
Contents

Preface.....	xv
1. Applied Survey Data Analysis: Overview	1
1.1 Introduction	1
1.2 A Brief History of Applied Survey Data Analysis	3
1.2.1 Key Theoretical Developments	3
1.2.2 Key Software Developments	5
1.3 Example Data Sets and Exercises	6
1.3.1 The National Comorbidity Survey Replication (NCS-R).....	6
1.3.2 The Health and Retirement Study (HRS)—2006.....	7
1.3.3 The National Health and Nutrition Examination Survey (NHANES)—2005, 2006.....	7
1.3.4 Steps in Applied Survey Data Analysis.....	8
1.3.4.1 Step 1: Definition of the Problem and Statement of the Objectives.....	8
1.3.4.2 Step 2: Understanding the Sample Design	9
1.3.4.3 Step 3: Understanding Design Variables, Underlying Constructs, and Missing Data.....	10
1.3.4.4 Step 4: Analyzing the Data	11
1.3.4.5 Step 5: Interpreting and Evaluating the Results of the Analysis	11
1.3.4.6 Step 6: Reporting of Estimates and Inferences from the Survey Data	12
2. Getting to Know the Complex Sample Design	13
2.1 Introduction	13
2.1.1 Technical Documentation and Supplemental Literature Review.....	13
2.2 Classification of Sample Designs.....	14
2.2.1 Sampling Plans.....	15
2.2.2 Inference from Survey Data	16
2.3 Target Populations and Survey Populations.....	16
2.4 Simple Random Sampling: A Simple Model for Design-Based Inference.....	18
2.4.1 Relevance of SRS to Complex Sample Survey Data Analysis.....	18
2.4.2 SRS Fundamentals: A Framework for Design-Based Inference.....	19
2.4.3 An Example of Design-Based Inference under SRS	21

2.5	Complex Sample Design Effects	23
2.5.1	Design Effect Ratio	23
2.5.2	Generalized Design Effects and Effective Sample Sizes	25
2.6	Complex Samples: Clustering and Stratification.....	27
2.6.1	Clustered Sampling Plans	28
2.6.2	Stratification.....	31
2.6.3	Joint Effects of Sample Stratification and Clustering.....	34
2.7	Weighting in Analysis of Survey Data.....	35
2.7.1	Introduction to Weighted Analysis of Survey Data.....	35
2.7.2	Weighting for Probabilities of Selection	37
2.7.3	Nonresponse Adjustment Weights	39
2.7.3.1	Weighting Class Approach	40
2.7.3.2	Propensity Cell Adjustment Approach.....	40
2.7.4	Poststratification Weight Factors	42
2.7.5	Design Effects Due to Weighted Analysis	44
2.8	Multistage Area Probability Sample Designs	46
2.8.1	Primary Stage Sampling	47
2.8.2	Secondary Stage Sampling	48
2.8.3	Third and Fourth Stage Sampling of Housing Units and Eligible Respondents	49
2.9	Special Types of Sampling Plans Encountered in Surveys.....	50
3.	Foundations and Techniques for Design-Based Estimation and Inference.....	53
3.1	Introduction	53
3.2	Finite Populations and Superpopulation Models	54
3.3	Confidence Intervals for Population Parameters	56
3.4	Weighted Estimation of Population Parameters.....	56
3.5	Probability Distributions and Design-Based Inference	60
3.5.1	Sampling Distributions of Survey Estimates.....	60
3.5.2	Degrees of Freedom for t under Complex Sample Designs	63
3.6	Variance Estimation	65
3.6.1	Simplifying Assumptions Employed in Complex Sample Variance Estimation.....	66
3.6.2	The Taylor Series Linearization Method	68
3.6.2.1	TSL Step 1	69
3.6.2.2	TSL Step 2	70
3.6.2.3	TSL Step 3	71
3.6.2.4	TSL Step 4	71
3.6.2.5	TSL Step 5	73
3.6.3	Replication Methods for Variance Estimation	74
3.6.3.1	Jackknife Repeated Replication.....	75

