Subject: Re: Clustered Standard Errors

Posted by Bridgette-DHS on Tue, 09 Feb 2021 13:49:07 GMT

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Following is a response from DHS Research & Data Analysis Director, Tom Pullum:

The clustering is by PSUs, not districts, so svyset does not need to include any reference to clusters. You can refer to a posted file (survey_strata.do) that describes the strata in all DHS surveys. In each survey, name the identifier "stratum_ID". Then construct the combined ID as, for example, stratum_ID_all, within "egen stratum_ID_all=group(survey stratum_ID)". Also "egen cluster_ID_all=group(survey v001)". That should work.

I'm not sure that your regression needs to include "i.district". That term could overlap too much with "i.post##i.Treatment". I would try regressions with and without that term. Good luck.