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# Springer Series in Statistics

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(continued after index)

Pierre Lavallée

# Indirect Sampling

 Springer

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*“Common sense is the most equally shared thing in the world.”*

DESCARTES

## FOREWORD

“Writing a foreword is a formidable honour.” These words come from one of my friends who, in 1988, began in this manner his preface that he had kindly written for one of my books. It is only today that I truly realise the complete accuracy of his sentiments.

It is without a doubt an honour, and I definitely feel this way about it, for this is an excellent work and its author is strongly captivating.

A mathematician who graduated with highest honours from the University of Ottawa, Pierre Lavallée conquered the lofty goal of a Masters in Science (mathematics and statistics option) at Carleton University. For more than fifteen years, he has held the position of senior survey methodologist at Statistics Canada, where he could supplement his existing theoretical training with solid experience in one of the most outstanding official organisations in the field of surveys. It was therefore with a great deal of enthusiasm that I supervised his doctoral thesis that he brilliantly defended in June 2001 at the *Université Libre de Bruxelles* and from which this book evolved.

During the second half of the 20<sup>th</sup> century, we saw more and more books on survey theory, a movement that continues at the start of this new millennium. Many of them are good, and even very good. This is the case, for example, with the book written by Carl-Erik Särndal, Bengt Swensson and Jan Wretman (1992) that some consider — a justifiable title by the way — as the reference book of the end of the 20<sup>th</sup> century for all scientists working in this domain. How, under these conditions, can we still propose a written work that keeps this attention of the public if it does not reach new means, expanding the facets that we generally find in these works, granting the privilege of an educational presentation from a book?

In a text entitled « *Dans quelle direction vont la théorie et la pratique des sondages ?* » (“In which direction are the theory and practice of sampling headed?”), which the reader can refer to in the book that I edited for Dunod with Ludovic Lebart in 2001 (p. 20), Carl-Erik Särndal insists on the fact that in scientific literature, “survey methodology and sampling theory are certainly two different things.” Very few people can boast that they possess the recognised competence in the domains of both *sampling theory* and *survey practice*. Pierre Lavallée is part of a small, fortunate group that concurrently holds these qualities and who, in fact, can only enrich the disciplines in which he works.

Furthermore, the discourse is new. Up to now, the majority of proposed sampling methods looked to estimate parameters of a population by taking a sample selected directly from a sampling frame consisting of units from that population. The idea defended by Pierre Lavallée goes further since it proposes to estimate these parameters by sampling not the population concerned, but another population having connections with the first one. Look for information about children by selecting parents or obtain information on subsidiaries of companies through the parent companies, all while conserving the statistical properties of the estimators so constructed; these depict examples of actual concrete problems for which the proposed approach offers elegant solutions. We must be indebted to Pierre Lavallée for having detailed this issue and for presenting it to us with the pedagogical qualities that are so familiar to us all.

Before concluding, I asked myself if this preface sufficiently and clearly conveyed all of the goodness that I thought of this book and of its author if the reader read it from beginning to end, but I am half reassured by calling to mind what was said by Luc de Clapiers, marquis de Vauvenargues, in his thoughts: “I have never seen a boring preface leading into a good book.”

May this work have all the success that it merits.

*Jean-Jacques Droesbeke*  
*Université Libre de Bruxelles*  
*April 2002*

## PREFACE

Among all books written on sampling theory, there was no existing one devoted to *indirect sampling*. In 2002, I published in French the book “*Le sondage indirect, ou la méthode généralisée du partage des poids*” at the *Éditions de l’Université de Bruxelles* (Belgium) and the *Éditions Ellipse* (France). The present book on *indirect sampling* is a translated version of this book, with some sections added to reflect the new developments that have occurred since 2002. For the readers that are familiar with the content of the previous book, the new developments are with respect to obtaining optimal weighted links (section 4.6.3), the treatment of the problem of links identification (section 8.7), and some recent applications (chapter 10).

As we know, sampling may be performed by drawing samples of people, businesses, or other things that we survey in order to obtain the desired information. According to classical sampling theory, the selection of samples is done by selecting at random from lists called sampling frames. These sampling frames are supposed to represent the set of people or businesses for which we are looking to produce information; this is what constitutes the target population.

When the statistician has a sampling frame representing the desired target population, the drawing of samples can be made according to the well-established techniques of classical sampling theory, which we could also call direct sampling, as opposed to *indirect sampling*. The techniques of classical theory depend on a random selection of samples so that we can establish the probability of drawing some sample or other. This is what we call probability sampling. The knowledge of the selection probability ensures that we can establish the precision and reliability of the information produced by the survey. For example, we can establish if the results produced can contain a bias and in which interval we can hope to find the “true”



response. Moreover, the selection probabilities are directly used in the calculations of the results in obtaining precise estimates.

