Package 'survey'

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Title Analysis of Complex Survey Samples

Description Summary statistics, two-sample tests, rank tests, generalised linear models, cumulative link models, Cox models, loglinear models, and general maximum pseudolikelihood estimation for multistage stratified, cluster-sampled, unequally weighted survey samples. Variances by Taylor series linearisation or replicate weights. Post-stratification, calibration, and raking. Two-phase subsampling designs. Graphics. PPS sampling without replacement. Principal components, factor analysis.

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 $\verb"anova.svyglm"$

Model comparison for glms.

Description

A method for the anova function, for use on svyglm objects. With a single model argument it produces a sequential anova table, with two arguments it compares the two models.

Usage

```
## S3 method for class 'svyglm'
anova(object, object2 = NULL, test = c("F", "Chisq"),
method = c("LRT", "Wald"), tolerance = 1e-05, ..., force = FALSE)
## S3 method for class 'svyglm'
AIC(object,...,k=2)
## S3 method for class 'svyglm'
BIC(object,...,maximal)
```

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Arguments

object A svyglm object.

object2 Optionally, another svyglm object.

test Use (linear combination of) F or chi-squared distributions for p-values. F is

usually preferable.

method Use weighted deviance difference (LRT) or Wald tests to compare models

tolerance For models that are not symbolically nested, the tolerance for deciding that a

term is common to the models.

... For AIC and BIC, optionally more svyglm objects

force Force the tests to be done by explicit projection even if the models are symboli-

cally nested (eg, for debugging)

maximal A svyglm model that object (and ... if supplied) are nested in.

k Multiplier for effective df in AIC. Usually 2. There is no choice of k that will

give BIC

Details

The reference distribution for the LRT depends on the misspecification effects for the parameters being tested (Rao and Scott, 1984). If the models are symbolically nested, so that the relevant parameters can be identified just by manipulating the model formulas, anova is equivalent to regTermTest. If the models are nested but not symbolically nested, more computation using the design matrices is needed to determine the projection matrix on to the parameters being tested. Typical examples of models that are nested but not symbolically nested are linear and spline models for a continuous covariate or linear and saturated models for a factor.

The saddlepoint approximation is used for the LRT with numerator df greater than 1.

AIC is defined using the Rao-Scott approximation to the weighted loglikelihood (Lumley and Scott, 2015). It replaces the usual penalty term p, which is the null expectation of the log likelihood ratio, by the trace of the generalised design effect matrix, which is the expectation under complex sampling. For computational reasons everything is scaled so the weights sum to the sample size.

BIC is a BIC for the (approximate) multivariate Gaussian models on regression coefficients from the maximal model implied by each submodel (ie, the models that say some coefficients in the maximal model are zero) (Lumley and Scott, 2015). It corresponds to comparing the models with a Wald test and replacing the sample size in the penalty by an effective sample size. For computational reasons, the models must not only be nested, the names of the coefficients must match.

Value

Object of class seqanova.svyglmif one model is given, otherwise of class regTermTest or regTermTestLRT

Note

At the moment, AIC works only for models including an intercept.

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References

Rao, JNK, Scott, AJ (1984) "On Chi-squared Tests For Multiway Contingency Tables with Proportions Estimated From Survey Data" Annals of Statistics 12:46-60.

Lumley, T., & Scott, A. (2014). "Tests for Regression Models Fitted to Survey Data". Australian and New Zealand Journal of Statistics, 56 (1), 1-14.

Lumley T, Scott AJ (2015) "AIC and BIC for modelling with complex survey data" J Surv Stat Methodol 3 (1): 1-18.

See Also

regTermTest, pchisqsum

Examples

api

Student performance in California schools

Description

The Academic Performance Index is computed for all California schools based on standardised testing of students. The data sets contain information for all schools with at least 100 students and for various probability samples of the data.

Usage

```
data(api)
```

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Format

The full population data in apipop are a data frame with 6194 observations on the following 37 variables.

cds Unique identifier

stype Elementary/Middle/High School

name School name (15 characters)

sname School name (40 characters)

snum School number

dname District name

dnum District number

cname County name

cnum County number

flag reason for missing data

pcttest percentage of students tested

api00 API in 2000

api99 API in 1999

target target for change in API

growth Change in API

sch.wide Met school-wide growth target?

comp.imp Met Comparable Improvement target

both Met both targets

awards Eligible for awards program

meals Percentage of students eligible for subsidized meals

ell 'English Language Learners' (percent)

yr.rnd Year-round school

mobility percentage of students for whom this is the first year at the school

acs.k3 average class size years K-3

acs.46 average class size years 4-6

acs.core Number of core academic courses

pct.resp percent where parental education level is known

not.hsg percent parents not high-school graduates

hsg percent parents who are high-school graduates

some.col percent parents with some college

col.grad percent parents with college degree

grad.sch percent parents with postgraduate education

avg.ed average parental education level

full percent fully qualified teachers

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```
emer percent teachers with emergency qualificationsenroll number of students enrolledapi.stu number of students tested.
```

The other data sets contain additional variables pw for sampling weights and fpc to compute finite population corrections to variance.

Details

apipop is the entire population, apisrs is a simple random sample, apiclus1 is a cluster sample of school districts, apistrat is a sample stratified by stype, and apiclus2 is a two-stage cluster sample of schools within districts. The sampling weights in apiclus1 are incorrect (the weight should be 757/15) but are as obtained from UCLA.

Source

Data were obtained from the survey sampling help pages of UCLA Academic Technology Services; these pages are no longer on line.

References

The API program and original data files are at http://api.cde.ca.gov/

```
library(survey)
data(api)
mean(apipop$api00)
sum(apipop$enroll, na.rm=TRUE)
#stratified sample
dstrat<-svydesign(id=~1,strata=~stype, weights=~pw, data=apistrat, fpc=~fpc)
summary(dstrat)
svymean(~api00, dstrat)
svytotal(~enroll, dstrat, na.rm=TRUE)
# one-stage cluster sample
dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)</pre>
summary(dclus1)
svymean(~api00, dclus1)
svytotal(~enroll, dclus1, na.rm=TRUE)
# two-stage cluster sample
dclus2<-svydesign(id=~dnum+snum, fpc=~fpc1+fpc2, data=apiclus2)</pre>
summary(dclus2)
svymean(~api00, dclus2)
svytotal(~enroll, dclus2, na.rm=TRUE)
# two-stage `with replacement'
dclus2wr<-svydesign(id=~dnum+snum, weights=~pw, data=apiclus2)</pre>
summary(dclus2wr)
```

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```
svymean(~api00, dclus2wr)
svytotal(~enroll, dclus2wr, na.rm=TRUE)
# convert to replicate weights
rclus1<-as.svrepdesign(dclus1)</pre>
summary(rclus1)
svymean(~api00, rclus1)
svytotal(~enroll, rclus1, na.rm=TRUE)
# post-stratify on school type
pop.types<-xtabs(~stype, data=apipop)</pre>
rclus1p<-postStratify(rclus1, ~stype, pop.types)</pre>
dclus1p<-postStratify(dclus1, ~stype, pop.types)</pre>
summary(dclus1p)
summary(rclus1p)
svymean(~api00, dclus1p)
svytotal(~enroll, dclus1p, na.rm=TRUE)
svymean(~api00, rclus1p)
svytotal(~enroll, rclus1p, na.rm=TRUE)
```

as.fpc

Package sample and population size data

Description

This function creates an object to store the number of clusters sampled within each stratum (at each stage of multistage sampling) and the number of clusters available in the population. It is called by svydesign, not directly by the user.

Usage

```
as.fpc(df, strata, ids,pps=FALSE)
```

Arguments

df	A data frame or matrix with population size information
strata	A data frame giving strata at each stage
ids	A data frame giving cluster ids at each stage
pps	if TRUE, fpc information may vary within a stratum and must be specified as a proportion rather than a population sizes

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Details

The population size information may be specified as the number of clusters in the population or as the proportion of clusters sampled.

Value

An object of class survey_fpc

See Also

svydesign,svyrecvar

as.svrepdesign Convert a survey design to use replicate weights

Description

Creates a replicate-weights survey design object from a traditional strata/cluster survey design object. JK1 and JKn are jackknife methods, BRR is Balanced Repeated Replicates and Fay is Fay's modification of this, bootstrap is Canty and Davison's bootstrap, subbootstrap is Rao and Wu's (n-1) bootstrap, and mrbbootstrap is Preston's multistage rescaled bootstrap.

Usage

```
as.svrepdesign(design, type=c("auto", "JK1", "JKn", "BRR", "bootstrap",
    "subbootstrap","mrbbootstrap","Fay"),
    fay.rho = 0, fpc=NULL,fpctype=NULL,..., compress=TRUE,
    mse=getOption("survey.replicates.mse"))
```

Arguments

design Object of class survey.design

type Type of replicate weights. "auto" uses JKn for stratified, JK1 for unstratified

designs

fay.rho Tuning parameter for Fay's variance method

fpc, fpctype, ...

Passed to jk1weights, jknweights, brrweights, bootweights, subbootweights,

or mrbweights.

compress Use a compressed representation of the replicate weights matrix.

mse if TRUE, compute variances from sums of squares around the point estimate,

rather than the mean of the replicates

Value

Object of class svyrep.design.

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References

Canty AJ, Davison AC. (1999) Resampling-based variance estimation for labour force surveys. The Statistician 48:379-391

Judkins, D. (1990), "Fay's Method for Variance Estimation," Journal of Official Statistics, 6, 223-239

Preston J. (2009) Rescaled bootstrap for stratified multistage sampling. Survey Methodology 35(2) 227-234

Rao JNK, Wu CFJ. Bootstrap inference for sample surveys. Proc Section on Survey Research Methodology. 1993 (866–871)

See Also

brrweights, svydesign, svrepdesign, bootweights, subbootweights, mrbweights

```
data(scd)
scddes<-svydesign(data=scd, prob=~1, id=~ambulance, strata=~ESA,</pre>
nest=TRUE, fpc=rep(5,6))
scdnofpc<-svydesign(data=scd, prob=~1, id=~ambulance, strata=~ESA.</pre>
nest=TRUE)
# convert to BRR replicate weights
scd2brr <- as.svrepdesign(scdnofpc, type="BRR")</pre>
scd2fay <- as.svrepdesign(scdnofpc, type="Fay",fay.rho=0.3)</pre>
# convert to JKn weights
scd2jkn <- as.svrepdesign(scdnofpc, type="JKn")</pre>
# convert to JKn weights with finite population correction
scd2jknf <- as.svrepdesign(scddes, type="JKn")</pre>
## with user-supplied hadamard matrix
scd2brr1 <- as.svrepdesign(scdnofpc, type="BRR", hadamard.matrix=paley(11))</pre>
svyratio(~alive, ~arrests, design=scd2brr)
svyratio(~alive, ~arrests, design=scd2brr1)
svyratio(~alive, ~arrests, design=scd2fay)
svyratio(~alive, ~arrests, design=scd2jkn)
svyratio(~alive, ~arrests, design=scd2jknf)
data(api)
## one-stage cluster sample
dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)</pre>
## convert to JK1 jackknife
rclus1<-as.svrepdesign(dclus1)
## convert to bootstrap
bclus1<-as.svrepdesign(dclus1,type="bootstrap", replicates=100)</pre>
svymean(~api00, dclus1)
svytotal(~enroll, dclus1)
```

as.svydesign2

```
svymean(~api00, rclus1)
svytotal(~enroll, rclus1)

svymean(~api00, bclus1)
svytotal(~enroll, bclus1)

dclus2<-svydesign(id = ~dnum + snum, fpc = ~fpc1 + fpc2, data = apiclus2)
mrbclus2<-as.svrepdesign(dclus2, type="mrb",replicates=100)
svytotal(~api00+stype, dclus2)
svytotal(~api00+stype, mrbclus2)</pre>
```

as.svydesign2

Update to the new survey design format

Description

The structure of survey design objects changed in version 2.9, to allow standard errors based on multistage sampling. as.svydesign converts an object to the new structure and .svycheck warns if an object does not have the new structure.

You can set options(survey.want.obsolete=TRUE) to suppress the warnings produced by .svycheck and options(survey.ultimate.cluster=TRUE) to always compute variances based on just the first stage of sampling.

Usage

```
as.svydesign2(object)
.svycheck(object)
```

Arguments

object

produced by svydesign

Value

Object of class survey.design2

See Also

```
svydesign, svyrecvar
```

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barplot.svystat

Barplots and Dotplots

Description

Draws a barplot or dotplot based on results from a survey analysis. The default barplot method already works for results from svytable.

Usage

```
## S3 method for class 'svystat'
barplot(height, ...)
## S3 method for class 'svrepstat'
barplot(height, ...)
## S3 method for class 'svyby'
barplot(height,beside=TRUE, ...)
## S3 method for class 'svystat'
dotchart(x,...,pch=19)
## S3 method for class 'svrepstat'
dotchart(x,...,pch=19)
## S3 method for class 'svyby'
dotchart(x,...,pch=19)
```

Arguments

```
height, x Analysis result
beside Grouped, rather than stacked, bars
... Arguments to barplot or dotchart
pch Overrides the default in dotchart.default
```

```
data(api)
dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)
a<-svymean(~stype, dclus1)
barplot(a)
barplot(a, names.arg=c("Elementary","High","Middle"), col="purple",
    main="Proportions of school level")
b<-svyby(~enroll+api.stu, ~stype, dclus1, svymean)
barplot(b,beside=TRUE,legend=TRUE)
dotchart(b)</pre>
```

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bootweights	Compute survey bootstrap weights

Description

Bootstrap weights for infinite populations ('with replacement' sampling) are created by sampling with replacement from the PSUs in each stratum. subbootweights() samples n-1 PSUs from the n available (Rao and Wu), bootweights samples n (Canty and Davison).

For multistage designs or those with large sampling fractions, mrbweights implements Preston's multistage rescaled bootstrap. The multistage rescaled bootstrap is still useful for single-stage designs with small sampling fractions, where it reduces to a half-sample replicate method.

Usage

Arguments

strata	Identifier for sampling strata (top level only)
stratas	data frame of strata for all stages of sampling
psu	Identifier for primary sampling units

clusters data frame of identifiers for sampling units at each stage

replicates Number of bootstrap replicates

fpc Finite population correction (top level only)

fpctype Is fpc the population size, sampling fraction, or 1-sampling fraction? fpcs survey_fpc object with population and sample size at each stage

compress Should the replicate weights be compressed?

multicore Use the multicore package to generate the replicates in parallel

Value

A set of replicate weights

warning

With multicore=TRUE the resampling procedure does not use the current random seed, so the results cannot be exactly reproduced even by using set.seed()

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Note

These bootstraps are strictly appropriate only when the first stage of sampling is a simple or stratified random sample of PSUs with or without replacement, and not (eg) for PPS sampling. The functions will not enforce simple random sampling, so they can be used (approximately) for data that have had non-response corrections and other weight adjustments. It is preferable to apply these adjustments after creating the bootstrap replicate weights, but that may not be possible with public-use data.

References

Canty AJ, Davison AC. (1999) Resampling-based variance estimation for labour force surveys. The Statistician 48:379-391

Judkins, D. (1990), "Fay's Method for Variance Estimation" Journal of Official Statistics, 6, 223-239.

Preston J. (2009) Rescaled bootstrap for stratified multistage sampling. Survey Methodology 35(2) 227-234

Rao JNK, Wu CFJ. Bootstrap inference for sample surveys. Proc Section on Survey Research Methodology. 1993 (866–871)

See Also

as.svrepdesign

brrweights

Compute replicate weights

Description

Compute replicate weights from a survey design. These functions are usually called from as.svrepdesign rather than directly by the user.

Usage

brrweights 15

Arguments

strata Stratum identifiers

psu PSU (cluster) identifier

match Optional variable to use in matching.

small How to handle strata with only one PSU

large How to handle strata with more than two PSUs

fpc Optional population (stratum) size or finite population correction

fpctype How fpc is coded.

fay.rho Parameter for Fay's extended BRR method

compress If TRUE, store the replicate weights in compressed form

hadamard.matrix

Optional user-supplied Hadamard matrix for brrweights

lonely.psu Handling of non-certainty single-PSU strata

Details

JK1 and JKn are jackknife schemes for unstratified and stratified designs respectively. The finite population correction may be specified as a single number, a vector with one entry per stratum, or a vector with one entry per observation (constant within strata). When fpc is a vector with one entry per stratum it may not have names that differ from the stratum identifiers (it may have no names, in which case it must be in the same order as unique(strata)). To specify population stratum sizes use fpctype="population", to specify sampling fractions use fpctype="fraction" and to specify the correction directly use fpctype="correction"

The only reason not to use compress=TRUE is that it is new and there is a greater possibility of bugs. It reduces the number of rows of the replicate weights matrix from the number of observations to the number of PSUs.

In BRR variance estimation each stratum is split in two to give half-samples. Balanced replicated weights are needed, where observations in two different strata end up in the same half stratum as often as in different half-strata.BRR, strictly speaking, is defined only when each stratum has exactly two PSUs. A stratum with one PSU can be merged with another such stratum, or can be split to appear in both half samples with half weight. The latter approach is appropriate for a PSU that was deterministically sampled.

A stratum with more than two PSUs can be split into multiple smaller strata each with two PSUs or the PSUs can be merged to give two superclusters within the stratum.

When merging small strata or grouping PSUs in large strata the match variable is used to sort PSUs before merging, to give approximate matching on this variable.

If you want more control than this you should probably construct your own weights using the Hadamard matrices produced by hadamard

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Value

For brrweights with only.weights=FALSE a list with elements

weights two-column matrix indicating the weight for each half-stratum in one particular

set of split samples

wstrata New stratum variable incorporating merged or split strata

strata Original strata for distinct PSUs

psu Distinct PSUs

npairs Dimension of Hadamard matrix used in BRR construction

sampler function returning replicate weights

compress Indicates whether the sampler returns per PSU or per observation weights

For jk1weights and jknweights a data frame of replicate weights and the scale and rscale arguments to svrVar.

References

Levy and Lemeshow "Sampling of Populations". Wiley. Shao and Tu "The Jackknife and Bootstrap". Springer.

See Also

hadamard, as.svrepdesign, svrVar, surveyoptions

```
data(scd)
scdnofpc<-svydesign(data=scd, prob=~1, id=~ambulance, strata=~ESA,
nest=TRUE)

## convert to BRR replicate weights
scd2brr <- as.svrepdesign(scdnofpc, type="BRR")
svymean(~alive, scd2brr)
svyratio(~alive, ~arrests, scd2brr)

## with user-supplied hadamard matrix
scd2brr1 <- as.svrepdesign(scdnofpc, type="BRR", hadamard.matrix=paley(11))
svymean(~alive, scd2brr1)
svyratio(~alive, ~arrests, scd2brr1)</pre>
```

|--|

Description

Calibration, generalized raking, or GREG estimators generalise post-stratification and raking by calibrating a sample to the marginal totals of variables in a linear regression model. This function reweights the survey design and adds additional information that is used by svyrecvar to reduce the estimated standard errors.

Usage

```
calibrate(design,...)
## S3 method for class 'survey.design2'
calibrate(design, formula, population,
       aggregate.stage=NULL, stage=0, variance=NULL,
       bounds=c(-Inf,Inf), calfun=c("linear","raking","logit"),
       maxit=50,epsilon=1e-7,verbose=FALSE,force=FALSE,trim=NULL,
       bounds.const=FALSE, sparse=FALSE,...)
## S3 method for class 'svyrep.design'
calibrate(design, formula, population, compress=NA,
       aggregate.index=NULL, variance=NULL, bounds=c(-Inf,Inf),
       calfun=c("linear","raking","logit"),
       maxit=50, epsilon=1e-7, verbose=FALSE,force=FALSE,trim=NULL,
       bounds.const=FALSE, sparse=FALSE,...)
## S3 method for class 'twophase'
calibrate(design, phase=2, formula, population,
       calfun=c("linear","raking","logit","rrz"),...)
grake(mm, ww, calfun, eta=rep(0, NCOL(mm)), bounds, population, epsilon,
  verbose,maxit,variance=NULL)
cal_names(formula,design,...)
```

Arguments

design	Survey design object
formula	Model formula for calibration model, or list of formulas for each margin
population	Vectors of population column totals for the model matrix in the calibration model, or list of such vectors for each cluster, or list of tables for each margin. Required except for two-phase designs
compress	compress the resulting replicate weights if TRUE or if NA and weights were previously compressed $$
stage	See Details below
variance	Coefficients for variance in calibration model (heteroskedasticity parameters) (see Details below)

aggregate.stage

An integer. If not NULL, make calibration weights constant within sampling units

at this stage.

aggregate.index

A vector or one-sided formula. If not NULL, make calibration weights constant

within levels of this variable

bounds Bounds for the calibration weights, optional except for calfun="logit"

bounds.const Should be TRUE if bounds have been spcified as constant values rather than

multiplicative values

trim Weights outside this range will be trimmed to these bounds.

... Options for other methods

calfun Calibration function: see below

maxit Number of iterations

epsilon Tolerance in matching population total. Either a single number or a vector of the

same length as population

verbose Print lots of uninteresting information

force Return an answer even if the specified accuracy was not achieved

phase Phase of a two-phase design to calibrate (only phase=2 currently implemented.)

mm Model matrix
ww Vector of weights

eta Starting values for iteration

sparse Use sparse matrices for faster computation

Details

The formula argument specifies a model matrix, and the population argument is the population column sums of this matrix. The function cal_names shows what the column names of this model matrix will be.

For the important special case where the calibration totals are (possibly overlapping) marginal tables of factor variables, as in classical raking, the formula and population arguments may be lists in the same format as the input to rake.

If the population argument has a names attribute it will be checked against the names produced by model.matrix(formula) and reordered if necessary. This protects against situations where the (locale-dependent) ordering of factor levels is not what you expected.

Numerical instabilities may result if the sampling weights in the design object are wrong by multiple orders of magnitude. The code now attempts to rescale the weights first, but it is better for the user to ensure that the scale is reasonable.

The calibrate function implements linear, bounded linear, raking, bounded raking, and logit calibration functions. All except unbounded linear calibration use the Newton-Raphson algorithm described by Deville et al (1993). This algorithm is exposed for other uses in the grake function. Unbounded linear calibration uses an algorithm that is less sensitive to collinearity. The calibration function may be specified as a string naming one of the three built-in functions or as an object of class calfun, allowing user-defined functions. See make.calfun for details.

The bounds argument can be specified as global upper and lower bounds e.g bounds=c(0.5, 2) or as a list with lower and upper vectors e.g. bounds=list(lower=lower, upper=upper). This allows for individual boundary constraints for each unit. The lower and upper vectors must be the same length as the input data. The bounds can be specified as multiplicative values or constant values. If constant, bounds.const must be set to TRUE.

Calibration with bounds, or on highly collinear data, may fail. If force=TRUE the approximately calibrated design object will still be returned (useful for examining why it failed). A failure in calibrating a set of replicate weights when the sampling weights were successfully calibrated will give only a warning, not an error.

When calibration to the desired set of bounds is not possible, another option is to trim weights. To do this set bounds to a looser set of bounds for which calibration is achievable and set trim to the tighter bounds. Weights outside the bounds will be trimmed to the bounds, and the excess weight distributed over other observations in proportion to their sampling weight (and so this may put some other observations slightly over the trimming bounds). The projection matrix used in computing standard errors is based on the feasible bounds specified by the bounds argument. See also trimWeights, which trims the final weights in a design object rather than the calibration adjustments.

For two-phase designs calfun="rrz" estimates the sampling probabilities using logistic regression as described by Robins et al (1994). estWeights will do the same thing.

Calibration may result in observations within the last-stage sampling units having unequal weight even though they necessarily are sampled together. Specifying aggegrate.stage ensures that the calibration weight adjustments are constant within sampling units at the specified stage; if the original sampling weights were equal the final weights will also be equal. The algorithm is as described by Vanderhoeft (2001, section III.D). Specifying aggregate.index does the same thing for replicate weight designs; a warning will be given if the original weights are not constant within levels of aggregate.index.

In a model with two-stage sampling, population totals may be available for the PSUs actually sampled, but not for the whole population. In this situation, calibrating within each PSU reduces with second-stage contribution to variance. This generalizes to multistage sampling. The stage argument specifies which stage of sampling the totals refer to. Stage 0 is full population totals, stage 1 is totals for PSUs, and so on. The default, stage=NULL is interpreted as stage 0 when a single population vector is supplied and stage 1 when a list is supplied. Calibrating to PSU totals will fail (with a message about an exactly singular matrix) for PSUs that have fewer observations than the number of calibration variables.

