

A REGRESSION MODEL FOR THE DATA FROM TWO STAGE CLUSTER SAMPLES

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INTRODUCTION

Large sample survey data such as those of the National Health Interview Survey were often collected by groups or clusters rather than by individual units to minimize the cost. Thus, such data consisted of the first-stage clusters, primary sampling units (PSU's), each including a number of second-stage clusters (segments), and each segment including a number of third-stage clusters (households). The final cluster (household) included a number of final units (persons).

More than one member of households are often interviewed. The information from the same household members is correlated for certain variables, for instance, race and hereditary diseases. The members in the segment are also correlated for such variables as household income in some neighborhoods. Since a PSU includes many heterogeneous people over wider areas, there would be little correlation among them for most variables.

This problem of correlation arises not only in nested survey data, but also in many other situations. When repeated measurements are taken by one investigator or from the same subject, the results are often correlated. The siblings, the animals in the same litter, or plants in the same plot may be correlated.

The estimate of regression studies for such data should differ from those estimates for simple random sample. The aim of this paper is to present an estimator of the regression coefficient from two-stage clustered samples, when the regression coefficient for the first-stage cluster varies from cluster to cluster and when the members in the respective cluster are correlated. The model can be formulated as follows.

Denote, u , for each unit of a finite population, U , containing N identifiable first-stage clusters, each first-stage cluster including B_i second-stage clusters, each second-stage cluster including M_{ij} units.

U includes N exclusive and exhaustive first-stage clusters, $U_1, \dots, U_i, \dots, U_N$, and U_i includes B_i second-stage clusters, $U_{i1}, \dots, U_{ij}, \dots, U_{iB_i}$,

with $U_{ij} = (u_{ij1}, \dots, u_{ijM_{ij}})$.

The random variable Y_{ijk} , and the observation, x_{ijk} , on X , associated with the unit u_{ijk} , are assumed to have the linear relationship,

$$Y_{ijk} = \beta_i x_{ijk} + e_{ijk} \quad (1.1)$$

for some vector $\beta' = (\beta_1, \dots, \beta_N)$, when the random deviations, e_{ijk} , satisfy

$$E(e_{ijk} / x_{ijk}) = 0 \text{ for all } i, j \text{ and } k,$$

$$\text{and } E(e_{ijk} e_{i'j'k'} / x_{ijk} x_{i'j'k'}) = \begin{cases} \sigma_i^2 & ; (i,j,k)=(i',j',k') \\ \rho_2 \sigma_i^2 & ; (i,j)=(i',j'), k \neq k' \\ \rho_1 \sigma_i^2 & ; i=i', j \neq j' \\ 0 & ; \text{otherwise} \end{cases} \quad (1.2)$$

where ρ_2 is the common pairwise intracluster correlation in the second-stage cluster, while ρ_1 is the common pairwise intracluster correlation in the first-stage cluster, excluding those pairs when both members of the pair belong to the same second-stage cluster.

Pfeffermann and Nathan (1981) used a model:

$$E(e_{ij} / x_{ij}) = 0 \text{ and } E(e_{ij} e_{i'j'} / x_{ij} x_{i'j'}) = \begin{cases} \sigma_i^2 & \text{if } (i,j)=(i',j') \\ 0, & \text{otherwise.} \end{cases}$$

This model for a one-stage cluster sample is extended to the data from a two-stage cluster sample, when the correlations among the members in the cluster cannot be ignored.

The regression models for individual first-stage clusters may assume different vectors of coefficients. But the second-stage clusters in the first-stage cluster may assume the same vector.

Following Pfeffermann and Nathan (1981), we assume that the unknown coefficients, β_i 's in the model (1.1) are uncorrelated random variables rather than fixed with the same expectation and variance, that is,

$$\beta_i = \beta + v_i \quad (i = 1, \dots, N) \quad (1.3)$$

$$\text{where } E(v_i) = 0, \text{ and } E(v_i v_{i'}) = \begin{cases} \delta^2; & i = i' \\ 0; & \text{otherwise} \end{cases}$$

where β_i is the coefficient in the equation (1.1).

