
Subject: pweight vs iweight

Posted by [sbecker](#) on Tue, 02 Jun 2015 20:00:23 GMT

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For analyses, pweight in STATA would seem the appropriate option, but I've received a program from DHS (unmet need I believe it was) which used iweights. Is this because the weight in DHS includes the nonresponse factor so it is not a true probability weight or...?

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
