2022 SISCER SAE: The survey package

Jon Wakefield and Peter Gao Departments of Statistics and Biostatistics University of Washington

2022-07-07

R Survey Package

Written by Thomas Lumley, who has a site for the package here:

http://r-survey.r-forge.r-project.org/survey/

The site for the book Lumley (2010, Complex Surveys: A Guide to Analysis using R) is here:

http://r-survey.r-forge.r-project.org/svybook/index.html

Sampling in R

For simple random sampling we require n from N.

Suppose we have a list of the N units from which we wish to sample n, the sample command allows SRS without replacement.

```
N <- 5000
n <- 12
sample(N, n, replace = FALSE)
## [1] 1352 4600 1933 3004 2739 3965 2801 2177 4122 2245 3460 4190
```

This mimics an SRS sampling design of n = 12 from a population of N = 5000. The numbers produced are the indices of the units of the population that were sampled.

Academic Performance Index (API) data

- This is a useful pedagogic dataset because the complete population data are available, along with various probability samples.
- The schools are the observation units.
- From the help file (Type "?api" at the console): The Academic Performance Index is computed for all California schools based on standardised testing of students and other factors such as attendance and graduation rates.
- A numeric API score ranges from a low of 200 to a high of 1000.
- The data sets contain information for all schools with at least 100 students.
- Full data: 6194 observations (schools) on the 37 variables including cds (unique identifier), stype (Elementary/Middle/High), api00 (API in 2000),...

From ?api:

• apipop is the entire population, apisrs is a simple random sample, apiclus1 is a cluster sample of school districts, apistrat is a sample stratified by stype (school type), and apiclus2 is a two-stage cluster sample of schools within districts.

Each row of the data contains data on one school, i.e., contains information on the children within that school.

API data: non-survey package R commands

We first look at the SRS dataset since for this we can use regular (non-survey) R methods since we have a random sample (i.e., no weighting required).

In this sample, 200 schools are randomly sampled and 39 variables are available.

The survey package needs to be loaded since it contains the API data.

library(survey)											
	dat	ata(api)									
	nam	ames(apisrs)									
	##	[1]	"cds"	"stype"	"name"	"sname"	"snum"	"dname"			
	##	[7]	"dnum"	"cname"	"cnum"	"flag"	"pcttest"	"api00"			
	##	[13]	"api99"	"target"	"growth"	"sch.wide"	"comp.imp"	"both"			
	##	[19]	"awards"	"meals"	"ell"	"yr.rnd"	"mobility"	"acs.k3"			
	##	[25]	"acs.46"	"acs.core"	"pct.resp"	"not.hsg"	"hsg"	"some.col"			
	##	[31]	"col.grad"	"grad.sch"	"avg.ed"	"full"	"emer"	"enroll"			
	##	[37]	"api.stu"	"pw"	"fpc"						

We find out the size of the dataframe **apisrs**, and then evaluate the mean and variance of the **enroll** variable (over the sample of schools), which is the number of children enrolled in the school.

```
dim(apisrs)
## [1] 200 39
ybar <- mean(apisrs$enroll)
sd <- sqrt(var(apisrs$enroll))
ybar
## [1] 584.61
sd
## [1] 393.4514</pre>
```

Note the standard error is for the infinite population mean parameter $\mu = E[Y]$, not the finite sample mean \overline{Y}_U , since no finite population correction factor.

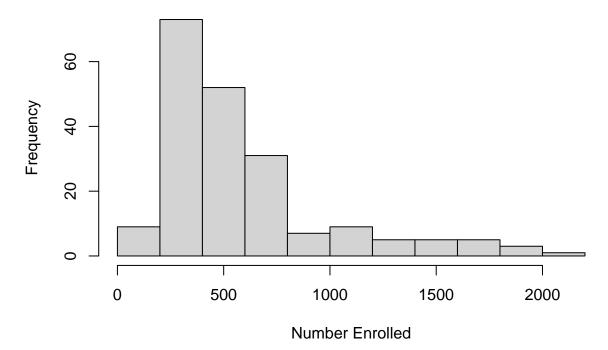
We now calcualte a 95% confidence interval for the superpopulation mean.

```
se <- sd/sqrt(length(apisrs$enroll))
endSRS <- qnorm(0.975) * se
c(ybar - endSRS, ybar + endSRS)
## [1] 530.0814 639.1386</pre>
```