The variance in the calibration model may depend on covariates. If variance=NULL the calibration model has constant variance. If variance is not NULL it specifies a linear combination of the columns of the model matrix and the calibration variance is proportional to that linear combination. Alternatively variance can be specified as a vector of values the same length as the input data specifying a heteroskedasticity parameter for each unit.

The design matrix specified by formula (after any aggregation) must be of full rank, with one exception. If the population total for a column is zero and all the observations are zero the column will be ignored. This allows the use of factors where the population happens to have no observations at some level.

In a two-phase design, population may be omitted when phase=2, to specify calibration to the phase-one sample. If the two-phase design object was constructed using the more memory-efficient

method="approx" argument to twophase, calibration of the first phase of sampling to the population is not supported.

Value

A survey design object.

References

Deville J-C, Sarndal C-E, Sautory O (1993) Generalized Raking Procedures in Survey Sampling. JASA 88:1013-1020

Kalton G, Flores-Cervantes I (2003) "Weighting methods" J Official Stat 19(2) 81-97

Lumley T, Shaw PA, Dai JY (2011) "Connections between survey calibration estimators and semi-parametric models for incomplete data" International Statistical Review. 79:200-220. (with discussion 79:221-232)

Sarndal C-E, Swensson B, Wretman J. "Model Assisted Survey Sampling". Springer. 1991.

Rao JNK, Yung W, Hidiroglou MA (2002) Estimating equations for the analysis of survey data using poststratification information. Sankhya 64 Series A Part 2, 364-378.

Robins JM, Rotnitzky A, Zhao LP. (1994) Estimation of regression coefficients when some regressors are not always observed. Journal of the American Statistical Association, 89, 846-866.

Vanderhoeft C (2001) Generalized Calibration at Statistics Belgium. Statistics Belgium Working Paper No 3.

See Also

```
postStratify, rake for other ways to use auxiliary information twophase and vignette("epi") for an example of calibration in two-phase designs survey/tests/kalton.R for examples replicating those in Kalton & Flores-Cervantes (2003) make.calfun for user-defined calibration distances.

trimWeights to trim final weights rather than calibration adjustments.
```

```
data(api)
dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)
cal_names(~stype, dclus1)
pop.totals<-c(`(Intercept)`=6194, stypeH=755, stypeM=1018)
## For a single factor variable this is equivalent to
## postStratify
(dclus1g<-calibrate(dclus1, ~stype, pop.totals))
svymean(~api00, dclus1g)
svytotal(~enroll, dclus1g)</pre>
```

```
svytotal(~stype, dclus1g)
## Make weights constant within school district
(dclus1agg<-calibrate(dclus1, ~stype, pop.totals, aggregate=1))</pre>
svymean(~api00, dclus1agg)
svytotal(~enroll, dclus1agg)
svytotal(~stype, dclus1agg)
## Now add sch.wide
cal_names(~stype+sch.wide, dclus1)
(dclus1g2 <- calibrate(dclus1, ~stype+sch.wide, c(pop.totals, sch.wideYes=5122)))</pre>
svymean(~api00, dclus1g2)
svytotal(~enroll, dclus1g2)
svytotal(~stype, dclus1g2)
## Finally, calibrate on 1999 API and school type
cal_names(~stype+api99, dclus1)
(dclus1g3 <- calibrate(dclus1, ~stype+api99, c(pop.totals, api99=3914069)))</pre>
svymean(~api00, dclus1g3)
svytotal(~enroll, dclus1g3)
svytotal(~stype, dclus1g3)
## Same syntax with replicate weights
rclus1<-as.svrepdesign(dclus1)</pre>
(rclus1g3 <- calibrate(rclus1, ~stype+api99, c(pop.totals, api99=3914069)))</pre>
svymean(~api00, rclus1g3)
svytotal(~enroll, rclus1g3)
svytotal(~stype, rclus1g3)
(rclus1agg3 <- calibrate(rclus1, ~stype+api99, c(pop.totals,api99=3914069), aggregate.index=~dnum))</pre>
svymean(~api00, rclus1agg3)
svytotal(~enroll, rclus1agg3)
svytotal(~stype, rclus1agg3)
###
## Bounded weights
range(weights(dclus1g3)/weights(dclus1))
dclus1g3b <- calibrate(dclus1, ~stype+api99, c(pop.totals, api99=3914069),bounds=c(0.6,1.6))
range(weights(dclus1g3b)/weights(dclus1))
svymean(~api00, dclus1g3b)
svytotal(~enroll, dclus1g3b)
svytotal(~stype, dclus1g3b)
```

```
## Individual boundary constraints as constant values
# the first weight will be bounded at 40, the rest free to move
bnds <- list(</pre>
  lower = rep(-Inf, nrow(apiclus1)),
  upper = c(40, rep(Inf, nrow(apiclus1)-1)))
head(weights(dclus1g3))
dclus1g3b1 <- calibrate(dclus1, ~stype+api99, c(pop.totals, api99=3914069),</pre>
  bounds=bnds, bounds.const=TRUE)
head(weights(dclus1g3b1))
svytotal(~api.stu, dclus1g3b1)
## trimming
dclus1tr <- calibrate(dclus1, ~stype+api99, c(pop.totals, api99=3914069),</pre>
   bounds=c(0.5,2), trim=c(2/3,3/2))
svymean(~api00+api99+enroll, dclus1tr)
svytotal(~stype,dclus1tr)
range(weights(dclus1tr)/weights(dclus1))
rclus1tr <- calibrate(rclus1, ~stype+api99, c(pop.totals, api99=3914069),
   bounds=c(0.5,2), trim=c(2/3,3/2))
svymean(~api00+api99+enroll, rclus1tr)
svytotal(~stype,rclus1tr)
## Input in the same format as rake() for classical raking
pop.table <- xtabs(~stype+sch.wide,apipop)</pre>
pop.table2 <- xtabs(~stype+comp.imp,apipop)</pre>
dclus1r<-rake(dclus1, list(~stype+sch.wide, ~stype+comp.imp),</pre>
               list(pop.table, pop.table2))
gclus1r<-calibrate(dclus1, formula=list(~stype+sch.wide, ~stype+comp.imp),</pre>
     population=list(pop.table, pop.table2),calfun="raking")
svymean(~api00+stype, dclus1r)
svymean(~api00+stype, gclus1r)
## generalised raking
dclus1g3c <- calibrate(dclus1, ~stype+api99, c(pop.totals,</pre>
    api99=3914069), calfun="raking")
range(weights(dclus1g3c)/weights(dclus1))
(dclus1g3d <- calibrate(dclus1, ~stype+api99, c(pop.totals,</pre>
    api99=3914069), calfun=cal.logit, bounds=c(0.5,2.5)))
range(weights(dclus1g3d)/weights(dclus1))
## Ratio estimators are calibration estimators
dstrat<-svydesign(id=~1,strata=~stype, weights=~pw, data=apistrat, fpc=~fpc)
svytotal(~api.stu,dstrat)
common<-svyratio(~api.stu, ~enroll, dstrat, separate=FALSE)</pre>
predict(common, total=3811472)
pop<-3811472
```

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```
## equivalent to (common) ratio estimator
dstratg1<-calibrate(dstrat,~enroll-1, pop, variance=1)
svytotal(~api.stu, dstratg1)

# Alternatively specifying the heteroskedasticity parameters directly
dstratgh <- calibrate(dstrat,~enroll-1, pop, variance=apistrat$enroll)
svytotal(~api.stu, dstratgh)</pre>
```

compressWeights

Compress replicate weight matrix

Description

Many replicate weight matrices have redundant rows, such as when weights are the same for all observations in a PSU. This function produces a compressed form. Methods for as.matrix and as.vector extract and expand the weights.

Usage

```
compressWeights(rw, ...)
## S3 method for class 'svyrep.design'
compressWeights(rw,...)
## S3 method for class 'repweights_compressed'
as.matrix(x,...)
## S3 method for class 'repweights_compressed'
as.vector(x,...)
```

Arguments

rw A set of replicate weights or a svyrep.design objectx A compressed set of replicate weights... For future expansion

Value

An object of class $repweights_compressed$ or a svyrep.design object with repweights element of class $repweights_compressed$

See Also

```
jknweights,as.svrepdesign
```

```
data(api)
dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)
rclus1<-as.svrepdesign(dclus1,compress=TRUE)
rclus1<-as.svrepdesign(dclus1,compress=FALSE)</pre>
```

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confint.svyglm Confidence intervals for regression parameters

Description

Computes confidence intervals for regression parameters in svyglm objects. The default is a Wald-type confidence interval, adding and subtracting a multiple of the standard error. The method="likelihood" is an interval based on inverting the Rao-Scott likelihood ratio test. That is, it is an interval where the working model deviance is lower than the threshold for the Rao-Scott test at the specified level.

Usage

```
## S3 method for class 'svyglm'
confint(object, parm, level = 0.95, method = c("Wald", "likelihood"), ddf = Inf, ...)
```

Arguments

object svyglm object

parm numeric or character vector indicating which parameters to construct intervals

for.

level desired coverage method See description above

ddf Denominator degrees of freedom for "likelihood" method, to use a t distribu-

tion rather than norma. If NULL, use object\$df.residual

... for future expansion

Value

A matrix of confidence intervals

References

J. N. K. Rao and Alistair J. Scott (1984) On Chi-squared Tests For Multiway Contigency Tables with Proportions Estimated From Survey Data. Annals of Statistics 12:46-60

See Also

confint

```
data(api)
dclus2<-svydesign(id=~dnum+snum, fpc=~fpc1+fpc2, data=apiclus2)
m<-svyglm(I(comp.imp=="Yes")~stype*emer+ell, design=dclus2, family=quasibinomial)
confint(m)
confint(m, method="like",ddf=NULL, parm=c("ell","emer"))</pre>
```

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crowd

Household crowding

Description

A tiny dataset from the VPLX manual.

Usage

```
data(crowd)
```

Format

A data frame with 6 observations on the following 5 variables.

rooms Number of rooms in the house

person Number of people in the household

weight Sampling weight

cluster Cluster number

stratum Stratum number

Source

Manual for VPLX, Census Bureau.

```
data(crowd)
## Example 1-1
i1.1<-as.svrepdesign(svydesign(id=~cluster, weight=~weight,data=crowd))
i1.1<-update(i1.1, room.ratio=rooms/person,
    overcrowded=factor(person>rooms))
svymean(~rooms+person+room.ratio,i1.1)
svytotal(~rooms+person+room.ratio,i1.1)
svymean(~rooms+person+room.ratio,subset(i1.1,overcrowded==TRUE))
svytotal(~rooms+person+room.ratio,subset(i1.1,overcrowded==TRUE))
## Example 1-2
i1.2<-as.svrepdesign(svydesign(id=~cluster,weight=~weight,strata=~stratum, data=crowd))
svymean(~rooms+person,i1.2)
svytotal(~rooms+person,i1.2)</pre>
```

dimnames.DBIsvydesign Dimensions of survey designs

Description

dimnames returns variable names and row names for the data variables in a design object and dim returns dimensions. For multiple imputation designs there is a third dimension giving the number of imputations. For database-backed designs the second dimension includes variables defined by update. The first dimension excludes observations with zero weight.

Usage

```
## $3 method for class 'survey.design'
dim(x)
## $3 method for class 'svyimputationList'
dim(x)
## $3 method for class 'survey.design'
dimnames(x)
## $3 method for class 'DBIsvydesign'
dimnames(x)
## $3 method for class 'ODBCsvydesign'
dimnames(x)
## $3 method for class 'svyimputationList'
dimnames(x)
```

Arguments

Design object

Value

A vector of numbers for dim, a list of vectors of strings for dimnames.

See Also

```
update.DBIsvydesign, with.svyimputationList
```

```
data(api)
dclus1 <- svydesign(ids=~dnum,weights=~pw,data=apiclus1,fpc=~fpc)
dim(dclus1)
dimnames(dclus1)
colnames(dclus1)</pre>
```

election 27

election

US 2004 presidential election data at state or county level

Description

A sample of voting data from US states or counties (depending on data availability), sampled with probability proportional to number of votes. The sample was drawn using Tille's splitting method, implemented in the "sampling" package.

Usage

```
data(election)
```

Format

election is a data frame with 4600 observations on the following 8 variables.

County A factor specifying the state or country

TotPrecincts Number of precincts in the state or county

PrecinctsReporting Number of precincts supplying data

Bush Votes for George W. Bush

Kerry Votes for John Kerry

Nader Votes for Ralph Nader

votes Total votes for those three candidates

p Sampling probability, proportional to votes

election_pps is a sample of 40 counties or states taken with probability proportional to the number of votes. It includes the additional column wt with the sampling weights.

election_insample indicates which rows of election were sampled.

election_jointprob are the pairwise sampling probabilities and election_jointHR are approximate pairwise sampling probabilities using the Hartley-Rao approximation.

Source

.

```
data(election)
## high positive correlation between totals
plot(Bush~Kerry,data=election,log="xy")
## high negative correlation between proportions
plot(I(Bush/votes)~I(Kerry/votes), data=election)
## Variances without replacement
## Horvitz-Thompson type
```

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```
dpps_br<- svydesign(id=~1, fpc=~p, data=election_pps, pps="brewer")</pre>
dpps_ov<- svydesign(id=~1, fpc=~p, data=election_pps, pps="overton")</pre>
dpps_hr<- svydesign(id=~1, fpc=~p, data=election_pps, pps=HR(sum(election$p^2)/40))</pre>
dpps_hr1<- svydesign(id=~1, fpc=~p, data=election_pps, pps=HR())</pre>
dpps_ht<- svydesign(id=~1, fpc=~p, data=election_pps, pps=ppsmat(election_jointprob))</pre>
## Yates-Grundy type
dpps_yg<- svydesign(id=~1, fpc=~p, data=election_pps, pps=ppsmat(election_jointprob),variance="YG")</pre>
dpps_hryg<- svydesign(id=~1, fpc=~p, data=election_pps, pps=HR(sum(election$p^2)/40),variance="YG")
## The with-replacement approximation
dppswr <-svydesign(id=~1, probs=~p, data=election_pps)</pre>
svytotal(~Bush+Kerry+Nader, dpps_ht)
svytotal(~Bush+Kerry+Nader, dpps_yg)
svytotal(~Bush+Kerry+Nader, dpps_hr)
svytotal(~Bush+Kerry+Nader, dpps_hryg)
svytotal(~Bush+Kerry+Nader, dpps_hr1)
svytotal(~Bush+Kerry+Nader, dpps_br)
svytotal(~Bush+Kerry+Nader, dpps_ov)
svytotal(~Bush+Kerry+Nader, dppswr)
```

estweights

Estimated weights for missing data

Description

Creates or adjusts a two-phase survey design object using a logistic regression model for second-phase sampling probability. This function should be particularly useful in reweighting to account for missing data.

Usage

Arguments

data	twophase design object or data frame
formula	Predictors for estimating weights
working.model	Model fitted to complete (ie phase 1) data
subset	Subset of data frame with complete data (ie phase 1). If NULL use all complete cases
strata	Stratification (if any) of phase 2 sampling
	for future expansion

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Details

If data is a data frame, estWeights first creates a two-phase design object. The strata argument is used only to compute finite population corrections, the same variables must be included in formula to compute stratified sampling probabilities.

With a two-phase design object, estWeights estimates the sampling probabilities using logistic regression as described by Robins et al (1994) and adds information to the object to enable correct sandwich standard errors to be computed.

An alternative to specifying formula is to specify working.model. The estimating functions from this model will be used as predictors of the sampling probabilities, which will increase efficiency to the extent that the working model and the model of interest estimate the same parameters (Kulich \& Lin 2004).

The effect on a two-phase design object is very similar to calibrate, and is identical when formula specifies a saturated model.

Value

A two-phase survey design object.

References

Breslow NE, Lumley T, Ballantyne CM, Chambless LE, Kulich M. (2009) Using the Whole Cohort in the Analysis of Case-Cohort Data. Am J Epidemiol. 2009 Jun 1;169(11):1398-405.

Robins JM, Rotnitzky A, Zhao LP. (1994) Estimation of regression coefficients when some regressors are not always observed. Journal of the American Statistical Association, 89, 846-866.

Kulich M, Lin DY (2004). Improving the Efficiency of Relative-Risk Estimation in Case-Cohort Studies. Journal of the American Statistical Association, Vol. 99, pp.832-844

Lumley T, Shaw PA, Dai JY (2011) "Connections between survey calibration estimators and semiparametric models for incomplete data" International Statistical Review. 79:200-220. (with discussion 79:221-232)

See Also

```
postStratify, calibrate, twophase
```

```
data(airquality)
## ignoring missingness, using model-based standard error
summary(lm(log(Ozone)~Temp+Wind, data=airquality))
## Without covariates to predict missingness we get
## same point estimates, but different (sandwich) standard errors
daq<-estWeights(airquality, formula=~1,subset=~I(!is.na(Ozone)))
summary(svyglm(log(Ozone)~Temp+Wind,design=daq))
## Reweighting based on weather, month
d2aq<-estWeights(airquality, formula=~Temp+Wind+Month,</pre>
```

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```
subset=~I(!is.na(Ozone)))
summary(svyglm(log(Ozone)~Temp+Wind,design=d2aq))
```

fpc

Small survey example

Description

The fpc data frame has 8 rows and 6 columns. It is artificial data to illustrate survey sampling estimators.

Usage

```
data(fpc)
```

Format

This data frame contains the following columns:

```
stratid Stratum idspsuid Sampling unit idsweight Sampling weightsnh number sampled per stratumNh population size per stratumx data
```

Source

```
http://www.stata-press.com/data/r7/fpc.dta
```

```
data(fpc)
fpc

withoutfpc<-svydesign(weights=~weight, ids=~psuid, strata=~stratid, variables=~x,
    data=fpc, nest=TRUE)

withoutfpc
svymean(~x, withoutfpc)

withfpc<-svydesign(weights=~weight, ids=~psuid, strata=~stratid,
fpc=~Nh, variables=~x, data=fpc, nest=TRUE)

withfpc
svymean(~x, withfpc)</pre>
```

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```
## Other equivalent forms
withfpc<-svydesign(prob=~I(1/weight), ids=~psuid, strata=~stratid,</pre>
fpc=~Nh, variables=~x, data=fpc, nest=TRUE)
svymean(~x, withfpc)
withfpc<-svydesign(weights=~weight, ids=~psuid, strata=~stratid,</pre>
fpc=~I(nh/Nh), variables=~x, data=fpc, nest=TRUE)
svymean(~x, withfpc)
withfpc<-svydesign(weights=~weight, ids=~interaction(stratid,psuid),</pre>
strata=~stratid, fpc=~I(nh/Nh), variables=~x, data=fpc)
svymean(~x, withfpc)
withfpc<-svydesign(ids=~psuid, strata=~stratid, fpc=~Nh,</pre>
variables=~x,data=fpc,nest=TRUE)
svymean(~x, withfpc)
withfpc<-svydesign(ids=~psuid, strata=~stratid,</pre>
fpc=~I(nh/Nh), variables=~x, data=fpc, nest=TRUE)
svymean(~x, withfpc)
```

ftable.svystat

Lay out tables of survey statistics

Description

Reformat the output of survey computations to a table.

Usage

```
## S3 method for class 'svystat'
ftable(x, rownames,...)
## S3 method for class 'svrepstat'
ftable(x, rownames,...)
## S3 method for class 'svyby'
ftable(x,...)
```

Arguments x

Output of functions such as svymean, svrepmean, svyby

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rownames List of vectors of strings giving dimension names for the resulting table (see examples)

... Arguments for future expansion

Value

An object of class "ftable"

See Also

ftable

Examples

```
data(api)
dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)</pre>
a<-svymean(~interaction(stype,comp.imp), design=dclus1)</pre>
b<-ftable(a, rownames=list(stype=c("E","H","M"),comp.imp=c("No","Yes")))
a<-svymean(~interaction(stype,comp.imp), design=dclus1, deff=TRUE)
b<-ftable(a, rownames=list(stype=c("E","H","M"),comp.imp=c("No","Yes")))
round(100*b,1)
rclus1<-as.svrepdesign(dclus1)</pre>
a<-svytotal(~interaction(stype,comp.imp), design=rclus1)</pre>
b<-ftable(a, rownames=list(stype=c("E","H","M"),comp.imp=c("No","Yes")))
b
round(b)
a<-svyby(~api99 + api00, ~stype + sch.wide, rclus1, svymean, keep.var=TRUE)
ftable(a)
print(ftable(a),digits=2)
b<-svyby(~api99 + api00, ~stype + sch.wide, rclus1, svymean, keep.var=TRUE, deff=TRUE)
print(ftable(b),digits=2)
d<-svyby(~api99 + api00, ~stype + sch.wide, rclus1, svymean, keep.var=TRUE, vartype=c("se","cvpct"))
round(ftable(d),1)
```

hadamard

Hadamard matrices

Description

Returns a Hadamard matrix of dimension larger than the argument.

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Usage

hadamard(n)

Arguments

n

lower bound for size

Details

For most n the matrix comes from paley. The 36×36 matrix is from Plackett and Burman (1946) and the 28×28 is from Sloane's library of Hadamard matrices.

Matrices of dimension every multiple of 4 are thought to exist, but this function doesn't know about all of them, so it will sometimes return matrices that are larger than necessary. The excess is at most 4 for n < 180 and at most 5% for n > 100.

Value

A Hadamard matrix

Note

Strictly speaking, a Hadamard matrix has entries +1 and -1 rather than 1 and 0, so 2*hadamard(n)-1 is a Hadamard matrix

References

Sloane NJA. A Library of Hadamard Matrices http://neilsloane.com/hadamard/

Plackett RL, Burman JP. (1946) The Design of Optimum Multifactorial Experiments Biometrika, Vol. 33, No. 4 pp. 305-325

Cameron PJ (2005) Hadamard Matrices http://designtheory.org/library/encyc/topics/had.pdf. In: The Encyclopedia of Design Theory http://designtheory.org/library/encyc/

See Also

brrweights, paley

```
par(mfrow=c(2,2))
## Sylvester-type
image(hadamard(63),main=quote("Sylvester: "*64==2^6))
## Paley-type
image(hadamard(59),main=quote("Paley: "*60==59+1))
## from NJ Sloane's library
image(hadamard(27),main=quote("Stored: "*28))
## For n=90 we get 96 rather than the minimum possible size, 92.
image(hadamard(90),main=quote("Constructed: "*96==2^3%*%(11+1)))
```

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```
par(mfrow=c(1,1))
plot(2:150,sapply(2:150,function(i) ncol(hadamard(i))),type="S",
        ylab="Matrix size",xlab="n",xlim=c(1,150),ylim=c(1,150))
abline(0,1,lty=3)
lines(2:150, 2:150-(2:150 %% 4)+4,col="purple",type="S",lty=2)
legend(c(x=10,y=140),legend=c("Actual size","Minimum possible size"),
        col=c("black","purple"),bty="n",lty=c(1,2))
```

hospital

Sample of obstetric hospitals

Description

The hospital data frame has 15 rows and 5 columns.

Usage

```
data(hospital)
```

Format

This data frame contains the following columns:

```
hospno Hospital id
oblevel level of obstetric care
weighta Weights, as given by the original reference
tothosp total hospitalisations
births births
weightats Weights, as given in the source
```

Source

```
http://www.ats.ucla.edu/stat/books/sop/hospsamp.dta
```

References

Levy and Lemeshow. "Sampling of Populations" (3rd edition). Wiley.

