

## 0.1 `probit.survey`: Survey-Weighted Probit Regression for Dichotomous Dependent Variables

The survey-weighted probit regression model is appropriate for survey data obtained using complex sampling techniques, such as stratified random or cluster sampling (e.g., not simple random sampling). Like the conventional probit regression models (see Section ??), survey-weighted probit regression specifies a dichotomous dependent variable as function of a set of explanatory variables. The survey-weighted probit model reports estimates of model parameters identical to conventional probit estimates, but uses information from the survey design to correct variance estimates.

The `probit.survey` model accommodates three common types of complex survey data. Each method listed here requires selecting specific options which are detailed in the “Additional Inputs” section below.

1. **Survey weights:** Survey data are often published along with weights for each observation. For example, if a survey intentionally over-samples a particular type of case, weights can be used to correct for the over-representation of that type of case in the dataset. Survey weights come in two forms:
  - (a) *Probability* weights report the probability that each case is drawn from the population. For each stratum or cluster, this is computed as the number of observations in the sample drawn from that group divided by the number of observations in the population in the group.
  - (b) *Sampling* weights are the inverse of the probability weights.
2. **Strata/cluster identification:** A complex survey dataset may include variables that identify the strata or cluster from which observations are drawn. For stratified random sampling designs, observations may be nested in different strata. There are two ways to employ these identifiers:
  - (a) Use *finite population corrections* to specify the total number of cases in the stratum or cluster from which each observation was drawn.
  - (b) For stratified random sampling designs, use the raw strata ids to compute sampling weights from the data.
3. **Replication weights:** To preserve the anonymity of survey participants, some surveys exclude strata and cluster ids from the public data and instead release only pre-computed replicate weights.

### Syntax

```
> z.out <- zelig(Y ~ X1 + X2, model = "probit.survey", data = mydata)
> x.out <- setx(z.out)
> s.out <- sim(z.out, x = x.out)
```

## Additional Inputs

In addition to the standard **zelig** inputs (see Section ??), survey-weighted probit models accept the following optional inputs:

1. Datasets that include survey weights:

- **probs**: An optional formula or numerical vector specifying each case's probability weight, the probability that the case was selected. Probability weights need not (and, in most cases, will not) sum to one. Cases with lower probability weights are weighted more heavily in the computation of model coefficients.
- **weights**: An optional numerical vector specifying each case's sample weight, the inverse of the probability that the case was selected. Sampling weights need not (and, in most cases, will not) sum to one. Cases with higher sampling weights are weighted more heavily in the computation of model coefficients.

2. Datasets that include strata/cluster identifiers:

- **ids**: An optional formula or numerical vector identifying the cluster from which each observation was drawn (ordered from largest level to smallest level). For survey designs that do not involve cluster sampling, **ids** defaults to **NULL**.
- **fpc**: An optional numerical vector identifying each case's frequency weight, the total number of units in the population from which each observation was sampled.
- **strata**: An optional formula or vector identifying the stratum from which each observation was sampled. Entries may be numerical, logical, or strings. For survey designs that do not involve cluster sampling, **strata** defaults to **NULL**.
- **nest**: An optional logical value specifying whether primary sampling unites (PSUs) have non-unique ids across multiple strata. **nest=TRUE** is appropriate when PSUs reuse the same identifiers across strata. Otherwise, **nest** defaults to **FALSE**.
- **check.strata**: An optional input specifying whether to check that clusters are nested in strata. If **check.strata** is left at its default, **!nest**, the check is not performed. If **check.strata** is specified as **TRUE**, the check is carried out.

3. Datasets that include replication weights:

- **repweights**: A formula or matrix specifying replication weights, numerical vectors of weights used in a process in which the sample is repeatedly re-weighted and parameters are re-estimated in order to compute the variance of the model parameters.
- **type**: A string specifying the type of replication weights being used. This input is required if replicate weights are specified. The following types of replication weights are recognized: "BRR", "Fay", "JK1", "JKn", "bootstrap", or "other".

