

Survey data quality in different countries

Daniel Oberski

Faculty of Social and Behavioural Sciences
Tilburg University

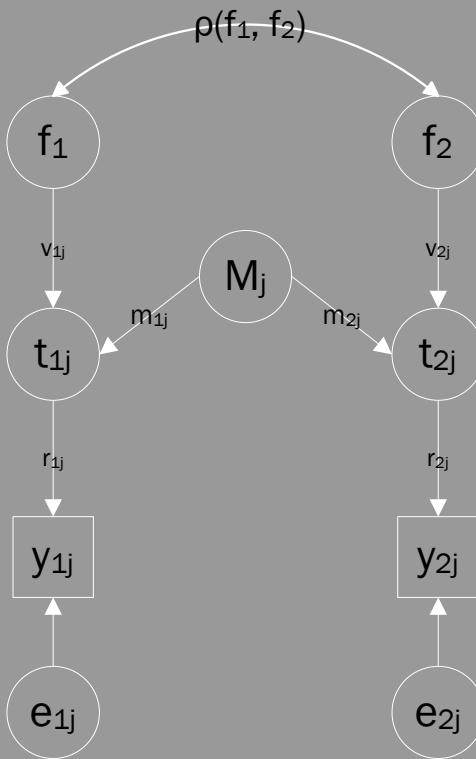
Survey Research Centre
ESADE, Barcelona
Universitat Ramon Llull



Overview

- 1 Multitrait-multimethod experiments**
 - An example experiment
 - Models
- 2 What has been done before**
 - The international research project 1984–1996
 - Experiments in the European Social Survey
- 3 Why are there differences between countries?**
 - Categorisation errors in the efficacy experiment
 - Does categorisation explain differences across countries?
- 4 Conclusion**

The basic response model

 f_1, f_2 = variables of interest v_{ij} = validity coefficient for variable i M_j = method factor for both variables m_{ij} = method effect on variable i t_{ij} = true score for y_{ij} r_{ij} = reliability coefficient y_{ij} = the observed variable e_{ij} = the random error in variable y_{ij}

The basic response model

- The quality coefficient q is the product of the reliability and validity coefficients:
- $q = vr$
- The square q^2 is called the 'total quality' of a measure.
- It is the percentage of variance in the observed variable that can be explained by the latent variable of interest.

First trait measured with three methods

CARD 73 Using this card, please tell me how true each of the following statements is about your current job.

	Not at all true	A little true	Quite true	Very true	(Don't know)
G64 There is a lot of variety in my work.	1	2	3	4	8

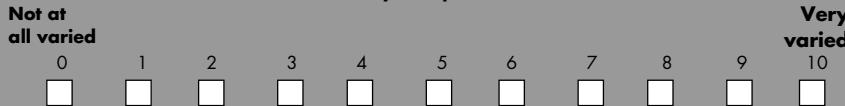
iS19 The next 3 questions are about your current job. Please choose one of the following to describe how varied your work is.

Please tick one box.

- Not at all varied 1
 A little varied 2
 Quite varied 3
 Very varied 4

iS32 Please indicate, on a scale of 0 to 10, how varied your work is, where 0 is not at all varied and 10 is very varied.

Please tick the box that is closest to your opinion



Three traits measured with first method

CARD 73 Using this card, please tell me how true each of the following statements is about your current job.

	Not at all true	A little true	Quite true	Very true	(Don't know)
G64 There is a lot of variety in my work.	1	2	3	4	8
...					
G66 My job is secure	1	2	3	4	8
...					
G70 My health or safety is at risk because of my work.	1	2	3	4	8

Three traits measured with second method

iS19 The next 3 questions are about your current job. Please choose one of the following to describe how varied your work is.

Please tick one box.

- Not at all varied 1

A little varied 2

Quite varied 3

Very varied 4

iS20 Please choose one of the following to describe how secure your job is.

Please tick one box.

- Not at all secure 1

A little secure 2

Quite secure 3

Very secure 4

iS21 Please choose one of the following to say how much, if at all, your work puts your health and safety at risk.

Please tick one box.

- Not at all at risk 1

A little at risk 2

Quite a lot at risk 3

Very much at risk 4

Three traits measured with third method

iS32 Please indicate, on a scale of 0 to 10, how varied your work is, where 0 is not at all varied and 10 is very varied.