```
data(hospital)
hospdes<-svydesign(strata=~oblevel, id=~hospno, weights=~weighta,
fpc=~tothosp, data=hospital)
hosprep<-as.svrepdesign(hospdes)
svytotal(~births, design=hospdes)
svytotal(~births, design=hosprep)</pre>
```

HR 35

HR	Wrappers for specifying PPS designs

Description

The Horvitz-Thompson estimator and the Hartley-Rao approximation require information in addition to the sampling probabilities for sampled individuals. These functions allow this information to be supplied.

Usage

```
HR(psum=NULL, strata = NULL)
ppsmat(jointprob, tolerance = 1e-04)
```

Arguments

psum	The sum of squared sampling probabilities for the population, divided by the sample size, as a single number or as a vector for stratified sampling
strata	Stratum labels, of the same length as psum, if psum is a vector
jointprob	Matrix of pairwise sampling probabilities for the sampled individuals
tolerance	Tolerance for deciding that the covariance of sampling indicators is zero

Value

An object of class HR or ppsmat, suitable for supplying as the pps argument to svydesign.

See Also

election for examples of PPS designs

Examples

HR(0.1)

calfun Calibration metrics	make.calfun	Calibration metrics
----------------------------	-------------	---------------------

Description

Create calibration metric for use in calibrate. The function F is the link function described in section 2 of Deville et al. To create a new calibration metric, specify F-1 and its derivative. The package provides cal.linear, cal.raking, cal.logit, which are standard, and cal.sinh from the CALMAR2 macro, for which F is the derivative of the inverse hyperbolic sine.

36 make.calfun

Usage

```
make.calfun(Fm1, dF, name)
```

Arguments

Fm1 Function F-1 taking a vector u and a vector of length 2, bounds.

dF Derivative of Fm1 wrt u: arguments u and bounds

name Character string to use as name

Value

An object of class "calfun"

References

Deville J-C, Sarndal C-E, Sautory O (1993) Generalized Raking Procedures in Survey Sampling. JASA 88:1013-1020

Deville J-C, Sarndal C-E (1992) Calibration Estimators in Survey Sampling. JASA 87: 376-382

See Also

calibrate

marginpred 37

marginpred	Standardised predictions (predictive margins) for regression models.

Description

Reweights the design (using calibrate) so that the adjustment variables are uncorrelated with the variables in the model, and then performs predictions by calling predict. When the adjustment model is saturated this is equivalent to direct standardization on the adjustment variables.

The svycoxph and svykmlist methods return survival curves.

Usage

```
marginpred(model, adjustfor, predictat, ...)
## S3 method for class 'svycoxph'
marginpred(model, adjustfor, predictat, se=FALSE, ...)
## S3 method for class 'svykmlist'
marginpred(model, adjustfor, predictat, se=FALSE, ...)
## S3 method for class 'svyglm'
marginpred(model, adjustfor, predictat, ...)
```

Arguments

model	A regression model object of a class that has a marginpred method
adjustfor	Model formula specifying adjustment variables, which must be in the design object of the model
predictat	A data frame giving values of the variables in model to predict at
se	Estimate standard errors for the survival curve (uses a lot of memory if the sample size is large)
	Extra arguments, passed to the predict method for model

See Also

```
svypredmeans for the method of Graubard and Korn implemented in SUDAAN. calibrate predict.svycoxph
```

```
## generate data with apparent group effect from confounding
set.seed(42)
df<-data.frame(x=rnorm(100))
df$time<-rexp(100)*exp(df$x-1)
df$status<-1
df$group<-(df$x+rnorm(100))>0
des<-svydesign(id=~1,data=df)
newdf<-data.frame(group=c(FALSE,TRUE), x=c(0,0))</pre>
```

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```
## Cox model
m0<-svycoxph(Surv(time, status)~group, design=des)</pre>
m1<-svycoxph(Surv(time, status)~group+x, design=des)</pre>
## conditional predictions, unadjusted and adjusted
cpred0<-predict(m0, type="curve", newdata=newdf, se=TRUE)</pre>
cpred1<-predict(m1, type="curve", newdata=newdf, se=TRUE)</pre>
## adjusted marginal prediction
mpred<-marginpred(m0, adjustfor=~x, predictat=newdf, se=TRUE)</pre>
plot(cpred0)
lines(cpred1[[1]],col="red")
lines(cpred1[[2]],col="red")
lines(mpred[[1]],col="blue")
lines(mpred[[2]],col="blue")
## Kaplan--Meier
s2<-svykm(Surv(time,status>0)~group, design=des)
p2<-marginpred(s2, adjustfor=~x, predictat=newdf,se=TRUE)
lines(p2[[1]],col="green")
lines(p2[[2]],col="green")
## logistic regression
logisticm <- svyglm(group~time, family=quasibinomial, design=des)</pre>
newdf$time<-c(0.1,0.8)
logisticpred <- marginpred(logisticm, adjustfor=~x, predictat=newdf)</pre>
```

mu284

Two-stage sample from MU284

Description

The MU284 population comes from Sarndal et al, and the complete data are available from Statlib. These data are a two-stage sample from the population, analyzed on page 143 of the book.

Usage

data(mu284)

Format

A data frame with 15 observations on the following 5 variables.

```
id1 identifier for PSU
n1 number of PSUs in population
id2 identifier for second-stage unit
y1 variable to be analysed
n2 number of second-stage units in this PSU
```

nhanes 39

Source

```
Carl Erik Sarndal, Bengt Swensson, Jan Wretman. (1991) "Model Assisted Survey Sampling" Springer. (downloaded from StatLib, which is no longer active)
```

Examples

```
data(mu284)
(dmu284<-svydesign(id=~id1+id2,fpc=~n1+n2, data=mu284))
(ytotal<-svytotal(~y1, dmu284))
vcov(ytotal)</pre>
```

nhanes

Cholesterol data from a US survey

Description

Data extracted from NHANES 2009-2010 on high cholesterol.

Usage

```
data(nhanes)
```

Format

```
A data frame with 8591 observations on the following 7 variables.
```

```
SDMVPSU Primary sampling units
SDMVSTRA Sampling strata
WTMEC2YR Sampling weights
HI_CHOL Numeric vector: 1 for total cholesterol over 240mg/dl, 0 under 240mg/dl
race 1=Hispanic, 2=non-Hispanic white, 3=non-Hispanic black, 4=other
agecat Age group (0,19] (19,39] (39,59] (59,Inf]
RIAGENDR Gender: 1=male, 2=female
```

Source

```
ftp://ftp.cdc.gov/pub/Health_Statistics/NCHS/nhanes/2009-2010
```

```
data(nhanes)
design <- svydesign(id=~SDMVPSU, strata=~SDMVSTRA, weights=~WTMEC2YR, nest=TRUE,data=nhanes)
design</pre>
```

40 nonresponse

nonresponse Experimental: Construct non-response weights

Description

Functions to simplify the construction of non-reponse weights by combining strata with small numbers or large weights.

Usage

```
nonresponse(sample.weights, sample.counts, population)
sparseCells(object, count=0,totalweight=Inf, nrweight=1.5)
neighbours(index,object)
joinCells(object,a,...)
## S3 method for class 'nonresponse'
weights(object,...)
```

Arguments

sample.weights table of sampling weight by stratifying variables sample.counts table of sample counts by stratifying variables population table of population size by stratifying variables

object of class "nonresponse"

count Cells with fewer sampled units than this are "sparse"

nrweight Cells with higher non-response weight than this are "sparse"

totalweight Cells with average sampling weight times non-response weight higher than this

are "sparse"

index Number of a cell whose neighbours are to be found

a, . . . Cells to join

Details

When a stratified survey is conducted with imperfect response it is desirable to rescale the sampling weights to reflect the nonresponse. If some strata have small sample size, high non-response, or already had high sampling weights it may be desirable to get less variable non-response weights by averaging non-response across strata. Suitable strata to collapse may be similar on the stratifying variables and/or on the level of non-response.

nonresponse() combines stratified tables of population size, sample size, and sample weight into an object. sparseCells identifies cells that may need combining. neighbours describes the cells adjacent to a specified cell, and joinCells collapses the specified cells. When the collapsing is complete, use weights() to extract the nonresponse weights.

Value

nonresponse and joinCells return objects of class "nonresponse", neighbours and sparseCells return objects of class "nonresponseSubset"

open.DBIsvydesign 41

Examples

```
data(api)
## pretend the sampling was stratified on three variables
poptable<-xtabs(~sch.wide+comp.imp+stype,data=apipop)</pre>
sample.count<-xtabs(~sch.wide+comp.imp+stype,data=apiclus1)</pre>
sample.weight<-xtabs(pw~sch.wide+comp.imp+stype, data=apiclus1)</pre>
## create a nonresponse object
nr<-nonresponse(sample.weight,sample.count, poptable)</pre>
## sparse cells
sparseCells(nr)
## Look at neighbours
neighbours(3,nr)
neighbours(11,nr)
## Collapse some contiguous cells
nr1<-joinCells(nr,3,5,7)</pre>
## sparse cells now
sparseCells(nr1)
nr2<-joinCells(nr1,3,11,8)
nr2
## one relatively sparse cell
sparseCells(nr2)
## but nothing suitable to join it to
neighbours(3,nr2)
## extract the weights
weights(nr2)
```

open.DBIsvydesign

Open and close DBI connections

Description

A database-backed survey design object contains a connection to a database. This connection will be broken if the object is saved and reloaded, and the connection should ideally be closed with close before quitting R (although it doesn't matter for SQLite connections). The connection can be reopened with open.

Usage

```
## S3 method for class 'DBIsvydesign'
open(con, ...)
## S3 method for class 'DBIsvydesign'
```

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```
close(con, ...)
## S3 method for class 'ODBCsvydesign'
open(con, ...)
## S3 method for class 'ODBCsvydesign'
close(con, ...)
```

Arguments

Con Object of class DBIsvydesign or ODBCsvydesign
 Other options, to be passed to dbConnect or dbDisconnect, or odbcReConnect or odbcDisconnect

Value

The same survey design object with the connection opened or closed.

See Also

```
svydesign
DBI package
```

Examples

```
## Not run:
library(RSQLite)
dbclus1<-svydesign(id=~dnum, weights=~pw, fpc=~fpc,
data="apiclus1",dbtype="SQLite",
dbname=system.file("api.db",package="survey"))
dbclus1
close(dbclus1)
dbclus1
try(svymean(~api00, dbclus1))
dbclus1<-open(dbclus1)
open(dbclus1)
svymean(~api00, dbclus1)</pre>
## End(Not run)
```

paley

Paley-type Hadamard matrices

Description

Computes a Hadamard matrix of dimension $(p+1) \times 2^k$, where p is a prime, and p+1 is a multiple of 4, using the Paley construction. Used by hadamard.

paley 43

Usage

```
paley(n, nmax = 2 * n, prime=NULL, check=!is.null(prime))
is.hadamard(H, style=c("0/1","+-"), full.orthogonal.balance=TRUE)
```

Arguments

n	Minimum size for matrix
nmax	Maximum size for matrix. Ignored if prime is specified.
prime	Optional. A prime at least as large as n, such that prime+1 is divisible by 4.
check	Check that the resulting matrix is of Hadamard type
Н	Matrix
style	"0/1" for a matrix of 0s and 1s, "+-" for a matrix of ± 1 .
full.orthogonal	balance
_	Require full orthogonal balance?

Details

The Paley construction gives a Hadamard matrix of order p+1 if p is prime and p+1 is a multiple of 4. This is then expanded to order $(p+1) \times 2^k$ using the Sylvester construction.

paley knows primes up to 7919. The user can specify a prime with the prime argument, in which case a matrix of order p+1 is constructed.

If check=TRUE the code uses is.hadamard to check that the resulting matrix really is of Hadamard type, in the same way as in the example below. As this test takes n^3 time it is preferable to just be sure that prime really is prime.

A Hadamard matrix including a row of 1s gives BRR designs where the average of the replicates for a linear statistic is exactly the full sample estimate. This property is called full orthogonal balance.

Value

For paley, a matrix of zeros and ones, or NULL if no matrix smaller than nmax can be found.

For is. hadamard, TRUE if H is a Hadamard matrix.

References

Cameron PJ (2005) Hadamard Matrices. http://designtheory.org/library/encyc/topics/had.pdf. In: The Encyclopedia of Design Theory http://designtheory.org/library/encyc/

See Also

hadamard

44 pchisqsum

Examples

```
M<-paley(11)
is.hadamard(M)
## internals of is.hadamard(M)
H<-2*M-1
## HH^T is diagonal for any Hadamard matrix
H%*%t(H)</pre>
```

pchisqsum

Distribution of quadratic forms

Description

The distribution of a quadratic form in p standard Normal variables is a linear combination of p chisquared distributions with 1df. When there is uncertainty about the variance, a reasonable model for the distribution is a linear combination of F distributions with the same denominator.

Usage

```
pchisqsum(x, df, a, lower.tail = TRUE,
   method = c("satterthwaite", "integration", "saddlepoint"))
pFsum(x, df, a, ddf=Inf,lower.tail = TRUE,
   method = c("saddlepoint", "integration", "satterthwaite"), ...)
```

Arguments

oserved values
ector of degrees of freedom
ector of coefficients
enominator degrees of freedom
wer or upper tail?
ee Details below
guments to pchisqsum

Details

The "satterthwaite" method uses Satterthwaite's approximation, and this is also used as a fall-back for the other methods. The accuracy is usually good, but is more variable depending on a than the other methods and is anticonservative in the right tail (eg for upper tail probabilities less than 10^-5). The Satterthwaite approximation requires all a>0.

"integration" requires the CompQuadForm package. For pchisqsum it uses Farebrother's algorithm if all a>0. For pFsum or when some a<0 it inverts the characteristic function using the algorithm of Davies (1980). These algorithms are highly accurate for the lower tail probability, but they

pchisqsum 45

obtain the upper tail probability by subtraction from 1 and so fail completely when the upper tail probability is comparable to machine epsilon or smaller.

If the CompQuadForm package is not present, a warning is given and the saddlepoint approximation is used.

"saddlepoint" uses Kuonen's saddlepoint approximation. This is moderately accurate even very far out in the upper tail or with some a=0 and does not require any additional packages. It is implemented in pure R and so is slower than the "integration" method.

The distribution in pFsum is standardised so that a likelihood ratio test can use the same x value as in pchisqsum. That is, the linear combination of chi-squareds is multiplied by ddf and then divided by an independent chi-squared with ddf degrees of freedom.

Value

Vector of cumulative probabilities

References

Davies RB (1973). "Numerical inversion of a characteristic function" Biometrika 60:415-7

Davies RB (1980) "Algorithm AS 155: The Distribution of a Linear Combination of chi-squared Random Variables" Applied Statistics, Vol. 29, No. 3 (1980), pp. 323-333

P. Duchesne, P. Lafaye de Micheaux (2010) "Computing the distribution of quadratic forms: Further comparisons between the Liu-Tang-Zhang approximation and exact methods", Computational Statistics and Data Analysis, Volume 54, (2010), 858-862

Farebrother R.W. (1984) "Algorithm AS 204: The distribution of a Positive Linear Combination of chi-squared random variables". Applied Statistics Vol. 33, No. 3 (1984), p. 332-339

Kuonen D (1999) Saddlepoint Approximations for Distributions of Quadratic Forms in Normal Variables. Biometrika, Vol. 86, No. 4 (Dec., 1999), pp. 929-935

See Also

pchisq

```
x <- 2.7*rnorm(1001)^2+rnorm(1001)^2+0.3*rnorm(1001)^2
x.thin<-sort(x)[1+(0:50)*20]
p.invert<-pchisqsum(x.thin,df=c(1,1,1),a=c(2.7,1,.3),method="int" ,lower=FALSE)
p.satt<-pchisqsum(x.thin,df=c(1,1,1),a=c(2.7,1,.3),method="satt",lower=FALSE)
p.sadd<-pchisqsum(x.thin,df=c(1,1,1),a=c(2.7,1,.3),method="sad",lower=FALSE)

plot(p.invert, p.satt,type="l",log="xy")
abline(0,1,lty=2,col="purple")
plot(p.invert, p.sadd,type="l",log="xy")
abline(0,1,lty=2,col="purple")

pchisqsum(20, df=c(1,1,1),a=c(2.7,1,.3), lower.tail=FALSE,method="sad")
pFsum(20, df=c(1,1,1),a=c(2.7,1,.3), ddf=49,lower.tail=FALSE,method="sad")
pFsum(20, df=c(1,1,1),a=c(2.7,1,.3), ddf=1000,lower.tail=FALSE,method="sad")</pre>
```

46 postStratify

|--|--|

Description

Post-stratification adjusts the sampling and replicate weights so that the joint distribution of a set of post-stratifying variables matches the known population joint distribution. Use rake when the full joint distribution is not available.

Usage

```
postStratify(design, strata, population, partial = FALSE, ...)
## S3 method for class 'svyrep.design'
postStratify(design, strata, population, partial = FALSE, compress=NULL,...)
## S3 method for class 'survey.design'
postStratify(design, strata, population, partial = FALSE, ...)
```

Arguments

design	A survey design with replicate weights
strata	A formula or data frame of post-stratifying variables, which must not contain missing values.
population	A table, xtabs or data.frame with population frequencies
partial	if TRUE, ignore population strata not present in the sample
compress	Attempt to compress the replicate weight matrix? When NULL will attempt to compress if the original weight matrix was compressed
	arguments for future expansion

Details

The population totals can be specified as a table with the strata variables in the margins, or as a data frame where one column lists frequencies and the other columns list the unique combinations of strata variables (the format produced by as.data.frame acting on a table object). A table must have named dimnames to indicate the variable names.

Compressing the replicate weights will take time and may even increase memory use if there is actually little redundancy in the weight matrix (in particular if the post-stratification variables have many values and cut across PSUs).

If a svydesign object is to be converted to a replication design the post-stratification should be performed after conversion.

The variance estimate for replication designs follows the same procedure as Valliant (1993) described for estimating totals. Rao et al (2002) describe this procedure for estimating functions (and also the GREG or g-calibration procedure, see calibrate)

postStratify 47

Value

A new survey design object.

Note

If the sampling weights are already post-stratified there will be no change in point estimates after postStratify but the standard error estimates will decrease to correctly reflect the post-stratification.

References

Valliant R (1993) Post-stratification and conditional variance estimation. JASA 88: 89-96

Rao JNK, Yung W, Hidiroglou MA (2002) Estimating equations for the analysis of survey data using poststratification information. Sankhya 64 Series A Part 2, 364-378.

See Also

rake, calibrate for other things to do with auxiliary information compressWeights for information on compressing weights

```
data(api)
dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)</pre>
rclus1<-as.svrepdesign(dclus1)</pre>
svymean(~api00, rclus1)
svytotal(~enroll, rclus1)
# post-stratify on school type
pop.types <- data.frame(stype=c("E","H","M"), Freq=c(4421,755,1018))</pre>
#or: pop.types <- xtabs(~stype, data=apipop)</pre>
#or: pop.types <- table(stype=apipop$stype)</pre>
rclus1p<-postStratify(rclus1, ~stype, pop.types)
summary(rclus1p)
svymean(~api00, rclus1p)
svytotal(~enroll, rclus1p)
## and for svydesign objects
dclus1p<-postStratify(dclus1, ~stype, pop.types)
summary(dclus1p)
svymean(~api00, dclus1p)
svytotal(~enroll, dclus1p)
```

48 psrsq

psrsq

Pseudo-Rsquareds

Description

Compute the Nagelkerke and Cox—Snell pseudo-rsquared statistics, primarily for logistic regression. A generic function with methods for glm and svyglm. The method for svyglm objects uses the design-based estimators described by Lumley (2017)

Usage

```
psrsq(object, method = c("Cox-Snell", "Nagelkerke"), ...)
```

Arguments

object A regression model (glm or svyglm)

method Which statistic to compute

... For future expansion

Value

Numeric value

References

Lumley T (2017) "Pseudo-R2 statistics under complex sampling" Australian and New Zealand Journal of Statistics DOI: 10.1111/anzs.12187 (preprint: https://arxiv.org/abs/1701.07745)

See Also

```
AIC.svyglm
```

rake 49

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Raking of replicate weight design

Description

Raking uses iterative post-stratification to match marginal distributions of a survey sample to known population margins.

Usage

```
rake(design, sample.margins, population.margins, control = list(maxit =
10, epsilon = 1, verbose=FALSE), compress=NULL)
```

Arguments

design A survey object

sample.margins list of formulas or data frames describing sample margins, which must not con-

tain missing values

population.margins

list of tables or data frames describing corresponding population margins

control maxit controls the number of iterations. Convergence is declared if the maxi-

mum change in a table entry is less than epsilon. If epsilon<1 it is taken to be

a fraction of the total sampling weight.

compress If design has replicate weights, attempt to compress the new replicate weight

matrix? When NULL, will attempt to compress if the original weight matrix was

compressed

Details

The sample.margins should be in a format suitable for postStratify.

Raking (aka iterative proportional fitting) is known to converge for any table without zeros, and for any table with zeros for which there is a joint distribution with the given margins and the same pattern of zeros. The 'margins' need not be one-dimensional.

The algorithm works by repeated calls to postStratify (iterative proportional fitting), which is efficient for large multiway tables. For small tables calibrate will be faster, and also allows raking to population totals for continuous variables, and raking with bounded weights.

Value

A raked survey design.

See Also

```
postStratify, compressWeights
calibrate for other ways to use auxiliary information.
```

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```
data(api)
dclus1 <- svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)</pre>
rclus1 <- as.svrepdesign(dclus1)</pre>
svymean(~api00, rclus1)
svytotal(~enroll, rclus1)
## population marginal totals for each stratum
pop.types <- data.frame(stype=c("E","H","M"), Freq=c(4421,755,1018))</pre>
pop.schwide <- data.frame(sch.wide=c("No","Yes"), Freq=c(1072,5122))</pre>
rclus1r <- rake(rclus1, list(~stype,~sch.wide), list(pop.types, pop.schwide))
svymean(~api00, rclus1r)
svytotal(~enroll, rclus1r)
## marginal totals correspond to population
xtabs(~stype, apipop)
svytable(~stype, rclus1r, round=TRUE)
xtabs(~sch.wide, apipop)
svytable(~sch.wide, rclus1r, round=TRUE)
## joint totals don't correspond
xtabs(~stype+sch.wide, apipop)
svytable(~stype+sch.wide, rclus1r, round=TRUE)
## Do it for a design without replicate weights
dclus1r<-rake(dclus1, list(~stype,~sch.wide), list(pop.types, pop.schwide))
svymean(~api00, dclus1r)
svytotal(~enroll, dclus1r)
## compare to raking with calibrate()
dclus1gr<-calibrate(dclus1, ~stype+sch.wide, pop=c(6194, 755,1018,5122),
           calfun="raking")
svymean(~stype+api00, dclus1r)
svymean(~stype+api00, dclus1gr)
## compare to joint post-stratification
## (only possible if joint population table is known)
pop.table <- xtabs(~stype+sch.wide,apipop)</pre>
rclus1ps <- postStratify(rclus1, ~stype+sch.wide, pop.table)</pre>
svytable(~stype+sch.wide, rclus1ps, round=TRUE)
svymean(~api00, rclus1ps)
svytotal(~enroll, rclus1ps)
## Example of raking with partial joint distributions
pop.imp<-data.frame(comp.imp=c("No","Yes"),Freq=c(1712,4482))</pre>
dclus1r2<-rake(dclus1, list(~stype+sch.wide, ~comp.imp),</pre>
```

regTermTest 51

regTermTest

Wald test for a term in a regression model

Description

Provides Wald test and working Wald and working likelihood ratio (Rao-Scott) test of the hypothesis that all coefficients associated with a particular regression term are zero (or have some other specified values). Particularly useful as a substitute for anova when not fitting by maximum likelihood.

Usage

```
regTermTest(model, test.terms, null=NULL,df=NULL,
method=c("Wald","WorkingWald","LRT"), lrt.approximation="saddlepoint")
```

Arguments

model	A model object with coef and vcov methods
test.terms	Character string or one-sided formula giving name of term or terms to test
null	Null hypothesis values for parameters. Default is zeros
df	Denominator degrees of freedom for an F test. If NULL these are estimated from the model. Use Inf for a chi-squared test.
method	If "Wald", the Wald-type test; if "LRT" the Rao-Scott test based on the estimated

If "Wald", the Wald-type test; if "LRT" the Rao-Scott test based on the estimated log likelihood ratio; If "WorkingWald" the Wald-type test using the variance

matrix under simple random sampling

lrt.approximation

method for approximating the distribution of the LRT and Working Wald statistic; see pchisqsum.

Details

The Wald test uses a chisquared or F distribution. The two working-model tests come from the (misspecified) working model where the observations are independent and the weights are frequency weights. For categorical data, this is just the model fitted to the estimated population crosstabulation. The Rao-Scott LRT statistic is the likelihood ratio statistic in this model. The working Wald test statistic is the Wald statistic in this model. The working-model tests do not have a chisquared sampling distribution: we use a linear combination of chi-squared or F distributions as in

52 regTermTest

pchisqsum. I believe the working Wald test is what SUDAAN refers to as a "Satterthwaite adjusted Wald test".

