Subject: Re: Clustered Standard Errors
Posted by analyst_till on Tue, 09 Feb 2021 10:04:50 GMT
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Dear Mr. Pullum,

thanks a lot again, the study you mentioned will probably be interesting for me to look at.

I am sorry, my formulation was not well put. In fact, I just wanted to say that I will compare observations in the same districts across time, with districts being my panel variable. However, I do not aggregate my individual observations at district level in the dataset, such that the final outcome Y is the outcome of individual i in district j at time t. Also, I proceeded exactly as you mentioned, such that my regression equation looks as follows (with "post" instead of "survey"): svy: reg y i.post##i.Treatment i.district

However, I have have two small questions left:

1. If you recommend sticking to "svyset": how can I make sure that I cluster standard errors at district-level then? It does not seem to be possible within the "svyset"/"svy:" framework, or am I wrong?

2. Including robustness checks, I will probably use 4 different DHS rounds for Ethiopia. I noticed that the strata variable v023 was not always coded in the same way (e.g. in one round 22, in the other round 21 strata). Is it best in this case to rely on "egen strata=group(v024 v025)" in each of the rounds, to make sure that the strata variable is indexed in the same way across surveys and afterwards proceed as noted above in the pooled data?

Best,

Till