

Non-Probability Sampling, Part I

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Lecture Overview

- What defines a non-probability sample?
- **Common examples** of non-probability samples
- Intro to **two common population inference methods**
- Example of non-probability sampling: **Twitter data**



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What Are Non-Probability Samples?

- **Features of Non-probability samples:**
 - Probabilities of selection **can't be determined** for sampled units
 - **No random selection** of individual units
 - Sample divided into groups (strata) or clusters, but **clusters not randomly sampled** in earlier stage
 - Data collection often very **cheap** ¢ relative to probability sampling

Examples of Non-Probability Samples

- Studies of **volunteers**

**Do you suffer from
XXX?**

**Learn more about our
clinical research study
for an investigational drug**

**ABC Clinical Trials:
(XXX) XXX-XXXX**

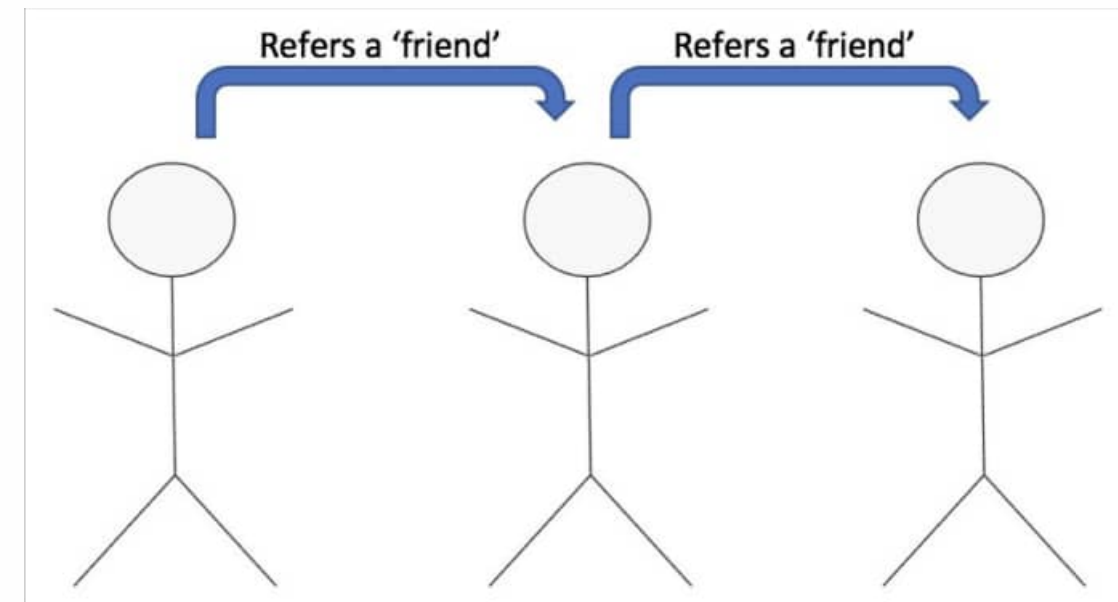
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- **Opt-in** / Intercept web surveys



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(e.g., word-of-mouth data collection)
- **Convenience** samples



All Students in Psych 101

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- Studies of **volunteers** (e.g., clinical trials)
- **Opt-in** / Intercept web surveys
- **Snowball** samples
(e.g., word-of-mouth data collection)
- **Convenience** samples
(e.g., all students in Psych 101)
- **Quota** samples



Recruit 1,000 males and 1,000 females in any way

Examples of Non-Probability Samples

**Common Feature:
Probabilities of selection
cannot be determined
a priori!**

So What Is The Problem?

- Non-probability sample → **no statistical basis for making inference** about larger population from which sample selected
- **Knowing probabilities of selection**
(in addition to population strata and randomly sampled clusters)
→ **can estimate features of sampling distribution**
if were to take many random samples using same design

So What Is The Problem?

- Sampled units **not selected at random** → strong risk of **sampling bias**
(e.g., people actually interested in visiting particular web site)




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So What Is The Problem?

- Sampled units **not selected at random** → strong risk of **sampling bias**
(e.g., people actually interested in visiting particular web site)
- Sampled units **not generally representative** of larger target population of interest
- **“Big data”** (e.g., information from millions of tweets )
often from non-probability samples ~ be careful!

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So What Can We Do?

- Many data sets arise from non-probability samples
... can we say anything about a larger population?
- **Two possible approaches:**
 - Pseudo-Randomization
 - Calibration

For technical “deep dive”
into estimation approaches:
Elliott and Valliant
(2017, Statistical Science)