Please tick the box that is closest to your opinion.

**Not at
all worried**

Very



i533 Now please indicate, on a scale of 0 to 10, how secure your job is, where 0 is not at all secure and 10 is very secure.

Please tick the box that is closest to your opinion.

**Not at
all secure**

Very



i534 Please indicate, on a scale of 0 to 10, how much your health and safety is at risk from your work, where 0 is not at all at risk and 10 is very much at risk.

Please tick the box that is closest to your opinion.

**Not at
all at risk**

**Very much
at risk**



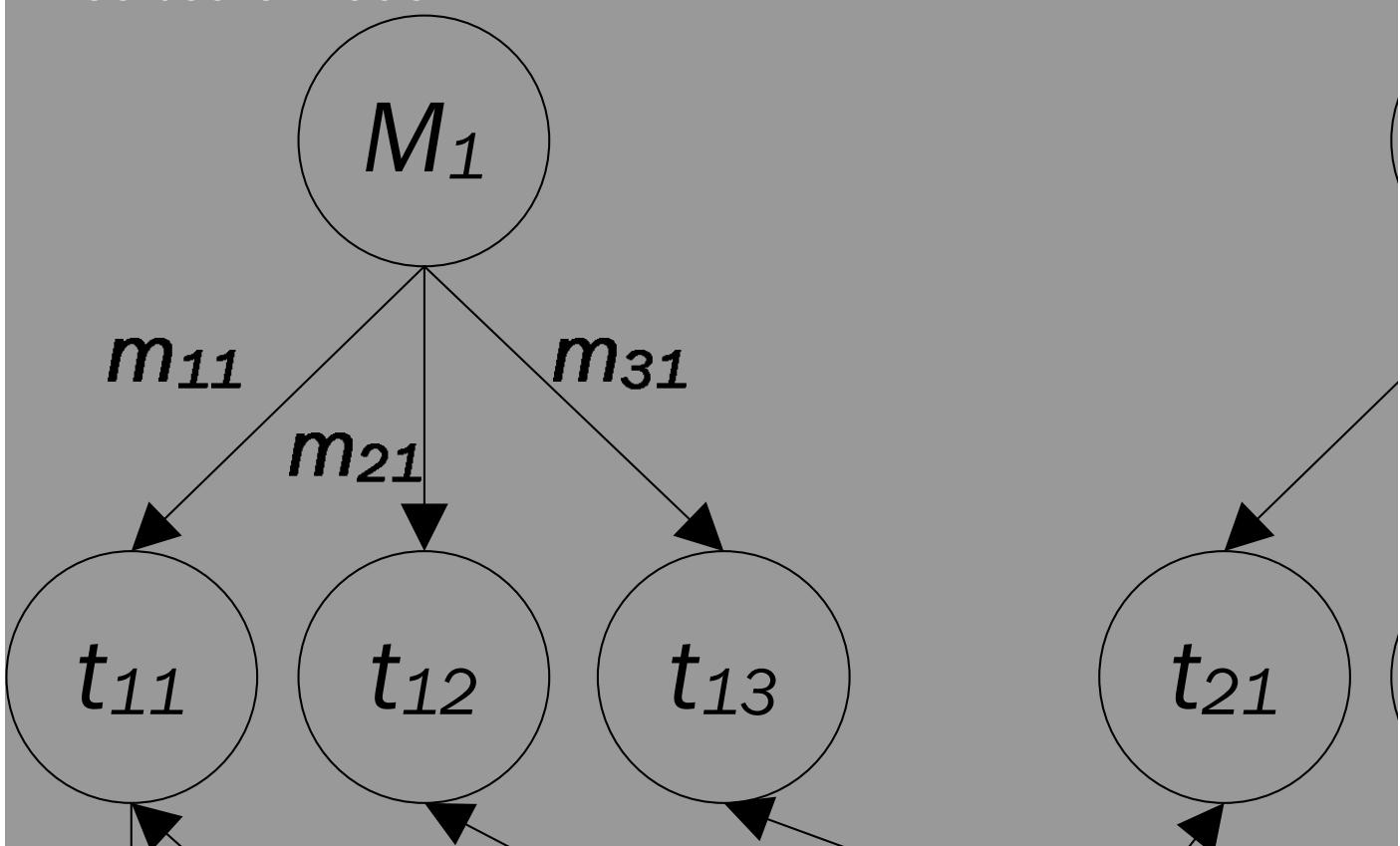
Different models for MTMM experiments

- Classic MTMM model
- Correlated uniqueness (Kenny & Judd)
- Direct product (Browne)
- True score model
- MTM-1 (Eid 2000)

