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Gajendra K. Vishwakarma  
*Vikram University, vishwagk@rediffmail.com*

Housila P. Singh  
*Vikram University, Ujjain, India*

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## An Optimum Allocation with a Family of Estimators Using Auxiliary Information in Sample Survey

Gajendra K. Vishwakarma    Housila P. Singh  
 Vikram University, India

The problem of obtaining optimum allocation using auxiliary information in stratified random sampling. An optimum allocation with a family of estimators is obtained and its efficiency is compared with that of Neyman allocation based on Srivastava (1971) class of estimators and the optimum allocation suggested by Zaidi et al., (1989). It is shown that the proposed allocation is better in the sense having smaller variance compared to other optimum allocation.

Key words: Auxiliary variate, study variate, variance, optimum allocation, stratified random sampling.

### Introduction

When a population contains heterogeneity among units in terms of value, survey users are advised to form several homogeneous groups, and the sampling design is known as stratified sampling. All designs, other than these, are generated as a further modification of simple random sampling and stratified sampling. Stratification is one of the most widely used techniques in sample survey design due to its dual purposes of providing samples that are representative of major sub-groups of the population and increasing the precision of estimators. It is also well established that the auxiliary information may lead to more efficient estimators: ratio, product and regression methods of estimation are examples in this context. This article suggests a class of estimators using auxiliary information in stratified random sampling and discusses its properties.

Let  $y$  be the study variate and  $x$  be the auxiliary

variate, let the population  $U = (U_1, U_2, U_3, \dots, U_N)$  of size  $N$  be divided into  $L$  stratum, and let  $N_h$  and  $n_h$  be the total number of units and sample size respectively in  $h^{th}$  stratum, such that  $\sum_{h=1}^L N_h = N$  and

$\sum_{h=1}^L n_h = n$ . Next, let  $(y_{hj}, x_{hj})$  be the pair of values according to the variate under study  $y$  and the auxiliary variate  $x$  respectively for  $j^{th}$ -unit ( $j = 1, 2, 3, \dots, N_h$ ) in the  $h^{th}$  sample of size  $n_h$  selected by simple random sampling from the  $h^{th}$  stratum ( $j = 1, 2, 3, \dots, N_h; h = 1, 2, 3, \dots, L$ ).

For simplicity, assume that  $N_h$  is large enough compared to  $n_h$  so that  $f_h = \frac{n_h}{N_h} \approx 0$ . Denote

$$\begin{aligned} \bar{Y} &= \sum_{h=1}^L W_h \bar{Y}_h, & \bar{X} &= \sum_{h=1}^L W_h \bar{X}_h, \\ \bar{Y}_h &= \frac{1}{N_h} \sum_{j=1}^{N_h} y_{hj}, & \bar{X}_h &= \frac{1}{N_h} \sum_{j=1}^{N_h} x_{hj} \\ \bar{y}_h &= \frac{1}{n_h} \sum_{j=1}^{n_h} y_{hj}, & \bar{x}_h &= \frac{1}{n_h} \sum_{j=1}^{n_h} x_{hj}, \\ \bar{y}_{st} &= \sum_{h=1}^L W_h \bar{y}_h, & \bar{x}_{st} &= \sum_{h=1}^L W_h \bar{x}_h, \end{aligned}$$

Address correspondence to Gajendra K. Vishwakarma, School of Studies in Statistics, Vikram University, Ujjain - 456010, M.P., India. E-mail: vishwagk@rediffmail.com.

$$W_h = \frac{N_h}{N}, S_{yh}^2 = \frac{1}{(N_h - 1)} \sum_{j=1}^{N_h} (y_{hj} - \bar{Y}_h)^2,$$

$$S_{xh}^2 = \frac{1}{(N_h - 1)} \sum_{j=1}^{N_h} (x_{hj} - \bar{X}_h)^2,$$

$$S_{xyh} = \frac{1}{(N_h - 1)} \sum_{j=1}^{N_h} (y_{hj} - \bar{Y}_h)(x_{hj} - \bar{X}_h)$$

$$s_{yh}^2 = \frac{1}{(n_h - 1)} \sum_{j=1}^{n_h} (y_{hj} - \bar{y}_h)^2,$$

$$s_{xh}^2 = \frac{1}{(n_h - 1)} \sum_{j=1}^{n_h} (x_{hj} - \bar{x}_h)^2,$$

$$s_{xyh} = \frac{1}{(n_h - 1)} \sum_{j=1}^{n_h} (x_{hj} - \bar{x}_h)(y_{hj} - \bar{y}_h)$$

$$\mu_{rsh} = \frac{1}{N_h} \sum_{j=1}^{N_h} (y_{hj} - \bar{Y}_h)^r (x_{hj} - \bar{X}_h)^s,$$

$$\rho_h = \frac{S_{xyh}}{S_{yh} S_{xh}}, r_h = \frac{S_{xyh}}{S_{yh} S_{xh}}$$

$$C_{yh}^2 = \frac{S_{yh}^2}{\bar{Y}_h^2}, C_{xh}^2 = \frac{S_{xh}^2}{\bar{X}_h^2}, \lambda_{rsh} = \frac{\mu_{rsh}}{(\mu_{20h}^r \mu_{02h}^s)^{1/2}}$$

$$a_h = \frac{\bar{x}_h}{\bar{X}_h}, b_h = \frac{S_{xh}^2}{S_{xh}^2} \text{ and } c_h = \frac{r_h}{\rho_h}.$$

