COMPARISON OF SOME STATISTICAL EXPERIMENTS ASSOCIATED WITH SAMPLING PLANS

Erik Torgersen

Abstract: Some experiments occurring in sampling theory may be described as follows:

Consider a finite population \mathcal{F} and a characteristic of interest which, with varying amount (value, degree, etc.), is possessed by all individuals in \mathcal{F} . Let $\theta(i)$ be the amount of this characteristic for an individual i.

It is known that θ belongs to some set Θ of functions on \mathcal{F} .

Let α be a sampling plan, i.e. a probability distribution on the set of finite sequences of elements from \mathcal{F} . If this sampling plan is used and if the characteristics of sampled individuals are determined without error, then the outcome

$$x = ((i_1, \theta(i_1)), ..., (i_n, \theta(i_n)))$$

is obtained with probability $\alpha(i_1, ..., i_n)$.

Let \mathcal{E}_{α} denote the experiment obtained by observing x and assume that Θ is not too small. Then \mathcal{E}_{α_1} is at least as informative as \mathcal{E}_{α_2} if and only if the sampled subset under α_2 is "stochastically contained" in the sampled subset under α_1 . Using the theory of comparison of statistical experiments we shall here discuss this and other related results.

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