In certain situations, the survey statistician does not have at his or her disposal any sampling frame and he or she must then manage to construct the samples needed in order to obtain the desired information. For opinion polls, for example, it is not rare that the sample of respondents be obtained by surveying the opinion of people chosen at random in a shopping centre. Since we do not have a list of customers at the shopping centre, there is then an absence of a sampling frame. This absence ensures that we cannot establish the probability of obtaining the sample, which makes the calculation of sampling precision impossible. This type of sampling is described as non-probability sampling.

In other situations, the survey statistician has access to sampling frames, but none of which correspond directly to the desired target population. To carry out the survey, the statistician can then choose a sampling frame that is indirectly related to it. For example, for a survey about children, the statistician can make use of a sampling frame of adults whose children are chosen to be surveyed. In this case, the statistician first selects a sample of adults from the sampling frame which he or she has. For each adult in the sample, the statistician then identifies the children of the selected adult and finally surveys on behalf of all of the children identified. This is in the end what we mean by *indirect sampling*. Let us note that since there is the usage of a sampling frame, indirect sampling is a form of probability sampling.

*Indirect sampling* finds its application in social surveys, as seen previously, but also in economic surveys. For example, for a survey about businesses, the survey statistician can consider the possibility of using, by way of a sampling frame, a list of businessmen or businesswomen registered at a chamber of commerce. Indirect sampling becomes complicated here when a businessperson owns more than one business, or when a business is the property of more than one businessperson.

One sampling technique that can be as often employed in the context of a classical sampling, as it is in *indirect sampling*, is cluster sampling. This sampling technique is not used for the sample selection of units (people, businesses, or others), but instead for samples of groups of units called clusters. In social surveys, clusters most often

correspond to households or dwellings. In fact, a dwelling consists of a cluster of persons living in it. In economic surveys, clusters are generally enterprises that own establishments.

When *indirect sampling* is used jointly with cluster sampling, many complications stand out for the survey statistician. One of these complications lies in the calculation of the selection probabilities of surveyed units at the time of the survey. As was mentioned previously, the knowledge of the selection probabilities allows for the establishment of the precision and reliability of the information produced by the survey. Furthermore, these are directly used in the calculation of the results derived from the survey. The knowledge of the selection probabilities is therefore considered as vital for the survey statistician.

In the absence of selection probabilities, it is possible to calculate values that can substitute for the selection probabilities and can produce survey results that are entirely as valid for the survey statistician as for users of the results (governments, company directors, sociologists, etc.). This is possible under the *generalised weight share method (GWSM)*. In sampling theory, weights are generally associated with the inverse of the selection probabilities. The *GWSM* in part uses the selection probabilities in a relatively simple calculation focused on the relationship between units from the sampling frame and those from the target population. In the context of *indirect sampling*, let us recall that the sampling frame and the target population are distinct.

The use of the *GWSM* proves to be crucial in the context of *indirect sampling*, and in particular in the *indirect sampling* of clusters. The production of estimates of simple totals or means can often become almost insurmountable without this method. The *GWSM* in fact allows for the solution of problems, both theoretical and practical, that up to now gave nightmares to survey statisticians.

The development of *indirect sampling* and the *GWSM* is the fruit of many years of reflection from the solution of practical problems occurring in the application of classical sampling theory. The lack of a sampling frame for a target population unfortunately constitutes a very common situation, even in national statistical institutes. This is what brought me to the publication of this book. I hope that survey statisticians will find in it answers to their questions

and that they will be able to put into practice the different developments presented about *indirect sampling* and the *GWSM*.

In closing, I would like to greatly thank Jean-Jacques Dreesbeke of the *Université Libre de Bruxelles* (ULB), who patiently encouraged me to write this book, to whom I also express my gratitude. I would also like to thank Jean-Claude Deville of the *École Nationale de la Statistique et de l'Analyse de l'Information* (ENSAI) for his invaluable advice and especially for the spark behind the generalisation of the weight share method. My thanks go also to Carl Särndal, who pertinently gave me advice in the formulation of certain theoretical results. My gratitude also goes to my colleague Pierre Caron of Statistics Canada, who carried out the simulations, and to my other colleague Michel Hidioglou of Statistics Canada, who is a daily source of inspiration. Also, I would like to thank the late Bernard Gailly of the *Centre d'Études des Populations, de la Pauvreté et des Politiques Socio-économiques* (CEPS) in Luxembourg, with whom the numerous discussions were always fruitful. I should surely not forget Pambu Kita-Phambu from the ULB who helped in the layout of this book, and also my colleague Leon Jang who translated it from French to English. Finally, I wish to thank my wife Marie-Claude, who encouraged and supported me in the writing of this book.

