Package: prnsamplr (via r-universe)

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Description Survey sampling using permanent random numbers (PRN's). A solution to the problem of unknown overlap between survey samples, which leads to a low precision in estimates when the survey is repeated or combined with other surveys. The PRN solution is to supply the U(0, 1) random numbers to the sampling procedure, instead of having the sampling procedure generate them. In Lindblom (2014) <doi:10.2478/jos-2014-0047>, and therein cited articles, it is shown how this is carried out and how it improves the estimates. This package supports two common fixed-size sampling procedures (simple random sampling and probability-proportional-to-size sampling) and includes a function for transforming the PRN's in order to control the sample overlap.

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prnsamplr-package Permanent Random Number Sampling

Description

Survey sampling using permanent random numbers (PRN's). A solution to the problem of unknown overlap between survey samples, which leads to a low precision in estimates when the survey is repeated or combined with other surveys. The PRN solution is to supply the U(0, 1) random numbers to the sampling procedure, instead of having the sampling procedure generate them. In Lindblom (2014) <doi:10.2478/jos-2014-0047>, and therein cited articles, it is shown how this is carried out and how it improves the estimates. This package supports two common fixed-size sampling procedures (simple random sampling and probability-proportional-to-size sampling) and includes a function for transforming the PRN's in order to control the sample overlap.

Details

This package provides two functions for drawing stratified PRN-assisted samples: srs and pps. The former – simple random sampling – assumes that each unit k in a given stratum h is equally likely to be sampled, with inclusion probability

$$\pi_k = \frac{n_h}{N_h}$$

for each stratum h. The function then samples the n_h elements with the smallest PRN's, for each stratum h.

The latter – Pareto πps sampling – assumes that large units are more likely to be sampled than small units. The function approximates this unknown inclusion probability as

$$\lambda_k = n_h \frac{x_k}{\sum_{i=1}^{n_h} x_i},$$

where x_k is a size measure, and samples the n_h elements with the smallest values of

$$Q_k = \frac{PRN_k(1-\lambda_k)}{\lambda_k(1-PRN_k)},$$

for each stratum h.

These two functions can be run standalone or via the wrapper function samp. Input to the functions is the sampling frame, stratification information and PRN's given as variables on the frame, and in

ExampleData

the case for pps also a size measure given as variable on the frame. Output is a copy of the sampling frame containing sampling information, and in the case for pps also containing λ and Q.

Provided is also a function transformprn via which it is possible to select where to start counting and in which direction when enumerating the PRN's in the sampling routines. This is done by specifying start and direction to transformprn and then calling srs or pps on its output.

Finally, an example dataset is provided that can be used to illustrate the functionality of the package.

Author(s)

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References

Lindblom, A. (2014). "On Precision in Estimates of Change over Time where Samples are Positively Coordinated by Permanent Random Numbers." *Journal of Official Statistics*, vol.30, no.4, 2014, pp.773-785. https://doi.org/10.2478/jos-2014-0047.

See Also

srs, pps, samp, transformprn, ExampleData.

Examples

ExampleData

ExampleData

Description

Artificial dataset to be used with samp and transformprn.

Usage

data("ExampleData")

Format

A data frame with 40000 observations on the following 6 variables.

stratum a character vector id a numeric vector npopul a numeric vector nsample a numeric vector rands a numeric vector sizeM a numeric vector

Examples

data(ExampleData)

pps

Stratified probability-proportional-to-size sampling

Description

Stratified probability-proportional-to-size (PPS) sampling using permanent random numbers. Can also be used for non-stratified PPS using a dummy stratum taking the same value for each object.

Usage

pps(df, stratid, nsamp, prn, size)

Arguments

dfData frame containing the elements to sample from.stratidVariable in df containing the strata.nsampVariable in df containing the sample sizes.prnVariable in df containing the permanent random numberssizeVariable in df containing the size measure.		
nsamp Variable in df containing the sample sizes. prn Variable in df containing the permanent random numbers	df	Data frame containing the elements to sample from.
prn Variable in df containing the permanent random numbers	stratid	Variable in df containing the strata.
	nsamp	Variable in df containing the sample sizes.
size Variable in df containing the size measure.	prn	Variable in df containing the permanent random numbers.
	size	Variable in df containing the size measure.

Value

Copy of the input data frame together with the boolean variable sampled, as well as a numeric variable lambda containing the estimated first-order inclusion probabilities and the numeric variable

$$Q = \frac{prn(1 - lambda)}{lambda(1 - prn)}$$

that determines which elements are sampled.

samp

See Also

prnsamplr, samp, srs, transformprn, ExampleData.

Examples

samp

Stratified permanent random number sampling

Description

Wrapper for stratified simple random sampling (SRS) and probability-proportional-to-size (PPS) sampling using permanent random numbers. Can also be used for non-stratified sampling using a dummy stratum taking the same value for each object.

Usage

samp(method, df, ...)

Arguments

method	pps or srs.
df	Data frame containing the elements to sample from.
	Further method-specific arguments.

Value

Copy of the input data frame together with the boolean variable sampled, as well as a numeric variable lambda containing the estimated first-order inclusion probabilities when PPS is used.

See Also

srs, pps, transformprn.

Examples

srs

Stratified simple random sampling

Description

Stratified simple random sampling (SRS) using permanent random numbers. Can also be used for non-stratified SRS using a dummy stratum taking the same value for each object.

Usage

srs(df, stratid, nsamp, prn)

Arguments

df	Data frame containing the elements to sample from.
stratid	Variable in df containing the strata.
nsamp	Variable in df containing the sample sizes.
prn	Variable in df containing the permanent random numbers.

Value

Copy of the input data frame together with the boolean variable sampled.

See Also

prnsamplr, samp, pps, transformprn, ExampleData.

Examples

transformprn

Description

Transformation of the permanent random numbers used in the sampling procedure, to control the overlap between samples, and thus control the sample coordination. The method used is specified in Lindblom and Teterukovsky (2007).

Usage

transformprn(df, prn, direction, start)

Arguments

df	Data frame containing the elements to sample from.
prn	Variable in df containing the permanent random numbers.
direction	"U" or "R" for upwards, or to the right on the real-number line. "D" or "L" for downwards, or to the left on the real-number line.
start	Starting point for the transformation.

Value

Copy of the input data frame with the permanent random numbers transform according to specification, along with the numeric variable prn.old containing the non-transformed permanent random numbers.

References

Lindblom, A. and Teterukovsky, A. (2007). "Coordination of Stratified Pareto pps Samples and Stratified Simple Random Samples at Statistics Sweden." In *Papers presented at the ICES-III, June 18-21, 2007, Montreal, Quebec, Canada.*

See Also

prnsamplr, samp, srs, pps, ExampleData.

Examples

dfOut <- transformprn(df=ExampleData, prn="rands", direction="U", start=0.2)</pre>

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