Combining modeling with survey weights

A. Gelman¹

¹ Department of Statistics, Columbia University, USA e-mail: gelman@stat.columbia.edu

Abstract

Statistical approaches such as multilevel modeling and poststratification (MRP) can be used for small-area estimation, extrapolation to unsampled groups, and adjustment for differences between sample and population. But challenges arise when applying these methods to realworld surveys that include weights. Weighted regression or weighted likelihood approaches can be statistically inefficient as well as being awkward to incorporate into a model-based framework. Conversely, model-based estimates cannot in general be expressed as weighted averages. We are working on an integrated approach that includes weights as a latent poststratification variable. In this talk we will show the success of this approach or discuss why it does not work as planned, or perhaps both!