# TABLE OF CONTENTS

<b>Chapter 1: Introduction</b> .....	1
1.1 Review of sampling theory and weighting .....	1
1.2 Cluster sampling .....	4
1.3 Indirect sampling .....	7
1.4 Generalised weight share method .....	10
<b>Chapter 2: Description and Use of the GWSM</b> .....	13
2.1 Description.....	13
2.2 Use .....	18
2.2.1 Indirect sampling for rare populations.....	19
2.2.2 Weighting using only the selection probabilities of the selected units.....	20
2.2.3 Weighting of populations related by complex links .....	20
2.2.4 Weighting of unlinked units.....	21
<b>Chapter 3: Literature Review</b> .....	23
3.1 First steps .....	23
3.2 Fair Share Method .....	24
3.3 Contribution of Ernst (1989).....	28
3.4 Network Sampling .....	32
3.5 Adaptive Cluster Sampling .....	37
3.6 Snowball Sampling .....	42

<b>Chapter 4: Properties</b> .....	45
4.1 Bias and variance .....	45
4.2 Particular case 1: cluster sampling.....	50
4.3 Particular case 2: census of population $U^A$ .....	53
4.4 Particular case 3: census of population $U^B$ .....	54
4.5 Use of weighted links .....	56
4.6 Improvement of the estimator.....	59
4.6.1 Conditional approach.....	59
4.6.2 Use of sufficient statistics .....	63
4.6.3 Obtaining optimal weighted links.....	65
<b>Chapter 5: Other Generalisations</b> .....	77
5.1 Two-stage indirect sampling.....	77
5.2 Arbitrary aspect in the formation of clusters .....	83
5.2.1 Extreme case (i): population $U^B$ with a single cluster of size $M^B$ .....	84
5.2.2 Extreme case (ii): population $U^B$ with $M^B$ clusters of size 1 .....	86
5.2.3 General case and discussion.....	89
5.3 Elimination of the notion of clusters.....	97
<b>Chapter 6: Application in Longitudinal Surveys</b> .....	105
6.1 Sampling design of SLID .....	106
6.1.1 Initial sample.....	107

6.1.2 Supplementary sample.....	109
6.2 Estimation weights.....	111
6.3 Use of the GWSM in obtaining estimation weights .....	113
6.4 Variance estimation .....	117
6.5 Use of another type of links.....	118
<b>Chapter 7: GWSM and Calibration .....</b>	<b>121</b>
7.1 Review of calibration.....	121
7.2 GWSM with calibration.....	128
7.3 Particular case 1: auxiliary variables coming from $U^A$ ..	132
7.4 Particular case 2: auxiliary variables coming from $U^B$ ..	136
7.4.1 Application of calibration before GWSM.....	136
7.4.2 Application of calibration after GWSM .....	138
7.4.3 Comparison of the two approaches.....	142
7.4.4 Simulation study .....	145
<b>Chapter 8: Non-response .....</b>	<b>151</b>
8.1 Types of non-response .....	152
8.2 Correcting response rates.....	155
8.3 Response probabilities .....	157
8.4 Treatment of non-response within $s^A$ .....	160
8.5 Treatment of cluster non-response.....	166
8.6 Treatment of unit non-response .....	174
8.7 Treatment of errors in links identification .....	183
8.7.1 Record linkage .....	186
8.7.2 Modelling.....	187

8.7.3 Estimating the proportion of links .....	189
8.7.4 Calibration .....	190
8.7.5 Proportional adjustments .....	190
<b>Chapter 9: GWSM and Record Linkage</b> .....	195
9.1 Record linkage .....	196
9.2 GWSM associated with record linkage.....	199
9.2.1 Approach 1: use all non-zero links with their respective linkage weights .....	201
9.2.2 Approach 2: use all non-zero links above a given threshold .....	204
9.2.3 Approach 3: choose the links randomly.....	206
9.2.4 Some remarks .....	210
9.3 Simulation study .....	211
9.3.1 Data used.....	212
9.3.2 Sampling plan .....	214
9.3.3 Results and discussion .....	215
<b>Chapter 10: Conclusion</b> .....	225
<b>Notations</b> .....	231
<b>Bibliography</b> .....	235
<b>Index</b> .....	243

## CHAPTER 1

### INTRODUCTION

Sample surveys today make up a varied and often indispensable source of information. Whether at the level of governments, company managers, sociologists, economists, or ordinary citizens, surveys allow the informational needs necessary in taking a decision to be met. For example, to establish their policies concerning certain economic sectors, governments must have a picture of the situation before taking decisions concerning these sectors.

