Subject: Re: Clustered Standard Errors

Posted by Bridgette-DHS on Wed, 17 Feb 2021 14:00:29 GMT

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

Sorry for the delay with this reply. Yes, you can make a case for using districts as clusters, even though they are not PSUs. But you may run into a problem because the weights vary within districts. The weights (v005) are constant within v001, but they are not constant within districts. Stata will not like that. Perhaps you can think of a way to get around that, but I don't know what it would be. Re-calculating the weight to be the within-district average of v005 will lead to some inconsistencies. That is, analyses using the original v005 will not agree (exactly) with analyses using the within-district average of v005.