Package 'Frames2'

July 21, 2025

Type Package
Title Estimation in Dual Frame Surveys
Version 0.2.1
Date 2015-12-11
Author Antonio Arcos <arcos@ugr.es>, Maria del Mar Rueda <mrueda@ugr.es>, Maria Giovanna Ranalli <giovanna.ranalli@stat.unipg.it> and David Molina</giovanna.ranalli@stat.unipg.it></mrueda@ugr.es></arcos@ugr.es>
<dmolinam@ugr.es></dmolinam@ugr.es>
Maintainer David Molina <dmolinam@ugr.es></dmolinam@ugr.es>
Description Point and interval estimation in dual frame surveys. In contrast to classic sampling theory, where only one sampling frame is considered, dual frame methodology assumes that there are two frames available for sampling and that, overall, they cover the entire target population. Then, two probability samples (one from each frame) are drawn and information collected is suitably combined to get estimators of the parameter of interest.
License GPL (>= 2)
Imports sampling, MASS, nnet
RoxygenNote 5.0.1
NeedsCompilation no
Repository CRAN
Date/Publication 2015-12-12 09:49:54
Contents
BKA . CalDF . CalSF . Compare

ВКА	Bankier-Kalton-Anderson estimator	
Index		94
	WeightsCalSF	91
	WeightsCalDF	89
	VarHT	87
	SFRR	85
	PML	83
	PiklB	82
	PiklA	82
	PEL	79
	MLSW	76
	MLDW	74
	MLDF	72
	MLCSW	69
	MLCDW	67
	MLCDF	64
	JackSFRR	62
	JackPML	59
	JackPEL	57
	JackMLSW	54
	JackMLDF	49 52
	JackMLCSW	46 49
	JackMLCDW	43
	JackMLCDF	40
	JackHartley	38
	JackFB	36
	JackCalSF	33
	JackCalDF	30
	JackBKA	27
	HT	26
	Hartley	24
	FB	22
	Domains	21
	DatMB	19 20
	DatMA	18
	DatB	17

Description

Produces estimates for population total and mean using the Bankier-Kalton-Anderson estimator from survey data obtained from a dual frame sampling design. Confidence intervals are also computed, if required.

BKA 3

Usage

BKA(ysA, ysB, pi_A, pi_B, pik_ab_B, pik_ba_A, domains_A, domains_B, conf_level = NULL)

Arguments

ysA	A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \ge c$ containing information about variable(s) of interest from s_A .
ysB	A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \ge c$ containing information about variable(s) of interest from s_B .
pi_A	A numeric vector of length n_A or a square numeric matrix of dimension n_A containing first order or first and second order inclusion probabilities for units included in s_A .
pi_B	A numeric vector of length n_B or a square numeric matrix of dimension n_B containing first order or first and second order inclusion probabilities for units included in s_B .
pik_ab_B	A numeric vector of size n_A containing first order inclusion probabilities according to sampling design in frame B for units belonging to overlap domain that have been selected in s_A .
pik_ba_A	A numeric vector of size n_B containing first order inclusion probabilities according to sampling design in frame A for units belonging to overlap domain that have been selected in s_B .
domains_A	A character vector of size n_A indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domains_B	A character vector of size n_B indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
conf_level	(Optional) A numeric value indicating the confidence level for the confidence intervals, if desired.

Details

BKA estimator of population total is given by

$$\hat{Y}_{BKA} = \sum_{i \in s_A} \tilde{d}_i^A y_i + \sum_{i \in s_B} \tilde{d}_i^B y_i$$

where
$$\tilde{d}_i^A = \left\{ \begin{array}{ll} d_i^A & \text{if } i \in a \\ (1/d_i^A + 1/d_i^B)^{-1} & \text{if } i \in ab \end{array} \right.$$
 and $\tilde{d}_i^B = \left\{ \begin{array}{ll} d_i^B & \text{if } i \in b \\ (1/d_i^A + 1/d_i^B)^{-1} & \text{if } i \in ba \end{array} \right.$ being d_i^A and d_i^B the design weights, obtained as the inverse of the first order inclusion probabilities, that is, $d_i^A = 1/\pi_i^A$ and $d_i^B = 1/\pi_i^B$.

To estimate variance of this estimator, one uses following approach proposed by Rao and Skinner (1996)

$$\hat{V}(\hat{Y}_{BKA}) = \hat{V}(\sum_{i \in s_A} \tilde{z}_i^A) + \hat{V}(\sum_{i \in s_B} \tilde{z}_i^B)$$

with $\tilde{z}_i^A = \delta_i(a)y_i + (1 - \delta_i(a))y_i\pi_i^A/(\pi_i^A + \pi_i^B)$ and $\tilde{z}_i^B = \delta_i(b)y_i + (1 - \delta_i(b))y_i\pi_i^B/(\pi_i^A + \pi_i^B)$, being $\delta_i(a)$ and $\delta_i(b)$ the indicator variables for domain a and domain b, respectively. If both first

4

and second order probabilities are known, variances and covariances involved in calculation of $\hat{\beta}$ and $\hat{V}(\hat{Y}_{FB})$ are estimated using functions VarHT and CovHT, respectively. If only first order probabilities are known, variances are estimated using Deville's method and covariances are estimated using following expression

$$\widehat{Cov}(\hat{X}, \hat{Y}) = \frac{\hat{V}(X+Y) - \hat{V}(X) - \hat{V}(Y)}{2}$$

Value

BKA returns an object of class "EstimatorDF" which is a list with, at least, the following components:

Call the matched call.

Est total and mean estimation for main variable(s).

VarEst variance estimation for main variable(s).

If parameter conf_level is different from NULL, object includes component

ConfInt total and mean estimation and confidence intervals for main variables(s).

In addition, components TotDomEst and MeanDomEst are available when estimator is based on estimators of the domains. Component Param shows value of parameters involded in calculation of the estimator (if any). By default, only Est component (or ConfInt component, if parameter conf_level is different from NULL) is shown. It is possible to access to all the components of the objects by using function summary.

References

Bankier, M. D. (1986) *Estimators Based on Several Stratified Samples With Applications to Multiple Frame Surveys*. Journal of the American Statistical Association, Vol. 81, 1074 - 1079.

Kalton, G. and Anderson, D. W. (1986) *Sampling Rare Populations*. Journal of the Royal Statistical Society, Ser. A, Vol. 149, 65 - 82.

Rao, J. N. K. and Skinner, C. J. (1996) *Estimation in Dual Frame Surveys with Complex Designs*. Proceedings of the Survey Method Section, Statistical Society of Canada, 63 - 68.

Skinner, C. J. and Rao, J. N. K. (1996) *Estimation in Dual Frame Surveys with Complex Designs*. Journal of the American Statistical Association, Vol. 91, 433, 349 - 356.

See Also

JackBKA

Examples

data(DatA)
data(DatB)

data(PiklA)
data(PiklB)

#Let calculate BKA estimator for population total for variable Leisure BKA(DatA\$Lei, DatB\$Lei, PiklA, PiklB, DatA\$ProbB, DatB\$ProbA,

CalDF 5

```
DatA$Domain, DatB$Domain)
```

#Now, let calculate BKA estimator and a 90% confidence interval for population
#total for variable Feeding considering only first order inclusion probabilities
BKA(DatA\$Feed, DatB\$Feed, DatA\$ProbA, DatB\$ProbB, DatA\$ProbB,
DatB\$ProbA, DatA\$Domain, DatB\$Domain, 0.90)

CalDF

DF calibration estimator

Description

Produces estimates for population totals and means using the DF calibration estimator from survey data obtained from a dual frame sampling design. Confidence intervals are also computed, if required.

Usage

```
CalDF(ysA, ysB, pi_A, pi_B, domains_A, domains_B, N_A = NULL, N_B = NULL, N_ab = NULL, xsAFrameA = NULL, xsBFrameA = NULL, xsAFrameB = NULL, xsBFrameB = NULL, xsT = NULL, XA = NULL, XB = NULL, X = NULL, met = "linear", conf_level = NULL)
```

ysA	A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \ge c$ containing information about variable(s) of interest from s_A .
ysB	A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \ge c$ containing information about variable(s) of interest from s_B .
pi_A	A numeric vector of length n_A or a square numeric matrix of dimension n_A containing first order or first and second order inclusion probabilities for units included in s_A .
pi_B	A numeric vector of length n_B or a square numeric matrix of dimension n_B containing first order or first and second order inclusion probabilities for units included in s_B .
domains_A	A character vector of length n_A indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domains_B	A character vector of length n_B indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
N_A	(Optional) A numeric value indicating the size of frame A.
N_B	(Optional) A numeric value indicating the size of frame B.
N_ab	(Optional) A numeric value indicating the size of the overlap domain.
xsAFrameA	(Optional) A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information in frame A for units included in s_A .

6 CalDF

xsBFrameA	(Optional) A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information in frame A for units included in s_B . For units in domain b , these values are 0.
xsAFrameB	(Optional) A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information in frame B for units included in s_A . For units in domain a , these values are 0.
xsBFrameB	(Optional) A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \ge m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information in frame B for units included in s_B .
xsT	(Optional) A numeric vector of length n or a numeric matrix or data frame of dimensions $n \times m_T$, with m_T the number of auxiliary variables in both frames, containing auxiliary information for all units in the entire sample $s = s_A \cup s_B$.
XA	(Optional) A numeric value or vector of length m_A , with m_A the number of auxiliary variables in frame A, indicating the population totals for the auxiliary variables considered in frame A.
ХВ	(Optional) A numeric value or vector of length m_B , with m_B the number of auxiliary variables in frame B, indicating the population totals for the auxiliary variables considered in frame B.
X	(Optional) A numeric value or vector of length m_T , with m_T the number of auxiliary variables in both frames, indicating the population totals for the auxiliary variables considered in both frames.
met	(Optional) A character vector indicating the distance that must be used in calibration process. Possible values are "linear", "raking" and "logit". Default is "linear".
conf_level	(Optional) A numeric value indicating the confidence level for the confidence intervals, if desired.

Details

DF calibration estimator of population total is given by

$$\hat{Y}_{CalDF} = \hat{Y}_a + \hat{\eta}\hat{Y}_{ab} + \hat{Y}_b + (1 - \hat{\eta})\hat{Y}_{ba}$$

where $\hat{Y}_a = \sum_{i \in s_a} \tilde{d}_i y_i$, $\hat{Y}_{ab} = \sum_{i \in s_{ab}} \tilde{d}_i y_i$, $\hat{Y}_b = \sum_{i \in s_b} \tilde{d}_i y_i$ and $\hat{Y}_{ba} = \sum_{i \in s_{ba}} \tilde{d}_i y_i$, with \tilde{d}_i calibration weights which are calculated having into account a different set of constraints, depending on the case. For instance, if N_A, N_B and N_{ab} are all known and no other auxiliary information is available, calibration constraints are

$$\sum_{i \in s_a} \tilde{d}_i = N_a, \sum_{i \in s_{ab}} \tilde{d}_i = N_{ab}, \sum_{i \in s_{ba}} \tilde{d}_i = N_{ba}, \sum_{i \in s_b} \tilde{d}_i = N_b$$

Optimal value for $\hat{\eta}$ to minimice variance of the estimator is given by $\hat{V}(\hat{N}_{ba})/(\hat{V}(\hat{N}_{ab})+\hat{V}(\hat{N}_{ba}))$. If both first and second order probabilities are known, variances are estimated using function VarHT. If only first order probabilities are known, variances are estimated using Deville's method.

Function covers following scenarios:

CalDF 7

- There is not any additional auxiliary variable
 - N_A , N_B and N_{ab} unknown
 - N_A and N_B known and N_{ab} unknown
 - N_{ab} known and N_A and N_B unknown
 - N_A, N_B and N_{ab} known
- At least, information about one additional auxiliary variable is available
 - N_A and N_B known and N_{ab} unknown
 - N_{ab} known and N_A and N_B unknown
 - N_A , N_B and N_{ab} known

To obtain an estimator of the variance for this estimator, one can use Deville's expression

$$\hat{V}(\hat{Y}_{CalDF}) = \frac{1}{1 - \sum_{k \in s} a_k^2} \sum_{k \in s} (1 - \pi_k) \left(\frac{e_k}{\pi_k} - \sum_{l \in s} a_l \frac{e_l}{\pi_l} \right)^2$$

where $a_k = (1 - \pi_k) / \sum_{l \in s} (1 - \pi_l)$ and e_k are the residuals of the regression with auxiliary variables as regressors.

Value

CalDF returns an object of class "EstimatorDF" which is a list with, at least, the following components:

Call the matched call.

Est total and mean estimation for main variable(s).

VarEst variance estimation for main variable(s).

If parameter conf_level is different from NULL, object includes component

ConfInt total and mean estimation and confidence intervals for main variables(s).

In addition, components TotDomEst and MeanDomEst are available when estimator is based on estimators of the domains. Component Param shows value of parameters involded in calculation of the estimator (if any). By default, only Est component (or ConfInt component, if parameter conf_level is different from NULL) is shown. It is possible to access to all the components of the objects by using function summary.

References

Ranalli, M. G., Arcos, A., Rueda, M. and Teodoro, A. (2013) *Calibration estimation in dual frame surveys.* arXiv:1312.0761 [stat.ME]

Deville, J. C., Sarndal, C. E. (1992) *Calibration estimators in survey sampling*. Journal of the American Statistical Association, 87, 376 - 382

See Also

JackCalDF

8 CalSF

Examples

```
data(DatA)
data(DatB)
data(PiklA)
data(PiklB)
#Let calculate DF calibration estimator for variable Feeding, without
#considering any auxiliary information
CalDF(DatA$Feed, DatB$Feed, PiklA, PiklB, DatA$Domain, DatB$Domain)
#Now, let calculate DF calibration estimator for variable Clothing when the frame
#sizes and the overlap domain size are known
CalDF(DatA$Clo, DatB$Clo, PiklA, PiklB, DatA$Domain, DatB$Domain,
N_A = 1735, N_B = 1191, N_ab = 601)
#Finally, let calculate DF calibration estimator and a 90% confidence interval
#for population total for variable Feeding, considering Income as auxiliary variable in
#frame A and Metres2 as auxiliary variable in frame B and with frame sizes and overlap
#domain size known.
CalDF(DatA$Feed, DatB$Feed, PiklA, PiklB, DatA$Domain, DatB$Domain,
N_A = 1735, N_B = 1191, N_ab = 601, xsAFrameA = DatA\$Inc, xsBFrameA = DatB\$Inc,
xsAFrameB = DatA$M2, xsBFrameB = DatB$M2, XA = 4300260, XB = 176553,
conf_level = 0.90)
```

CalSF

SF calibration estimator

Description

Produces estimates for population totals and means using the SF calibration estimator from survey data obtained from a dual frame sampling design. Confidence intervals are also computed, if required.

Usage

```
CalSF(ysA, ysB, pi_A, pi_B, pik_ab_B, pik_ba_A, domains_A, domains_B, N_A = NULL, N_B = NULL, N_ab = NULL, xsAFrameA = NULL, xsBFrameA = NULL, xsAFrameB = NULL, xsBFrameB = NULL, xsT = NULL, XA = NULL, XB = NULL, X = NULL, met = "linear", conf_level = NULL)
```

ysA	A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times c$ containing information about variable(s) of interest from s_A .
ysB	A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \ge c$ containing information about variable(s) of interest from s_B .
pi_A	A numeric vector of length n_A or a square numeric matrix of dimension n_A containing first order or first and second order inclusion probabilities for units included in s_A .

CalSF 9

pi_B	A numeric vector of length n_B or a square numeric matrix of dimension n_B containing first order or first and second order inclusion probabilities for units included in s_B .
pik_ab_B	A numeric vector of size n_A containing first order inclusion probabilities according to sampling desing in frame B for units belonging to overlap domain that have been selected in s_A .
pik_ba_A	A numeric vector of size n_B containing first order inclusion probabilities according to sampling desing in frame A for units belonging to overlap domain that have been selected in s_B .
domains_A	A character vector of size n_A indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domains_B	A character vector of size n_B indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
N_A	(Optional) A numeric value indicating the size of frame A
N_B	(Optional) A numeric value indicating the size of frame B
N_ab	(Optional) A numeric value indicating the size of the overlap domain
xsAFrameA	(Optional) A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information in frame A for units included in s_A .
xsBFrameA	(Optional) A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information in frame A for units included in s_B . For units in domain b , these values are 0.
xsAFrameB	(Optional) A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information in frame B for units included in s_A . For units in domain a , these values are 0.
xsBFrameB	(Optional) A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \times m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information in frame B for units included in s_B .
xsT	(Optional) A numeric vector of length n or a numeric matrix or data frame of dimensions $n \times m_T$, with m_T the number of auxiliary variables in both frames, containing auxiliary information for all units in the entire sample $s = s_A \cup s_B$.
XA	(Optional) A numeric value or vector of length m_A , with m_A the number of auxiliary variables in frame A, indicating the population totals for the auxiliary variables considered in frame A.
ХВ	(Optional) A numeric value or vector of length m_B , with m_B the number of auxiliary variables in frame B, indicating the population totals for the auxiliary variables considered in frame B.
X	(Optional) A numeric value or vector of length m_T , with m_T the number of auxiliary variables in both frames, indicating the population totals for the auxiliary variables considered in both frames.
met	(Optional) A character vector indicating the distance that must be used in calibration process. Possible values are "linear", "raking" and "logit". Default is "linear".

10 CalSF

conf_level (Optional) A numeric value indicating the confidence level for the confidence intervals, if desired.

Details

SF calibration estimator of population total is given by

$$\hat{Y}_{CalSF} = \hat{Y}_a + \hat{Y}_{ab} + \hat{Y}_b$$

where $\hat{Y}_a = \sum_{i \in s_a} \tilde{d}_i y_i$, $\hat{Y}_{ab} = \sum_{i \in (s_{ab} \cup s_{ba})} \tilde{d}_i y_i$ and $\hat{Y}_b = \sum_{i \in s_b} \tilde{d}_i y_i$, with \tilde{d}_i calibration weights which are calculated having into account a different set of constraints, depending on the case. For instance, if N_A, N_B and N_{ab} are known and no other auxiliary information is available, calibration constraints are

$$\sum_{i \in s_a} \tilde{d}_i = N_a, \sum_{i \in s_{ab} \cup s_{ba}} \tilde{d}_i = N_{ab}, \sum_{i \in s_{ba}} \tilde{d}_i = N_{ba}$$

Function covers following scenarios:

- There is not any additional auxiliary variable
 - N_A, N_B and N_{ab} unknown
 - N_{ab} known and N_A and N_B unknown
 - N_A and N_B known and N_{ab} unknown
 - N_A , N_B and N_{ab} known
- At least, information about one additional auxiliary variable is available
 - N_{ab} known and N_A and N_B unknown
 - N_A and N_B known and N_{ab} unknown
 - N_A, N_B and N_{ab} known

To obtain an estimator of the variance for this estimator, one can use Deville's expression

$$\hat{V}(\hat{Y}_{CalSF}) = \frac{1}{1 - \sum_{k \in s} a_k^2} \sum_{k \in s} (1 - \pi_k) \left(\frac{e_k}{\pi_k} - \sum_{l \in s} a_l \frac{e_l}{\pi_l} \right)^2$$

where $a_k = (1 - \pi_k) / \sum_{l \in s} (1 - \pi_l)$ and e_k are the residuals of the regression with auxiliary variables as regressors.

Value

CalSF returns an object of class "EstimatorDF" which is a list with, at least, the following components:

Call the matched call.

Est total and mean estimation for main variable(s).

VarEst variance estimation for main variable(s).

If parameter conf_level is different from NULL, object includes component

ConfInt total and mean estimation and confidence intervals for main variables(s).

Compare 11

In addition, components TotDomEst and MeanDomEst are available when estimator is based on estimators of the domains. Component Param shows value of parameters involded in calculation of the estimator (if any). By default, only Est component (or ConfInt component, if parameter conf_level is different from NULL) is shown. It is possible to access to all the components of the objects by using function summary.

References

Ranalli, M. G., Arcos, A., Rueda, M. and Teodoro, A. (2013) *Calibration estimation in dual frame surveys*. arXiv:1312.0761 [stat.ME]

Deville, J. C., Sarndal, C. E. (1992) *Calibration estimators in survey sampling*. Journal of the American Statistical Association, 87, 376 - 382

See Also

JackCalSF

Examples

```
data(DatA)
data(DatB)
data(PiklA)
data(PiklB)
#Let calculate SF calibration estimator for variable Clothing, without
#considering any auxiliary information
CalSF(DatA$Clo, DatB$Clo, PiklA, PiklB, DatA$ProbB, DatB$ProbA,
DatA$Domain, DatB$Domain)
#Now, let calculate SF calibration estimator for variable Leisure when the frame
#sizes and the overlap domain size are known
CalSF(DatA$Lei, DatB$Lei, PiklA, PiklB, DatA$ProbB, DatB$ProbA, DatA$Domain,
DatB$Domain, N_A = 1735, N_B = 1191, N_ab = 601)
#Finally, let calculate SF calibration estimator and a 90% confidence interval
#for population total for variable Feeding, considering Income and Metres2 as auxiliary
#variables and with frame sizes and overlap domain size known.
CalSF(DatA$Feed, DatB$Feed, PiklA, PiklB, DatA$ProbB, DatB$ProbA, DatA$Domain,
DatB$Domain, N_A = 1735, N_B = 1191, N_ab = 601, xsAFrameA = DatA$Inc,
xsBFrameA = DatB$Inc, xsAFrameB = DatA$M2, xsBFrameB = DatB$M2,
XA = 4300260, XB = 176553, conf_level = 0.90)
```

Compare

Summary of estimators

Description

Returns all possible estimators that can be computed according to the information provided

12 Compare

Usage

```
Compare(ysA, ysB, pi_A, pi_B, domains_A, domains_B, pik_ab_B = NULL, pik_ba_A = NULL, N_A = NULL, N_B = NULL, N_ab = NULL, xsAFrameA = NULL, xsBFrameA = NULL, xsAFrameB = NULL, xsBFrameB = NULL, XA = NULL, XB = NULL, met = "linear", conf_level = NULL)
```

guinents	
ysA	A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \ge c$ containing information about variable(s) of interest from s_A .
ysB	A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \ge c$ containing information about variable(s) of interest from s_B .
pi_A	A numeric vector of length n_A or a square numeric matrix of dimension n_A containing first order or first and second order inclusion probabilities for units included in s_A .
pi_B	A numeric vector of length n_B or a square numeric matrix of dimension n_B containing first order or first and second order inclusion probabilities for units included in s_B .
domains_A	A character vector of length n_A indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domains_B	A character vector of length n_B indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
pik_ab_B	(Optional) A numeric vector of size n_A containing first order inclusion probabilities according to sampling desing in frame B for units belonging to overlap domain that have been selected in s_A .
pik_ba_A	(Optional) A numeric vector of size n_B containing first order inclusion probabilities according to sampling desing in frame A for units belonging to overlap domain that have been selected in s_B .
N_A	(Optional) A numeric value indicating the size of frame A.
N_B	(Optional) A numeric value indicating the size of frame B.
N_ab	(Optional) A numeric value indicating the size of the overlap domain.
xsAFrameA	(Optional) A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information in frame A for units included in s_A .
xsBFrameA	(Optional) A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information in frame A for units included in s_B . For units in domain b , these values are 0.
xsAFrameB	(Optional) A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information in frame B for units included in s_A . For units in domain a , these values are 0.
xsBFrameB	(Optional) A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \times m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information in frame B for units included in s_B .

CovHT 13

XA	(Optional) A numeric value or vector of length m_A , with m_A the number of auxiliary variables in frame A, indicating the population totals for the auxiliary variables considered in frame A.
XB	(Optional) A numeric value or vector of length m_B , with m_B the number of auxiliary variables in frame B, indicating the population totals for the auxiliary variables considered in frame B.
met	(Optional) A character vector indicating the distance that must be used in calibration process. Possible values are "linear", "raking" and "logit". Default is "linear".
conf_level	(Optional) A numeric value indicating the confidence level for the confidence intervals, if desired.