API data: Some plots

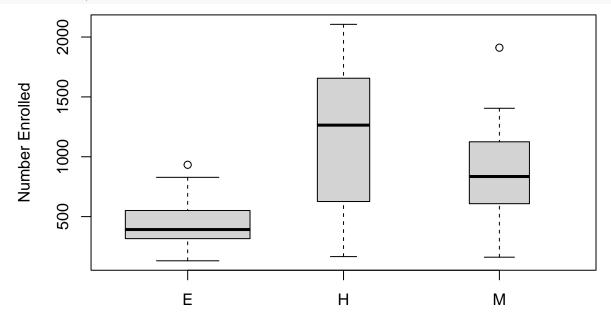
Let's look at a histogram of the number enrolled.

hist(apisrs\$enroll, xlab = "Number Enrolled", main = "")



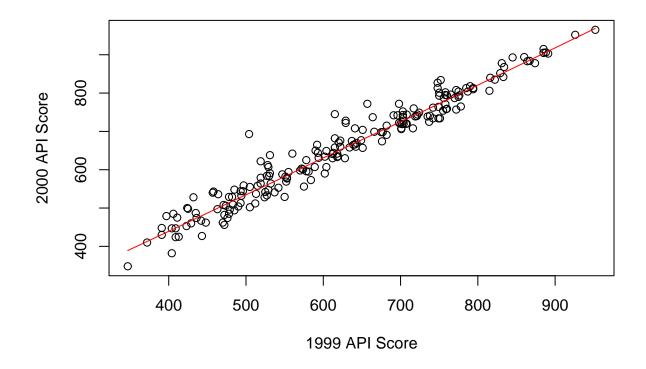
Boxplots of number enrolled by school type (elementary/high/middle).

boxplot(apisrs\$enroll ~ apisrs\$stype, xlab = "School type", ylab = "Number Enrolled", main = "", varwidth = TRUE)



School type

plot(api00 ~ api99, ylab = "2000 API Score", xlab = "1999 API Score", data = apisrs)
lines(lowess(apisrs\$api00 ~ apisrs\$api99), col = "red")



API data: Fitting a linear model

Regression coefficients and var/cov matrix of estimators.

```
linmod <- lm(api00 ~ api99, data = apisrs)
coef(linmod)
## (Intercept) api99
## 63.2830726 0.9497618
vcov(linmod)
## (Intercept) api99
## (Intercept) 94.7567807 -0.1448003030
## api99 -0.1448003 0.0002317973</pre>
```

95% CIs for intercept and slope using t distribution for endpoints

```
confint(linmod)
## 2.5 % 97.5 %
## (Intercept) 44.086844 82.4793010
## api99 0.919738 0.9797855
```

Defining a survey object

So far we have been looking at survey data gathered from a SRS, so there has been no need to do anything different to what we would do "usually".

First step in analyzing non-SRS survey data within R is to define a survey object using the svydesign function. From the help file (edited):

svydesign(ids, probs=NULL, strata = NULL, variables = NULL, fpc=NULL, data = NULL,...)

• ids: formula or data frame specifying cluster ids from largest level to smallest level, ~ 0 or ~ 1 is a formula for no clusters.

- probs: formula or data frame specifying cluster sampling probabilities.
- strata: formula or vector specifying strata, use NULL for no strata.
- variables: formula or data frame specifying the variables measured in the survey. If NULL, the data argument is use.
- **fpc**: finite population correction (may be population size or fraction of population).
- weights: formula or vector specifying sampling weights as an alternative to probability.
- data: data frame to look up variables in the formula arguments.

We first illustrate using the simple random sample version of the data apisrs:

```
srs_design <- svydesign(id = ~1, fpc = ~fpc, data = apisrs)
table(apisrs$fpc)
##
## 6194
## 200</pre>
```

- The argument id=~1 says that individual schools were sampled (there is one row for each school in the data set).
- The data= argument specifies where the data are found.
- The argument fpc=~fpc says that the variable called fpc in the dataset contains the population size for each stratum there is just one stratum here and so the total population size is a single number, the number of schools (these are the units).