3.6.3.2	Balanced Repeated Replication	78
3.6.3.3	The Bootstrap.....	82
3.6.4	An Example Comparing the Results from the TSL, JRR, and BRR Methods	82
3.7	Hypothesis Testing in Survey Data Analysis	83
3.8	Total Survey Error and Its Impact on Survey Estimation and Inference	85
3.8.1	Variable Errors.....	86
3.8.2	Biases in Survey Data.....	87
4.	Preparation for Complex Sample Survey Data Analysis	91
4.1	Introduction	91
4.2	Analysis Weights: Review by the Data User	92
4.2.1	Identification of the Correct Weight Variables for the Analysis.....	93
4.2.2	Determining the Distribution and Scaling of the Weight Variables	94
4.2.3	Weighting Applications: Sensitivity of Survey Estimates to the Weights.....	96
4.3	Understanding and Checking the Sampling Error Calculation Model.....	98
4.3.1	Stratum and Cluster Codes in Complex Sample Survey Data Sets	99
4.3.2	Building the NCS-R Sampling Error Calculation Model	100
4.3.3	Combining Strata, Randomly Grouping PSUs, and Collapsing Strata	103
4.3.4	Checking the Sampling Error Calculation Model for the Survey Data Set	105
4.4	Addressing Item Missing Data in Analysis Variables.....	108
4.4.1	Potential Bias Due to Ignoring Missing Data	108
4.4.2	Exploring Rates and Patterns of Missing Data Prior to Analysis	109
4.5	Preparing to Analyze Data for Sample Subpopulations	110
4.5.1	Subpopulation Distributions across Sample Design Units.....	111
4.5.2	The Unconditional Approach for Subclass Analysis.....	114
4.5.3	Preparation for Subclass Analyses.....	114
4.6	A Final Checklist for Data Users	115
5.	Descriptive Analysis for Continuous Variables	117
5.1	Introduction	117
5.2	Special Considerations in Descriptive Analysis of Complex Sample Survey Data.....	118
5.2.1	Weighted Estimation	118

5.2.2	Design Effects for Descriptive Statistics	119
5.2.3	Matching the Method to the Variable Type	119
5.3	Simple Statistics for Univariate Continuous Distributions.....	120
5.3.1	Graphical Tools for Descriptive Analysis of Survey Data	120
5.3.2	Estimation of Population Totals.....	123
5.3.3	Means of Continuous, Binary, or Interval Scale Data....	128
5.3.4	Standard Deviations of Continuous Variables	130
5.3.5	Estimation of Percentiles and Medians of Population Distributions.....	131
5.4	Bivariate Relationships between Two Continuous Variables	134
5.4.1	X-Y Scatterplots.....	134
5.4.2	Product Moment Correlation Statistic (r).....	135
5.4.3	Ratios of Two Continuous Variables	136
5.5	Descriptive Statistics for Subpopulations.....	137
5.6	Linear Functions of Descriptive Estimates and Differences of Means	139
5.6.1	Differences of Means for Two Subpopulations	141
5.6.2	Comparing Means over Time	143
5.7	Exercises	144
6.	Categorical Data Analysis	149
6.1	Introduction	149
6.2	A Framework for Analysis of Categorical Survey Data	150
6.2.1	Incorporating the Complex Design and Pseudo-Maximum Likelihood	150
6.2.2	Proportions and Percentages.....	150
6.2.3	Cross-Tabulations, Contingency Tables, and Weighted Frequencies	151
6.3	Univariate Analysis of Categorical Data	152
6.3.1	Estimation of Proportions for Binary Variables	152
6.3.2	Estimation of Category Proportions for Multinomial Variables	156
6.3.3	Testing Hypotheses Concerning a Vector of Population Proportions.....	158
6.3.4	Graphical Display for a Single Categorical Variable.....	159
6.4	Bivariate Analysis of Categorical Data	160
6.4.1	Response and Factor Variables	160
6.4.2	Estimation of Total, Row, and Column Proportions for Two-Way Tables.....	162
6.4.3	Estimating and Testing Differences in Subpopulation Proportions	163
6.4.4	Chi-Square Tests of Independence of Rows and Columns	164
6.4.5	Odds Ratios and Relative Risks.....	170

6.4.6	Simple Logistic Regression to Estimate the Odds Ratio	171
6.4.7	Bivariate Graphical Analysis	173
6.5	Analysis of Multivariate Categorical Data	174
6.5.1	The Cochran–Mantel–Haenszel Test	174
6.5.2	Log-Linear Models for Contingency Tables	176
6.6	Exercises	177
7.	Linear Regression Models	179
7.1	Introduction	179
7.2	The Linear Regression Model	180
7.2.1	The Standard Linear Regression Model	182
7.2.2	Survey Treatment of the Regression Model	183
7.3	Four Steps in Linear Regression Analysis	185
7.3.1	Step 1: Specifying and Refining the Model	186
7.3.2	Step 2: Estimation of Model Parameters	187
7.3.2.1	Estimation for the Standard Linear Regression Model	187
7.3.2.2	Linear Regression Estimation for Complex Sample Survey Data	188
7.3.3	Step 3: Model Evaluation	193
7.3.3.1	Explained Variance and Goodness of Fit	193
7.3.3.2	Residual Diagnostics	194
7.3.3.3	Model Specification and Homogeneity of Variance	194
7.3.3.4	Normality of the Residual Errors	195
7.3.3.5	Outliers and Influence Statistics	196
7.3.4	Step 4: Inference	196
7.3.4.1	Inference Concerning Model Parameters	199
7.3.4.2	Prediction Intervals	202
7.4	Some Practical Considerations and Tools	204
7.4.1	Distribution of the Dependent Variable	204
7.4.2	Parameterization and Scaling for Independent Variables	205
7.4.3	Standardization of the Dependent and Independent Variables	208
7.4.4	Specification and Interpretation of Interactions and Nonlinear Relationships	208
7.4.5	Model-Building Strategies	210
7.5	Application: Modeling Diastolic Blood Pressure with the NHANES Data	211
7.5.1	Exploring the Bivariate Relationships	212
7.5.2	Naïve Analysis: Ignoring Sample Design Features	215
7.5.3	Weighted Regression Analysis	216

