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Population Mean Estimation with Sub Sampling the Non-Respondents Using Two Phase Sampling

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The problem of non-response in double (or two phase) sampling is dealt with combined ratio, product and regression estimators. Expressions of bias and MSE for these estimators are obtained. Comparisons of a proposed strategy with a usual unbiased estimator and other estimators are carried out and results obtained are illustrated numerically using an empirical sample.

Keywords: Study variable, auxiliary variable, bias, mean squared error, non-response

Introduction

In surveys regarding human populations, it is common for some information to be missing, even after some callbacks. Hansen and Hurwitz (1946) considered the problem of non-response while estimating a population mean by taking a sub sample from the non-respondent group and proposed an estimator by considering the information available from response and non-response groups. In estimating population parameters such as the mean, total or ratio, product and regression, sample survey experts sometimes use auxiliary information to improve the precision of estimates. Using Hansen and Hurwitz’s (1946) technique, several authors including Cochran (1977), Rao (1986, 1987), Khare and Srivastava (1993, 1995, 1997), Okafor and Lee (2000), Lundström and Särndal (2001), Särndal and Lundström (2005), Tabasum and Khan (2004, 2006), Singh and Kumar (2008, 2009a, b, 2010), and Singh, et al. (2010) have suggested improvements to the population mean estimation procedure in the presence of non-response using an auxiliary variable.

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Following Singh and Ruiz Espejo (2007), a class of ratio-product estimators in two phase sampling in the presence of non-response is suggested in this article, and its properties studied. An estimator was studied by using one auxiliary variable for two phase sampling, which is the combined regression with Okafor and Lee’s (2000) estimator and Singh and Ruiz Espejo’s (2007) estimator for no information case. The conditions for attaining minimum mean squared error of the proposed classes of estimators were obtained. A comparison of the proposed estimator with other estimators was conducted and a numerical illustration is provided to support the proposed estimator.

Double Sampling Ratio, Product and Regression Estimator

Let $y$ and $x$ be the study and auxiliary variables with population means $\bar{Y}$ and $\bar{X}$ respectively. The population is divided into $N_1$ (responding) and $N_2$ (non-responding) units such that $N_1 + N_2 = N$. When the population mean $\bar{X}$ of the auxiliary variable $x$ is unknown, it is suggested that a first phase sample of size $n'$ be selected from the population of size $N$ using the simple random sampling without replacement (SRSWOR) method, and observing the information on variable $x$. From these selected $n'$ units, a second phase sample size $n(n' = n')$ is selected for the study variable $y$, and it is observed that $n_1$ units respond and $n_2$ units do not respond in the sample of size $n$. Further, from $n_2$ non-responding units, select a sub sample of size $r\left(= \frac{n_2}{k}\right); k > 1$ using SRSWOR. Hence, there are $n_1 + r$ responding units on $y$. Consequently, to estimate $\bar{Y}$ using the sub sampling scheme suggested by Hansen and Hurwitz (1946),

$$\bar{y}^* = w_1\bar{y}_1 + w_2\bar{y}_{2r},$$

where $w_1 = (n_1/n)$, $w_2 = (n_2/n)$; $\bar{y}_1$ and $\bar{y}_{2r}$ denotes the sample means of the $y$ variable based on $n_1$ and $r$ units, respectively.

Similarly, to estimate the population mean $\bar{X}$ of the auxiliary variable $x$, the estimator $\bar{x}^*$,

$$\bar{x}^* = w_1\bar{x}_1 + w_2\bar{x}_{2r} \quad (1)$$
with variance

\[
Var(\bar{x}^*) = \left( \frac{1}{n} - \frac{1}{N} \right) S_x^2 + \frac{W_z (k-1)}{n} S_{x(2)}^2
\]

where \( S_x^2 \) and \( S_{x(2)}^2 \) are the population mean square of the auxiliary variable \( y \) for the entire population and for the non-responding portion of the population.