The aim of this paper is to estimate the linear combination,

$$\beta_w = \sum_1^N w_i \beta_i,$$

of the regression coefficients with known weights, w_i , on the basis of a sample, S_1 , which includes units from only part of the clusters, U_i .

In a regression model, $Y_i = x_i \beta + e_i$, with $E(Y_i/x_i) = x_i \beta$ and $\text{Var}(Y_i/x_i) = \sigma_i^2 I$, it has been shown that the ordinary least squares estimator is the best linear unbiased estimate of the regression coefficient β and

$$\hat{\beta} = (x'x)^{-1} x'y = S_{12} / S_2^2 \quad (1.3)$$

$$\text{where } S_{12} = \sum_1 x_i y_i \text{ and } S_2^2 = \sum_1 x_i^2.$$

In recent statistical literature, the regression model for data from non-simple random samples has been widely discussed. DeMets and Halperin (1977) estimated the maximum likelihood estimate of β , conditioning on a third variable, x_3 , say, considered as a design variable, and the trivariate normal distribution of (x_1, x_2, x_3) is assumed.

Adjustment for the sample selection takes place through the design variable x_3 , that is not the sample probabilities, nor get into the model as an independent variable, but x_3 provides the information on sample selection.

$$\hat{\beta}_{12} = \frac{S_{12} + \frac{S_{13} S_{23} (\hat{\sigma}_3^2 - 1)}{S_3^2}}{S_2^2 + \frac{S_{23}^2 (\hat{\sigma}_3^2 - 1)}{S_3^2}} \quad (1.4)$$

which reduces to the unconditional ordinary

least square estimate, S_{12}/S_2^2 , when the sample value S_3^2 approaches the population variance $\hat{\sigma}_3^2$ for a large n .

Holt et al. (1980), Nathan and Holt (1980), and later Pfeffermann and Holmes (1985) further discussed such conditional methods. It is complicated to have the design features reflected through conditional treatment mainly because it is difficult to derive the conditional distributions except for some simple cases.

A design variable x_3 , say, may be included as an independent variable in the regression model. The regression coefficients can be estimated by the standard method of least squares.

Under a more general model $E(y|x) = x\beta$ and $\text{Var}(y|x) = V$, where V is the diagonal matrix with σ_i^2 for $i = i'$ and $= 0$ otherwise, the weighted least squares estimator (WLSE) is given by

$$\hat{\beta} = (x' V^{-1} x)^{-1} x' V^{-1} y \quad (1.6)$$

where the covariance matrix V could be constructed to include other conditions suitable to the data. For instance, Royall (1986) used

$$\text{Var}(Y_i) = \sigma^2 x_i,$$

where the variance is proportional to the size of response x_i .

The weighting could be done directly from the sample information. Holt et al. (1980) used the diagonal matrix D with inclusion probabilities on the diagonal, and obtained the probability weighted estimate of β , replacing V with D in (1.6) as

$$\hat{\beta} = (x' D^{-1} x)^{-1} x' D^{-1} y \quad (1.7)$$

DuMouchel and Duncan (1983) repeatedly estimated OLSE of β_i , $i = 1, \dots, L$ for L strata and the weighted average over all strata is obtained by

$$\hat{\beta} = \sum_i w_i \hat{\beta}_i / \sum_i w_i. \quad (1.8)$$

where w_i 's are the weights of sample strata.

DuMouchel and Duncan (1983), Konijn (1962) and Porter (1973) employed the design-based probabilities or sample sizes. Their estimation is similar to the total for finite population under design based approaches. Since they assumed no prior conditions on the coefficients, their estimators did not have optimal properties.

Pfeffermann and Nathan (1981), Sedransk (1977), Lindley and Smith (1972) and Scott and Smith (1969) formalized the models that defined the relationship between the coefficients.

Section 2 shows the weighted estimator of the regression coefficient and its variance. The weighted empirical estimator is shown in Section 3, substituting the unknown parameters with their empirical estimates.

