Study of Some Improved Ratio Type Estimators Using Information on
Auxiliary Attributes Under Second Order Approximation

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Abstract

Chakrabarty (1979), Khoshnevisan et al. (2007), Sahai and Ray (1980), Solanki et al. (2012) suggested some estimators to estimate unknown population mean of the study variable. These authors discussed the estimators along with their first order biases and mean square errors(MSE’s). In this paper, we have tried to found out the second order biases and mean square errors of some estimators using information on auxiliary attribute. We have compared the performance of the estimators with the help of a numerical illustration.

Keywords: Simple Random Sampling, population mean, study variable, auxiliary attributes, ratio type estimator, product type estimator, Bias and MSE.

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1. INTRODUCTION

In the theory of sample surveys, use of the auxiliary information can increase the precision or accuracy of an estimator of unknown population parameter of interest when study variable y is highly correlated with the auxiliary variable x. But there may be many practical situations when auxiliary information is not available directly (it is qualitative in nature), that is, auxiliary information is available in the form of an attribute. For example:

(a) The height of a person may depend on the fact that whether the person is male or female.
(b) The efficiency of a Dog may depend on the particular breed of that Dog.
(c) The yield of wheat crop produced may depend on a particular variety of wheat, etc.

In these situations by taking the advantage of point biserial correlation between the study variable \( y \) and the auxiliary attribute \( \phi \) along with the prior knowledge of the population parameter of auxiliary attribute, the estimators of population parameter of interest can be constructed.

Consider a sample of size \( n \) drawn by simple random sampling without replacement (SRSWOR) from a population of size \( N \). let \( y_i \) and \( \phi_i \) denote the observation on variable \( y \) and \( x \) respectively for the \( i^{th} \) unit (\( i=1,2,3,\ldots,N \)). We note that \( \phi_i = 1 \), if \( i^{th} \) unit possesses attributes \( \phi \) and \( \phi_i = 0 \) otherwise. Let \( A = \sum_{i=1}^{N} \phi_i \), and \( a = \sum_{i=1}^{n} \phi_i \) denote the total no. of units in the population and sample respectively possessing attribute \( x \). Let \( P = \frac{A}{N} \) and \( p = \frac{a}{n} \) denote the proportion of units in the population and sample respectively possessing attribute \( \phi \).

Using the information of point biserial correlation between the study variable and the auxiliary attribute Naik and Gupta (1996), Shabbir and Gupta (2006), Ab-Alfatah et al. (2010) and Singh et al. (2007, 2008) have suggested improved estimators for estimating unknown population mean \( \bar{Y} \). In this paper we have studied properties of some estimators under second order of approximation.

2. Some Estimators in Simple Random Sampling

For estimating the population mean \( \bar{Y} \) of \( Y \), adapting Chakrabarty (1979) ratio-type estimator in case of attribute auxiliary variable, we have

\[
t_1 = (1 - \alpha)\bar{y} + \alpha\bar{y}\frac{P}{p}
\]  

(2.1)
where $\bar{y} = \frac{1}{n} \sum_{i=1}^{n} y_i$.

Khoshnevisan et al. (2007) ratio-type estimator in case of attribute auxiliary attribute is given by

$$t_2 = \left[ \frac{P}{\beta P + (1-\beta)P} \right]^{g}$$

(2.2)

where g is a constant. For $g=1$, $t_2$ is same as conventional ratio estimator whereas for $g = -1$, it becomes conventional product type estimator.

Adapting Sahai and Ray (1980) estimator for the situation when information is available in form of auxiliary attribute, we have

$$t_3 = \left[ 2 - \left( \frac{p}{P} \right)^{w} \right]$$

(2.3)

where w is a constant.

Adapting Solanki et al. (2012) estimator for case of attributes, we get an estimator $t_4$ as

$$t_4 = \left[ 2 - \left( \frac{p}{P} \right)^{\lambda} \exp\left(\frac{\delta(p-P)}{p+P}\right) \right]$$

(2.5)

where $\lambda$ is a constant, suitably chosen by minimizing mean square error of the estimator $t_4$.

### 3. Notations used

Let us define,

$$e_0 = \frac{\bar{y} - \bar{y}}{\bar{y}} \quad \text{and} \quad e_i = \frac{p - P}{P},$$

then $E(e_0) = E(e_1) = 0$.

