Performance of balanced two-stage empirical predictors of realized cluster latent values from finite populations: A simulation study

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Abstract

Predictors of random effects are usually based on the popular mixed effects (\textit{ME}) model developed under the assumption that the sample is obtained from a conceptual infinite population; such predictors are employed even when the actual population is finite. Two alternatives that incorporate the finite nature of the population are obtained from the superpopulation model proposed by Scott and Smith (1969. Estimation in multi-stage surveys. J. Amer. Statist. Assoc. 64, 830–840) or from the finite population mixed model recently proposed by Stanek and Singer (2004. Predicting random effects from finite population clustered samples with response error. J. Amer. Statist. Assoc. 99, 1119–1130). Predictors derived under the latter model with the additional assumptions that all variance components are known and that within-cluster variances are equal have smaller mean squared error (\textit{MSE}) than the competitors based on either the \textit{ME} or Scott and Smith’s models. As population variances are rarely known, we propose method of moment estimators to obtain empirical predictors and conduct a simulation study to evaluate their performance. The results suggest that the finite population mixed model empirical predictor is more stable than its competitors since, in terms of \textit{MSE}, it is either the best or the second best and when second best, its performance lies within acceptable limits. When both cluster and unit intra-class correlation coefficients are very high (e.g., 0.95 or more), the performance of the empirical predictors derived under the three models is similar.

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1. Introduction

There are many instances where clustered finite populations occur naturally as in educational, public health or sociological surveys, where classrooms in schools, physician practices in hospitals or families in communities are typical examples of such clusters. In such settings, statistical inference is usually based on a multi-stage random sample selected without replacement. In addition to the sample average, three approaches may be considered to predict latent values of realized clusters (i.e., the average expected response of the units in those clusters). In each case, best linear

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Also, suppose that the school sample average is 6.75, while for the $i$th sample classroom the sample average is 5.20. Alternatively, assuming that the response error model holds for all students, the latent response for the $i$th sample classroom is predicted to be 5.40, 5.30 and 5.90, respectively, using the ME, SP or FM model predictors (see Section 2.4 for details about each predictor). The 11% relative difference observed between the predicted values obtained under the FM model and the SP model may be meaningful in this type of study. Consequently, an evaluation of the performance of the predictors derived under these three models for a wide range of conditions may be very helpful for practical applications. We consider such a comparison with the objective of selecting the predictor with smaller mean squared error ($MSE$).

The ME, SP and FM models can all be defined via a set of assumptions on the mean and on the covariance structure and do not require the specification of the form of the underlying distribution. Only the FM model links the finite population to the assumptions for the set of random variables that represent two-stage sampling (plus response error). When all variances are known and within-cluster variances are equal, Stanek and Singer (2004) show that the predictors of realized cluster latent values based on such a model have smaller $MSE$ than those based on the other approaches. In practical situations, variances are rarely known and need to be estimated. We propose estimators for such variances and report simulation study results that compare the performance of empirical predictors of realized cluster latent values, providing guidance for the choice among the alternatives.

In Section 2 we present a brief review of the models and specify the corresponding predictors of sampled cluster latent values. We also propose empirical predictors based on variance components estimated from the sample. In Section 3 we describe technical details of the simulation study to compare the performance of these predictors for finite populations with different structures. Finally, in Sections 4 and 5 we present the simulation results and discussion, respectively. Programs and additional results are available at http://www.umass.edu/cluster/ed/.

1 Although Stanek and Singer (2004) use the term “random permutation model”, we prefer “finite population mixed model” in order to avoid confusion with the SP random permutation model of Hedayat and Sinha (1991).
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