

Application of Sampling Variance Smoothing Methods for Small Area Proportion Estimation

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Sampling variance smoothing is an important topic in small area estimation. In this article, we propose sampling variance smoothing methods for small area proportion estimation. In particular, we consider the generalized variance function and design effect methods for sampling variance smoothing. We evaluate and compare the smoothed sampling variances and small area estimates based on the smoothed variance estimates through analysis of survey data from Statistics Canada. The results from real data analysis and simulation study indicate that the proposed sampling variance smoothing methods perform very well for small area estimation.

Key words: Coefficient of variation; design effect; generalized variance function; log-linear model; relative error.

1. Introduction

Small area estimation has become very popular and important in both public and private agencies due to the growing demand for reliable small domain estimates. Small area estimation is based on models that borrow strength across areas and combine different sources of information in order to obtain reliable estimates. In this article, we focus on area level models that are based on direct survey estimates aggregated from the unit level data and area level auxiliary variables. Various area level models have been proposed in the literature to improve the precision of the direct survey estimates; a good summary of these methods is discussed in Rao and Molina (2015). The Fay-Herriot model (Fay and Herriot 1979) is a basic area level model that is widely used in practice. The Fay-Herriot model has two components, namely, a sampling model for the direct survey estimates and a linking model for the small area parameters of interest. The sampling model assumes that there exists a direct survey estimator y_i , which is usually design unbiased, for the small area parameter θ_i such that

$$y_i = \theta_i + e_i, \quad i = 1, \dots, m, \quad (1)$$

where e_i is the sampling error associated with the direct estimator y_i and m is the number of small areas. It is customary in practice to assume that the e_i 's are independently distributed normal random variables with mean $E(e_i) = 0$ and sampling variance $Var(e_i) = \sigma_i^2$. The linking model assumes that the small area parameter of interest θ_i is related to area level auxiliary variables $\mathbf{x}_i = (x_{i1}, \dots, x_{ip})'$ through a linear regression model

$$\theta_i = \mathbf{x}_i' \boldsymbol{\delta} + v_i, \quad i = 1, \dots, m, \quad (2)$$

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Table of Contents Small Area Estimation In Survey Sampling

1. Understanding the eBook Small Area Estimation In Survey Sampling
 - The Rise of Digital Reading Small Area Estimation In Survey Sampling
 - Advantages of eBooks Over Traditional Books
2. Identifying Small Area Estimation In Survey Sampling
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Small Area Estimation In Survey Sampling
 - User-Friendly Interface
4. Exploring eBook Recommendations from Small Area Estimation In Survey Sampling

- Personalized Recommendations
- Small Area Estimation In Survey Sampling User Reviews and Ratings
- Small Area Estimation In Survey Sampling and Bestseller Lists
- 5. Accessing Small Area Estimation In Survey Sampling Free and Paid eBooks
 - Small Area Estimation In Survey Sampling Public Domain eBooks
 - Small Area Estimation In Survey Sampling eBook Subscription Services
 - Small Area Estimation In Survey Sampling Budget-Friendly Options
- 6. Navigating Small Area Estimation In Survey Sampling eBook Formats
 - ePub, PDF, MOBI, and More
 - Small Area Estimation In Survey Sampling Compatibility with Devices
 - Small Area Estimation In Survey Sampling Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Small Area Estimation In Survey Sampling
 - Highlighting and Note-Taking Small Area Estimation In Survey Sampling
 - Interactive Elements Small Area Estimation In Survey Sampling
- 8. Staying Engaged with Small Area Estimation In Survey Sampling
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Small Area Estimation In Survey Sampling
- 9. Balancing eBooks and Physical Books Small Area Estimation In Survey Sampling
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Small Area Estimation In Survey Sampling
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Small Area Estimation In Survey Sampling
 - Setting Reading Goals Small Area Estimation In Survey Sampling
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Small Area Estimation In Survey Sampling

- Fact-Checking eBook Content of Small Area Estimation In Survey Sampling
- Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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