Subject: Re: Setting up pooled DHS data as panel
Posted by Reduced-For(u)m on Mon, 30 Jun 2014 19:34:27 GMT
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Dan,

Then I suggest doing the regressions separately and using "suest"* to compute the standard errors of the differences. That would be the most straight forward. It works something like this:

eststo: svy: reg Y X if survey==1
estimates store reg1

eststo: svy: reg Y X if survey==2
estimates store reg2

suest reg1 reg2
test X

- that should give you a comparison of the coefficients on X from the two regressions, along with standard errors, and accounting for survey design and all that. I haven't used this with the "svy" prefix, but I think it should work fine.

Documentation for "suest" here: http://www.stata.com/manuals13/rsuest.pdf

There are of course ways to do it using the pooled data, but I think this might be the simplest, most transparent way and the easiest to get all the weighting/stratification right (because you are only estimating parameters within-survey, and then combining those estimates across surveys and the "suest" command does all the work calculating the "simultaneous (co)variance matrix of the sandwich/robust type".

*I think I called it "sureg" in the previous post - my bad (its because it uses "seemingly unrelated regressions".