Writing,

$$e_{0h} = \frac{\bar{y}_h}{\bar{Y}_h} - 1 = (t_h - 1),$$

$$e_{1h} = \frac{\bar{x}_h}{\bar{X}_h} - 1 = (a_h - 1),$$

$$\eta_{0h} = \frac{S_{yh}^2}{S_{yh}^2} - 1, \eta_{1h} = \frac{S_{xh}^2}{S_{xh}^2} - 1 = (b_h - 1)$$

and  $\delta_h = \frac{r_h}{\rho_h} - 1 = (c_h - 1)$

results in,

$$E(e_{0h}) = E(e_{1h}) = E(\eta_{0h}) = E(\eta_{1h}) = 0,$$

$$E(\delta_h) = \frac{1}{n_h} [3\rho_h(\lambda_{40h} + \lambda_{04h}) - 4(\lambda_{31h} + \lambda_{13h}) + 2\rho_h \lambda_{22h}] 8\rho_h,$$

$$E(e_{0h}^2) = \frac{1}{n_h} C_{yh}^2, E(e_{1h}^2) = \frac{1}{n_h} C_{xh}^2,$$

$$E(\eta_{0h}^2) = \frac{1}{n_h} (\lambda_{40h} - 1), E(\eta_{1h}^2) = \frac{1}{n_h} (\lambda_{04h} - 1),$$

$$E(\delta_h^2) = \frac{1}{n_h} [D_h], E(e_{0h}e_{1h}) = \frac{\lambda_{30h}}{n_h} C_{yh},$$

$$E(e_{0h}\eta_{1h}) = \frac{\lambda_{12h}}{n_h} C_{yh}, E(e_{1h}\eta_{0h}) = \frac{\lambda_{21h}}{n_h} C_{xh},$$

$$E(e_{1h}\eta_{1h}) = \frac{\lambda_{03h}}{n_h} C_{xh}, E(e_{0h}\delta_h) = \frac{A_{0h}}{n_h} C_{yh},$$

$$E(e_{1h}\delta_h) = \frac{A_{1h}}{n_h} C_{xh}, E(\eta_{0h}\delta_h) = \frac{B_{0h}}{n_h},$$

$$E(\eta_{1h}\delta_h) = \frac{B_{1h}}{n_h}, E(\eta_{0h}\eta_{1h}) = \frac{1}{n_h} (\lambda_{22h} - 1),$$

where,

$$D_h = [\rho_h^2(\lambda_{40h} + \lambda_{04h}) - 4\rho_h(\lambda_{31h} + \lambda_{13h}) + 2(2 + \rho_h^2)\lambda_{22h}] / 4\rho_h^2$$

$$A_{0h} = [2\lambda_{21h} - \rho_h(\lambda_{12h} + \lambda_{30h})] / 2\rho_h$$

$$A_{1h} = [2\lambda_{12h} - \rho_h(\lambda_{21h} + \lambda_{03h})] / 2\rho_h$$

$$B_{0h} = [2\lambda_{31h} - \rho_h(\lambda_{40h} + \lambda_{22h})] / 2\rho_h$$

$$B_{1h} = [2\lambda_{13h} - \rho_h(\lambda_{04h} + \lambda_{22h})] / 2\rho_h.$$

Using this background and following Srivastava (1971) a family of estimators of population mean  $\bar{Y}$  may be defined as

$$\hat{Y}_q = \sum_{h=1}^L W_h \bar{y}_h q_h(a_h), \quad (1)$$

where  $q_h(\cdot)$  is a function of  $(a_h)$  such that  $q_h(1) = 1$  and satisfies certain regularity conditions similar to those given by Srivastava (1971).

To the first degree of approximation, the variance of  $\hat{Y}_q$  is given by

$$V(\hat{Y}_q) = \sum_{h=1}^L W_h^2 \bar{Y}_h^2 \frac{1}{n_h} [C_{yh}^2 + C_{xh}^2 q_{h1}^2(1) + 2\rho_h C_{xh} C_{yh} q_{h1}(1)] \quad (1.2)$$

which is minimized for

$$q_{h1}(1) = -\rho_h \frac{C_{yh}}{C_{xh}} \quad (1.3)$$

Thus, the resulting minimum variance of  $\hat{Y}_q$  is given by

$$\min V(\hat{Y}_q) = \sum_{h=1}^L W_h^2 \frac{1}{n_h} S_{yh}^2 (1 - \rho_h^2) \quad (1.4)$$

Following Srivasrava and Jhajj (1981), Zaidi et. al. (1989) suggested a class of estimators of population mean  $\bar{Y}$  as

$$\hat{Y}_t = \sum_{h=1}^L W_h \bar{y}_h t_h(a_h, b_h) \quad (1.5)$$

where  $t_h(\cdot)$  is a function of  $(a_h, b_h)$  such that  $t_h(1, 1) = 1$ , which satisfies certain regularity conditions similar to those given by Srivastava and Jhajj (1981).

