Subject: Re: Creating panel - using weights
Posted by Reduced-For(u)m on Mon, 04 Jul 2016 18:17:24 GMT
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Hi Nora,

Responding to your points:

1.  a "panel" of what?  Countries (with the time dimension being survey year)?  If this is the case, you want to use the original weights given in the dataset to "collapse" each survey round down into one observation - that is, use the weights to generate the averages that become the values of your panel.  After that, in the regression, it is up to you whether you want to weight those by, say, relative country population or something like that.  But you would use the DHS weights in the creation of the aggregates for your panel, and then some other weight (or no weight) to adjust for population sizes in the regression (which is run on the weighted means...if I'm understanding you correctly).

2.  See above.

3.  Yes, use the weight when you collapse.

Happy to follow-up if I'm not understanding your data setup correctly (as in, don't understand what "panel" you are trying to create).