Subject: Re: pweight vs iweight
Posted by Sarah B on Tue, 18 Aug 2015 15:32:44 GMT
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When calculating means, proportions, frequencies, or other straightforward tabulations, pweights and iweights will produce identical results. Iweights involve less processing and so Stata can produce results more quickly with iweights than with pweights, which is why I often use them when I just want weighted proportions.

The meaningful difference between iweights and pweights, as I understand it, is the formula used to calculate SEs, in that pweights produce robust SEs. So while iweights and pweights produce the same means, proportions, and frequencies, the SEs, CIs, and calculations of statistical significance will be different when using iweights vs. pweights. So for any calculations involving uncertainty estimation, pweights are indeed the appropriate option.

Cheers,
Sarah