To the first degree of approximation the variance of  $\hat{Y}_t$  is given by

$$V(\hat{Y}_t) = \sum_{h=1}^L W_h^2 \bar{Y}_h^2 \frac{1}{n_h} [C_{yh}^2 + C_{xh}^2 t_{h1}^2(1, 1) + (\lambda_{04h} - 1)t_{h2}^2(1, 1) + 2\rho_h C_{xh} C_{yh} t_{h1}(1, 1) + 2\lambda_{12h} C_{yh} t_{h2}(1, 1) + 2C_{xh} \lambda_{03h} t_{h1}(1, 1) t_{h2}(1, 1)] \quad (1.6)$$

which is minimized for

$$\left. \begin{aligned} t_{h1}(1, 1) &= \frac{C_{yh} [\lambda_{12h} \lambda_{03h} - \rho_h (\lambda_{04h} - 1)]}{C_{xh} [\lambda_{04h} - \lambda_{03h}^2 - 1]} \\ t_{h2}(1, 1) &= \frac{C_{yh} [\rho_h \lambda_{03h} - \lambda_{12h}]}{[\lambda_{04h} - \lambda_{03h}^2 - 1]} \end{aligned} \right\} \quad (1.7)$$

and the minimum variance of  $\hat{Y}_t$  is given by

$$\min V(\hat{Y}_t) = \sum_{h=1}^L W_h^2 \frac{S_{yh}^2}{n_h} \left[ (1 - \rho_h^2) - \frac{(\rho_h \lambda_{03h} - \lambda_{12h})^2}{(\lambda_{04h} - \lambda_{03h}^2 - 1)} \right] \quad (1.8)$$

The crux of this article is to suggest an optimum allocation with a family of estimators considered by Srivastava and Jhajj (1983) and compares its efficiency with that of Neyman allocation and others. It is seen that the proposed allocation is better in the sense of having lesser variance than other.

The Suggested Family of Estimators

Whatever the sample chosen, let  $(a_h, b_h, c_h)$  assume values in a bounded closed convex subset, R of the three dimensional real space containing the point  $(1, 1, 1)$ . Let  $g_h(a_h, b_h, c_h)$  be the function of  $a_h, b_h$  and  $c_h$ , such that  $g_h(1, 1, 1) = 1$ , and satisfies the following conditions:

1. In R, the function  $g_h(a_h, b_h, c_h)$  is continuous and bounded.
2. The first and second partial derivatives of  $g_h(a_h, b_h, c_h)$  exist and are continuous and bounded.

Define a family of estimators for population mean  $\bar{Y}$  as

$$\hat{Y}_g = \sum_{h=1}^L W_h \bar{y}_h g_h(a_h, b_h, c_h) \quad (2.1)$$

Expanding  $g_h(a_h, b_h, c_h)$  about the point  $(1, 1, 1)$  in a second order Taylor's series and noting that the second partial derivatives of  $g$  are bounded. We have

$$E(\hat{Y}_g) = \bar{Y} + O(n^{-1}),$$

so that bias of  $\hat{Y}_g$  is of the order of  $n^{-1}$ . Thus, to the first degree of approximation the variance of  $\hat{Y}_g$  is given by

$$V(\hat{Y}_g) = E(\hat{Y}_g - \bar{Y})^2$$

$$\begin{aligned}
 &= \sum_{h=1}^L W_h^2 \bar{Y}_h^2 \frac{1}{n_h} [C_{yh}^2 + C_{xh}^2 g_{h1}^2(1, 1, 1) \\
 &\quad + (\lambda_{04h} - 1)g_{h2}^2(1, 1, 1) \\
 &\quad + D_h g_{h3}^2(1, 1, 1) \\
 &\quad + 2\rho_h C_{xh} C_{yh} g_{h1}(1, 1, 1) \\
 &\quad + 2C_{yh} \lambda_{12h} g_{h2}(1, 1, 1) \\
 &\quad + 2C_{yh} A_{0h} g_{h3}(1, 1, 1) \\
 &\quad + 2C_{xh} \lambda_{03h} g_{h1}(1, 1, 1)g_{h2}(1, 1, 1) \\
 &\quad + 2C_{xh} A_{1h} g_{h1}(1, 1, 1)g_{h3}(1, 1, 1) \\
 &\quad + 2B_{1h} g_{h2}(1, 1, 1)g_{h3}(1, 1, 1)] \quad (2.2)
 \end{aligned}$$

where  $g_{h1}(1, 1, 1)$ ,  $g_{h2}(1, 1, 1)$  and  $g_{h3}(1, 1, 1)$  denote the first order partial derivatives of  $g_h(a_h, b_h, c_h)$  at the point  $(1, 1, 1)$ . Differentiating (2.2) partially with respect to  $g_{h1}(\cdot)$ ,  $g_{h2}(\cdot)$  and  $g_{h3}(\cdot)$ , and equating them to zero the following equations

$$\begin{bmatrix} C_{xh}^2 & C_{xh}\lambda_{03h} & C_{xh}A_{1h} \\ C_{xh}\lambda_{03h} & (\lambda_{04h} - 1) & B_{1h} \\ C_{xh}A_{1h} & B_{1h} & D_h \end{bmatrix} \begin{bmatrix} g_{h1}(\cdot) \\ g_{h2}(\cdot) \\ g_{h3}(\cdot) \end{bmatrix} = -C_{hy} \begin{bmatrix} \rho_h C_{xh} \\ \lambda_{12h} \\ A_{0h} \end{bmatrix} \quad (2.3)$$

