Subject: Re: Clustered Standard Errors
Posted by analyst_till on Wed, 03 Feb 2021 16:09:19 GMT
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Dear all,

I am operating a diff-in-diff analysis at the district-level with the Ethiopian DHS surveys of 2000 and 2011 and have a similar issue. Mr. Pullums answer was very helpful, however, I am still wondering about how I can adjust the clustering in the svyset specification.

More precisely, I want to cluster standard errors at the district-level (since this is my pseudo-panel cohort), which is not possible in a "svy:" regression.

If I now regress: "reg y i.post##i.Treatment i.district [pweight=v005], cluster(district)", I can account for weights and cluster standard errors at district level. However, in this case I do not take the stratification into account.
Would it in general also be okay to ignore the stratification in my analysis to be able to cluster SE at district-level?

Or, could you tell if there is a code to directly incorporate the fact that I cluster SE at district level e.g. through?:

svyset cluster_ID [pweight=v005], cluster(district) strata(stratum_ID) singleunit(centered)

Thanks in advance!