LOYOLA COLLEGE (AUTONOMOUS), CHENNAI – 600 034

M.Sc. DEGREE EXAMINATION – **STATISTICS**

SECOND SEMESTER – NOVEMBER 2016

ST 2816 - SAMPLING THEORY

Date: 08-11-2016 Time: 01:00-04:00 Dept. No.

Max.: 100 Marks

(10 X 2 = 20)

(5 X 8 = 40)

SECTION – A

Answer all the questions.

- 1. What are the types of sampling design and give an example for each.
- 2. Define first and second order Inclusion Probabilities and give an example for each.
- 3. Name any two methods of PPS selection.
- 4. Write the procedure to select a sample of size n in Midzuno sampling Design.
- 5. Describe the Linear Systematic Sampling Scheme and write its probability sampling design.
- 6. List all possible balanced systematic samples of size 4 when N = 12.
- 7. Explain about Ratio Estimator.
- 8. Describe Multi stage Sampling.
- 9. What is Non response? Name any two Non response techniques?
- 10. State the difference between Simmon's model and Warner's model.

SECTION-B

Answer any five questions.

11. Show that

i) Under the sampling design P(.), any statistic \hat{T} (.) satisfies the relation

$$MSE(P:\hat{T}) = V_p(\hat{T}) + [B_p(\hat{T})]^2$$

ii) For any i= 1,2,...N, $V_p[I_i(s)] = \pi_i(1 - \pi_i)$

- 12. State the unit drawing mechanism for implementing SRSWOR design and prove that this mechanism implements the design.
- 13. Show that $v(\hat{Y}_{DR}) = \frac{1}{n(n-1)} \sum_{i=1}^{n} (t_i \bar{t})^2$
- 14. Derive the formula for n_h under Optimum Allocation and derive V (\hat{Y}_{st}) under Neyman Allocation.
- 15. For population with linear trend, verify whether or not \hat{Y}_{LSS} is more efficient than \hat{Y}_{SRS} .
- 16. Explain multistage sampling and find the variance of \hat{Y}_{Ts} .
- 17. Discuss about Double Sampling and find the Bias and Mean Square Error of \hat{Y}_{RD} .
- 18. Explain Warner's randomized response technique find the estimated variance of $\hat{\pi}_{A}$.

SECTION-C

Answer any two questions.

(2 X 20 = 40)

(10)

19. a) Define Hurwitz Thompson Estimator and Derive the estimated variance of HT Estimator.

(12) b) Show that under SRS,

$$v\left(\frac{\hat{Y}}{Y}SRS\right) = N^{2}\left(\frac{N-n}{Nn}\right) \frac{1}{n-1} \sum_{i \in S} \left(Y_{i} - \frac{\hat{Y}}{Y}\right)^{2} \text{ where } \hat{Y} = \frac{1}{n} \sum_{i \in S} Y_{i}$$
(8)

20. Derive the first and second order inclusion probabilities in Midzuno sampling and (20)

show that the Yates–Grundy estimator is nonnegative.

21. a) Develop Yates Corrected Estimator.

b) Show that \hat{Y}_{HHE} is unbiased for Y and

Also show that
$$v(\hat{Y}_{HHE}) = \frac{1}{n(n-1)} \sum_{i=1}^{n} (\frac{y_i}{p_i} - \hat{Y}_{HHE})^2$$
 (10)

22. a) what is auxillary information and Find the approximate Bias and Mean Square Error of regression estimator of Y.

b) Explain in detail Non-Response techniques. (8)