For obtaining the bias and MSE expressions of the estimators, following lemmas will be used:
Lemma 3.1

(i) \( V(e_0) = E[(e_0)^2] = \frac{N-n}{N-1} \frac{1}{n} C_{02} = L_1 C_{02} \)

(ii) \( V(e_1) = E[(e_1)^2] = \frac{N-n}{N-1} \frac{1}{n} C_{20} = L_1 C_{20} \)

(iii) \( \text{COV}(e_0,e_1) = E[(e_0 e_1)] = \frac{N-n}{N-1} \frac{1}{n} C_{11} = L_1 C_{11} \)

Lemma 3.2

(iv) \( E(e_1^2 e_0) = (N-n) \frac{(N-2n)}{(N-1)} \frac{1}{n^2} C_{21} = L_2 C_{21} \)

(v) \( E(e_1^3) = (N-n) \frac{(N-2n)}{(N-1)} \frac{1}{n^2} C_{30} = L_2 C_{30} \)

Lemma 3.3

(vi) \( E(e_1^3 e_0) = L_3 C_{31} + 3L_4 C_{20} C_{11} \)

(vii) \( E(e_1^4) = (N-n) \frac{(N^2 + N - 6nN + 6n^2)}{(N-1)(N-2)(N-3)} \frac{1}{n^3} C_{30} = L_3 C_{40} + 3L_4 C_{20}^2 \)

(viii) \( E(e_1^2 e_0^2) = L_4 C_{40} + 3L_4 C_{20} \)

Where \( L_3 = \frac{(N-n)(N^2 + N - 6nN + 6n^2)}{(N-1)(N-2)(N-3)} \frac{1}{n^3} \), \( L_4 = \frac{N(N-n)(N-n-1)(n-1)}{(N-1)(N-2)(N-3)} \frac{1}{n^3} \)

And \( C_{pq} = \frac{(X_i - \bar{X})^p (Y_i - \bar{Y})^q}{\bar{Y}^q} \)

Proof of these lemma are straight forward by using SRSWOR (see Sukhatme and Sukhatme (1970)).

4. First Order Biases and Mean Squared Errors

The expressions for the biases of the estimators \( t_1, t_2, t_3 \) and \( t_4 \) are, respectively written as

\[
\text{Bias}(t_i) = \bar{Y} \left[ \frac{1}{2} \alpha L_i C_{20} - \alpha L_i C_{11} \right]
\] (4.1)
Bias($t_2$) = $\bar{Y}
\left\{ \frac{g(g+1)}{2} L_i C_{20} - g\beta L_i C_{11} \right\}$ 

(4.2)

Bias($t_3$) = $\bar{Y}
\left\{ -\frac{w(w-1)}{2} L_i C_{20} - wL_i C_{11} \right\}$ 

(4.3)

Bias($t_4$) = $\bar{Y}
\left\{ -\frac{K(K-1)}{2} L_i C_{20} - KL_i C_{11} \right\}$ 

(4.5)

where, $k = \frac{(\delta + 2\lambda)}{2}$.

The expressions for the MSE’s of the estimators $t_1$, $t_2$, $t_3$, and $t_4$ are, respectively, given by:

$$
\text{MSE}(t_1) = \bar{Y}^2 \left[ L_i C_{02} + \alpha^2 L_i C_{20} - 2\alpha L_i C_{11} \right] 
$$

(4.6)

$$
\text{MSE}(t_2) = \bar{Y}^2 \left[ L_i C_{02} + g^2 \beta^2 L_i C_{20} - 2g\beta L_i C_{11} \right] 
$$

(4.7)

$$
\text{MSE}(t_3) = \bar{Y}^2 \left[ L_i C_{02} + w^2 L_i C_{20} - 2wL_i C_{11} \right] 
$$

(4.8)

$$
\text{MSE}(t_4) = \bar{Y}^2 \left[ L_i C_{02} + k^2 L_i C_{20} - 2kL_i C_{11} \right] 
$$

(4.10)

The MSE’s of the estimators $t_1$, $t_2$, $t_3$, and $t_4$ under optimum conditions are equal to the MSE of the regression estimator when we consider the terms up to first order of approximations. In search of the optimum estimator, we have extended this study to second order of approximation.