SRS example

Let's look at the survey object for the SRS data a little more:

```
srs design
## Independent Sampling design
## svydesign(id = ~1, fpc = ~fpc, data = apisrs)
names(srs_design)
## [1] "cluster"
                    "strata"
                                  "has.strata" "prob"
                                                             "allprob"
## [6] "call"
                    "variables" "fpc"
                                               "pps"
names(srs design$variables)
  [1] "cds"
##
                   "stype"
                               "name"
                                          "sname"
                                                      "snum"
                                                                 "dname"
##
  [7] "dnum"
                   "cname"
                               "cnum"
                                          "flag"
                                                      "pcttest"
                                                                 "api00"
## [13] "api99"
                    "target"
                               "growth"
                                          "sch.wide" "comp.imp" "both"
## [19] "awards"
                               "ell"
                                          "yr.rnd"
                                                      "mobility" "acs.k3"
                    "meals"
## [25] "acs.46"
                   "acs.core" "pct.resp" "not.hsg"
                                                      "hsg"
                                                                 "some.col"
## [31] "col.grad" "grad.sch" "avg.ed"
                                          "full"
                                                      "emer"
                                                                 "enroll"
## [37] "api.stu"
                               "fpc"
                   "pw"
summary(srs_design)
## Independent Sampling design
## svydesign(id = ~1, fpc = ~fpc, data = apisrs)
## Probabilities:
##
      Min. 1st Qu. Median
                               Mean 3rd Qu.
                                               Max.
## 0.03229 0.03229 0.03229 0.03229 0.03229 0.03229
## Population size (PSUs): 6194
## Data variables:
  [1] "cds"
                   "stype"
                               "name"
                                          "sname"
                                                      "snum"
                                                                 "dname"
##
                                                      "pcttest"
##
  [7] "dnum"
                   "cname"
                               "cnum"
                                          "flag"
                                                                 "api00"
## [13] "api99"
                   "target"
                               "growth"
                                          "sch.wide" "comp.imp" "both"
```

## ##	[25] [31]	"acs.46" "col.grad"	"meals" "acs.core" "grad.sch" "pw"	"pct.re "avg.ed	sp" "n	ot.hsg"	"hsg"	"some.col"		
head(srs_design $variables$, n = 2)										
##			cds stype		nam	e		sname	e snum	
##	1039	1573908153	4155 H	McFarla	nd Hig	h	Mcl	Farland High	n 1039	
##	1124	1964212606	6716 E	Stowers	(Cecil	Stowers	s (Cecil B.)) Elementary	7 1124	
	# 1124 19642126066716 E Stowers (Cecil Stowers (Cecil B.) Elementary 1124 # dname dnum cname cnum flag pcttest api00 api99 target									
##	1039	McFarland	Unified 43	2	Kern	14 NA	A 98	462 448	18	
##	1124	ABC	Unified	1 Los Ang	geles	18 NA	A 100	878 831	NA	
##		growth sch	.wide comp.	imp both	award	s meals e	ell yr.rnd i	mobility acs	s.k3	
		14		-			31 <na></na>		NA	
##	1124	47	Yes	Yes Yes	Ye	s 8	25 <na></na>	15	19	
##		acs.46 acs	.core pct.r	esp not.	hsg hs	g some.co	ol col.grad	grad.sch av	rg.ed	
	1039		-	-			12 7	-	1.91	
##	1124	30	NA	97	4 1	0 2	23 43	21	3.66	
##		full emer	enroll api.	stu p	w fpc					
			477	-	-					
##	1124	90 10	478	420 30.9	7 6194					

We construct the (finite population) mean estimate and it's associated standard error "by hand" and compare with the output of svymean. The fpc is close to 1 here, so standard error without fpc adjustment is only slightly bigger.

```
mean(apisrs$enroll)
## [1] 584.61
fpcfact <- 1 - 200/6194
fpcfact
## [1] 0.9677107
sqrt(var(apisrs$enroll)/200) * sqrt(fpcfact)
## [1] 27.36837
SRSmean <- svymean(~enroll, srs_design)</pre>
SRSmean
##
            mean
                      SE
## enroll 584.61 27.368
coef(lm(apisrs$enroll ~ 1))
## (Intercept)
##
        584.61
sqrt(vcov(lm(apisrs$enroll ~ 1)))
##
                (Intercept)
## (Intercept)
                   27.82121
```

