Subject: Re: Weights not allowed for Model analysis??
Posted by Bridgette-DHS on Fri, 04 May 2018 14:52:48 GMT
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Following is a response from Senior DHS Stata Specialist, Tom Pullum:

When you get that message, it means that the current version of the estimation command does not allow weights. You then have only two options. One is to proceed without weights, in which case your estimates will be biased toward the over-sampled strata in the survey. The other option is to use a less advanced model. For example, try using just logit, or melogit, with svy. Logit will certainly work and I think melogit will work. I would take the second option, because I think the bias from ignoring the weights is more serious than the fine tuning of the standard errors, which is the main role of the more advanced models. But not everyone would agree. You have to decide--but it's one or the other.

In the history of statistical software, many procedures that now include weights and the other svy adjustments first appeared in versions that did not initially include them. Who knows, maybe Stata 16 will allow weights for this command.