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Subject: Re: Use of Clusters

Posted by [Reduced-For\(u\)m](#) on Wed, 04 Jan 2017 00:01:03 GMT

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If you use Stata, you can just:

```
egen ClusterX = mean(X), by(cluster)
```

And then include "ClusterX" as a variable in your regressions.

I'm sure there is very similar code for creating sub-group means in other programs too. And there are some inference (p-value) issues down the road, but if you cluster your regressions at the level of your clustered X, you should be fine. Unless I missed something...