Let $F$ be a $p$-adic field, and let $G$ be the group of $F$-points of an algebraic group defined over $F$. We will talk about $n$-fold topological coverings of $G$. In general, these groups are not algebraic. Still, we can use the structure of $G$ to obtain important information about the structure of covering groups. This is a basis for developing representation theory for covering groups. Important examples of covering groups are metaplectic groups, which are $n$-fold covers of $GL(k,F)$. 