Examples

data(DatA)
data(DatB)
data(PiklA)
data(PiklB)

Compare(DatA\$Feed, DatB\$Feed, PiklA, PiklB, DatA\$Domain, DatB\$Domain)

CovHT

Covariance estimator between two Horvitz - Thompson estimators

Description

Computes the covariance estimator between two Horvitz - Thompson estimators of population total from survey data obtained from a single stage sampling design

Usage

```
CovHT(y, x, pikl)
```

Arguments

У	A numeric vector of size n containing information about first variable of interest in the sample
x	A numeric vector of size n containing information about second variable of interest in the sample
pikl	A square numeric matrix of dimension n containing first and second order inclusion probabilities for units included in the sample

Details

Covariance estimator between two Horvitz - Thompson estimators of population total is given by

$$\hat{Cov}(\hat{Y}_{HT}, \hat{X}_{HT}) = \sum_{k \in s} \sum_{l \in s} \frac{\pi_{kl} - \pi_k \pi_l}{\pi_{kl}} \frac{y_k}{\pi_k} \frac{x_l}{\pi_l}$$

14 Dat

Value

A numeric value representing covariance estimator between two Horvitz - Thompson estimators for population total for considered values

References

Horvitz, D. G. and Thompson, D. J. (1952) *A generalization of sampling without replacement from a finite universe*. Journal of the American Statistical Association, 47, 663 - 685 @references Sarndal, C. E., Swensson, B. and Wretman, J. (1992) *Model Assisted Survey Sampling*. Springer-Verlag. New York.

See Also

HT VarHT

Examples

```
##########
             Example 1 ########
Indicators <- c(1, 2, 3, 4, 5)
X \leftarrow c(13, 18, 20, 14, 9)
Y \leftarrow c(2, 0.5, 1.2, 3.3, 2)
#Let draw two simple random samples without replacement of size 2
s <- sample(Indicators, 2)</pre>
sX \leftarrow X[s]
sY \leftarrow Y[s]
#Now, let calculate the associated probability matrix with first and
#second order inclusion probabilities
Ps <- matrix(c(0.4, 0.2, 0.2, 0.4), 2, 2)
CovHT(sX, sY, Ps)
##########
             Example 2
                          ##########
data(DatA)
attach(DatA)
data(PiklA)
#Let calculate Horvitz - Thompson estimator for total of variable Clothing in Frame A.
HT(Clo, ProbA)
#Let calculate Horvitz - Thompson estimator for total of variable Feeding in Frame A.
HT(Feed, ProbA)
#And now, let compute the covariance between the previous estimators
CovHT(Clo, Feed, PiklA)
```

Dat

Joint sample database

Description

This dataset contains some variables coming from a real dual frame survey conducted in 2013 in Andalusia (Spain) by a scientific institute specialized in social topics. With this dataset it is intented to show how to properly split a joint dual frame sample into subsamples, so functions of Frame2 can be used.

Dat 15

Usage

Dat

Format

Drawnby Indicates whether individual was selected in the landline sample(1) or in the cell phone sample(2).

Stratum Indicates the stratum each individual belongs to. For individuals selected in cell phone sample, value of this variable is NA.

Opinion Response of the individual to the question: Do you think that immigrants currently living in Andalusia are quite a lot? 1 represents "yes" and 0 represents "no".

Landline Indicates whether individual has a landline (1) or not (0).

Cell Indicates whether individual has a cell phone(1) or not(0).

ProbLandline First order inclusion probability of reaching the individual by landline.

ProbCell First order inclusion probability of reaching the individual by cell phone.

Income Monthly income (in euros) of the individual.

Details

The survey was based on two frames: a landline frame and a cell phone frame. Landline frame was stratified by province and simple random sampling without replacement was considered in cell phone frame. The size of the whole sample was n=2402. Total of the variable Income in the whole population is $X_{Income}=12686232063$.

Examples

```
data(Dat)
attach(Dat)
#We are going to split dataset Dat into two new datasets, each
#one corresponding to a frame: frame containing individuals
#using landline and frame containing individuals using cell phone.
FrameLandline <- Dat[Landline == 1,]</pre>
FrameCell <- Dat[Cell == 1,]</pre>
#Equally, we can split the original dataset in three new different
#datasets, each one corresponding to one domain: first domain containing
#individuals using only landline, second domain containing individuals
#using only cell phone and the third domain containing individuals
#using both landline and cell phone.
DomainLandline <- Dat[Landline == 1 & Cell == 0,]</pre>
DomainCell <- Dat[Landline == 0 & Cell == 1,]
DomainBoth <- Dat[Landline == 1 & Cell == 1,]</pre>
#From the domain datasets, we can build frame datasets
```

16 DatA

FrameLandline <- rbind(DomainLandline, DomainBoth)
FrameCell <- rbind(DomainCell, DomainBoth)</pre>

DatA

Database of household expenses for frame A

Description

This dataset contains some variables regarding household expenses for a sample of 105 households selected from a list of landline phones (let say, frame A) in a particular city in a specific month.

Usage

DatA

Format

Domain A string indicating the domain each household belongs to. Possible values are "a" if household belongs to domain a or "ab" if household belongs to overlap domain.

Feed Feeding expenses (in euros) at the househould

Clo Clothing expenses (in euros) at the household

Lei Leisure expenses (in euros) at the household

Inc Household income (in euros). Values for this variable are only available for households included in frame A. For households included in domain b, value of this variable is set to 0.

Tax Household municipal taxes (in euros) paid. Values for this variable are only available for households included in frame A. For households included in domain b, value of this variable is set to 0.

M2 Square meters of the house. Values for this variable are only available for households included in frame B. For households included in domain a, value of this variable is set to 0.

Size Household size. Values for this variable are only available for households included in frame B. For households included in domain a, value of this variable is set to 0.

ProbA First order inclusion probability in frame A. This probability is 0 for households included in domain b.

ProbB First order inclusion probability in frame B. This probability is 0 for households included in domain a.

Stratum A numeric value indicating the stratum each household belongs to.

Details

The sample, of size $n_A=105$, has been drawn from a population of $N_A=1735$ households with landline phone according to a stratified random sampling. Population units were divided in 6 different strata. Population sizes of these strata are $N_A^h=(727,375,113,186,115,219)$. $N_{ab}=601$ of the households composing the population have, also, mobile phone. On the other hand, frame totals for auxiliary variables in this frame are $X_{Income}^A=4300260$ and $X_{Taxes}^A=215577$.

DatB 17

See Also

PiklA

Examples

```
data(DatA)
attach(DatA)
#Let perform a brief descriptive analysis for the three main variables
param <- data.frame(Feed, Clo, Lei)
summary (param)
hist (Feed)
hist (Clo)
hist (Lei)</pre>
```

DatB

Database of household expenses for frame B

Description

This dataset contains some variables regarding household expenses for a sample of 135 households selected from a list of mobile phones (let say, frame B) in a particular city in a specific month.

Usage

DatB

Format

Domain A string indicating the domain each household belongs to. Possible values are "b" if household belongs to domain b or "ba" if household belongs to overlap domain.

Feed Feeding expenses (in euros) at the househould

Clo Clothing expenses (in euros) at the household

Lei Leisure expenses (in euros) at the household

Inc Household income (in euros). Values for this variable are only available for households included in frame A. For households included in domain b, value of this variable is set to 0.

Tax Household municipal taxes (in euros) paid. Values for this variable are only available for households included in frame A. For households included in domain b, value of this variable is set to 0.

M2 Square meters of the house. Values for this variable are only available for households included in frame B. For households included in domain a, value of this variable is set to 0.

Size Household size. Values for this variable are only available for households included in frame B. For households included in domain a, value of this variable is set to 0.

ProbA First order inclusion probability in frame A. This probability is 0 for households included in domain b.

ProbB First order inclusion probability in frame B. This probability is 0 for households included in domain a.

18 DatMA

Details

The sample, of size $n_B=135$, has been drawn from a population of $N_B=1191$ households with mobile phone according to a simple random sampling without replacement design. $N_{ab}=601$ of these households have, also, landline phone. On the other hand, frame totals for auxiliary variables in this frame are $X_{Metres2}^B=176553$ and $X_{Size}^B=3529$

See Also

Pik1B

Examples

```
data(DatB)
attach(DatB)
#Let perform a brief descriptive analysis for the three main variables
param <- data.frame(Feed, Clo, Lei)
summary (param)
hist (Feed)
hist (Clo)
hist (Lei)</pre>
```

DatMA

Database of students' program choice for frame A

Description

This dataset contains some variables regarding the program choice for a sample of 180 students included in the sampling frame A.

Usage

DatMA

Format

- **Id_Pop** An integer from 1 to N, with N the number of students in the whole population, identifying the student within the population.
- **Id_Frame** An integer from 1 to N_A , with N_A the number of students in the frame, identifying the student within the frame.
- **Prog** A factor with three categories (academic, general and vocation) indicating the program choice of the student.
- **Ses** An ordinal factor with three categories (low, middle and high) indicating the socio-economical status of the student.
- **Read** A number indicating the mark of the student in a reading test.
- Write A number indicating the mark of the student in a writing test.
- **Sch_Size** A number indicating the size of the school the students belongs to.

DatMB

Domain A string indicating the domain each student belongs to. Possible values are "a" if student belongs to domain a or "ab" if student belongs to overlap domain.

ProbA First order inclusion probability in frame A.

ProbB First order inclusion probability in frame B. This probability is 0 for students included in domain a.

Details

The sample, of size $n_A=180$, has been drawn from a population of $N_A=5500$ students according to a proportional-to-size sampling desing according to the size of the school. So, students attending bigger schools have a higher probability of being selected in the sample. $N_{ab}=2000$ of the students composing the population belongs also to frame B.

See Also

DatPopM

Examples

```
data(DatMA)
attach(DatMA)
#Let perform a brief descriptive analysis for the main variable
summary (Prog)
#And let do the same for the numerical auxiliary variables Read and Write
summary(Read)
summary(Write)
```

DatMB

Database of students' program choice for frame B

Description

This dataset contains some variables regarding the program choice for a sample of 232 students included in the sampling frame B.

Usage

DatMB

Format

- **Id_Pop** An integer from 1 to N, with N the number of students in the whole population, identifying the student within the population.
- **Id_Frame** An integer from 1 to N_B , with N_B the number of students in the frame, identifying the student within the frame.
- **Prog** A factor with three categories (academic, general and vocation) indicating the program choice of the student.

20 DatPopM

Ses An ordinal factor with three categories (low, middle and high) indicating the socio-economical status of the student.

Read A number indicating the mark of the student in a reading test.

Write A number indicating the mark of the student in a writing test.

Sch_Size A number indicating the size of the school the students belongs to.

Domain A string indicating the domain each student belongs to. Possible values are "b" if student belongs to domain b or "ba" if student belongs to overlap domain.

ProbA First order inclusion probability in frame A. This probability is 0 for students included in domain b.

ProbB First order inclusion probability in frame B.

Details

The sample, of size $n_B=232$, has been drawn from a population of $N_B=6500$ students according to a simple random sampling design. $N_{ab}=2000$ of the students composing the population belongs also to frame A.

See Also

DatPopM

Examples

```
data(DatMB)
attach(DatMB)
#Let perform a brief descriptive analysis for the main variable
summary (Prog)
#And let do the same for the numerical auxiliary variables Read and Write
summary(Read)
summary(Write)
```

DatPopM

Database of auxiliary information for the whole population of students

Description

This dataset contains population information about the auxiliary variables of the population of students

Usage

DatPopM

Domains 21

Format

Ses An ordinal factor with three categories (low, middle and high) indicating the socio-economical status of the student.

Read A number indicating the mark of the student in a reading test.

Write A number indicating the mark of the student in a writing test.

Domain A string indicating the domain each student belongs to. Possible values are "a" if student belongs to domain a, "b" if student belongs to domain b or "ab" if student belongs to overlap domain.

Details

The population size is N = 10000.

See Also

DatMA DatMB

Examples

```
data(DatPopM)
attach(DatPopM)
#Let perform a brief descriptive analysis for the three auxiliary variables
summary (Ses)
summary(Read)
summary(Write)
```

Domains

Domains

Description

Given a main vector, an auxiliary one and a value of the latter, identifies positions of the auxiliary vector corresponding to values other than the given one. Then, turns zero values of the main vector corresponding to these positions.

Usage

```
Domains (y, domains, value)
```

Arguments

y A numeric main vector of size n

domains A numeric/character/logic auxiliary vector of size n

value A value of the auxiliary vector

22 FB

Value

A numeric vector, copy of y, with some values turned zero depending on values of domains and value

Examples

```
######### Example 1 ########
U <- c(13, 18, 20, 14, 9)
#Let build an auxiliary vector indicating whether values in U are above or below the mean.
aux <- c("Below", "Above", "Above", "Below", "Below")
#Now, only values below the mean remain, the other ones are turned zero.
Domains (U, aux, "Below")

########## Example 2 ########
data(DatA)
attach(DatA)
#Let calculate total feeding expenses corresponding to households in domain a.
sum (Domains (Feed, Domain, "a"))</pre>
```

FΒ

Fuller-Burmeister estimator

Description

Produces estimates for population totals and means using the Fuller - Burmeister estimator from survey data obtained from a dual frame sampling desing. Confidence intervals are also computed, if required.

Usage

```
FB(ysA, ysB, pi_A, pi_B, domains_A, domains_B, conf_level = NULL)
```

ysA	A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times c$ containing information about variable of interest from s_A .
ysB	A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \ge c$ containing information about variable of interest from s_B .
pi_A	A numeric vector of length n_A or a square numeric matrix of dimension n_A containing first order or first and second order inclusion probabilities for units included in s_A .
pi_B	A numeric vector of length n_B or a square numeric matrix of dimension n_B containing first order or first and second order inclusion probabilities for units included in s_B .
domains_A	A character vector of size n_A indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".

domains_B A character vector of size n_B indicating the domain each unit from s_B belongs

to. Possible values are "b" and "ba".

conf_level (Optional) A numeric value indicating the confidence level for the confidence

intervals.

Details

Fuller-Burmeister estimator of population total is given by

$$\hat{Y}_{FB} = \hat{Y}_a^A + \hat{\beta}_1 \hat{Y}_{ab}^A + (1 - \hat{\beta}_1) \hat{Y}_{ab}^B + \hat{Y}_b^B + \hat{\beta}_2 (\hat{N}_{ab}^A - \hat{N}_{ab}^B)$$

where optimal values for $\hat{\beta}$ to minimize variance of the estimator are:

$$\begin{pmatrix} \hat{\beta}_{1} \\ \hat{\beta}_{2} \end{pmatrix} = - \begin{pmatrix} \hat{V}(\hat{Y}_{ab}^{A} - \hat{Y}_{ab}^{B}) & \widehat{Cov}(\hat{Y}_{ab}^{A} - \hat{Y}_{ab}^{B}, \hat{N}_{ab}^{A} - \hat{N}_{ab}^{B}) \\ \widehat{Cov}(\hat{Y}_{ab}^{A} - \hat{Y}_{ab}^{B}, \hat{N}_{ab}^{A} - \hat{N}_{ab}^{B}) & \hat{V}(\hat{N}_{ab}^{A} - \hat{N}_{ab}^{B}) \end{pmatrix}^{-1} \times \\ \begin{pmatrix} \widehat{Cov}(\hat{Y}_{ab}^{A} + \hat{Y}_{b}^{B} + \hat{Y}_{ab}^{B}, \hat{Y}_{ab}^{A} - \hat{Y}_{ab}^{B}) \\ \widehat{Cov}(\hat{Y}_{a}^{A} + \hat{Y}_{b}^{B} + \hat{Y}_{ab}^{B}, \hat{N}_{ab}^{A} - \hat{N}_{ab}^{B}) \end{pmatrix}$$

Due to Fuller-Burmeister estimator is not defined for estimating population sizes, estimation of the mean is computed as \hat{Y}_{FB}/\hat{N}_H , where \hat{N}_H is the estimation of the population size using Hartley estimator. Estimated variance for the Fuller-Burmeister estimator can be obtained through expression

$$\begin{split} \hat{V}(\hat{Y}_{FB}) &= \hat{V}(\hat{Y}_{a}^{A}) + \hat{V}(\hat{Y}^{B}) + \hat{\beta}_{1} [\widehat{Cov}(\hat{Y}_{a}^{A}, \hat{Y}_{ab}^{A}) - \widehat{Cov}(\hat{Y}^{B}, \hat{Y}_{ab}^{B})] \\ &+ \hat{\beta}_{2} [\widehat{Cov}(\hat{Y}_{a}^{A}, \hat{N}_{ab}^{A}) - \widehat{Cov}(\hat{Y}^{B}, \hat{N}_{ab}^{B})] \end{split}$$

If both first and second order probabilities are known, variances and covariances involved in calculation of $\hat{\beta}$ and $\hat{V}(\hat{Y}_{FB})$ are estimated using functions VarHT and CovHT, respectively. If only first order probabilities are known, variances are estimated using Deville's method and covariances are estimated using following expression

$$\widehat{Cov}(\hat{X}, \hat{Y}) = \frac{\hat{V}(X+Y) - \hat{V}(X) - \hat{V}(Y)}{2}$$

Value

FB returns an object of class "EstimatorDF" which is a list with, at least, the following components:

Call the matched call.

Est total and mean estimation for main variable(s).

VarEst variance estimation for main variable(s).

If parameter conf_level is different from NULL, object includes component

ConfInt total and mean estimation and confidence intervals for main variables(s).

In addition, components TotDomEst and MeanDomEst are available when estimator is based on estimators of the domains. Component Param shows value of parameters involded in calculation of the estimator (if any). By default, only Est component (or ConfInt component, if parameter conf_level is different from NULL) is shown. It is possible to access to all the components of the objects by using function summary.

24 Hartley

References

Fuller, W.A. and Burmeister, L.F. (1972). *Estimation for Samples Selected From Two Overlapping Frames* ASA Proceedings of the Social Statistics Sections, 245 - 249.

See Also

```
Hartley JackFB
```

Examples

```
data(DatA)
data(DatB)
data(PiklA)
data(PiklA)
data(PiklB)

#Let calculate Fuller-Burmeister estimator for variable Clothing
FB(DatA$Clo, DatB$Clo, PiklA, PiklB, DatA$Domain, DatB$Domain)

#Now, let calculate Fuller-Burmeister estimator and a 90% confidence interval
#for variable Leisure, considering only first order inclusion probabilities
FB(DatA$Lei, DatB$Lei, DatA$ProbA, DatB$ProbB, DatA$Domain,
DatB$Domain, 0.90)
```

Hartley

Hartley estimator

Description

Produces estimates for population totals and means using Hartley estimator from survey data obtained from a dual frame sampling design. Confidence intervals are also computed, if required.

Usage

```
Hartley(ysA, ysB, pi_A, pi_B, domains_A, domains_B, conf_level = NULL)
```

ysA	A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \ge c$ containing information about variable of interest from s_A .
ysB	A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \ge c$ containing information about variable of interest from s_B .
pi_A	A numeric vector of length n_A or a square numeric matrix of dimension n_A containing first order or first and second order inclusion probabilities for units included in s_A .
pi_B	A numeric vector of length n_B or a square numeric matrix of dimension n_B containing first order or first and second order inclusion probabilities for units included in s_B .

Hartley 25

domains_A A character vector of size n_A indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".

domains_B A character vector of size n_B indicating the domain each unit from s_B belongs

to. Possible values are "b" and "ba".

conf_level (Optional) A numeric value indicating the confidence level for the confidence intervals.

Details

Hartley estimator of population total is given by

$$\hat{Y}_{H} = \hat{Y}_{a}^{A} + \hat{\theta}\hat{Y}_{ab}^{A} + (1 - \hat{\theta})\hat{Y}_{ab}^{B} + \hat{Y}_{b}^{B}$$

where $\hat{\theta} \in [0, 1]$. Optimum value for $\hat{\theta}$ to minimize variance of the estimator is

$$\hat{\theta}_{opt} = \frac{\hat{V}(\hat{Y}_{ab}^B) + \widehat{Cov}(\hat{Y}_b^B, \hat{Y}_{ab}^B) - \widehat{Cov}(\hat{Y}_a^A, \hat{Y}_{ab}^A)}{\hat{V}(\hat{Y}_{ab}^A) + \hat{V}(\hat{Y}_{ab}^B)}$$

Taking into account the independence between s_A and s_B , an estimator for the variance of the Hartley estimator can be obtained as follows:

$$\hat{V}(\hat{Y}_H) = \hat{V}(\hat{Y}_a^A + \hat{\theta}\hat{Y}_{ab}^A) + \hat{V}((1 - \hat{\theta})\hat{Y}_{ab}^B + \hat{Y}_b^B)$$

If both first and second order probabilities are known, variances and covariances involved in calculation of $\hat{\theta}_{opt}$ and $\hat{V}(\hat{Y}_H)$ are estimated using functions VarHT and CovHT, respectively. If only first order probabilities are known, variances are estimated using Deville's method and covariances are estimated using following expression

$$\widehat{Cov}(\hat{X}, \hat{Y}) = \frac{\hat{V}(X+Y) - \hat{V}(X) - \hat{V}(Y)}{2}$$

Value

Hartley returns an object of class "EstimatorDF" which is a list with, at least, the following components:

Call the matched call.

Est total and mean estimation for main variable(s).

VarEst variance estimation for main variable(s).

If parameter conf_level is different from NULL, object includes component

ConfInt total and mean estimation and confidence intervals for main variables(s).

In addition, components TotDomEst and MeanDomEst are available when estimator is based on estimators of the domains. Component Param shows value of parameters involded in calculation of the estimator (if any). By default, only Est component (or ConfInt component, if parameter conf_level is different from NULL) is shown. It is possible to access to all the components of the objects by using function summary.

26 HT

References

Hartley, H. O. (1962) *Multiple Frames Surveys*. Proceedings of the American Statistical Association, Social Statistics Sections, 203 - 206.

Hartley, H. O. (1974) Multiple frame methodology and selected applications. Sankhya C, Vol. 36, 99 - 118.

See Also

JackHartley

Examples

```
data(DatA)
data(DatB)
data(PiklA)
data(PiklA)
data(PiklB)

#Let calculate Hartley estimator for variable Feeding
Hartley(DatA$Feed, DatB$Feed, PiklA, PiklB, DatA$Domain, DatB$Domain)

#Now, let calculate Hartley estimator and a 90% confidence interval
#for variable Leisure, considering only first order inclusion probabilities
Hartley(DatA$Lei, DatB$Lei, DatA$ProbA, DatB$ProbB, DatA$Domain,
DatB$Domain, 0.90)
```

HT

Horvitz - Thompson estimator

Description

Computes the Horvitz - Thompson estimator

Usage

HT(y, pik)

Arguments

y A numeric vector of size n containing information about variable of interest
pik A numeric vector of size n containing first order inclusion probabilities for units included in y

Details

Horvitz - Thompson estimator of population total is given by

$$\hat{Y}_{HT} = \sum_{k \in s} \frac{y_k}{\pi_k}$$

JackBKA 27

Value

A numeric value representing Horvitz - Thompson estimator for population total for considered values

References

Horvitz, D. G. and Thompson, D. J. (1952) A generalization of sampling without replacement from a finite universe. Journal of the American Statistical Association, 47, 663 - 685

See Also

VarHT

Examples

```
######### Example 1 ########
U <- c(13, 18, 20, 14, 9)
#A simple random sample of size 2 without replacement is drawn from population
s <- sample(U, 2)
ps <- c(0.4, 0.4)
HT(s, ps)

########## Example 2 ########
data(DatA)
attach(DatA)
#Let estimate population total for variable Feeding in frame A
HT(Feed, ProbA)</pre>
```

JackBKA

Confidence intervals for Bankier-Kalton-Anderson estimator based on jackknife method

Description

Calculates confidence intervals for Bankier-Kalton-Anderson estimator using jackknife procedure

Usage

```
JackBKA(ysA, ysB, piA, piB, pik_ab_B, pik_ba_A, domainsA, domainsB,
conf_level, sdA = "srs", sdB = "srs", strA = NULL, strB = NULL, clusA = NULL,
clusB = NULL, fcpA = FALSE, fcpB = FALSE)
```

ysA	A numeric vector of length nA or a numeric matrix or data frame of dimensions $nA \ge c$ containing information about variable of interest from s_A .
ysB	A numeric vector of length nB or a numeric matrix or data frame of dimensions $nB \times c$ containing information about variable of interest from s_B .

