Package 'fwlplot'

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Title Scatter Plot After Residualizing Using 'fixest' Package

Version 0.3.0

Description Creates a scatter plot after residualizing using a set of covariates. The residuals are calculated using the 'fixest' package which allows very fast estimation that scales. Details of the (Yule-)Frisch-Waugh-Lovell theorem is given in Basu (2023) <doi:10.48550/arXiv.2307.00369>.

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Encoding UTF-8

RoxygenNote 7.3.1

Imports data.table, fixest, tinyplot

Suggests ggplot2

NeedsCompilation no

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fml_breaker

Break apart formula (from right to left) based on a symbole (~ or |)

Description

Break apart formula (from right to left) based on a symbole (~ or |)

Usage

fml_breaker(fml, op)

Arguments

fml	Formula following fixest syntax.
ор	String. Either ~ or

Value

list of symbol or language from right to left that are split at each occurence of op.

Description

This function creates a bivariate plot of y and x after residualizing over a set of covariates w.

Usage

```
fwl_plot(fml, data, ggplot = FALSE, n_sample = 1000, alpha = 0.5, ...)
fwlplot(fml, data, ggplot = FALSE, n_sample = 1000, alpha = 0.5, ...)
```

Arguments

fml	Of the form $y \sim x + covs $ fes following the fixest formula syntax. The x variable you want plotted should come first.
data	A dataframe object that contains the variables in fml.
ggplot	Boolean. Default is to use base R plot but if TRUE, use ggplot.
n_sample	Numeric. Number of observations to sample for each facet.
alpha	Numeric. Alpha transparency of each individual point. If NULL, will plot all rows.
	Additional arguments passed to fixest::feols.

Value

Either NULL if ggplot = FALSE or a ggplot object if ggplot = TRUE. In either case, plots the figure.

Examples

fwl_plot(mpg ~ hp + wt | cyl, mtcars)

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get_fml_parts Split formula into terms

Description

Split formula into terms

Usage

get_fml_parts(formula, parts_as_formula = FALSE)

Arguments

formula Full formula following fixest syntax: y ~ W | W_FE | T ~ Z | Z_FE. parts_as_formula Logical. If TRUE, then each part will be a right-hand side formula. Default is FALSE

Value

List of expressions/formula for each part of the formula. It will be of type symbol/language unless parts_as_formula = TRUE. Can be used with fixest::xpd and the dot bracket syntax to create formula. Any missing elements will be given a value of NULL. The list contains the following:

y_fml	The LHS
W_lin	The linear part of the exogenous variables
W_FE	The fixed effects part of the exogenous variables
T_fml	The endogenous variable
Z_lin	The linear part of the instruments
Z_FE	The fixed effects part of the instruments

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