

CALIBRATING ON PRINCIPAL COMPONENTS IN THE PRESENCE OF MULTIPLE AUXILIARY VARIABLES FOR NONRESPONSE ADJUSTMENT

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A prerequisite for valid estimation in surveys with nonresponse is access to appropriate auxiliary information. When a large set of auxiliary variables is available, estimating on all of these may result in inefficient estimators, especially if the set contains duplications or variables highly correlated. Thus, a subset of available auxiliary variables has to be selected. This selection has to be made with care avoiding exclusion of auxiliary variables bringing information on the estimation problem at hand. In this paper the principal components method is suggested for dimension reduction. The effectiveness of using principal components in two different calibration schemes is studied: the linear calibration that uses no explicit response function and the propensity calibration which is based on an explicit functional form. Furthermore, a principal component retention criteria based on the canonical correlation between the principal components and the model variables is suggested. Simulation results illustrate that the properties of the estimators are improved by using principal components of the auxiliary variables.

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