Different models for MTMM experiments

- We use the true score model
- Equivalent to the classic MTMM model
- Sometimes necessary to remove one method factor
- In that case our model is the equivalent to Eid's MTM-1 model.

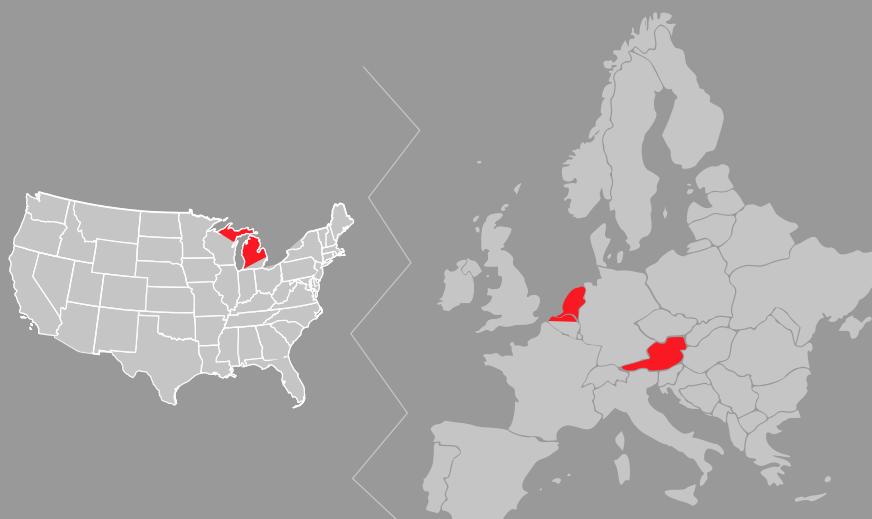
True score model



True score model assumptions

- No correlations among methods
- No correlations between traits and methods
- Equal method effects
- Linear and additive effects
- Normal errors, independent of all unobserved variables
- All variables are continuous

Countries in the international survey project 1984–1996 that have been included in SQP



1 Austria

2 Belgium:
Flanders

3 Netherlands

4 United States:
Michigan

The European Social Survey (ESS)



- Three rounds, 4th coming up
- Six experiments in each round
- <http://www.europeansocialsurvey.org>

Countries in round 1 of the ESS – 2002



- | | | |
|----|----------------|--------------------|
| 1 | Austria | |
| 2 | Belgium | 13. Luxembourg |
| 3 | Czech Republic | 14. Netherlands |
| 4 | Denmark | 15. Norway |
| 5 | Finland | 16. Poland |
| 6 | France | 17. Portugal |
| 7 | Germany | 18. Slovenia |
| 8 | Greece | 19. Spain |
| 9 | Hungary | 20. Sweden |
| 10 | Ireland | 21. Switzerland |
| 11 | Israel | 22. United Kingdom |
| 12 | Italy | |

Countries in round 2 of the ESS – 2004



- | | | |
|----|----------------|--------------------|
| 1 | Austria | 14. Luxembourg |
| 2 | Belgium | 15. Netherlands |
| 3 | Czech Republic | 16. Norway |
| 4 | Denmark | 17. Poland |
| 5 | Estonia | 18. Portugal |
| 6 | Finland | 19. Slovakia |
| 7 | France | 20. Slovenia |
| 8 | Germany | 21. Spain |
| 9 | Greece | 22. Sweden |
| 10 | Hungary | 23. Switzerland |
| 11 | Iceland | 24. Turkey |
| 12 | Ireland | 25. Ukraine |
| 13 | Italy | 26. United Kingdom |