#### 1.1 REVIEW OF SAMPLING THEORY AND WEIGHTING

Sample surveys are carried out by selecting samples of persons, businesses or other items (called *units*) that we survey in order to get the desired information. Sample selection is often done by randomly selecting certain units from a list that we call a *sampling frame*. This list, or sampling frame, is supposed to represent the set of units for which we are looking to produce information; this is what makes up the *target population*. The sample size can be determined prior to the selection (*fixed size sampling*) or at the time of the sampling itself (*random size sampling*). In this book, we will restrict ourselves to fixed size sampling which is, in practice, the most widespread.

Strictly speaking, fixed size sampling is described as follows. Consider  $\mathbf{Y}_U = (y_1, \dots, y_N)$ , the vector containing the values  $y_k$  for a population  $U$  of size  $N$ . For a survey on tobacco use, for example, the variable of interest  $y_k$  of  $\mathbf{Y}_U$  can be the number of cigarettes smoked by individual  $k$  during a given day. In general, we want to know the value for instance of the total  $Y = \sum_{k=1}^N y_k$ , or otherwise the mean  $\bar{Y} = Y / N$ . If the



size  $N$  of population  $U$  is known, the problem in determining the total  $Y$  or the mean  $\bar{Y}$  is the same. Going back to the previous example on tobacco, the total  $Y$  represents the total number of cigarettes smoked during the day, while the mean  $\bar{Y}$  represents the average number of cigarettes smoked by an individual.

To estimate the total  $Y$  (or the mean  $\bar{Y}$ ) of population  $U$ , we select a sample  $s$  of size  $n$ . A *sampling design*  $\mathbf{p}$  is a function  $\mathbf{p}(s)$  of the set  $\Xi$  of all samples  $s$  selected from  $U$  such that  $\mathbf{p}(s) \geq 0$  and  $\sum_{s \in \Xi} \mathbf{p}(s) = 1$ . The function  $\mathbf{p}(s)$  is in fact the probability of selecting sample  $s$  among all samples of  $\Xi$ . We assume that  $\mathbf{p}(s)$  is known for the set  $\Xi$ ; this is what we call *probability sampling*. A well-known sampling design is *simple random sampling* (without replacement) where all possible samples of  $\Xi$  have the same chance of being selected. We have in fact  $\mathbf{p}(s) = n!(N-n)!/N!$ . By dividing the population  $U$  into subpopulations  $U_h$  called *strata*, where  $U = \bigcup_h U_h$ , we define *stratified simple random sampling* that consists of selecting a simple random sample in each of the  $h$  strata.

We define the *selection probability* (or *inclusion probability*) of unit  $k$  from population  $U$  by

$$\pi_k = \sum_{s \ni k} \mathbf{p}(s), \quad (1.1)$$

where the sum of (1.1) is carried out over all the samples of  $s$  from the set  $\Xi$  that contains unit  $k$ . We assume that  $\pi_k > 0$  for all units  $k$  of population  $U$ , i.e., all units have a non-zero chance of being selected. For example, with simple random sampling, we get  $\pi_k = n/N$ , for  $k=1, \dots, N$ .

For each unit  $k$  of  $s$ , we measure the value of the variable of interest  $y_k$ . We can estimate the total  $Y$  with the following *Horvitz-Thompson estimator*:

$$\hat{Y}^{HT} = \sum_{k=1}^n \frac{y_k}{\pi_k}, \quad (1.2)$$

where the sum of (1.2) is carried out over all units  $k$  of sample  $s$  (Horvitz and Thompson, 1952).<sup>1</sup> We can show that the estimator  $\hat{Y}^{HT}$  is

---

<sup>1</sup> In this book, the sums will be based on a re-indexing of units. For example, for a sum over the population of size  $N$  and another over the sample of size  $n$  selected

unbiased for  $Y$  with respect to the sampling design, i.e., that if  $\hat{Y}_s^{HT}$  represents the value of  $\hat{Y}^{HT}$  obtained for sample  $s$ , we have:

$$E(\hat{Y}^{HT}) = \sum_{s \in \Xi} \mathbf{p}(s) \hat{Y}_s^{HT} = Y. \quad (1.3)$$

The mean of the values of  $\hat{Y}^{HT}$  weighted by the selection probability of sample  $s$  then corresponds to the true value of the total  $Y$ .

