

9th GESIS Summer School in Survey Methodology Cologne, August 2020

Syllabus for course: "Survey Sampling & Weighting"

Lecturers: Dr. Simon Kühne Jannes Jacobsen
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Date: 17-21 August 2020

Time: 09:00-12:30 + 14:00-17:00

Time zone: CEST, course starts on Monday at 09:00

Venue: Online via Zoom

About the Lecturers:

Simon Kühne is a postdoc at Bielefeld University. His research focus is on survey methodology, social media, and computational social science. He is an expert in survey sampling and weighting. Prior to his position at Bielefeld University he worked at the Socio-Economic Panel Study (SOEP, DIW Berlin), where he was involved in the sampling and weighting of the latest migrant/refugee samples. Currently, he works on a recently launched project in where his team investigates the potential of sampling via social media and how to combine such convenience samples with probability samples.

Jannes Jacobsen is research associate at the German Socio-Economic Panel Study (SOEP) and a PhD student at the Humboldt University. His main work is concerned with cross-cultural survey methods and integration trajectories of refugees. At the SOEP within the IAB-BAMF-SOEP Survey of Refugees, he is responsible for sampling, weighting and scale validation.

Selected Publications:

- Kühne, S., Jacobsen, J. & M. Kroh, 2019: Sampling in Times of High Immigration: The Survey Process of the IAB-BAMF-SOEP Survey of Refugees. In: *Survey Methods: Insights from the Field*. doi: 10.13094/SMIF-2019-00005.
- Kühne, S., Kroh, M. & D. Richter, 2019: Comparing Self-Reported and Partnership-Inferred Sexual Orientation in Household Surveys. In: *Journal of Official Statistics* 35(4): 777-805. doi: 10.2478/jos-2019-0033.
- Kühne, S., 2018: From Strangers to Acquaintances? Interviewer Continuity and Socially Desirable Responses in Panel Surveys. In: *Survey Research Methods* 12(2): 121-146. doi: 10.18148/srm/2018.v12i2.7299.
- Jacobsen, J. 2019: An Investment in the Future: Institutional Aspects of Credential Recognition of Refugees in Germany. In: *Journal of Refugee Studies* online first, doi: 10.1093/jrs/fez094

Short Course Description:

This practical course will cover the process of survey sampling, weighting and estimation. This includes a) methods of sample selection, b) methods of weighting including design weighting, nonresponse weighting and post-stratification techniques, and c) methods of parameter estimation for complex sample survey data. The emphasis of the course is more applied than theoretical, but students are expected to be comfortable with statistics and to have some experience with data analysis. For each topic, students will do exercises in Stata that apply the techniques learned in the lectures. Prior knowledge in how to use Stata is recommended.

Keywords:

Sampling, Weighting, Nonresponse

Course Prerequisites:

- Introductory course in statistics. No prior knowledge of sampling theory is assumed.
- Prior knowledge in Stata is required for this course.
- Basic understanding in survey methodology and how to handle survey data.

Target Group:

Participants will find the course useful if:

- they have experience conducting surveys and/or analyzing survey data but have no experience with survey sampling and weighting.
- they plan their own survey data collection and need to sample and/or weight the data.

Course and Learning Objectives:

By the end of the course participants will:

- know about the most commonly used sample designs including, clustered sampling, stratified sampling, and multi-stage sampling.
- know how to create design weights, nonresponse weights and apply poststratification techniques.
- know how the sample design can affect data analysis and how to incorporate complex survey designs and survey weights into parameter estimation.

Organizational Structure of the Course:

This is a five-day course with a total amount of 30 hours of virtual class time. Participants can expect a mix of interactive teaching, exercises, and opportunity for individual consultation. Exercises (most of them in Stata, some examples in R) are designed to deepen their understanding of the course material.

Software and Hardware Requirements:

Participants who do not own a copy of Stata will be provided with access to a full Stata licence by GESIS for the duration of the course. Stata will be installed and activated prior to the course by GESIS staff through remote access on the participants' machines.

Participants who own a copy of Stata should install the following Stata ados prior to the course:

- gsample
- unique
- distinct
- survwgt
- fre
- coefplot
- moremata
- estout

Participants who also wish to use R should have a recent version of R (<https://cran.r-project.org/>) and Rstudio installed (<https://www.rstudio.com/>). Both programs are free and open source.

Long Course Description:

The majority of social science research projects rely on survey data. High quality surveys require elaborate sampling and recruiting procedures prior to the actual data collection.