- **weights**: An optional vector or formula specifying each case's sample weight, the inverse of the probability that the case was selected. If a survey includes both sampling weights and replicate weights separately for the same survey, both should be included in the model specification. In these cases, sampling weights are used to correct potential biases in the computation of coefficients and replication weights are used to compute the variance of coefficient estimates.
- **combined.weights**: An optional logical value that should be specified as **TRUE** if the replicate weights include the sampling weights. Otherwise, **combined.weights** defaults to **FALSE**.
- **rho**: An optional numerical value specifying a shrinkage factor for replicate weights of type "Fay".
- **bootstrap.average**: An optional numerical input specifying the number of iterations over which replicate weights of type "bootstrap" were averaged. This input should be left as **NULL** for "bootstrap" weights that were not created by averaging.
- **scale**: When replicate weights are included, the variance is computed as the sum of squared deviations of the replicates from their mean. **scale** is an optional overall multiplier for the standard deviations.
- **rscale**: Like **scale**, **rscale** specifies an optional vector of replicate-specific multipliers for the squared deviations used in variance computation.
- **fpc**: For models in which "JK1", "JKn", or "other" replicates are specified, **fpc** is an optional numerical vector (with one entry for each replicate) designating the replicates' finite population corrections.
- **fpctype**: When a finite population correction is included as an **fpc** input, **fpctype** is a required input specifying whether the input to **fpc** is a sampling fraction (**fpctype**="fraction") or a direct correction (**fpctype**="correction").
- **return.replicates**: An optional logical value specifying whether the replicates should be returned as a component of the output. **return.replicates** defaults to **FALSE**.

## Examples

1. A dataset that includes survey weights:

Attach the sample data:

```
> data(api, package = "survey")
```

Suppose that a dataset included a dichotomous indicator for whether each public school attends classes year round (**yr.rnd**), a measure of the percentage of students at each school who receive subsidized meals (**meals**), a measure of the percentage of students at each school who are new to the school (**mobility**), and sampling weights computed

by the survey house (`pw`). Estimate a model that regresses the year-round schooling indicator on the `meals` and `mobility` variables:

```
> z.out1 <- zelig(yr.rnd ~ meals + mobility, model = "probit.survey",  
+ weights = ~pw, data = apistrat)
```

Summarize regression coefficients:

```
> summary(z.out1)
```

Set explanatory variables to their default (mean/mode) values, and set a high (80th percentile) and low (20th percentile) value for “meals”:

```
> x.low <- setx(z.out1, meals = quantile(apistrat$meals, 0.2))  
> x.high <- setx(z.out1, meals = quantile(apistrat$meals, 0.8))
```