28 JackBKA

piA	A numeric vector of length nA or a square numeric matrix of dimension nA containing first order or first and second order inclusion probabilities for units included in s_A .
piB	A numeric vector of length nB or a square numeric matrix of dimension nB containing first order or first and second order inclusion probabilities for units included in s_B .
pik_ab_B	A numeric vector of size nA containing first order inclusion probabilities according to sampling design in frame B for units belonging to overlap domain that have been selected in s_A .
pik_ba_A	A numeric vector of size nB containing first order inclusion probabilities according to sampling design in frame A for units belonging to overlap domain that have been selected in s_B .
domainsA	A character vector of size nA indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domainsB	A character vector of size nB indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
conf_level	A numeric value indicating the confidence level for the confidence intervals.
sdA	(Optional) A character vector indicating the sampling design considered in frame A. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs".
sdB	(Optional) A character vector indicating the sampling design considered in frame B. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs".
strA	(Optional) A numeric vector indicating the stratum each unit in frame A belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame A.
strB	(Optional) A numeric vector indicating the stratum each unit in frame B belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame B.
clusA	(Optional) A numeric vector indicating the cluster each unit in frame A belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame A.
clusB	(Optional) A numeric vector indicating the cluster each unit in frame B belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame B.
fcpA	(Optional) A logic value indicating if a finite population correction factor should be considered in frame A. Default is FALSE.
fcpB	(Optional) A logic value indicating if a finite population correction factor should be considered in frame B. Default is FALSE.

JackBKA 29

Details

Let suppose a non stratified sampling design in frame A and a stratified sampling design in frame B where frame has been divided into L strata and a sample of size n_{Bl} from the N_{Bl} composing the l-th stratum is selected In this context, jackknife variance estimator of a estimator \hat{Y}_c is given by

$$v_J(\hat{Y}_c) = \frac{n_A - 1}{n_A} \sum_{i \in s_A} (\hat{Y}_c^A(i) - \overline{Y}_c^A)^2 + \sum_{l=1}^L \frac{n_{Bl} - 1}{n_{Bl}} \sum_{i \in s_{Bl}} (\hat{Y}_c^B(lj) - \overline{Y}_c^{Bl})^2$$

with $\hat{Y}_c^A(i)$ the value of estimator \hat{Y}_c after dropping i-th unit from ysA and \overline{Y}_c^A the mean of values $\hat{Y}_c^A(i)$. Similarly, $\hat{Y}_c^B(lj)$ is the value taken by \hat{Y}_c after dropping j-th unit of l-th from sample ysB and \overline{Y}_c^{Bl} is the mean of values $\hat{Y}_c^B(lj)$. If needed, a finite population correction factor can be included in frames by replacing $\hat{Y}_c^A(i)$ or $\hat{Y}_c^B(lj)$ with $\hat{Y}_c^{A*}(i) = \hat{Y}_c + \sqrt{1-\overline{\pi}_A}(\hat{Y}_c^A(i)-\hat{Y}_c)$ or $\hat{Y}_c^{B*}(lj) = \hat{Y}_c + \sqrt{1-\overline{\pi}_B}(\hat{Y}_c^B(lj)-\hat{Y}_c)$, where $\overline{\pi}_A = \sum_{i \in s_A} \pi_{iA}/nA$ and $\overline{\pi}_B = \sum_{j \in s_B} \pi_{jB}/nB$ A confidence interval for any parameter of interest, Y can be calculated, then, using the pivotal method

Value

A numeric matrix containing estimations of population total and population mean and their corresponding confidence intervals obtained through jackknife method.

References

Wolter, K. M. (2007) Introduction to Variance Estimation. 2nd Edition. Springer, Inc., New York.

See Also

BKA

Examples

```
data(DatA)
data(DatB)
```

#Let obtain a 95% jackknife confidence interval for variable Clothing,
#supposing a stratified sampling in frame A and a simple random sampling without
#replacement in frame B with no finite population correction factor in any frame.
JackBKA(DatA\$Feed, DatB\$Feed, DatA\$ProbA, DatB\$ProbB, DatA\$ProbB,
DatB\$ProbA, DatA\$Domain, DatB\$Domain, 0.95, "str", "srs",
strA = DatA\$Stratum)

#Let check how interval estimation varies when a finite
#population correction factor is considered in both frames.
JackBKA(DatA\$Feed, DatB\$Feed, DatA\$ProbA, DatB\$ProbB, DatA\$ProbB,
DatB\$ProbA, DatA\$Domain, DatB\$Domain, 0.95, "str", "srs",
strA = DatA\$Stratum, fcpA = TRUE, fcpB = TRUE)

30 JackCalDF

JackCalDF	Confidence intervals for dual frame calibration estimator based on jackknife method

Description

Calculates confidence intervals for dual frame calibration estimator using jackknife procedure

Usage

```
JackCalDF(ysA, ysB, piA, piB, domainsA, domainsB, N_A = NULL, N_B = NULL,
N_ab = NULL, xsAFrameA = NULL, xsBFrameA = NULL, xsAFrameB = NULL,
xsBFrameB = NULL, xsT = NULL, XA = NULL, XB = NULL, X = NULL, met = "linear",
conf_level, sdA = "srs", sdB = "srs", strA = NULL, strB = NULL, clusA = NULL,
clusB = NULL, fcpA = FALSE, fcpB = FALSE)
```

ysA	A numeric vector of length nA or a numeric matrix or data frame of dimensions $nA \ge c$ containing information about variable of interest from s_A .
ysB	A numeric vector of length nB or a numeric matrix or data frame of dimensions $nB \ge c$ containing information about variable of interest from s_B .
piA	A numeric vector of length nA or a square numeric matrix of dimension nA containing first order or first and second order inclusion probabilities for units included in s_A .
piB	A numeric vector of length nB or a square numeric matrix of dimension nB containing first order or first and second order inclusion probabilities for units included in s_B .
domainsA	A character vector of size nA indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domainsB	A character vector of size nB indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
N_A	(Optional) A numeric value indicating the size of frame A
N_B	(Optional) A numeric value indicating the size of frame B
N_ab	(Optional) A numeric value indicating the size of the overlap domain
xsAFrameA	(Optional) A numeric vector of length nA or a numeric matrix or data frame of dimensions $nA \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information in frame A for units included in s_A .
xsBFrameA	(Optional) A numeric vector of length nB or a numeric matrix or data frame of dimensions $nB \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information in frame A for units included in s_B . For units in domain b , these values are 0.

JackCalDF 31

xsAFrameB	(Optional) A numeric vector of length nA or a numeric matrix or data frame of dimensions $nA \times m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information in frame B for units included in s_A . For units in domain a , these values are 0.
xsBFrameB	(Optional) A numeric vector of length nB or a numeric matrix or data frame of dimensions $nB \times m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information in frame B for units included in s_B .
xsT	(Optional) A numeric vector of length n or a numeric matrix or data frame of dimensions $n \times m_T$, with m_T the number of auxiliary variables in both frames, containing auxiliary information for all units in the entire sample $s = s_A \cup s_B$.
XA	(Optional) A numeric value or vector of length m_A , with m_A the number of auxiliary variables in frame A, indicating the population totals for the auxiliary variables considered in frame A.
ХВ	(Optional) A numeric value or vector of length m_B , with m_B the number of auxiliary variables in frame B, indicating the population totals for the auxiliary variables considered in frame B.
Х	(Optional) A numeric value or vector of length m_T , with m_T the number of auxiliary variables in both frames, indicating the population totals for the auxiliary variables considered in both frames.
met	(Optional) A character vector indicating the distance that must be used in calibration process. Possible values are "linear", "raking" and "logit". Default is "linear".
conf_level	A numeric value indicating the confidence level for the confidence intervals.
sdA	(Optional) A character vector indicating the sampling design considered in frame A. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs".
sdB	(Optional) A character vector indicating the sampling design considered in frame B. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs".
strA	(Optional) A numeric vector indicating the stratum each unit in frame A belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame A.
strB	(Optional) A numeric vector indicating the stratum each unit in frame B belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame B.
clusA	(Optional) A numeric vector indicating the cluster each unit in frame A belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame A.
clusB	(Optional) A numeric vector indicating the cluster each unit in frame B belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame B.

32 JackCalDF

fcpA (Optional) A logic value indicating if a finite population correction factor should be considered in frame A. Default is FALSE.

fcpB (Optional) A logic value indicating if a finite population correction factor should

be considered in frame B. Default is FALSE.

Details

Let suppose a non stratified sampling design in frame A and a stratified sampling design in frame B where frame has been divided into L strata and a sample of size n_{Bl} from the N_{Bl} composing the l-th stratum is selected In this context, jackknife variance estimator of a estimator \hat{Y}_c is given by

$$v_J(\hat{Y}_c) = \frac{n_A - 1}{n_A} \sum_{i \in s_A} (\hat{Y}_c^A(i) - \overline{Y}_c^A)^2 + \sum_{l=1}^L \frac{n_{Bl} - 1}{n_{Bl}} \sum_{i \in s_{Bl}} (\hat{Y}_c^B(lj) - \overline{Y}_c^{Bl})^2$$

with $\hat{Y}_c^A(i)$ the value of estimator \hat{Y}_c after dropping i-th unit from ysA and \overline{Y}_c^A the mean of values $\hat{Y}_c^A(i)$. Similarly, $\hat{Y}_c^B(lj)$ is the value taken by \hat{Y}_c after dropping j-th unit of l-th from sample ysB and \overline{Y}_c^{Bl} is the mean of values $\hat{Y}_c^B(lj)$. If needed, a finite population correction factor can be included in frames by replacing $\hat{Y}_c^A(i)$ or $\hat{Y}_c^B(lj)$ with $\hat{Y}_c^{A*}(i) = \hat{Y}_c + \sqrt{1-\overline{\pi}_A}(\hat{Y}_c^A(i)-\hat{Y}_c)$ or $\hat{Y}_c^{B*}(lj) = \hat{Y}_c + \sqrt{1-\overline{\pi}_B}(\hat{Y}_c^B(lj)-\hat{Y}_c)$, where $\overline{\pi}_A = \sum_{i \in s_A} \pi_{iA}/nA$ and $\overline{\pi}_B = \sum_{j \in s_A} \pi_{jB}/nB$ A confidence interval for any parameter of interest, Y can be calculated, then, using the pivotal method.

Value

A numeric matrix containing estimations of population total and population mean and their corresponding confidence intervals obtained through jackknife method.

References

Wolter, K. M. (2007) Introduction to Variance Estimation. 2nd Edition. Springer, Inc., New York.

See Also

CalDF

Examples

data(DatA)
data(DatB)

#Let obtain a 95% jackknife confidence interval for variable Clothing,
#with frame sizes and overlap domain size known, supposing a stratified
#sampling in frame A and a simple random sampling without replacement
#in frame B with no finite population correction factor in any frame.
JackCalDF(DatA\$Clo, DatB\$Clo, DatA\$ProbA, DatB\$ProbB,
DatA\$Domain, DatB\$Domain, N_A = 1735, N_B = 1191, N_ab = 601, conf_level = 0.95,
sdA = "str", sdB = "srs", strA = DatA\$Stratum)

#Finally, let consider a finite population correction factor in both frames. JackCalDF(DatA\$Clo, DatB\$Clo, DatA\$ProbA, DatB\$ProbB,

JackCalSF 33

```
DatA$Domain, DatB$Domain, N_A = 1735, N_B = 1191, N_ab = 601, conf_level = 0.95, sdA = "str", sdB = "srs", strA = DatA$Stratum, fcpA = TRUE, fcpB = TRUE)
```

JackCalSF Confidence intervals for SF calibration estimator based on jackkn method	ıife
---	------

Description

Produces estimates for variance of SF calibration estimator using Jackknife procedure

Usage

```
JackCalSF(ysA, ysB, piA, piB, pik_ab_B, pik_ba_A, domainsA, domainsB,
N_A = NULL, N_B = NULL, N_ab = NULL, xsAFrameA = NULL, xsBFrameA = NULL,
xsAFrameB = NULL, xsBFrameB = NULL, xsT = NULL, XA = NULL, XB = NULL,
X = NULL, met = "linear", conf_level, sdA = "srs", sdB = "srs", strA = NULL,
strB = NULL, clusA = NULL, clusB = NULL, fcpA = FALSE, fcpB = FALSE)
```

ysA	A numeric vector of length nA or a numeric matrix or data frame of dimensions $nA \ge c$ containing information about variable of interest from s_A .
ysB	A numeric vector of length nB or a numeric matrix or data frame of dimensions $nB \ge c$ containing information about variable of interest from s_B .
piA	A numeric vector of length nA or a square numeric matrix of dimension nA containing first order or first and second order inclusion probabilities for units included in s_A .
piB	A numeric vector of length nB or a square numeric matrix of dimension nB containing first order or first and second order inclusion probabilities for units included in s_B .
pik_ab_B	A numeric vector of size nA containing first order inclusion probabilities according to sampling desing in frame B for units belonging to overlap domain that have been selected in s_A .
pik_ba_A	A numeric vector of size nB containing first order inclusion probabilities according to sampling desing in frame A for units belonging to overlap domain that have been selected in s_B .
domainsA	A character vector of size nA indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domainsB	A character vector of size nB indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
N_A	(Optional) A numeric value indicating the size of frame A
N_B	(Optional) A numeric value indicating the size of frame B
N_ab	(Optional) A numeric value indicating the size of the overlap domain

JackCalSF

xsAFrameA	(Optional) A numeric vector of length nA or a numeric matrix or data frame of dimensions $nA \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information in frame A for units included in s_A .
xsBFrameA	(Optional) A numeric vector of length nB or a numeric matrix or data frame of dimensions $nB \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information in frame A for units included in s_B . For units in domain b , these values are 0.
xsAFrameB	(Optional) A numeric vector of length nA or a numeric matrix or data frame of dimensions $nA \times m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information in frame B for units included in s_A . For units in domain a , these values are 0.
xsBFrameB	(Optional) A numeric vector of length nB or a numeric matrix or data frame of dimensions $nB \times m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information in frame B for units included in s_B .
xsT	(Optional) A numeric vector of length n or a numeric matrix or data frame of dimensions $n \times m_T$, with m_T the number of auxiliary variables in both frames, containing auxiliary information for all units in the entire sample $s = s_A \cup s_B$.
XA	(Optional) A numeric value or vector of length m_A , with m_A the number of auxiliary variables in frame A, indicating the population totals for the auxiliary variables considered in frame A.
XB	(Optional) A numeric value or vector of length m_B , with m_B the number of auxiliary variables in frame B, indicating the population totals for the auxiliary variables considered in frame B.
X	(Optional) A numeric value or vector of length m_T , with m_T the number of auxiliary variables in both frames, indicating the population totals for the auxiliary variables considered in both frames.
met	(Optional) A character vector indicating the distance that must be used in calibration process. Possible values are "linear", "raking" and "logit". Default is "linear".
conf_level	A numeric value indicating the confidence level for the confidence intervals.
sdA	(Optional) A character vector indicating the sampling design considered in frame A. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs".
sdB	(Optional) A character vector indicating the sampling design considered in frame B. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs".
strA	(Optional) A numeric vector indicating the stratum each unit in frame A belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame A.
strB	(Optional) A numeric vector indicating the stratum each unit in frame B belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame B.

JackCalSF 35

clusA	(Optional) A numeric vector indicating the cluster each unit in frame A belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame A.
clusB	(Optional) A numeric vector indicating the cluster each unit in frame B belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame B.
fcpA	(Optional) A logic value indicating if a finite population correction factor should be considered in frame A. Default is FALSE.
fcpB	(Optional) A logic value indicating if a finite population correction factor should be considered in frame B. Default is FALSE.

Details

Let suppose a non stratified sampling design in frame A and a stratified sampling design in frame B where frame has been divided into L strata and a sample of size n_{Bl} from the N_{Bl} composing the l-th stratum is selected In this context, jackknife variance estimator of a estimator \hat{Y}_c is given by

$$v_J(\hat{Y}_c) = \frac{n_A - 1}{n_A} \sum_{i \in s_A} (\hat{Y}_c^A(i) - \overline{Y}_c^A)^2 + \sum_{l=1}^L \frac{n_{Bl} - 1}{n_{Bl}} \sum_{i \in s_{Bl}} (\hat{Y}_c^B(lj) - \overline{Y}_c^{Bl})^2$$

with $\hat{Y}_c^A(i)$ the value of estimator \hat{Y}_c after dropping i-th unit from ysA and \overline{Y}_c^A the mean of values $\hat{Y}_c^A(i)$. Similarly, $\hat{Y}_c^B(lj)$ is the value taken by \hat{Y}_c after dropping j-th unit of l-th from sample ysB and \overline{Y}_c^{Bl} is the mean of values $\hat{Y}_c^B(lj)$. If needed, a finite population correction factor can be included in frames by replacing $\hat{Y}_c^A(i)$ or $\hat{Y}_c^B(lj)$ with $\hat{Y}_c^{A*}(i) = \hat{Y}_c + \sqrt{1-\overline{\pi}_A}(\hat{Y}_c^A(i)-\hat{Y}_c)$ or $\hat{Y}_c^{B*}(lj) = \hat{Y}_c + \sqrt{1-\overline{\pi}_B}(\hat{Y}_c^B(lj)-\hat{Y}_c)$, where $\overline{\pi}_A = \sum_{i \in s_A} \pi_{iA}/nA$ and $\overline{\pi}_B = \sum_{j \in s_B} \pi_{jB}/nB$ A confidence interval for any parameter of interest, Y can be calculated, then, using the pivotal method.

Value

A numeric matrix containing estimations of population total and population mean and their corresponding confidence intervals obtained through jackknife method.

References

Wolter, K. M. (2007) Introduction to Variance Estimation. 2nd Edition. Springer, Inc., New York.

See Also

CalSF

Examples

data(DatA)
data(DatB)

#Let obtain a 95% jackknife confidence interval for variable Clothing, #with frame sizes and overlap domain size known, supposing a stratified 36 JackFB

```
#sampling in frame A and a simple random sampling without replacement #in frame B with no finite population correction factor in any frame JackCalSF(DatAClo, DatBClo, DatAProbA, DatBProbB, DatAProbB, DatBProbA, DatADomain, DatBDomain, N_A = 1735, N_B = 1191, N_ab = 601, conf_level = 0.95, sdA = "str", sdB = "srs", strA = DatA$Stratum)
```

JackFB

Confidence intervals for Fuller-Burmeister estimator based on jack-knife method

Description

Calculates confidence intervals for Fuller-Burmeister estimator using jackknife procedure

Usage

```
JackFB(ysA, ysB, piA, piB, domainsA, domains_B, conf_level, sdA = "srs",
sdB = "srs", strA = NULL, strB = NULL, clusA = NULL, clusB = NULL, fcpA = FALSE,
fcpB = FALSE)
```

ysA	A numeric vector of length nA or a numeric matrix or data frame of dimensions $nA \times c$ containing information about variable of interest from s_A .
ysB	A numeric vector of length nB or a numeric matrix or data frame of dimensions $nB \ge c$ containing information about variable of interest from s_B .
piA	A numeric vector of length nA or a square numeric matrix of dimension nA containing first order or first and second order inclusion probabilities for units included in s_A .
piB	A numeric vector of length nB or a square numeric matrix of dimension nB containing first order or first and second order inclusion probabilities for units included in s_B .
domainsA	A character vector of size nA indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domains_B	A character vector of size nB indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
conf_level	A numeric value indicating the confidence level for the confidence intervals.
sdA	(Optional) A character vector indicating the sampling design considered in frame A. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs".

JackFB 37

sdB	(Optional) A character vector indicating the sampling design considered in frame B. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs".
strA	(Optional) A numeric vector indicating the stratum each unit in frame A belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame A.
strB	(Optional) A numeric vector indicating the stratum each unit in frame B belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame B.
clusA	(Optional) A numeric vector indicating the cluster each unit in frame A belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame A.
clusB	(Optional) A numeric vector indicating the cluster each unit in frame B belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame B.
fcpA	(Optional) A logic value indicating if a finite population correction factor should be considered in frame A. Default is FALSE.
fcpB	(Optional) A logic value indicating if a finite population correction factor should be considered in frame B. Default is FALSE.

Details

Let suppose a non stratified sampling design in frame A and a stratified sampling design in frame B where frame has been divided into L strata and a sample of size n_{Bl} from the N_{Bl} composing the l-th stratum is selected In this context, jackknife variance estimator of a estimator \hat{Y}_c is given by

$$v_J(\hat{Y}_c) = \frac{n_A - 1}{n_A} \sum_{i \in s_A} (\hat{Y}_c^A(i) - \overline{Y}_c^A)^2 + \sum_{l=1}^L \frac{n_{Bl} - 1}{n_{Bl}} \sum_{i \in s_{Bl}} (\hat{Y}_c^B(lj) - \overline{Y}_c^{Bl})^2$$

with $\hat{Y}_c^A(i)$ the value of estimator \hat{Y}_c after dropping i-th unit from ysA and \overline{Y}_c^A the mean of values $\hat{Y}_c^A(i)$. Similarly, $\hat{Y}_c^B(lj)$ is the value taken by \hat{Y}_c after dropping j-th unit of l-th from sample ysB and \overline{Y}_c^{Bl} is the mean of values $\hat{Y}_c^B(lj)$. If needed, a finite population correction factor can be included in frames by replacing $\hat{Y}_c^A(i)$ or $\hat{Y}_c^B(lj)$ with $\hat{Y}_c^{A*}(i) = \hat{Y}_c + \sqrt{1-\overline{\pi}_A}(\hat{Y}_c^A(i)-\hat{Y}_c)$ or $\hat{Y}_c^{B*}(lj) = \hat{Y}_c + \sqrt{1-\overline{\pi}_B}(\hat{Y}_c^B(lj)-\hat{Y}_c)$, where $\overline{\pi}_A = \sum_{i \in s_A} \pi_{iA}/nA$ and $\overline{\pi}_B = \sum_{j \in s_B} \pi_{jB}/nB$ A confidence interval for any parameter of interest, Y can be calculated, then, using the pivotal method.

Value

A numeric matrix containing estimations of population total and population mean and their corresponding confidence intervals obtained through jackknife method.

References

Wolter, K. M. (2007) Introduction to Variance Estimation. 2nd Edition. Springer, Inc., New York.

38 JackHartley

See Also

FB

Examples

```
data(DatA)
data(DatB)

#Let obtain a 95% jackknife confidence interval for variable Clothing,
#supposing a stratified sampling in frame A and a simple random sampling
#without replacement in frame B with no finite population correction factor
#in any frame.
JackFB(DatA$Clo, DatB$Clo, DatA$ProbA, DatB$ProbB, DatA$Domain,
DatB$Domain, 0.95, "str", "srs", strA = DatA$Stratum)

#Let check how interval estimation varies when a finite
#population correction factor is considered in both frames.
JackFB(DatA$Clo, DatB$Clo, DatA$ProbA, DatB$ProbB, DatA$Domain,
DatB$Domain, 0.95, "str", "srs", strA = DatA$Stratum,
fcpA = TRUE, fcpB = TRUE)
```

JackHartley

Confidence intervals for Hartley estimator based on jackknife method

Description

Calculates confidence intervals for Hartley estimator using jackknife procedure

Usage

```
JackHartley(ysA, ysB, piA, piB, domainsA, domainsB, conf_level, sdA = "srs",
sdB = "srs", strA = NULL, strB = NULL, clusA = NULL, clusB = NULL, fcpA = FALSE,
fcpB = FALSE)
```

ysA	A numeric vector of length nA or a numeric matrix or data frame of dimensions $nA \times c$ containing information about variable of interest from s_A .
ysB	A numeric vector of length nB or a numeric matrix or data frame of dimensions $nB \ge c$ containing information about variable of interest from s_B .
piA	A numeric vector of length nA or a square numeric matrix of dimension nA containing first order or first and second order inclusion probabilities for units included in s_A .
piB	A numeric vector of length nB or a square numeric matrix of dimension nB containing first order or first and second order inclusion probabilities for units included in s_B .