Countries in round 3 of the ESS – 2006



- | | | | |
|----|----------|-----|--------------------|
| 1 | Austria | 13. | Netherlands |
| 2 | Belgium | 14. | Norway |
| 3 | Bulgaria | 15. | Poland |
| 4 | Cyprus | 16. | Portugal |
| 5 | Denmark | 17. | Romania |
| 6 | Estonia | 18. | Russian Federation |
| 7 | Finland | 19. | Slovakia |
| 8 | France | 20. | Slovenia |
| 9 | Germany | 21. | Spain |
| 10 | Hungary | 22. | Sweden |
| 11 | Ireland | 23. | Switzerland |
| 12 | Latvia | 24. | Ukraine |
| | | 25. | United Kingdom |

Some results from rounds 1 and 2

Country	Mean	Median	Minimum	Maximum
Portugal	0.79	0.81	0.63	0.91
Switzerland	0.79	0.84	0.56	0.90
Greece	0.78	0.79	0.64	0.90
Estonia	0.78	0.85	0.58	0.90
Poland	0.73	0.85	0.51	0.90
Luxembourg	0.72	0.73	0.53	0.88
United Kingdom	0.70	0.71	0.56	0.82
Denmark	0.70	0.70	0.52	0.80
Belgium	0.70	0.73	0.46	0.90
Germany	0.69	0.70	0.53	0.83
Spain	0.69	0.64	0.54	0.90
Austria	0.68	0.68	0.51	0.85
Czech Republic	0.65	0.60	0.52	0.87
Slovenia	0.63	0.60	0.46	0.82
Norway	0.59	0.59	0.35	0.83
Sweden	0.58	0.58	0.43	0.68
Finland	0.57	0.54	0.42	0.78

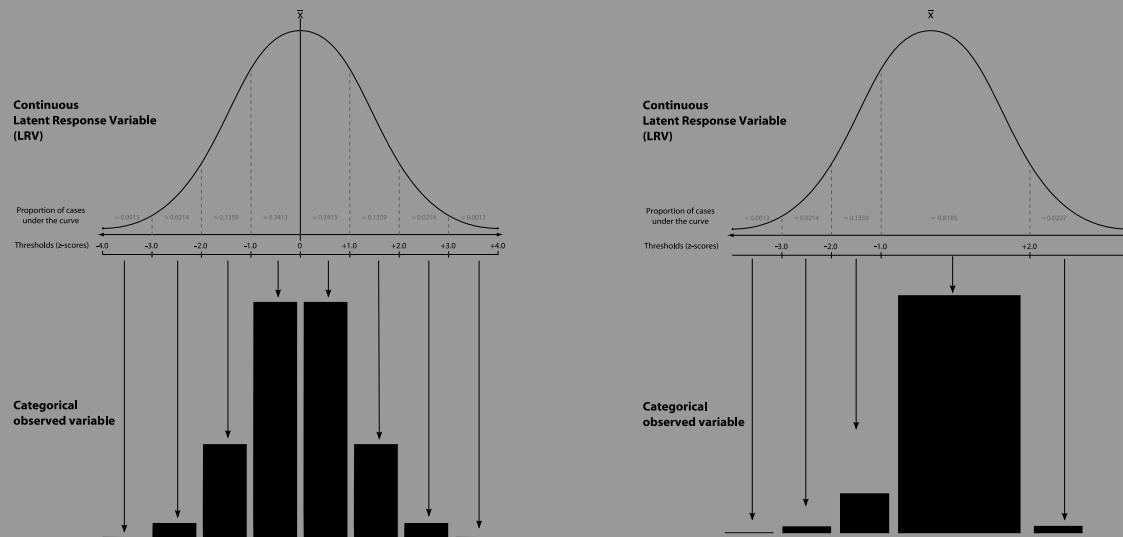
Differences between countries?

What we studied already:

- Differences in complexity of language?
 - Not found
- Artifacts due to sending in the questionnaire later?
 - Only Sweden, Norway, Finland
- Artifacts due to mistakes in translation?
 - Two cases found for two experiments
- None of these findings suffice to explain the large differences we found!
- Differences in use of the scale?

Categorisation of continuous variables

Our model assumes that there are *unobserved* continuous latent response variables (LRV) that have been categorised into the observed categorical variables.



