Sampling
SURV 626
2 credits/4 ECTS
Fall 2018, sec. 2

Instructor(s)
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Short Course Description
Sampling is an applied statistics methods course, but differs from most statistics courses because it is concerned almost exclusively with the design of data collection. Little of the analysis of collected data will be discussed in the course. The course will concentrate on problems of applying sampling methods to human populations, since sampling human populations poses a number of particular problems not found in sampling of other types of units. The principles of sample selection, though, can be applied to many other types of populations.

Course and Learning Objectives
By the end of the course, students will...
- understand the basic ideas, concepts and principles of probability sampling from an applied perspective
- be able to identify and appropriately apply sampling techniques to survey design problems
- be able to compute the sample size for a variety of sample designs
- understand and be able to assess the impact of the sample design on survey estimates
- be able to estimate the precision of the survey statistics using different estimation techniques

Prerequisites
The course is presented at an intermediate statistical level. While we will not develop mathematical aspects of sampling theory, statistical notation and outlines of some algebraic proofs will be given. A sound background in applied statistics, proficiency in mathematics, including basic algebra, is necessary, since some algebraic derivations will be presented (although little emphasis will be placed on the derivations). A thorough understanding of the notation and algebraic results will be required.
Class Structure and Course Concept:
This is an online course using a flipped classroom design. It covers the same material and content as an on-site course but runs differently. In this course, you are responsible for watching video recorded lectures and reading the required literature for each unit and then “attending” mandatory weekly one-hour online meetings where students have the chance to discuss the materials from a unit with the instructor. Just like in an on-site course, homework will be assigned and graded and there will be a final exam at the end of the course.

Although this is an online course where students have more freedom in when they engage with the course materials, students are expected to spend the same amount of time overall on all activities in the course – including preparatory activities (readings, studying), in-class-activities (watching videos, participating in online meetings), and follow-up activities (working on assignments and exams) – as in an on-site course. As a rule of thumb, for each credit offered by a course, students can expect to spend one hour per week on in-class activities and three hours per week on out-of-class activities over the span of a full 12-week term. This is a 2-credit course that runs for 8 weeks. Hence, the total average workload is about 12 hours per week.

Mandatory Weekly Online Meetings:
Thursday, 1:00pm – 1:50pm EST/7:00pm – 8:50pm CET
Meetings will be held online through Zoom. Follow the link to the meeting sessions on the course website on https://www.elms.umd.edu/. If video participation via Internet is not possible, arrangements can be made for students to dial in and join the meetings via telephone.

In preparation for the weekly online meetings, students are expected to watch the lecture videos and read the assigned literature before the start of the meeting. In addition, students are encouraged to e-mail questions about the materials covered in the videos and readings of the week to the instructor before the meetings.

Students have the opportunity to use the Zoom meeting room set up for this course to connect with peers outside the scheduled weekly online meetings (e.g., for study groups). Students are encouraged to post the times that they will be using the room to the course website forum to avoid scheduling conflicts. Students are not required to use Zoom and can of course use other online meeting platforms such as Google Hangout or Skype.

Grading
Grading will be based on:

- Homework assignments (50% of the grade)
- Quizzes (15% of the grade)
- Participation in discussion during the weekly online meetings, submission of questions via e-mail (deadline: Thursday, 9:00am EST/3:00pm CET) demonstrating understanding of the required readings and video lectures and positive contributions on Piazza (10% of grade)

- A final open-book online exam (25% of grade)

**Homework assignments**

The homework assignments will involve small-scale, sample design problems that will require you to identify and apply the methods and techniques covered in the lectures and assigned readings. The questions will require mathematical calculations and you will be asked to select samples using different sampling schemes. Although some examples of statistical software will be provided, none of the homework problems will require their use, and the assignments should preferably be solved by hand, with a calculator, or in a spreadsheet, so that you can have a more robust understanding of the concepts being applied in these exercises. Use the homework assignments as an indicator of your progress in this course.