JackHartley 39

domainsA	A character vector of size nA indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domainsB	A character vector of size nB indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
conf_level	A numeric value indicating the confidence level for the confidence intervals.
sdA	(Optional) A character vector indicating the sampling design considered in frame A. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs".
sdB	(Optional) A character vector indicating the sampling design considered in frame B. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs".
strA	(Optional) A numeric vector indicating the stratum each unit in frame A belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame A.
strB	(Optional) A numeric vector indicating the stratum each unit in frame B belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame B.
clusA	(Optional) A numeric vector indicating the cluster each unit in frame A belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame A.
clusB	(Optional) A numeric vector indicating the cluster each unit in frame B belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame B.
fcpA	(Optional) A logic value indicating if a finite population correction factor should be considered in frame A. Default is FALSE.
fcpB	(Optional) A logic value indicating if a finite population correction factor should be considered in frame B. Default is FALSE.

Details

Let suppose a non stratified sampling design in frame A and a stratified sampling design in frame B where frame has been divided into L strata and a sample of size n_{Bl} from the N_{Bl} composing the l-th stratum is selected In this context, jackknife variance estimator of a estimator \hat{Y}_c is given by

$$v_J(\hat{Y}_c) = \frac{n_A - 1}{n_A} \sum_{i \in s_A} (\hat{Y}_c^A(i) - \overline{Y}_c^A)^2 + \sum_{l=1}^L \frac{n_{Bl} - 1}{n_{Bl}} \sum_{i \in s_{Bl}} (\hat{Y}_c^B(lj) - \overline{Y}_c^{Bl})^2$$

with $\hat{Y}_c^A(i)$ the value of estimator \hat{Y}_c after dropping i-th unit from ysA and \overline{Y}_c^A the mean of values $\hat{Y}_c^A(i)$. Similarly, $\hat{Y}_c^B(lj)$ is the value taken by \hat{Y}_c after dropping j-th unit of l-th from sample ysB and \overline{Y}_c^{Bl} is the mean of values $\hat{Y}_c^B(lj)$. If needed, a finite population correction factor can be included in frames by replacing $\hat{Y}_c^A(i)$ or $\hat{Y}_c^B(lj)$ with $\hat{Y}_c^{A*}(i) = \hat{Y}_c + \sqrt{1-\overline{\pi}_A}(\hat{Y}_c^A(i)-\hat{Y}_c)$ or

40 JackMLCDF

 $\hat{Y}_c^{B*}(lj) = \hat{Y}_c + \sqrt{1 - \overline{\pi}_B}(\hat{Y}_c^B(lj) - \hat{Y}_c)$, where $\overline{\pi}_A = \sum_{i \in s_A} \pi_{iA}/nA$ and $\overline{\pi}_B = \sum_{j \in s_B} \pi_{jB}/nB$ A confidence interval for any parameter of interest, Y can be calculated, then, using the pivotal method.

Value

A numeric matrix containing estimations of population total and population mean and their corresponding confidence intervals obtained through jackknife method.

References

Wolter, K. M. (2007) Introduction to Variance Estimation. 2nd Edition. Springer, Inc., New York.

See Also

Hartley

Examples

```
data(DatA)
data(DatB)

#Let obtain a 95% jackknife confidence interval for variable Feeding,
#supposing a stratified sampling in frame A and a simple random sampling
#without replacement in frame B with no finite population correction
#factor in any frame.
JackHartley(DatA$Feed, DatB$Feed, DatA$ProbA, DatB$ProbB, DatA$Domain,
DatB$Domain, 0.95, "str", "srs", strA = DatA$Stratum)

#Let check how interval estimation varies when a finite
#population correction factor is considered in both frames.
JackHartley(DatA$Feed, DatB$Feed, DatA$ProbA, DatB$ProbB, DatA$Domain,
DatB$Domain, 0.95, "str", "srs", strA = DatA$Stratum, fcpA = TRUE,
```

JackMLCDF

fcpB = TRUE)

Confidence intervals for MLCDF estimator based on jackknife method

Description

Calculates confidence intervals for MLCDF estimator using jackknife procedure

Usage

```
JackMLCDF (ysA, ysB, pik_A, pik_B, domains_A, domains_B, xsA, xsB, xA, xB, ind_samA,
ind_samB, ind_domA, ind_domB, N, N_ab = NULL, met = "linear", conf_level, sdA = "srs",
sdB = "srs", strA = NULL, strB = NULL, clusA = NULL, clusB = NULL, fcpA = FALSE,
fcpB = FALSE)
```

JackMLCDF 41

Argı	um	ents
------	----	------

A data frame containing information about one or more factors, each one of ysA dimension n_A , collected from s_A . A data frame containing information about one or more factors, each one of ysB dimension n_B , collected from s_B . A numeric vector of length n_A containing first order inclusion probabilities for pik_A units included in s_A . pik_B A numeric vector of length n_B containing first order inclusion probabilities for units included in s_B . A character vector of size n_A indicating the domain each unit from s_A belongs domains_A to. Possible values are "a" and "ab". domains_B A character vector of size n_B indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba". xsA A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m$, with m the number of auxiliary variables, containing auxiliary information in frame A for units included in s_A . A numeric vector of length n_B or a numeric matrix or data frame of dimenxsB sions $n_B \times m$, with m the number of auxiliary variables, containing auxiliary information in frame B for units included in s_B . A numeric vector or length N_A or a numeric matrix or data frame of dimensions xΑ $N_A \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information for the units in frame A. xВ A numeric vector or length N_B or a numeric matrix or data frame of dimensions $N_B \times m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information for the units in frame B. A numeric vector of length n_A containing the identificators of units of the frame ind_samA A (from 1 to N_A) that belongs to s_A . ind_samB A numeric vector of length n_B containing the identificators of units of the frame B (from 1 to N_B) that belongs to s_B . A character vector of length N_A indicating the domain each unit from frame A ind_domA belongs to. Possible values are "a" and "ab". ind_domB A character vector of length N_B indicating the domain each unit from frame B belongs to. Possible values are "b" and "ba". A numeric value indicating the size of the population. N_ab (Optional) A numeric value indicating the size of the overlap domain met (Optional) A character vector indicating the distance that must be used in calibration process. Possible values are "linear", "raking" and "logit". Default is "linear". conf_level A numeric value indicating the confidence level for the confidence intervals. sdA (Optional) A character vector indicating the sampling design considered in frame A. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling),

"clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is

"srs".

42 JackMLCDF

sdB	(Optional) A character vector indicating the sampling design considered in frame B. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs".
strA	(Optional) A numeric vector indicating the stratum each unit in frame A belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame A.
strB	(Optional) A numeric vector indicating the stratum each unit in frame B belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame B.
clusA	(Optional) A numeric vector indicating the cluster each unit in frame A belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame A.
clusB	(Optional) A numeric vector indicating the cluster each unit in frame B belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame B.
fcpA	(Optional) A logic value indicating if a finite population correction factor should be considered in frame A. Default is FALSE.
fсрВ	(Optional) A logic value indicating if a finite population correction factor should be considered in frame B. Default is FALSE.

Details

Let suppose a non stratified sampling design in frame A and a stratified sampling design in frame B where frame has been divided into L strata and a sample of size n_{Bl} from the N_{Bl} composing the l-th stratum is selected In this context, jackknife variance estimator of a estimator \hat{Y}_c is given by

$$v_J(\hat{Y}_c) = \frac{n_A - 1}{n_A} \sum_{i \in s_A} (\hat{Y}_c^A(i) - \overline{Y}_c^A)^2 + \sum_{l=1}^L \frac{n_{Bl} - 1}{n_{Bl}} \sum_{i \in s_{Bl}} (\hat{Y}_c^B(lj) - \overline{Y}_c^{Bl})^2$$

with $\hat{Y}_c^A(i)$ the value of estimator \hat{Y}_c after dropping i-th unit from ysA and \overline{Y}_c^A the mean of values $\hat{Y}_c^A(i)$. Similarly, $\hat{Y}_c^B(lj)$ is the value taken by \hat{Y}_c after dropping j-th unit of l-th from sample ysB and \overline{Y}_c^{Bl} is the mean of values $\hat{Y}_c^B(lj)$. If needed, a finite population correction factor can be included in frames by replacing $\hat{Y}_c^A(i)$ or $\hat{Y}_c^B(lj)$ with $\hat{Y}_c^{A*}(i) = \hat{Y}_c + \sqrt{1-\overline{\pi}_A}(\hat{Y}_c^A(i)-\hat{Y}_c)$ or $\hat{Y}_c^{B*}(lj) = \hat{Y}_c + \sqrt{1-\overline{\pi}_B}(\hat{Y}_c^B(lj)-\hat{Y}_c)$, where $\overline{\pi}_A = \sum_{i \in s_A} \pi_{iA}/nA$ and $\overline{\pi}_B = \sum_{j \in s_B} \pi_{jB}/nB$ A confidence interval for any parameter of interest, Y can be calculated, then, using the pivotal method.

Value

A numeric matrix containing estimations of population total and population mean and their corresponding confidence intervals obtained through jackknife method.

JackMLCDW 43

References

Molina, D., Rueda, M., Arcos, A. and Ranalli, M. G. (2015) *Multinomial logistic estimation in dual frame surveys* Statistics and Operations Research Transactions (SORT). To be printed.

Wolter, K. M. (2007) Introduction to Variance Estimation. 2nd Edition. Springer, Inc., New York.

See Also

MLCDF

Examples

```
data(DatMA)
data(DatMB)
data(DatPopM)
N <- nrow(DatPopM)</pre>
levels(DatPopM$Domain) <- c(levels(DatPopM$Domain), "ba")</pre>
DatPopMA <- subset(DatPopM, DatPopM$Domain == "a" | DatPopM$Domain == "ab", stringAsFactors = FALSE)
DatPopMB <- subset(DatPopM, DatPopM$Domain == "b" | DatPopM$Domain == "ab", stringAsFactors = FALSE)
DatPopMB[DatPopMB$Domain == "ab",]$Domain <- "ba"</pre>
#Let obtain a 95% jackknife confidence interval for variable Feeding,
#supposing a pps sampling in frame A and a simple random sampling
#without replacement in frame B with no finite population correction
#factor in any frame.
JackMLCDF(DatMA$Prog, DatMB$Prog, DatMA$ProbA, DatMB$ProbB, DatMA$Domain,
DatMB$Domain, DatMA$Read, DatPopMA$Read, DatPopMB$Read,
DatMA$Id_Frame, DatMB$Id_Frame, DatPopMA$Domain, DatPopMB$Domain, N,
conf_level = 0.95, sdA = "pps", sdB = "srs")
```

JackMLCDW

Confidence intervals for MLCDW estimator based on jackknife method

Description

Calculates confidence intervals for MLCDW estimator using jackknife procedure

Usage

```
JackMLCDW (ysA, ysB, pik_A, pik_B, domains_A, domains_B, xsA, xsB, x,
ind_sam, N_A, N_B, N_ab = NULL, met = "linear", conf_level, sdA = "srs",
sdB = "srs", strA = NULL, strB = NULL, clusA = NULL, clusB = NULL,
fcpA = FALSE, fcpB = FALSE)
```

44 JackMLCDW

Arguments	
ysA	A data frame containing information about one or more factors, each one of
	dimension n_A , collected from s_A .
ysB	A data frame containing information about one or more factors, each one of

dimension n_B , collected from s_B .

pik_A A numeric vector of length n_A containing first order inclusion probabilities for

units included in s_A .

Argumante

pik_B A numeric vector of length n_B containing first order inclusion probabilities for

units included in s_B .

domains_A A character vector of size n_A indicating the domain each unit from s_A belongs

to. Possible values are "a" and "ab".

domains_B A character vector of size n_B indicating the domain each unit from s_B belongs

to. Possible values are "b" and "ba".

A numeric vector of length n_A or a numeric matrix or data frame of dimen-

sions $n_A \times m$, with m the number of auxiliary variables, containing auxiliary

information in frame A for units included in s_A .

A numeric vector of length n_B or a numeric matrix or data frame of dimen-

sions $n_B \times m$, with m the number of auxiliary variables, containing auxiliary

information in frame B for units included in s_B .

A numeric vector or length N or a numeric matrix or data frame of dimensions

 $N \ge m$, with m the number of auxiliary variables, containing auxiliary informa-

tion for every unit in the population.

ind_sam A numeric vector of length $n = n_A + n_B$ containing the identificators of units

of the population (from 1 to N) that belongs to s_A or s_B

N_A A numeric value indicating the size of frame A
N_B A numeric value indicating the size of frame B

N_ab (Optional) A numeric value indicating the size of the overlap domain

met (Optional) A character vector indicating the distance that must be used in cal-

ibration process. Possible values are "linear", "raking" and "logit". Default is

"linear".

conf_level A numeric value indicating the confidence level for the confidence intervals.

sdA (Optional) A character vector indicating the sampling design considered in frame

A. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is

"srs".

sdB (Optional) A character vector indicating the sampling design considered in frame

B. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is

"srs".

strA (Optional) A numeric vector indicating the stratum each unit in frame A belongs

to, if a stratified sampling or a stratified cluster sampling has been considered in

frame A.

JackMLCDW 45

strB	(Optional) A numeric vector indicating the stratum each unit in frame B belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame B.
clusA	(Optional) A numeric vector indicating the cluster each unit in frame A belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame A.
clusB	(Optional) A numeric vector indicating the cluster each unit in frame B belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame B.
fcpA	(Optional) A logic value indicating if a finite population correction factor should be considered in frame A. Default is FALSE.
fcpB	(Optional) A logic value indicating if a finite population correction factor should be considered in frame B. Default is FALSE.

Details

Let suppose a non stratified sampling design in frame A and a stratified sampling design in frame B where frame has been divided into L strata and a sample of size n_{Bl} from the N_{Bl} composing the l-th stratum is selected In this context, jackknife variance estimator of an estimator \hat{Y}_c is given by

$$v_J(\hat{Y}_c) = \frac{n_A - 1}{n_A} \sum_{i \in s_A} (\hat{Y}_c^A(i) - \overline{Y}_c^A)^2 + \sum_{l=1}^L \frac{n_{Bl} - 1}{n_{Bl}} \sum_{i \in s_{Bl}} (\hat{Y}_c^B(lj) - \overline{Y}_c^{Bl})^2$$

with $\hat{Y}_c^A(i)$ the value of estimator \hat{Y}_c after dropping i-th unit from ysA and \overline{Y}_c^A the mean of values $\hat{Y}_c^A(i)$. Similarly, $\hat{Y}_c^B(lj)$ is the value taken by \hat{Y}_c after dropping j-th unit of l-th from sample ysB and \overline{Y}_c^{Bl} is the mean of values $\hat{Y}_c^B(lj)$. If needed, a finite population correction factor can be included in frames by replacing $\hat{Y}_c^A(i)$ or $\hat{Y}_c^B(lj)$ with $\hat{Y}_c^{A*}(i) = \hat{Y}_c + \sqrt{1-\overline{\pi}_A}(\hat{Y}_c^A(i)-\hat{Y}_c)$ or $\hat{Y}_c^{B*}(lj) = \hat{Y}_c + \sqrt{1-\overline{\pi}_B}(\hat{Y}_c^B(lj)-\hat{Y}_c)$, where $\overline{\pi}_A = \sum_{i \in s_A} \pi_{iA}/nA$ and $\overline{\pi}_B = \sum_{j \in s_B} \pi_{jB}/nB$ A confidence interval for any parameter of interest, Y can be calculated, then, using the pivotal method.

Value

A numeric matrix containing estimations of population total and population mean and their corresponding confidence intervals obtained through jackknife method.

References

Molina, D., Rueda, M., Arcos, A. and Ranalli, M. G. (2015) *Multinomial logistic estimation in dual frame surveys* Statistics and Operations Research Transactions (SORT). To be printed.

Wolter, K. M. (2007) Introduction to Variance Estimation. 2nd Edition. Springer, Inc., New York.

See Also

MLCDW

46 JackMLCSW

Examples

```
data(DatMA)
data(DatMB)
data(DatPopM)

IndSample <- c(DatMA$Id_Pop, DatMB$Id_Pop)
N_FrameA <- nrow(DatPopM[DatPopM$Domain == "a" | DatPopM$Domain == "ab",])
N_FrameB <- nrow(DatPopM[DatPopM$Domain == "b" | DatPopM$Domain == "ab",])

#Let obtain a 95% jackknife confidence interval for variable Feeding,
#supposing a pps sampling in frame A and a simple random sampling
#without replacement in frame B with no finite population correction
#factor in any frame.
JackMLCDW(DatMA$Prog, DatMB$Prog, DatMA$ProbA, DatMB$ProbB, DatMA$Domain,
DatMB$Domain, DatMA$Read, DatMB$Read, DatPopM$Read, IndSample, N_FrameA,
N_FrameB, conf_level = 0.95, sdA = "pps", sdB = "srs")</pre>
```

JackMLCSW

Confidence intervals for MLCSW estimator based on jackknife method

Description

Calculates confidence intervals for MLCSW estimator using jackknife procedure

Usage

```
JackMLCSW (ysA, ysB, pik_A, pik_B, pik_ab_B, pik_ba_A, domains_A,
domains_B, xsA, xsB, x, ind_sam, N_A, N_B, N_ab = NULL, met = "linear",
conf_level, sdA = "srs", sdB = "srs", strA = NULL, strB = NULL, clusA = NULL,
clusB = NULL, fcpA = FALSE, fcpB = FALSE)
```

ysA	A data frame containing information about one or more factors, each one of dimension n_A , collected from s_A .
ysB	A data frame containing information about one or more factors, each one of dimension n_B , collected from s_B .
pik_A	A numeric vector of length n_A containing first order inclusion probabilities for units included in s_A .
pik_B	A numeric vector of length n_B containing first order inclusion probabilities for units included in s_B .
pik_ab_B	A numeric vector of size n_A containing first order inclusion probabilities according to sampling design in frame B for units belonging to overlap domain that have been selected in s_A .

JackMLCSW 47

pik_ba_A A numeric vector of size n_B containing first order inclusion probabilities according to sampling design in frame A for units belonging to overlap domain that have been selected in s_B . A character vector of size n_A indicating the domain each unit from s_A belongs domains_A to. Possible values are "a" and "ab". domains B A character vector of size n_B indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba". A numeric vector of length n_A or a numeric matrix or data frame of dimenxsA sions $n_A \times m$, with m the number of auxiliary variables, containing auxiliary information in frame A for units included in s_A . A numeric vector of length n_B or a numeric matrix or data frame of dimenxsB sions $n_B \times m$, with m the number of auxiliary variables, containing auxiliary information in frame B for units included in s_B . A numeric vector or length N or a numeric matrix or data frame of dimensions Х $N \times m$, with m the number of auxiliary variables, containing auxiliary information for every unit in the population. ind_sam A numeric vector of length $n = n_A + n_B$ containing the identificators of units of the population (from 1 to N) that belongs to s_A or s_B N_A A numeric value indicating the size of frame A N_B A numeric value indicating the size of frame B (Optional) A numeric value indicating the size of the overlap domain N_ab met (Optional) A character vector indicating the distance that must be used in calibration process. Possible values are "linear", "raking" and "logit". Default is "linear". conf_level A numeric value indicating the confidence level for the confidence intervals. (Optional) A character vector indicating the sampling design considered in frame sdA A. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs". sdB (Optional) A character vector indicating the sampling design considered in frame B. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs". (Optional) A numeric vector indicating the stratum each unit in frame A belongs strA to, if a stratified sampling or a stratified cluster sampling has been considered in frame A. strB (Optional) A numeric vector indicating the stratum each unit in frame B belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame B. clusA (Optional) A numeric vector indicating the cluster each unit in frame A belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame A.

48 JackMLCSW

clusB	(Optional) A numeric vector indicating the cluster each unit in frame B belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame B.
fcpA	(Optional) A logic value indicating if a finite population correction factor should be considered in frame A. Default is FALSE.
fcpB	(Optional) A logic value indicating if a finite population correction factor should be considered in frame B. Default is FALSE

Details

Let suppose a non stratified sampling design in frame A and a stratified sampling design in frame B where frame has been divided into L strata and a sample of size n_{Bl} from the N_{Bl} composing the l-th stratum is selected In this context, jackknife variance estimator of an estimator \hat{Y}_c is given by

$$v_J(\hat{Y}_c) = \frac{n_A - 1}{n_A} \sum_{i \in s_A} (\hat{Y}_c^A(i) - \overline{Y}_c^A)^2 + \sum_{l=1}^L \frac{n_{Bl} - 1}{n_{Bl}} \sum_{i \in s_{Bl}} (\hat{Y}_c^B(lj) - \overline{Y}_c^{Bl})^2$$

with $\hat{Y}_c^A(i)$ the value of estimator \hat{Y}_c after dropping i-th unit from ysA and \overline{Y}_c^A the mean of values $\hat{Y}_c^A(i)$. Similarly, $\hat{Y}_c^B(lj)$ is the value taken by \hat{Y}_c after dropping j-th unit of l-th from sample ysB and \overline{Y}_c^{Bl} is the mean of values $\hat{Y}_c^B(lj)$. If needed, a finite population correction factor can be included in frames by replacing $\hat{Y}_c^A(i)$ or $\hat{Y}_c^B(lj)$ with $\hat{Y}_c^{A*}(i) = \hat{Y}_c + \sqrt{1-\overline{\pi}_A}(\hat{Y}_c^A(i)-\hat{Y}_c)$ or $\hat{Y}_c^{B*}(lj) = \hat{Y}_c + \sqrt{1-\overline{\pi}_B}(\hat{Y}_c^B(lj)-\hat{Y}_c)$, where $\overline{\pi}_A = \sum_{i \in s_A} \pi_{iA}/nA$ and $\overline{\pi}_B = \sum_{j \in s_B} \pi_{jB}/nB$ A confidence interval for any parameter of interest, Y can be calculated, then, using the pivotal method.

Value

A numeric matrix containing estimations of population total and population mean and their corresponding confidence intervals obtained through jackknife method.

References

Molina, D., Rueda, M., Arcos, A. and Ranalli, M. G. (2015) *Multinomial logistic estimation in dual frame surveys* Statistics and Operations Research Transactions (SORT). To be printed.

Wolter, K. M. (2007) Introduction to Variance Estimation. 2nd Edition. Springer, Inc., New York.

See Also

MLCSW

Examples

```
data(DatMA)
data(DatMB)
data(DatPopM)

IndSample <- c(DatMA$Id_Pop, DatMB$Id_Pop)
N_FrameA <- nrow(DatPopM[DatPopM$Domain == "a" | DatPopM$Domain == "ab",])</pre>
```

JackMLDF 49

```
N_FrameB <- nrow(DatPopM[DatPopM$Domain == "b" | DatPopM$Domain == "ab",])</pre>
```

#Let obtain a 95% jackknife confidence interval for variable Feeding, #supposing a pps sampling in frame A and a simple random sampling #without replacement in frame B with no finite population correction #factor in any frame.

JackMLCSW(DatMA\$Prog, DatMB\$Prog, DatMA\$ProbA, DatMB\$ProbB, DatMA\$ProbB,
DatMB\$ProbA, DatMA\$Domain, DatMB\$Domain, DatMA\$Read, DatMB\$Read, DatPopM\$Read,
IndSample, N_FrameA, N_FrameB, conf_level = 0.95, sdA = "pps", sdB = "srs")

JackMLDF

Confidence intervals for MLDF estimator based on jackknife method

Description

Calculates confidence intervals for MLDF estimator using jackknife procedure

Usage

```
JackMLDF (ysA, ysB, pik_A, pik_B, domains_A, domains_B, xsA, xsB, xA, xB, ind_samA,
ind_samB, ind_domA, ind_domB, N, conf_level, sdA = "srs", sdB = "srs", strA = NULL,
strB = NULL, clusA = NULL, clusB = NULL, fcpA = FALSE, fcpB = FALSE)
```

ysA	A data frame containing information about one or more factors, each one of dimension n_A , collected from s_A .
ysB	A data frame containing information about one or more factors, each one of dimension n_B , collected from s_B .
pik_A	A numeric vector of length n_A containing first order inclusion probabilities for units included in s_A .
pik_B	A numeric vector of length n_B containing first order inclusion probabilities for units included in s_B .
domains_A	A character vector of size n_A indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domains_B	A character vector of size n_B indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
xsA	A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m$, with m the number of auxiliary variables, containing auxiliary information in frame A for units included in s_A .
xsB	A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \times m$, with m the number of auxiliary variables, containing auxiliary information in frame B for units included in s_B .