To match other software you will typically need to use lrt.approximation="satterthwaite"

Value

An object of class regTermTest or regTermTestLRT.

Note

The "LRT" method will not work if the model had starting values supplied for the regression coefficients. Instead, fit the two models separately and use anova(model1, model2, force=TRUE)

References

Rao, JNK, Scott, AJ (1984) "On Chi-squared Tests For Multiway Contingency Tables with Proportions Estimated From Survey Data" Annals of Statistics 12:46-60.

Lumley T, Scott A (2012) "Partial likelihood ratio tests for the Cox model under complex sampling" Statistics in Medicine 17 JUL 2012. DOI: 10.1002/sim.5492

Lumley T, Scott A (2014) "Tests for Regression Models Fitted to Survey Data" Australian and New Zealand Journal of Statistics 56:1-14 DOI: 10.1111/anzs.12065

See Also

```
anova, vcov, contrasts, pchisqsum
```

```
model1 <- glm(cbind(ncases, ncontrols) ~ agegp + tobgp *
    alcgp, data = esoph, family = binomial())
anova(model1)

regTermTest(model1,"tobgp")
regTermTest(model1,"tobgp:alcgp")
regTermTest(model1, ~alcgp+tobgp:alcgp)

data(api)
dclus2<-svydesign(id=~dnum+snum, weights=~pw, data=apiclus2)
model2<-svyglm(I(sch.wide=="Yes")~ell+meals+mobility, design=dclus2, family=quasibinomial())
regTermTest(model2, ~ell)
regTermTest(model2, ~ell, df=NULL)
regTermTest(model2, ~ell, method="LRT", df=Inf)
regTermTest(model2, ~ell+meals, method="LRT", df=NULL)

regTermTest(model2, ~ell+meals, method="WorkingWald", df=NULL)</pre>
```

scd 53

scd

Survival in cardiac arrest

Description

These data are from Section 12.2 of Levy and Lemeshow. They describe (a possibly apocryphal) study of survival in out-of-hospital cardiac arrest. Two out of five ambulance stations were sampled from each of three emergency service areas.

Usage

```
data(scd)
```

Format

This data frame contains the following columns:

```
ESA Emergency Service Area (strata) 
ambulance Ambulance station (PSU) 
arrests estimated number of cardiac arrests 
alive number reaching hospital alive
```

Source

Levy and Lemeshow. "Sampling of Populations" (3rd edition). Wiley.

```
data(scd)
## survey design objects
scddes<-svydesign(data=scd, prob=~1, id=~ambulance, strata=~ESA,
nest=TRUE, fpc=rep(5,6))
scdnofpc<-svydesign(data=scd, prob=~1, id=~ambulance, strata=~ESA,</pre>
nest=TRUE)
# convert to BRR replicate weights
scd2brr <- as.svrepdesign(scdnofpc, type="BRR")</pre>
# or to Rao-Wu bootstrap
scd2boot <- as.svrepdesign(scdnofpc, type="subboot")</pre>
# use BRR replicate weights from Levy and Lemeshow
repweights <-2*cbind(c(1,0,1,0,1,0), c(1,0,0,1,0,1), c(0,1,1,0,0,1),
c(0,1,0,1,1,0)
scdrep<-svrepdesign(data=scd, type="BRR", repweights=repweights)</pre>
# ratio estimates
svyratio(~alive, ~arrests, design=scddes)
svyratio(~alive, ~arrests, design=scdnofpc)
```

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```
svyratio(~alive, ~arrests, design=scd2brr)
svyratio(~alive, ~arrests, design=scd2boot)
svyratio(~alive, ~arrests, design=scdrep)

# or a logistic regression
summary(svyglm(cbind(alive,arrests-alive)~1, family=quasibinomial, design=scdnofpc))
summary(svyglm(cbind(alive,arrests-alive)~1, family=quasibinomial, design=scdrep))

# Because no sampling weights are given, can't compute design effects
# without replacement: use deff="replace"

svymean(~alive+arrests, scddes, deff=TRUE)
svymean(~alive+arrests, scddes, deff="replace")
```

SE

Extract standard errors

Description

Extracts standard errors from an object. The default method is for objects with a vcov method.

Usage

```
SE(object, ...)
## Default S3 method:
SE(object,...)
## S3 method for class 'svrepstat'
SE(object,...)
```

Arguments

object An object

.. Arguments for future expansion

Value

Vector of standard errors.

See Also

vcov

stratsample 55

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Take a stratified sample

Description

This function takes a stratified sample without replacement from a data set.

Usage

```
stratsample(strata, counts)
```

Arguments

strata Vector of stratum identifiers; will be coerced to character

counts named vector of stratum sample sizes, with names corresponding to the values

of as.character(strata)

Value

vector of indices into strata giving the sample

See Also

```
sample
```

The "sampling" package has many more sampling algorithms.

Examples

```
data(api)
s<-stratsample(apipop$stype, c("E"=5,"H"=4,"M"=2))
table(apipop$stype[s])</pre>
```

```
subset.survey.design Subset of survey
```

Description

Restrict a survey design to a subpopulation, keeping the original design information about number of clusters, strata. If the design has no post-stratification or calibration data the subset will use proportionately less memory.

Usage

```
## S3 method for class 'survey.design'
subset(x, subset, ...)
## S3 method for class 'svyrep.design'
subset(x, subset, ...)
```

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Arguments

x A survey design objectsubset An expression specifying the subpopulation... Arguments not used by this method

Value

A new survey design object

See Also

```
svydesign
```

Examples

```
data(fpc)
dfpc<-svydesign(id=~psuid, strat=~stratid, weight=~weight, data=fpc, nest=TRUE)
dsub<-subset(dfpc, x>4)
summary(dsub)
svymean(~x, design=dsub)

## These should give the same domain estimates and standard errors
svyby(~x,~I(x>4), design=dfpc, svymean)
summary(svyglm(x~I(x>4)+0, design=dfpc))

data(api)
dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)
rclus1<-as.svrepdesign(dclus1)
svymean(~enroll, subset(dclus1, sch.wide=="Yes" & comp.imp=="Yes"))
svymean(~enroll, subset(rclus1, sch.wide=="Yes" & comp.imp=="Yes"))</pre>
```

surveyoptions

Options for the survey package

Description

This help page documents the options that control the behaviour of the survey package.

Details

All the options for the survey package have names beginning with "survey". Four of them control standard error estimation.

options("survey.replicates.mse") controls the default in svrepdesign and as.svrepdesign for computing variances. When options("survey.replicates.mse") is TRUE, the default is to create replicate weight designs that compute variances centered at the point estimate, rather than at the mean of the replicates. The option can be overridden by specifying the mse argument explicitly in svrepdesign and as.svrepdesign. The default is FALSE.

When options("survey.ultimate.cluster") is TRUE, standard error estimation is based on independence of PSUs at the first stage of sampling, without using any information about subsequent stages. When FALSE, finite population corrections and variances are estimated recursively. See svyrecvar for more information. This option makes no difference unless first-stage finite population corrections are specified, in which case setting the option to TRUE gives the wrong answer for a multistage study. The only reason to use TRUE is for compatibility with other software that gives the wrong answer.

Handling of strata with a single PSU that are not certainty PSUs is controlled by options("survey.lonely.psu"). The default setting is "fail", which gives an error. Use "remove" to ignore that PSU for variance computation, "adjust" to center the stratum at the population mean rather than the stratum mean, and "average" to replace the variance contribution of the stratum by the average variance contribution across strata. As of version 3.4-2 as.svrepdesign also uses this option.

The variance formulas for domain estimation give well-defined, positive results when a stratum contains only one PSU with observations in the domain, but are not unbiased. If options("survey.adjust.domain.lonely") is TRUE and options("survey.lonely.psu") is "average" or "adjust" the same adjustment for lonely PSUs will be used within a domain. Note that this adjustment is not available for replicate-weight designs, nor (currently) for raked, post-stratified, or calibrated designs.

The fourth option is options("survey.want.obsolete"). This controls the warnings about using the deprecated pre-2.9.0 survey design objects.

The behaviour of replicate-weight designs for self-representing strata is controlled by options ("survey.drop.replicates' When TRUE, various optimizations are used that take advantage of the fact that these strata do not contribute to the variance. The only reason ever to use FALSE is if there is a bug in the code for these optimizations.

The fifth option controls the use of multiple processors with the multicore package. This option should not affect the values computed by any of the survey functions. If TRUE, all functions that are able to use multiple processors will do so by default. Using multiple processors may speed up calculations, but need not, especially if the computer is short on memory. The best strategy is probably to experiment with explicitly requesting multicore=TRUE in functions that support it, to see if there is an increase in speed before setting the global option.

surveysummary

Summary statistics for sample surveys

Description

Compute means, variances, ratios and totals for data from complex surveys.

Usage

```
## S3 method for class 'survey.design'
svymean(x, design, na.rm=FALSE,deff=FALSE,...)
## S3 method for class 'twophase'
svymean(x, design, na.rm=FALSE,deff=FALSE,...)
## S3 method for class 'svyrep.design'
svymean(x, design, na.rm=FALSE, rho=NULL,
```

```
return.replicates=FALSE, deff=FALSE,...)
## S3 method for class 'survey.design'
svyvar(x, design, na.rm=FALSE,...)
## S3 method for class 'svyrep.design'
svyvar(x, design, na.rm=FALSE, rho=NULL,
   return.replicates=FALSE,...,estimate.only=FALSE)
## S3 method for class 'survey.design'
svytotal(x, design, na.rm=FALSE,deff=FALSE,...)
## S3 method for class 'twophase'
svytotal(x, design, na.rm=FALSE,deff=FALSE,...)
## S3 method for class 'svyrep.design'
svytotal(x, design, na.rm=FALSE, rho=NULL,
   return.replicates=FALSE, deff=FALSE,...)
## S3 method for class 'svystat'
coef(object,...)
## S3 method for class 'svrepstat'
coef(object,...)
## S3 method for class 'svystat'
vcov(object,...)
## S3 method for class 'svrepstat'
vcov(object,...)
## S3 method for class 'svystat'
confint(object, parm, level = 0.95,df =Inf,...)
## S3 method for class 'svrepstat'
confint(object, parm, level = 0.95,df =Inf,...)
cv(object,...)
deff(object, quietly=FALSE,...)
make.formula(names)
```

Arguments

X	A formula,	vector or i	matrix

design survey.design or svyrep.design object
na.rm Should cases with missing values be dropped?

rho parameter for Fay's variance estimator in a BRR design

return.replicates

Return the replicate means?

deff Return the design effect (see below)

object The result of one of the other survey summary functions quietly Don't warn when there is no design effect computed

estimate.only Don't compute standard errors (useful when svyvar is used to estimate the de-

sign effect)

parm a specification of which parameters are to be given confidence intervals, either

a vector of numbers or a vector of names. If missing, all parameters are consid-

ered.

level the confidence level required.

df degrees of freedom for t-distribution in confidence interval, use degf(design) for number of PSUs minus number of strata
... additional arguments to methods,not currently used
vector of character strings

Details

These functions perform weighted estimation, with each observation being weighted by the inverse of its sampling probability. Except for the table functions, these also give precision estimates that incorporate the effects of stratification and clustering.

Factor variables are converted to sets of indicator variables for each category in computing means and totals. Combining this with the interaction function, allows crosstabulations. See ftable.svystat for formatting the output.

With na.rm=TRUE, all cases with missing data are removed. With na.rm=FALSE cases with missing data are not removed and so will produce missing results. When using replicate weights and na.rm=FALSE it may be useful to set options(na.action="na.pass"), otherwise all replicates with any missing results will be discarded.

The svytotal and svreptotal functions estimate a population total. Use predict on svyratio and svyglm, to get ratio or regression estimates of totals.

svyvar estimates the population variance. The object returned includes the full matrix of estimated population variances and covariances, but by default only the diagonal elements are printed. To display the whole matrix use as.matrix(v) or print(v,covariance=TRUE).

The design effect compares the variance of a mean or total to the variance from a study of the same size using simple random sampling without replacement. Note that the design effect will be incorrect if the weights have been rescaled so that they are not reciprocals of sampling probabilities. To obtain an estimate of the design effect comparing to simple random sampling with replacement, which does not have this requirement, use deff="replace". This with-replacement design effect is the square of Kish's "deft".

The design effect for a subset of a design conditions on the size of the subset. That is, it compares the variance of the estimate to the variance of an estimate based on a simple random sample of the same size as the subset, taken from the subpopulation. So, for example, under stratified random sampling the design effect in a subset consisting of a single stratum will be 1.0.

The cv function computes the coefficient of variation of a statistic such as ratio, mean or total. The default method is for any object with methods for SE and coef.

make. formula makes a formula from a vector of names. This is useful because formulas as the best way to specify variables to the survey functions.

Value

Objects of class "svystat" or "svrepstat", which are vectors with a "var" attribute giving the variance and a "statistic" attribute giving the name of the statistic.

These objects have methods for vcov, SE, coef, confint, svycontrast.

Author(s)

Thomas Lumley

See Also

```
svydesign, as.svrepdesign, svrepdesign for constructing design objects.

degf to extract degrees of freedom from a design.

svyquantile for quantiles

ftable.svystat for more attractive tables

svyciprop for more accurate confidence intervals for proportions near 0 or 1.

svyttest for comparing two means.

svycontrast for linear and nonlinear functions of estimates.
```

```
data(api)
## one-stage cluster sample
dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)</pre>
svymean(~api00, dclus1, deff=TRUE)
svymean(~factor(stype),dclus1)
svymean(~interaction(stype, comp.imp), dclus1)
svyquantile(~api00, dclus1, c(.25,.5,.75))
svytotal(~enroll, dclus1, deff=TRUE)
svyratio(~api.stu, ~enroll, dclus1)
v<-svyvar(~api00+api99, dclus1)
print(v, cov=TRUE)
as.matrix(v)
# replicate weights - jackknife (this is slower)
dstrat<-svydesign(id=~1,strata=~stype, weights=~pw,</pre>
      data=apistrat, fpc=~fpc)
jkstrat<-as.svrepdesign(dstrat)</pre>
svymean(~api00, jkstrat)
svymean(~factor(stype), jkstrat)
svyvar(~api00+api99,jkstrat)
svyquantile(\simapi00, jkstrat, c(.25,.5,.75))
svytotal(~enroll, jkstrat)
svyratio(~api.stu, ~enroll, jkstrat)
# coefficients of variation
cv(svytotal(~enroll,dstrat))
cv(svyratio(~api.stu, ~enroll, jkstrat))
# extracting information from the results
coef(svytotal(~enroll,dstrat))
```

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```
vcov(svymean(~api00+api99,jkstrat))
SE(svymean(~enroll, dstrat))
confint(svymean(~api00+api00, dclus1))
confint(svymean(~api00+api00, dclus1), df=degf(dclus1))

# Design effect
svymean(~api00, dstrat, deff=TRUE)
svymean(~api00, dstrat, deff="replace")
svymean(~api00, jkstrat, deff=TRUE)
svymean(~api00, jkstrat, deff=TRUE)
svymean(~api00, jkstrat, deff="replace")
(a<-svytotal(~enroll, dclus1, deff=TRUE))
deff(a)</pre>
```

svrepdesign

Specify survey design with replicate weights

Description

Some recent large-scale surveys specify replication weights rather than the sampling design (partly for privacy reasons). This function specifies the data structure for such a survey.

Usage

```
svrepdesign(variables , repweights , weights, data,...)
## Default S3 method:
svrepdesign(variables = NULL, repweights = NULL, weights = NULL,
   data = NULL, type = c("BRR", "Fay", "JK1", "JKn", "bootstrap", "other"),
   combined.weights=TRUE, rho = NULL, bootstrap.average=NULL,
   scale=NULL, rscales=NULL, fpc=NULL, fpctype=c("fraction", "correction"),
   mse=getOption("survey.replicates.mse"),...)
## S3 method for class 'imputationList'
svrepdesign(variables=NULL, repweights,weights,data,
   mse=getOption("survey.replicates.mse"),...)
## S3 method for class 'character'
svrepdesign(variables=NULL,repweights=NULL, weights=NULL,data=NULL,
type=c("BRR","Fay","JK1", "JKn","bootstrap","other"),combined.weights=TRUE, rho=NULL,
bootstrap.average=NULL, scale=NULL, rscales=NULL, fpc=NULL,
fpctype=c("fraction","correction"),mse=getOption("survey.replicates.mse"),
dbtype="SQLite", dbname,...)
## S3 method for class 'svyrep.design'
image(x, ..., col=grey(seq(.5,1,length=30)), type.=c("rep","total"))
```

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Arguments

variables formula or data frame specifying variables to include in the design (default is

all)

repweights formula or data frame specifying replication weights, or character string spec-

ifying a regular expression that matches the names of the replication weight

variables

weights sampling weights

data frame to look up variables in formulas, or character string giving name of

database table

type Type of replication weights

combined.weights

TRUE if the repweights already include the sampling weights. This is usually

the case.

rho Shrinkage factor for weights in Fay's method

bootstrap.average

For type="bootstrap", if the bootstrap weights have been averaged, gives the

number of iterations averaged over

scale, rscales Scaling constant for variance, see Details below

fpc, fpctype Finite population correction information

mse If TRUE, compute variances based on sum of squares around the point estimate,

rather than the mean of the replicates

dbname name of database, passed to DBI::dbConnect()

dbtype Database driver: see Details

x survey design with replicate weights

... Other arguments to image

col Colors

type. "rep" for only the replicate weights, "total" for the replicate and sampling

weights combined.

Details

In the BRR method, the dataset is split into halves, and the difference between halves is used to estimate the variance. In Fay's method, rather than removing observations from half the sample they are given weight rho in one half-sample and 2-rho in the other. The ideal BRR analysis is restricted to a design where each stratum has two PSUs, however, it has been used in a much wider class of surveys.

The JK1 and JKn types are both jackknife estimators deleting one cluster at a time. JKn is designed for stratified and JK1 for unstratified designs.

Averaged bootstrap weights ("mean bootstrap") are used for some surveys from Statistics Canada. Yee et al (1999) describe their construction and use for one such survey.

The variance is computed as the sum of squared deviations of the replicates from their mean. This may be rescaled: scale is an overall multiplier and rscales is a vector of replicate-specific multipliers for the squared deviations. That is, rscales should have one entry for each column of

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repweights If thereplication weights incorporate the sampling weights (combined.weights=TRUE) or for type="other" these must be specified, otherwise they can be guessed from the weights.

A finite population correction may be specified for type="other", type="JK1" and type="JKn". fpc must be a vector with one entry for each replicate. To specify sampling fractions use fpctype="fraction" and to specify the correction directly use fpctype="correction"

repweights may be a character string giving a regular expression for the replicate weight variables. For example, in the California Health Interview Survey public-use data, the sampling weights are "rakedw0" and the replicate weights are "rakedw1" to "rakedw80". The regular expression "rakedw[1-9]" matches the replicate weight variables (and not the sampling weight variable).

data may be a character string giving the name of a table or view in a relational database that can be accessed through the DBI or ODBC interfaces. For DBI interfaces dbtype should be the name of the database driver and dbname should be the name by which the driver identifies the specific database (eg file name for SQLite). For ODBC databases dbtype should be "ODBC" and dbname should be the registed DSN for the database. On the Windows GUI, dbname="" will produce a dialog box for interactive selection.

The appropriate database interface package must already be loaded (eg RSQLite for SQLite, RODBC for ODBC). The survey design object will contain the replicate weights, but actual variables will be loaded from the database only as needed. Use close to close the database connection and open to reopen the connection, eg, after loading a saved object.

The database interface does not attempt to modify the underlying database and so can be used with read-only permissions on the database.

To generate your own replicate weights either use as.svrepdesign on a survey.design object, or see brrweights, bootweights, jklweights and jknweights

The model.frame method extracts the observed data.

Value

Object of class svyrep.design, with methods for print, summary, weights, image.

Note

To use replication-weight analyses on a survey specified by sampling design, use as.svrepdesign to convert it.

Note

The successive difference weights in the American Community Survey use scale = 4/ncol(repweights) and rscales=rep(1, ncol(repweights)). JK2 weights use scale=1, rscales=rep(1, ncol(repweights))

References

Levy and Lemeshow. "Sampling of Populations". Wiley.

Shao and Tu. "The Jackknife and Bootstrap." Springer.

Yee et al (1999). Bootstrat Variance Estimation for the National Population Health Survey. Proceedings of the ASA Survey Research Methodology Section. https://web.archive.org/web/20151110170959/http://www.amstat.org/sections/SRMS/Proceedings/papers/1999_136.pdf

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See Also

```
as.svrepdesign, svydesign, brrweights, bootweights
```

Examples

```
data(scd)
# use BRR replicate weights from Levy and Lemeshow
repweights <-2* cbind (c(1,0,1,0,1,0), c(1,0,0,1,0,1), c(0,1,1,0,0,1),
c(0,1,0,1,1,0)
scdrep<-svrepdesign(data=scd, type="BRR", repweights=repweights, combined.weights=FALSE)
svyratio(~alive, ~arrests, scdrep)
## Not run:
## Needs RSQLite
library(RSQLite)
db_rclus1<-svrepdesign(weights=~pw, repweights="wt[1-9]+", type="JK1", scale=(1-15/757)*14/15,
data="apiclus1rep",dbtype="SQLite", dbname=system.file("api.db",package="survey"), combined=FALSE)
svymean(~api00+api99,db_rclus1)
summary(db_rclus1)
## closing and re-opening a connection
close(db_rclus1)
db_rclus1
try(svymean(~api00+api99,db_rclus1))
db_rclus1<-open(db_rclus1)</pre>
svymean(~api00+api99,db_rclus1)
## End(Not run)
```

svrVar

Compute variance from replicates

Description

Compute an appropriately scaled empirical variance estimate from replicates. The mse argument specifies whether the sums of squares should be centered at the point estimate (mse=TRUE) or the mean of the replicates. It is usually taken from the mse component of the design object.

Usage

```
svrVar(thetas, scale, rscales, na.action=getOption("na.action"),
    mse=getOption("survey.replicates.mse"),coef)
```

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Arguments

thetas matrix whose rows are replicates (or a vector of replicates)

scale Overall scaling factor

rscales Scaling factor for each squared deviation

na.action How to handle replicates where the statistic could not be estimated

mse if TRUE, center at the point estimated, if FALSE center at the mean of the repli-

cates

coef The point estimate, required only if mse==TRUE

Value

covariance matrix.

See Also

svrepdesign, as.svrepdesign, brrweights, jk1weights, jknweights

svy.varcoef

Sandwich variance estimator for glms

Description

Computes the sandwich variance estimator for a generalised linear model fitted to data from a complex sample survey. Designed to be used internally by svyglm.

Usage

```
svy.varcoef(glm.object, design)
```

Arguments

glm.object A glm object

design A survey.design object

Value

A variance matrix

Author(s)

Thomas Lumley

See Also

svyglm,svydesign, svyCprod

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svyby	Survey statistics on subsets	

Description

Compute survey statistics on subsets of a survey defined by factors.

Usage

```
svyby(formula, by ,design,...)
## Default S3 method:
svyby(formula, by, design, FUN, ..., deff=FALSE,keep.var = TRUE,
keep.names = TRUE,verbose=FALSE, vartype=c("se","ci","ci","cv","cvpct","var"),
drop.empty.groups=TRUE, covmat=FALSE, return.replicates=FALSE,
na.rm.by=FALSE, na.rm.all=FALSE, multicore=getOption("survey.multicore"))
## S3 method for class 'svyby'
SE(object,...)
## S3 method for class 'svyby'
deff(object,...)
## S3 method for class 'svyby'
coef(object,...)
## S3 method for class 'svyby'
unification class 'svyby'
coefficient (object, parm, level = 0.95,df =Inf,...)
unwtd.count(x, design, ...)
```

Arguments

formula,x	A formula specifying the variables to pass to FUN (or a matrix, data frame, or vector)
by	A formula specifying factors that define subsets, or a list of factors.
design	A svydesign or svrepdesign object
FUN	A function taking a formula and survey design object as its first two arguments.
	Other arguments to FUN
deff	Request a design effect from FUN
keep.var	If FUN returns a svystat object, extract standard errors from it
keep.names	Define row names based on the subsets
verbose	If TRUE, print a label for each subset as it is processed.
vartype	Report variability as one or more of standard error, confidence interval, coefficient of variation, percent coefficient of variation, or variance
drop.empty.grou	ups
	If FALSE, report NA for empty groups, if TRUE drop them from the output
na.rm.by	If true, omit groups defined by NA values of the by variables.
na.rm.all	If true, check for groups with no non-missing observations for variables defined by formula and treat these groups as empty

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covmat If TRUE, compute covariances between estimates for different subsets (currently

only for replicate-weight designs). Allows svycontrast to be used on output.

return.replicates

Only for replicate-weight designs. If TRUE, return all the replicates as the "repli-

cates" attribute of the result

multicore Use multicore package to distribute subsets over multiple processors?

parm a specification of which parameters are to be given confidence intervals, either

a vector of numbers or a vector of names. If missing, all parameters are consid-

ered.

level the confidence level required.

df degrees of freedom for t-distribution in confidence interval, use degf(design)

for number of PSUs minus number of strata

object An object of class "svyby"

Details

The variance type "ci" asks for confidence intervals, which are produced by confint. In some cases additional options to FUN will be needed to produce confidence intervals, for example, svyquantile needs ci=TRUE or keep.var=FALSE.

unwtd.count is designed to be passed to svyby to report the number of non-missing observations in each subset. Observations with exactly zero weight will also be counted as missing, since that's how subsets are implemented for some designs.