We form a 95% asymptotic confidence interval for the finite population mean (not the superpopulation mean, that would not contain the fpc component).

```
confint(SRSmean)
## 2.5 % 97.5 %
## enroll 530.969 638.251
# We know the truth here!
mean(apipop$enroll, na.rm = T)
## [1] 619.0469
```

Stratified Simple Random Sampling

Defining a stratified survey object

We now play with the stratified random sample version of the data, apistrat.

The sample is stratified on school type with 100 elementary, 50 middle and 50 high schools being sampled.

```
strat_design <- svydesign(id = ~1, strata = ~stype, fpc = ~fpc, data = apistrat)
strat_design
## Stratified Independent Sampling design
## svydesign(id = ~1, strata = ~stype, fpc = ~fpc, data = apistrat)</pre>
```

- The argument id=1 says that individual schools were sampled (there is one row for each school in the data set).
- The strata=~stype gives the stratum variable, which is school type.
- The argument weights=~pw gives the name of the variable defining the sampling weights (we do not need to specify this variable as the population size and sample size are available).
- The argument fpc=~fpc says that the variable called fpc in the dataset contains the population size for each stratum.

We do not need both weights and fpc.

If both are left off then equal sampling probabilities are assumed (which would be incorrect here).

Weights: 4421/100=44.2, 1018/50=20.36, 755/50=15.1 for E, M, H school reflecting the oversampling/undersampling of high/elementary schools, relative to middle schools.

```
table(apistrat$pw)
##
## 15.1000003814697 20.3600006103516 44.2099990844727
##
                 50
                                  50
                                                  100
table(apistrat$fpc)
##
##
   755 1018 4421
##
    50 50 100
table(apistrat$stype)
##
##
    E H
           Μ
## 100 50 50
svytable(~pw, design = strat_design)
## pw
## 15.1000003814697 20.3600006103516 44.2099990844727
                755
                                1018
                                                 4421
##
```

Stratification on a variable that is associated with an outcome of interest, can dramatically increase the efficiency of estimation - we are leveraging the association, and the known stratum totals.

Estimation is carried out using a weighted estimator, and the standard error is calculated using the appropriate (design-based) formula that accounts for the stratification.

Stratification reduces the standard error, as compared to SRS, by about 1/3.

```
STRATmean <- svymean(~enroll, strat_design)
STRATmean
## mean SE
## enroll 595.28 18.509
sqrt(vcov(STRATmean)/vcov(SRSmean))</pre>
```

enroll ## enroll 0.6762739

We can also estimate the total enrollment

```
svytotal(~enroll, strat_design)
## total SE
## enroll 3687178 114642
# Truth
sum(apipop$enroll, na.rm = T)
## [1] 3811472
```

Stratified random sample

There is no uncertainty in the estimated number of schools of each type with the stratified sample, because we know the type of school for all members of the population

```
svytotal(~stype, strat_design)
## total SE
## stypeE 4421 0
## stypeH 755 0
## stypeM 1018 0
```

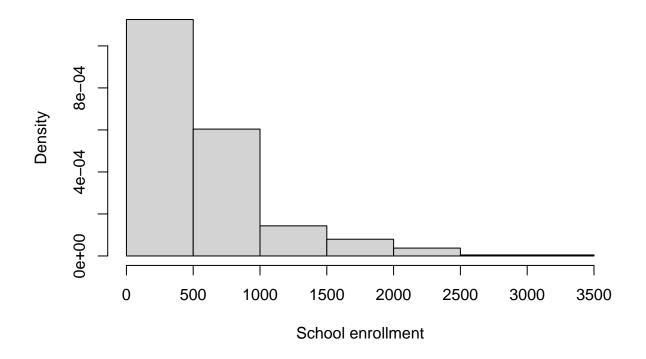
Compare with the SRS design:

svytotal(~stype, srs_design)
total SE
stypeE 4397.74 196.00
stypeH 774.25 142.85
stypeM 1022.01 160.33