Homework solutions should be submitted electronically via the course web site Assignment tool as an attachment. You must submit solutions, handwritten or typed, in a single PDF format file, with name and homework set number at the top of the first page, and page numbers at the bottom of each page. Handwritten versions must be fully legible: if the instructor cannot read the homework it will be returned ungraded. Files must be submitted in a standard name convention: ‘Surname First Initial HW#.pdf’. For example, ‘Nishimura R HW1.pdf’. Homework problems will be graded on a 100-point scale. The submitted homework will be marked electronically and returned via the Assignment tool, along with a copy of the homework solution.

Homework assignments are due the Monday after the online meeting (see schedule syllabus below). Late homework will not be accepted, except in case of emergencies, which should be reported to the instructor in advance through a request made in writing by email no less than 24 hours before the homework is due, and a reason must be given for the need to submit late. Late homework submission permission is not guaranteed.

Study groups are encouraged. However, group answers are not acceptable and each student must submit individual homework solutions. You are encouraged to ask and answer questions on Piazza about the homework assignments, but you should not request for or provide entire solutions. If this behavior is detected, there will be a 50% penalty on your grade for that assignment.

**Quizzes**

During the first five minutes of each class session, there will be a closed book, closed notes quiz with three to five multiple choice questions about the assigned readings for that week (see textbooks and assigned readings and syllabus schedule). The
questions will not involve any mathematical calculation and will assess the student’s understanding of some the basic concepts and ideas of the content covered on the assigned readings, which will not necessarily be covered in the lectures. The students are encouraged to ask questions on Piazza about the assigned readings. There will be no make-up quizzes, but we will drop the two lowest quiz scores before calculating the final grade.

Class participation
In preparation for the weekly online meetings, students are expected to watch the lecture videos and read the assigned literature before the start of the meeting. Please be prepared to contribute to the class discussion: everyone is expected to contribute. In addition, students are encouraged to e-mail questions about the materials covered in the videos and readings of the week to the instructor (raphaeln@umd.edu) before the meetings (deadline for sending questions via e-mail is Thursday, 9:00am EST/3:00pm CET).

We will be using Piazza for online out-of-class discussion. The system is highly catered to getting you help fast and efficiently from the instructors and other students. In addition to emailing questions to the instructors for the weekly meetings, we also encourage students to post their questions on Piazza. If you have any problems or feedback for the developers, email team@piazza.com.

Find our class page at: piazza.com/umd/fall2018/surv626svw2

Participation through Piazza, either by asking or answering questions, is encouraged and positive contributions will be rewarded on your final grade. However, you should not request for or provide entire homework solutions. If this behavior is detected, there will be a 50% penalty on your grade for that assignment.

Final open-book exam
The final cumulative, open-book, take-home exam will be opened on [November 8, 1:00pm EST/7:00pm CET]. Students will have 48 hours to complete it starting from the time the exam is opened on the course website. The solution of the exam should be uploaded to the course website by [November 15, 1:00pm EST/7:00pm CET]. If the student is unable to take the exam on the scheduled week due to prior commitments, he/she should contact the instructor as soon as possible to make special arrangements.

Technical Equipment Needs
The learning experience in this course will mainly rely on the online interaction between students and the instructor during the weekly online meetings. Therefore we encourage all students in this course to use a web camera and a headset. Decent quality headsets and web cams are available for less than $20 each. We ask students
to refrain from using built-in web cams and speakers on their desktops or laptops. We know from our experience in previous online courses that this will reduce the quality of video and audio transmission and therefore will decrease the overall learning experience for all students in the course. In addition, we suggest that students use a wire connection (LAN), if available, when connecting to the online meetings. Wireless connections (WLAN) are usually less stable and might be dropped.

**Long Course Description**

In most statistics courses, students learn numerous data analysis methods and techniques, especially focused on how to make inferences to a population based on stochastic models. Sampling is a unique course in statistics for two reasons: (i) it is concerned almost exclusively with the sample design, and (ii) it adopts a different inferential approach, which does not rely on assumptions about the stochastic distribution of the study variables, but rather on the probability distribution produced by the randomization process on the selection of a probability sample. Therefore, an applied sampling course provides students essential exposure to a different perspective in statistics, which they might not have had contact with in other courses.