Parallel processing with multicore=TRUE is useful only for fairly large problems and on computers with sufficient memory. The multicore package is incompatible with some GUIs, although the Mac Aqua GUI appears to be safe.

Value

An object of class "svyby": a data frame showing the factors and the results of FUN.

For unwtd. count, the unweighted number of non-missing observations in the data matrix specified by x for the design.

Note

The function works by making a lot of calls of the form FUN(formula, subset(design, by==i)), where formula is re-evaluated in each subset, so it is unwise to use data-dependent terms in formula. In particular, svyby(~factor(a), ~b, design=d, svymean), will create factor variables whose levels are only those values of a present in each subset. Use update.survey.design to add variables to the design object instead.

Note

Asking for a design effect (deff=TRUE) from a function that does not produce one will cause an error or incorrect formatting of the output. The same will occur with keep.var=TRUE if the function does not compute a standard error.

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See Also

svytable and ftable.svystat for contingency tables, ftable.svyby for pretty-printing of svyby

```
data(api)
dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)</pre>
svyby(~api99, ~stype, dclus1, svymean)
svyby(~api99, ~stype, dclus1, svyquantile, quantiles=0.5,ci=TRUE,vartype="ci")
## without ci=TRUE svyquantile does not compute standard errors
svyby(~api99, ~stype, dclus1, svyquantile, quantiles=0.5, keep.var=FALSE)
svyby(~api99, list(school.type=apiclus1$stype), dclus1, svymean)
svyby(~api99+api00, ~stype, dclus1, svymean, deff=TRUE,vartype="ci")
svyby(~api99+api00, ~stype+sch.wide, dclus1, svymean, keep.var=FALSE)
## report raw number of observations
svyby(~api99+api00, ~stype+sch.wide, dclus1, unwtd.count, keep.var=FALSE)
rclus1<-as.svrepdesign(dclus1)</pre>
svyby(~api99, ~stype, rclus1, svymean)
svyby(~api99, ~stype, rclus1, svyquantile, quantiles=0.5)
svyby(~api99, list(school.type=apiclus1$stype), rclus1, svymean, vartype="cv")
svyby(~enroll,~stype, rclus1,svytotal, deff=TRUE)
svyby(~api99+api00, ~stype+sch.wide, rclus1, svymean, keep.var=FALSE)
##report raw number of observations
svyby(~api99+api00, ~stype+sch.wide, rclus1, unwtd.count, keep.var=FALSE)
## comparing subgroups using covmat=TRUE
mns<-svyby(~api99, ~stype, rclus1, svymean,covmat=TRUE)</pre>
vcov(mns)
svycontrast(mns, c(E = 1, M = -1))
str(svyby(~api99, ~stype, rclus1, svymean,return.replicates=TRUE))
## extractor functions
(a<-svyby(~enroll, ~stype, rclus1, svytotal, deff=TRUE, verbose=TRUE,</pre>
  vartype=c("se","cv","cvpct","var")))
deff(a)
SE(a)
cv(a)
coef(a)
confint(a, df=degf(rclus1))
## ratio estimates
svyby(~api.stu, by=~stype, denominator=~enroll, design=dclus1, svyratio)
## empty groups
svyby(~api00,~comp.imp+sch.wide,design=dclus1,svymean)
svyby(~api00,~comp.imp+sch.wide,design=dclus1,svymean,drop.empty.groups=FALSE)
```

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svycdf

Cumulative Distribution Function

Description

Estimates the population cumulative distribution function for specified variables. In contrast to svyquantile, this does not do any interpolation: the result is a right-continuous step function.

Usage

```
svycdf(formula, design, na.rm = TRUE,...)
## S3 method for class 'svycdf'
print(x,...)
## S3 method for class 'svycdf'
plot(x,xlab=NULL,...)
```

Arguments

formula	one-sided formula giving variables from the design object
design	survey design object
na.rm	remove missing data (case-wise deletion)?
	other arguments to plot.stepfun
X	object of class svycdf
xlab	a vector of x-axis labels or NULL for the default labels

Value

An object of class svycdf, which is a list of step functions (of class stepfun)

See Also

```
svyquantile, svyhist, plot.stepfun
```

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```
opar<-par(mfrow=c(2,1))
cdf.pop<-ecdf(apipop$enroll)
cdf.samp<-ecdf(apistrat$enroll)
plot(cdf.pop,main="Population vs sample", xlab="Enrollment")
lines(cdf.samp,col.points="red")

plot(cdf.pop, main="Population vs estimate", xlab="Enrollment")
lines(cdf.est[[1]],col.points="red")

par(opar)</pre>
```

svyciprop

Confidence intervals for proportions

Description

Computes confidence intervals for proportions using methods that may be more accurate near 0 and 1 than simply using confint(svymean()).

Usage

```
svyciprop(formula, design, method = c("logit", "likelihood", "asin", "beta",
"mean", "xlogit"), level = 0.95, df=degf(design),...)
```

Arguments

formula	Model formula specifying a single binary variable
design	survey design object
method	See Details below. Partial matching is done on the argument.
level	Confidence level for interval
df	denominator degrees of freedom, for all methods except "beta". Use Inf for confidence intervals based on a Normal distribution, and for "likelihood" and "logit" use NULL for the default method in glms (currently degf(design)-1, but this may be improved in the future)
	For "mean" and "asin", this is passed to confint.svystat

Details

The "logit" method fits a logistic regression model and computes a Wald-type interval on the log-odds scale, which is then transformed to the probability scale.

The "likelihood" method uses the (Rao-Scott) scaled chi-squared distribution for the loglikelihood from a binomial distribution.

The "asin" method uses the variance-stabilising transformation for the binomial distribution, the arcsine square root, and then back-transforms the interval to the probability scale

The "beta" method uses the incomplete beta function as in binom. test, with an effective sample size based on the estimated variance of the proportion. (Korn and Graubard, 1998)

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The "xlogit" method uses a logit transformation of the mean and then back-transforms to the probability scale. This appears to be the method used by SUDAAN and SPSS COMPLEX SAMPLES.

The "mean" method is a Wald-type interval on the probability scale, the same as confint(svymean())

All methods undercover for probabilities close enough to zero or one, but "beta", "likelihood", "logit", and "logit" are noticeably better than the other two. None of the methods will work when the observed proportion is exactly 0 or 1.

The confint method extracts the confidence interval; the vcov and SE methods just report the variance or standard error of the mean.

Value

The point estimate of the proportion, with the confidence interval as an attribute

References

Rao, JNK, Scott, AJ (1984) "On Chi-squared Tests For Multiway Contingency Tables with Proportions Estimated From Survey Data" Annals of Statistics 12:46-60.

Korn EL, Graubard BI. (1998) Confidence Intervals For Proportions With Small Expected Number of Positive Counts Estimated From Survey Data. Survey Methodology 23:193-201.

See Also

```
svymean, yrbs
```

```
data(api)
dclus1<-svydesign(id=~dnum, fpc=~fpc, data=apiclus1)
svyciprop(~I(ell==0), dclus1, method="li")
svyciprop(~I(ell==0), dclus1, method="lo")
svyciprop(~I(ell==0), dclus1, method="as")
svyciprop(~I(ell==0), dclus1, method="be")
svyciprop(~I(ell==0), dclus1, method="me")
svyciprop(~I(ell==0), dclus1, method="xl")
## reproduces Stata svy: mean
svyciprop(~I(ell==0), dclus1, method="me", df=degf(dclus1))
## reproduces Stata svy: prop
svyciprop(~I(ell==0), dclus1, method="lo", df=degf(dclus1))
rclus1<-as.svrepdesign(dclus1)
svyciprop(~I(emer==0), rclus1, method="li")
svyciprop(~I(emer==0), rclus1, method="lo")
svyciprop(~I(emer==0), rclus1, method="as")
svyciprop(~I(emer==0), rclus1, method="be")
svyciprop(~I(emer==0), rclus1, method="me")
```

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Description

Computes linear or nonlinear contrasts of estimates produced by survey functions (or any object with coef and vcov methods).

Usage

```
svycontrast(stat, contrasts, ...)
```

Arguments

stat object of class svrepstat or svystat

contrasts A vector or list of vectors of coefficients, or a call or list of calls

... For future expansion

Details

If contrasts is a list, the element names are used as names for the returned statistics.

If an element of contrasts is shorter than coef(stat) and has names, the names are used to match up the vectors and the remaining elements of contrasts are assumed to be zero. If the names are not legal variable names (eg 0.1) they must be quoted (eg "0.1")

If contrasts is a "call" or list of "call"s, the delta-method is used to compute variances, and the calls must use only functions that deriv knows how to differentiate. If the names are not legal variable names they must be quoted with backticks (eg `0.1`).

Value

Object of class svrepstat or svystat

See Also

```
regTermTest, svyglm
```

```
data(api)
dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)

a <- svytotal(~api00+enroll+api99, dclus1)
svycontrast(a, list(avg=c(0.5,0,0.5), diff=c(1,0,-1)))
## if contrast vectors have names, zeroes may be omitted
svycontrast(a, list(avg=c(api00=0.5,api99=0.5), diff=c(api00=1,api99=-1)))
## nonlinear contrasts</pre>
```

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svycoplot

Conditioning plots of survey data

Description

Draws conditioned scatterplots ('Trellis' plots) of survey data using hexagonal binning or transparency.

Usage

```
svycoplot(formula, design, style = c("hexbin", "transparent"), basecol = "black", alpha = c(0, 0.8), hexscale=c("relative", "absolute"), ...)
```

Arguments

formula	A graph formula suitable for xyplot
design	A survey design object
style	Hexagonal binning or transparent color?
basecol	The fully opaque 'base' color for creating transparent colors. This may also be a function; see svyplot for details
alpha	Minimum and maximum opacity
hexscale	Scale hexagons separate for each panel (relative) or across all panels (absolute)
	Other arguments passed to grid. hexagons or xyplot

Value

An object of class trellis

Note

As with all 'Trellis' graphs, this function creates an object but does not draw the graph. When used inside a function or non-interactively you need to print() the result to create the graph.

See Also

svyplot

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Examples

svycoxph

Survey-weighted Cox models.

Description

Fit a proportional hazards model to data from a complex survey design.

Usage

formula	Model formula. Any cluster() terms will be ignored.
design	survey.design object. Must contain all variables in the formula
subset	Expression to select a subpopulation
object	A svycoxph object
newdata	New data for prediction
se	Compute standard errors? This takes a lot of memory for type="curve"
type	"curve" does predicted survival curves. The other values are passed to ${\tt predict.coxph()}$
	For AIC, more models to compare the AIC of. For svycoxph, other arguments passed to coxph.
k	The penalty per parameter that would be used under independent sampling: AIC has k=2

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Details

The main difference between svycoxph function and the robust=TRUE option to coxph in the survival package is that this function accounts for the reduction in variance from stratified sampling and the increase in variance from having only a small number of clusters.

Note that strata terms in the model formula describe subsets that have a separate baseline hazard function and need not have anything to do with the stratification of the sampling.

The AIC method uses the same approach as AIC.svyglm, though the relevance of the criterion this optimises is a bit less clear than for generalised linear models.

The standard errors for predicted survival curves are available only by linearization, not by replicate weights (at the moment). Use withReplicates to get standard errors with replicate weights. Predicted survival curves are not available for stratified Cox models.

The standard errors use the delta-method approach of Williams (1995) for the Nelson-Aalen estimator, modified to handle the Cox model following Tsiatis (1981). The standard errors agree closely with survfit.coxph for independent sampling when the model fits well, but are larger when the model fits poorly. I believe the standard errors are equivalent to those of Lin (2000), but I don't know of any implementation that would allow a check.

Value

An object of class svycoxph for svycoxph, an object of class svykm or svykmlist for predict(, type="curve").

Warning

The standard error calculation for survival curves uses memory proportional to the sample size times the square of the number of events.

Author(s)

Thomas Lumley

References

Binder DA. (1992) Fitting Cox's proportional hazards models from survey data. Biometrika 79: 139-147

Lin D-Y (2000) On fitting Cox's proportional hazards model to survey data. Biometrika 87: 37-47

Tsiatis AA (1981) A Large Sample Study of Cox's Regression Model. Annals of Statistics 9(1) 93-108

Williams RL (1995) "Product-Limit Survival Functions with Correlated Survival Times" Lifetime Data Analysis 1: 171–186

See Also

coxph, predict.coxph

svykm for estimation of Kaplan-Meier survival curves and for methods that operate on survival curves.

regTermTest for Wald and (Rao-Scott) likelihood ratio tests for one or more parameters.

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Examples

```
## Somewhat unrealistic example of nonresponse bias.
data(pbc, package="survival")
pbc$randomized<-with(pbc, !is.na(trt) & trt>0)
biasmodel<-glm(randomized~age*edema,data=pbc,family=binomial)</pre>
pbc$randprob<-fitted(biasmodel)</pre>
if (is.null(pbc$albumin)) pbc$albumin<-pbc$alb ##pre2.9.0
dpbc<-svydesign(id=~1, prob=~randprob, strata=~edema, data=subset(pbc,randomized))</pre>
rpbc<-as.svrepdesign(dpbc)</pre>
(model<-svycoxph(Surv(time,status>0)~log(bili)+protime+albumin,design=dpbc))
svycoxph(Surv(time, status>0)~log(bili)+protime+albumin, design=rpbc)
s<-predict(model,se=TRUE, type="curve",</pre>
     newdata=data.frame(bili=c(3,9), protime=c(10,10), albumin=c(3.5,3.5)))
plot(s[[1]],ci=TRUE,col="sienna")
lines(s[[2]], ci=TRUE,col="royalblue")
quantile(s[[1]], ci=TRUE)
confint(s[[2]], parm=365*(1:5))
```

svyCprod

Computations for survey variances

Description

Computes the sum of products needed for the variance of survey sample estimators. svyCprod is used for survey design objects from before version 2.9, onestage is called by svyrecvar for post-2.9 design objects.

Usage

X	A vector or matrix
strata	A vector of stratum indicators (may be NULL for svyCprod)
psu	A vector of cluster indicators (may be NULL)
clusters	A vector of cluster indicators
fpc	A data frame (svyCprod) or vector (onestage) of population stratum sizes, or NULL

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nPSU Table (svyprod) or vector (onestage) of original sample stratum sizes (or NULL) certainty logical vector with stratum names as names. If TRUE and that stratum has a

single PSU it is a certainty PSU

postStrata Post-stratification variables

lonely.psu One of "remove", "adjust", "fail", "certainty", "average". See Details

below

stage Used internally to track the depth of recursion

cal Used to pass calibration information at stages below the population

Details

The observations for each cluster are added, then centered within each stratum and the outer product is taken of the row vector resulting for each cluster. This is added within strata, multiplied by a degrees-of-freedom correction and by a finite population correction (if supplied) and added across strata.

If there are fewer clusters (PSUs) in a stratum than in the original design extra rows of zeroes are added to x to allow the correct subpopulation variance to be computed.

See postStratify for information about post-stratification adjustments.

The variance formula gives 0/0 if a stratum contains only one sampling unit. If the certainty argument specifies that this is a PSU sampled with probability 1 (a "certainty" PSU) then it does not contribute to the variance (this is correct only when there is no subsampling within the PSU – otherwise it should be defined as a pseudo-stratum). If certainty is FALSE for this stratum or is not supplied the result depends on lonely.psu.

The options are "fail" to give an error, "remove" or "certainty" to give a variance contribution of 0 for the stratum, "adjust" to center the stratum at the grand mean rather than the stratum mean, and "average" to assign strata with one PSU the average variance contribution from strata with more than one PSU. The choice is controlled by setting options(survey.lonely.psu). If this is not done the factory default is "fail". Using "adjust" is conservative, and it would often be better to combine strata in some intelligent way. The properties of "average" have not been investigated thoroughly, but it may be useful when the lonely PSUs are due to a few strata having PSUs missing completely at random.

The "remove" and "certainty" options give the same result, but "certainty" is intended for situations where there is only one PSU in the population stratum, which is sampled with certainty (also called 'self-representing' PSUs or strata). With "certainty" no warning is generated for strata with only one PSU. Ordinarily, svydesign will detect certainty PSUs, making this option unnecessary.

For strata with a single PSU in a subset (domain) the variance formula gives a value that is well-defined and positive, but not typically correct. If options("survey.adjust.domain.lonely") is TRUE and options("survey.lonely.psu") is "adjust" or "average", and no post-stratification or G-calibration has been done, strata with a single PSU in a subset will be treated like those with a single PSU in the sample. I am not aware of any theoretical study of this procedure, but it should at least be conservative.

Value

A covariance matrix

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Author(s)

Thomas Lumley

References

Binder, David A. (1983). On the variances of asymptotically normal estimators from complex surveys. International Statistical Review, 51, 279-292.

See Also

svydesign, svyrecvar, surveyoptions, postStratify

svydesign

Survey sample analysis.

Description

Specify a complex survey design.

Usage

```
svydesign(ids, probs=NULL, strata = NULL, variables = NULL, fpc=NULL,
data = NULL, nest = FALSE, check.strata = !nest, weights=NULL,pps=FALSE,...)
## Default S3 method:
svydesign(ids, probs=NULL, strata = NULL, variables = NULL,
    fpc=NULL,data = NULL, nest = FALSE, check.strata = !nest, weights=NULL,
    pps=FALSE,variance=c("HT","YG"),...)
## S3 method for class 'imputationList'
svydesign(ids, probs = NULL, strata = NULL, variables = NULL,
    fpc = NULL, data, nest = FALSE, check.strata = !nest, weights = NULL, pps=FALSE,
    ...)
## S3 method for class 'character'
svydesign(ids, probs = NULL, strata = NULL, variables = NULL,
    fpc = NULL, data, nest = FALSE, check.strata = !nest, weights = NULL, pps=FALSE,
    dbtype = "SQLite", dbname, ...)
```

ids	Formula or data frame specifying cluster ids from largest level to smallest level, ~0 or ~1 is a formula for no clusters.
probs	Formula or data frame specifying cluster sampling probabilities
strata	Formula or vector specifying strata, use NULL for no strata
variables	Formula or data frame specifying the variables measured in the survey. If NULL, the data argument is used.
fpc	Finite population correction: see Details below

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weights Formula or vector specifying sampling weights as an alternative to prob

data Data frame to look up variables in the formula arguments, or database table

name, or imputationList object, see below

nest If TRUE, relabel cluster ids to enforce nesting within strata

check.strata If TRUE, check that clusters are nested in strata.

pps "brewer" to use Brewer's approximation for PPS sampling without replace-

ment. "overton" to use Overton's approximation. An object of class HR to use the Hartley-Rao approximation. An object of class ppsmat to use the Horvitz-

Thompson estimator.

dbtype name of database driver to pass to dbDriver dbname name of database (eg file name for SQLite)

variance For pps without replacement, use variance="YG" for the Yates-Grundy estima-

tor instead of the Horvitz-Thompson estimator

... for future expansion

Details

The svydesign object combines a data frame and all the survey design information needed to analyse it. These objects are used by the survey modelling and summary functions. The id argument is always required, the strata, fpc, weights and probs arguments are optional. If these variables are specified they must not have any missing values.

By default, svydesign assumes that all PSUs, even those in different strata, have a unique value of the id variable. This allows some data errors to be detected. If your PSUs reuse the same identifiers across strata then set nest=TRUE.

The finite population correction (fpc) is used to reduce the variance when a substantial fraction of the total population of interest has been sampled. It may not be appropriate if the target of inference is the process generating the data rather than the statistics of a particular finite population.

The finite population correction can be specified either as the total population size in each stratum or as the fraction of the total population that has been sampled. In either case the relevant population size is the sampling units. That is, sampling 100 units from a population stratum of size 500 can be specified as 500 or as 100/500=0.2. The exception is for PPS sampling without replacement, where the sampling probability (which will be different for each PSU) must be used.

If population sizes are specified but not sampling probabilities or weights, the sampling probabilities will be computed from the population sizes assuming simple random sampling within strata.

For multistage sampling the id argument should specify a formula with the cluster identifiers at each stage. If subsequent stages are stratified strata should also be specified as a formula with stratum identifiers at each stage. The population size for each level of sampling should also be specified in fpc. If fpc is not specified then sampling is assumed to be with replacement at the top level and only the first stage of cluster is used in computing variances. If fpc is specified but for fewer stages than id, sampling is assumed to be complete for subsequent stages. The variance calculations for multistage sampling assume simple or stratified random sampling within clusters at each stage except possibly the last.

For PPS sampling without replacement it is necessary to specify the probabilities for each stage of sampling using the fpc arguments, and an overall weight argument should not be given. At

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the moment, multistage or stratified PPS sampling without replacement is supported only with pps="brewer", or by giving the full joint probability matrix using ppsmat. [Cluster sampling is supported by all methods, but not subsampling within clusters].

The dim, "[", "[<-" and na.action methods for survey.design objects operate on the dataframe specified by variables and ensure that the design information is properly updated to correspond to the new data frame. With the "[<-" method the new value can be a survey.design object instead of a data frame, but only the data frame is used. See also subset.survey.design for a simple way to select subpopulations.

The model. frame method extracts the observed data.

If the strata with only one PSU are not self-representing (or they are, but svydesign cannot tell based on fpc) then the handling of these strata for variance computation is determined by options("survey.lonely.psu"). See svyCprod for details.

data may be a character string giving the name of a table or view in a relational database that can be accessed through the DBI or ODBC interfaces. For DBI interfaces dbtype should be the name of the database driver and dbname should be the name by which the driver identifies the specific database (eg file name for SQLite). For ODBC databases dbtype should be "ODBC" and dbname should be the registed DSN for the database. On the Windows GUI, dbname="" will produce a dialog box for interactive selection.

The appropriate database interface package must already be loaded (eg RSQLite for SQLite, RODBC for ODBC). The survey design object will contain only the design meta-data, and actual variables will be loaded from the database as needed. Use close to close the database connection and open to reopen the connection, eg, after loading a saved object.

The database interface does not attempt to modify the underlying database and so can be used with read-only permissions on the database.

If data is an imputationList object (from the "mitools" package), svydesign will return a svyimputationList object containing a set of designs. Use with.svyimputationList to do analyses on these designs and MIcombine to combine the results.

Value

An object of class survey design.

Author(s)

Thomas Lumley

See Also

as.svrepdesign for converting to replicate weight designs, subset.survey.design for domain estimates, update.survey.design to add variables.

mitools package for using multiple imputations

svyrecvar and svyCprod for details of variance estimation

election for examples of PPS sampling without replacement.

http://faculty.washington.edu/tlumley/survey/ for examples of database-backed objects.

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Examples

```
data(api)
# stratified sample
dstrat<-svydesign(id=~1,strata=~stype, weights=~pw, data=apistrat, fpc=~fpc)
# one-stage cluster sample
dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)</pre>
# two-stage cluster sample: weights computed from population sizes.
dclus2<-svydesign(id=~dnum+snum, fpc=~fpc1+fpc2, data=apiclus2)</pre>
## multistage sampling has no effect when fpc is not given, so
## these are equivalent.
dclus2wr<-svydesign(id=~dnum+snum, weights=weights(dclus2), data=apiclus2)
dclus2wr2<-svydesign(id=~dnum, weights=weights(dclus2), data=apiclus2)</pre>
## syntax for stratified cluster sample
##(though the data weren't really sampled this way)
svydesign(id=~dnum, strata=~stype, weights=~pw, data=apistrat,
nest=TRUE)
## PPS sampling without replacement
data(election)
dpps<- svydesign(id=~1, fpc=~p, data=election_pps, pps="brewer")</pre>
##database example: requires RSQLite
## Not run:
library(RSQLite)
dbclus1<-svydesign(id=~dnum, weights=~pw, fpc=~fpc,
data="apiclus1",dbtype="SQLite", dbname=system.file("api.db",package="survey"))
## End(Not run)
```

svyfactanal

Factor analysis in complex surveys (experimental).

Description

This function fits a factor analysis model or SEM, by maximum weighted likelihood.

Usage

```
svyfactanal(formula, design, factors,
  n = c("none", "sample", "degf", "effective", "min.effective"), ...)
```

Arguments

formula Model formula specifying the variables to use

design Survey design object

factors Number of factors to estimate

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n Sample size to be used for testing: see below

... Other arguments to pass to factanal.

Details

The population covariance matrix is estimated by svyvar and passed to factanal

Although fitting these models requires only the estimated covariance matrix, inference requires a sample size. With n="sample", the sample size is taken to be the number of observations; with n="degf", the survey degrees of freedom as returned by degf. Using "sample" corresponds to standardizing weights to have mean 1, and is known to result in anti-conservative tests.

The other two methods estimate an effective sample size for each variable as the sample size where the standard error of a variance of a Normal distribution would match the design-based standard error estimated by svyvar. With n="min.effective" the minimum sample size across the variables is used; with n="effective" the harmonic mean is used. For svyfactanal the test of model adequacy is optional, and the default choice, n="none", does not do the test.

Value

An object of class factanal

References

.

See Also

factanal

The lavaan. survey package fits structural equation models to complex samples using similar techniques.

