Subject: Re: declaring child survey in Stata Posted by Reduced-For(u)m on Sun, 08 Oct 2017 20:52:21 GMT

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Yes, you still have to worry about weighting, in the sense that if you want population level estimates of parameters (means/levels/distributions), and/or if you want to compare values/levels/coefficients from survey round to round (though with some caveats depending on what coefficient you might be interested in).

If the sample sizes are similar from survey round to round, you can get away with not adjusting the weights, but in general an easy way to deal with it is to add up the total sum of weights for each survey round and divide each individual weight by the sum of that survey's weights. The problem is just that the weights add up to something like the sample size, so if sample sizes change a lot you could end up weighting one survey a lot and another not very much. Maybe that makes sense (an observation is an observation) but it doesn't make sense in many contexts.

You will need to create new cluster-ID variables by, say, taking on a survey round identifier of some sort (so if the cluster variable value is 37 in the data, make it 199837 for cluster 37 in 1998, and 200337 for the 2003 cluster with the value of 37 (or whatever, that is just an example).

I have no idea what you are trying to do, so it is very hard for me to give you specific Stata advice, but I may be able to give some sort of guidance if you gave me more detail on what you were trying to accomplish.