As this class is likely the first contact with the subject that most students have had, the primary learning goal we have for students in this course is to understand the basic ideas, concepts and principles underlying sampling methods. The role of randomization in the sample selection and in making inferences to the population, the abstract idea of all possible samples that could have been selected from a population for a given sampling design, and the difference between sampling error and bias are examples of such principles, concepts and ideas.

We also expect that students will acquire some of this basic knowledge through a list of assigned reading we have prepared for this course. Most of them are from the textbook, *Survey Sampling*, by Leslie Kish, which, though written in the 1960s, remains an excellent applied reference. We made this choice because most, if not all, of the more recent books on sampling focus on the statistical theory, but lack a more applied perspective as is presented in Kish. However, many other sampling techniques have been developed since Leslie Kish *Survey Sampling*. For that reason, we also assign more recent research papers about selected topics that are either not covered in the book or that we believe are better developed in other references.

As another learning goal of this course, students should be able to identify and apply appropriate sampling techniques across a range of different methods covered in class (simple random sampling, stratification, cluster sampling, multistage sampling, systematic sampling and probability proportional to size) in sample design problems. As Aristotle once said: “For the things we have to learn before we can do, we learn by doing”. We believe this is especially true for statistics: students learn much more by doing exercises. For that reason, we use homework...
assignments as our main teaching method and assessment for this goal. We carefully design these assignments so students apply what they have learned in lectures and in the readings. Based on the students’ performance, we determine which topics need to be reinforced.

Readings

Primary readings will be from Survey Sampling by Leslie Kish (John Wiley and Sons, Inc., New York, 1965).

There are also assigned readings of several papers (see list below), available on the course website:


Interested students may find the following recommended books helpful in preparing for the course and as supplemental reading to several lecture topics: *Introduction to Survey Sampling* by Graham Kalton (Sage Publications, Beverly Hills, 1983), *Sample Survey Methods and Theory*, Volume 1, by Morris Hansen, et al. (New York: John Wiley and Sons, Inc., 1953), and *Sampling Techniques*, 3rd edition, by William G. Cochran (New York: John Wiley and Sons, Inc., 1977)

Academic Conduct

Clear definitions of the forms of academic misconduct, including cheating and plagiarism, as well as information about disciplinary sanctions for academic misconduct may be found at

http://www.graduate.umd.edu/policies/misconduct.html (University of Maryland) and
Knowledge of these rules is the responsibility of the student and ignorance of them does not excuse misconduct. The student is expected to be familiar with these guidelines before submitting any written work or taking any exams in this course. Lack of familiarity with these rules in no way constitutes an excuse for acts of misconduct. Charges of plagiarism and other forms of academic misconduct will be dealt with very seriously and may result in oral or written reprimands, a lower or failing grade on the assignment, a lower or failing grade for the course, suspension, and/or, in some cases, expulsion from the university.

Accommodations for Students with Disabilities
In order to receive services, students at the University of Maryland must contact the Disability Support Services (DSS) office to register in person for services. Please call the office to set up an appointment to register with a DSS counselor. Contact the DSS office at 301.314.7682; http://www.counseling.umd.edu/DSS/.

Students at the University of Mannheim should contact the Commissioner and Counsellor for Disabled Students and Students with Chronic Illnesses at http://www.uni-mannheim.de/studienbueros/english/counselling/disabled_persons_and_persons_with_chronic_illnesses/.

Course Evaluation
In an effort to improve the learning experience for students in our online courses, students will be invited to participate in an online course evaluation at the end of the course (in addition to the standard university evaluation survey). Participation is entirely voluntary and highly appreciated.

Class Schedule
Please note that assignments and dates are subject to change. Information (e.g., articles and assignments) posted to the course website supersedes the information noted here.