7.5.4	Appropriate Analysis: Incorporating All Sample Design Features.....	218
7.6	Exercises	224
8.	Logistic Regression and Generalized Linear Models for Binary Survey Variables.....	229
8.1	Introduction	229
8.2	Generalized Linear Models for Binary Survey Responses.....	230
8.2.1	The Logistic Regression Model.....	231
8.2.2	The Probit Regression Model	234
8.2.3	The Complementary Log–Log Model.....	234
8.3	Building the Logistic Regression Model: Stage 1, Model Specification	235
8.4	Building the Logistic Regression Model: Stage 2, Estimation of Model Parameters and Standard Errors.....	236
8.5	Building the Logistic Regression Model: Stage 3, Evaluation of the Fitted Model.....	239
8.5.1	Wald Tests of Model Parameters	239
8.5.2	Goodness of Fit and Logistic Regression Diagnostics.....	243
8.6	Building the Logistic Regression Model: Stage 4, Interpretation and Inference	245
8.7	Analysis Application	251
8.7.1	Stage 1: Model Specification	252
8.7.2	Stage 2: Model Estimation	253
8.7.3	Stage 3: Model Evaluation.....	255
8.7.4	Stage 4: Model Interpretation/Inference	256
8.8	Comparing the Logistic, Probit, and Complementary Log–Log GLMs for Binary Dependent Variables.....	259
8.9	Exercises	262
9.	Generalized Linear Models for Multinomial, Ordinal, and Count Variables.....	265
9.1	Introduction	265
9.2	Analyzing Survey Data Using Multinomial Logit Regression Models	265
9.2.1	The Multinomial Logit Regression Model	265
9.2.2	Multinomial Logit Regression Model: Specification Stage	267
9.2.3	Multinomial Logit Regression Model: Estimation Stage	268
9.2.4	Multinomial Logit Regression Model: Evaluation Stage	268

9.2.5	Multinomial Logit Regression Model: Interpretation Stage	270
9.2.6	Example: Fitting a Multinomial Logit Regression Model to Complex Sample Survey Data.....	271
9.3	Logistic Regression Models for Ordinal Survey Data	277
9.3.1	Cumulative Logit Regression Model	278
9.3.2	Cumulative Logit Regression Model: Specification Stage	279
9.3.3	Cumulative Logit Regression Model: Estimation Stage	279
9.3.4	Cumulative Logit Regression Model: Evaluation Stage	280
9.3.5	Cumulative Logit Regression Model: Interpretation Stage	281
9.3.6	Example: Fitting a Cumulative Logit Regression Model to Complex Sample Survey Data	282
9.4	Regression Models for Count Outcomes	286
9.4.1	Survey Count Variables and Regression Modeling Alternatives.....	286
9.4.2	Generalized Linear Models for Count Variables.....	288
9.4.2.1	The Poisson Regression Model.....	288
9.4.2.2	The Negative Binomial Regression Model	289
9.4.2.3	Two-Part Models: Zero-Inflated Poisson and Negative Binomial Regression Models	290
9.4.3	Regression Models for Count Data: Specification Stage	291
9.4.4	Regression Models for Count Data: Estimation Stage	292
9.4.5	Regression Models for Count Data: Evaluation Stage	292
9.4.6	Regression Models for Count Data: Interpretation Stage	293
9.4.7	Example: Fitting Poisson and Negative Binomial Regression Models to Complex Sample Survey Data....	294
9.5	Exercises	298
10.	Survival Analysis of Event History Survey Data	303
10.1	Introduction	303
10.2	Basic Theory of Survival Analysis.....	303
10.2.1	Survey Measurement of Event History Data	303
10.2.2	Data for Event History Models	305
10.2.3	Important Notation and Definitions	306
10.2.4	Models for Survival Analysis.....	307

