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Subject: Re: Clustered Standard Errors

Posted by [Bridgette-DHS](#) on Fri, 05 Feb 2021 14:32:00 GMT

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Following is a response from Senior DHS Stata Specialist, Tom Pullum:

Your Stata code, using "egen group", looks fine. The only way to include the stratum adjustment is with svyset.

I don't quite understand the role you want for "district". The purpose of svyset is to adjust for the design effect in multi-stage samples. For DHS data, the clusters are the Primary Sampling Units (PSUs). The strata are essentially subpopulations within which separate samples are drawn. The adjustments for clusters and strata work in opposite directions, but only affect the standard errors of the estimates. Districts are administrative units that usually have no direct role in the design of the sample.

However, you can conceptualize a multi-level analysis in which, say, respondents are level 1, clusters are level 2, and districts are level 3. The justification would be that individuals within the same district are more similar than individuals in different districts, and you have some district-level covariates. We encourage the use of spatial covariates, but at the finest level of aggregation, which would be the cluster rather than the district. Please clarify.