Consider  $t_k$ , an indicator variable where  $t_k = 1$  if  $k \in s$ , and 0 otherwise. With this variable, we can rewrite the estimator  $\hat{Y}^{HT}$  under the form

$$\hat{Y}^{HT} = \sum_{k=1}^N \frac{t_k}{\pi_k} y_k. \quad (1.4)$$

Moreover, we note that

$$E(t_k) = 1 \times P(k \in s) + 0 \times P(k \notin s) = P(k \in s) = \pi_k. \quad (1.5)$$

From (1.4) and (1.5), we can prove the unbiasedness of the Horvitz-Thompson estimator in the following way:

$$\begin{aligned} E(\hat{Y}^{HT}) &= E\left(\sum_{k=1}^N \frac{t_k}{\pi_k} y_k\right) = \sum_{k=1}^N \frac{E(t_k)}{\pi_k} y_k \\ &= \sum_{k=1}^N \frac{\pi_k}{\pi_k} y_k = \sum_{k=1}^N y_k = Y. \end{aligned} \quad (1.6)$$

The formula for the *variance* of the estimator  $\hat{Y}^{HT}$ , with respect to the sampling design, is given by

$$Var(\hat{Y}^{HT}) = \sum_{k=1}^N \sum_{k'=1}^N \frac{(\pi_{kk'} - \pi_k \pi_{k'})}{\pi_k \pi_{k'}} y_k y_{k'} \quad (1.7a)$$

or, in an equivalent manner, by

$$Var(\hat{Y}^{HT}) = -\frac{1}{2} \sum_{k=1}^N \sum_{k'=1}^N (\pi_{kk'} - \pi_k \pi_{k'}) \left( \frac{y_k}{\pi_k} - \frac{y_{k'}}{\pi_{k'}} \right)^2 \quad (1.7b)$$

---

from the population, we will respectively use  $\sum_{i=1}^N$  and  $\sum_{i=1}^n$ . This notation has been used in several books on sampling theory such as, among others, Cochran (1977) and Morin (1993).

where  $\pi_{kk'}$  represents the joint selection probability of units  $k$  and  $k'$ . For the details in the proofs of (1.7a) and (1.7b), we can consult Särndal, Swensson and Wretman (1992).

We can also write the estimator  $\hat{Y}^{HT}$  given by (1.2) as a function of the *sampling weight*  $d_k = 1/\pi_k$ . We then have

$$\hat{Y}^{HT} = \sum_{k=1}^n d_k y_k . \quad (1.8)$$

In sampling theory, the sampling weight is the inverse of the selection probability  $\pi_k$  of unit  $k$  from sample  $s$ . The sampling weight of unit  $k$  corresponds to the expected number of units from population  $U$  represented by this unit. For example, if an individual has one chance out of four ( $\pi_k = 1/4$ ) of being part of the sample, it will have a sampling weight of 4; we then say that this individual in the sample represents on average four individuals within the population. Let us note that the sampling weight  $d_k$  may possibly not be an integer.

It is possible to define in a general way an *estimation weight*  $w_k$  that we associate to unit  $k$  of sample  $s$ . This weight leads to the estimator

$$\hat{Y} = \sum_{k=1}^n w_k y_k . \quad (1.9)$$

The properties (bias and variance, for example) of this estimator depend upon the construction of the estimation weight  $w_k$ . In this book, we will focus on an estimation weight obtained by the generalisation of a method called weight share.

To learn more about sampling theory, the reader can consult books such as Cochran (1977), Grosbras (1986), Särndal, Swensson and Wretman (1992), Morin (1993), Ardilly (2006), and Lohr (1999).

## 1.2 CLUSTER SAMPLING

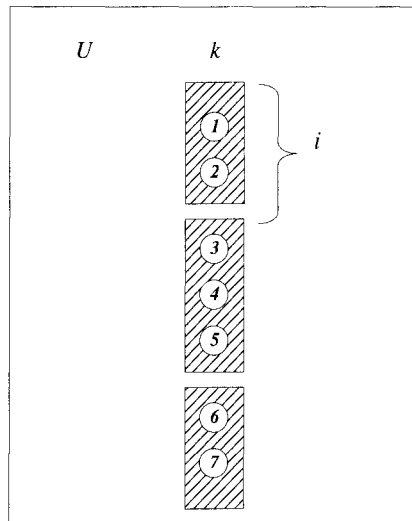
It often happens that sample surveys are performed in clusters. *Cluster sampling* is in fact a sampling design commonly used in practice. This technique of sampling is not suitable for the drawing of samples of units, but rather the selection of groups of units called *clusters* [or *primary sampling units* (PSU)]. The units in the clusters are called *secondary sampling units* (SSU). In cluster sampling, we survey for all the SSU belonging to the selected PSU. When we

survey only for a subsample of the SSU, within the selected PSU, we are instead speaking of *two-stage sampling*.