5. Second Order Biases and Mean Squared Errors

Expressing estimator $t_1$ in terms of $e$’s $(i=0,1)$, we get

$$
t_1 = \bar{Y}(1+e_0)\left\{ (1-\alpha) + \alpha(1+e_1)^{-1} \right\} 
$$

Or

$$
t_1 - \bar{Y} = \bar{Y}\left\{ e_0 + \frac{e_1}{2} + \frac{\alpha}{2} e_1^2 - \alpha e_0 e_1 + \alpha e_0 e_1^2 - \frac{\alpha}{6} e_1^3 - \frac{\alpha}{6} e_0 e_1^3 + \frac{\alpha}{24} e_1^4 \right\} 
$$

(5.1)

Taking expectations, we get the bias of the estimator $t_1$ up to the second order of approximation as
\[
\text{Bias}_2(t_1) = V \left[ \frac{\alpha}{2} L_1 C_{20} - \alpha L_1 C_{11} - \frac{\alpha}{6} L_2 C_{30} + \alpha L_2 C_{21} - \frac{\alpha}{6} (L_3 C_{31} + 3L_4 C_{20} C_{11}) \\
+ \frac{\alpha}{24} (L_3 C_{40} + 3L_4 C_{20}^2) \right] \tag{5.2}
\]

Similarly, we get the expressions for the biases of the estimator’s \( t_2, t_3, \) and \( t_4 \) up to second order of approximation as follows

\[
\text{Bias}_2(t_2) = V \left[ \frac{g(g+1)}{2} \beta^2 L_1 C_{20} - g\beta L_1 C_{11} - \frac{g(g+1)}{2} \beta^2 L_2 C_{21} - \frac{g(g+1)(g+2)}{6} \beta^3 L_2 C_{30} \\
- \frac{g(g+1)(g+2)}{6} \beta^3 (L_3 C_{31} + 3L_4 C_{20} C_{11}) \\
+ \frac{g(g+1)(g+2)(g+3)}{24} \beta^4 (L_3 C_{40} + 3L_4 C_{20}^2) \right] \tag{5.3}
\]

\[
\text{Bias}_2(t_3) = V \left[ \frac{w(w-1)}{2} L_1 C_{20} - wL_1 C_{11} - \frac{w(w-1)}{2} L_2 C_{21} - \frac{w(w-1)(w-2)}{6} L_2 C_{30} \\
- \frac{w(w-1)(w-2)}{6} (L_3 C_{31} + 3L_4 C_{20} C_{11}) \\
- \frac{w(w-1)(w-2)(w-3)}{24} (L_3 C_{40} + 3L_4 C_{20}^2) \right] \tag{5.4}
\]

\[
\text{Bias}_2(t_4) = V \left[ \frac{k(k-1)}{2} L_1 C_{20} - kL_1 C_{11} - \frac{k(k-1)}{2} L_2 C_{21} - ML_2 C_{30} - M(L_3 C_{31} + 3L_4 C_{20} C_{11}) \\
- N(L_3 C_{40} + 3L_4 C_{20}^2) \right] \tag{5.6}
\]

where, \( M = \frac{1}{2} \left( \delta^3 - 6\delta^2 \right) + \left( \frac{\alpha (\delta^2 - 2\delta)}{4} + \frac{\lambda (\lambda - 1)\delta}{2} + \frac{\lambda (\lambda - 1)(\lambda - 2)}{3} \right) \) and \( k = \frac{(\delta + 2\lambda)}{2} \)
\[ N = \frac{1}{8} \left( \left( \delta^4 - 12\delta^3 + 12\delta^2 \right) \frac{48}{48} + \left( \alpha(\delta^3 - 6\delta) \right) \frac{6}{6} + \left( \lambda(\lambda - 1)(\delta^2 - 2\delta) \right) \frac{3}{3} \right) \]

Following are the expressions of the MSE's of the estimator's \( t_1, t_2, t_3 \) and \( t_4 \) respectively, up to second order of approximation

\[
\text{MSE}_2(t_1) = Y^2 \left[ L_1C_{02} + \alpha^2 L_1C_{20} - 2\alpha L_1C_{11} - \alpha^2 L_2C_{30} + (2\alpha^2 + \alpha)L_2C_{21} - 2\alpha^2 (L_3C_{31} + 3L_4C_{20}C_{11}) + \alpha(\alpha + 1)(L_3C_{32} + 3L_4(C_{20}C_{02} + C_{11}^2)) + \frac{5}{24}\alpha^2 (L_3C_{40} + 3L_4C_{20}^2) \right] \tag{5.7}
\]