- These continuous latent response variables are related to each other according to the MTMM model.
- Method effects, quality coefficients, and thresholds can be estimated.
- Equivalent to a 2 parameter graded response model in IRT (Muthén & Asparouhov 2002).
- We call the ratio of the quality coefficient $q = v.r$ from the categorical model to the same coefficient from the continuous model the 'categorisation factor'.

Consequences of categorisation for the correlations between observed variables

- The fewer categories, the smaller the Pearson correlation;
- The more skew in observed variables, the smaller the Pearson correlation;
- The corrected ('polychoric') correlations are always higher than the Pearson correlations, but not necessarily equally so for all variables.

Therefore,

- If the skewness of observed variables is higher for variables measured by one particular method, then the corrected correlations between those variables will go up more than the others, and the method effects in the categorical model will be higher;
- As method-induced correlation goes up, the estimates of the quality will go down;
- If this differs across countries, the process can explain differences in the quality.

Analysis of the experiments

- We analysed the 4 experiments from the ESS which involved variables with 5 categories or less
- The topics: role of women, GP's, political efficacy, job.



- Compare the country with the highest quality to the country with the lowest quality for that experiment

Quality (q^2) and method effects (m) in the efficacy experiment

Continuous MTMM model, main questionnaire (first method)

		'Efficacy'		
		Complex	Active	Mind
q^2	Denmark	0.77	0.83	0.79
	Switzerland	0.49	0.81	0.50
m	Denmark	0.00	0.00	0.00
	Switzerland	0.00	0.00	0.00

Efficacy experiment: Denmark

Polychoric correlations

		Method 1		Method 2	
Method 1	Complex	1.00			
	Active	-0.44	1.00		
	Mind	-0.51	0.47	1.00	
Method 2	Complex	0.66	-0.45	-0.51	1.00
	Active	-0.44	0.74	0.46	-0.51
	Mind	-0.52	0.51	0.67	-0.56
				0.56	1.00

Pearson correlations

		Method 1		Method 2	
Method 1	Complex	1.00			
	Active	-0.38	1.00		
	Mind	-0.46	0.41	1.00	
Method 2	Complex	0.60	-0.37	-0.44	1.00
	Active	-0.39	0.67	0.40	-0.43
	Mind	-0.46	0.43	0.62	-0.49
				0.48	1.00

 $n \approx 916$

Efficacy experiment: Switzerland

Polychoric correlations

		Method 1			Method 2		
		Complex	Active	Mind	Complex	Active	Mind
Method 1	Complex	1.00					
	Active	-0.37	1.00				
	Mind	-0.46	0.42	1.00			
Method 2	Complex	0.57	-0.36	-0.46	1.00		
	Active	-0.32	0.83	0.36	-0.39	1.00	
	Mind	-0.36	0.44	0.69	-0.49	0.43	1.00

		Method 1			Method 2		
		Complex	Active	Mind	Complex	Active	Mind
Method 1	Complex	1.00					
	Active	-0.33	1.00				
	Mind	-0.43	0.36	1.00			
Method 2	Complex	0.55	-0.35	-0.45	1.00		
	Active	-0.30	0.82	0.33	-0.34	1.00	
	Mind	-0.35	0.41	0.62	-0.48	0.39	1.00

 $n \approx 779$

% Increase in the correlations after correction for categorisation

Efficacy experiment: Denmark

		Method 1			Method 2		
		Complex	Active	Mind	Complex	Active	Mind
Method 1	Complex						
	Active		16%				
	Mind		11%	15%			
Method 2	Complex	10%	22%	16%			
	Active	13%	10%	15%	19%		
	Mind	13%	19%	8%	14%	17%	

Mean percentage increase of the polychoric correlations: 14.5%

% Increase in the correlations after correction for categorisation

Efficacy experiment: Switzerland

		Method 1		Method 2	
Method 1	Complex				
		Active	Mind		
Method 2	Complex	4%	3%	3%	
	Active	6%	1%	1%	16%
	Mind	2%	7%	12%	3% 1%

Mean percentage increase of the polychoric correlations: 7.6%

Consequences of correction for categorisation

- In both Denmark and Switzerland, the monomethod correlations increase more than the other correlations;
- In the continuous analysis, no significant method factor was found for the first method in either country;
- In **Denmark** the monomethod correlations were already relatively high, however, leading to a significant method factor in the categorical model;
- This leads to a lower quality estimate than in the continuous model in Denmark.
- In **Switzerland** the monomethod correlations were lower;
- No significant method factor is found there, and the 'upwards push' can therefore increase the quality coefficients.