Survey sampling in practice is almost never "simple random sampling". Usually, more complex sample techniques such as stratified sampling, cluster sampling, multi-stage sampling, and their combination are used to draw samples of the general population or specific subgroups. This course will cover the most common sample designs and how to apply them for own survey research projects.

Complex sample designs usually cause sample probabilities to vary across sample elements (e.g., households or individuals). Survey weights are needed to account for these unequal probabilities, and thus, allow for unbiased survey estimates. Moreover, in almost every survey, some of the sampled individuals cannot be interviewed, either because they cannot be contacted, or they refuse to participate. In this regard, so-called nonresponse weights are needed to minimize potential bias in survey estimates due to systematic differences between respondents and nonrespondents. Finally, in some cases, we use weights so that sample properties match exactly to known distributions in the target population (gender or age, for instance). This course will cover survey weighting in all of these three aspects: design weighting, nonresponse weighting, and post-stratification techniques.

Finally, analyzing survey data based on complex sample designs requires specific techniques as traditional methods of statistical analysis cannot always be applied. Not applying these techniques can lead to biased estimates and incorrect standard errors, causing researchers to may come to incorrect scientific and policy conclusions. In our course, we will discuss the most important methods available to analyze complex, weighted survey data.

To sum up, in this course, participants will learn to plan and draw complex samples (1), to create survey weights (2), and to analyze survey data based on complex samples (3).

The course will be applicable to surveys of individuals, households, and organizations.

Day-to-day Schedule and Literature:

Day	Topic(s)
1	<p>Introduction to Survey Sampling</p> <ul style="list-style-type: none"> • Key concepts & definitions • Sampling frames • Simple random sampling • Sample sizes <p><u>Suggested reading:</u></p> <ul style="list-style-type: none"> • Chapter 1, "Introduction" Lohr, S. L., 2009: Sampling: Design and Analysis. 2nd edition. Cengage.
2	<p>Complex Survey Sampling</p> <ul style="list-style-type: none"> • Stratified sampling • Cluster sampling • Multi-stage sampling • Design effects <p><u>Suggested reading:</u></p> <ul style="list-style-type: none"> • Chapter 3 and 5 in Lohr, S. L., 2009: Sampling: Design and Analysis. 2nd edition. Cengage.
3	<p>Weighting I</p> <ul style="list-style-type: none"> • Design weights • Nonresponse weights <p><u>Suggested reading:</u></p> <ul style="list-style-type: none"> • Chapter 13,14 in: Valliant, R., Dever, J. A., & Kreuter, F. (2013) Practical Tools for Designing and Weighting Survey Samples. Statistics for Social and Behavioral Sciences: Springer. • Groves, R., 2006: Nonresponse Rates and Nonresponse Bias in Household Surveys, <i>Public Opinion Quarterly</i>, Volume 70(5): 646–675, https://doi.org/10.1093/poq/nfl033

4	<p>Weighting II</p> <ul style="list-style-type: none"> • Post-stratification & Raking • Trimming • Evaluate weighting factors
	<p><u>Suggested reading:</u></p> <ul style="list-style-type: none"> • Kalton, G. and I. Flores-Cervantes, 2003: Weighting Methods. <i>Journal of Official Statistics</i> 19(2): 81-97.
5	<p>Analyzing Complex Sample Survey Data</p> <ul style="list-style-type: none"> • Applying weights • Multi-level models • Bootstrapping
	<p><u>Suggested reading:</u></p> <ul style="list-style-type: none"> • Eckman, S. and West, B. (2016) Analysis of Data from Stratified and Clustered Surveys in Handbook of Survey Methodology, Wolf, C, Joye, D, Smith, T, and Fu, Y (Eds). Sage.

Preparatory Reading:

Any introductory sampling text covering hypothesis testing, standard errors, confidence intervals.

Additional Recommended Literature:

- Eckman, S. and West, B. (2016) Analysis of Data from Stratified and Clustered Surveys in Handbook of Survey Methodology, Wolf, C, Joye, D, Smith, T, and Fu, Y (Eds). Sage.
- Lohr, S. L. 2009: Sampling: Design and Analysis. 2nd edition. Cengage.
- Valliant, R. and Dever, J. (2018) Survey Weights: A Step-by-Step Guide to Calculation. Stata Press.
- Valliant, R., Dever, J. A., & Kreuter, F. (2013) Practical Tools for Designing and Weighting Survey Samples. Statistics for Social and Behavioral Sciences: Springer.