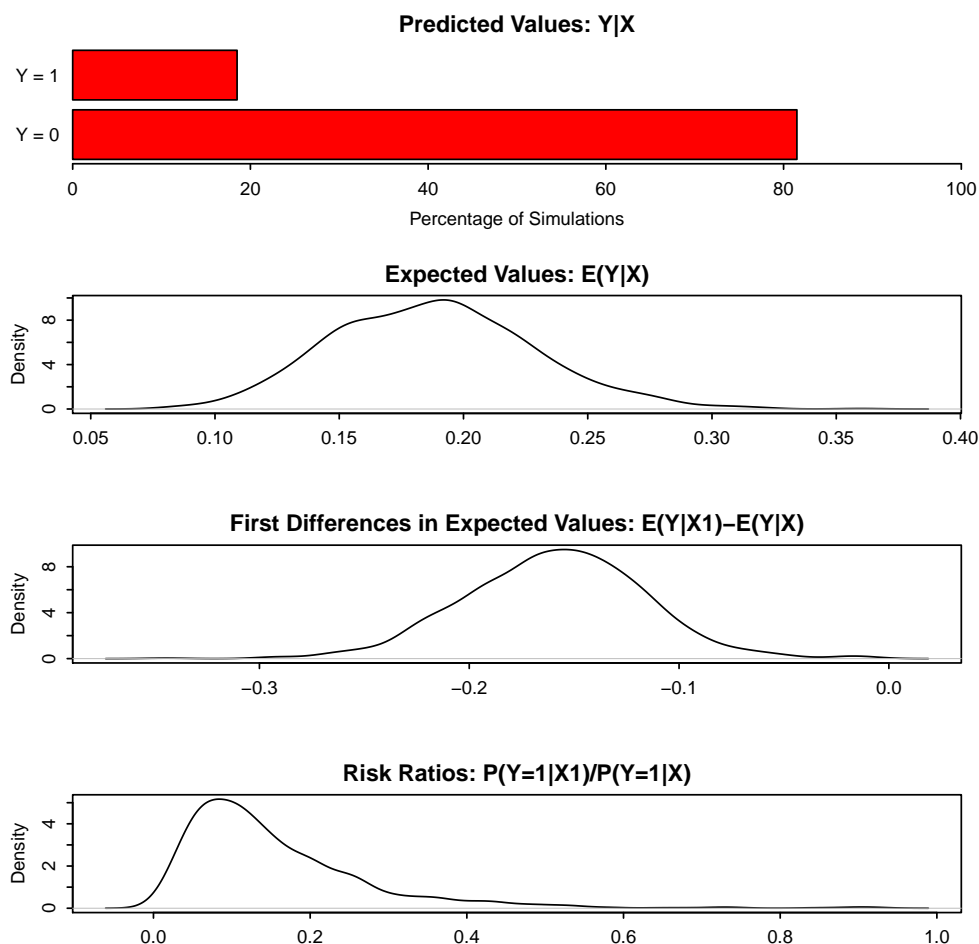
Generate first differences for the effect of high versus low concentrations of children receiving subsidized meals on the probability of holding school year-round:

```
> s.out1 <- sim(z.out1, x = x.high, x1 = x.low)
```

```
> summary(s.out1)
```

Generate a visual summary of the quantities of interest:

```
> plot(s.out1)
```



## 2. A dataset that includes strata/cluster identifiers:

Suppose that the survey house that provided the dataset used in the previous example excluded sampling weights but made other details about the survey design available. A user can still estimate a model without sampling weights that instead uses inputs that identify the stratum and/or cluster to which each observation belongs and the size of the finite population from which each observation was drawn.

Continuing the example above, suppose the survey house drew at random a fixed number of elementary schools, a fixed number of middle schools, and a fixed number of high schools. If the variable `stype` is a vector of characters ("E" for elementary schools, "M" for middle schools, and "H" for high schools) that identifies the type of school each case represents and `fpc` is a numerical vector that identifies for each case the total number of schools of the same type in the population, then the user could estimate the following model:

```
> z.out2 <- zelig(yr.rnd ~ meals + mobility, model = "probit.survey",
+   strata = ~stype, fpc = ~fpc, data = apistrat)
```

Summarize the regression output:

```
> summary(z.out2)
```

The coefficient estimates for this example are identical to the point estimates in the first example, when pre-existing sampling weights were used. When sampling weights are omitted, they are estimated automatically for "probit.survey" models based on the user-defined description of sampling designs.

Moreover, because the user provided information about the survey design, the standard error estimates are lower in this example than in the previous example, in which the user omitted variables pertaining to the details of the complex survey design.

### 3. A dataset that includes replication weights:

Consider a dataset that includes information for a sample of hospitals about the number of out-of-hospital cardiac arrests that each hospital treats and the number of patients who arrive alive at each hospital:

```
> data(scd, package = "survey")
```

Survey houses sometimes supply replicate weights (in lieu of details about the survey design). For the sake of illustrating how replicate weights can be used as inputs in `probit.survey` models, create a set of balanced repeated replicate (BRR) weights and an (artificial) dependent variable to simulate an indicator for whether each hospital was sued:

```
> BRRrep <- 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))  
> scd$sued <- as.vector(c(0, 0, 0, 1, 1, 1))
```

