
Subject: Re: How do I account for clustering within families?
Posted by [Reduced-For\(u\)m](#) on Sun, 13 Apr 2014 23:09:03 GMT
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Tom (via Liz):

Do you know what Stata does regarding estimating cluster-robust standard errors using the svy: command? If it is using the "cluster robust" sandwich estimator, clustering at PSU and Household would be the same as clustering at PSU. But if its using some random-effects-type correction (some Moulton-type parametric specification of the V/C matrix of error terms), then multi-level clustering would be different. I've never figured out what Stata is doing with the svy. Using "reg Y X, cluster(clustervar)" uses the sandwich estimator that would subsume household in PSU, but it sounds like that is not what svy: is doing.

Thanks.