```
data(api)
dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)
svyfactanal(~api99+api00+hsg+meals+ell+emer, design=dclus1, factors=2)
svyfactanal(~api99+api00+hsg+meals+ell+emer, design=dclus1, factors=2, n="effective")
##Population dat for comparison
factanal(~api99+api00+hsg+meals+ell+emer, data=apipop, factors=2)</pre>
```

svyglm 83

Description

Fit a generalised linear model to data from a complex survey design, with inverse-probability weighting and design-based standard errors.

Usage

```
## S3 method for class 'survey.design'
svyglm(formula, design, subset=NULL, family=stats::gaussian(), ...)
## S3 method for class 'svyrep.design'
svyglm(formula, design, subset=NULL, family=stats::gaussian(), ..., rho=NULL,
return.replicates=FALSE, na.action,multicore=getOption("survey.multicore"))
## S3 method for class 'svyglm'
summary(object, correlation = FALSE, df.resid=NULL,
...)
## S3 method for class 'svyglm'
predict(object,newdata=NULL,total=NULL,
                         type=c("link","response","terms"),
                         se.fit=(type != "terms"),vcov=FALSE,...)
## S3 method for class 'svrepglm'
predict(object,newdata=NULL,total=NULL,
                         type=c("link","response","terms"),
                         se.fit=(type != "terms"),vcov=FALSE,
                         return.replicates=!is.null(object$replicates),...)
```

formula	Model formula	
design	Survey design from svydesign or svrepdesign. Must contain all variables in the formula	
subset	Expression to select a subpopulation	
family	family object for glm	
	Other arguments passed to glm or summary.glm	
rho	For replicate BRR designs, to specify the parameter for Fay's variance method, giving weights of rho and 2-rho	
return.replicates		
	Return the replicates as the replicates component of the result? (for predict, only possible if they were computed in the svyglm fit)	
object	A svyglm object	
correlation	Include the correlation matrix of parameters?	

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na.action Handling of NAs

multicore Use the multicore package to distribute replicates across processors?

df.resid Optional denominator degrees of freedom for Wald tests

newdata new data frame for prediction

total population size when predicting population total

type linear predictor (link) or response se.fit if TRUE, return variances of predictions

vcov if TRUE and se=TRUE return full variance-covariance matrix of predictions

Details

For binomial and Poisson families use family=quasibinomial() and family=quasipoisson() to avoid a warning about non-integer numbers of successes. The 'quasi' versions of the family objects give the same point estimates and standard errors and do not give the warning.

If df.resid is not specified the df for the null model is computed by degf and the residual df computed by subtraction. This is recommended by Korn and Graubard and is correct for PSU-level covariates but is potentially very conservative for individual-level covariates. To get tests based on a Normal distribution use df.resid=Inf, and to use number of PSUs-number of strata, specify df.resid=degf(design).

Parallel processing with multicore=TRUE is helpful only for fairly large data sets and on computers with sufficient memory. It may be incompatible with GUIs, although the Mac Aqua GUI appears to be safe.

predict gives fitted values and sampling variability for specific new values of covariates. When newdata are the population mean it gives the regression estimator of the mean, and when newdata are the population totals and total is specified it gives the regression estimator of the population total. Regression estimators of mean and total can also be obtained with calibrate.

Value

svyglm returns an object of class svyglm. The predict method returns an object of class svystat

Author(s)

Thomas Lumley

References

Lumley T, Scott A (2017) "Fitting Regression Models to Survey Data" Statistical Science 32: 265-278

See Also

glm, which is used to do most of the work.

regTermTest, for multiparameter tests

calibrate, for an alternative way to specify regression estimators of population totals or means syyttest for one-sample and two-sample t-tests.

svyhist 85

```
data(api)
dstrat<-svydesign(id=~1,strata=~stype, weights=~pw, data=apistrat, fpc=~fpc)
dclus2<-svydesign(id=~dnum+snum, weights=~pw, data=apiclus2)</pre>
rstrat<-as.svrepdesign(dstrat)</pre>
rclus2<-as.svrepdesign(dclus2)
summary(svyglm(api00~ell+meals+mobility, design=dstrat))
summary(svyglm(api00~ell+meals+mobility, design=dclus2))
summary(svyglm(api00~ell+meals+mobility, design=rstrat))
summary(svyglm(api00~ell+meals+mobility, design=rclus2))
## use quasibinomial, quasipoisson to avoid warning messages
summary(svyglm(sch.wide~ell+meals+mobility, design=dstrat,
      family=quasibinomial()))
## Compare regression and ratio estimation of totals
api.ratio <- svyratio(~api.stu,~enroll, design=dstrat)</pre>
pop<-data.frame(enroll=sum(apipop$enroll, na.rm=TRUE))</pre>
npop <- nrow(apipop)</pre>
predict(api.ratio, pop$enroll)
## regression estimator is less efficient
api.reg <- svyglm(api.stu~enroll, design=dstrat)</pre>
predict(api.reg, newdata=pop, total=npop)
## same as calibration estimator
svytotal(~api.stu, calibrate(dstrat, ~enroll, pop=c(npop, pop$enroll)))
## svyglm can also reproduce the ratio estimator
api.reg2 <- svyglm(api.stu~enroll-1, design=dstrat,</pre>
                   family=quasi(link="identity",var="mu"))
predict(api.reg2, newdata=pop, total=npop)
## higher efficiency by modelling variance better
api.reg3 <- svyglm(api.stu~enroll-1, design=dstrat,</pre>
                  family=quasi(link="identity",var="mu^3"))
predict(api.reg3, newdata=pop, total=npop)
## true value
sum(apipop$api.stu)
```

86 svyhist

Description

Histograms and boxplots weighted by the sampling weights.

Usage

```
svyhist(formula, design, breaks = "Sturges",
    include.lowest = TRUE, right = TRUE, xlab = NULL,
    main = NULL, probability = TRUE, freq = !probability, ...)
svyboxplot(formula, design, all.outliers=FALSE,...)
```

Arguments

```
formula One-sided formula for svyhist, two-sided for svyboxplot design A survey design object xlab x-axis label main Main title probability, freq Y-axis is probability density or frequency all.outliers Show all outliers in the boxplot, not just extremes breaks, include.lowest, right As for hist ... Other arguments to hist or bxp
```

Details

The histogram breakpoints are computed as if the sample were a simple random sample of the same size.

The grouping variable in svyboxplot, if present, must be a factor.

The boxplot whiskers go to the maximum and minimum observations or to 1.5 interquartile ranges beyond the end of the box, whichever is closer. The maximum and minimum are plotted as outliers if they are beyond the ends of the whiskers, but other outlying points are not plotted unless all.outliers=TRUE. svyboxplot requires a two-sided formula; use variable~1 for a single boxplot.

See Also

```
svyplot
```

svykappa 87

```
par(mfrow=c(1,1))
svyboxplot(enroll~stype,dstrat,all.outliers=TRUE)
svyboxplot(enroll~1,dstrat)
par(opar)
```

svykappa

Cohen's kappa for agreement

Description

Computes the unweighted kappa measure of agreement between two raters and the standard error. The measurements must both be factor variables in the survey design object.

Usage

```
svykappa(formula, design, ...)
```

Arguments

formula one-sided formula giving two measurements design survey design object ... for future expansion

Value

Object of class svystat

See Also

```
svycontrast
```

```
data(api)
dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)
svykappa(~comp.imp+sch.wide, dclus1)

dclus1<-update(dclus1, stypecopy=stype)
svykappa(~stype+stypecopy,dclus1)</pre>
```

88 svykm

svykm	Estimate survival function.
-------	-----------------------------

Description

Estimates the survival function using a weighted Kaplan-Meier estimator.

Usage

```
svykm(formula, design,se=FALSE, ...)
## S3 method for class 'svykm'
plot(x,xlab="time",ylab="Proportion surviving",
   ylim=c(0,1),ci=NULL,lty=1,...)
## S3 method for class 'svykm'
lines(x,xlab="time",type="s",ci=FALSE,lty=1,...)
## S3 method for class 'svykmlist'
plot(x, pars=NULL, ci=FALSE,...)
## S3 method for class 'svykm'
quantile(x, probs=c(0.75,0.5,0.25),ci=FALSE,level=0.95,...)
## S3 method for class 'svykm'
confint(object,parm,level=0.95,...)
```

formula	Two-sided formula. The response variable should be a right-censored Surv object
design	survey design object
se	Compute standard errors? This is slow for moderate to large data sets
	in plot and lines methods, graphical parameters
X	a svykm or svykmlist object
xlab,ylab,ylim,	type
	as for plot
lty	Line type, see par
ci	Plot (or return, forquantile) the confidence interval
pars	A list of vectors of graphical parameters for the separate curves in a svykmlist object
object	A svykm object
parm	vector of times to report confidence intervals
level	confidence level
probs	survival probabilities for computing survival quantiles (note that these are the complement of the usual quantile input, so 0.9 means 90% surviving, not 90% dead)

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Details

When standard errors are computed, the survival curve is actually the Aalen (hazard-based) estimator rather than the Kaplan-Meier estimator.

The standard error computations use memory proportional to the sample size times the square of the number of events. This can be a lot.

In the case of equal-probability cluster sampling without replacement the computations are essentially the same as those of Williams (1995), and the same linearization strategy is used for other designs.

Confidence intervals are computed on the log(survival) scale, following the default in survival package, which was based on simulations by Link(1984).

Confidence intervals for quantiles use Woodruff's method: the interval is the intersection of the horizontal line at the specified quantile with the pointwise confidence band around the survival curve.

Value

For svykm, an object of class svykm for a single curve or svykmlist for multiple curves.

References

Link, C. L. (1984). Confidence intervals for the survival function using Cox's proportional hazards model with covariates. Biometrics 40, 601-610.

Williams RL (1995) "Product-Limit Survival Functions with Correlated Survival Times" Lifetime Data Analysis 1: 171–186

Woodruff RS (1952) Confidence intervals for medians and other position measures. JASA 57, 622-627

See Also

predict.svycoxph for survival curves from a Cox model

```
data(pbc, package="survival")
pbc$randomized <- with(pbc, !is.na(trt) & trt>0)
biasmodel<-glm(randomized~age*edema,data=pbc)
pbc$randprob<-fitted(biasmodel)

dpbc<-svydesign(id=~1, prob=~randprob, strata=~edema, data=subset(pbc,randomized))
s1<-svykm(Surv(time,status>0)~1, design=dpbc)
s2<-svykm(Surv(time,status>0)~I(bili>6), design=dpbc)

plot(s1)
plot(s2)
plot(s2, lwd=2, pars=list(lty=c(1,2),col=c("purple","forestgreen")))
quantile(s1, probs=c(0.9,0.75,0.5,0.25,0.1))
```

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```
s3<-svykm(Surv(time,status>0)~I(bili>6), design=dpbc,se=TRUE)
plot(s3[[2]],col="purple")

confint(s3[[2]], parm=365*(1:5))
quantile(s3[[1]], ci=TRUE)
```

svyloglin

Loglinear models

Description

Fit and compare hierarchical loglinear models for complex survey data.

Usage

```
svyloglin(formula, design, ...)
## S3 method for class 'svyloglin'
update(object,formula,...)
## S3 method for class 'svyloglin'
anova(object,object1,...,integrate=FALSE)
## S3 method for class 'anova.svyloglin'
print(x,pval=c("F","saddlepoint","lincom","chisq"),...)
## S3 method for class 'svyloglin'
coef(object,...,intercept=FALSE)
```

Arguments

formula Model formula
design survey design object
object,object1 loglinear model from svyloglin
pval p-value approximation: see Details
integrate Compute the exact asymptotic p-value (slow)?
... not used
intercept Report the intercept?
x anova object

Details

The loglinear model is fitted to a multiway table with probabilities estimated by svymean and with the sample size equal to the observed sample size, treating the resulting table as if it came from iid multinomial sampling, as described by Rao and Scott. The variance-covariance matrix does not include the intercept term, and so by default neither does the coef method. A Newton-Raphson algorithm is used, rather than iterative proportional fitting, so starting values are not needed.

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The anova method computes the quantities that would be the score (Pearson) and likelihood ratio chi-squared statistics if the data were an iid sample. It computes four p-values for each of these, based on the exact asymptotic distribution (see pchisqsum), a saddlepoint approximateion to this distribution, a scaled chi-squared distribution, and a scaled F-distribution. When testing the two-way interaction model against the main-effects model in a two-way table the score statistic and p-values match the Rao-Scott tests computed by svychisq.

The anova method can only compare two models if they are for exactly the same multiway table (same variables and same order). The update method will help with this. It is also much faster to use update than svyloglin for a large data set: its time complexity depends only on the size of the model, not on the size of the data set.

It is not possible to fit a model using a variable created inline, eg I(x<10), since the multiway table is based on all variables used in the formula.

Value

```
Object of class "svyloglin"
```

References

Rao, JNK, Scott, AJ (1984) "On Chi-squared Tests For Multiway Contingency Tables with Proportions Estimated From Survey Data" Annals of Statistics 12:46-60.

See Also

```
svychisq, svyglm,pchisqsum
```

```
data(api)
dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)
a<-svyloglin(~stype+comp.imp,dclus1)
b<-update(a,~.^2)
an<-anova(a,b)
an
print(an, pval="saddlepoint")

## Wald test
regTermTest(b, ~stype:comp.imp)

## linear-by-linear association
d<-update(a,~.+as.numeric(stype):as.numeric(comp.imp))
an1<-anova(a,d)
an1</pre>
```

92 svylogrank

svylogrank	Compare survival distributions	
------------	--------------------------------	--

Description

Computes a weighted version of the logrank and stratified logrank tests for comparing two or more survival distributions. The generalization to complex samples is based on the characterization of the logrank test as the score test in a Cox model, Under simple random sampling with replacement, this function with rho=0 and gamma=0 is almost identical to the robust score test in the survival package.

Usage

```
svylogrank(formula, design, rho=0,gamma=0,method=c("small","large","score"), ...)
```

Arguments

formula	Model formula with a single predictor and optionally a strata term. The predictor must be a factor if it has more than two levels.
design	A survey design object
rho,gamma	Coefficients for the Harrington/Fleming G-rho-gamma tests. The default is the logrank test, rho=1 gives a generalised Wilcoxon test
method	"small" works faster when a matrix with dimension number of events by number of people fits easily in memory; "large" works faster for large data sets; "score" works by brute-force construction of an expanded data set, and is for debugging
	for future expansion.

Value

A vector containing the z-statistic for comparing each level of the variable to the lowest, the chisquared statistic for the logrank test, and the p-value.

References

Rader, Kevin Andrew. 2014. Methods for Analyzing Survival and Binary Data in Complex Surveys. Doctoral dissertation, Harvard University.http://nrs.harvard.edu/urn-3:HUL.InstRepos:12274283

See Also

svykm, svycoxph.

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Examples

svymle

Maximum pseudolikelihood estimation in complex surveys

Description

Fits a user-specified likelihood parametrised by multiple linear predictors to data from a complex sample survey and computes the sandwich variance estimator of the coefficients. Note that this function maximises an estimated population likelihood, it is not the sample MLE.

Usage

```
svymle(loglike, gradient = NULL, design, formulas, start = NULL, control
= list(maxit=1000), na.action="na.fail", method=NULL, ...)
## S3 method for class 'svymle'
summary(object, stderr=c("robust", "model"),...)
```

loglike	vectorised loglikelihood function
gradient	Derivative of loglike. Required for variance computation and helpful for fitting
design	a survey.design object
formulas	A list of formulas specifying the variable and linear predictors: see Details below
start	Starting values for parameters
control	control options for optim

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method "nlm" to use nlm, otherwise passed to optim

... Arguments to loglike and gradient that are not to be optimised over.

object syymle object

stderr Choice of standard error estimator. The default is a standard sandwich estimator.

See Details below.

Details

Optimization is done by nlm by default or if method=="nlm". Otherwise optim is used and method specifies the method and control specifies control parameters.

The design object contains all the data and design information from the survey, so all the formulas refer to variables in this object. The formulas argument needs to specify the response variable and a linear predictor for each freely varying argument of loglike.

Consider for example the dnorm function, with arguments x, mean, sd and log, and suppose we want to estimate the mean of y as a linear function of a variable z, and to estimate a constant standard deviation. The log argument must be fixed at FALSE to get the loglikelihood. A formulas argument would be list(~y, mean=~z, sd=~1). Note that the data variable y must be the first argument to dnorm and the first formula and that all the other formulas are labelled. It is also permitted to have the data variable as the left-hand side of one of the formulas: eg list(mean=y~z, sd=~1).

The usual variance estimator for MLEs in a survey sample is a 'sandwich' variance that requires the score vector and the information matrix. It requires only sampling assumptions to be valid (though some model assumptions are required for it to be useful). This is the stderr="robust" option, which is available only when the gradient argument was specified.

If the model is correctly specified and the sampling is at random conditional on variables in the model then standard errors based on just the information matrix will be approximately valid. In particular, for independent sampling where weights and strata depend on variables in the model the stderr="model" should work fairly well.

Value

An object of class svymle

Author(s)

Thomas Lumley

See Also

```
svydesign, svyglm
```

```
data(api)
dstrat<-svydesign(id=~1, strata=~stype, weight=~pw, fpc=~fpc, data=apistrat)</pre>
```

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```
## fit with glm
m0 <- svyglm(api00~api99+ell,family="gaussian",design=dstrat)</pre>
## fit as mle (without gradient)
m1 <- svymle(loglike=dnorm, gradient=NULL, design=dstrat,</pre>
   formulas=list(mean=api00~api99+ell, sd=~1),
    start=list(c(80,1,0),c(20)), log=TRUE)
## with gradient
gr<- function(x,mean,sd,log){</pre>
dm<-2*(x - mean)/(2*sd^2)
ds<-(x-mean)^2*(2*(2 * sd))/(2*sd^2)^2 - sqrt(2*pi)/(sd*sqrt(2*pi))
         cbind(dm,ds)
m2 <- svymle(loglike=dnorm,gradient=gr, design=dstrat,</pre>
    formulas=list(mean=api00~api99+ell, sd=~1),
    start=list(c(80,1,0),c(20)), log=TRUE, method="BFGS")
summary(m0)
summary(m1,stderr="model")
summary(m2)
## More complicated censored data example
## showing that the response variable can be multivariate
data(pbc, package="survival")
pbc$randomized <- with(pbc, !is.na(trt) & trt>0)
biasmodel<-glm(randomized~age*edema,data=pbc)</pre>
pbc$randprob<-fitted(biasmodel)</pre>
dpbc<-svydesign(id=~1, prob=~randprob, strata=~edema,</pre>
    data=subset(pbc,randomized))
lcens<-function(x,mean,sd){</pre>
    ifelse(x[,2]==1,
           dnorm(log(x[,1]),mean,sd,log=TRUE),
           pnorm(log(x[,1]),mean,sd,log=TRUE,lower.tail=FALSE)
           )
}
gcens<- function(x,mean,sd){</pre>
        dz < -dnorm(log(x[,1]), mean, sd)/pnorm(log(x[,1]), mean, sd, lower.tail=FALSE)
        dm < -ifelse(x[,2]==1,
                   2*(\log(x[,1]) - mean)/(2*sd^2),
                   dz*-1/sd
        ds < -ifelse(x[,2] == 1,
                (\log(x[,1])-mean)^2*(2*(2*sd))/(2*sd^2)^2 - sqrt(2*pi)/(sd*sqrt(2*pi)),
                   ds < dz * - (log(x[,1]) - mean)/(sd*sd))
        cbind(dm,ds)
}
if(!is.null(pbc$albumin)){
 svymle(loglike=lcens, gradient=gcens, design=dpbc,
```

96 svyolr

svyolr

Proportional odds and related models

Description

Fits cumulative link models: proportional odds, probit, complementary log-log, and cauchit.

Usage

Arguments

formula	Formula: the response must be a factor with at least three levels
design	survey design object
	dots
start	Optional starting values for optimization
na.action	handling of missing values
multicore	Use $\mbox{multicore}$ package to distribute computation of replicates across $\mbox{multiple}$ processors?
method	Link function
return.replicates	
	return the individual replicate-weight estimates

Value

An object of class svyolr

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Author(s)

The code is based closely on polr() from the MASS package of Venables and Ripley.

See Also

```
svyglm, regTermTest
```

Examples

```
data(api)
dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)
dclus1<-update(dclus1, mealcat=cut(meals,c(0,25,50,75,100)))
m<-svyolr(mealcat~avg.ed+mobility+stype, design=dclus1)
m
## Use regTermTest for testing multiple parameters
regTermTest(m, ~avg.ed+stype, method="LRT")</pre>
```

svyplot

Plots for survey data

Description

Because observations in survey samples may represent very different numbers of units in the population ordinary plots can be misleading. The sypplot function produces scatterplots adjusted in various ways for sampling weights.

Usage

```
svyplot(formula, design,...)
## Default S3 method:
svyplot(formula, design, style = c("bubble", "hex", "grayhex", "subsample", "transparent"),
sample.size = 500, subset = NULL, legend = 1, inches = 0.05,
amount=NULL, basecol="black",
alpha=c(0, 0.8),xbins=30,...)
```

formula	A model formula
design	A survey object (svydesign or svrepdesign)
style	See Details below
sample.size	For style="subsample"
subset	expression using variables in the design object
legend	For style="hex" or "grayhex"
inches	Scale for bubble plots

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amount	list with \boldsymbol{x} and \boldsymbol{y} components for amount of jittering to use in subsample plots, or NULL for the default amount
basecol	base color for transparent plots, or a function to compute the color (see below), or color for bubble plots
alpha	minimum and maximum opacity for transparent plots
xbins	Number of (x-axis) bins for hexagonal binning
	Passed to plot methods

Details

Bubble plots are scatterplots with circles whose area is proportional to the sampling weight. The two "hex" styles produce hexagonal binning scatterplots, and require the hexbin package from Bioconductor. The "transparent" style plots points with opacity proportional to sampling weight.

The subsample method uses the sampling weights to create a sample from approximately the population distribution and passes this to plot

Bubble plots are suited to small surveys, hexagonal binning and transparency to large surveys where plotting all the points would result in too much overlap.

basecol can be a function taking one data frame argument, which will be passed the data frame of variables from the survey object. This could be memory-intensive for large data sets.

Value

None

References

Korn EL, Graubard BI (1998) "Scatterplots with Survey Data" The American Statistician 52: 58-69 Lumley T, Scott A (2017) "Fitting Regression Models to Survey Data" Statistical Science 32: 265-278

See Also

```
symbols for other options (such as colour) for bubble plots. svytable for plots of discrete data.
```

```
data(api)
dstrat<-svydesign(id=~1,strata=~stype, weights=~pw, data=apistrat, fpc=~fpc)
svyplot(api00~api99, design=dstrat, style="bubble")
svyplot(api00~api99, design=dstrat, style="transparent",pch=19)
## these two require the hexbin package
svyplot(api00~api99, design=dstrat, style="hex", xlab="1999 API",ylab="2000 API")
svyplot(api00~api99, design=dstrat, style="grayhex",legend=0)</pre>
```

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```
dclus2<-svydesign(id=~dnum+snum, weights=~pw,
                    data=apiclus2, fpc=~fpc1+fpc2)
svyplot(api00~api99, design=dclus2, style="subsample")
svyplot(api00~api99, design=dclus2, style="subsample",
          amount=list(x=25,y=25))
svyplot(api00~api99, design=dstrat,
  basecol=function(df){c("goldenrod","tomato","sienna")[as.numeric(df$stype)]},
  style="transparent",pch=19,alpha=c(0,1))
legend("topleft",col=c("goldenrod","tomato","sienna"), pch=19, legend=c("E","H","M"))
## For discrete data, estimate a population table and plot the table.
plot(svytable(~sch.wide+comp.imp+stype,design=dstrat))
fourfoldplot(svytable(~sch.wide+comp.imp+stype,design=dstrat,round=TRUE))
## To draw on a hexbin plot you need grid graphics, eg,
library(grid)
h<-svyplot(api00~api99, design=dstrat, style="hex", xlab="1999 API",ylab="2000 API")
s<-svysmooth(api00~api99,design=dstrat)</pre>
grid.polyline(s$api99$x,s$api99$y,vp=h$plot.vp@hexVp.on,default.units="native",
   gp=gpar(col="red",lwd=2))
```

svyprcomp

Sampling-weighted principal component analysis

Description

Computes principal components using the sampling weights.