Estimate a model that regresses the indicator for hospitals that were sued on the number of patients who arrive alive in each hospital and the number of cardiac arrests that each hospital treats, using the BRR replicate weights in `BRRrep` to compute standard errors.

```
> z.out3 <- zelig(formula = sued ~ arrests + alive, model = "probit.survey",  
+ repweights = BRRrep, type = "BRR", data = scd)
```

Summarize the regression coefficients:

```
> summary(z.out3)
```

Set `alive` at its mean and set `arrests` at its 20th and 80th quantiles:

```
> x.low <- setx(z.out3, arrests = quantile(scd$arrests, 0.2))  
> x.high <- setx(z.out3, arrests = quantile(scd$arrests, 0.8))
```

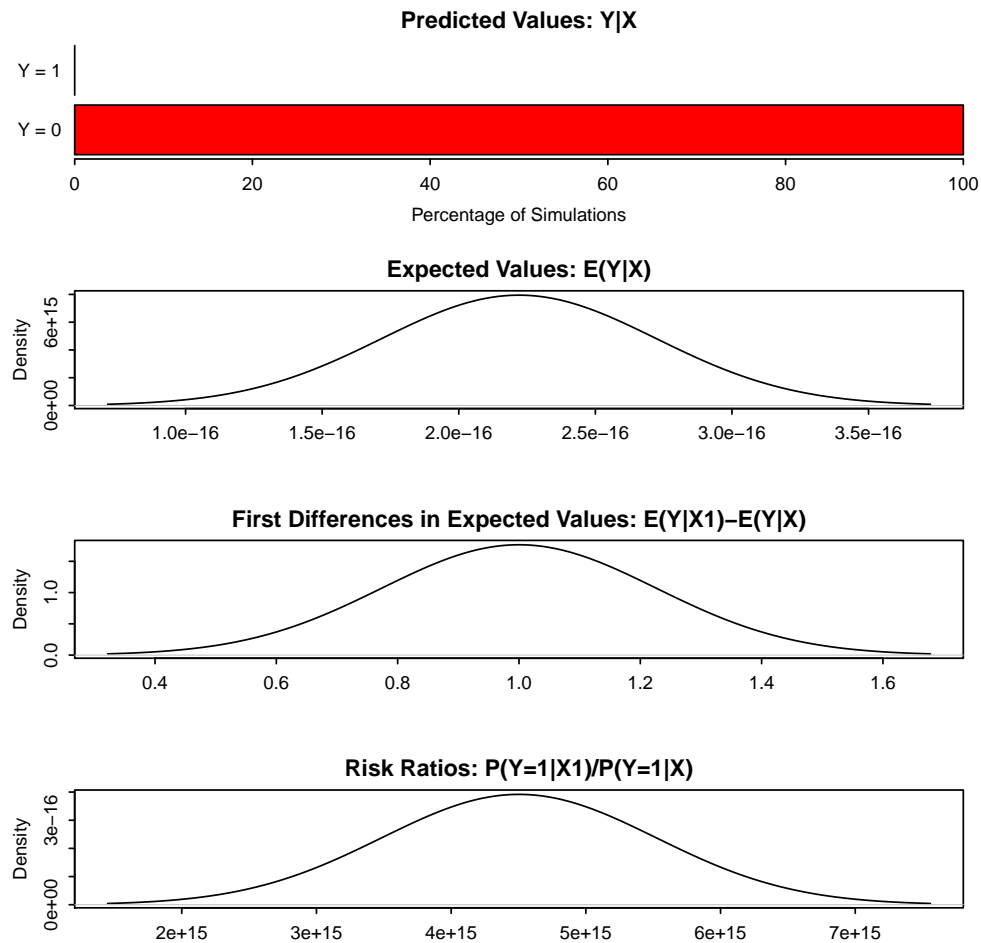
Generate first differences for the effect of high versus low cardiac arrests on the probability that a hospital will be sued:

```
> s.out3 <- sim(z.out3, x = x.high, x1 = x.low)
```

```
> summary(s.out3)
```

Generate a visual summary of quantities of interest:

```
> plot(s.out3)
```



## Model

Let  $Y_i$  be the observed binary dependent variable for observation  $i$  which takes the value of either 0 or 1.