10.3	(Nonparametric) Kaplan–Meier Estimation of the Survivor Function.....	308
10.3.1	K–M Model Specification and Estimation.....	309
10.3.2	K–M Estimator—Evaluation and Interpretation	310
10.3.3	K–M Survival Analysis Example.....	311
10.4	Cox Proportional Hazards Model	315
10.4.1	Cox Proportional Hazards Model: Specification.....	315
10.4.2	Cox Proportional Hazards Model: Estimation Stage	316
10.4.3	Cox Proportional Hazards Model: Evaluation and Diagnostics.....	317
10.4.4	Cox Proportional Hazards Model: Interpretation and Presentation of Results.....	319
10.4.5	Example: Fitting a Cox Proportional Hazards Model to Complex Sample Survey Data	319
10.5	Discrete Time Survival Models.....	322
10.5.1	The Discrete Time Logistic Model	323
10.5.2	Data Preparation for Discrete Time Survival Models	324
10.5.3	Discrete Time Models: Estimation Stage	327
10.5.4	Discrete Time Models: Evaluation and Interpretation.....	328
10.5.5	Fitting a Discrete Time Model to Complex Sample Survey Data.....	329
10.6	Exercises	333
11.	Multiple Imputation: Methods and Applications for Survey Analysts	335
11.1	Introduction	335
11.2	Important Missing Data Concepts	336
11.2.1	Sources and Patterns of Item-Missing Data in Surveys	336
11.2.2	Item-Missing Data Mechanisms	338
11.2.3	Implications of Item-Missing Data for Survey Data Analysis.....	341
11.2.4	Review of Strategies to Address Item-Missing Data in Surveys.....	342
11.3	An Introduction to Imputation and the Multiple Imputation Method.....	345
11.3.1	A Brief History of Imputation Procedures	345
11.3.2	Why the Multiple Imputation Method?.....	346
11.3.3	Overview of Multiple Imputation and MI Phases	348
11.4	Models for Multiply Imputing Missing Data.....	350
11.4.1	Choosing the Variables to Include in the Imputation Model	350

9.2.5	Multinomial Logit Regression Model: Interpretation Stage.....	270
9.2.6	Example: Fitting a Multinomial Logit Regression Model to Complex Sample Survey Data.....	271
9.3	Logistic Regression Models for Ordinal Survey Data.....	277
9.3.1	Cumulative Logit Regression Model	278
9.3.2	Cumulative Logit Regression Model: Specification Stage.....	279
9.3.3	Cumulative Logit Regression Model: Estimation Stage.....	279
9.3.4	Cumulative Logit Regression Model: Evaluation Stage.....	280
9.3.5	Cumulative Logit Regression Model: Interpretation Stage.....	281
9.3.6	Example: Fitting a Cumulative Logit Regression Model to Complex Sample Survey Data.....	282
9.4	Regression Models for Count Outcomes	286
9.4.1	Survey Count Variables and Regression Modeling Alternatives.....	286
9.4.2	Generalized Linear Models for Count Variables.....	288
9.4.2.1	The Poisson Regression Model.....	288
9.4.2.2	The Negative Binomial Regression Model	289
9.4.2.3	Two-Part Models: Zero-Inflated Poisson and Negative Binomial Regression Models	290
9.4.3	Regression Models for Count Data: Specification Stage.....	291
9.4.4	Regression Models for Count Data: Estimation Stage.....	292
9.4.5	Regression Models for Count Data: Evaluation Stage.....	292
9.4.6	Regression Models for Count Data: Interpretation Stage	293
9.4.7	Example: Fitting Poisson and Negative Binomial Regression Models to Complex Sample Survey Data....	294
9.5	Exercises	298
10.	Survival Analysis of Event History Survey Data	303
10.1	Introduction	303
10.2	Basic Theory of Survival Analysis.....	303
10.2.1	Survey Measurement of Event History Data	303
10.2.2	Data for Event History Models	305
10.2.3	Important Notation and Definitions.....	306
10.2.4	Models for Survival Analysis.....	307

A.1.1	Historical Perspective.....	400
A.1.2	Software for Sampling Error Estimation.....	401
A.2	Overview of Stata® Version 10+	407
A.3	Overview of SAS® Version 9.2	410
A.3.1	The SAS SURVEY Procedures.....	411
A.4	Overview of SUDAAN® Version 9.0.....	414
A.4.1	The SUDAAN Procedures.....	415
A.5	Overview of SPSS®	421
A.5.1	The SPSS Complex Samples Commands.....	422
A.6	Overview of Additional Software	427
A.6.1	WesVar®	427
A.6.2	IVEware (Imputation and Variance Estimation Software)	428
A.6.3	Mplus	429
A.6.4	The R survey Package	429
A.7	Summary.....	430
References	431	
Index	443	