Usage

```
svyprcomp(formula, design, center = TRUE, scale. = FALSE, tol = NULL, scores = FALSE, ...)
## S3 method for class 'svyprcomp'
biplot(x, cols=c("black","darkred"),xlabs=NULL,
    weight=c("transparent","scaled","none"),
    max.alpha=0.5,max.cex=0.5,xlim=NULL,ylim=NULL,pc.biplot=FALSE,
    expand=1,xlab=NULL,ylab=NULL, arrow.len=0.1, ...)
```

formula	model formula describing variables to be used
design	survey design object.
center	Center data before analysis?
scale.	Scale to unit variance before analysis?
tol	Tolerance for omitting components from the results; a proportion of the standard deviation of the first component. The default is to keep all components.

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scores	Return scores on each component? These are needed for biplot.	
x	A svyprcomp object	
cols	Base colors for observations and variables respectively	
xlabs	Formula, or character vector, giving labels for each observation	
weight	How to display the sampling weights: "scaled" changes the size of the point label, "transparent" uses opacity proportional to sampling weight, "none" changes neither.	
max.alpha	Opacity for the largest sampling weight, or for all points if weight!="transparent"	
max.cex	Character size (as a multiple of par("cex")) for the largest sampling weight, or for all points if weight!="scaled"	
xlim,ylim,xlab,ylab		
	Graphical parameters	
expand,arrow.len		
	See biplot	
pc.biplot	See link{biplot.prcomp}	
	Other arguments to prcomp, or graphical parameters for biplot	

Value

svyprcomp returns an object of class svyprcomp, similar to class prcomp but including design information

See Also

```
prcomp, biplot.prcomp
```

```
data(api)
dclus2<-svydesign(id=~dnum+snum, fpc=~fpc1+fpc2, data=apiclus2)
pc <- svyprcomp(~api99+api00+ell+hsg+meals+emer, design=dclus2,scale=TRUE,scores=TRUE)
pc
biplot(pc, xlabs=~dnum, weight="none")
biplot(pc, xlabs=~dnum,max.alpha=1)
biplot(pc, weight="scaled",max.cex=1.5, xlabs=~dnum)</pre>
```

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svypredmeans	Predictive marginal means	

Description

Predictive marginal means for a generalised linear model, using the method of Korn and Graubard (1999) and matching the results of SUDAAN. The predictive marginal mean for one level of a factor is the probability-weighted average of the fitted values for the model on new data where all the observations are set to that level of the factor but have whatever values of adjustment variables they really have.

Usage

```
svypredmeans(adjustmodel, groupfactor)
```

Arguments

adjustmodel	A generalised linear model fit by svyglm with the adjustment variable but without the factor for which predictive means are wanted
groupfactor	A one-sided formula specifying the factor for which predictive means are wanted.

Can use, eg, ~interaction(race, sex) for combining variables

Value

An object of class syystat with the predictive marginal means and their covariance matrix.

Note

It is possible to supply an adjustment model with only an intercept, but the results are then the same as syymean

It makes no sense to have a variable in the adjustment model that is part of the grouping factor, and will give an error message or NA.

References

Graubard B, Korn E (1999) "Predictive Margins with Survey Data" Biometrics 55:652-659 Bieler, Brown, Williams, & Brogan (2010) "Estimating Model-Adjusted Risks, Risk Differences, and Risk Ratios From Complex Survey Data" Am J Epi DOI: 10.1093/aje/kwp440

See Also

```
svyglm
```

Worked example using National Health Interview Survey data: https://gist.github.com/tslumley/2e74cd0ac12a671d2724

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Examples

```
data(nhanes)
nhanes_design <- svydesign(id=~SDMVPSU, strata=~SDMVSTRA, weights=~WTMEC2YR, nest=TRUE,data=nhanes)
agesexmodel<-svyglm(HI_CHOL~agecat+RIAGENDR, design=nhanes_design,family=quasibinomial)
## high cholesterol by race/ethnicity, adjusted for demographic differences
means<-svypredmeans(agesexmodel, ~race)
means
## relative risks compared to non-Hispanic white
svycontrast(means,quote(`1`/`2`))
svycontrast(means,quote(`3`/`2`))</pre>
```

svyquantile

Quantiles for sample surveys

Description

Compute quantiles for data from complex surveys.

Usage

```
## S3 method for class 'survey.design'
svyquantile(x, design, quantiles, alpha=0.05,
    ci=FALSE, method = "linear", f = 1,
    interval.type=c("Wald","score","betaWald"), na.rm=FALSE,se=ci,
    ties=c("discrete","rounded"), df=Inf,...)
## S3 method for class 'svyrep.design'
svyquantile(x, design, quantiles,
    method ="linear", interval.type=c("probability","quantile"), f = 1,
    return.replicates=FALSE, ties=c("discrete","rounded"),na.rm=FALSE,...)
## S3 method for class 'svyquantile'
SE(object,...)
```

Arguments

x A formula, vector or matrix

design survey.design or svyrep.design object

quantiles Quantiles to estimate method see approxfun f see approxfun

ci Compute a confidence interval? (relatively slow; needed for svyby)

se Compute standard errors from the confidence interval length?

alpha Level for confidence interval

interval.type See Details below ties See Details below svyquantile 103

df Degrees of freedom for a t-distribution. Inf requests a Normal distribution,

NULL uses degf. Not relevant for type="betaWald"

return.replicates

Return the replicate means?

na.rm Remove NAs?

... arguments for future expansion

object Object returned by svyquantile.survey.design

Details

The definition of the CDF and thus of the quantiles is ambiguous in the presence of ties. With ties="discrete" the data are treated as genuinely discrete, so the CDF has vertical steps at tied observations. With ties="rounded" all the weights for tied observations are summed and the CDF interpolates linearly between distinct observed values, and so is a continuous function. Combining interval.type="betaWald" and ties="discrete" is (close to) the proposal of Shah and Vaish(2006) used in some versions of SUDAAN.

Interval estimation for quantiles is complicated, because the influence function is not continuous. Linearisation cannot be used directly, and computing the variance of replicates is valid only for some designs (eg BRR, but not jackknife). The interval.type option controls how the intervals are computed.

For survey.design objects the default is interval.type="Wald". A 95% Wald confidence interval is constructed for the proportion below the estimated quantile. The inverse of the estimated CDF is used to map this to a confidence interval for the quantile. This is the method of Woodruff (1952). For "betaWald" the same procedure is used, but the confidence interval for the proportion is computed using the exact binomial cdf with an effective sample size proposed by Korn & Graubard (1998).

If interval.type="score" we use a method described by Binder (1991) and due originally to Francisco and Fuller (1986), which corresponds to inverting a robust score test. At the upper and lower limits of the confidence interval, a test of the null hypothesis that the cumulative distribution function is equal to the target quantile just rejects. This was the default before version 2.9. It is much slower than "Wald", and Dorfman & Valliant (1993) suggest it is not any more accurate.

Standard errors are computed from these confidence intervals by dividing the confidence interval length by 2*qnorm(alpha/2).

For replicate-weight designs, ordinary replication-based standard errors are valid for BRR and Fay's method, and for some bootstrap-based designs, but not for jackknife-based designs. interval.type="quantile" gives these replication-based standard errors. The default, interval.type="probability" computes confidence on the probability scale and then transforms back to quantiles, the equivalent of interval.type="Wald" for survey.design objects (with alpha=0.05).

There is a confint method for svyquantile objects; it simply extracts the pre-computed confidence interval.

Value

returns a list whose first component is the quantiles and second component is the confidence intervals. For replicate weight designs, returns an object of class syyrepstat.

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Author(s)

Thomas Lumley

References

Binder DA (1991) Use of estimating functions for interval estimation from complex surveys. *Proceedings of the ASA Survey Research Methods Section* 1991: 34-42

Dorfman A, Valliant R (1993) Quantile variance estimators in complex surveys. Proceedings of the ASA Survey Research Methods Section. 1993: 866-871

Korn EL, Graubard BI. (1998) Confidence Intervals For Proportions With Small Expected Number of Positive Counts Estimated From Survey Data. Survey Methodology 23:193-201.

Francisco CA, Fuller WA (1986) Estimation of the distribution function with a complex survey. Technical Report, Iowa State University.

Shao J, Tu D (1995) The Jackknife and Bootstrap. Springer.

Shah BV, Vaish AK (2006) Confidence Intervals for Quantile Estimation from Complex Survey Data. Proceedings of the Section on Survey Research Methods.

Woodruff RS (1952) Confidence intervals for medians and other position measures. JASA 57, 622-627.

See Also

svykm for quantiles of survival curves svyciprop for confidence intervals on proportions.

```
data(api)
## population
quantile(apipop$api00,c(.25,.5,.75))
## one-stage cluster sample
dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)</pre>
svyquantile(~api00, dclus1, c(.25,.5,.75),ci=TRUE)
svyquantile(~api00, dclus1, c(.25,.5,.75),ci=TRUE,interval.type="betaWald")
svyquantile(~api00, dclus1, c(.25,.5,.75),ci=TRUE,df=NULL)
dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)</pre>
(qapi<-svyquantile(~api00, dclus1, c(.25,.5,.75),ci=TRUE, interval.type="score"))</pre>
SE(qapi)
#stratified sample
dstrat<-svydesign(id=~1, strata=~stype, weights=~pw, data=apistrat, fpc=~fpc)
svyquantile(~api00, dstrat, c(.25,.5,.75),ci=TRUE)
#stratified sample, replicate weights
# interval="probability" is necessary for jackknife weights
rstrat<-as.svrepdesign(dstrat)</pre>
```

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svyranktest

Design-based rank tests

Description

Design-based versions of k-sample rank tests. The built-in tests are all for location hypotheses, but the user could specify others.

Usage

```
svyranktest(formula, design,
  test = c("wilcoxon", "vanderWaerden", "median", "KruskalWallis"), ...)
```

Arguments

formula	Model formula y~g for outcome variable y and group g
design	A survey design object
test	Which rank test to use: Wilcoxon, van der Waerden's normal-scores test, Mood's test for the median, or a function $f(r,N)$ where r is the rank and N the estimated population size. "KruskalWallis" is a synonym for "wilcoxon" for more than two groups.
	for future expansion

Value

Object of class htest

References

Lumley, T., & Scott, A. J. (2013). Two-sample rank tests under complex sampling. BIOMETRIKA, 100 (4), 831-842.

See Also

```
svyttest, svylogrank
```

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Examples

```
data(api)
dclus1<-svydesign(id=~dnum, weights=~pw, fpc=~fpc, data=apiclus1)
svyranktest(ell~comp.imp, dclus1)
svyranktest(ell~comp.imp, dclus1, test="median")

svyranktest(ell~stype, dclus1)
svyranktest(ell~stype, dclus1, test="median")

## upper quartile
svyranktest(ell~comp.imp, dclus1, test=function(r,N) as.numeric(r>0.75*N))

quantiletest<-function(p){
   rval<-function(r,N) as.numeric(r>(N*p))
   attr(rval,"name")<-paste(p,"quantile")
   rval
}
svyranktest(ell~comp.imp, dclus1, test=quantiletest(0.5))
svyranktest(ell~comp.imp, dclus1, test=quantiletest(0.75))</pre>
```

svyratio

Ratio estimation

Description

Ratio estimation and estimates of totals based on ratios for complex survey samples. Estimating domain (subpopulation) means can be done more easily with svymean.

Usage

```
## S3 method for class 'survey.design2'
svyratio(numerator=formula, denominator,
    design,separate=FALSE, na.rm=FALSE,formula, covmat=FALSE,deff=FALSE,...)
## S3 method for class 'svyrep.design'
svyratio(numerator=formula, denominator, design,
    na.rm=FALSE,formula, covmat=FALSE,return.replicates=FALSE,deff=FALSE, ...)
## S3 method for class 'twophase'
svyratio(numerator=formula, denominator, design,
    separate=FALSE, na.rm=FALSE,formula,...)
## S3 method for class 'svyratio'
predict(object, total, se=TRUE,...)
```

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```
## S3 method for class 'svyratio_separate'
predict(object, total, se=TRUE,...)
## S3 method for class 'svyratio'
SE(object,...,drop=TRUE)
## S3 method for class 'svyratio'
coef(object,...,drop=TRUE)
## S3 method for class 'svyratio'
confint(object, parm, level = 0.95,df =Inf,...)
```

Arguments

numerator, formula

formula, expression, or data frame giving numerator variable(s)

denominator formula, expression, or data frame giving denominator variable(s)

design survey design object object result of svyratio

total vector of population totals for the denominator variables in object, or list of

vectors of population stratum totals if separate=TRUE

se Return standard errors?

separate Estimate ratio separately for strata

na.rm Remove missing values?

covmat Compute the full variance-covariance matrix of the ratios

deff Compute design effects

return.replicates

Return replicate estimates of ratios

drop Return a vector rather than a matrix

parm a specification of which parameters are to be given confidence intervals, either

a vector of numbers or a vector of names. If missing, all parameters are consid-

ered.

level the confidence level required.

df degrees of freedom for t-distribution in confidence interval, use degf(design)

for number of PSUs minus number of strata

... Other unused arguments for other methods

Details

The separate ratio estimate of a total is the sum of ratio estimates in each stratum. If the stratum totals supplied in the total argument and the strata in the design object both have names these names will be matched. If they do not have names it is important that the sample totals are supplied in the correct order, the same order as shown in the output of summary(design).

When design is a two-phase design, stratification will be on the second phase.

Value

svyratio returns an object of class svyratio. The predict method returns a matrix of population totals and optionally a matrix of standard errors.

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Author(s)

Thomas Lumley

References

Levy and Lemeshow. "Sampling of Populations" (3rd edition). Wiley

See Also

```
svydesign
svymean for estimating proportions and domain means
calibrate for estimators related to the separate ratio estimator.
```

```
data(scd)
## survey design objects
scddes<-svydesign(data=scd, prob=~1, id=~ambulance, strata=~ESA,</pre>
nest=TRUE, fpc=rep(5,6))
scdnofpc<-svydesign(data=scd, prob=~1, id=~ambulance, strata=~ESA,</pre>
nest=TRUE)
# convert to BRR replicate weights
scd2brr <- as.svrepdesign(scdnofpc, type="BRR")</pre>
# use BRR replicate weights from Levy and Lemeshow
repweights <-2* cbind (c(1,0,1,0,1,0), c(1,0,0,1,0,1), c(0,1,1,0,0,1),
c(0,1,0,1,1,0)
scdrep<-svrepdesign(data=scd, type="BRR", repweights=repweights)</pre>
# ratio estimates
svyratio(~alive, ~arrests, design=scddes)
svyratio(~alive, ~arrests, design=scdnofpc)
svyratio(~alive, ~arrests, design=scd2brr)
svyratio(~alive, ~arrests, design=scdrep)
dstrat<-svydesign(id=~1,strata=~stype, weights=~pw, data=apistrat, fpc=~fpc)
## domain means are ratio estimates, but available directly
svyratio(~I(api.stu*(comp.imp=="Yes")), ~as.numeric(comp.imp=="Yes"), dstrat)
svymean(~api.stu, subset(dstrat, comp.imp=="Yes"))
## separate and combined ratio estimates of total
(sep<-svyratio(~api.stu,~enroll, dstrat,separate=TRUE))</pre>
(com<-svyratio(~api.stu, ~enroll, dstrat))</pre>
stratum.totals<-list(E=1877350, H=1013824, M=920298)
```

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```
predict(sep, total=stratum.totals)
predict(com, total=sum(unlist(stratum.totals)))

SE(com)
coef(com)
coef(com, drop=FALSE)
confint(com)
```

svyrecvar

Variance estimation for multistage surveys

Description

Compute the variance of a total under multistage sampling, using a recursive descent algorithm.

Usage

```
svyrecvar(x, clusters, stratas,fpcs, postStrata = NULL,
lonely.psu = getOption("survey.lonely.psu"),
one.stage=getOption("survey.ultimate.cluster"))
```

Arguments

X	Matrix of data or estimating functions
clusters	Data frame or matrix with cluster ids for each stage
stratas	Strata for each stage
fpcs	Information on population and sample size for each stage, created by as.fpc
postStrata	post-stratification information as created by postStratify or calibrate
lonely.psu	How to handle strata with a single PSU
one.stage	If TRUE, compute a one-stage (ultimate-cluster) estimator

Details

The main use of this function is to compute the variance of the sum of a set of estimating functions under multistage sampling. The sampling is assumed to be simple or stratified random sampling within clusters at each stage except perhaps the last stage. The variance of a statistic is computed from the variance of estimating functions as described by Binder (1983).

Use one.stage=FALSE for compatibility with other software that does not perform multi-stage calculations, and set options(survey.ultimate.cluster=TRUE) to make this the default.

The idea of a recursive algorithm is due to Bellhouse (1985). Texts such as Cochran (1977) and Sarndal et al (1991) describe the decomposition of the variance into a single-stage between-cluster estimator and a within-cluster estimator, and this is applied recursively.

If one. stage is a positive integer it specifies the number of stages of sampling to use in the recursive estimator.

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If pps="brewer", standard errors are estimated using Brewer's approximation for PPS without replacement, option 2 of those described by Berger (2004). The fpc argument must then be specified in terms of sampling fractions, not population sizes (or omitted, but then the pps argument would have no effect and the with-replacement standard errors would be correct).

Value

A covariance matrix

Note

A simple set of finite population corrections will only be exactly correct when each successive stage uses simple or stratified random sampling without replacement. A correction under general unequal probability sampling (eg PPS) would require joint inclusion probabilities (or, at least, sampling probabilities for units not included in the sample), information not generally available.

The quality of Brewer's approximation is excellent in Berger's simulations, but the accuracy may vary depending on the sampling algorithm used.

References

Bellhouse DR (1985) Computing Methods for Variance Estimation in Complex Surveys. Journal of Official Statistics. Vol.1, No.3, 1985

Berger, Y.G. (2004), A Simple Variance Estimator for Unequal Probability Sampling Without Replacement. Journal of Applied Statistics, 31, 305-315.

Binder, David A. (1983). On the variances of asymptotically normal estimators from complex surveys. International Statistical Review, 51, 279-292.

Brewer KRW (2002) Combined Survey Sampling Inference (Weighing Basu's Elephants) [Chapter 9]

Cochran, W. (1977) Sampling Techniques. 3rd edition. Wiley.

Sarndal C-E, Swensson B, Wretman J (1991) Model Assisted Survey Sampling. Springer.

See Also

```
svrVar for replicate weight designs
svyCprod for a description of how variances are estimated at each stage
```

```
data(mu284)
dmu284<-svydesign(id=~id1+id2,fpc=~n1+n2, data=mu284)
svytotal(~y1, dmu284)

data(api)
# two-stage cluster sample
dclus2<-svydesign(id=~dnum+snum, fpc=~fpc1+fpc2, data=apiclus2)
summary(dclus2)
svymean(~api00, dclus2)</pre>
```

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```
svytotal(~enroll, dclus2,na.rm=TRUE)

# bootstrap for multistage sample
mrbclus2<-as.svrepdesign(dclus2, type="mrb", replicates=100)
svytotal(~enroll, mrbclus2, na.rm=TRUE)

# two-stage `with replacement'
dclus2wr<-svydesign(id=~dnum+snum, weights=~pw, data=apiclus2)
summary(dclus2wr)
svymean(~api00, dclus2wr)
svytotal(~enroll, dclus2wr,na.rm=TRUE)</pre>
```

svysmooth

Scatterplot smoothing and density estimation

Description

Scatterplot smoothing and density estimation for probability-weighted data.

Usage

```
svysmooth(formula, design, ...)
## Default S3 method:
svysmooth(formula, design, method = c("locpoly", "quantreg"),
    bandwidth = NULL, quantile, df = 4, ...)
## S3 method for class 'svysmooth'
plot(x, which=NULL, type="1", xlabs=NULL, ylab=NULL,...)
## S3 method for class 'svysmooth'
lines(x,which=NULL,...)
make.panel.svysmooth(design,bandwidth=NULL)
```

Arguments

formula	One-sided formula for density estimation, two-sided for smoothing
design	Survey design object
method	local polynomial smoothing for the mean or regression splines for quantiles
bandwidth	Smoothing bandwidth for "locpoly" or NULL for automatic choice
quantile	quantile to be estimated for "quantreg"
df	Degrees of freedom for "quantreg"
which	Which plots to show (default is all)
type	as for plot
xlabs	Optional vector of x-axis labels
ylab	Optional y-axis label
• • •	More arguments
x	Object of class svysmooth

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Details

svysmooth does one-dimensional smoothing. If formula has multiple predictor variables a separate one-dimensional smooth is performed for each one.

For method="locpoly" the extra arguments are passed to locpoly from the KernSmooth package, for method="quantreg" they are passed to rq from the quantreg package. The automatic choice of bandwidth for method="locpoly" uses the default settings for dpik and dpill in the KernSmooth package.

make.panel.svysmooth() makes a function that plots points and draws a weighted smooth curve through them, a weighted replacement for panel.smooth that can be passed to functions such as termplot or plot.lm. The resulting function has a span argument that will set the bandwidth; if this is not specified the automatic choice will be used.

Value

An object of class svysmooth, a list of lists, each with x and y components.

See Also

svyhist for histograms

```
data(api)
dstrat<-svydesign(id=~1,strata=~stype, weights=~pw, data=apistrat, fpc=~fpc)
smth<-svysmooth(api00~api99+ell,dstrat)
dens<-svysmooth(~api99, dstrat,bandwidth=30)
dens1<-svysmooth(~api99, dstrat)
qsmth<-svysmooth(api00~ell,dstrat, quantile=0.75, df=3,method="quantreg")
plot(smth)
plot(smth, which="ell",lty=2,ylim=c(500,900))
lines(qsmth, col="red")
svyhist(~api99,design=dstrat)
lines(dens,col="purple",lwd=3)
lines(dens1, col="forestgreen",lwd=2)
m<-svyglm(api00~sin(api99/100)+stype, design=dstrat)
termplot(m, data=model.frame(dstrat), partial.resid=TRUE, se=TRUE, smooth=make.panel.svysmooth(dstrat))</pre>
```

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Description

In health surveys it is often of interest to standardize domains to have the same distribution of, eg, age as in a target population. The operation is similar to post-stratification, except that the totals for the domains are fixed at the current estimates, not at known population values. This function matches the estimates produced by the (US) National Center for Health Statistics.

Usage

```
svystandardize(design, by, over, population, excluding.missing = NULL)
```

Arguments

design survey design object

by A one-sided formula specifying the variables whose distribution will be stan-

dardised

over A one-sided formula specifying the domains within which the standardisation

will occur

population Desired population totals or proportions for the levels of combinations of vari-

ables in by

excluding.missing

Optionally, a one-sided formula specifying variables whose missing values should

be dropped before calculating the domain totals.

Value

A new survey design object of the same type as the input.

Note

The standard error estimates do not exactly match the NCHS estimates

References

National Center for Health Statistics http://www.cdc.gov/nchs/tutorials/NHANES/NHANESAnalyses/agestandardization/age_standardization_intro.htm

See Also