Solving (2.3), the optimum values of  $g_{h1}(\cdot)$ ,  $g_{h2}(\cdot)$  and  $g_{h3}(\cdot)$  were obtained respectively as

$$\begin{aligned}
 g_{h1}(1, 1, 1) &= \frac{C_{yh}}{K_h C_{xh}} [\{\lambda_{12h} \lambda_{03h} - \rho_h (\lambda_{04h} - 1)\} D_h \\
 &\quad + \{(\lambda_{04h} - 1) A_{1h} - \lambda_{03h} B_{1h}\} A_{0h} \\
 &\quad - (\lambda_{12h} A_{1h} - \rho_h B_{h1}) B_{1h}]
 \end{aligned}$$

$$\begin{aligned}
 g_{h2}(1, 1, 1) &= \frac{C_{yh}}{K_h} [(\rho_h \lambda_{03h} - \lambda_{12h}) D_h \\
 &\quad + (\lambda_{03h} A_{1h} - B_{1h}) A_{0h} \\
 &\quad + (\lambda_{12h} A_{1h} - \rho_h B_{h1}) A_{1h}]
 \end{aligned}$$

$$\begin{aligned}
 g_{h3}(1, 1, 1) &= \frac{C_{yh}}{K_h} [\{\rho_h (\lambda_{04h} - 1) - \lambda_{12h} \lambda_{03h}\} A_{h1} \\
 &\quad - (\lambda_{04h} - \lambda_{03h}^2 - 1) A_{0h} \\
 &\quad - (\rho_h \lambda_{03h} - \lambda_{12h}) B_{1h}]
 \end{aligned}$$

where,

$$\begin{aligned}
 K_h &= [(\lambda_{04h} - \lambda_{03h}^2 - 1) D_h - (\lambda_{04h} - 1) A_{1h}^2 \\
 &\quad + 2\lambda_{03h} A_{1h} B_{1h} - B_{1h}^2]
 \end{aligned}$$

Thus, the minimum variance of  $(\hat{Y}_g)$  is given by

$$\begin{aligned}
 \min.V(\hat{Y}_g) &= \sum_{h=1}^L W_h^2 \frac{S_{yh}^2}{n_h} [(1 - \rho_h^2) \\
 &\quad - \frac{(\rho_h \lambda_{03h} - \lambda_{12h})^2}{(\lambda_{04h} - \lambda_{03h}^2 - 1)} \\
 &\quad - \frac{\{G_h\}^2}{K_h (\lambda_{04h} - \lambda_{03h}^2 - 1)}] \quad (2.4)
 \end{aligned}$$

where,

$$\begin{aligned}
 G_h &= (\lambda_{12h} \lambda_{03h} - \rho_h \lambda_{04h} + \rho_h) A_{1h} \\
 &\quad + (\lambda_{04h} - \lambda_{03h}^2 - 1) A_{0h} + (\rho_h \lambda_{03h} - \lambda_{12h}) B_{1h}
 \end{aligned}$$

In (2.4), the first term on the right hand side gives the minimum asymptotic variance of the family when only  $\bar{X}_h$  is used, and the first two terms give the minimum asymptotic variance when both  $\bar{X}_h$  and  $S_{hx}^2$  are used. The third term gives the reduction in asymptotic variance when  $\rho_h$  is also used along with  $\bar{X}_h$  and  $S_{hx}^2$ .

### Efficiency Comparisons

It is known that the variance of usual unbiased estimators in stratified sampling under SRSWOR is

$$V(\bar{y}_{st}) = \sum_{h=1}^L W_h^2 \frac{S_{yh}^2}{n_h} \quad (3.1)$$

From (1.4) and (3.1) the following results

$$V(\bar{y}_{st}) - \min.V(\hat{Y}_g) = \sum_{h=1}^L W_h^2 \rho_h^2 \frac{S_{yh}^2}{n_h} \geq 0 \quad (3.2)$$

which, in turn, yields the inequality

$$\min.V(\hat{Y}_g) \leq V(\bar{y}_{st}) \quad (3.3)$$

From (1.4) and (1.8)

$$\begin{aligned} \min.V(\hat{Y}_q) - \min.V(\hat{Y}_t) \\ = \sum_{h=1}^L W_h^2 \frac{S_{yh}^2}{n_h} \frac{\{\rho_h \lambda_{03h} - \lambda_{12h}\}^2}{K_h(\lambda_{04h} - \lambda_{03h}^2 - 1)} \geq 0 \end{aligned} \quad (3.4)$$

which gives the inequality

$$\min.V(\hat{Y}_t) \leq \min.V(\hat{Y}_q) \quad (3.5)$$

Further from (1.8) and (2.4)

$$\begin{aligned} \min.V(\hat{Y}_t) - \min.V(\hat{Y}_g) \\ = \sum_{h=1}^L W_h^2 \frac{S_{yh}^2}{n_h} \frac{\{G_h\}^2}{K_h(\lambda_{04h} - \lambda_{03h}^2 - 1)} \geq 0 \end{aligned} \quad (3.6)$$

which gives the inequality

$$\min.V(\hat{Y}_g) \leq \min.V(\hat{Y}_t) \quad (3.7)$$

Thus from (3.3), (3.5) and (3.7) we have

$$\min.V(\hat{Y}_g) \leq \min.V(\hat{Y}_t) \leq \min.V(\hat{Y}_q) \leq V(\bar{y}_{st}) \quad (3.8)$$

