Thanks so much. I understand the weighting and de-normalization process.

On the last point, I am working on a diff-in-diff estimator where the interest variable is measured at region level. So, i understand i have to cluster the standard errors by region level as a result of the specification. In the estimation i use regxfe as i include number of fixed effects.

But the sampling design also required me to cluster at the psu level, where i follow:
*tell Stata the weight (using pweights for robust standard errors), cluster (psu), and strata:
svyset [pweight=weight], psu(v021) strata(strata)

So my point is should i cluster only at region level, if so should i still define the svyset?

Or, Should i cluster both by psu and region ? I guess i may have to follow C.G.M method in this case.

And my last question is when you use commands like regxfe, does the svyset technique still the same?

Best,