JackMLDF

xA	A numeric vector or length N_A or a numeric matrix or data frame of dimensions N_A x m_A , with m_A the number of auxiliary variables in frame A, containing auxiliary information for the units in frame A.
хВ	A numeric vector or length N_B or a numeric matrix or data frame of dimensions N_B x m_B , with m_B the number of auxiliary variables in frame B, containing auxiliary information for the units in frame B.
ind_samA	A numeric vector of length n_A containing the identificators of units of the frame A (from 1 to N_A) that belongs to s_A .
ind_samB	A numeric vector of length n_B containing the identificators of units of the frame B (from 1 to N_B) that belongs to s_B .
ind_domA	A character vector of length N_A indicating the domain each unit from frame A belongs to. Possible values are "a" and "ab".
ind_domB	A character vector of length N_B indicating the domain each unit from frame B belongs to. Possible values are "b" and "ba".
N	A numeric value indicating the size of the population.
conf_level	A numeric value indicating the confidence level for the confidence intervals.
sdA	(Optional) A character vector indicating the sampling design considered in frame A. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs".
sdB	(Optional) A character vector indicating the sampling design considered in frame B. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs".
strA	(Optional) A numeric vector indicating the stratum each unit in frame A belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame A.
strB	(Optional) A numeric vector indicating the stratum each unit in frame B belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame B.
clusA	(Optional) A numeric vector indicating the cluster each unit in frame A belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame A.
clusB	(Optional) A numeric vector indicating the cluster each unit in frame B belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame B.
fcpA	(Optional) A logic value indicating if a finite population correction factor should be considered in frame A. Default is FALSE.
fcpB	(Optional) A logic value indicating if a finite population correction factor should be considered in frame B. Default is FALSE.

JackMLDF 51

Details

Let suppose a non stratified sampling design in frame A and a stratified sampling design in frame B where frame has been divided into L strata and a sample of size n_{Bl} from the N_{Bl} composing the l-th stratum is selected In this context, jackknife variance estimator of a estimator \hat{Y}_c is given by

$$v_J(\hat{Y}_c) = \frac{n_A - 1}{n_A} \sum_{i \in s_A} (\hat{Y}_c^A(i) - \overline{Y}_c^A)^2 + \sum_{l=1}^L \frac{n_{Bl} - 1}{n_{Bl}} \sum_{i \in s_{Bl}} (\hat{Y}_c^B(lj) - \overline{Y}_c^{Bl})^2$$

with $\hat{Y}_c^A(i)$ the value of estimator \hat{Y}_c after dropping i-th unit from ysA and \overline{Y}_c^A the mean of values $\hat{Y}_c^A(i)$. Similarly, $\hat{Y}_c^B(lj)$ is the value taken by \hat{Y}_c after dropping j-th unit of l-th from sample ysB and \overline{Y}_c^{Bl} is the mean of values $\hat{Y}_c^B(lj)$. If needed, a finite population correction factor can be included in frames by replacing $\hat{Y}_c^A(i)$ or $\hat{Y}_c^B(lj)$ with $\hat{Y}_c^{A*}(i) = \hat{Y}_c + \sqrt{1-\overline{\pi}_A}(\hat{Y}_c^A(i)-\hat{Y}_c)$ or $\hat{Y}_c^{B*}(lj) = \hat{Y}_c + \sqrt{1-\overline{\pi}_B}(\hat{Y}_c^B(lj)-\hat{Y}_c)$, where $\overline{\pi}_A = \sum_{i \in s_A} \pi_{iA}/nA$ and $\overline{\pi}_B = \sum_{j \in s_B} \pi_{jB}/nB$ A confidence interval for any parameter of interest, Y can be calculated, then, using the pivotal method.

Value

A numeric matrix containing estimations of population total and population mean and their corresponding confidence intervals obtained through jackknife method.

References

Molina, D., Rueda, M., Arcos, A. and Ranalli, M. G. (2015) *Multinomial logistic estimation in dual frame surveys* Statistics and Operations Research Transactions (SORT). To be printed.

Wolter, K. M. (2007) Introduction to Variance Estimation. 2nd Edition. Springer, Inc., New York.

See Also

MLDF

Examples

```
data(DatMA)
data(DatMB)
data(DatPopM)

N <- nrow(DatPopM)

levels(DatPopM$Domain) <- c(levels(DatPopM$Domain), "ba")
DatPopMA <- subset(DatPopM, DatPopM$Domain == "a" | DatPopM$Domain == "ab", stringAsFactors = FALSE)
DatPopMB <- subset(DatPopM, DatPopM$Domain == "b" | DatPopM$Domain == "ab", stringAsFactors = FALSE)
DatPopMB[DatPopMB$Domain == "ab",]$Domain <- "ba"</pre>
```

#Let obtain a 95% jackknife confidence interval for variable Feeding, #supposing a pps sampling in frame A and a simple random sampling #without replacement in frame B with no finite population correction #factor in any frame. JackMLDF(DatMA\$Prog, DatMB\$Prog, DatMA\$ProbA, DatMB\$ProbB, DatMA\$Domain, 52 JackMLDW

```
DatMB$Domain, DatMA$Read, DatMB$Read, DatPopMA$Read, DatPopMB$Read, DatMA$Id_Frame, DatMB$Id_Frame, DatPopMA$Domain, DatPopMB$Domain, N, 0.95, "pps", "srs")
```

JackMLDW

Confidence intervals for MLDW estimator based on jackknife method

Description

Calculates confidence intervals for MLDW estimator using jackknife procedure

Usage

```
JackMLDW (ysA, ysB, pik_A, pik_B, domains_A, domains_B, xsA, xsB, x,
ind_sam, conf_level, sdA = "srs", sdB = "srs", strA = NULL, strB = NULL,
clusA = NULL, clusB = NULL, fcpA = FALSE, fcpB = FALSE)
```

ysA	A data frame containing information about one or more factors, each one of dimension n_A , collected from s_A .
ysB	A data frame containing information about one or more factors, each one of dimension n_B , collected from s_B .
pik_A	A numeric vector of length n_A containing first order inclusion probabilities for units included in s_A .
pik_B	A numeric vector of length n_B containing first order inclusion probabilities for units included in s_B .
domains_A	A character vector of size n_A indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domains_B	A character vector of size n_B indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
xsA	A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m$, with m the number of auxiliary variables, containing auxiliary information in frame A for units included in s_A .
xsB	A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \times m$, with m the number of auxiliary variables, containing auxiliary information in frame B for units included in s_B .
X	A numeric vector or length N or a numeric matrix or data frame of dimensions $N \times m$, with m the number of auxiliary variables, containing auxiliary information for every unit in the population.
ind_sam	A numeric vector of length $n=n_A+n_B$ containing the identificators of units of the population (from 1 to N) that belongs to s_A or s_B
conf_level	A numeric value indicating the confidence level for the confidence intervals.

JackMLDW 53

sdA	(Optional) A character vector indicating the sampling design considered in frame A. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs".
sdB	(Optional) A character vector indicating the sampling design considered in frame B. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs".
strA	(Optional) A numeric vector indicating the stratum each unit in frame A belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame A.
strB	(Optional) A numeric vector indicating the stratum each unit in frame B belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame B.
clusA	(Optional) A numeric vector indicating the cluster each unit in frame A belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame A.
clusB	(Optional) A numeric vector indicating the cluster each unit in frame B belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame B.
fcpA	(Optional) A logic value indicating if a finite population correction factor should be considered in frame A. Default is FALSE.
fcpB	(Optional) A logic value indicating if a finite population correction factor should be considered in frame B. Default is FALSE.

Details

Let suppose a non stratified sampling design in frame A and a stratified sampling design in frame B where frame has been divided into L strata and a sample of size n_{Bl} from the N_{Bl} composing the l-th stratum is selected In this context, jackknife variance estimator of a estimator \hat{Y}_c is given by

$$v_J(\hat{Y}_c) = \frac{n_A - 1}{n_A} \sum_{i \in s_A} (\hat{Y}_c^A(i) - \overline{Y}_c^A)^2 + \sum_{l=1}^L \frac{n_{Bl} - 1}{n_{Bl}} \sum_{i \in s_{Bl}} (\hat{Y}_c^B(lj) - \overline{Y}_c^{Bl})^2$$

with $\hat{Y}_c^A(i)$ the value of estimator \hat{Y}_c after dropping i-th unit from ysA and \overline{Y}_c^A the mean of values $\hat{Y}_c^A(i)$. Similarly, $\hat{Y}_c^B(lj)$ is the value taken by \hat{Y}_c after dropping j-th unit of l-th from sample ysB and $\overline{Y}_c^B(i)$ is the mean of values $\hat{Y}_c^B(i)$. If needed, a finite population correction factor can be included in frames by replacing $\hat{Y}_c^A(i)$ or $\hat{Y}_c^B(i)$ with $\hat{Y}_c^{A*}(i) = \hat{Y}_c + \sqrt{1-\overline{\pi}_A}(\hat{Y}_c^A(i)-\hat{Y}_c)$ or $\hat{Y}_c^{B*}(i) = \hat{Y}_c + \sqrt{1-\overline{\pi}_B}(\hat{Y}_c^B(i)-\hat{Y}_c)$, where $\overline{\pi}_A = \sum_{i \in s_A} \pi_{iA}/nA$ and $\overline{\pi}_B = \sum_{j \in s_B} \pi_{jB}/nB$ A confidence interval for any parameter of interest, Y can be calculated, then, using the pivotal method.

Value

A numeric matrix containing estimations of population total and population mean and their corresponding confidence intervals obtained through jackknife method.

54 JackMLSW

References

Molina, D., Rueda, M., Arcos, A. and Ranalli, M. G. (2015) *Multinomial logistic estimation in dual frame surveys* Statistics and Operations Research Transactions (SORT). To be printed.

Wolter, K. M. (2007) Introduction to Variance Estimation. 2nd Edition. Springer, Inc., New York.

See Also

MLDW

Examples

```
data(DatMA)
data(DatMB)
data(DatPopM)

IndSample <- c(DatMA$Id_Pop, DatMB$Id_Pop)

#Let obtain a 95% jackknife confidence interval for variable Feeding,
#supposing a pps sampling in frame A and a simple random sampling
#without replacement in frame B with no finite population correction
#factor in any frame.
JackMLDW(DatMA$Prog, DatMB$Prog, DatMA$ProbA, DatMB$ProbB, DatMA$Domain,
DatMB$Domain, DatMA$Read, DatMB$Read, DatPopM$Read, IndSample, 0.95,
"pps", "srs")</pre>
```

JackMLSW

Confidence intervals for MLSW estimator based on jackknife method

Description

Calculates confidence intervals for MLSW estimator using jackknife procedure

Usage

```
JackMLSW (ysA, ysB, pik_A, pik_B, pik_ab_B, pik_ba_A, domains_A,
domains_B, xsA, xsB, x, ind_sam, conf_level, sdA = "srs", sdB = "srs",
strA = NULL, strB = NULL, clusA = NULL, clusB = NULL, fcpA = FALSE, fcpB = FALSE)
```

ysA	A data frame containing information about one or more factors, each one of dimension n_A , collected from s_A .
ysB	A data frame containing information about one or more factors, each one of dimension n_B , collected from s_B .
pik_A	A numeric vector of length n_A containing first order inclusion probabilities for units included in s_A .

JackMLSW 55

pik_B	A numeric vector of length n_B containing first order inclusion probabilities for units included in s_B .
pik_ab_B	A numeric vector of size n_A containing first order inclusion probabilities according to sampling design in frame B for units belonging to overlap domain that have been selected in s_A .
pik_ba_A	A numeric vector of size n_B containing first order inclusion probabilities according to sampling design in frame A for units belonging to overlap domain that have been selected in s_B .
domains_A	A character vector of size n_A indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domains_B	A character vector of size n_B indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
xsA	A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m$, with m the number of auxiliary variables, containing auxiliary information in frame A for units included in s_A .
xsB	A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \times m$, with m the number of auxiliary variables, containing auxiliary information in frame B for units included in s_B .
х	A numeric vector or length N or a numeric matrix or data frame of dimensions $N \times m$, with m the number of auxiliary variables, containing auxiliary information for every unit in the population.
ind_sam	A numeric vector of length $n=n_A+n_B$ containing the identificators of units of the population (from 1 to N) that belongs to s_A or s_B
conf_level	A numeric value indicating the confidence level for the confidence intervals.
sdA	(Optional) A character vector indicating the sampling design considered in frame A. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is
	"srs".
sdB	
sdB strA	"srs". (Optional) A character vector indicating the sampling design considered in frame B. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is
	"srs". (Optional) A character vector indicating the sampling design considered in frame B. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs". (Optional) A numeric vector indicating the stratum each unit in frame A belongs to, if a stratified sampling or a stratified cluster sampling has been considered in
strA	"srs". (Optional) A character vector indicating the sampling design considered in frame B. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs". (Optional) A numeric vector indicating the stratum each unit in frame A belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame A. (Optional) A numeric vector indicating the stratum each unit in frame B belongs to, if a stratified sampling or a stratified cluster sampling has been considered in

56 JackMLSW

clusB	(Optional) A numeric vector indicating the cluster each unit in frame B belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame B.
fcpA	(Optional) A logic value indicating if a finite population correction factor should be considered in frame A. Default is FALSE.
fcpB	(Optional) A logic value indicating if a finite population correction factor should be considered in frame B. Default is FALSE.

Details

Let suppose a non stratified sampling design in frame A and a stratified sampling design in frame B where frame has been divided into L strata and a sample of size n_{Bl} from the N_{Bl} composing the l-th stratum is selected In this context, jackknife variance estimator of a estimator \hat{Y}_c is given by

$$v_J(\hat{Y}_c) = \frac{n_A - 1}{n_A} \sum_{i \in s_A} (\hat{Y}_c^A(i) - \overline{Y}_c^A)^2 + \sum_{l=1}^L \frac{n_{Bl} - 1}{n_{Bl}} \sum_{i \in s_{Bl}} (\hat{Y}_c^B(lj) - \overline{Y}_c^{Bl})^2$$

with $\hat{Y}_c^A(i)$ the value of estimator \hat{Y}_c after dropping i-th unit from ysA and \overline{Y}_c^A the mean of values $\hat{Y}_c^A(i)$. Similarly, $\hat{Y}_c^B(lj)$ is the value taken by \hat{Y}_c after dropping j-th unit of l-th from sample ysB and \overline{Y}_c^{Bl} is the mean of values $\hat{Y}_c^B(lj)$. If needed, a finite population correction factor can be included in frames by replacing $\hat{Y}_c^A(i)$ or $\hat{Y}_c^B(lj)$ with $\hat{Y}_c^{A*}(i) = \hat{Y}_c + \sqrt{1-\overline{\pi}_A}(\hat{Y}_c^A(i)-\hat{Y}_c)$ or $\hat{Y}_c^{B*}(lj) = \hat{Y}_c + \sqrt{1-\overline{\pi}_B}(\hat{Y}_c^B(lj)-\hat{Y}_c)$, where $\overline{\pi}_A = \sum_{i \in s_A} \pi_{iA}/nA$ and $\overline{\pi}_B = \sum_{j \in s_B} \pi_{jB}/nB$ A confidence interval for any parameter of interest, Y can be calculated, then, using the pivotal method.

Value

A numeric matrix containing estimations of population total and population mean and their corresponding confidence intervals obtained through jackknife method.

References

Molina, D., Rueda, M., Arcos, A. and Ranalli, M. G. (2015) *Multinomial logistic estimation in dual frame surveys* Statistics and Operations Research Transactions (SORT). To be printed.

Wolter, K. M. (2007) Introduction to Variance Estimation. 2nd Edition. Springer, Inc., New York.

See Also

MLSW

Examples

```
data(DatMA)
data(DatMB)
data(DatPopM)
IndSample <- c(DatMA$Id_Pop, DatMB$Id_Pop)</pre>
```

JackPEL 57

#Let obtain a 95% jackknife confidence interval for variable Feeding,
#supposing a pps sampling in frame A and a simple random sampling
#without replacement in frame B with no finite population correction
#factor in any frame.
JackMLSW(DatMA\$Prog, DatMB\$Prog, DatMA\$ProbA, DatMB\$ProbB, DatMA\$ProbB,
DatMB\$ProbA, DatMA\$Domain, DatMB\$Domain, DatMA\$Read, DatPopM\$Read,
IndSample, 0.95, "pps", "srs")

JackPEL	Confidence intervals for the pseudo empirical likelihood estimator based on jackknife method

Description

Calculates confidence intervals for pseudo empirical likelihood estimator using jackknife procedure

Usage

```
JackPEL(ysA, ysB, piA, piB, domainsA, domainsB, N_A = NULL, N_B = NULL,
N_ab = NULL, xsAFrameA = NULL, xsBFrameA = NULL, xsAFrameB = NULL, xsBFrameB = NULL,
XA = NULL, XB = NULL, conf_level, sdA = "srs", sdB = "srs", strA = NULL, strB = NULL,
clusA = NULL,clusB = NULL, fcpA = FALSE, fcpB = FALSE)
```

ysA	A numeric vector of length nA or a numeric matrix or data frame of dimensions $nA \ge c$ containing information about variable of interest from s_A .
ysB	A numeric vector of length nB or a numeric matrix or data frame of dimensions $nB \ge c$ containing information about variable of interest from s_B .
piA	A numeric vector of length nA or a square numeric matrix of dimension nA containing first order or first and second order inclusion probabilities for units included in s_A .
piB	A numeric vector of length nB or a square numeric matrix of dimension nB containing first order or first and second order inclusion probabilities for units included in s_B .
domainsA	A character vector of size nA indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domainsB	A character vector of size nB indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
N_A	(Optional) A numeric value indicating the size of frame A
N_B	(Optional) A numeric value indicating the size of frame B
N_ab	(Optional) A numeric value indicating the size of the overlap domain

58 JackPEL

xsAFrameA (Optional) A numeric vector of length nA or a numeric matrix or data frame of dimensions $nA \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information in frame A for units included in s_A . (Optional) A numeric vector of length nB or a numeric matrix or data frame of xsBFrameA dimensions $nB \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information in frame A for units included in s_B . For units in domain b, these values are 0. xsAFrameB (Optional) A numeric vector of length nA or a numeric matrix or data frame of dimensions $nA \times m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information in frame B for units included in s_A . For units in domain a, these values are 0. (Optional) A numeric vector of length nB or a numeric matrix or data frame of xsBFrameB dimensions $nB \times m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information in frame B for units included in s_B . XA(Optional) A numeric value or vector of length m_A , with m_A the number of auxiliary variables in frame A, indicating the population totals for the auxiliary variables considered in frame A. XΒ (Optional) A numeric value or vector of length m_B , with m_B the number of auxiliary variables in frame B, indicating the population totals for the auxiliary variables considered in frame B. conf_level A numeric value indicating the confidence level for the confidence intervals. sdA (Optional) A character vector indicating the sampling design considered in frame A. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs". sdB (Optional) A character vector indicating the sampling design considered in frame B. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs". (Optional) A numeric vector indicating the stratum each unit in frame A belongs strA to, if a stratified sampling or a stratified cluster sampling has been considered in frame A. strB (Optional) A numeric vector indicating the stratum each unit in frame B belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame B. clusA (Optional) A numeric vector indicating the cluster each unit in frame A belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame A. clusB (Optional) A numeric vector indicating the cluster each unit in frame B belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame B. (Optional) A logic value indicating if a finite population correction factor should fcpA be considered in frame A. Default is FALSE.

JackPML 59

fcpB

(Optional) A logic value indicating if a finite population correction factor should be considered in frame B. Default is FALSE.

Details

Let suppose a non stratified sampling design in frame A and a stratified sampling design in frame B where frame has been divided into L strata and a sample of size n_{Bl} from the N_{Bl} composing the l-th stratum is selected In this context, jackknife variance estimator of a estimator \hat{Y}_c is given by

$$v_J(\hat{Y}_c) = \frac{n_A - 1}{n_A} \sum_{i \in s_A} (\hat{Y}_c^A(i) - \overline{Y}_c^A)^2 + \sum_{l=1}^L \frac{n_{Bl} - 1}{n_{Bl}} \sum_{i \in s_{Bl}} (\hat{Y}_c^B(lj) - \overline{Y}_c^{Bl})^2$$

with $\hat{Y}_c^A(i)$ the value of estimator \hat{Y}_c after dropping i-th unit from ysA and \overline{Y}_c^A the mean of values $\hat{Y}_c^A(i)$. Similarly, $\hat{Y}_c^B(lj)$ is the value taken by \hat{Y}_c after dropping j-th unit of l-th from sample ysB and \overline{Y}_c^{Bl} is the mean of values $\hat{Y}_c^B(lj)$. If needed, a finite population correction factor can be included in frames by replacing $\hat{Y}_c^A(i)$ or $\hat{Y}_c^B(lj)$ with $\hat{Y}_c^{A*}(i) = \hat{Y}_c + \sqrt{1-\overline{\pi}_A}(\hat{Y}_c^A(i)-\hat{Y}_c)$ or $\hat{Y}_c^{B*}(lj) = \hat{Y}_c + \sqrt{1-\overline{\pi}_B}(\hat{Y}_c^B(lj)-\hat{Y}_c)$, where $\overline{\pi}_A = \sum_{i \in s_A} \pi_{iA}/nA$ and $\overline{\pi}_B = \sum_{j \in s_B} \pi_{jB}/nB$ A confidence interval for any parameter of interest, Y can be calculated, then, using the pivotal method.

Value

A numeric matrix containing estimations of population total and population mean and their corresponding confidence intervals obtained through jackknife method.

References

Wolter, K. M. (2007) Introduction to Variance Estimation. 2nd Edition. Springer, Inc., New York.

See Also

PEL

JackPML

Confidence intervals for the pseudo maximum likelihood estimator based on jackknife method

Description

Calculates confidence intervals for pseudo maximum likelihood estimator using jackknife procedure

Usage

```
JackPML(ysA, ysB, piA, piB, domainsA, domainsB, N_A, N_B, conf_level,
sdA = "srs", sdB = "srs", strA = NULL, strB = NULL, clusA = NULL, clusB = NULL,
fcpA = FALSE, fcpB = FALSE)
```

JackPML

Arguments	
ysA	A numeric vector of length nA or a numeric matrix or data frame of dimensions $nA \times c$ containing information about variable of interest from s_A .
ysB	A numeric vector of length nB or a numeric matrix or data frame of dimensions $nB \times c$ containing information about variable of interest from s_B .
piA	A numeric vector of length nA or a square numeric matrix of dimension nA containing first order or first and second order inclusion probabilities for units included in s_A .
piB	A numeric vector of length nB or a square numeric matrix of dimension nB containing first order or first and second order inclusion probabilities for units included in s_B .
domainsA	A character vector of size nA indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domainsB	A character vector of size nB indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
N_A	A numeric value indicating the size of frame A
N_B	A numeric value indicating the size of frame B
conf_level	A numeric value indicating the confidence level for the confidence intervals.
sdA	(Optional) A character vector indicating the sampling design considered in frame A. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs".
sdB	(Optional) A character vector indicating the sampling design considered in frame B. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs".
strA	(Optional) A numeric vector indicating the stratum each unit in frame A belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame A.
strB	(Optional) A numeric vector indicating the stratum each unit in frame B belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame B.
clusA	(Optional) A numeric vector indicating the cluster each unit in frame A belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame A.
clusB	(Optional) A numeric vector indicating the cluster each unit in frame B belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame B.
fcpA	(Optional) A logic value indicating if a finite population correction factor should be considered in frame A. Default is FALSE.