Histogram of enrollment

svyhist accounts for the weights so that the proportion of the population in each bin is estimated correctly. The hist command would not account for non-SRS of schools.

svyhist(~enroll, design = strat_design, xlab = "School enrollment", main = "")



Cluster Sampling

A one-stage cluster sample

- There are 757 districts in total, and 15 districts are sampled.
- The weight is calculated from $w_k = \pi_k^{-1}$.
- The sampling weights in apiclus1 are incorrect but are as obtained from UCLA.
- So weight should be 757/15 = 50.47 but reported as (pw) 33.847. The sampling probabilities are 15/757 = 0.01982.
- All schools within the districts selected were then sampled, to give 183 schools in total.

Below we define a survey object with the id variable indicating that the PSUs are districts, as indicated by dnum. fpc gives the size of the population (number of districts) from which sampling was carried out, here 757.

```
clus1_design <- svydesign(id = ~dnum, data = apiclus1, fpc = ~fpc)
clus1_design
## With (15) cluster Sampling design
## With (15) clusters.
## svydesign(id = ~dnum, data = apiclus1, fpc = ~fpc)
dim(clus1_design)
## [1] 183 39
table(apiclus1$fpc)
##
## 757
## 183
summary(clus1_design)
## 1 - level Cluster Sampling design
## With (15) clusters.
## svydesign(id = ~dnum, data = apiclus1, fpc = ~fpc)
```

```
## Probabilities:
     Min. 1st Qu. Median
                             Mean 3rd Qu.
##
                                              Max.
## 0.01982 0.01982 0.01982 0.01982 0.01982 0.01982
## Population size (PSUs): 757
## Data variables:
   [1] "cds"
                   "stype"
##
                              "name"
                                         "sname"
                                                    "snum"
                                                               "dname"
##
   [7] "dnum"
                   "cname"
                              "cnum"
                                         "flag"
                                                    "pcttest"
                                                               "api00"
## [13] "api99"
                                         "sch.wide" "comp.imp" "both"
                   "target"
                              "growth"
## [19] "awards"
                   "meals"
                              "ell"
                                         "yr.rnd"
                                                    "mobility" "acs.k3"
## [25] "acs.46"
                   "acs.core" "pct.resp" "not.hsg"
                                                    "hsg"
                                                               "some.col"
                                         "full"
## [31] "col.grad" "grad.sch" "avg.ed"
                                                    "emer"
                                                               "enroll"
## [37] "api.stu" "fpc"
                              "pw"
head(apiclus1, n = 3)
##
               cds stype
                                    name
                                                         sname snum
## 1 01612910137588
                     H San Leandro Hig
                                              San Leandro High 236
## 2 01612916002372
                       E Garfield Elemen Garfield Elementary 237
## 3 01612916002398
                      E Jefferson Eleme Jefferson Elementary 238
##
                  dname dnum cname cnum flag pcttest api00 api99 target growth
## 1 San Leandro Unified 637 Alameda
                                       1
                                            NA
                                                     97
                                                          608
                                                                562
                                                                        12
                                                                               46
                                                                        12
## 2 San Leandro Unified 637 Alameda
                                        1
                                             NA
                                                    100
                                                          684
                                                                554
                                                                              130
## 3 San Leandro Unified 637 Alameda
                                        1
                                             NA
                                                    100
                                                          612
                                                                528
                                                                               84
                                                                        14
## sch.wide comp.imp both awards meals ell yr.rnd mobility acs.k3 acs.46
## 1
                  Yes Yes
                               Yes
                                     19 22
                                                 No
         Yes
                                                          15
                                                                NA
                                                                        NA
                   Yes Yes
## 2
                               Yes
                                      39 23
                                                          23
                                                                 19
                                                                        30
         Yes
                                                 No
## 3
         Yes
                  Yes Yes
                               Yes
                                     39 27
                                                No
                                                          25
                                                                 21
                                                                        30
##
   acs.core pct.resp not.hsg hsg some.col col.grad grad.sch avg.ed full emer
## 1
          27
                   90
                           14 22
                                        27
                                                  30
                                                           6
                                                                2.93
                                                                       82
                                                                            23
## 2
                   85
                            8 22
          NA
                                        38
                                                  24
                                                            8
                                                                3.02
                                                                       79
                                                                            21
## 3
          NA
                   95
                            12 24
                                        40
                                                 18
                                                            6
                                                                2.83
                                                                       72
                                                                            31
##
   enroll api.stu fpc
                           pw
## 1
       1689
              1358 757 33.847
        288
               223 757 33.847
## 2
## 3
        294
               220 757 33.847
```