- The *stochastic component* is given by

$$Y_i \sim \text{Bernoulli}(\pi_i),$$

where  $\pi_i = \Pr(Y_i = 1)$ .

- The *systematic component* is

$$\pi_i = \Phi(x_i\beta)$$

where  $\Phi(\mu)$  is the cumulative distribution function of the Normal distribution with mean 0 and unit variance.

## Variance

When replicate weights are not used, the variance of the coefficients is estimated as

$$\hat{\Sigma} \left[ \sum_{i=1}^n \frac{(1 - \pi_i)}{\pi_i^2} (\mathbf{X}_i(Y_i - \mu_i))' (\mathbf{X}_i(Y_i - \mu_i)) + 2 \sum_{i=1}^n \sum_{j=i+1}^n \frac{(\pi_{ij} - \pi_i\pi_j)}{\pi_i\pi_j\pi_{ij}} (\mathbf{X}_i(Y_i - \mu_i))' (\mathbf{X}_j(Y_j - \mu_j)) \right] \hat{\Sigma}$$

where  $\pi_i$  is the probability of case  $i$  being sampled,  $\mathbf{X}_i$  is a vector of the values of the explanatory variables for case  $i$ ,  $Y_i$  is value of the dependent variable for case  $i$ ,  $\hat{\mu}_i$  is the predicted value of the dependent variable for case  $i$  based on the linear model estimates, and  $\hat{\Sigma}$  is the conventional variance-covariance matrix in a parametric glm. This statistic is derived from the method for estimating the variance of sums described in Binder (1983) and the Horvitz-Thompson estimator of the variance of a sum described in Horvitz and Thompson (1952).

When replicate weights are used, the model is re-estimated for each set of replicate weights, and the variance of each parameter is estimated by summing the squared deviations of the replicates from their mean.

## Quantities of Interest

- The expected value (**qi\$ev**) is a simulation of predicted probability of success

$$E(Y) = \pi_i = \Phi(x_i\beta),$$

given a draw of  $\beta$  from its sampling distribution.

- The predicted value (**qi\$pr**) is a draw from a Bernoulli distribution with mean  $\pi_i$ .
- The first difference (**qi\$fd**) in expected values is defined as

$$\text{FD} = \Pr(Y = 1 \mid x_1) - \Pr(Y = 1 \mid x).$$

- The risk ratio (**qi\$rr**) is defined as

$$\text{RR} = \Pr(Y = 1 \mid x_1) / \Pr(Y = 1 \mid x).$$



- In conditional prediction models, the average expected treatment effect (**att.ev**) for the treatment group is

$$\frac{1}{\sum_{i=1}^n t_i} \sum_{i:t_i=1}^n \{Y_i(t_i = 1) - E[Y_i(t_i = 0)]\},$$

where  $t_i$  is a binary explanatory variable defining the treatment ( $t_i = 1$ ) and control ( $t_i = 0$ ) groups. Variation in the simulations are due to uncertainty in simulating  $E[Y_i(t_i = 0)]$ , the counterfactual expected value of  $Y_i$  for observations in the treatment group, under the assumption that everything stays the same except that the treatment indicator is switched to  $t_i = 0$ .

- In conditional prediction models, the average predicted treatment effect (**att.pr**) for the treatment group is

$$\frac{1}{\sum_{i=1}^n t_i} \sum_{i:t_i=1}^n \left\{ Y_i(t_i = 1) - \widehat{Y_i(t_i = 0)} \right\},$$

where  $t_i$  is a binary explanatory variable defining the treatment ( $t_i = 1$ ) and control ( $t_i = 0$ ) groups. Variation in the simulations are due to uncertainty in simulating  $\widehat{Y_i(t_i = 0)}$ , the counterfactual predicted value of  $Y_i$  for observations in the treatment group, under the assumption that everything stays the same except that the treatment indicator is switched to  $t_i = 0$ .