Unit 1: Introduction; Course Perspectives
Online meeting (Nishimura): Thursday, September 13, 1:00pm EST/7:00pm CET

Homework Assignment 1: due Tuesday, September 18, 1:00pm EST/7:00pm CET

Video lecture (Nishimura): available online Thursday, September 6

Design

Typology and vocabulary
Notation
Sampling distribution

Readings:
Kish (1965), Chapter 1.

Unit 2: Simple Random Sampling, Sampling Frames, and Introduction to Clustering
Online meeting (Nishimura): Thursday, September 20, 1:00pm EST/7:00pm CET

Homework Assignment 2: due Tuesday, September 25, 1:00pm EST/7:00pm CET

Video lecture (Nishimura): available online Thursday, September 13
Simple Random Sampling
Three Frame Problems
Frames: Clusters

Readings:
Kish (1965), Sections 2.1-2.7, 11.1-11.3.

Unit 3: Stratified Sampling I
Online meeting (Nishimura): Thursday, September 27, 1:00pm EST/7:00pm CET

Homework Assignment 3: due Tuesday, October 2, 1:00pm EST/7:00pm CET

Video lecture (Nishimura): available online Thursday, September 20
Stratified Random Sampling
Stratified Sampling Allocations

Readings:
Kish (1965), Sections 3.1-3.5.

Unit 4: Stratified Sampling II, Systematic selection
Online meeting (Nishimura): Thursday, October 4, 1:00 pm EST/7:00pm CET

Homework Assignment 4: due Tuesday, October 9, 1:00pm EST/7:00pm CET

Video lecture (Nishimura): available online Thursday, September 27
Stratification Topics
Systematic Selection

Readings:
Kish (1965), Sections 3.6, 4.5A, 4.1-4.3.
Unit 5: Cluster Sampling
Online meeting (Nishimura): Thursday, October 11, 1:00pm EST/7:00pm CET

Homework Assignment 5: due Tuesday, October 16, 1:00pm EST/7:00pm CET

Video lecture (Nishimura): available online Thursday, October 4
Cluster Sampling
Two-stage Cluster Sampling
Cluster Sampling Subsample Size

Readings:
Kish (1965), Sections 5.1-5.4, 8.3.

Unit 6: Unequal-Sized Clusters I
Online meeting (Nishimura): Thursday, October 18, 1:00pm EST/7:00pm CET

Homework Assignment 6: due Tuesday, October 23, 1:00pm EST/7:00pm CET

Video lecture (Nishimura): available online Thursday, October 11
Unequal Sized Cluster Sampling
Stratified Unequal Sized Clusters
Complex Designs

Readings:
Kish (1965), Sections 6.1-6.5.

Unit 7: Unequal-Sized Clusters II
Please keep in mind that winter time begins in Europe on October 28, 2018 and clocks are turned back 1 hour. Winter time begins in the US on November 4, 2018. Therefore, look carefully at the times of meetings and deadlines!

Online meeting (Nishimura): Thursday, October 25, 1:00pm EST/7:00pm CET

Homework Assignment 7: due Tuesday, October 30, 1:00pm EST/6:00pm CET

Video lecture (Nishimura): available online Thursday, October 18
PPS Sampling
PPeS Sampling

Readings:
Kish (1965), Sections 7.1-7.5.

Unit 8: Variance Estimation
Online meeting (Nishimura): Thursday, November 1, 1:00pm EST/7:00pm CET
Homework Assignment 8: due Tuesday, November 6, 1:00pm EST/7:00pm CET

Video lecture (Nishimura): available online Thursday, October 25
  - Forming Computing Units
  - Taylor Series Expansion
  - Replicated Sampling
  - Balanced Repeated Replication
  - Jackknife Replication

Readings:
  - Kish (1965), Sections 8.6, 4.4.
  - Rust (1985)
  - Rust and Rao (1996)
  - Kish and Frankel (1974)

Final Exam
  Final exam opens November 8, 2018, 1:00pm EST/7:00pm CET
  Final exam closes November 15, 2018, 1:00pm EST/7:00pm CET

Note: Student access to the course website will be revoked two weeks after the final exam.