Khare and Srivastava (1993) proposed ratio and product methods for estimators respectively as:

\[
t_{1R} = \bar{y}^* \left( \frac{\bar{x}^*}{\bar{x}} \right)
\]

and

\[
t_{1P} = \bar{y}^* \left( \frac{\bar{x}^*}{\bar{x}} \right).
\]

The \( MSE \)'s of the estimators \( t_{1R} \) and \( t_{1P} \) to the first degree of approximation, are

\[
MSE(t_{1R}) = \left[ \left( \frac{1}{n} - \frac{1}{n'} \right) \{ S_x^2 + R(2) S_{x(2)}^2 \} + \left( \frac{1}{n'} - \frac{1}{N} \right) S_y^2 \right]
\]

\[
+ \frac{W_z (k-1)}{n} \left( S_{y(2)}^2 + R(2) S_{y(2)} S_{x(2)} \right) \]

(2)

\[
MSE(t_{1P}) = \left[ \left( \frac{1}{n} - \frac{1}{n'} \right) \{ S_x^2 + R(2) S_{x(2)}^2 \} + \left( \frac{1}{n'} - \frac{1}{N} \right) S_y^2 \right]
\]

\[
+ \frac{W_z (k-1)}{n} \left( S_{y(2)}^2 + R(2) S_{y(2)} S_{x(2)} \right) \]

(3)

where \( R = (\bar{y}/\bar{x}) \), \( S_{yx} = \rho_{yx} S_y S_x \), \( S_{y(2)} = \rho_{y(2)x} S_{y(2)} S_{x(2)} \), \( \beta_{yx} = (S_{yx}/S_x^2) \), \( K_{y(2)x} = (S_{y(2)x}/S_{x(2)}^2) \), and \( \rho_{yx} \) and \( \rho_{y(2)x} \) respectively denote the correlation coefficients between \( x \) and \( y \) for the whole population and for the non-response group of the population.
Okafor and Lee (2000) proposed a double (two phase) sampling regression estimator in the presence of non-response on study as well as auxiliary variables, as

$$t_{3Re} = \bar{y}^* + b\left(\bar{x}' - \bar{x}^*\right)$$  \hspace{1cm} (4)

where

$$\hat{b} = \left(s_{xy} / s^2_x\right), \quad s_{xy} = \frac{1}{n-1} \left(\sum_{i=1}^{n} x_i y_i - \frac{k}{n^2} \sum_{i=1}^{r} x_i y_i - n\bar{y}\bar{x}^*\right), \quad s^2_x = \frac{1}{n-1} \left(\sum_{i=1}^{n} x_i^2 + k \sum_{i=1}^{r} x_i^2 - n\bar{x}\bar{x}^*\right).$$

The MSE of the estimator $t_{3Re}$ is

$$MSE(t_{3Re}) = \left[\left(\frac{1}{n} - \frac{1}{n^2}\right)(1 - \rho^2_x) S^2_y + \left(\frac{1}{n} - \frac{1}{n^2}\right) S^2_x + \frac{W_2(k-1)}{n} \left\{S^2_{y(2)} + \beta^\alpha_x (\beta^\alpha_x - 2\beta^\alpha_{x(2)}) S^2_{x(2)}\right\}\right]$$  \hspace{1cm} (5)

Singh and Ruiz Espejo (2007) defined an estimator in presence of non-response as

$$t^*_{SR} = \bar{y}^* \left\{\alpha \frac{\bar{x}}{\bar{x}^*} + (1 - \alpha) \frac{\bar{x}}{\bar{x}^*}\right\}$$  \hspace{1cm} (6)

where $\alpha$ is any suitably chosen constant.

For $\alpha = 0.1$, the class of estimators $t^*_{SR}$ reduces to the Khare and Srivastava (1993, 1995) and Tabasum and Khan (2004) product and ratio type estimators, that is, $t_{1\rho}$ and $t_{1R}$.

