

Robust standard errors cannot be computed for this model

For some models, the message

"Robust standard errors cannot be computed for this model"

may appear in the sections of the output file pertaining to fixed effects.

The robust standard errors should be trusted only when the number of higher-level units is moderately large relative to the number of explanatory variables at a higher level. At some point, the number of higher-level units can become so small that these standard errors are not computable as the information matrix is uninvertible or not positive-definite. In such cases, a message that robust standard errors could not be computed for a model may be printed to the HLM output file.