

Package ‘prnsamplr’

March 8, 2023

Type Package

Title Permanent Random Number Sampling

Version 0.3.0

Date 2023-03-08

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

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Encoding UTF-8

RoxygenNote 6.1.1

Depends R (>= 2.10)

Imports stats

LazyData true

NeedsCompilation no

Repository CRAN

Date/Publication 2023-03-08 11:00:02 UTC

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prnsamplr-package	<i>Permanent Random Number Sampling</i>
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Description

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

Details

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

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

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

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

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

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

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

for each stratum h .

These two functions can be run standalone or via the wrapper function `samp`. Input to the functions is the sampling frame, stratification information and PRN's given as variables on the frame, and in the case for `pps` also a size measure given as variable on the frame. Output is a copy of the sampling frame containing sampling information, and in the case for `pps` also containing λ and Q .

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

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

Author(s)

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References

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

See Also

[srs](#), [pps](#), [samp](#), [transformprn](#), [ExampleData](#).

Examples

```
dfSRS <- srs(df=ExampleData,
             nsamp="nsample",
             stratid="stratum",
             prn="rands")

dfPPS <- pps(df=ExampleData,
             nsamp="nsample",
             stratid="stratum",
             prn="rands",
             size="sizeM")

dfPRN <- transformprn(df=ExampleData,
                     prn="rands",
                     direction="U",
                     start=0.2)
```

ExampleData

ExampleData

Description

Artificial dataset to be used with `samp` and `transformprn`.

Usage

```
data("ExampleData")
```

Format

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

stratum a character vector

id a numeric vector

npopul a numeric vector

nsample a numeric vector

rands a numeric vector

sizeM a numeric vector

Examples

```
data(ExampleData)
```

pps

Stratified probability-proportional-to-size sampling

Description

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

Usage

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

Arguments

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

Value

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

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

that determines which elements are sampled.

See Also

[prnsamplr](#), [samp](#), [srs](#), [transformprn](#), [ExampleData](#).

Examples

```
dfOut <- pps(df=ExampleData,
             nsamp="nsample",
             stratid="stratum",
             prn="rands",
             size="sizeM")
```

samp

Stratified permanent random number sampling

Description

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

Usage

```
samp(method, df, ...)
```

Arguments

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

Value

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

See Also

[srs](#), [pps](#), [transformprn](#).

Examples

```
dfOut <- samp(method=pps,
             df=ExampleData,
             nsamp="nsample",
             stratid="stratum",
             prn="rands",
             size="sizeM")
```

```
dfOut <- samp(method=srs,
              df=ExampleData,
              nsamp="nsample",
              stratid="stratum",
              prn="rands")
```

srs

Stratified simple random sampling

Description

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

Usage

```
srs(df, stratid, nsamp, prn)
```

Arguments

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

Value

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

See Also

[prnsamplr](#), [samp](#), [pps](#), [transformprn](#), [ExampleData](#).

Examples

```
dfOut <- srs(df=ExampleData,
            nsamp="nsample",
            stratid="stratum",
            prn="rands")
```

transformprn	<i>Permanent random number transformation</i>
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Description

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

Usage

```
transformprn(df, prn, direction, start)
```

Arguments

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

Value

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

References

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

See Also

[prnsamplr](#), [samp](#), [srs](#), [pps](#), [ExampleData](#).

Examples

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

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