Subject: Re: Clustered Standard Errors

Posted by analyst\_till on Wed, 24 Feb 2021 15:38:03 GMT

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I am interested in clustering at district-level since the policy I evaluate was introduced at this level. Econometric literature (such as Abadie et al. (2017)) suggests that clustering is justified either to account for the sampling design, or to account for the experimental design/treatment assignment. But I have to look at this again.

My last question was rather referring to the technical adjustments, if I always have to inlcude the "group" adjustment to cluster.

Thanks a lot for your help again!