It follows from (3.8) that the proposed estimator  $\hat{Y}_g$  is better than  $\bar{y}_{st}$ ,  $\hat{Y}_q$  and  $\hat{Y}_t$  at its optimum conditions.

Optimum Allocation

The variance of  $\bar{y}_{st}$  under the Neyman allocation

$$n_h = n \frac{W_h S_{yh}}{\sum_{h=1}^L W_h S_{yh}} \quad (4.1)$$

$$V(\bar{y}_{st})_N = \frac{1}{n} \left( \sum_{h=1}^L W_h S_{yh} \right)^2 \quad (4.2)$$

To minimize  $\min.V(\hat{Y}_q)$ ,  $\min.V(\hat{Y}_t)$  and  $\min.V(\hat{Y}_g)$ , consider the cost function

$$C^* = C_0 + \sum_{h=1}^L C_h n_h, \quad (4.3)$$

where  $C_0$  and  $C_h$  are the overhead cost and cost per unit within  $h^{th}$  stratum respectively, for the given cost restriction

$$C_1 n_1 + C_2 n_2 + \dots + C_L n_L = C^* - C_0 \quad (4.4)$$

Using Lagrange's method of multipliers, the optimum allocation in order to minimize  $\min.V(\hat{Y}_q)$ ,  $\min.V(\hat{Y}_t)$  and  $\min.V(\hat{Y}_g)$  respectively is

$$n_h = n \frac{W_h S_{yh} (1 - \rho_h^2)^{1/2} / \sqrt{C_h}}{\sum_{h=1}^L W_h S_{yh} (1 - \rho_h^2)^{1/2} / \sqrt{C_h}} \quad (4.5)$$

$$n_h = n \frac{W_h S_{yh} \left\{ (1 - \rho_h^2) - \frac{(\rho_h \lambda_{03h} - \lambda_{12h})^2}{(\lambda_{04h} - \lambda_{03h}^2 - 1)} \right\}^{1/2} / \sqrt{C_h}}{\sum_{h=1}^L W_h S_{yh} \left\{ (1 - \rho_h^2) - \frac{(\rho_h \lambda_{03h} - \lambda_{12h})^2}{(\lambda_{04h} - \lambda_{03h}^2 - 1)} \right\}^{1/2} / \sqrt{C_h}} \quad (4.6)$$

and

$$n_h = n \frac{W_h S_{yh} \left\{ (1 - \rho_h^2) - \frac{(\rho_h \lambda_{03h} - \lambda_{12h})^2}{(\lambda_{04h} - \lambda_{03h}^2 - 1)} - \frac{\{G_h\}^2}{(\lambda_{04h} - \lambda_{03h}^2 - 1)K_h} \right\}^{1/2} / \sqrt{C_h}}{\sum_{h=1}^L W_h S_{yh} \left\{ (1 - \rho_h^2) - \frac{(\rho_h \lambda_{03h} - \lambda_{12h})^2}{(\lambda_{04h} - \lambda_{03h}^2 - 1)} - \frac{\{G_h\}^2}{(\lambda_{04h} - \lambda_{03h}^2 - 1)K_h} \right\}^{1/2} / \sqrt{C_h}} \quad (4.7)$$

In particular, if  $C_h = C$  for the given cost function  $C^* = C_0 + nC$ , the optimum allocation (4.5), (4.6) and (4.7) respectively reduce to

$$n_h = n \frac{W_h S_{yh} (1 - \rho_h^2)^{1/2}}{\sum_{h=1}^L W_h S_{yh} (1 - \rho_h^2)^{1/2}} \quad (4.8)$$

$$n_h = n \frac{W_h S_{yh} \left\{ (1 - \rho_h^2) - \frac{(\rho_h \lambda_{03h} - \lambda_{12h})^2}{(\lambda_{04h} - \lambda_{03h}^2 - 1)} \right\}^{1/2}}{\sum_{h=1}^L W_h S_{yh} \left\{ (1 - \rho_h^2) - \frac{(\rho_h \lambda_{03h} - \lambda_{12h})^2}{(\lambda_{04h} - \lambda_{03h}^2 - 1)} \right\}^{1/2}} \quad (4.9)$$

and

$$n_h = n \frac{W_h S_{hy} \left\{ (1 - \rho_h^2) - \frac{(\rho_h \lambda_{03h} - \lambda_{12h})^2}{(\lambda_{04h} - \lambda_{03h}^2 - 1)} - \frac{\{G_h\}^2}{(\lambda_{04h} - \lambda_{03h}^2 - 1)K_h} \right\}^{1/2}}{\sum_{h=1}^L W_h S_{hy} \left\{ (1 - \rho_h^2) - \frac{(\rho_h \lambda_{03h} - \lambda_{12h})^2}{(\lambda_{04h} - \lambda_{03h}^2 - 1)} - \frac{\{G_h\}^2}{(\lambda_{04h} - \lambda_{03h}^2 - 1)K_h} \right\}^{1/2}} \quad (4.10)$$

