The paper investigates the effect of adequate use of prenatal care on birth weight in Kenya using data from the Kenya Demographic and Health Survey of 2008–2009 together with additional administrative data. Both a single–level model and a multi–level model are estimated. The estimation strategy controls for potential sample selection bias, potential endogeneity of prenatal care, and potential unobserved heterogeneity. The results indicate that adequate use of prenatal care increases birth weight, holding other factors constant. We further observe that the single–level model overstates the effect of prenatal care on birth weight. The results imply that infant health can be improved by using prenatal care adequately. The study calls for the pursuit of policies that encourage adequate use of prenatal care by expectant mothers such as ensuring availability of skilled health care providers such as doctors and nurses at prenatal care clinics, reducing the average distances mothers have to cover when seeking prenatal care services, intensifying education of females as a way of empowering them to be able to make the right choices regarding when to seek prenatal care and from whom, and increasing income opportunities for households.