Understanding Society User Support - Support #2227

Help needed with individual variable weighting

03/20/2025 12:09 PM - William Pilcher

Status:	Feedback		**Start date:**	03/20/2025
Priority:	Normal		**% Done:**	60%
Assignee:	Olena Kaminska			
Category:	Weights			

Description

Good afternoon everyone,

I hope I'm not repeating a previously discussed question - I have had a look and didn't find anything, so sorry if I've missed my solution!

I am currently completing an econometric analysis whereby I'm creating a composite metric for prosperity through a regression model that uses many variables from the UKHLS (income, employment, health, etc).
My approach is to compose a unique value for this metric year by year, with a view to then compare how this prosperity metric has changed over time, before comparing it to GDP changes over the same time period.
My issue is with deriving the individual weightings for the selected variables in my regression model. I've gone through the documentation provided as well as watching the video explaining weightings, but I don't think they apply to my use case. If they do, I could really use some help in how to assign them to each variable within my regression, as I'm quite a novice with this approach currently!

Many thanks in advance for the help.
Will

History

#1 - 03/20/2025 02:49 PM - Understanding Society User Support Team

- Category set to Weights

- Status changed from New to In Progress

- Assignee changed from Understanding Society User Support Team to Olena Kaminska

- Private changed from Yes to No

#2 - 03/21/2025 12:28 PM - Olena Kaminska

Will,

I am not sure whether this will help, but our weights should be used separately to analytic weights, or weighting scores in any composite metric you create.

You should create your measure first (our weights would normally not be used for this - this is theory based, with the exception if you want to use population percentiles for example, these would be weighted using our weights first). Then use our weights when you estimate the measure distribution in a population. At that stage please consider which variables (from which waves and instruments) you used in order to create you measure. They will help you to choose the weight. All other materials you mentioned will lead you to selecting a correct weight.

More information is here:
https://www.understandingsociety.ac.uk/wp-content/uploads/working-papers/2024-01.pdf
https://www.youtube.com/watch?v=6xwrldUmxts

Hope this helps,
Olena

#3 - 03/25/2025 05:45 PM - Understanding Society User Support Team

- Status changed from In Progress to Feedback

- % Done changed from 0 to 60