For social studies, several surveys are built in such a way that we sample households in order to survey for the set of individuals from these households. The households thus form clusters of individuals. This is particularly the case for the Labour Force Survey conducted by Statistics Canada (Singh *et al.*, 1990). For economic surveys, the sampling of enterprises is often done with the goal of obtaining information on their components, for instance, the establishments or the local units. Enterprises are therefore composed of clusters of establishments, or local units, which we survey in order to provide economic statistics, in particular for national accounts.

With cluster sampling, the survey statistician can hope for reductions in collection costs. Indeed, surveying for entire households, for example, allows the interviewer to considerably reduce his number of trips compared to sampling for the same number of persons, but in different households. Cluster sampling also allows for the production of results at the cluster level itself, on top of the units. For example, we can calculate the average income of the households.

Cluster sampling is presented in most books that deal with sampling theory. We assume that the population  $U$  consists of  $N$  clusters where each cluster  $i$  contains  $M_i$  units. This is illustrated in Figure 1.1. We select a sample  $s$  containing  $n$  clusters in population  $U$  according to a certain sampling design. We assume that  $\pi_i$  represents



**Figure 1.1:** Cluster sampling

the selection probability of cluster  $i$ , where  $\pi_i > 0$  for all clusters  $i \in U$ . As each cluster  $i$  of population  $U$  contains  $M_i$  units, we have in total  $M = \sum_{i=1}^N M_i$  units in the population. We survey all units of clusters  $i$  for sample  $s$ . Each unit  $k$  of cluster  $i$  therefore has the same selection probability as the cluster, i.e.,  $\pi_{ik} = \pi_i$ .

With cluster sampling, we are looking to estimate the total  $Y = \sum_{i=1}^N \sum_{k=1}^{M_i} y_{ik}$  for a characteristic  $y$ . Considering the Horvitz-Thompson estimator (1.2), we can use the estimator  $\hat{Y}^{CLUS,HT}$  given by

$$\hat{Y}^{CLUS,HT} = \sum_{i=1}^n \frac{Y_i}{\pi_i} \quad (1.10)$$

where  $Y_i = \sum_{k=1}^{M_i} y_{ik}$ . The superscript *CLUS* refers to the term *cluster sampling*. The variance of  $\hat{Y}^{CLUS,HT}$  is given by

$$\text{Var}(\hat{Y}^{CLUS,HT}) = \sum_{i=1}^N \sum_{i'=1}^N \frac{(\pi_{i'} - \pi_i \pi_{i'})}{\pi_i \pi_{i'}} Y_i Y_{i'}. \quad (1.11)$$

We can rewrite estimator (1.10) in the following manner:

$$\begin{aligned} \hat{Y}^{CLUS,HT} &= \sum_{i=1}^n \frac{1}{\pi_i} \sum_{k=1}^{M_i} y_{ik} \\ &= \sum_{i=1}^n \sum_{k=1}^{M_i} \frac{y_{ik}}{\pi_{ik}} = \sum_{i=1}^n \sum_{k=1}^{M_i} d_{ik} y_{ik} \end{aligned} \quad (1.12)$$

where  $d_{ik} = 1/\pi_{ik}$ .

Estimator (1.10) can then be written as a function of units  $k$  for clusters  $i$  of sample  $s$  with sampling weight  $d_{ik}$ . In a general way, we can construct an estimation weight  $w_{ik}^{CLUS}$  and define an estimator of the form

$$\hat{Y}^{CLUS} = \sum_{i=1}^n \sum_{k=1}^{M_i} w_{ik}^{CLUS} y_{ik}. \quad (1.13)$$

The properties of this estimator depend upon the construction of the estimation weight  $w_{ik}^{CLUS}$ .

### 1.3 INDIRECT SAMPLING

To select in a probabilistic way the necessary samples for social or economic surveys, it is useful to have available sampling frames, i.e., lists of units meant to represent the target populations. Unfortunately, it may happen that no available sampling frame corresponds directly to the desired target population. We can then choose a sampling frame that is indirectly related to this target population. We can thus speak of two populations  $U^A$  and  $U^B$  that are related to one another. We wish to produce an estimate for  $U^B$  but unfortunately, we only have a sampling frame for  $U^A$ . We can then imagine the selection of a sample from  $U^A$  and produce an estimate for  $U^B$  using the existing links between the two populations. This is what we can refer to as *indirect sampling*.

For example, consider the situation where the estimate is concerned with young children (units) belonging to families (clusters) but the only sampling frame we have is a list of parents' names. The target population is that of the children, but we must first select a sample of parents before we can select the sample of children. Note that the children of a particular family can be selected through the father or the mother.