## Output Values

The output of each `Zelig` command contains useful information which you may view. For example, if you run `z.out <- zelig(y ~ x, model = "probit.survey", data)`, then you may examine the available information in `z.out` by using `names(z.out)`, see the **coefficients** by using `z.out$coefficients`, and a default summary of information through `summary(z.out)`. Other elements available through the `$` operator are listed below.

- From the `zelig()` output object `z.out`, you may extract:
  - **coefficients**: parameter estimates for the explanatory variables.
  - **residuals**: the working residuals in the final iteration of the IWLS fit.
  - **fitted.values**: the vector of fitted values for the systemic component,  $\pi_i$ .
  - **linear.predictors**: the vector of  $x_i\beta$
  - **aic**: Akaike's Information Criterion (minus twice the maximized log-likelihood plus twice the number of coefficients).
  - **df.residual**: the residual degrees of freedom.
  - **df.null**: the residual degrees of freedom for the null model.

- `data`: the name of the input data frame.
- From `summary(z.out)`, you may extract:
  - `coefficients`: the parameter estimates with their associated standard errors,  $p$ -values, and  $t$ -statistics.
  - `cov.scaled`: a  $k \times k$  matrix of scaled covariances.
  - `cov.unscaled`: a  $k \times k$  matrix of unscaled covariances.
- From the `sim()` output object `s.out`, you may extract quantities of interest arranged as matrices indexed by simulation  $\times$   $\mathbf{x}$ -observation (for more than one  $\mathbf{x}$ -observation). Available quantities are:
  - `qi$ev`: the simulated expected probabilities for the specified values of  $\mathbf{x}$ .
  - `qi$pr`: the simulated predicted values for the specified values of  $\mathbf{x}$ .
  - `qi$fd`: the simulated first difference in the expected probabilities for the values specified in  $\mathbf{x}$  and  $\mathbf{x1}$ .
  - `qi$rr`: the simulated risk ratio for the expected probabilities simulated from  $\mathbf{x}$  and  $\mathbf{x1}$ .
  - `qi$att.ev`: the simulated average expected treatment effect for the treated from conditional prediction models.
  - `qi$att.pr`: the simulated average predicted treatment effect for the treated from conditional prediction models.

When users estimate `probit.survey` models with replicate weights in `Zelig`, an object called `.survey.prob.weights` is created in the global environment. `Zelig` will over-write any existing object with that name, and users are therefore advised to re-name any object called `.survey.prob.weights` before using `probit.survey` models in `Zelig`.

## How to Cite

To cite the *probit.survey* `Zelig` model:

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To cite `Zelig` as a whole, please reference these two sources:

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Imai, Kosuke, Gary King, and Olivia Lau. (2008). "Toward A Common Framework for Statistical Analysis and Development." *Journal of Computational and Graphical Statistics*, Vol. 17, No. 4 (December), pp. 892-913.

## See also

Survey-weighted linear models and the sample data used in the examples above are a part of the `survey` package by Thomas Lumley. Users may wish to refer to the help files for the three functions that Zelig draws upon when estimating survey-weighted models, namely, `help(svyglm)`, `help(svydesign)`, and `help(svrepdesign)`. The Gamma model is part of the `stats` package by Venables and Ripley (2002). Advanced users may wish to refer to `help(glm)` and `help(family)`, as well as McCullagh and Nelder (1989).

# Bibliography

- Binder, D. A. (1983), “On the Variance of Asymptotically Normal Estimators from Complex Surveys,” *International Statistical Review*, 51, 279–292.
- Horvitz, D. G. and Thompson, D. (1952), “A Generalization of Sampling without Replacement from a Finite Universe,” *Journal of the American Statistical Association*, 47, 663–685.
- McCullagh, P. and Nelder, J. A. (1989), *Generalized Linear Models*, no. 37 in Monograph on Statistics and Applied Probability, Chapman & Hall, 2nd ed.
- Venables, W. N. and Ripley, B. D. (2002), *Modern Applied Statistics with S*, Springer-Verlag, 4th ed.