The MSE of the estimator $t^*_{SR}$ to the first degree of approximation is

$$MSE(t^*_{SR}) = \left[\left(\frac{1}{n^2} - \frac{1}{n}\right) S^2_y + \left(\frac{1}{n} - \frac{1}{n^2}\right) S^2_x + R(2\alpha - 1)(R(2\alpha - 1) - 2\beta^\alpha_x) S^2_x\right] + \frac{W_2(k-1)}{n} \left\{S^2_{y(2)} + R(2\alpha - 1)(R(2\alpha - 1) - 2\beta^\alpha_{y(2)}) S^2_{x(2)}\right\}\right]$$  \hspace{1cm} (7)

which is the minimum, when

$$\alpha = \frac{1}{2} \left(1 + \frac{D^*}{RD}\right),$$
where

\[ D = \left\{ \left( \frac{1}{n} - \frac{1}{n'} \right) S_x^2 + \frac{W_2 (k-1)}{n} S_{y(2)} \right\}, \quad D^* = \left\{ \left( \frac{1}{n} - \frac{1}{n'} \right) K_{yx} S_x^2 + \frac{W_2 (k-1)}{n} K_{yx(2)} S_{y(2)} \right\}. \]

Thus, the minimum \(MSE\) of \(t_{SR}^*\) is given by

\[
MSE(t_{SR(opt)}^*) = \left[ \left( \frac{1}{n'} - \frac{1}{N} \right) S_y^2 + \left( \frac{1}{n} - \frac{1}{n'} \right) \left\{ S_y^2 + \frac{D^*}{D} \left( \frac{D^*}{D} - 2 \beta_{yx} \right) S_x^2 \right\} \right. \\
+ \frac{W_2 (k-1)}{n} \left\{ S_{y(2)}^2 + \frac{D^*}{D} \left( \frac{D^*}{D} - 2 \beta_{yx(2)} \right) S_{y(2)}^2 \right\} \right].
\] (8)

**The Proposed Estimator**

An estimator was developed using one auxiliary variable for two phase sampling for estimating the population mean \(\bar{Y}\) of a study variable \(y\) in the presence of non-response. Okafor and Lee’s (2000) estimator is combined with the estimator \(t_{SR}^*\). Thus, the proposed estimator is:

\[
t_{CR}^* = \left\{ \bar{y}^* + b \left( \bar{x}^* - \bar{x}^* \right) \right\} \left\{ \varphi \frac{\bar{x}}{\bar{x}} + (1 - \varphi) \frac{\bar{x}^*}{\bar{x}^*} \right\} \\
= t_{3Re} \left\{ \varphi \frac{\bar{x}}{\bar{x}} + (1 - \varphi) \frac{\bar{x}^*}{\bar{x}^*} \right\}
\] (9)

where \(\varphi\) is any suitably chosen constant and \(t_{3Re}\) is defined at (4).

To obtain the bias and mean squared error of \(t_{CR}^*\),

\[
\bar{y}^* = \bar{Y} (1 + \varepsilon_0), \quad \bar{x}^* = \bar{X} (1 + \varepsilon_1), \quad \bar{x}' = \bar{X} (1 + \varepsilon_2), \quad s_{yx}^* = S_{yx} (1 + \varepsilon_3), \quad s_x^* = S_x^2 (1 + \varepsilon_4),
\]

such that

\[ E(\varepsilon_i) = 0 \quad \forall i = 0 \text{ to } 4; \]
POPULATION MEAN ESTIMATION WITH SUB SAMPLING

\[ E(\varepsilon_0^2) = \left(\frac{1}{n} - \frac{1}{N}\right)S_y^2 + \frac{W_2(k-1)}{n}S_{y(2)}^2; \quad E(\varepsilon_1^2) = \left(\frac{1}{n} - \frac{1}{N}\right)S_y^2 + \frac{W_2(k-1)}{n}S_{y(2)}^2; \]

\[ E(\varepsilon_2^2) = \left(\frac{1}{n^2} - \frac{1}{N}\right)S_y^2; \quad E(\varepsilon_0\varepsilon_1) = \left(\frac{1}{n} - \frac{1}{N}\right)S_y + \frac{W_2(k-1)}{n}S_{y(2)}; \]