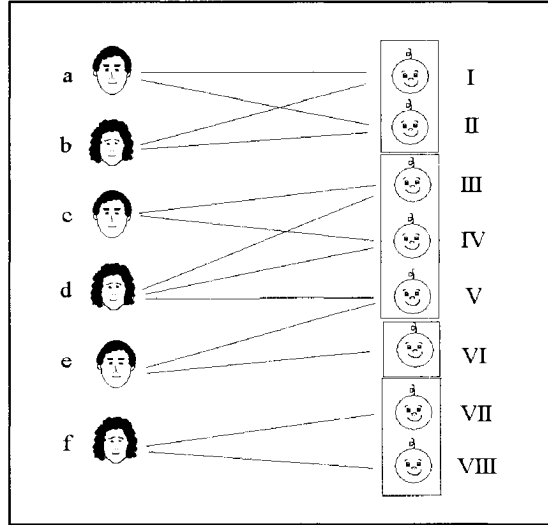
This is illustrated by Figure 1.2. In this example, the families are represented by the rectangles and we note that the children can come from different unions.

Another example of an application of indirect sampling is the situation where we wish to conduct a survey of enterprises (clusters) when we only have an incomplete sampling frame of establishments of these enterprises. For each establishment selected from the sampling frame, we want to sample the set of establishments (units) belonging to the same enterprise. The establishments that are not represented in the frame must be represented by those that are part of this frame (Lavallée, 1998b).

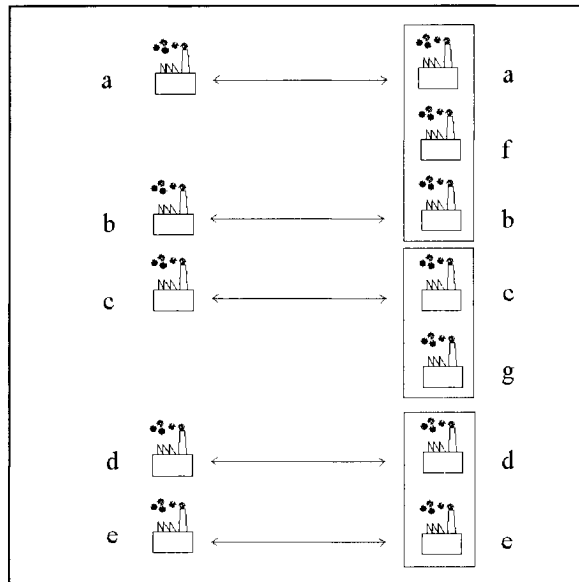
This example can be represented by Figure 1.3. Here we see that establishments **a**, **b**, **c**, **d**, and **e** are part of the sampling frame whereas establishments **f** and **g** are not part of it.

A third example is one where we are looking to conduct a survey on people (units) who live in dwellings (clusters). We have for this case a sampling frame of dwellings, but which is unfortunately not up-to-date. This sampling frame does not contain, among others, renovations affecting the division of buildings into apartments.

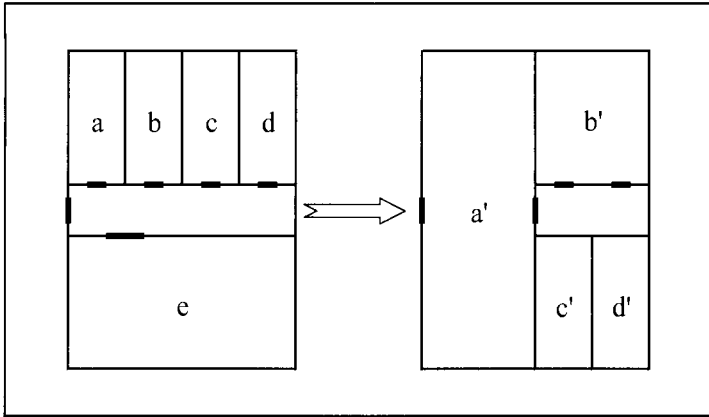
An example of this type of renovation is illustrated in Figure 1.4a. We note that dwellings **a**, **b**, **c**, **d**, and **e** have been transformed to get dwellings **a'**, **b'**, **c'**, and **d'**. By selecting a sample of dwellings from the sampling frame, we then go to new dwellings using the correspondence between the old and new dwellings. This correspondence is illustrated in Figure 1.4b.



