

Thanks Bridgette and Tom for the response.

The only difference from my syntax and the one in DHS methodological report #27 is the psu. I understand I can either use v001 or v021 as the psu. Correct me if I'm wrong please.

The svyset command executed and showed this result:

'Note: Stage 1 is sampled with replacement; further stages will be ignored for variance estimation.

```
pweight: <none>
      VCE: linearized
Single unit: centered
  Strata 1: v022
    SU 1: v021
    FPC 1: <zero>
  Weight 1: wt2_1
  Strata 2: <one>
    SU 2: <observations>
    FPC 2: <zero>
  Weight 2: wt1_1'
```

When I run the syntax "svy: stcox i.w Quintile elect i.anc i.v024 v025 poverty_prop sec_edu_prop || v021:" without the shared option it returns this error message: 'variable wt1_1*wt2_1 not found'.

And then when I run it without the svy option 'stcox i.w Quintile elect i.anc i.v024 v025 poverty_prop sec_edu_prop, efron shared(v021)' it executes successfully, even though it takes a long time to do that.

I also observed that I could run this 'svy: melogit inf_death i.w Quintile elect || v021:' successfully, although that is not what I'm using in my analysis.

Could it be that 'svy' is not needed when running a Cox multilevel regression?

I have also posted the question on Stata forum.