2. ESTIMATION OF β_w BY EXTENDED LEAST SQUARES

Denote the sample by

$$S = \{ (i,j,k): i \in S^*, j \in S_i, k \in S_{ij} \},$$

where S^* is a sample of n first-stage clusters, S_i is a sample of b_i second-stage clusters in the i -th first-stage cluster, and S_{ij} is a sample of m_{ij} persons in the j -th second-stage cluster which belongs to the i -th first-stage cluster. The sampling design is not specified here except for the fact that it is a multistage probability sample on the set of all possible samples. But for each first-stage cluster sample S_i , we should have a sufficiently large number of units for the estimation of β_i .

We follow Pfeffermann and Nathan (1981), and Duncan and Horn (1973), combining the definitions shown in (1.1)-(1.3), and write a single model for the two-stage clustered data as:

$$Y^0 = X^0 \beta^0 + e^0 \quad (2.1)$$

where

$$X^0 = \begin{pmatrix} x_1 & \dots & 0_{m_1} & & 0_{m,N-n} & 0_m \\ \vdots & & \vdots & & & \\ 0_{m_n} & \dots & x_n & & & \\ & & & -I_{N,N} & & 1_N \end{pmatrix}, \quad \beta^0 = \begin{pmatrix} \beta \\ \beta \end{pmatrix}, \quad e^0 = \begin{pmatrix} e \\ v \end{pmatrix},$$

and $Y_i^0 = (Y_{i1}, \dots, Y_{in}, O_N^i)$, Y_i denotes the Y values for the i -th sample cluster S_i , that is,

$$Y_i = (Y_{i11}, \dots, Y_{ijk}, \dots, Y_{ib_i m_{ib_i}}),$$

x_i denotes the X values for S_i , that is,

$$x_i = (x_{i11}, \dots, x_{ib_i m_{ib_i}}),$$

$0_{m,N-n}$ is a zero matrix of order $m \times (N-n)$,

$m = \sum_{i \in S^*} \sum_{j \in S_i} m_{ij}$; I_k and 1_k denote an identity matrix and a units vector of order k .

O_k^0 denotes a zero vector of order k ;

$e^0 = (e_1^0, \dots, e_n^0)$, where e_i^0 denotes the vector of random errors, corresponding to the sampled units in S_i as shown in (1.2), and $v^0 = (v_1, \dots, v_N)$.

Assume $E(e_{ijk}, v_i) = 0$ for all i, j , and k .

From the model (1.2) and this assumption, we have

$$E(e^*) = \mathbf{0}_{m+N} \text{ and}$$

$$E(e^*, e^{**}) = \text{diag}(\sigma_1^2 \mathbf{V}_{m_1}, \dots, \sigma_1^2 \mathbf{V}_{m_n}, \delta^2 \mathbf{1}_N^*) = \mathbf{V},$$

where
$$\mathbf{V}_{m_i} = \sigma_i^2 \begin{pmatrix} 1 & \rho_2 & \dots & \rho_1 & \rho_1 & \dots \\ \rho_2 & 1 & \dots & \rho_1 & \rho_1 & \dots \\ \vdots & \vdots & \ddots & \vdots & \vdots & \ddots \\ \rho_1 & \rho_1 & \dots & 1 & \rho_2 & \dots \\ \rho_1 & \rho_1 & \dots & \rho_2 & 1 & \dots \\ \dots & \dots & \dots & \dots & \dots & \dots \end{pmatrix},$$

$$\text{and } m_i = \sum_{j \in S_i} m_{ij}.$$

The error structures depend on common intracluster correlations, cluster sizes, and variance σ_i^2 .

The extended least squares estimator of β^* :

$$\hat{\beta}^*(a) = (\mathbf{X}^{**} \mathbf{V}^{-1} \mathbf{X}^*)^{-1} \mathbf{X}^{**} \mathbf{V}^{-1} \mathbf{Y}^* \quad (2.2)$$

It is tedious to obtain the closed form of this general solution. We show the closed form of (2.2) for $j = 1, 2$ ($i = 1, \dots, N$; $k = 1, \dots, m_{ij}$):

$$\hat{\beta}_i(a) = \hat{\beta}_i \lambda_i + (1 - \lambda_i) \hat{\beta}(a), \quad (2.3)$$

where $\hat{\beta}_i$ is the estimator reflecting the two-stage correlations and sampling as:

$$\hat{\beta}_i = \begin{cases} \frac{C_{1i}}{C_{2i}} & i \in S^* \\ 0; & \text{otherwise,} \end{cases} \quad (2.4)$$