\[
\text{MSE}_2(t_2) = Y^2 \left[ L_1C_{02} + g^2\beta^2 L_1C_{20} - 2\beta gL_1C_{11} - \beta^3 g^2 (g + 1)L_2C_{30} + g(3g + 1)\beta^2 L_2C_{21} - 2\beta gL_2C_{12} - \left\{ \frac{7g^3 + 9g^2 + 2g}{3} \right\} \beta^3 (L_3C_{31} + 3L_4C_{20}C_{11}) + g(2g + 1)\beta^2 \left( L_3C_{32} + 3L_4(C_{20}C_{02} + C_{11}^2) \right) + \left\{ \frac{2g^3 + 9g^2 + 10g + 3}{6} \right\} \beta^3 (L_3C_{40} + 3L_4C_{20}^2) \right] \tag{5.8}
\]

\[
\text{MSE}_2(t_3) = Y^2 \left[ L_1C_{02} + w^2 L_1C_{20} - 2wL_1C_{11} - w^2 (w - 1)L_2C_{30} + w(w + 1)L_2C_{21} - 2wL_2C_{12} + \left\{ \frac{5w^2 - 3w^2 - 2w}{3} \right\} (L_3C_{31} + 3L_4C_{20}C_{11}) + w \left( L_3C_{32} + 3L_4(C_{20}C_{02} + C_{11}^2) \right) + \left\{ \frac{7w^4 - 18w^3 + 11w^2}{24} \right\} (L_3C_{40} + 3L_4C_{20}^2) \right] \tag{5.9}
\]

\[
\text{MSE}_2(t_4) = Y^2 \left[ L_1C_{02} + k^2 L_1C_{20} - 2kL_1C_{11} + kL_2C_{21} - 2kL_2C_{12} + k^2 (k - 1)L_2C_{30} \right]
\]
\\( + 2k^2 (k - 1) \left( L_4 C_{31} + 3 L_4 C_{20} C_{11} \right) + k \left( L_4 C_{22} + 3 L_4 (C_{20} C_{02} + C_{11}^2) \right) \\
+ \frac{(k^2 - k)^2}{4} (L_3 C_{40} + 3 L_4 C_{20}^2) \right) \\
(5.11)

where, \( k = \frac{(\delta + 2\lambda)}{2} \).

The optimum value of \( w \) for the constant involved in the estimator \( t_3 \), we get by minimizing \( \text{MSE}_2(t_3) \). But theoretically the determination of the optimum value of \( w \) is very difficult, so we have calculated the optimum value by using numerical techniques. Similarly, the optimum value of \( k \) which minimizes the MSE of the estimator \( t_4 \) is obtained by using numerical techniques.

6. Numerical Illustration

The various result obtained in the pervious sections are now examined with the help of the following data set:

Source of the Data
The data for the empirical analysis is taken from Sukhatme and Sukhatme (1970), p.256

\( Y = \) number of villages in the circles and

\( \phi = \) A circle consisting more than five villages

\( N=89, \ Y = 3.36, \ P = 0.1236, \ \rho_{pb} = 0.766, \ C_y = 0.604, \ C_x = 2.19. \)

Table 6.1: Biases and MSE’s of estimators

| Estimators | Bias  | MSE         |
|------------|-------|-------------|
| t_1        |       |             |
| First order| 23.385388 | 17597.0515 |
| Second order| 24.42412947 | 23161.50715 |
|   |   |   |   |   |
|---|---|---|---|---|
| $t_2$ | -9.11939E-09 | -0.84723967 | 17597.0515 | 17653.75783 |
| $t_3$ | 18.30588379 | 26.44381147 | 17597.0515 | 19089.85861 |
| $t_4$ | 18.30588379 | 55.4734888 | 17597.0515 | 18104.07826 |

In the Table 6.1 the biases and MSE’s of the estimator’s $t_1$, $t_2$, $t_3$ and $t_4$ are written under first order and second order of approximations. For all the estimators $t_1$, $t_2$, $t_3$ and $t_4$ it is observed that the value of the biases are increasing. For all estimators MSE’s up to the first order of approximation under optimum conditions are equal, which prompt us to study the properties of the estimators up to the second order of approximation. On the basis of study up to the second order of approximation we conclude that estimator $t_2$ is best followed by $t_4$, and $t_3$ among the estimators considered here for the given data set.

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