\[ E(\varepsilon_0\varepsilon_2) = \left(\frac{1}{n} - \frac{1}{N}\right)S_y; \quad E(\varepsilon_1\varepsilon_2) = \left(\frac{1}{n} - \frac{1}{N}\right)S_y^2; \]

\[ E(\varepsilon_1\varepsilon_3) = \frac{N(N-n)}{(N-1)(N-2)}\frac{\mu_{21}}{nXS_{xy}} + \frac{W_2(k-1)\mu_{21(2)}}{nXS_{xy}}; \]

\[ E(\varepsilon_2\varepsilon_3) = \frac{N(N-n')}{(N-1)(N-2)}\frac{\mu_{21}}{n'XS_{xy}}; \]

\[ E(\varepsilon_1\varepsilon_4) = \frac{N(N-n)}{(N-1)(N-2)}\frac{\mu_{30}}{nXS_{xy}^2} + \frac{W_2(k-1)\mu_{30(2)}}{nX^2S_{xy}^2}; \]

\[ E(\varepsilon_2\varepsilon_4) = \frac{N(N-n')}{(N-1)(N-2)}\frac{\mu_{30}}{n'XS_{xy}^2}; \]

where

\[ \mu_{rs} = \frac{1}{N} \sum_{i=1}^{N} (x_i - \bar{X})^r (y_i - \bar{Y})^s; \quad \mu_{rs(2)} = \frac{1}{N_2} \sum_{i=1}^{N_2} (x_i - \bar{X}_2)^r (y_i - \bar{Y}_2)^s; \]

\[ \bar{X}_2 = \frac{1}{N_2} \sum_{i=1}^{N=N_1+N_2} x_i; \quad \bar{Y}_2 = \frac{1}{N_2} \sum_{i=1}^{N=N_1+N_2} y_i; \quad (r, s) \]

being non negative integers.

Expanding \( t_{CR}^* \) in terms of \( \varepsilon \)'s results in

\[ t_{CR}^* = \bar{Y} \left\{ 1 + \varepsilon_0 + A_{r} (\varepsilon_2 - \varepsilon_1)(1 + \varepsilon_1)(1 + \varepsilon_1)^{-1} \right\} \left\{ \varphi (1 + \varepsilon_2)(1 + \varepsilon_1)^{-1} + (1 + \varphi)(1 + \varepsilon_1)(1 + \varepsilon_1)^{-1} \right\} \]

(10)
where $A_0 = (\beta/R)$; $R = (\bar{Y}/\bar{X})$.

Assume that $|e_4| < 1$, $|e_1| < 1$ and $|e_2| < 1$ so that $(1 + e_4)^{-1}$, $(1 + e_1)^{-1}$ and $(1 + e_2)^{-1}$ are expandable in terms of $\varepsilon$'s. Expanding the right hand side of (10) in terms of $\varepsilon$'s and neglecting terms of $\varepsilon$'s with power greater than two results in:

$$
(i_{CR} - Y) = Y \{ e_0 - e_2 + e_i + e_2^2 - e_i e_2 + e_i e_3 + \phi(2e_2 - 2e_i + e_i^2 - e_2) + 2\phi(e_i e_2 - e_i e_1) \\
+ 2A_0 \phi(e_i^2 + e_i^3 - 2e_i e_2) + A_0(e_i - e_2 - e_i^2 + e_i e_2 + e_i e_4 + e_i e_4 + e_i e_2 - e_i e_3)\}.
$$

(11)

