Local polynomial smooth plots

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