
Subject: Re: Clustered Standard Errors

Posted by [analyst_till](#) on Wed, 24 Feb 2021 13:09:55 GMT

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Thanks a lot!

I have a last concluding question: Since we discussed the clustering of standard errors here, I was confused about how the svy-adjustments directly relate to the clustering of standard errors? In this thread above, you mentioned that one can make cluster adjustments either via svy or via "reg, cluster(v021)". Could you tell me which part of "svyset" defines that I will cluster SEs at a certain level, is it "svyset PSU...." Or the "singleunit(centered)" option at the end?

Here, since I am working with repeated cross-sectional data over several years, you recommended to include a grouped PSU variable, namely "egen cluster_ID = group(v001 survey)".

Does this mean that I cluster standard errors at PSU-level, or at the PSU-time level (since I interact PSU with survey) here? And if yes, does it always has to be the PSU-time level at which I cluster standard errors?