Taking expectations of both sides of (11) results in the bias of $i_{CR}^*$ to the first degree of approximation, as

$$
B(i_{CR}) = \left[ \frac{1}{\bar{X}} \left( \frac{1}{n} - \frac{1}{n'} \right) \right] \left[ (1 - 2\phi)S_{xy} - \left( R - \phi(R + 2\beta_{xy}) \right) S_x^2 \right] \\
+ \frac{W_z(k - 1)}{n \bar{X}} \left[ (1 - 2\phi)S_{y(2)} + \phi(R + 2\beta_{xy}) S_x^2 \right] \\
- K_{xy} \left[ \frac{N^2}{(N - 1)(N - 2)} \left( \frac{1}{n} - \frac{1}{n'} \right) \left( \frac{\mu_{z_1}}{S_{xy}} - \frac{\mu_{z_0}}{S^2_x} \right) \right] + \frac{W_z(k - 1)}{n} \left( \frac{\mu_{z(21)}}{S_{xy}} - \frac{\mu_{z(20)}}{S^2_x} \right). 
$$

(12)

Squaring both sides of (11) and neglecting terms of $\varepsilon$'s with power greater than two results in

$$
(i_{CR} - Y)^2 = Y^2 \left\{ e_0 + (2\phi - 1)(e_2 - e_i) + A_0(e_2 - e_i) \right\}^2 \\
= Y^2 \left\{ e_0^2 + (2\phi - 1)^2(e_2^2 + e_i^2 - 2e_i e_2) + A_0^2(e_2^2 + e_i^2 - 2e_i e_2) \right\} \\
+ 2(2\phi - 1)(e_0 e_2 - e_0 e_i) + 2A_0(2\phi - 1)(e_2^2 + e_i^2 - 2e_i e_2) + 2A_0(e_0 e_2 - e_0 e_i). 
$$

(13)

Taking expectations of both sides of (13) results in the $MSE$ of $i_{CR}^*$ to the first degree of approximation as:

$$
MSE(i_{CR}) = \left[ \left( \frac{1}{n^2} - \frac{1}{N} \right) S_y^2 + \left( \frac{1}{n^2} - \frac{1}{N} \right) \left( S_y^2 + (2\phi - 1 + A_0)^2 R^2 S_x^2 - 2(2\phi - 1 + A_0)R S_{xy} \right) \right] \\
+ \frac{W_z(k - 1)}{n} \left[ S_{y(2)}^2 + (2\phi - 1 + A_0)^2 R^2 S_{x(2)}^2 - 2(2\phi - 1 + A_0)R S_{xy(2)} \right].
$$

(14)
which is the minimum

\[ \varphi = \frac{1}{2} \left( 1 - A_0 + \frac{D^*}{RD} \right). \]

The resulting minimum mean squared error of \( t_{CR}^* \) is therefore given by:

\[
MSE(t_{CR(opt)}^*) = \left( \frac{1}{n'} - \frac{1}{N} \right) S_y^2 + \left( \frac{1}{n'} - \frac{1}{n''} \right) \left\{ S_y^2 + \frac{D^*}{D} \left( \frac{D^*}{D} - 2\beta_{yx} \right) S_x^2 \right\} \\
+ \frac{W_2(k-1)}{n} \left\{ S_{y(2)}^2 + \frac{D^*}{D} \left( \frac{D^*}{D} - 2\beta_{yx(2)} \right) S_{x(2)}^2 \right\} \\
= MSE(t_{SR(opt)}^*). \tag{15}
\]

From (1), (2), (3), (5), (7) and (14),

\[
Var(\bar{y}^*) - MSE(t_{CR}^*) = \left\{ (2\varphi - 1 + A_0)^2 R^2 D - 2R(2\varphi - 1 + A_0)D^* \right\} \tag{16}
\]

\[
MSE(t_{R}) - MSE(t_{CR}^*) = \left\{ R^2 D - 2RD^* - (2\varphi - 1 + A_0)^2 R^2 D + 2(2\varphi - 1 + A_0)RD^* \right\} \tag{17}
\]

\[
MSE(t_{R}) - MSE(t_{CR}^*) = \left\{ R^2 D + 2RD^* - (2\varphi - 1 + A_0)^2 R^2 D + 2(2\varphi - 1 + A_0)RD^* \right\} \tag{18}
\]

\[
MSE(t_{3Re}) - MSE(t_{CR}^*) = -\left\{ 4\varphi^2 R^2 D - 4\varphi R \left( RD - \beta_{yx} D + D^* \right) + R^2 D \right\} \tag{19}
\]

\[
MSE(t_{SR}^*) - MSE(t_{CR}^*) = RD \left\{ 2A_0 - A_0^2 - 4\alpha A_0 \right\} + 2A_0D^* \tag{20}
\]

