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Subject: Re: Weights in country-year level regressions

Posted by [amil](#) on Mon, 19 Nov 2018 16:58:17 GMT

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Dear Tom,

many thanks for your reply. All your points are very useful.

I should have added that while the dependent variable is a calculated mean from the surveys, most (but not all) of the regressors are statistics (or variables created based on these) from other sources, provided at the country-year level.

The reason why I am including all the surveys, also multiple surveys for a country, is because I am also interested in exploring the time dimension.

You are totally right that by combining countries like India and Maldives (and weighting by sample size), then Maldives would have a negligible impact. So there would be no point in collapsing the data by survey. It would probably be more appropriate to simply estimate regressions directly from the data (without collapsing by country-year) even if I am using statistics from other sources at the country-year level.

Please let me know if you see anything wrong with this approach based on this new info.

Thanks so much.

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