
Subject: Re: Clustered Standard Errors

Posted by [analyst_till](#) on Tue, 23 Feb 2021 17:12:06 GMT

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Yes, the above described situation fits my case and I understand why we adjust for the sampling design.

My confusion was more specifically about at what level I should cluster standard errors. Abadie et al. (2017) argue that clustering SEs is justified either by the sampling design (the case for DHS), or by the experimental design, when clusters of units are assigned to the treatment.

For my analysis the latter case also applies, since districts were assigned to the programme I evaluate. Therefore, I was wondering whether sampling process or experimental design have to be addressed in the first place.

So, I guess it is the sampling design that has to be addressed in the first place, as you mentioned, and therefore standard errors should be clustered at PSU-level here.

Thanks a lot for your help again!