There are 757 districts (PSUs) and 15 were sampled.

```
length(unique(apipop$dname))
## [1] 757
length(unique(apiclus1$dname))
## [1] 15
dim(apiclus1)
## [1] 183 39
table(apiclus1$pw)
##
## 33.846996307373
##
              183
table(apiclus1$dnum)
##
## 61 135 178 197 255 406 413 437 448 510 568 637 716 778 815
## 13 34 4 13 16 2 1 4 12 21 9 11 37 2
                                                         4
```

These are 183 schools in the cluster sample (the sum of the last row).

A two-stage cluster sample

In the two-stage cluster sample, 40 school districts are sampled and then up to five schools are sampled from each of the sampled districts.

We specify the design as below.

```
clus2_design <- svydesign(id = ~dnum +
    snum, fpc = ~fpc1 +
    fpc2, data = apiclus2)
clus2_design
## 2 - level Cluster Sampling design
## With (40, 126) clusters.
## svydesign(id = ~dnum + snum, fpc = ~fpc1 + fpc2, data = apiclus2)</pre>
```

Exercises

- For both data from the 1-stage and 2-stage cluster designs, create histograms of the API00 variable using the svyhist and hist functions.
- For both data from the 1-stage and 2-stage cluster desgins, fit linear models regressing API00 on API99 using the svyglm and lm functions.
- What do you expect to see, i.e., when are there differences and when are there no differences?

BRFSS Data

Read in Data

BRFSS contains the full BRFSS dataset with 16,283 observations:

- diab2 variable is the binary indicator of Type II diabetes
- strata is the strata indicator and
- rwt_llcp is the final design weight.

For the purpose of this analysis, we first remove records with missing HRA code or diabetes status from this dataset.

```
library(ggplot2)
library(patchwork)
library(SUMMER)
data(BRFSS)
data(KingCounty)
BRFSS <- subset(BRFSS, !is.na(BRFSS$diab2))
BRFSS <- subset(BRFSS, !is.na(BRFSS$hracode))</pre>
```

Design object and direct estimates

We have stratified, disproportionate sampling, so note the arguments:

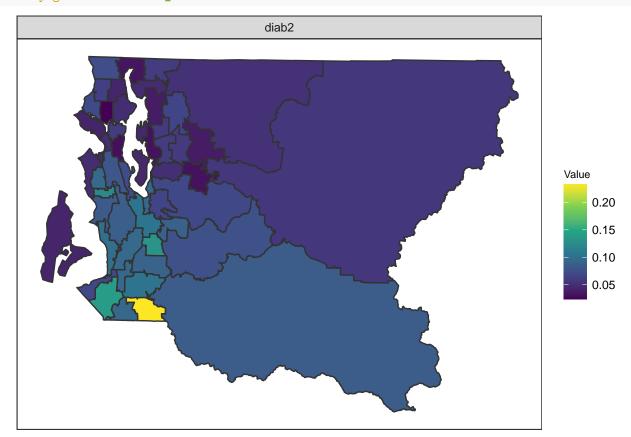
- weights
- strata

We then calculate the direct (weighted) esimates using the survey package.

```
library(survey)
design <- svydesign(ids = ~1, weights = ~rwt_llcp, strata = ~strata, data = BRFSS)</pre>
direct <- svyby(~diab2, ~hracode, design, svymean)</pre>
head(direct, n = 5)
##
                                                    hracode
                                                                  diab2
                                                                                 se
## Auburn-North
                                               Auburn-North 0.10403154 0.02147752
## Auburn-South
                                               Auburn-South 0.23293289 0.04897800
## Ballard
                                                     Ballard 0.07047572 0.02225241
## Beacon/Gtown/S.Park
                                       Beacon/Gtown/S.Park 0.08083033 0.02603522
## Bear Creek/Carnation/Duvall Bear Creek/Carnation/Duvall 0.05166773 0.01190146
toplotB <- data.frame(direct)</pre>
```