Substituting the values of  $n_h$  from (4.8), (4.9) and (4.10) respectively in (1.4), (1.8) and (2.4) the resulting variances of  $\hat{Y}_q$ ,  $\hat{Y}_t$  and  $\hat{Y}_g$  are

$$\min.V(\hat{Y}_q)_O = \frac{1}{n} \left[ \sum_{h=1}^L W_h S_{yh} (1 - \rho_h^2)^{1/2} \right]^2 \quad (4.11)$$

$$\min.V(\hat{Y}_t)_O = \frac{1}{n} \left[ \sum_{h=1}^L W_h S_{yh} \left\{ (1 - \rho_h^2) - \frac{(\rho_h \lambda_{03h} - \lambda_{12h})^2}{(\lambda_{04h} - \lambda_{03h}^2 - 1)} \right\}^{1/2} \right]^2 \quad (4.12)$$

and

$$\min.V(\hat{Y}_g)_O = \frac{1}{n} \left[ \sum_{h=1}^L W_h S_{yh} \left\{ (1 - \rho_h^2) - \frac{(\rho_h \lambda_{03h} - \lambda_{12h})^2}{(\lambda_{04h} - \lambda_{03h}^2 - 1)} - \frac{\{G_h\}^2}{(\lambda_{04h} - \lambda_{03h}^2 - 1)K_h} \right\}^{1/2} \right]^2 \quad (4.13)$$

From (4.2), (4.11), (4.12) and (4.13) it can be easily proved that

$$\min.V(\hat{Y}_g)_O \leq \min.V(\hat{Y}_t)_O \leq \min.V(\hat{Y}_q)_O \leq V(\bar{y}_{st})_N, \quad (4.14)$$

which clearly indicates that the proposed optimum allocation is better than Neyman allocation ( $\bar{y}_{st}$ ) and the optimum allocation based on Srivastava (1971) family of estimators and the optimum allocation envisaged by Zaidi et al., (1989) in the sense of having smaller variance.

### Empirical Study

The performance of various families of estimators of the population mean  $\bar{Y}$  through six natural population data sets has been illustrated.

To examine the performance of the estimators  $\hat{Y}_q$ ,  $\hat{Y}_t$  and  $\hat{Y}_g$  with respect to  $\bar{y}_{st}$  under optimum allocation we have computed the percent relative efficiencies of  $t$  with respect to  $\bar{y}_{st}$  using the formula,

$$PRE(t, \bar{y}_{st}) = \frac{V(\bar{y}_{st})_N}{\min.V(t)_O} \times 100,$$

where  $t = \hat{Y}_q, \hat{Y}_t, \hat{Y}_g$ ; results are presented in Table 5.1.

### Conclusion

Table 5.1 clearly indicates that the proposed family of estimator  $\hat{Y}_g$  is more efficient than the usual unbiased estimator  $\bar{y}_{st}$ ,  $\hat{Y}_q$  and the Zaidi, et al. (1989) estimator,  $\hat{Y}_t$ . Thus the proposed family of estimator  $\hat{Y}_g$  would be preferred over  $\bar{y}_{st}$ ,  $\hat{Y}_q$  and  $\hat{Y}_t$ .

Table 5.1: Percent Relative Efficiencies of  $\hat{Y}_q$ ,  $\hat{Y}_t$ , and  $\hat{Y}_g$  with respect to  $\bar{y}_{st}$

| Population | $PRE(\hat{Y}_q, \bar{y}_{st})$ | $PRE(\hat{Y}_t, \bar{y}_{st})$ | $PRE(\hat{Y}_g, \bar{y}_{st})$ |
|------------|--------------------------------|--------------------------------|--------------------------------|
| I          | 872.12                         | 879.51                         | 2308.29                        |
| II         | 351.30                         | 367.04                         | 690.30                         |
| III        | 420.66                         | 496.89                         | 571.88                         |
| IV         | 856.61                         | 984.67                         | 1746.53                        |
| V          | 615.88                         | 727.70                         | 1003.45                        |
| VI         | 147.64                         | 242.84                         | 362.15                         |

Population I: Singh and Chaudhary (1986, p. 162)

y: total number of trees, x: area under orchards in ha.

