To follow up on how to weight the data in R and use the sample design, I use the following:

DHSdesign <- svydesign(id = mydata$v021, strata=mydata$v022, weights = mydata$v005/1000000, data=mydata)

Note that the id above is the cluster id (v021), not the caseid. The strata are given by v022, but as Tom Pullum noted in his reply (posted by Bridgette), you need to check the stratification to use. Sometimes v022 gives the stratification to use, sometimes v023, and sometimes neither are set and you have to create it from v024 (region) and v025 (urban/rural). See the sampling design appendix in the DHS final reports for each survey for information on the stratification used in the survey.

Once you have set up the design, you can use it as follows:
svymean(~v201, DHSdesign)
cv(svymean(~v201, DHSdesign))
confint(svymean(~v201, DHSdesign))
svymean(~factor(v025), DHSdesign)

Regards. Trevor