(Optional) A logic value indicating if a finite population correction factor should

be considered in frame B. Default is FALSE.

fcpB

JackPML 61

Details

Let suppose a non stratified sampling design in frame A and a stratified sampling design in frame B where frame has been divided into L strata and a sample of size n_{Bl} from the N_{Bl} composing the l-th stratum is selected In this context, jackknife variance estimator of a estimator \hat{Y}_c is given by

$$v_J(\hat{Y}_c) = \frac{n_A - 1}{n_A} \sum_{i \in s_A} (\hat{Y}_c^A(i) - \overline{Y}_c^A)^2 + \sum_{l=1}^L \frac{n_{Bl} - 1}{n_{Bl}} \sum_{i \in s_{Bl}} (\hat{Y}_c^B(lj) - \overline{Y}_c^{Bl})^2$$

with $\hat{Y}_c^A(i)$ the value of estimator \hat{Y}_c after dropping i-th unit from ysA and \overline{Y}_c^A the mean of values $\hat{Y}_c^A(i)$. Similarly, $\hat{Y}_c^B(lj)$ is the value taken by \hat{Y}_c after dropping j-th unit of l-th from sample ysB and \overline{Y}_c^{Bl} is the mean of values $\hat{Y}_c^B(lj)$. If needed, a finite population correction factor can be included in frames by replacing $\hat{Y}_c^A(i)$ or $\hat{Y}_c^B(lj)$ with $\hat{Y}_c^{A*}(i) = \hat{Y}_c + \sqrt{1-\overline{\pi}_A}(\hat{Y}_c^A(i)-\hat{Y}_c)$ or $\hat{Y}_c^{B*}(lj) = \hat{Y}_c + \sqrt{1-\overline{\pi}_B}(\hat{Y}_c^B(lj)-\hat{Y}_c)$, where $\overline{\pi}_A = \sum_{i \in s_A} \pi_{iA}/nA$ and $\overline{\pi}_B = \sum_{j \in s_B} \pi_{jB}/nB$ A confidence interval for any parameter of interest, Y can be calculated, then, using the pivotal method

Value

A numeric matrix containing estimations of population total and population mean and their corresponding confidence intervals obtained through jackknife method.

References

Wolter, K. M. (2007) Introduction to Variance Estimation. 2nd Edition. Springer, Inc., New York.

See Also

PML

Examples

```
data(DatA)
data(DatB)
```

#Let obtain a 95% jackknife confidence interval for variable Leisure, #supposing a stratified sampling in frame A and a simple random sampling #without replacement in frame B with no finite population correction #factor in any frame.

JackPML(DatA\$Lei, DatB\$Lei, DatA\$ProbA, DatB\$ProbB, DatA\$Domain,
DatB\$Domain, 1735, 1191, 0.95, "str", "srs", strA = DatA\$Stratum)

#Let check how interval estimation varies when a finite
#population correction factor is considered in both frames.
JackPML(DatA\$Lei, DatB\$Lei, DatA\$ProbA, DatB\$ProbB, DatA\$Domain,
DatB\$Domain, 1735, 1191, 0.95, "str", "srs", strA = DatA\$Stratum,
fcpA = TRUE, fcpB = TRUE)

JackSFRR

JackSFRR	Confidence intervals for raking ratio estimator based on jackknife method

Description

Calculates confidence intervals for raking ratio estimator using jackknife procedure

Usage

```
JackSFRR(ysA, ysB, piA, piB, pik_ab_B, pik_ba_A, domainsA, domainsB, N_A, N_B, conf_level, sdA = "srs", sdB = "srs", strA = NULL, strB = NULL, clusA = NULL, clusB = NULL, fcpA = FALSE, fcpB = FALSE)
```

ysA	A numeric vector of length nA or a numeric matrix or data frame of dimensions $nA \ge c$ containing information about variable of interest from s_A .
ysB	A numeric vector of length nB or a numeric matrix or data frame of dimensions $nB \ge c$ containing information about variable of interest from s_B .
piA	A numeric vector of length nA or a square numeric matrix of dimension nA containing first order or first and second order inclusion probabilities for units included in s_A .
piB	A numeric vector of length nB or a square numeric matrix of dimension nB containing first order or first and second order inclusion probabilities for units included in s_B .
pik_ab_B	A numeric vector of size nA containing first order inclusion probabilities according to sampling desing in frame B for units belonging to overlap domain that have been selected in s_A .
pik_ba_A	A numeric vector of size nB containing first order inclusion probabilities according to sampling desing in frame A for units belonging to overlap domain that have been selected in s_B .
domainsA	A character vector of size nA indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domainsB	A character vector of size nB indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
N_A	A numeric value indicating the size of frame A
N_B	A numeric value indicating the size of frame B
conf_level	A numeric value indicating the confidence level for the confidence intervals.
sdA	(Optional) A character vector indicating the sampling design considered in frame A. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs".

JackSFRR 63

sdB	(Optional) A character vector indicating the sampling design considered in frame B. Possible values are "srs" (simple random sampling without replacement), "pps" (probabilities proportional to size sampling), "str" (stratified sampling), "clu" (cluster sampling) and "strclu" (stratified cluster sampling). Default is "srs".
strA	(Optional) A numeric vector indicating the stratum each unit in frame A belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame A.
strB	(Optional) A numeric vector indicating the stratum each unit in frame B belongs to, if a stratified sampling or a stratified cluster sampling has been considered in frame B.
clusA	(Optional) A numeric vector indicating the cluster each unit in frame A belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame A.
clusB	(Optional) A numeric vector indicating the cluster each unit in frame B belongs to, if a cluster sampling or a stratified cluster sampling has been considered in frame B.
fcpA	(Optional) A logic value indicating if a finite population correction factor should be considered in frame A. Default is FALSE.
fcpB	(Optional) A logic value indicating if a finite population correction factor should be considered in frame B. Default is FALSE.

Details

Let suppose a non stratified sampling design in frame A and a stratified sampling design in frame B where frame has been divided into L strata and a sample of size n_{Bl} from the N_{Bl} composing the l-th stratum is selected In this context, jackknife variance estimator of a estimator \hat{Y}_c is given by

$$v_J(\hat{Y}_c) = \frac{n_A - 1}{n_A} \sum_{i \in s_A} (\hat{Y}_c^A(i) - \overline{Y}_c^A)^2 + \sum_{l=1}^L \frac{n_{Bl} - 1}{n_{Bl}} \sum_{i \in s_{Bl}} (\hat{Y}_c^B(lj) - \overline{Y}_c^{Bl})^2$$

with $\hat{Y}_c^A(i)$ the value of estimator \hat{Y}_c after dropping i-th unit from ysA and \overline{Y}_c^A the mean of values $\hat{Y}_c^A(i)$. Similarly, $\hat{Y}_c^B(lj)$ is the value taken by \hat{Y}_c after dropping j-th unit of l-th from sample ysB and \overline{Y}_c^{Bl} is the mean of values $\hat{Y}_c^B(lj)$. If needed, a finite population correction factor can be included in frames by replacing $\hat{Y}_c^A(i)$ or $\hat{Y}_c^B(lj)$ with $\hat{Y}_c^{A*}(i) = \hat{Y}_c + \sqrt{1-\overline{\pi}_A}(\hat{Y}_c^A(i)-\hat{Y}_c)$ or $\hat{Y}_c^{B*}(lj) = \hat{Y}_c + \sqrt{1-\overline{\pi}_B}(\hat{Y}_c^B(lj)-\hat{Y}_c)$, where $\overline{\pi}_A = \sum_{i \in s_A} \pi_{iA}/nA$ and $\overline{\pi}_B = \sum_{j \in s_B} \pi_{jB}/nB$ A confidence interval for any parameter of interest, Y can be calculated, then, using the pivotal method.

Value

A numeric matrix containing estimations of population total and population mean and their corresponding confidence intervals obtained through jackknife method.

References

Wolter, K. M. (2007) Introduction to Variance Estimation. 2nd Edition. Springer, Inc., New York.

64 MLCDF

See Also

SFRR

Examples

```
data(DatA)
data(DatB)
```

#Let obtain a 95% jackknife confidence interval for variable Leisure, #supposing a stratified sampling in frame A and a simple random sampling #without replacement in frame B with no finite population correction #factor in any frame.

JackSFRR(DatA\$Lei, DatB\$Lei, DatA\$ProbA, DatB\$ProbB, DatA\$ProbB,
DatB\$ProbA, DatA\$Domain, DatB\$Domain, 1735, 1191, 0.95, "str", "srs",
strA = DatA\$Stratum)

#Let check how interval estimation varies when a finite
#population correction factor is considered in both frames.
JackSFRR(DatA\$Lei, DatB\$Lei, DatA\$ProbA, DatB\$ProbB, DatA\$ProbB,
DatB\$ProbA, DatA\$Domain, DatB\$Domain, 1735, 1191, 0.95, "str", "srs",
strA = DatA\$Stratum, fcpA = TRUE, fcpB = TRUE)

MLCDF

Multinomial logistic calibration estimator under dual frame approach with auxiliary information from each frame

Description

Produces estimates for class totals and proportions using multinomial logistic regression from survey data obtained from a dual frame sampling design using a model calibrated dual frame approach with a possibly different set of auxiliary variables for each frame. Confidence intervals are also computed, if required.

Usage

```
MLCDF (ysA, ysB, pik_A, pik_B, domains_A, domains_B, xsA, xsB, xA, xB, ind_samA, ind_samB, ind_domA, ind_domB, N, N_ab = NULL, met = "linear", conf_level = NULL)
```

ysA	A data frame containing information about one or more factors, each one of dimension n_A , collected from s_A .
ysB	A data frame containing information about one or more factors, each one of dimension n_B , collected from s_B .
pik_A	A numeric vector of length n_A containing first order inclusion probabilities for units included in s_A .
pik_B	A numeric vector of length n_B containing first order inclusion probabilities for units included in s_B .

MLCDF 65

domains_A	A character vector of size n_A indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domains_B	A character vector of size n_B indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
xsA	A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information in frame A for units included in s_A .
xsB	A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \times m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information in frame B for units included in s_B .
xA	A numeric vector or length N_A or a numeric matrix or data frame of dimensions N_A x m_A , with m_A the number of auxiliary variables in frame A, containing auxiliary information for the units in frame A.
хВ	A numeric vector or length N_B or a numeric matrix or data frame of dimensions N_B x m_B , with m_B the number of auxiliary variables in frame B, containing auxiliary information for the units in frame B.
ind_samA	A numeric vector of length n_A containing the identificators of units of the frame A (from 1 to N_A) that belongs to s_A .
ind_samB	A numeric vector of length n_B containing the identificators of units of the frame B (from 1 to N_B) that belongs to s_B .
ind_domA	A character vector of length N_A indicating the domain each unit from frame A belongs to. Possible values are "a" and "ab".
ind_domB	A character vector of length N_B indicating the domain each unit from frame B belongs to. Possible values are "b" and "ba".
N	A numeric value indicating the size of the population.
N_ab	(Optional) A numeric value indicating the size of the overlap domain
met	(Optional) A character vector indicating the distance that must be used in calibration process. Possible values are "linear", "raking" and "logit". Default is "linear".
conf_level	(Optional) A numeric value indicating the confidence level for the confidence intervals, if desired.

Details

Multinomial logistic calibration estimator in dual frame using auxiliary information from each frame for a proportion is given by

$$\hat{P}_{MLCi}^{DF} = \frac{1}{N} \left(\sum_{k \in s_A \cup s_B} w_k^{\circ} z_{ki} \right), \quad i = 1, ..., m$$

with m the number of categories of the response variable, z_i the indicator variable for the i-th category of the response variable, and w° calibration weights which are calculated having into account a different set of constraints, depending on the case. For instance, if N_A, N_B and N_{ab} are known, calibration constraints are

$$\sum_{k \in s_a} w_k^{\circ} = N_a, \sum_{k \in s_{ab}} w_k^{\circ} = \eta N_{ab}, \sum_{k \in s_{ba}} w_k^{\circ} = (1 - \eta) N_{ab} \sum_{k \in s_b} w_k^{\circ} = N_b,$$

66 MLCDF

$$\sum_{k \in s_A} w_k^{\circ} p_{ki}^A = \sum_{k \in U_a} p_{ki}^A + \eta \sum_{k \in U_{ab}} p_{ki}^A$$

and

$$\sum_{k \in s_B} w_k^{\circ} p_{ki}^B = \sum_{k \in U_b} p_{ki}^B + (1 - \eta) \sum_{k \in U_{ba}} p_{ki}^B$$

with $\eta \in (0,1)$ and

$$p_{ki}^{A} = \frac{exp(\boldsymbol{x}_{k}^{'}\boldsymbol{\beta}_{i}^{A})}{\sum_{r=1}^{m} exp(\boldsymbol{x}_{k}^{'}\boldsymbol{\beta}_{r}^{A})},$$

being β_i^A the maximum likelihood parameters of the multinomial logistic model considering original design weights d^A . p_{ki}^B can be defined similarly.

Value

MLCDF returns an object of class "MultEstimatorDF" which is a list with, at least, the following components:

Call the matched call.

Est class frequencies and proportions estimations for main variable(s).

References

Molina, D., Rueda, M., Arcos, A. and Ranalli, M. G. (2015) *Multinomial logistic estimation in dual frame surveys* Statistics and Operations Research Transactions (SORT). To be printed.

See Also

JackMLCDF

Examples

```
data(DatMA)
data(DatMB)
data(DatPopM)
```

```
N <- nrow(DatPopM)
levels(DatPopM$Domain) <- c(levels(DatPopM$Domain), "ba")
DatPopMA <- subset(DatPopM, DatPopM$Domain == "a" | DatPopM$Domain == "ab", stringAsFactors = FALSE)
DatPopMB <- subset(DatPopM, DatPopM$Domain == "b" | DatPopM$Domain == "ab", stringAsFactors = FALSE)</pre>
```

#Let calculate proportions of categories of variable Prog using MLCDF estimator #using Read as auxiliary variable MLCDF(DatMA\$Prog, DatMB\$Prog, DatMA\$ProbA, DatMB\$ProbB, DatMA\$Domain, DatMB\$Domain, DatMA\$Read, DatPopMA\$Read, DatPopMB\$Read, DatMA\$Id_Frame, DatMB\$Id_Frame, DatPopMA\$Domain, DatPopMB\$Domain, N)

DatPopMB[DatPopMB\$Domain == "ab",]\$Domain <- "ba"</pre>

#Let obtain 95% confidence intervals together with the estimations
MLCDF(DatMA\$Prog, DatMB\$Prog, DatMA\$ProbA, DatMB\$ProbB, DatMA\$Domain, DatMB\$Domain,
DatMA\$Read, DatMB\$Read, DatPopMA\$Read, DatPopMB\$Read, DatMA\$Id_Frame,
DatPopMA\$Domain, DatPopMB\$Domain, N, conf_level = 0.95)

MLCDW 67

MLCDW	Multinomial logistic calibration estimator under dual frame approach
	with auxiliary information from the whole population

Description

Produces estimates for class totals and proportions using multinomial logistic regression from survey data obtained from a dual frame sampling design using a model calibrated dual frame approach with auxiliary information from the whole population. Confidence intervals are also computed, if required.

Usage

```
MLCDW (ysA, ysB, pik_A, pik_B, domains_A, domains_B, xsA, xsB, x, ind_sam, N_A, N_B, N_ab = NULL, met = "linear", conf_level = NULL)
```

ysA	A data frame containing information about one or more factors, each one of dimension n_A , collected from s_A .
ysB	A data frame containing information about one or more factors, each one of dimension n_B , collected from s_B .
pik_A	A numeric vector of length n_A containing first order inclusion probabilities for units included in s_A .
pik_B	A numeric vector of length n_B containing first order inclusion probabilities for units included in s_B .
domains_A	A character vector of size n_A indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domains_B	A character vector of size n_B indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
xsA	A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m$, with m the number of auxiliary variables, containing auxiliary information in frame A for units included in s_A .
xsB	A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \times m$, with m the number of auxiliary variables, containing auxiliary information in frame B for units included in s_B .
х	A numeric vector or length N or a numeric matrix or data frame of dimensions $N \times m$, with m the number of auxiliary variables, containing auxiliary information for every unit in the population.
ind_sam	A numeric vector of length $n=n_A+n_B$ containing the identificators of units of the population (from 1 to N) that belongs to s_A or s_B
N_A	A numeric value indicating the size of frame A
N_B	A numeric value indicating the size of frame B

68 **MLCDW**

N_ab (Optional) A numeric value indicating the size of the overlap domain

(Optional) A character vector indicating the distance that must be used in calmet

ibration process. Possible values are "linear", "raking" and "logit". Default is

conf_level (Optional) A numeric value indicating the confidence level for the confidence

intervals, if desired.

Details

Multinomial logistic calibration estimator in dual frame using auxiliary information from the whole population for a proportion is given by

$$\hat{P}_{MLCi}^{DW} = \frac{1}{N} \left(\sum_{k \in sA \cup s_R} w_k^{\circ} z_{ki} \right), \quad i = 1, ..., m$$

with m the number of categories of the response variable, z_i the indicator variable for the i-th category of the response variable, and w° calibration weights which are calculated having into account a different set of constraints, depending on the case. For instance, if N_A , N_B and N_{ab} are known, calibration constraints are

$$\sum_{k \in s_a} w_k^{\circ} = N_a, \sum_{k \in s_{ab}} w_k^{\circ} = \eta N_{ab}, \sum_{k \in s_{ba}} w_k^{\circ} = (1 - \eta) N_{ab}, \sum_{k \in s_b} w_k^{\circ} = N_b$$

and

$$\sum_{k \in s_A \cup s_B} w_k^{\circ} p_{ki}^{\circ} = \sum_{k \in U} p_{ki}^{\circ}$$

with $\eta \in (0,1)$ and

$$p_{ki}^{\circ} = \frac{exp(x_k^{'}\beta_i^{\circ})}{\sum_{r=1}^{m} exp(x_k^{'}\beta_r^{\circ})},$$

being
$$\beta_i^\circ$$
 the maximum likelihood parameters of the multinomial logistic model considering weights
$$d_k^\circ = \begin{cases} d_k^A & \text{if } k \in a \\ \eta d_k^A & \text{if } k \in ab \\ (1-\eta)d_k^B & \text{if } k \in ba \\ d_k^B & \text{if } k \in b \end{cases}.$$

Value

MLCDW returns an object of class "MultEstimatorDF" which is a list with, at least, the following components:

Call the matched call.

Est class frequencies and proportions estimations for main variable(s).

References

Molina, D., Rueda, M., Arcos, A. and Ranalli, M. G. (2015) Multinomial logistic estimation in dual frame surveys Statistics and Operations Research Transactions (SORT). To be printed.

MLCSW 69

See Also

JackMLCDW

Examples

```
data(DatMA)
data(DatMB)
data(DatPopM)
IndSample <- c(DatMA$Id_Pop, DatMB$Id_Pop)</pre>
N_FrameA <- nrow(DatPopM[DatPopM$Domain == "a" | DatPopM$Domain == "ab",])
N_FrameB <- nrow(DatPopM[DatPopM$Domain == "b" | DatPopM$Domain == "ab",])</pre>
N_Domainab <- nrow(DatPopM[DatPopM$Domain == "ab",])</pre>
#Let calculate proportions of categories of variable Prog using MLCDW estimator
#using Read as auxiliary variable
MLCDW(DatMA$Prog, DatMB$Prog, DatMA$ProbA, DatMB$ProbB, DatMA$Domain, DatMB$Domain,
DatMA$Read, DatMB$Read, DatPopM$Read, IndSample, N_FrameA, N_FrameB)
#Now, let suppose that the overlap domian size is known
MLCDW(DatMA$Prog, DatMB$Prog, DatMA$ProbA, DatMB$ProbB, DatMA$Domain, DatMB$Domain,
DatMA$Read, DatMB$Read, DatPopM$Read, IndSample, N_FrameA, N_FrameB, N_Domainab)
#Let obtain 95% confidence intervals together with the estimations
MLCDW(DatMA$Prog, DatMB$Prog, DatMA$ProbA, DatMB$ProbB, DatMA$Domain, DatMB$Domain,
DatMA$Read, DatMB$Read, DatPopM$Read, IndSample, N_FrameA, N_FrameB, N_Domainab,
conf_level = 0.95)
```

MLCSW

Multinomial logistic calibration estimator under single frame approach with auxiliary information from the whole population

Description

Produces estimates for class totals and proportions using multinomial logistic regression from survey data obtained from a dual frame sampling design using a model calibrated single frame approach with auxiliary information from the whole population. Confidence intervals are also computed, if required.

Usage

```
MLCSW (ysA, ysB, pik_A, pik_B, pik_ab_B, pik_ba_A, domains_A, domains_B, xsA, xsB, x, ind_sam, N_A, N_B, N_ab = NULL, met = "linear", conf_level = NULL)
```

ysA	A data frame containing information about one or more factors, each one of dimension n_A , collected from s_A .
ysB	A data frame containing information about one or more factors, each one of dimension n_B , collected from s_B .

70 MLCSW

pik_A	A numeric vector of length n_A containing first order inclusion probabilities for units included in s_A .
pik_B	A numeric vector of length n_B containing first order inclusion probabilities for units included in s_B .
pik_ab_B	A numeric vector of size n_A containing first order inclusion probabilities according to sampling design in frame B for units belonging to overlap domain that have been selected in s_A .
pik_ba_A	A numeric vector of size n_B containing first order inclusion probabilities according to sampling design in frame A for units belonging to overlap domain that have been selected in s_B .
domains_A	A character vector of size n_A indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domains_B	A character vector of size n_B indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
xsA	A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m$, with m the number of auxiliary variables, containing auxiliary information in frame A for units included in s_A .
xsB	A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \times m$, with m the number of auxiliary variables, containing auxiliary information in frame B for units included in s_B .
х	A numeric vector or length N or a numeric matrix or data frame of dimensions $N \times m$, with m the number of auxiliary variables, containing auxiliary information for every unit in the population.
ind_sam	A numeric vector of length $n=n_A+n_B$ containing the identificators of units of the population (from 1 to N) that belongs to s_A or s_B
N_A	A numeric value indicating the size of frame A
N_B	A numeric value indicating the size of frame B
N_ab	(Optional) A numeric value indicating the size of the overlap domain
met	(Optional) A character vector indicating the distance that must be used in calibration process. Possible values are "linear", "raking" and "logit". Default is "linear".
conf_level	(Optional) A numeric value indicating the confidence level for the confidence intervals, if desired.

Details

Multinomial logistic calibration estimator in single frame using auxiliary information from the whole population for a proportion is given by

$$\hat{P}_{MLCi}^{SW} = \frac{1}{N} \left(\sum_{k \in s_A \cup s_B} \tilde{w}_k z_{ki} \right) \quad i = 1, ..., m$$

with m the number of categories of the response variable, z_i the indicator variable for the i-th category of the response variable, and \tilde{w} calibration weights which are calculated having into account

MLCSW 71

a different set of constraints, depending on the case. For instance, if N_A , N_B and N_{ab} are known, calibration constraints are

$$\sum_{k \in s_a} \tilde{w}_k = N_a, \sum_{k \in s_{ab} \cup s_{ba}} \tilde{w}_k = N_{ab}, \sum_{k \in s_{ba}} \tilde{w}_k = N_{ba}$$

and

$$\sum_{k \in s_A \cup s_B} \tilde{w}_k \tilde{p}_{ki} = \sum_{k \in U} \tilde{p}_{ki}$$

with

$$\tilde{p}_{ki} = \frac{exp(x_{k}'\tilde{\beta}_{i})}{\sum_{r=1}^{m} exp(x_{k}'\tilde{\beta}_{r})},$$

being $\hat{\beta}_i$ the maximum likelihood parameters of the multinomial logistic model considering weights $\int_{a}^{a} dk \int_{a}^{A} \int_{a}^{b} \int_{a}^{b$

$$\tilde{d}_k = \begin{cases} d_k^A & \text{if } k \in a \\ (1/d_k^A + 1/d_k^B)^{-1} & \text{if } k \in ab \cup ba \\ d_k^B & \text{if } k \in b \end{cases}.$$

Value

MLCSW returns an object of class "MultEstimatorDF" which is a list with, at least, the following components:

Call the matched call.

Est class frequencies and proportions estimations for main variable(s).