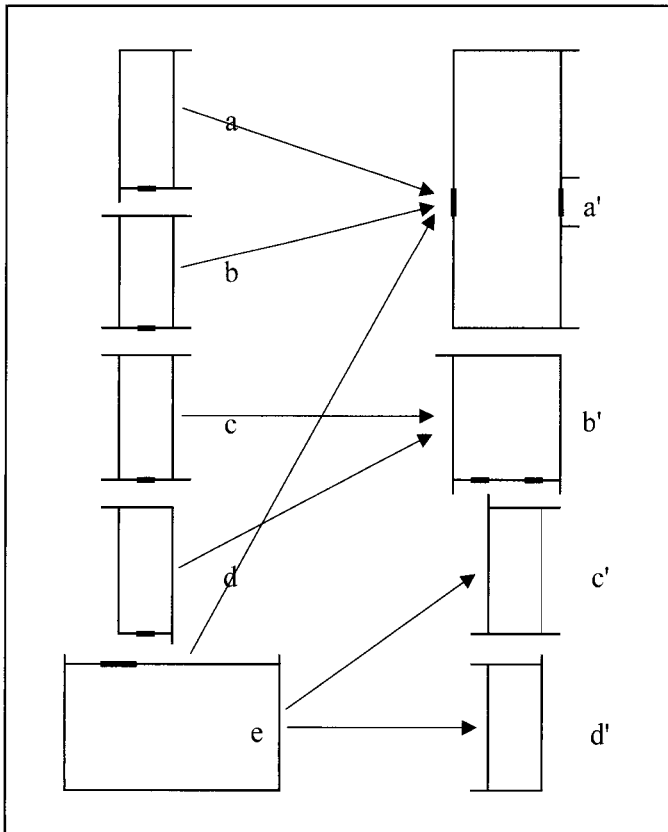
**Figure 1.2:** *Indirect sampling of children*



**Figure 1.3:** *Indirect sampling of*



**Figure 1.4a:** *Indirect sampling of dwellings*



**Figure 1.4b:** *Indirect sampling of dwellings*



## 1.4 GENERALISED WEIGHT SHARE METHOD

The estimation of a total (or a mean) of a target population  $U^B$  of clusters using a sample selected from another population  $U^A$  that is related in a certain manner to the first can be a major challenge, in particular if the links between the units of the two populations are not one-to-one. The problem comes especially from the difficulty of associating a selection probability, or an estimation weight, to the surveyed units in the target population.

If we consider the example of families in Figure 1.2, it can be very difficult to associate a selection probability to each child of a selected family (or cluster). Indeed, we could have selected a family through one or more of the parents but, unfortunately, to know the selection probability of the family, and consequently of the children, we must know the selection probability of each parent, whether selected or not. In practice, this is not always the case, particularly if we used, for the selection of parents, a multi-stage design. In the example of selecting enterprises (or clusters of establishments) from the establishments (Figure 1.3), the problem is above all to associate an estimation weight to the new establishments (**f** and **g**) of the target population. In order to solve this type of estimation problem, we developed the *generalised weight share method* (GWSM).

The GWSM produces an estimation weight for each surveyed unit from the target population  $U^B$ . This estimation weight basically constitutes an average of the sampling weights of the population  $U^A$  from which the sample is selected. Lavallée (1995) presented for the first time the GWSM within the context of the problem of cross-sectional weighting for longitudinal household surveys. The GWSM is a generalisation of the weight share method described by Ernst (1989). We can also consider the GWSM as a generalisation of network sampling as well as adaptive cluster sampling. These two sampling methods are described by Thompson (1992) and by Thompson and Seber (1996).

This book is meant to be a detailed document on the GWSM encompassing the different developments carried out by the author on this method. The theory dealing with the GWSM is presented, in addition to different possible applications that bring out the appeal of this. In Chapter 2, we present a formal description of the GWSM and we describe its use. In Chapter 3, we give a literature review where we associate the GWSM with different sampling methods appearing in literature. We will see that the GWSM is a generalisation of methods

such as the fair share method and adaptive cluster sampling. In Chapter 4, we present theoretical results on the GWSM, for instance the unbiasedness of the method and the variance of estimates resulting from it. In Chapter 5, we examine other possible generalisations of the GWSM. For example, we describe how to extend indirect sampling from one stage to two stages. In Chapter 6, we look at one of the main applications of the GWSM, being that related to longitudinal surveys. In Chapter 7, we describe how we can try to improve the precision of estimates coming from the GWSM by using calibration. In Chapter 8, we deal with the practical case where non-response occurs during data collection. We see that we can correct the weights coming from the GWSM by calculating a response probability associated with the responding units. In Chapter 9, we discuss the case where the links between populations  $U^A$  and  $U^B$  were established from a process of probabilistic linkage. We then see that it is possible to modify the GWSM in order to adapt it to the situation where the links between the two populations are not deterministic. Finally, we end the book with a conclusion that emphasises new applications of the indirect sampling.