
Subject: Re: Clustered Standard Errors

Posted by [analyst_till](#) on Wed, 24 Feb 2021 14:42:42 GMT

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So actually "group" helps us to distinguish the (different) designs of the surveys, but I would still say that I cluster standard errors at PSU-level/obtain PSU-level robust standard errors?

I guess that this is something I would always have to include.

So when I would like to cluster standard errors at district-level, I first run "egen district_id = group(district survey)" and then "reg y x, cluster(district_ID)"?

Thanks a lot!