$N = 25, L = 3, N_1 = 6, N_2 = 8, N_3 = 11$

| Stratum | Values of parameters for $h^{th}$ stratum |           |                 |                 |                 |                 |
|---------|---|-----------|-----------------|-----------------|-----------------|-----------------|
| No.     | $S_{yh}$                                  | $\rho_h$  | $\lambda_{12h}$ | $\lambda_{21h}$ | $\lambda_{03h}$ | $\lambda_{30h}$ |
| 1       | 273.45103                                 | 0.9215191 | -0.2276668      | -0.071714       | -0.2400887      | 0.138323        |
| 2       | 509.03212                                 | 0.9737715 | 1.6980145       | 1.6304126       | 1.7646005       | 1.576411        |
| 3       | 256.6819                                  | 0.8826909 | 1.0289035       | 0.8472329       | 1.2344161       | 0.5897102       |

| Stratum | Values of parameters for $h^{th}$ stratum (continued) |                 |                 |                 |                 |
|---------|---|-----------------|-----------------|-----------------|-----------------|
| No.     | $\lambda_{22h}$                                       | $\lambda_{04h}$ | $\lambda_{40h}$ | $\lambda_{13h}$ | $\lambda_{31h}$ |
| 1       | 1.2773905   | 1.3483853       | 1.5310737       | 1.239425        | 1.3741684       |
| 2       | 4.4920977   | 4.7537207       | 4.2700966       | 4.6186087       | 4.3727487       |
| 3       | 3.264646  | 4.3492128       | 2.684855        | 3.7646968       | 2.8334168       |

For illustration take  $n = 10, n_1 = 3, n_2 = 3, n_3 = 4$

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Population II: Singh and Mangat (1996, p. 194)

y: pocket money, x: annual income

$N = 27, L = 3, N_1 = 4, N_2 = 10, N_3 = 13$

| Stratum | Values of parameters for $h^{th}$ stratum |           |                 |                 |                 |                 |
|---------|---|-----------|-----------------|-----------------|-----------------|-----------------|
| No.     | $S_{yh}$                                  | $\rho_h$  | $\lambda_{12h}$ | $\lambda_{21h}$ | $\lambda_{03h}$ | $\lambda_{30h}$ |
| 1       | 225.46249                                 | 0.9527907 | 0.9817665       | 0.9616631       | 0.9637509       | 0.906753        |
| 2       | 108.14085                                 | 0.8074107 | 0.1045162       | 0.0851702       | 0.0745106       | -0.0097243      |
| 3       | 98.871841                                 | 0.7621946 | -0.1720774      | -0.0129786      | -0.0879664      | -0.1103153      |

| Stratum | Values of parameters for $h^{th}$ stratum (continued) |                 |                 |                 |                 |
|---------|---|-----------------|-----------------|-----------------|-----------------|
| No.     | $\lambda_{22h}$                                       | $\lambda_{04h}$ | $\lambda_{40h}$ | $\lambda_{13h}$ | $\lambda_{31h}$ |
| 1       | 2.1256188   | 2.1872063       | 2.1224402       | 2.1470526       | 2.1142848       |
| 2       | 1.4455092   | 1.7719919       | 2.1393301       | 1.484715        | 1.5986642       |
| 3       | 1.6145628   | 1.9933334       | 1.5608654       | 1.6582907       | 1.3338932       |

For illustration take  $n = 10, n_1 = 2, n_2 = 4, n_3 = 5$

Population III: Singh and Mangat (1996, p. 207)

y: no. refrigerators sold in current year, x: no. refrigerators sold last summer

$N = 42, L = 4, N_1 = 14, N_2 = 9, N_3 = 12, N_4 = 7$

| Stratum | Values of parameters for $h^{th}$ stratum |           |                 |                 |                 |                 |
|---------|---|-----------|-----------------|-----------------|-----------------|-----------------|
| No.     | $S_{yh}$                                  | $\rho_h$  | $\lambda_{12h}$ | $\lambda_{21h}$ | $\lambda_{03h}$ | $\lambda_{30h}$ |
| 1       | 12.911576                                 | 0.7929927 | -0.019159       | 0.3665704       | -0.3717353      | 0.8009986       |
| 2       | 13.201431                                 | 0.8697081 | 0.4460543       | 0.402637        | 0.4681387       | 0.3062423       |
| 3       | 15.05344                                  | 0.9191256 | -0.1618712      | -0.2565663      | -0.128619       | -0.4344209      |
| 4       | 13.062123                                 | 0.9055795 | 0.2273419       | -0.0915551      | 0.5905558       | -0.3916206      |

| Stratum | Values of parameters for $h^{th}$ stratum (continued) |                 |                 |                 |                 |
|---------|---|-----------------|-----------------|-----------------|-----------------|
| No.     | $\lambda_{22h}$                                       | $\lambda_{04h}$ | $\lambda_{40h}$ | $\lambda_{13h}$ | $\lambda_{31h}$ |
| 1       | 1.8121436   | 2.2006301       | 3.3060221       | 1.7701281       | 2.263858        |
| 2       | 1.5135141   | 2.2975185       | 1.6129147       | 1.7937746       | 1.4355898       |
| 3       | 1.928372  | 1.9632339       | 2.7733335       | 1.815768        | 2.2420385       |
| 4       | 1.7822884   | 2.4742281       | 1.9126016       | 2.0034381       | 1.7549122       |