C_{1i} and C_{2i} are given by

$$C_{1i} = \sum_j \sum_k x_{ijk} y_{ijk} + \sum_j g_{ij(j')} (\sum_k x_{ijk} \sum_k y_{ijk}) \quad (2.5)$$

$$+ \sum_{j \neq j'} c_{ij(j')} (\sum_k x_{ijk} \sum_k y_{ij'k'}),$$

$$C_{2i} = \sum_j \sum_k x_{ijk}^2 + \sum_j g_{ij(j')} (\sum_k x_{ijk})^2 \quad (2.6)$$

$$+ \sum_{j \neq j'} c_{ij(j')} (\sum_k x_{ijk} \sum_k x_{ij'k'}).$$

C_{2i} are the known numbers, and $g_{ij(j')}$ and $c_{ij(j')}$ ($c_{i1} = c_{i2}$) depended on the ρ_1, ρ_2 and the m_{ij} 's are given by

$$g_{ij(j')} = \frac{-(\rho_2(1 + \rho_2(m_{ij} - 1)) - m_{ij}\rho_1)}{(1 + \rho_2(m_{ij} - 1))(1 + \rho_2(m_{ij} - 1)) - m_{ij}m_{ij'}\rho_1^2}, \quad (2.7)$$

$$c_{ij(j')} = \frac{-\rho_1(1 - \rho_2)}{(1 + \rho_2(m_{ij} - 1))(1 + \rho_2(m_{ij'} - 1)) - m_{ij}m_{ij'}\rho_1^2},$$

(note $c_{i1} = c_{i2}$ for $j = 1, 2$)

$$(2.8)$$

$$\hat{\beta}(a) = \frac{\sum_i \hat{\beta}_i \lambda_i}{\sum_i \lambda_i}, \text{ and } \lambda_i = \begin{cases} \frac{\delta^2}{\delta^2 + \frac{\sigma_i^2(1-\rho_2)}{C_{2i}}}; & i \in S^* \\ 0; & \text{otherwise.} \end{cases}$$

$\hat{\beta}_i(a)$ is the weighted average of $\hat{\beta}_i$ and of the estimator of common expectation, $\hat{\beta}(a)$, with weights λ_i and $1 - \lambda_i$, respectively, while λ_i is the weight approaching one as the ratio $\sigma_i^2(1 - \rho_2)/C_{2i} \rightarrow 0$.

If $\rho_2 = 1, \lambda_i = 1$ and for $\rho_2 = 0, \lambda_i$ is the ratio, the more weight is given to the $\hat{\beta}_i$ in the formula (2.3).

If $\rho_1 = 0$ or $\rho_2 = 1, c_{ij} = 0$, the third terms in C_{1i} and C_{2i} drop out, and only the first terms remain when $\rho_1 = \rho_2 = 0$.

When the units in the cluster are uncorrelated, $\rho_1 = \rho_2 = 0$, above results are the same as those given by Pfeffermann and Nathan (1981, equation 2.5).

If the vector (w_1, w_2, \dots, w_N) is denoted for the weights of the N individual clusters, following Pfeffermann and Nathan (1981), the weighted extended least squares estimator $\hat{\beta}_w(a)$ is defined as

$$\hat{\beta}_w(a) = \sum_{i=1}^N w_i \hat{\beta}_i(a). \quad (2.9)$$

where w_i 's are some cluster weights. For the simplicity of the argument, we use $\sum_i w_i = 1$.