References

Molina, D., Rueda, M., Arcos, A. and Ranalli, M. G. (2015) *Multinomial logistic estimation in dual frame surveys* Statistics and Operations Research Transactions (SORT). To be printed.

See Also

JackMLCSW

Examples

```
data(DatMA)
data(DatMB)
data(DatPopM)

IndSample <- c(DatMA$Id_Pop, DatMB$Id_Pop)
N_FrameA <- nrow(DatPopM[DatPopM$Domain == "a" | DatPopM$Domain == "ab",])
N_FrameB <- nrow(DatPopM[DatPopM$Domain == "b" | DatPopM$Domain == "ab",])
N_Domainab <- nrow(DatPopM[DatPopM$Domain == "ab",])
#Let calculate proportions of categories of variable Prog using MLCSW estimator
#using Read as auxiliary variable
MLCSW(DatMA$Prog, DatMB$Prog, DatMA$ProbA, DatMB$ProbB, DatMA$ProbB, DatMB$ProbA,
DatMA$Domain, DatMB$Domain, DatMA$Read, DatMB$Read, DatPopM$Read, IndSample, N_FrameA,
N_FrameB)</pre>
```

72 MLDF

#Now, let suppose that the overlap domian size is known
MLCSW(DatMA\$Prog, DatMB\$Prog, DatMA\$ProbA, DatMB\$ProbB, DatMA\$ProbB, DatMB\$ProbA,
DatMA\$Domain, DatMB\$Domain, DatMA\$Read, DatMB\$Read, DatPopM\$Read, IndSample, N_FrameA,
N_FrameB, N_Domainab)

#Let obtain 95% confidence intervals together with the estimations
MLCSW(DatMA\$Prog, DatMB\$Prog, DatMA\$ProbA, DatMB\$ProbB, DatMA\$ProbB, DatMB\$ProbA,
DatMA\$Domain, DatMB\$Domain, DatMA\$Read, DatPopM\$Read, IndSample, N_FrameA,
N_FrameB, N_Domainab, conf_level = 0.95)

MLDF

Multinomial logistic estimator under dual frame approach with auxiliary information from each frame

Description

Produces estimates for class totals and proportions using multinomial logistic regression from survey data obtained from a dual frame sampling design using a model assisted approach with a possibly different set of auxiliary variables for each frame. Confidence intervals are also computed, if required.

Usage

MLDF (ysA, ysB, pik_A, pik_B, domains_A, domains_B, xsA, xsB, xA, xB, ind_samA, ind_samB, ind_domA, ind_domB, N, conf_level = NULL)

ysA	A data frame containing information about one or more factors, each one of dimension n_A , collected from s_A .
ysB	A data frame containing information about one or more factors, each one of dimension n_B , collected from s_B .
pik_A	A numeric vector of length n_A containing first order inclusion probabilities for units included in s_A .
pik_B	A numeric vector of length n_B containing first order inclusion probabilities for units included in s_B .
domains_A	A character vector of size n_A indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domains_B	A character vector of size n_B indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
xsA	A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information in frame A for units included in s_A .
xsB	A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \times m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information in frame B for units included in s_B .

MLDF 73

xA	A numeric vector or length N_A or a numeric matrix or data frame of dimensions $N_A \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information for the units in frame A.
хВ	A numeric vector or length N_B or a numeric matrix or data frame of dimensions $N_B \times m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information for the units in frame B.
ind_samA	A numeric vector of length n_A containing the identificators of units of the frame A (from 1 to N_A) that belongs to s_A .
ind_samB	A numeric vector of length n_B containing the identificators of units of the frame B (from 1 to N_B) that belongs to s_B .
ind_domA	A character vector of length N_A indicating the domain each unit from frame A belongs to. Possible values are "a" and "ab".
ind_domB	A character vector of length N_B indicating the domain each unit from frame B belongs to. Possible values are "b" and "ba".
N	A numeric value indicating the size of the population.
conf_level	(Optional) A numeric value indicating the confidence level for the confidence intervals, if desired.

Details

Multinomial logistic estimator in dual frame using auxiliary information from each frame for a proportion is given by

$$\hat{P}_{MLi}^{DF} = \frac{1}{N} \left(\sum_{k \in U_a} p_{ki}^A + \eta \sum_{k \in U_{ab}} p_{ki}^A + (1 - \eta) \sum_{k \in U_{ba}} p_{ki}^B + \sum_{k \in U_b} p_{ki}^B \right)$$

$$+ \sum_{k \in s_a} d_k^A (z_{ki} - p_{ki}^A) + \eta \sum_{k \in s_{ab}} d_k^A (z_{ki} - p_{ki}^A)$$

$$+ (1 - \eta) \sum_{k \in s_{ba}} d_k^B (z_{ki} - p_{ki}^B) + \sum_{k \in s_b} d_k^B (z_{ki} - p_{ki}^B) , \quad i = 1, ..., m$$

with $\eta \in (0,1)$, m the number of categories of the response variable, z_i the indicator variable for the i-th category of the response variable, d^A and d^B the design weights for each frame, defined as the inverse of the first order inclusion probabilities and

$$p_{ki}^{A} = \frac{exp(x_{k}'\beta_{i}^{A})}{\sum_{r=1}^{m} exp(x_{k}'\beta_{r}^{A})},$$

being β_i^A the maximum likelihood parameters of the multinomial logistic model considering weights d^A . p_{ki}^B can be defined similarly.

Value

MLDF returns an object of class "MultEstimatorDF" which is a list with, at least, the following components:

Call the matched call.

Est class frequencies and proportions estimations for main variable(s).

74 MLDW

References

Molina, D., Rueda, M., Arcos, A. and Ranalli, M. G. (2015) *Multinomial logistic estimation in dual frame surveys* Statistics and Operations Research Transactions (SORT). To be printed.

Lehtonen, R. and Veijanen, A. (1998) *On multinomial logistic generalizaed regression estimators* Technical report 22, Department of Statistics, University of Jyvaskyla.

See Also

JackMLDF

Examples

```
data(DatMA)
data(DatMB)
data(DatPopM)
N <- nrow(DatPopM)</pre>
levels(DatPopM$Domain) <- c(levels(DatPopM$Domain), "ba")</pre>
DatPopMA <- subset(DatPopM, DatPopM$Domain == "a" | DatPopM$Domain == "ab", stringAsFactors = FALSE)
DatPopMB <- subset(DatPopM, DatPopM$Domain == "b" | DatPopM$Domain == "ab", stringAsFactors = FALSE)
DatPopMB[DatPopMB$Domain == "ab",]$Domain <- "ba"</pre>
#Let calculate proportions of categories of variable Prog using MLDF estimator
#using Read as auxiliary variable
MLDF(DatMA$Prog, DatMB$Prog, DatMA$ProbA, DatMB$ProbB, DatMA$Domain, DatMB$Domain,
DatMA$Read, DatMB$Read, DatPopMA$Read, DatPopMB$Read, DatMA$Id_Frame, DatMB$Id_Frame,
DatPopMA$Domain, DatPopMB$Domain, N)
#Let obtain 95% confidence intervals together with the estimations
MLDF(DatMA$Prog, DatMB$Prog, DatMA$ProbA, DatMB$ProbB, DatMA$Domain, DatMB$Domain,
DatMA$Read, DatMB$Read, DatPopMA$Read, DatPopMB$Read, DatMA$Id_Frame, DatMB$Id_Frame,
DatPopMA$Domain, DatPopMB$Domain, N, conf_level = 0.95)
```

MLDW

Multinomial logistic estimator under dual frame approach with auxiliary information from the whole population

Description

Produces estimates for class totals and proportions using multinomial logistic regression from survey data obtained from a dual frame sampling design using a dual frame model assisted approach. Confidence intervals are also computed, if required.

Usage

```
MLDW (ysA, ysB, pik_A, pik_B, domains_A, domains_B, xsA, xsB, x, ind_sam, conf_level = NULL)
```

MLDW 75

Arguments

ysA	A data frame containing information about one or more factors, each one of dimension n_A , collected from s_A .
ysB	A data frame containing information about one or more factors, each one of dimension n_B , collected from s_B .
pik_A	A numeric vector of length n_A containing first order inclusion probabilities for units included in s_A .
pik_B	A numeric vector of length n_B containing first order inclusion probabilities for units included in s_B .
domains_A	A character vector of size n_A indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domains_B	A character vector of size n_B indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
xsA	A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m$, with m the number of auxiliary variables, containing auxiliary information in frame A for units included in s_A .
xsB	A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \times m$, with m the number of auxiliary variables, containing auxiliary information in frame B for units included in s_B .
х	A numeric vector or length N or a numeric matrix or data frame of dimensions $N \times m$, with m the number of auxiliary variables, containing auxiliary information for every unit in the population.
ind_sam	A numeric vector of length $n=n_A+n_B$ containing the identificators of units of the population (from 1 to N) that belongs to s_A or s_B
conf_level	(Optional) A numeric value indicating the confidence level for the confidence intervals, if desired.

Details

Multinomial logistic estimator in dual frame using auxiliary information from the whole population for a proportion is given by

$$\hat{P}_{MLi}^{DW} = \frac{1}{N} (\sum_{k \in U} p_{ki}^{\circ} + \sum_{k \in s} d_k^{\circ} (z_{ki} - p_{ki}^{\circ})) \quad i = 1, ..., m$$

with
$$m$$
 the number of categories of the response variable, z_i the indicator variable for the i-th category of the response variable, $d_k^\circ = \left\{ \begin{array}{ll} d_k^A & \text{if } k \in a \\ \eta d_k^A & \text{if } k \in ab \\ (1-\eta)d_k^B & \text{if } k \in ba \\ d_k^B & \text{if } k \in b \end{array} \right.$ with $\eta \in (0,1)$ and

$$p_{ki}^{\circ} = \frac{exp(x_{k}^{'}\beta_{i}^{\circ})}{\sum_{r=1}^{m} exp(x_{k}^{'}\beta_{r}^{\circ})},$$

being β_i° the maximum likelihood parameters of the multinomial logistic model considering the weights d° .

76 MLSW

Value

MLDW returns an object of class "MultEstimatorDF" which is a list with, at least, the following components:

Call the matched call.

Est class frequencies and proportions estimations for main variable(s).

References

Molina, D., Rueda, M., Arcos, A. and Ranalli, M. G. (2015) *Multinomial logistic estimation in dual frame surveys* Statistics and Operations Research Transactions (SORT). To be printed.

Lehtonen, R. and Veijanen, A. (1998) *On multinomial logistic generalizaed regression estimators* Technical report 22, Department of Statistics, University of Jyvaskyla.

See Also

JackMLDW

Examples

```
data(DatMA)
data(DatMB)
data(DatPopM)

IndSample <- c(DatMA$Id_Pop, DatMB$Id_Pop)
#Let calculate proportions of categories of variable Prog using MLDW estimator
#using Read as auxiliary variable
MLDW(DatMA$Prog, DatMB$Prog, DatMA$ProbA, DatMB$ProbB, DatMA$Domain, DatMB$Domain,
DatMA$Read, DatMB$Read, DatPopM$Read, IndSample)</pre>
```

MLSW

Multinomial logistic estimator under single frame approach with auxiliary information from the whole population

Description

Produces estimates for class totals and proportions using multinomial logistic regression from survey data obtained from a dual frame sampling design with the same set of auxiliary variables for the whole population. Confidence intervals are also computed, if required.

Usage

```
MLSW (ysA, ysB, pik_A, pik_B, pik_ab_B, pik_ba_A, domains_A, domains_B, xsA, xsB, x, ind_sam, conf_level = NULL)
```

MLSW 77

Arguments

ysA	A data frame containing information about one or more factors, each one of dimension n_A , collected from s_A .
ysB	A data frame containing information about one or more factors, each one of dimension n_B , collected from s_B .
pik_A	A numeric vector of length n_A containing first order inclusion probabilities for units included in s_A .
pik_B	A numeric vector of length n_B containing first order inclusion probabilities for units included in s_B .
pik_ab_B	A numeric vector of size n_A containing first order inclusion probabilities according to sampling design in frame B for units belonging to overlap domain that have been selected in s_A .
pik_ba_A	A numeric vector of size n_B containing first order inclusion probabilities according to sampling design in frame A for units belonging to overlap domain that have been selected in s_B .
domains_A	A character vector of size n_A indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domains_B	A character vector of size n_B indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
xsA	A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m$, with m the number of auxiliary variables, containing auxiliary information in frame A for units included in s_A .
xsB	A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \times m$, with m the number of auxiliary variables, containing auxiliary information in frame B for units included in s_B .
X	A numeric vector or length N or a numeric matrix or data frame of dimensions $N \times m$, with m the number of auxiliary variables, containing auxiliary information for every unit in the population.
ind_sam	A numeric vector of length $n=n_A+n_B$ containing the identificators of units of the population (from 1 to N) that belongs to s_A or s_B
conf_level	(Optional) A numeric value indicating the confidence level for the confidence intervals, if desired.

Details

Multinomial logistic estimator in single frame using auxiliary information from the whole population for a proportion is given by

$$\hat{P}_{MLi}^{SW} = \frac{1}{N} \left(\sum_{k \in U} \tilde{p}_{ki} + \sum_{k \in s} \tilde{d}_k (z_{ki} - \tilde{p}_{ki}) \right) \quad i = 1, ..., m$$

78 MLSW

with m the number of categories of the response variable, z_i the indicator variable for the i-th category of the response variable, $\tilde{d}_k = \left\{ \begin{array}{ll} d_k^A & \text{if } k \in a \\ (1/d_k^A + 1/d_k^B)^{-1} & \text{if } k \in ab \cup ba \\ d_k^B & \text{if } k \in b \end{array} \right.$ and

$$\tilde{p}_{ki} = \frac{exp(x_k'\tilde{\beta}_i)}{\sum_{r=1}^{m} exp(x_k'\tilde{\beta}_r)},$$

being $\tilde{\beta}_i$ the maximum likelihood parameters of the multinomial logistic model considering weights \tilde{d}

Value

PMLSW returns an object of class "MultEstimatorDF" which is a list with, at least, the following components:

Call the matched call.

Est class frequencies and proportions estimations for main variable(s).

References

Molina, D., Rueda, M., Arcos, A. and Ranalli, M. G. (2015) *Multinomial logistic estimation in dual frame surveys* Statistics and Operations Research Transactions (SORT). To be printed.

Lehtonen, R. and Veijanen, A. (1998) *On multinomial logistic generalizaed regression estimators* Technical report 22, Department of Statistics, University of Jyvaskyla.

See Also

JackMLSW

Examples

data(DatMA)
data(DatMB)
data(DatPopM)

IndSample <- c(DatMA\$Id_Pop, DatMB\$Id_Pop)</pre>

 $\# Let\ calculate\ proportions$ of categories of variable Prog using MLSW estimator $\# using\ Read\ as\ auxiliary\ variable$

 $\label{lem:mlsw} $$MLSW(DatMA\$Prog, DatMB\$Prog, DatMA\$ProbA, DatMB\$ProbB, DatMA\$ProbB, DatMB\$ProbA, DatMA\$Domain, DatMB\$Domain, DatMA\$Read, DatPopM\$Read, IndSample)$

#Let obtain 95% confidence intervals together with the estimations
MLSW(DatMA\$Prog, DatMB\$Prog, DatMA\$ProbA, DatMB\$ProbB, DatMA\$ProbB, DatMA\$ProbB, DatMB\$ProbA,
DatMA\$Domain, DatMB\$Domain, DatMA\$Read, DatMB\$Read, DatPopM\$Read, IndSample,
conf_level = 0.95)

PEL

Pseudo empirical likelihood estimator

Description

Produces estimates for population totals using the pseudo empirical likelihood estimator from survey data obtained from a dual frame sampling design. Confidence intervals for the population total are also computed, if required.

Usage

```
PEL(ysA, ysB, pi_A, pi_B, domains_A, domains_B, N_A = NULL, N_B = NULL,
N_ab = NULL, xsAFrameA = NULL, xsBFrameA = NULL, xsAFrameB = NULL, xsBFrameB = NULL,
XA = NULL, XB = NULL, conf_level = NULL)
```

ysA	A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times c$ containing information about variable(s) of interest from s_A .
ysB	A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \ge c$ containing information about variable(s) of interest from s_B .
pi_A	A numeric vector of length n_A or a square numeric matrix of dimension n_A containing first order or first and second order inclusion probabilities for units included in s_A .
pi_B	A numeric vector of length n_B or a square numeric matrix of dimension n_B containing first order or first and second order inclusion probabilities for units included in s_B .
domains_A	A character vector of size n_A indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domains_B	A character vector of size n_B indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
N_A	(Optional) A numeric value indicating the size of frame A.
N_B	(Optional) A numeric value indicating the size of frame B.
N_ab	(Optional) A numeric value indicating the size of the overlap domain.
xsAFrameA	(Optional) A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information in frame A for units included in s_A .
xsBFrameA	(Optional) A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information in frame A for units included in s_B . For units in domain b , these values are 0.
xsAFrameB	(Optional) A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information in frame B for units included in s_A . For units in domain a , these values are 0.

80 PEL

xsBFrameB (Optional) A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \times m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information in frame B for units included in s_B .

XA (Optional) A numeric value or vector of length m_A , with m_A the number of auxiliary variables in frame A, indicating the population totals for the auxiliary variables considered in frame A.

XB (Optional) A numeric value or vector of length m_B , with m_B the number of auxiliary variables in frame B, indicating the population totals for the auxiliary variables considered in frame B.

conf_level (Optional) A numeric value indicating the confidence level for the confidence intervals, if desired.

Details

Pseudo empirical likelihood estimator for the population mean is computed as

$$\hat{\bar{Y}}_{PEL} = \frac{N_a}{N} \hat{\bar{Y}}_a + \frac{\eta N_{ab}}{N} \hat{\bar{Y}}_{ab}^A + \frac{(1-\eta)N_{ab}}{N} \hat{\bar{Y}}_{ab}^B + \frac{N_b}{N} \hat{\bar{Y}}_b$$

where $\hat{Y}_a = \sum_{k \in s_a} \hat{p}_{ak} y_k$, $\hat{Y}_{ab} = \sum_{k \in s_{ab}^A} \hat{p}_{abk}^A y_k$, $\hat{Y}_{ab}^B = \sum_{k \in s_{ab}^B} \hat{p}_{abk}^B y_k$ and $\hat{Y}_b = \sum_{k \in s_b} \hat{p}_{bk} y_k$ with \hat{p}_{ak} , \hat{p}_{abk}^A , \hat{p}_{abk}^B and \hat{p}_{bk} the weights resulting of applying the pseudo empirical likelihood procedure to a determined function under a determined set of constraints, depending on the case. Furthermore, $\eta \in (0,1)$. In this case, N_A , N_B and N_{ab} have been supposed known and no additional auxiliary variables have been considered. This is not happening in some cases. Function covers following scenarios:

- There is not any additional auxiliary variable
 - N_A , N_B and N_{ab} unknown
 - N_A and N_B known and N_{ab} unknown
 - N_A , N_B and N_{ab} known
- At least, one additional auxiliary variable is available
 - N_A and N_B known and N_{ab} unknown
 - N_A , N_B and N_{ab} known

Explicit variance of this estimator is not easy to obtain. Instead, confidence intervals can be computed through the bi-section method. This method constructs intervals in the form $\{\theta|r_{ns}(\theta)<\chi_1^2(\alpha)\}$, where $\chi_1^2(\alpha)$ is the $1-\alpha$ quantile from a χ^2 distribution with one degree of freedom and $r_{ns}(\theta)$ represents the so called pseudo empirical log likelihood ratio statistic, which can be obtained as a difference of two pseudo empirical likelihood functions.

Value

PEL returns an object of class "EstimatorDF" which is a list with, at least, the following components:

Call the matched call.

Est total and mean estimation for main variable(s).

VarEst variance estimation for main variable(s).

PEL 81

If parameter conf_level is different from NULL, object includes component

ConfInt total and mean estimation and confidence intervals for main variables(s).

In addition, components TotDomEst and MeanDomEst are available when estimator is based on estimators of the domains. Component Param shows value of parameters involded in calculation of the estimator (if any). By default, only Est component (or ConfInt component, if parameter conf_level is different from NULL) is shown. It is possible to access to all the components of the objects by using function summary.

References

Rao, J. N. K. and Wu, C. (2010) *Pseudo Empirical Likelihood Inference for Multiple Frame Surveys*. Journal of the American Statistical Association, 105, 1494 - 1503.

Wu, C. (2005) *Algorithms and R codes for the pseudo empirical likelihood methods in survey sampling.* Survey Methodology, Vol. 31, 2, pp. 239 - 243.

See Also

JackPEL

Examples

```
data(DatA)
data(DatB)
data(PiklA)
data(PiklB)
#Let calculate pseudo empirical likelihood estimator for variable Feeding, without
#considering any auxiliary information
PEL(DatA$Feed, DatB$Feed, PiklA, PiklB, DatA$Domain, DatB$Domain)
#Now, let calculate pseudo empirical estimator for variable Clothing when the frame
#sizes and the overlap domain size are known
PEL(DatA$Clo, DatB$Clo, PiklA, PiklB, DatA$Domain, DatB$Domain,
N_A = 1735, N_B = 1191, N_ab = 601)
#Finally, let calculate pseudo empirical likelihood estimator and a 90% confidence interval
#for population total for variable Feeding, considering Income and Metres2 as auxiliary
#variables and with frame sizes and overlap domain size known.
PEL(DatA$Feed, DatB$Feed, PiklA, PiklB, DatA$Domain, DatB$Domain,
N_A = 1735, N_B = 1191, N_ab = 601, xsAFrameA = DatA$Inc, xsBFrameA = DatB$Inc,
xsAFrameB = DatA$M2, xsBFrameB = DatB$M2, XA = 4300260, XB = 176553,
conf_level = 0.90)
```

PiklB

PiklA	Matrix of inclusion probabilities for units selected in sample from frame A

Description

This dataset consists of a square matrix of dimension 105 with the first and second order inclusion probabilities for the units included in sample s_A , which has been drawn from a population of size $N_A = 1735$ according to a stratified random sampling with population strata sizes $N_A^h = (727, 375, 113, 186, 115, 219)$

Usage

PiklA

See Also

DatA

Examples

```
data(PiklA)
#Let choose the submatrix of inclusion probabilities for the first 5 units sA.
PiklA[1:5, 1:5]
#Now, let select only the first order inclusion probabilities
diag(PiklA)
```

PiklB

Matrix of inclusion probabilities for units selected in sample from frame B

Description

This dataset consists of a square matrix of dimension 135 with the first and second order inclusion probabilities for the units included in s_B , which has been drawn from a population of size $N_B = 1191$ according to a simple random sampling without replacement.

Usage

PiklB

See Also

DatB

PML 83

Examples

```
data(PiklB)
#Let choose the submatrix of inclusion probabilities for the first 5 units in sB.
PiklB[1:5, 1:5]
#Now, let select the first order inclusion probabilities
diag(PiklB)
```

PML

Pseudo Maximum Likelihood estimator

Description

Produces estimates for population totals and means using PML estimator from survey data obtained from a dual frame sampling design. Confidence intervals are also computed, if required.

Usage

```
PML(ysA, ysB, pi_A, pi_B, domains_A, domains_B, N_A, N_B, conf_level = NULL)
```

ysA	A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times c$ containing information about variable of interest from s_A .	
ysB	A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \ge c$ containing information about variable of interest from s_B .	
pi_A	A numeric vector of length n_A or a square numeric matrix of dimension n_A containing first order or first and second order inclusion probabilities for units included in s_A .	
pi_B	A numeric vector of length n_B or a square numeric matrix of dimension n_B containing first order or first and second order inclusion probabilities for units included in s_B .	
domains_A	A character vector of size n_A indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".	
domains_B	A character vector of size n_B indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".	
N_A	A numeric value indicating the size of frame A	
N_B	A numeric value indicating the size of frame B	
conf_level	(Optional) A numeric value indicating the confidence level for the confidence intervals, if desired.	