For illustration take  $n = 16, n_1 = 5, n_2 = 3, n_3 = 5, n_4 = 3$

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Population IV: Singh and Mangat (1996, p. 212)

y: leaf area for newly developed strain of wheat, x: weight of leaves

$N = 39$ ,  $L = 3$ ,  $N_1 = 12$ ,  $N_2 = 13$ ,  $N_3 = 14$

| Stratum |           | Values of parameters for $h^{th}$ stratum |                 |                 |                 |                 |
|---------|-----------|---|-----------------|-----------------|-----------------|-----------------|
| No.     | $S_{yh}$  | $\rho_h$                                  | $\lambda_{12h}$ | $\lambda_{21h}$ | $\lambda_{03h}$ | $\lambda_{30h}$ |
| 1       | 6.3362112 | 0.9202367                                 | 0.429305        | 0.5097853       | 0.23599         | 0.5031633       |
| 2       | 5.5075918 | 0.9154022                                 | 0.9960984       | 0.815551        | 1.0341649       | 0.5847596       |
| 3       | 6.7413528 | 0.9668189                                 | 0.2057622       | 0.2971175       | 0.083846        | 0.3360654       |

| Stratum |                 | Values of parameters for $h^{th}$ stratum (continued) |                 |                 |                 |  |
|---------|-----------------|---|-----------------|-----------------|-----------------|--|
| No.     | $\lambda_{22h}$ | $\lambda_{04h}$                                       | $\lambda_{40h}$ | $\lambda_{13h}$ | $\lambda_{31h}$ |  |
| 1       | 1.9123464       | 2.2748233   | 1.9394547       | 2.0257975       | 1.879711        |  |
| 2       | 2.970998        | 3.436904  | 2.9819269       | 3.0966741       | 2.9303901       |  |
| 3       | 2.5134376       | 2.8955496   | 2.3448986       | 2.6759523       | 2.3988602       |  |

For illustration take  $n = 14$ ,  $n_1 = 4$ ,  $n_2 = 5$ ,  $n_3 = 5$

Population V: Singh and Mangat (1996, p. 218)

y: juice quantity, x: weight of cane

$N = 25$ ,  $L = 3$ ,  $N_1 = 6$ ,  $N_2 = 12$ ,  $N_3 = 7$

| Stratum |           | Values of parameters for $h^{th}$ stratum |                 |                 |                 |                 |
|---------|-----------|---|-----------------|-----------------|-----------------|-----------------|
| No.     | $S_{yh}$  | $\rho_h$                                  | $\lambda_{12h}$ | $\lambda_{21h}$ | $\lambda_{03h}$ | $\lambda_{30h}$ |
| 1       | 8.9442719 | 0.9455626                                 | 0.576173        | 0.6492226       | 0.4598407       | 0.688919        |
| 2       | 15.05042  | 0.948196                                  | 0.9857208       | 0.9738854       | 0.9465183       | 0.9187277       |
| 3       | 10.965313 | 0.7532234                                 | 1.0354011       | 0.8915649       | 0.8581802       | 0.727283        |

| Stratum |                 | Values of parameters for $h^{th}$ stratum (continued) |                 |                 |                 |  |
|---------|-----------------|---|-----------------|-----------------|-----------------|--|
| No.     | $\lambda_{22h}$ | $\lambda_{04h}$                                       | $\lambda_{40h}$ | $\lambda_{13h}$ | $\lambda_{31h}$ |  |
| 1       | 2.2641624       | 2.2865633   | 2.3437501       | 2.2586791       | 2.2886912       |  |
| 2       | 3.379509        | 3.2689734   | 3.792407        | 3.2777466       | 3.5484598       |  |
| 3       | 2.3117711       | 3.1306353   | 2.3294286       | 2.487514        | 2.2170337       |  |

For illustration take  $n = 10$ ,  $n_1 = 3$ ,  $n_2 = 4$ ,  $n_3 = 3$

Population VI: Singh and Mangat (1996, p. 219)

y: total number of milch cows 1993, x: total number of milch cows 1990

$N = 24, L = 3, N_1 = 7, N_2 = 12, N_3 = 5$

| Stratum | Values of parameters for $h^{th}$ stratum |           |                 |                 |                 |                 |
|---------|---|-----------|-----------------|-----------------|-----------------|-----------------|
| No.     | $S_{yh}$                                  | $\rho_h$  | $\lambda_{12h}$ | $\lambda_{21h}$ | $\lambda_{03h}$ | $\lambda_{30h}$ |
| 1       | 4.197505                                  | 0.7654592 | -0.4418403      | -0.4494459      | 0.0382842       | -0.324885       |
| 2       | 4.0778411                                 | 0.4066542 | -0.2762718      | -0.2448949      | 0.1507925       | -0.6181979      |
| 3       | 3.6469165                                 | 0.4945774 | -0.8119799      | -0.2847418      | -0.569229       | -0.0912794      |

| Stratum | Values of parameters for $h^{th}$ stratum (continued) |                 |                 |                 |                 |
|---------|---|-----------------|-----------------|-----------------|-----------------|
| No.     | $\lambda_{22h}$                                       | $\lambda_{04h}$ | $\lambda_{40h}$ | $\lambda_{13h}$ | $\lambda_{31h}$ |
| 1       | 1.1348072   | 1.8497596       | 1.6555367       | 1.0929828       | 1.3169373       |
| 2       | 0.5695984   | 2.312027        | 2.7509735       | 0.8349021       | 0.6748404       |
| 3       | 1.3461457   | 1.8333916       | 1.5925434       | 1.1123488       | 1.0704605       |

For illustration take  $n = 10, n_1 = 3, n_2 = 5, n_3 = 2$

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