The differences given by (16), (17), (18), (19) and (20) are positive, respectively, if

\[
either 0 < \varphi < \frac{1}{2} \left( 1 - A_0 \right) + \frac{D^*}{RD} \left\{ \right. \tag{21}
\]

\[
or \frac{1}{2} \left( 1 - A_0 \right) + \frac{D^*}{RD} < \varphi < 0 \left\{ \right. \tag{21}
\]

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The proposed estimator $t^*_{CR}$ is more robust than estimators $\bar{y}^*$, $t_{1R}$, $t_{1P}$ and $t^*_{SR}$ respectively, if (21) – (25) hold true.

**Empirical Study**

To examine the robustness of the proposed estimators, consider the following data sets (Khare & Sinha, 2004, p. 53) from a survey on physical growth of an upper socioeconomic group of 95 Varanasi school children under an Indian Council of Medical Research (ICMR) study, Department of Pediatrics, Banaras Hindu University (BHU) during 1983-1984. The first 25% (24 children) were considered non-response units.
The parameter values related to the study variable \( y \) (weight in kg) and the auxiliary variable \( x \) (chest circumference in cm) were:

\[
\begin{align*}
\bar{Y} &= 19.4968, \quad \bar{X} = 55.8611, \quad S_y = 3.0435, \quad S_x = 3.2735, \quad S_{y(2)} = 2.3552, \\
S_{x(2)} &= 2.5137, \quad \rho_{yx} = 0.8460, \quad \rho_{yx(2)} = 0.7290, \quad R = 0.3490, \quad \beta_{yx} = 0.7865, \\
\beta_{yx(2)} &= 0.6829, \quad W_2 = 0.25, \quad N_2 = 24, \quad N_1 = 71, \quad N = 95, \quad n = 35, \quad n' = 70.
\end{align*}
\]

The percent relative efficiencies (PREs) of different suggested estimators were computed with respect to a usual unbiased estimator \( \bar{y}^* \) for different values of \( k \).

**Table 1**: Percent relative efficiency of different \( \bar{Y} \) estimators with respect to \( \bar{y}^* \).

<table>
<thead>
<tr>
<th>Estimators</th>
<th>(1/5)</th>
<th>(1/4)</th>
<th>(1/3)</th>
<th>(1/2)</th>
</tr>
</thead>
<tbody>
<tr>
<td>( \bar{y}^* )</td>
<td>100.00</td>
<td>100.00</td>
<td>100.00</td>
<td>100.00</td>
</tr>
<tr>
<td>( t_1 )</td>
<td>165.65</td>
<td>165.35</td>
<td>164.95</td>
<td>164.41</td>
</tr>
<tr>
<td>( t_{3Re} )</td>
<td>218.74</td>
<td>220.25</td>
<td>222.29</td>
<td>225.16</td>
</tr>
<tr>
<td>( t^<em>_{SR(opt)} = t^</em>_{CR(opt)} )</td>
<td>220.00</td>
<td>221.16</td>
<td>222.81</td>
<td>225.18</td>
</tr>
</tbody>
</table>

Table 1 shows that

(i) the PRE’s of the estimators \( t_{3Re} \) and \( t^*_{CR(opt)} \) increase as the value of \( k \) increases, while the PRE’s of the estimator \( t_1 \) decrease as the value of \( k \) increases.

(ii) the performance of the proposed estimator \( t^*_{CR(opt)} \) is the best among all other estimators \( \bar{y}^* \), \( t_1 \) and \( t_{3Re} \) because it has the largest gain in efficiency.

Based on these study results, the proposed estimator \( t^*_{CR} \) is recommended for use in practice.
References