```
postStratify, svyby
```

```
## matches http://www.cdc.gov/nchs/data/databriefs/db92_fig1.png
data(nhanes)
popage <- c( 55901 , 77670 , 72816 , 45364 )
design<-svydesign(id=~SDMVPSU, strata=~SDMVSTRA, weights=~WTMEC2YR, data=nhanes, nest=TRUE)
stdes<-svystandardize(design, by=~agecat, over=~race+RIAGENDR,
    population=popage, excluding.missing=~HI_CHOL)
svyby(~HI_CHOL, ~race+RIAGENDR, svymean, design=subset(stdes, agecat!="(0,19]"))</pre>
```

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svysurvreg	Fit accelerated failure models to survey data

Description

This function calls survreg from the 'survival' package to fit accelerated failure (accelerated life) models to complex survey data, and then computes correct standard errors by linearisation. It has the same arguments as survreg, except that the second argument is design rather than data.

Usage

```
## S3 method for class 'survey.design'
svysurvreg(formula, design, weights=NULL, subset=NULL, ...)
```

Arguments

formula	Model formula
design	Survey design object, including two-phase designs
weights	Additional weights to multiply by the sampling weights. No, I don't know why you'd want to do that.
subset	subset to use in fitting (if needed)
	Other arguments of survreg

Value

Object of class svysurvreg, with the same structure as a survreg object but with NA for the log-likelihood.

Note

The residuals method is identical to that for survreg objects except the weighted option defaults to TRUE

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svytable	Contingency tables for survey data	
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Description

Contingency tables and chisquared tests of association for survey data.

Usage

```
## S3 method for class 'survey.design'
svytable(formula, design, Ntotal = NULL, round = FALSE,...)
## S3 method for class 'svyrep.design'
svytable(formula, design, Ntotal = sum(weights(design, "sampling")), round = FALSE,...)
## S3 method for class 'survey.design'
svychisq(formula, design,
  statistic = c("F", "Chisq","Wald","adjWald","lincom","saddlepoint"),na.rm=TRUE,...)
## S3 method for class 'svyrep.design'
svychisq(formula, design,
  statistic = c("F", "Chisq","Wald","adjWald","lincom","saddlepoint"),na.rm=TRUE,...)
## S3 method for class 'svytable'
summary(object,
   statistic = c("F","Chisq","Wald","adjWald","lincom","saddlepoint"),...)
degf(design, ...)
## S3 method for class 'survey.design2'
degf(design, ...)
## S3 method for class 'svyrep.design'
degf(design, tol=1e-5,...)
```

Arguments

formula	Model formula specifying margins for the table (using + only)
design	survey object
statistic	See Details below
Ntotal	A population total or set of population stratum totals to normalise to.
round	Should the table entries be rounded to the nearest integer?
na.rm	Remove missing values
object	Output from svytable
•••	For svytable these are passed to xtabs. Use exclude=NULL, na.action=na.pass to include NAs in the table
tol	Tolerance for qr in computing the matrix rank

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Details

The svytable function computes a weighted crosstabulation. This is especially useful for producing graphics. It is sometimes easier to use svytotal or svymean, which also produce standard errors, design effects, etc.

The frequencies in the table can be normalised to some convenient total such as 100 or 1.0 by specifying the Ntotal argument. If the formula has a left-hand side the mean or sum of this variable rather than the frequency is tabulated.

The Ntotal argument can be either a single number or a data frame whose first column gives the (first-stage) sampling strata and second column the population size in each stratum. In this second case the svytable command performs 'post-stratification': tabulating and scaling to the population within strata and then adding up the strata.

As with other xtabs objects, the output of svytable can be processed by ftable for more attractive display. The summary method for svytable objects calls svychisq for a test of independence.

svychisq computes first and second-order Rao-Scott corrections to the Pearson chisquared test, and two Wald-type tests.

The default (statistic="F") is the Rao-Scott second-order correction. The p-values are computed with a Satterthwaite approximation to the distribution and with denominator degrees of freedom as recommended by Thomas and Rao (1990). The alternative statistic="Chisq" adjusts the Pearson chisquared statistic by a design effect estimate and then compares it to the chisquared distribution it would have under simple random sampling.

The statistic="Wald" test is that proposed by Koch et al (1975) and used by the SUDAAN software package. It is a Wald test based on the differences between the observed cells counts and those expected under independence. The adjustment given by statistic="adjWald" reduces the statistic when the number of PSUs is small compared to the number of degrees of freedom of the test. Thomas and Rao (1990) compare these tests and find the adjustment benefical.

statistic="lincom" replaces the numerator of the Rao-Scott F with the exact asymptotic distribution, which is a linear combination of chi-squared variables (see pchisqsum, and statistic="saddlepoint" uses a saddlepoint approximation to this distribution. The CompQuadForm package is needed for statistic="lincom" but not for statistic="saddlepoint". The saddlepoint approximation is especially useful when the p-value is very small (as in large-scale multiple testing problems).

For designs using replicate weights the code is essentially the same as for designs with sampling structure, since the necessary variance computations are done by the appropriate methods of svytotal and svymean. The exception is that the degrees of freedom is computed as one less than the rank of the matrix of replicate weights (by degf).

At the moment, svychisq works only for 2-dimensional tables.

Value

The table commands return an xtabs object, svychisq returns a htest object.

Note

Rao and Scott (1984) leave open one computational issue. In computing 'generalised design effects' for these tests, should the variance under simple random sampling be estimated using the observed proportions or the predicted proportions under the null hypothesis? svychisq uses the observed proportions, following simulations by Sribney (1998), and the choices made in Stata

svytable 117

References

Davies RB (1973). "Numerical inversion of a characteristic function" Biometrika 60:415-7

P. Duchesne, P. Lafaye de Micheaux (2010) "Computing the distribution of quadratic forms: Further comparisons between the Liu-Tang-Zhang approximation and exact methods", Computational Statistics and Data Analysis, Volume 54, 858-862

Koch, GG, Freeman, DH, Freeman, JL (1975) "Strategies in the multivariate analysis of data from complex surveys" International Statistical Review 43: 59-78

Rao, JNK, Scott, AJ (1984) "On Chi-squared Tests For Multiway Contigency Tables with Proportions Estimated From Survey Data" Annals of Statistics 12:46-60.

Sribney WM (1998) "Two-way contingency tables for survey or clustered data" Stata Technical Bulletin 45:33-49.

Thomas, DR, Rao, JNK (1990) "Small-sample comparison of level and power for simple goodness-of-fit statistics under cluster sampling" JASA 82:630-636

See Also

svytotal and svymean report totals and proportions by category for factor variables.

See svyby and ftable. svystat to construct more complex tables of summary statistics.

See svyloglin for loglinear models.

See regTermTest for Rao-Scott tests in regression models.

```
data(api)
xtabs(~sch.wide+stype, data=apipop)

dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)
summary(dclus1)

(tbl <- svytable(~sch.wide+stype, dclus1))
plot(tbl)
fourfoldplot(svytable(~sch.wide+comp.imp+stype,design=dclus1,round=TRUE), conf.level=0)

svychisq(~sch.wide+stype, dclus1)
summary(tbl, statistic="Chisq")
svychisq(~sch.wide+stype, dclus1, statistic="adjWald")

rclus1 <- as.svrepdesign(dclus1)
summary(svytable(~sch.wide+stype, rclus1))
svychisq(~sch.wide+stype, rclus1, statistic="adjWald")</pre>
```

118 svyttest

svyttest	Design-based t-test
•	U

Description

One-sample or two-sample t-test. This function is a wrapper for svymean in the one-sample case and for svyglm in the two-sample case. Degrees of freedom are degf(design) for the one-sample test and degf(design)-1 for the two-sample case.

Usage

```
svyttest(formula, design, ...)
```

Arguments

formula Formula, outcome~group for two-sample, outcome~0 or outcome~1 for one-

sample

design survey design object

... for methods

Value

Object of class htest

See Also

t.test

```
data(api)
dclus2<-svydesign(id=~dnum+snum, fpc=~fpc1+fpc2, data=apiclus2)
svyttest(enroll~comp.imp, dclus2)
svyttest(I(api00-api99)~0, dclus2)</pre>
```

trimWeights 119

trimWeights	Trim sampling weights	

Description

Trims very high or very low sampling weights to reduce the influence of outlying observations. In a replicate-weight design object, the replicate weights are also trimmed. The total amount trimmed is divided among the observations that were not trimmed, so that the total weight remains the same.

Usage

```
trimWeights(design, upper = Inf, lower = -Inf, ...)
## S3 method for class 'survey.design2'
trimWeights(design, upper = Inf, lower = -Inf, strict=FALSE,...)
## S3 method for class 'svyrep.design'
trimWeights(design, upper = Inf, lower = -Inf,compress=FALSE,...)
```

Arguments

design	A survey design object
upper	Upper bound for weights
lower	Lower bound for weights
strict	The reapportionment of the 'trimmings' from the weights can push other weights over the limits. If trim=TRUE the function calls itself recursively to prevent this.
compress	Compress the replicate weights after trimming.
	Other arguments for future expansion

Value

A new survey design object with trimmed weights.

See Also

calibrate has a trim option for trimming the calibration adjustments.

```
data(api)
dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)
pop.totals<-c(`(Intercept)`=6194, stypeH=755, stypeM=1018,
api99=3914069)
dclus1g<-calibrate(dclus1, ~stype+api99, pop.totals)
summary(weights(dclus1g))
dclus1t<-trimWeights(dclus1g,lower=20, upper=45)
summary(weights(dclus1t))</pre>
```

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```
dclus1tt<-trimWeights(dclus1g, lower=20, upper=45,strict=TRUE)
summary(weights(dclus1tt))

svymean(~api99+api00+stype, dclus1g)
svymean(~api99+api00+stype, dclus1t)
svymean(~api99+api00+stype, dclus1tt)</pre>
```

twophase

Two-phase designs

Description

In a two-phase design a sample is taken from a population and a subsample taken from the sample, typically stratified by variables not known for the whole population. The second phase can use any design supported for single-phase sampling. The first phase must currently be one-stage element or cluster sampling

Usage

```
twophase(id, strata = NULL, probs = NULL, weights = NULL, fpc = NULL,
subset, data, method=c("full","approx","simple"))
twophasevar(x,design)
twophase2var(x,design)
```

Arguments

id	list of two formulas for sampling unit identifiers
strata	list of two formulas (or NULLs) for stratum identifies
probs	list of two formulas (or NULLs) for sampling probabilities
weights	Only for method="approx", list of two formulas (or NULLs) for sampling weights
fpc	list of two formulas (or NULLs) for finite population corrections
subset	formula specifying which observations are selected in phase 2
data	Data frame will all data for phase 1 and 2
method	"full" requires (much) more memory, but gives unbiased variance estimates for general multistage designs at both phases. "simple" or "approx" uses the standard error calculation from version 3.14 and earlier, which uses much less memory and is correct for designs with simple random sampling at phase one and stratified random sampling at phase two.
x	probability-weighted estimating functions
design	two-phase design

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Details

The population for the second phase is the first-phase sample. If the second phase sample uses stratified (multistage cluster) sampling without replacement and all the stratum and sampling unit identifier variables are available for the whole first-phase sample it is possible to estimate the sampling probabilities/weights and the finite population correction. These would then be specified as NULL.

Two-phase case-control and case-cohort studies in biostatistics will typically have simple random sampling with replacement as the first stage. Variances given here may differ slightly from those in the biostatistics literature where a model-based estimator of the first-stage variance would typically be used.

Variance computations are based on the conditioning argument in Section 9.3 of Sarndal et al. Method "full" corresponds exactly to the formulas in that reference. Method "simple" or "approx" (the two are the same) uses less time and memory but is exact only for some special cases. The most important special case is the two-phase epidemiologic designs where phase 1 is simple random sampling from an infinite population and phase 2 is stratified random sampling. See the tests directory for a worked example. The only disadvantage of method="simple" in these cases is that standardization of margins (marginpred) is not available.

For method="full", sampling probabilities must be available for each stage of sampling, within each phase. For multistage sampling this requires specifying either fpc or probs as a formula with a term for each stage of sampling. If no fpc or probs are specified at phase 1 it is treated as simple random sampling from an infinite population, and population totals will not be correctly estimated, but means, quantiles, and regression models will be correct.

Value

twophase returns an object of class twophase2 (for method="full") or twophase. The structure of twophase2 objects may change as unnecessary components are removed.

twophase2var and twophasevar return a variance matrix with an attribute containing the separate phase 1 and phase 2 contributions to the variance.

References

Sarndal CE, Swensson B, Wretman J (1992) "Model Assisted Survey Sampling" Springer.

Breslow NE and Chatterjee N, Design and analysis of two-phase studies with binary outcome applied to Wilms tumour prognosis. "Applied Statistics" 48:457-68, 1999

Breslow N, Lumley T, Ballantyne CM, Chambless LE, Kulick M. (2009) Improved Horvitz-Thompson estimation of model parameters from two-phase stratified samples: applications in epidemiology. Statistics in Biosciences. doi 10.1007/s12561-009-9001-6

Lin, DY and Ying, Z (1993). Cox regression with incomplete covariate measurements. "Journal of the American Statistical Association" 88: 1341-1349.

See Also

```
svydesign, svyrecvar for multi*stage* sampling calibrate for calibration (GREG) estimators.
estWeights for two-phase designs for missing data.
```

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The "epi" and "phase1" vignettes for examples and technical details.

```
## two-phase simple random sampling.
data(pbc, package="survival")
pbc$randomized<-with(pbc, !is.na(trt) & trt>0)
pbc$id<-1:nrow(pbc)</pre>
d2pbc<-twophase(id=list(~id,~id), data=pbc, subset=~randomized)</pre>
svymean(~bili, d2pbc)
## two-stage sampling as two-phase
data(mu284)
ii<-with(mu284, c(1:15, rep(1:5,n2[1:5]-3)))
mu284.1<-mu284[ii,]
mu284.1$id<-1:nrow(mu284.1)
mu284.1$sub<-rep(c(TRUE, FALSE), c(15, 34-15))
dmu284<-svydesign(id=~id1+id2,fpc=~n1+n2, data=mu284)</pre>
## first phase cluster sample, second phase stratified within cluster
d2mu284<-twophase(id=list(~id1,~id),strata=list(NULL,~id1),</pre>
                     fpc=list(~n1,NULL),data=mu284.1,subset=~sub)
svytotal(~y1, dmu284)
svytotal(~y1, d2mu284)
svymean(~y1, dmu284)
svymean(~y1, d2mu284)
## case-cohort design: this example requires R 2.2.0 or later
library("survival")
data(nwtco)
## stratified on case status
dcchs<-twophase(id=list(~seqno,~seqno), strata=list(NULL,~rel),</pre>
        subset=~I(in.subcohort | rel), data=nwtco)
svycoxph(Surv(edrel,rel)~factor(stage)+factor(histol)+I(age/12), design=dcchs)
## Using survival::cch
subcoh <- nwtco$in.subcohort</pre>
selccoh <- with(nwtco, rel==1|subcoh==1)</pre>
ccoh.data <- nwtco[selccoh,]</pre>
ccoh.data$subcohort <- subcoh[selccoh]</pre>
cch(Surv(edrel, rel) ~ factor(stage) + factor(histol) + I(age/12), data =ccoh.data,
       subcoh = ~subcohort, id=~seqno, cohort.size=4028, method="LinYing")
## two-phase case-control
## Similar to Breslow & Chatterjee, Applied Statistics (1999) but with
## a slightly different version of the data set
nwtco$incc2<-as.logical(with(nwtco, ifelse(rel | instit==2,1,rbinom(nrow(nwtco),1,.1))))</pre>
dccs2<-twophase(id=list(~seqno,~seqno),strata=list(NULL,~interaction(rel,instit)),</pre>
   data=nwtco, subset=~incc2)
dccs8<-twophase(id=list(~seqno,~seqno),strata=list(NULL,~interaction(rel,stage,instit)),</pre>
   data=nwtco, subset=~incc2)
```

update.survey.design 123

update.survey.design Add variables to a survey design

Description

Update the data variables in a survey design, either with a formula for a new set of variables or with an expression for variables to be added.

Usage

```
## S3 method for class 'survey.design'
update(object, ...)
## S3 method for class 'twophase'
update(object, ...)
## S3 method for class 'svyrep.design'
update(object, ...)
## S3 method for class 'DBIsvydesign'
update(object, ...)
## S3 method for class 'ODBCsvydesign'
update(object, ...)
```

Arguments

object a survey design object

... Arguments tag=expr add a new variable tag computed by evaluating expr in the survey data.

Details

Database-backed objects may not have write access to the database and so update does not attempt to modify the database. The expressions are stored and are evaluated when the data is loaded.

If a set of new variables will be used extensively it may be more efficient to modify the database, either with SQL queries from the R interface or separately. One useful intermediate approach is to create a table with the new variables and a view that joins this table to the table of existing variables.

There is now a base-R function transform for adding new variables to a data frame, so I have added transform as a synonym for update for survey objects.

Value

A survey design object

See Also

```
svydesign, svrepdesign, twophase
```

Examples

```
data(api)
dstrat<-svydesign(id=~1,strata=~stype, weights=~pw, data=apistrat,
fpc=~fpc)
dstrat<-update(dstrat, apidiff=api00-api99)
svymean(~api99+api00+apidiff, dstrat)</pre>
```

weights.survey.design Survey design weights

Description

Extract weights from a survey design object.

Usage

```
## S3 method for class 'survey.design'
weights(object, ...)
## S3 method for class 'svyrep.design'
weights(object,
type=c("replication","sampling","analysis"), ...)
## S3 method for class 'survey_fpc'
weights(object,final=TRUE,...)
```

Arguments

```
object Survey design object

type Type of weights: "analysis" combines sampling and replication weights.

final If FALSE return a data frame with sampling weights at each stage of sampling.

Other arguments ignored
```

with.svyimputationList 125

Value

vector or matrix of weights

See Also

```
svydesign, svrepdesign, as.fpc
```

Examples

with.svyimputationList

Analyse multiple imputations

Description

Performs a survey analysis on each of the designs in a svyimputationList objects and returns a list of results suitable for MIcombine. The analysis may be specified as an expression or as a function.

Usage

```
## S3 method for class 'svyimputationList'
with(data, expr, fun, ...,multicore=getOption("survey.multicore"))
## S3 method for class 'svyimputationList'
subset(x, subset,...)
```

Arguments

data,x	A svyimputationList object
expr	An expression giving a survey analysis
fun	A function taking a survey design object as its argument
	for future expansion
multicore	Use multicore package to distribute imputed data sets over multiple processors?
subset	An logical expression specifying the subset

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Value

A list of the results from applying the analysis to each design object.

See Also

MIcombine, in the mitools package

Examples

```
library(mitools)
data.dir<-system.file("dta",package="mitools")
files.men<-list.files(data.dir,pattern="m.\\.dta$",full=TRUE)
men<-imputationList(lapply(files.men, foreign::read.dta))
files.women<-list.files(data.dir,pattern="f.\\.dta$",full=TRUE)
women<-imputationList(lapply(files.women, foreign::read.dta))
men<-update(men, sex=1)
women<-update(women,sex=0)
all<-rbind(men,women)

designs<-svydesign(id=~id, strata=~sex, data=all)
designs
results<-with(designs, svymean(~drkfre))

MIcombine(results)
summary(MIcombine(results))</pre>
```

withReplicates

Compute variances by replicate weighting

Description

Given a function or expression computing a statistic based on sampling weights, withReplicates evaluates the statistic and produces a replicate-based estimate of variance.

Usage

withReplicates 127

Arguments

design	A survey design with replicate weights (eg from svrepdesign) or a suitable object with replicate parameter estimates	
theta	A function or expression: see Details below	
rho	If design uses BRR weights, rho optionally specifies the parameter for Fay's variance estimator.	
	Other arguments to theta	
scale.weights	Divide the probability weights by their sum (can help with overflow problems)	
return.replicates		

Return the replicate estimates as well as the variance?

Details

The method for svyrep.design objects evaluates a function or expression using the sampling weights and then each set of replicate weights. The method for svrepvar objects evaluates the function or expression on an estimated population covariance matrix and its replicates, to simplify multivariate statistics such as structural equation models.

For the svyrep.design method, if theta is a function its first argument will be a vector of weights and the second argument will be a data frame containing the variables from the design object. If it is an expression, the sampling weights will be available as the variable .weights. Variables in the design object will also be in scope. It is possible to use global variables in the expression, but unwise, as they may be masked by local variables inside withReplicates.

For the svrepvar method a function will get the covariance matrix as its first argument, and an expression will be evaluated with .replicate set to the variance matrix.

For the svrepstat method a function will get the point estimate, and an expression will be evaluated with .replicate set to each replicate. The method can only be used when the svrepstat object includes replicates.

Value

If return.replicates=FALSE, the weighted statistic, with the variance matrix as the "var" attribute. If return.replicates=TRUE, a list with elements theta for the usual return value and replicates for the replicates.

See Also

```
svrepdesign, as.svrepdesign, svrVar
```

```
data(scd) repweights<-2*cbind(c(1,0,1,0,1,0), c(1,0,0,1,0,1), c(0,1,1,0,0,1), c(0,1,0,1,1,0)) scdrep<-svrepdesign(data=scd, type="BRR", repweights=repweights) a<-svyratio(~alive, ~arrests, design=scdrep) print(a$ratio)
```

128 yrbs

```
print(a$var)
withReplicates(scdrep, quote(sum(.weights*alive)/sum(.weights*arrests)))
withReplicates(scdrep, function(w,data)
sum(w*data$alive)/sum(w*data$arrests))
data(api)
dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)</pre>
rclus1<-as.svrepdesign(dclus1)
varmat<-svyvar(~api00+api99+ell+meals+hsg+mobility,rclus1,return.replicates=TRUE)</pre>
withReplicates(varmat, quote( factanal(covmat=.replicate, factors=2)$unique) )
data(nhanes)
nhanesdesign <- svydesign(id=~SDMVPSU, strata=~SDMVSTRA, weights=~WTMEC2YR, nest=TRUE,data=nhanes)
logistic <- svyglm(HI_CHOL~race+agecat+RIAGENDR, design=as.svrepdesign(nhanesdesign),</pre>
family=quasibinomial, return.replicates=TRUE)
fitted<-predict(logistic, return.replicates=TRUE, type="response")</pre>
sensitivity<-function(pred,actual) mean(pred>0.1 & actual)/mean(actual)
withReplicates(fitted, sensitivity, actual=logistic$y)
## Not run:
library(quantreg)
data(api)
## one-stage cluster sample
dclus1<-svydesign(id=~dnum, weights=~pw, data=apiclus1, fpc=~fpc)</pre>
## convert to bootstrap
bclus1<-as.svrepdesign(dclus1,type="bootstrap", replicates=100)
## median regression
withReplicates(bclus1, quote(coef(rq(api00~api99, tau=0.5, weights=.weights))))
## End(Not run)
```

yrbs

One variable from the Youth Risk Behaviors Survey, 2015.

Description

Design information from the Youth Risk Behaviors Survey (YRBS), together with the single variable 'Never/Rarely wore bike helmet'. Used as an analysis example by CDC.

Usage

```
data("yrbs")
```

Format

A data frame with 15624 observations on the following 4 variables.

```
weight sampling weights
```

yrbs 129

```
stratum sampling strata
psu primary sampling units
qn8 1=Yes, 2=No
```

Source

```
ftp://ftp.cdc.gov/pub/data/yrbs/2015smy/ for files
```

References

Centers for Disease Control and Prevention (2016) Software for Analysis of YRBS Data.https://www.cdc.gov/healthyyouth/data/yrbs/pdf/2015/2015_yrbs_analysis_software.pdf

```
data(yrbs)
yrbs_design <- svydesign(id=~psu, weight=~weight, strata=~stratum,
data=yrbs)
yrbs_design <- update(yrbs_design, qn8yes=2-qn8)

ci <- svyciprop(~qn8yes, yrbs_design, na.rm=TRUE, method="xlogit")
ci

## to print more digits: matches SUDAAN and SPSS exactly, per table 3 of reference
coef(ci)
SE(ci)
attr(ci,"ci")</pre>
```

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