Quality (q^2) and method effects (m) according to the continuous and categorical models, with categorisation factors

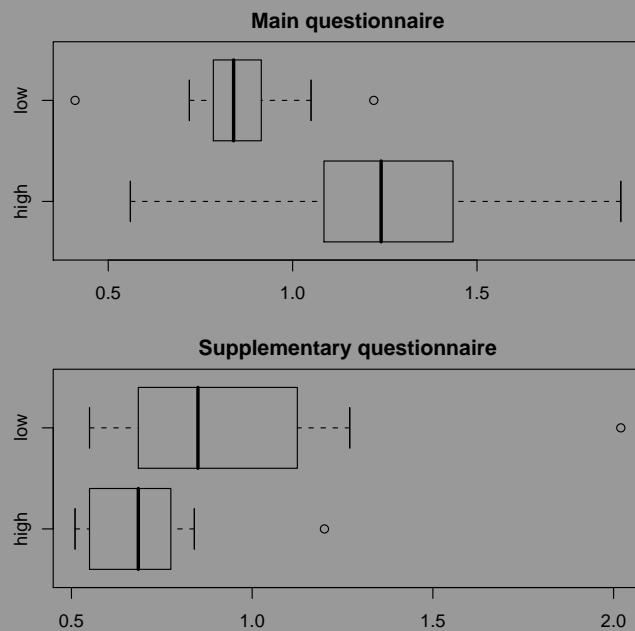
		Complex	'Efficacy'	
			Active	Mind
Continuous analysis				
q^2	Denmark	0.77	0.83	0.79
	Switzerland	0.49	0.81	0.50
m	Denmark	0.00	0.00	0.00
	Switzerland	0.00	0.00	0.00
Categorical analysis				
q^2	Denmark	0.63	0.70	0.63
	Switzerland	0.62	0.94	0.62
m	Denmark	0.11	0.08	0.11
	Switzerland	0.00	0.00	0.00
Categorisation factor				
	Denmark	1.23	1.18	1.25
	Switzerland	0.79	0.86	0.81

Correction for categorisation: conclusions

- The general 'push' of correcting for categorisation is that all coefficients go up, because the polychoric correlations are always higher than the Pearson correlations;
- But when method factors are taken into account, the coefficients can also go down;
- Particularly, if one method produces more categorisation errors than another, the quality coefficients can go down;
- If this happens more in some countries than others, we can find differences;
- Would then expect countries with high quality to have a lower quality after correction for categorisation and vice versa.

A meta-analysis of the categorisation error studies

The categorisation factor, q_{cat}/q_{cont} :



How general are the findings?

		Estimate	S.E.	lower	upper	95% C.I
(Intercept)		1.04	0.36	0.31	1.77	
Topic						
Doctors	(reference category)					
Efficacy		0.06	0.10	-0.14	0.27	
Job		0.04	0.40	-0.71	0.78	
Women		0.38	0.26	-0.14	0.90	
Scale						
Direct	(reference category)					
Agree-disagree		-0.11	0.35	-0.81	0.59	
True-false		0.17	0.32	-0.48	0.81	
Negative		-0.50	0.23	-0.96	-0.02	
Main questionnaire		-0.30	0.29	-0.88	0.29	
Highest quality		-0.19	0.09	-0.37	-0.01	
Highest quality × main		0.66	0.15	0.35	0.96	

Multiple R-Squared: 0.45; Adjusted R-squared: 0.35

Conclusions

- Differences in data quality between countries are reduced after the categorisation is taken into account.
- Differences in use of the scale play a large role in causing differences between countries.

Recommendations

- One way to prevent categorisation errors is to use continuous or near-continuous scales;
- Don't use categories which are difficult to choose in some countries but not in others (e.g. disagree that 'Men should take as much responsibility as women for the home and children.' in Slovenia vs. Greece.)

Further study, problems

- Investigate normality assumption (tests indicate possible issues), linearity;
- Unobserved heterogeneity;
- Prediction of the data quality based on characteristics of the question.

That's it for now. Moltes gràcies per a la seva atenció!

