Subject: Re: pooling countries to run fixed effect
Posted by Bridgette-DHS on Mon, 14 Dec 2020 15:26:02 GMT
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Following is a response from DHS Research & Data Analysis Director, Tom Pullum:

You probably have a variable in the pooled file that is called "survey" that takes the values 1 through 10. If not, I recommend that you construct such a variable.

Fixed effects for survey just means that you include "survey" as a categorical variable in the model. That is, using the full file, you include "i.survey" as a covariate on the right hand side of the regression. I agree with your advisor on including such effects. This gives a different intercept for each survey.

When you pool the surveys like this you need to construct new cluster and stratum variables and you may want to redefine the weights. These components all go into an svyset command and "svy:" is included in front of the estimation commands. You should find several forum postings on how to do that.