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Subject: Re: Weighting in IV approach

Posted by [Bridgette-DHS](#) on Wed, 29 Mar 2023 12:47:24 GMT

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

Some estimation commands do not allow for a full svyset adjustment. If ivreg does not allow strata, then I'd recommend proceeding without that part of svyset.

There have been other posts on whether or not to use weights. If you do not use weights, then all estimates, not just for the means, but all coefficients, will be biased toward the subpopulations that have been over-sampled and away from the subpopulations that have been under-sampled. Comparisons between surveys in different countries or at different times in the same country will be affected.

Some people, mainly economists, do not like weights because they tend to increase standard errors. If you want to align with that view, you are certainly free to do so.

There is actually a hybrid option, to use the weights for the estimates of coefficients, but not use the weights for the estimates of standard errors. However, this gets messy and is not practical.

I recommend the full svyset adjustment, including weights, but I recognize that some people do not like weights. It's up to you and whoever will review your analysis.