When the ratios $t_i = \sigma_i^2(1 - \rho_2)/C_{2i} \rightarrow 0$ ($i=1, \dots, n$) and δ^2 is bounded (or $\delta^2 \rightarrow \infty$ and the ratios t_i are bounded),

$$\lim_{t_i \rightarrow 0} \sum_i w_i \hat{\beta}_i(a) = \sum_{i=1}^n w_i \hat{\beta}_i + \sum_{i=n+1}^N w_i \left(\frac{\sum_i \hat{\beta}_i}{n} \right) \quad (2.10)$$

When $\delta^2 \rightarrow 0$, and the ratios are bounded, the $\hat{\beta}_i$'s tend to be equal. The expected value and variance of $\hat{\beta}_i$ given by

$$E(\hat{\beta}_i) = \beta, \text{ hence } E(\hat{\beta}_w(a)) = \beta, \text{ and}$$

$$\text{Var}(\hat{\beta}_i) = \delta^2 + \frac{\sigma_i^2 (A_{1i} + \rho_2 A_{2i} + \rho_1 A_{3i})}{C_{2i}^2} \quad (2.11)$$

and similarly for $\text{Var}(\hat{\beta}_w(a))$, where C_{2i} is given

$$\text{in (2.4) and, } x_{ij} = \sum_k^{m_{ij}} x_{ijk},$$

$$A_{1i} = \sum_j \sum_k x_{ijk}^2 + m_{i1}(g_{11}x_{i1} + c_{i1}x_{i2})^2$$

$$+ m_{i2}(g_{i2}x_{i2} + c_{i2}x_{i1})^2$$

$$+ 2g_{11}x_{11}^2 + 2g_{12}x_{12}^2 + 4c_{11}x_{11}x_{12}, \quad (2.12)$$

(for $j = 1, 2$),

$$\begin{aligned} A_{2i} &= \sum_j \sum_{k \neq k'} x_{ijk} x_{ijk'} \\ &+ m_{i1}(m_{i1} - 1)(g_{11}x_{11} + c_{i2}x_{12})^2 \\ &+ m_{i2}(m_{i2} - 1)(g_{12}x_{12} + c_{i1}x_{11})^2 \\ &+ 2 \sum_j g_{ij}x_{ij}^2 (m_{ij} - 1) \\ &+ 2 c_{i1}x_{11}x_{12}(m_{i1} + m_{i2} - 2), \end{aligned} \quad (2.13)$$

$$\begin{aligned} A_{3i} &= 2 x_1 x_2 + 2 g_{11}x_{11}m_{i1} g_{12}x_{12}m_{i2} \\ &+ 2c_{i1}^2 x_{11}x_{12} m_{i1}m_{i2} \\ &+ \sum_{j \neq j'} x_{11}(x_{12}g_{12}m_{i2}) + 2c_{i1}(m_{i2}x_{11}^2 + m_{i1}x_{12}^2) \\ &+ 2 c_{i1}m_{i1}m_{i2}(g_{11}x_{11}^2 + g_{12}x_{12}^2). \end{aligned} \quad (2.14)$$

3. ESTIMATION OF PARAMETERS

The unknown parameters in the formula (2.7) may be estimated from the sample information. The proposed estimators of σ_i^2 , δ^2 , ρ_1 , and ρ_2 are as follows: when e_{ijk} are independently distributed, the unbiased and consistent estimator of σ_i^2 (Pfeffermann and Nathan, 1981) is

$$\hat{\sigma}_i^2 = \frac{1}{m_i - 1} \sum_{j \in S_i} \sum_{k \in S_{ij}} (y_{ijk} - \hat{\beta}_i x_{ijk})^2; \quad (3.1)$$

Since e_{ijk} are not independent, but correlated in two-stages, it is a biased estimator.

Following Pfeffermann and Nathan (1981), we may use the squared deviation of $\hat{\beta}_i$ about the average $\hat{\beta}$, weighted by $\hat{\lambda}_i$, for the estimation of δ^2 by

$$\delta^2 = \frac{1}{n-1} \sum_{i \in S} \hat{\lambda}_i (\hat{\beta}_i - \hat{\beta})^2 \quad (3.2)$$

$$\text{where } \hat{\beta} = \frac{\sum_t \hat{\lambda}_t \hat{\beta}_t}{\sum_t \hat{\lambda}_t} \text{ and } \hat{\lambda}_i = \frac{\delta^2}{\delta^2 + \frac{\hat{\sigma}_i^2}{C_{2i}}},$$

C_{2i} is the known number given in (2.4), (3.2) is the usual ordinary least square estimator of the expansion model $\beta_i = \beta + e_i$ with $E(e_i) = 0$, $E(e_i e_j) = \delta^2 / \lambda_i$; $i = j$ and $= 0$; otherwise.

