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Subject: Using iweights for districts

Posted by [shayankhan](#) on Sat, 15 Oct 2016 03:58:01 GMT

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Hi,

I want to run the xtlogit model with fixed effects to control for district level heterogeneity. I was told to use iweights for this as the xtlogit command does not accept pweights. My question is two-fold:

1-How do I calculate these iweights?

2-Would using only the weights and not accounting for the survey design (using the svy estimation) affect the validity of my estimation?

Note:- It was recommended to me by Dr.Kit Baum, a highly respectable figure and well known econometrician to use the xtlogit model with iweights rather than using the svy:logistic estimation with district dummies as this approach might not give consistent estimates due to the incidental parameter problem.

Thanks.

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