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Subject: weighted median

Posted by [isde](#) on Fri, 07 Jun 2013 07:55:42 GMT

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Hello.

I writing because I cannot find my way out of this apparently trivial calculation: I have to estimate the median for age at different vaccinations in several countries with Children recodes datasets, separately. I'm working on STATA10.

I'm trying to get weighted medians.

I've done "gen wgt=v005/1000000" and "sum var [iw=wgt]". The command "iweight" is not allowed with "sum,d". How can I do?

Do I have to use svyset, in which case what are the variable to include (PSU is v021? stratification variables are v025? v024? both?).

That would be great if you could provide me with some answers. Thanks a lot in advance.

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Subject: Re: weighted median

Posted by [Reduced-For\(u\)m](#) on Fri, 07 Jun 2013 16:37:48 GMT

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Use pweight. These are probably weights. The stratification stuff should only matter for standard errors. If you want those, you could use quantile regression for the median, unconditional on anything (so just svy: qreg Y). I think qreg works with svy:, but I'm not totally positive.

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Subject: Re: weighted median

Posted by [isde](#) on Mon, 10 Jun 2013 13:09:35 GMT

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Thank you very much for your answer.

I just tried your options. Unfortunately, pweight does not work better than iweight, and qreg is not supported by svy.

I'm still stuck...

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Subject: Re: weighted median

Posted by [Reduced-For\(u\)m](#) on Mon, 10 Jun 2013 18:00:31 GMT

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Ugh. That is embarrassing that I didn't remember that summarize doesn't take p-weights. My bad.

How about collapse: <http://www.stata.com/help.cgi?collapse#weight>

collapse (median) VacAge [pweight=weight]

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If the countries are appended together, you could add " , by(country)".

This one should work.

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Subject: Re: weighted median

Posted by [bsayer](#) on Wed, 03 Jul 2013 22:21:10 GMT

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If you have the option of using SUDAAN, it does weighted percentiles, including variances.

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Subject: Re: weighted median

Posted by [bsayer](#) on Wed, 03 Jul 2013 22:22:19 GMT

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Also, you can calculate them by brute force, sorting by weight and creating the running sum of the weight, then finding the percentile points you want.

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