84 PML

Details

Pseudo Maximum Likelihood estimator of population total is given by

$$\hat{Y}_{PML}(\hat{\theta}) = \frac{N_A - \hat{N}_{ab,PML}}{\hat{N}_a} \hat{Y}_a^A + \frac{N_B - \hat{N}_{ab,PML}}{\hat{N}_b} \hat{Y}_b^B + \frac{\hat{N}_{ab,PML}}{\hat{\theta} \hat{N}_{ab}^A + (1 - \hat{\theta}) \hat{N}_{ab}^B} [\hat{\theta} \hat{Y}_{ab}^A + (1 - \hat{\theta}) \hat{Y}_{ab}^B]$$

where $\hat{\theta} \in [0, 1]$ and $\hat{N}_{ab, PML}$ is the smaller of the roots of the quadratic equation

$$[\hat{\theta}/N_B + (1-\hat{\theta})/N_A]x^2 - [1 + \hat{\theta}\hat{N}_{ab}^A/N_B + (1-\hat{\theta})\hat{N}_{ab}^B/N_A]x + \hat{\theta}\hat{N}_{ab}^A + (1-\hat{\theta})\hat{N}_{ab}^B = 0.$$

Optimal value for $\hat{\theta}$ is $\frac{\hat{N}_a N_B \hat{V}(\hat{N}_{ab}^B)}{\hat{N}_a N_B \hat{V}(\hat{N}_{ab}^B) + \hat{N}_b N_A \hat{V}(\hat{N}_{ab}^A)}$. Variance is estimated according to following expression

$$\hat{V}(\hat{Y}_{PML}(\hat{\theta})) = \hat{V}(\sum_{i \in s_A} \tilde{z}_i^A) + \hat{V}(\sum_{i \in s_B} \tilde{z}_i^B)$$

where, $\tilde{z}_i^A=y_i-\frac{\hat{Y}_a}{\hat{N}_a}$ if $i\in a$ and $\tilde{z}_i^A=\hat{\gamma}_{opt}(y_i-\frac{\hat{Y}_a}{\hat{N}_a})+\hat{\lambda}\hat{\phi}$ if $i\in ab$ with

$$\hat{\gamma}_{opt} = \frac{\hat{N}_{a}N_{B}\hat{V}(\hat{N}_{ab}^{B})}{\hat{N}_{a}N_{B}\hat{V}(\hat{N}_{ab}^{B}) + \hat{N}_{b} + N_{A} + \hat{V}(\hat{N}_{ab}^{A})}$$

$$\hat{\lambda} = \frac{n_A/N_A \hat{Y}_{ab}^A + n_B/N_B \hat{Y}_{ab}^B}{n_A/N_A \hat{N}_{ab}^A + n_B/N_B \hat{N}_{ab}^B} - \frac{\hat{Y}_a}{\hat{N}_a} - \frac{\hat{Y}_b}{\hat{N}_b}$$

$$\hat{\phi} = \frac{n_A \hat{N}_b}{n_A \hat{N}_b + n_B \hat{N}_a}$$

Similarly, we define $\tilde{z}_i^B=y_i-\frac{\hat{Y}_b}{\hat{N}_b}$ if $i\in b$ and $\tilde{z}_i^B=(1-\hat{\gamma}_{opt})(y_i-\frac{\hat{Y}_{ba}}{\hat{N}_{ab}})+\hat{\lambda}(1-\hat{\phi})$ if $i\in ba$

Value

PML returns an object of class "EstimatorDF" which is a list with, at least, the following components:

Call the matched call.

Est total and mean estimation for main variable(s).

VarEst variance estimation for main variable(s).

If parameter conf_level is different from NULL, object includes component

ConfInt total and mean estimation and confidence intervals for main variables(s).

In addition, components TotDomEst and MeanDomEst are available when estimator is based on estimators of the domains. Component Param shows value of parameters involded in calculation of the estimator (if any). By default, only Est component (or ConfInt component, if parameter conf_level is different from NULL) is shown. It is possible to access to all the components of the objects by using function summary.

References

Skinner, C. J. and Rao, J. N. K. (1996) *Estimation in Dual Frame Surveys with Complex Designs*. Journal of the American Statistical Association, Vol. 91, 433, 349 - 356.

SFRR 85

Examples

```
data(DatA)
data(DatB)
data(PiklA)
data(PiklA)
data(PiklB)

#Let calculate Pseudo Maximum Likelihood estimator for population total for variable Clothing
PML(DatA$Clo, DatB$Clo, PiklA, PiklB, DatA$Domain, DatB$Domain,
N_A = 1735, N_B = 1191)

#Now, let calculate Pseudo Maximum Likelihood estimator for population total for variable
#Feeding, using first order inclusion probabilities
PML(DatA$Feed, DatB$Feed, DatA$ProbA, DatB$ProbB, DatA$Domain, DatB$Domain,
N_A = 1735, N_B = 1191)

#Finally, let calculate Pseudo Maximum Likelihood estimator and a 90% confidence interval for
#population total for variable Leisure
PML(DatA$Lei, DatB$Lei, PiklA, PiklB, DatA$Domain, DatB$Domain,
N_A = 1735, N_B = 1191, 0.90)
```

SFRR

Raking ratio estimator

Description

Produces estimates for population total and mean using the raking ratio estimator from survey data obtained from a dual frame sampling desing. Confidence intervals are also computed, if required.

Usage

```
SFRR(ysA, ysB, pi_A, pi_B, pik_ab_B, pik_ba_A, domains_A, domains_B, N_A, N_B, conf_level = NULL)
```

ysA	A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times c$ containing information about variable of interest from s_A .
ysB	A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \ge c$ containing information about variable of interest from s_B .
pi_A	A numeric vector of length n_A or a square numeric matrix of dimension n_A containing first order or first and second order inclusion probabilities for units included in s_A .
pi_B	A numeric vector of length n_B or a square numeric matrix of dimension n_B containing first order or first and second order inclusion probabilities for units included in s_B .
pik_ab_B	A numeric vector of size n_A containing first order inclusion probabilities according to sampling desing in frame B for units belonging to overlap domain that have been selected in s_A .

86 SFRR

pik_ba_A A numeric vector of size n_B containing first order inclusion probabilities according to sampling desing in frame A for units belonging to overlap domain that have been selected in s_A . domains A A character vector of size n_A indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab". domains_B A character vector of size n_B indicating the domain each unit from s_A belongs to. Possible values are "b" and "ba". N_A A numeric value indicating the size of frame A N_B A numeric value indicating the size of frame B (Optional) A numeric value indicating the confidence level for the confidence conf_level intervals, if desired.

Details

Raking ratio estimator of population total is given by

$$\hat{Y}_{SFRR} = \frac{N_A - \hat{N}_{ab,rake}}{\hat{N}_a^A} \hat{Y}_a^A + \frac{N_B - \hat{N}_{ab,rake}}{\hat{N}_b^B} \hat{Y}_b^B + \frac{\hat{N}_{ab,rake}}{\hat{N}_{abS}} \hat{Y}_{abS}$$

where $\hat{Y}_{abS} = \sum_{i \in s_{ab}^A} \tilde{d}_i^A y_i + \sum_{i \in s_{ab}^B} \tilde{d}_i^B y_i, \hat{N}_{abS} = \sum_{i \in s_{ab}^A} \tilde{d}_i^A + \sum_{i \in s_{ab}^B} \tilde{d}_i^B \text{ and } \hat{N}_{ab,rake} \text{ is the smallest root of the quadratic equation } \hat{N}_{ab,rake} x^2 - [\hat{N}_{ab,rake} (N_A + N_B) + \hat{N}_{aS} \hat{N}_{bS}] x + \hat{N}_{ab,rake} N_A N_B = 0, \text{ with } \hat{N}_{aS} = \sum_{s_a^A} \tilde{d}_i^B \text{ and } \hat{N}_{bS} = \sum_{s_b^B} \tilde{d}_i^B. \text{ Weights } \tilde{d}_i^A \text{ and } \tilde{d}_i^B \text{ are obtained as follows } \tilde{d}_i^A = \begin{cases} d_i^A & \text{if } i \in a \\ (1/d_i^A + 1/d_i^B)^{-1} & \text{if } i \in a \end{cases} \text{ and } \tilde{d}_i^B = \begin{cases} d_i^B & \text{if } i \in b \\ (1/d_i^A + 1/d_i^B)^{-1} & \text{if } i \in ba \end{cases}$ being d_i^A and d_i^B the design weights, obtained as the inverse of the first order inclusion probabilities, that is $d_i^A = 1/\pi_i^A$ and $d_i^B = 1/\pi_i^B$.

To obtain an estimator of the variance for this estimator, one has taken into account that raking ratio estimator coincides with SF calibration estimator when frame sizes are known and "raking" method is used. So, one can use here Deville's expression to calculate an estimator for the variance of the raking ratio estimator

$$\hat{V}(\hat{Y}_{SFRR}) = \frac{1}{1 - \sum_{k \in s} a_k^2} \sum_{k \in s} (1 - \pi_k) \left(\frac{e_k}{\pi_k} - \sum_{l \in s} a_l \frac{e_l}{\pi_l} \right)^2$$

where $a_k = (1 - \pi_k) / \sum_{l \in s} (1 - \pi_l)$ and e_k are the residuals of the regression with auxiliary variables as regressors.

Value

SFRR returns an object of class "EstimatorDF" which is a list with, at least, the following components:

Call the matched call.

Est total and mean estimation for main variable(s).

VarEst variance estimation for main variable(s).

VarHT 87

If parameter conf_level is different from NULL, object includes component

ConfInt total and mean estimation and confidence intervals for main variables(s).

In addition, components TotDomEst and MeanDomEst are available when estimator is based on estimators of the domains. Component Param shows value of parameters involded in calculation of the estimator (if any). By default, only Est component (or ConfInt component, if parameter conf_level is different from NULL) is shown. It is possible to access to all the components of the objects by using function summary.

References

Lohr, S. and Rao, J.N.K. (2000). *Inference in Dual Frame Surveys*. Journal of the American Statistical Association, Vol. 95, 271 - 280.

Rao, J.N.K. and Skinner, C.J. (1996). *Estimation in Dual Frame Surveys with Complex Designs*. Proceedings of the Survey Method Section, Statistical Society of Canada, 63 - 68.

Skinner, C.J. and Rao J.N.K. (1996). *Estimation in Dual Frame Surveys with Complex Designs*. Journal of the American Statistical Association, Vol. 91, 443, 349 - 356.

Skinner, C.J. (1991). On the Efficiency of Raking Ratio Estimation for Multiple Frame Surveys. Journal of the American Statistical Association, Vol. 86, 779 - 784.

See Also

JackSFRR

Examples

data(DatA)

data(DatB)

data(PiklA)

data(PiklB)

#Let calculate raking ratio estimator for population total for variable Clothing SFRR(DatA\$Clo, DatB\$Clo, PiklA, PiklB, DatA\$ProbB, DatB\$ProbA, DatA\$Domain, DatB\$Domain, 1735, 1191)

#Now, let calculate raking ratio estimator and a 90% confidence interval for
#population total for variable Feeding, considering only first order inclusion probabilities
SFRR(DatA\$Feed, DatB\$Feed, DatA\$ProbA, DatB\$ProbB, DatA\$ProbB, DatB\$ProbA,
DatA\$Domain, DatB\$Domain, 1735, 1191, 0.90)

VarHT

Variance estimator of Horvitz - Thompson estimator

Description

Computes the variance estimator of Horvitz - Thompson estimator of population total

88 VarHT

Usage

```
VarHT(y, pikl)
```

Arguments

y A numeric vector of size n containing information about variable of interest
pikl A square numeric matrix of dimension n containing first and second order inclusion probabilities for units included in y

Details

Variance estimator of Horvitz - Thompson estimator of population total is given by

$$\hat{Var}(\hat{Y}_{HT}) = \sum_{k \in s} \frac{y_k^2}{\pi_k^2} (1 - \pi_k) + \sum_{k \in s} \sum_{l \in s, l \neq k} \frac{y_k y_l}{\pi_k \pi_l} \frac{\pi_{kl} - \pi_k \pi_l}{\pi_{kl}}$$

Value

A numeric value representing variance estimator of Horvitz - Thompson estimator for population total for considered values

References

Horvitz, D. G. and Thompson, D. J. (1952) A generalization of sampling without replacement from a finite universe. Journal of the American Statistical Association, 47, 663 - 685

Sarndal, C. E., Swensson, B. and Wretman, J. (1992) *Model Assisted Survey Sampling*. Springer-Verlag. New York.

See Also

HT CovHT

Examples

```
######## Example 1 ########
U \leftarrow c(13, 18, 20, 14, 9)
#A simple random sample of size 2 without replacement is drawn from population
s \leftarrow sample(U, 2)
#Horvitz - Thompson estimator of population total is calculated.
ps < -c(0.4, 0.4)
HT(s, ps)
#Now, we calculate variance estimator of the Horvitz - Thompson estimator.
Ps <- matrix(c(0.4, 0.1, 0.1, 0.4), 2, 2)
VarHT(s, Ps)
##########
             Example 2
                         ##########
data(DatA)
attach(DatA)
data(PiklA)
```

WeightsCalDF 89

#Let calculate Horvitz - Thompson estimator for total of variable Clothing in Frame A.
HT(Clo, ProbA)
#And now, let compute the variance of the previous estimator
VarHT(Clo, PiklA)

WeightsCalDF

g-weights for the dual frame calibration estimator

Description

Computes the g-weights for the dual frame calibration estimator.

Usage

```
WeightsCalDF(ysA, ysB, pi_A, pi_B, domains_A, domains_B, N_A = NULL, N_B = NULL,
N_ab = NULL, xsAFrameA = NULL, xsBFrameA = NULL, xsAFrameB = NULL, xsBFrameB = NULL,
xsT = NULL, XA = NULL, XB = NULL, X = NULL, met = "linear")
```

A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times c$ containing information about variable(s) of interest from s_A .	
A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \ge c$ containing information about variable(s) of interest from s_B .	
A numeric vector of length n_A or a square numeric matrix of dimension n_A containing first order or first and second order inclusion probabilities for units included in s_A .	
A numeric vector of length n_B or a square numeric matrix of dimension n_B containing first order or first and second order inclusion probabilities for units included in s_B .	
A character vector of length n_A indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".	
A character vector of length n_B indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".	
(Optional) A numeric value indicating the size of frame A.	
(Optional) A numeric value indicating the size of frame B.	
(Optional) A numeric value indicating the size of the overlap domain.	
(Optional) A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information in frame A for units included in s_A .	
(Optional) A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information in frame A for units included in s_B . For units in domain b , these values are 0.	

90 WeightsCalDF

xsAFrameB	(Optional) A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information in frame B for units included in s_A . For units in domain a , these values are 0.
xsBFrameB	(Optional) A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \times m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information in frame B for units included in s_B .
xsT	(Optional) A numeric vector of length n or a numeric matrix or data frame of dimensions $n \times m_T$, with m_T the number of auxiliary variables in both frames, containing auxiliary information for all units in the entire sample $s = s_A \cup s_B$.
XA	(Optional) A numeric value or vector of length m_A , with m_A the number of auxiliary variables in frame A, indicating the population totals for the auxiliary variables considered in frame A.
ХВ	(Optional) A numeric value or vector of length m_B , with m_B the number of auxiliary variables in frame B, indicating the population totals for the auxiliary variables considered in frame B.
X	(Optional) A numeric value or vector of length m_T , with m_T the number of auxiliary variables in both frames, indicating the population totals for the auxiliary variables considered in both frames.
met	(Optional) A character vector indicating the distance that must be used in calibration process. Possible values are "linear", "raking" and "logit". Default is "linear".

Details

Function provides g-weights in following scenarios:

- There is not any additional auxiliary variable
 - N_A, N_B and N_{ab} unknown
 - N_{ab} known and N_A and N_B unknown
 - N_A and N_B known and N_{ab} unknown
 - N_A , N_B and N_{ab} known
- At least, one additional auxiliary variable is available
 - N_{ab} known and N_A and N_B unknown
 - N_A and N_B known and N_{ab} unknown
 - N_A, N_B and N_{ab} known

Value

A numeric vector containing the g-weights for the dual frame calibration estimator.

References

Ranalli, M. G., Arcos, A., Rueda, M. and Teodoro, A. (2013) *Calibration estimationn in dual frame surveys*. arXiv:1312.0761 [stat.ME]

Deville, J. C., S\"arndal, C. E. (1992) *Calibration estimators in survey sampling*. Journal of the American Statistical Association, 87, 376 - 382

WeightsCalSF 91

Examples

```
data(DatA)
data(DatB)
data(PiklA)
data(PiklB)
#Let calculate g-weights for the dual frame calibration estimator for variable Feeding,
#without considering any auxiliary information
WeightsCalDF(DatA$Feed, DatB$Feed, PiklA, PiklB, DatA$Domain, DatB$Domain)
#Now, let calculate g-weights for the dual frame calibration estimator for variable Clothing
#when the frame sizes and the overlap domain size are known
WeightsCalDF(DatA$Clo, DatB$Clo, PiklA, PiklB, DatA$Domain, DatB$Domain,
N_A = 1735, N_B = 1191, N_ab = 601)
#Finally, let calculate g-weights for the dual frame calibration estimator
#for variable Feeding, considering Income as auxiliary variable in frame A
#and Metres2 as auxiliary variable in frame B and with frame sizes and overlap
#domain size known.
WeightsCalDF(DatA$Feed, DatB$Feed, PiklA, PiklB, DatA$Domain, DatB$Domain,
N_A = 1735, N_B = 1191, N_ab = 601, xsAFrameA = DatA$Inc, xsBFrameA = DatB$Inc,
```

WeightsCalSF

g-weights for the SF calibration estimator

xsAFrameB = DatA\$M2, xsBFrameB = DatB\$M2, XA = 4300260, XB = 176553)

Description

Computes the g-weights for the SF calibration estimator.

Usage

```
WeightsCalSF(ysA, ysB, pi_A, pi_B, pik_ab_B, pik_ba_A, domains_A, domains_B,
N_A = NULL, N_B = NULL, N_ab = NULL, xsAFrameA = NULL, xsBFrameA = NULL,
xsAFrameB = NULL, xsBFrameB = NULL, xsT = NULL, XA = NULL, XB = NULL, X = NULL,
met = "linear")
```

ysA	A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times c$ containing information about variable(s) of interest from s_A .
ysB	A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \times c$ containing information about variable(s) of interest from s_A .
pi_A	A numeric vector of length n_A or a square numeric matrix of dimension n_A containing first order or first and second order inclusion probabilities for units included in s_A .

92 WeightsCalSF

pi_B	A numeric vector of length n_B or a square numeric matrix of dimension n_B containing first order or first and second order inclusion probabilities for units included in s_B .
pik_ab_B	A numeric vector of size n_A containing first order inclusion probabilities according to sampling desing in frame B for units belonging to overlap domain that have been selected in s_A .
pik_ba_A	A numeric vector of size n_B containing first order inclusion probabilities according to sampling desing in frame A for units belonging to overlap domain that have been selected in s_B .
domains_A	A character vector of size n_A indicating the domain each unit from s_A belongs to. Possible values are "a" and "ab".
domains_B	A character vector of size n_B indicating the domain each unit from s_B belongs to. Possible values are "b" and "ba".
N_A	(Optional) A numeric value indicating the size of frame A
N_B	(Optional) A numeric value indicating the size of frame B
N_ab	(Optional) A numeric value indicating the size of the overlap domain
xsAFrameA	(Optional) A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information in frame A for units included in s_A .
xsBFrameA	(Optional) A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \times m_A$, with m_A the number of auxiliary variables in frame A, containing auxiliary information in frame A for units included in s_B . For units in domain b , these values are 0.
xsAFrameB	(Optional) A numeric vector of length n_A or a numeric matrix or data frame of dimensions $n_A \times m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information in frame B for units included in s_A . For units in domain a , these values are 0.
xsBFrameB	(Optional) A numeric vector of length n_B or a numeric matrix or data frame of dimensions $n_B \times m_B$, with m_B the number of auxiliary variables in frame B, containing auxiliary information in frame B for units included in s_B .
xsT	(Optional) A numeric vector of length n or a numeric matrix or data frame of dimensions $n \times m_T$, with m_T the number of auxiliary variables in both frames, containing auxiliary information for all units in the entire sample $s = s_A \cup s_B$.
XA	(Optional) A numeric value or vector of length m_A , with m_A the number of auxiliary variables in frame A, indicating the population totals for the auxiliary variables considered in frame A.
ХВ	(Optional) A numeric value or vector of length m_B , with m_B the number of auxiliary variables in frame B, indicating the population totals for the auxiliary variables considered in frame B.
X	(Optional) A numeric value or vector of length m_T , with m_T the number of auxiliary variables in both frames, indicating the population totals for the auxiliary variables considered in both frames.
met	(Optional) A character vector indicating the distance that must be used in calibration process. Possible values are "linear", "raking" and "logit". Default is "linear".

WeightsCalSF 93

Details

Function provides g-weights in following scenarios:

- There is not any additional auxiliary variable
 - N_A, N_B and N_{ab} unknown
 - N_{ab} known and N_A and N_B unknown
 - N_A and N_B known and N_{ab} unknown
 - N_A , N_B and N_{ab} known
- At least, one additional auxiliary variable is available
 - N_{ab} known and N_A and N_B unknown
 - N_A and N_B known and N_{ab} unknown
 - N_A , N_B and N_{ab} known

Value

A numeric vector containing the g-weights for the SF calibration estimator.

References

Ranalli, M. G., Arcos, A., Rueda, M. and Teodoro, A. (2013) *Calibration estimationn in dual frame surveys*. arXiv:1312.0761 [stat.ME]

Deville, J. C., S\"arndal, C. E. (1992) *Calibration estimators in survey sampling*. Journal of the American Statistical Association, 87, 376 - 382

Examples

```
data(DatA)
data(DatB)
data(PiklA)
data(PiklB)
#Let calculate g-weights for the SF calibration estimator for variable Clothing,
#without considering any auxiliary information
WeightsCalSF(DatA$Clo, DatB$Clo, PiklA, PiklB, DatA$ProbB, DatB$ProbA,
DatA$Domain, DatB$Domain)
#Now, let calculate g-weights for the SF calibration estimator for variable Leisure
#when the frame sizes and the overlap domain size are known
WeightsCalSF(DatA$Lei, DatB$Lei, PiklA, PiklB, DatA$ProbB, DatB$ProbA,
DatA$Domain, DatB$Domain, N_A = 1735, N_B = 1191, N_ab = 601)
#Finally, let calculate g-weights for the SF calibration estimator
#for variable Feeding, considering Income and Metres2 as auxiliary
#variables and with frame sizes and overlap domain size known.
WeightsCalSF(DatA$Feed, DatB$Feed, PiklA, PiklB, DatA$ProbB, DatB$ProbA,
DatA$Domain, DatB$Domain, N_A = 1735, N_B = 1191, N_ab = 601, xsAFrameA = DatA$Inc,
xsBFrameA = DatB$Inc, xsAFrameB = DatA$M2, xsBFrameB = DatB$M2,
XA = 4300260, XB = 176553)
```

Index

* datasets Dat, 14 DatA, 16 DatB, 17 DatMA, 18 DatMB, 19 DatPopM, 20 PiklA, 82 PiklB, 82	JackPEL, 57, 81 JackPML, 59 JackSFRR, 62, 87 MLCDF, 43, 64 MLCDW, 45, 67 MLCSW, 48, 69 MLDF, 51, 72 MLDW, 54, 74
BKA, 2, 29	MLSW, 56, 76
CalDF, 5, 32 CalSF, 8, 35 Compare, 11 CovHT, 13, 88	PEL, 59, 79 Pikla, 17, 82 PiklB, 18, 82 PML, 61, 83 SFRR, 64, 85
Dat, 14 DatA, 16, 82 DatB, 17, 82 DatMA, 18, 21 DatMB, 19, 21 DatPopM, 19, 20, 20 Domains, 21	VarHT, 14, 27, 87 WeightsCalDF, 89 WeightsCalSF, 91
FB, 22, <i>38</i>	
Hartley, 24, 24, 40 HT, 14, 26, 88	
JackBKA, 4, 27 JackCalDF, 7, 30 JackCalSF, 11, 33 JackFB, 24, 36 JackHartley, 26, 38 JackMLCDF, 40, 66 JackMLCDW, 43, 69 JackMLCSW, 46, 71 JackMLDF, 49, 74 JackMLDW, 52, 76 JackMLSW, 54, 78	