
Subject: Re: declaring child survey in Stata

Posted by [Reduced-For\(u\)m](#) on Thu, 02 Apr 2015 17:07:55 GMT

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I think that musti wants to cluster standard errors from a single regression to get consistent standard error estimates and the standard in Diff-in-Diff is to cluster at the regional level at which your exposure/treatment variable is defined.

In that case, one way to do it would be to change your svyset command to cluster at the region instead of the PSU. That said, you can't usually get consistent SE estimates from only 12 regions (you need like 30 or 40+ clusters for those to work). The usual way is some sort of fancy cluster bootstrap (Wild-t or something like that) - see Cameron, Gelbach and Miller "Bootstrap Based Improvements for Inference with Clustered Errors"

<https://ideas.repec.org/a/tpr/restat/v90y2008i3p414-427.html>

That is a bit technical, but one thing you could do is just set your svyset with region replacing PSU, and then use the T_10 (12 regions - 2) distribution for critical values. That is - you would need a t-stat of 1.812 for 90% confidence or 2.228 for 95% (two sided).

[http://bcs.whfreeman.com/ips6e/content/cat_050/ips6e_table-d .pdf](http://bcs.whfreeman.com/ips6e/content/cat_050/ips6e_table-d.pdf)