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

There have been many previous postings on weighting in Stata. You could go to the Stata GitHub programs (https://github.com/DHSProgram/DHS-Indicators-Stata) and search for "weight", "svyset", and "svy:". You can also search for those keywords on the forum itself.

We recommend that you always use weights and that you also adjust for clustering and stratification in the sample design. However, some Stata commands do not allow these kinds of adjustments.