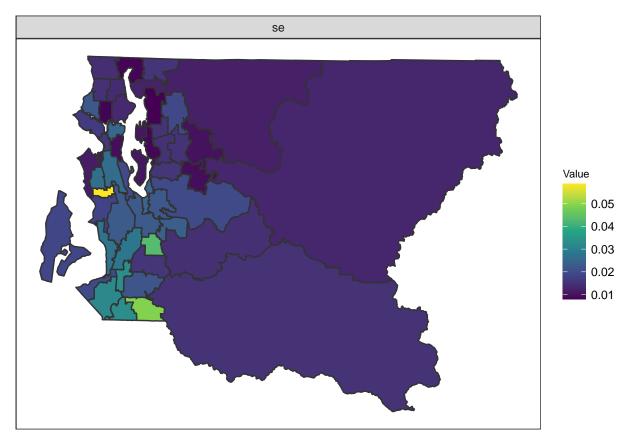
Maps

Direct estimates:

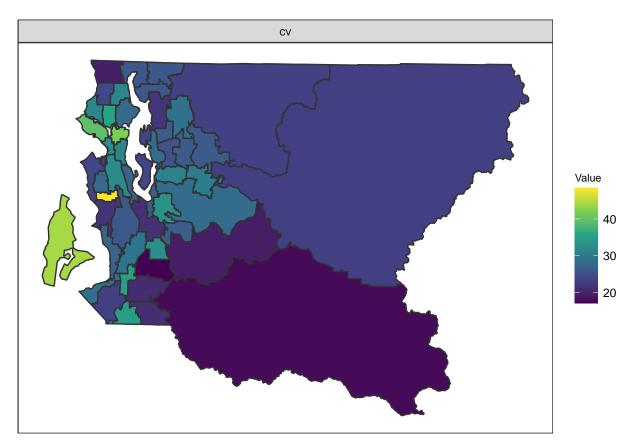


Standard errors:

```
mapPlot(data = toplotB, geo = KingCounty, variables = c("se"), by.data = "hracode",
by.geo = "HRA2010v2_")
```



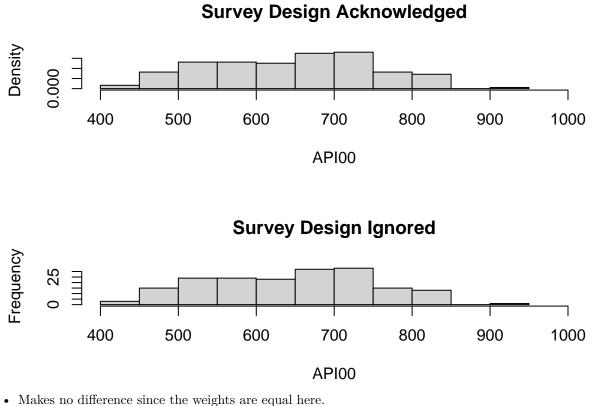
Coefficients of variation (100 \times SD/Mean):



The CV is often used in survey sampling, with values over (say) 30% being deemed unacceptably large.