Dividing both sides of (3.2) by δ^2 , we can obtain the estimator $\hat{\delta}^2$ from the solution of this result. There exists a unique solution. We may take the positive and nontrivial solution and zero otherwise.

The usual definition of the intracluster correlation may be used for the continuous variables as

$$\rho_1 = \frac{\sum_i \sum_{j \neq j'} \sum_{k, k'} \frac{(y_{ijk} - x_{ijk} \hat{\beta}_i)(y_{ij'k'} - x_{ij'k'} \hat{\beta}_i)}{H - G}}{(\text{Var}(y_{ijk}) \text{Var}(y_{ij'k'}))^{1/2}} \quad (3.3)$$

$$\rho_2 = \frac{\sum_i \sum_j \sum_{k \neq k'} \frac{(y_{ijk} - x_{ijk} \hat{\beta}_i)(y_{ij'k'} - x_{ij'k'} \hat{\beta}_i)}{G}}{(\text{Var}(y_{ijk}) \text{Var}(y_{ij'k'}))^{1/2}} \quad (3.4)$$

$$\text{and } \text{Var}(y_{ijk}) = \sum_i \sum_j \sum_k \frac{(y_{ijk} - x_{ijk} \hat{\beta}_i)^2}{m - 1}.$$

where $\hat{\beta}_i$ depended on the ρ_1 and ρ_2 , and G , H , m , and m_i are:

$$\begin{aligned} m_i &= \sum_j b_{ij}^i m_{ij}; \quad m = \sum_i m_i; \quad G = \sum_i \sum_j b_{ij}^i m_{ij}(m_{ij} - 1); \\ H &= \sum_i m_i(m_i - 1). \end{aligned}$$

The open solution for ρ_1 , fixing ρ_2 , may be obtained by iteration. Define the function

$$\hat{\rho}_{1,i+1} = f(\hat{\rho}_{1,i}, \rho_2)$$

for the iteration.

The initial value, $\hat{\rho}_{1,0}$, given ρ_2 , may be obtained from the sample information in order to start the iteration. The final value $\hat{\rho}_1$ can be obtained when two consecutive estimators differ less than 0.005, and similiary for $\hat{\rho}_2$.

Using the estimators $\hat{\sigma}_i^2$, $\hat{\delta}^2$, $\hat{\rho}_2$, and $\hat{\rho}_1$ in $\hat{\beta}_w(a)$ and denoting the empirical estimator of β_i by $\hat{\beta}_i(e)$ the empirical estimator of β_w is defined to be

$$\hat{\beta}_w(e) = \sum_i^N w_i \hat{\beta}_i(e) \quad (3.5)$$

The behavior of this estimator is to be investigated by simulation. The results from the previous sections can be used to generate the data of the varying intracluster correlations in the model (1.2), which gives the mean and variance:

$$E(Y_{ijk}) = X_{ijk} \beta_i, \text{ and}$$

$$\text{Cov}(Y_{ijk}, Y_{i'j'k'}) = \begin{cases} \delta^2 x_{ijk} x_{ijk} + \sigma_i^2; \\ \delta^2 x_{ijk} x_{ij'k'} + \sigma_i^2 \rho_1; & j \neq j' \\ \delta^2 x_{ijk} x_{ijk'} + \sigma_i^2 \rho_2; & k \neq k' \\ 0; & \text{otherwise.} \end{cases}$$

v_i and e_{ijk} in the model (1.2) may be considered as normal $N(0, \delta^2)$ and $N(0, \sigma_i^2)$, respectively.

When all the final sample units are independent, the result is equivalent to that presented by Pfeffermann and Nathan (1981).

The four sets of intracluster correlations, shown below, may be used to generate the four sets of data for regression models.

	1st stage ρ_1	2nd stage ρ_2
1	0.500	1.000
2	0.250	0.500
3	0.125	0.250
4	0.000	0.000

The estimation of regression coefficients from these four sets of correlation can be found and the results may be available soon.

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