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Subject: Re: Weighting in IV approach

Posted by [Bridgette-DHS](#) on Tue, 28 Mar 2023 13:19:10 GMT

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Following is a response from Senior DHS staff member, Tom Pullum:

We recommend always using weights, and also the adjustments for clustering and stratification, which have been discussed in many forum posts. The estimates change slightly when you use weights, and the standard errors change slightly when you adjust for clustering and stratification. The weights tend to increase the standard errors and occasionally a coefficient will be significant when the weights are not used and non-significant when the weights are used. When this happens it is especially important to make the adjustments for clustering and stratification (as you are doing with svyset).

I hesitate to describe successive surveys in the same country as panels. The surveys are independent cross-sections. The individuals, households, and clusters are different in every survey.

You are on your own when it comes to including instrumental variables in your analysis. I hope you are confident in making the required assumptions. I am not familiar with "ivregress" but if it does not allow svy then I'd be very cautious in the interpretation of borderline significance. "Cautious" means interpreting a borderline value as "not significant", even if it's disappointing.

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