Solutions to Exercises

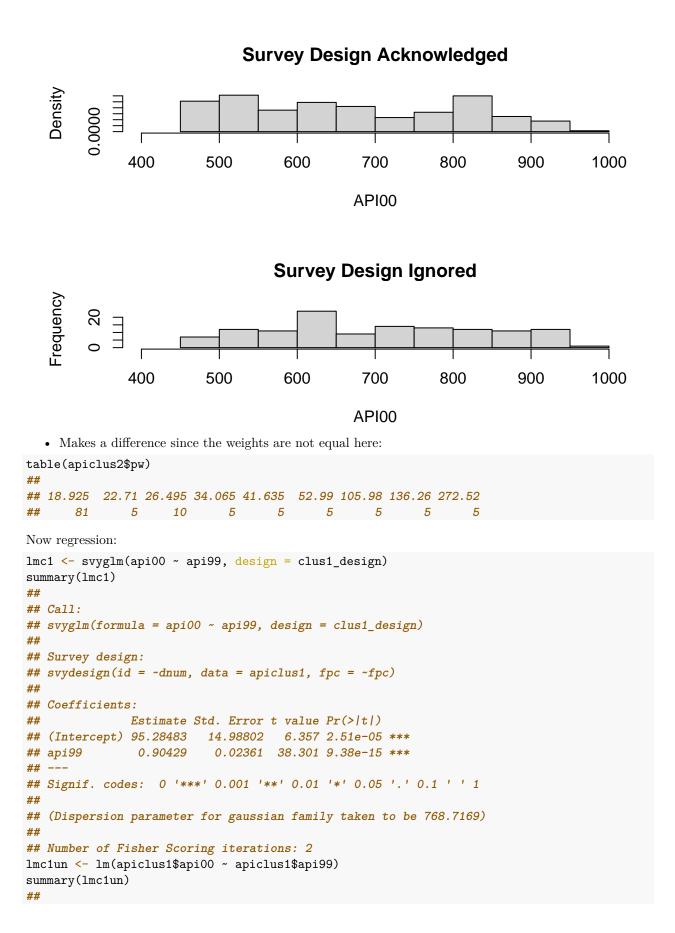
1-stage cluster sampling: Histograms of API00 ignoring and acknowledging the design.



table(apiclus1\$pw)

33.846996307373 ## 183

2-stage cluster sampling: Histograms of API00 ignoring and acknowledging the design.



```
16
```

```
## Call:
## lm(formula = apiclus1$api00 ~ apiclus1$api99)
##
## Residuals:
## Min
             10 Median
                              30
                                     Max
## -68.252 -19.671 0.468 14.674 87.738
##
## Coefficients:
##
                 Estimate Std. Error t value Pr(>|t|)
                95.28483 11.27337 8.452 9.23e-15 ***
## (Intercept)
## apiclus1$api99 0.90429
                            0.01826 49.518 < 2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 27.8 on 181 degrees of freedom
## Multiple R-squared: 0.9313, Adjusted R-squared: 0.9309
## F-statistic: 2452 on 1 and 181 DF, p-value: < 2.2e-16
```

Notes:

- the estimates are the same (the weights are equal here).
- the standard errors are different because the cluster design gives a different amount of information.

```
lmc2 <- svyglm(api00 ~ api99, design = clus2_design)</pre>
summary(lmc2)
##
## Call:
## svyglm(formula = api00 ~ api99, design = clus2_design)
##
## Survey design:
## svydesign(id = ~dnum + snum, fpc = ~fpc1 + fpc2, data = apiclus2)
##
## Coefficients:
##
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 42.78909
                         11.90600 3.594 0.000923 ***
## api99
               0.97363
                           0.01578 61.710 < 2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for gaussian family taken to be 647.3376)
##
## Number of Fisher Scoring iterations: 2
lmc2un <- lm(apiclus2$api00 ~ apiclus2$api99)</pre>
summary(lmc2un)
##
## Call:
## lm(formula = apiclus2$api00 ~ apiclus2$api99)
##
## Residuals:
              1Q Median
##
      Min
                                ЗQ
                                       Max
## -60.235 -17.099 -1.295 13.927 70.115
##
## Coefficients:
##
                  Estimate Std. Error t value Pr(>|t|)
```

```
## (Intercept) 54.2435 12.2309 4.435 2.01e-05 ***
## apiclus2$api99 0.9588 0.0177 54.176 < 2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 27.12 on 124 degrees of freedom
## Multiple R-squared: 0.9595, Adjusted R-squared: 0.9591
## F-statistic: 2935 on 1 and 124 DF, p-value: < 2.2e-16</pre>
```

Notes:

- The estimates are different (because the weights differ for this design).
- The standard errors are different because the cluster design gives a different amount of information. Often cluster samples have higher standard errors, but not always as it depends on sampling variability (and the within-cluster dependency, i.e. the dependency of outcomes on units within the same cluster).