Package ‘saeHB.spatial’
March 2, 2022

Type Package
Title Small Area Estimation under Spatial SAR Model using Hierarchical Bayesian Method
Version 0.1.0
Author Azka Ubaidillah [aut], Arina Mana Sikana [aut, cre]
Maintainer Arina Mana Sikana <221810195@stis.ac.id>
Description Provides several functions and datasets for area level of Small Area Estimation under Spatial SAR Model using Hierarchical Bayesian (HB) Method.
License GPL-3
Encoding UTF-8
LazyData true
RoxygenNote 7.1.2
URL https://github.com/arinams/saeHB.spatial
BugReports https://github.com/arinams/saeHB.spatial/issues
Imports stringr, coda, rjags, stats, grDevices, graphics
SystemRequirements JAGS (http://mcmc-jags.sourceforge.net)
Suggests rmarkdown, knitr
VignetteBuilder knitr
Depends R (>= 2.10)
NeedsCompilation no
Repository CRAN
Date/Publication 2022-03-02 19:40:04 UTC

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prox.mat

Proximity Matrix for Small Area Estimation under Spatial SAR Model

Description

A data frame containing the proximity values for the 64 regions to simulate Small Area Estimation under Spatial SAR Model using Hierarchical Bayesian Method

Usage

data(prox.mat)

Format

The values are numbers in the interval [0,1] containing the proximity of the row and column domains. The sum of the values of each row is equal to 1.

saeHB.spatial

saeHB.spatial: Small Area Estimation under Spatial SAR Model using Hierarchical Bayesian Method

Description

Provides several functions and datasets for area level of Small Area Estimation under Spatial SAR Model using Hierarchical Bayesian (HB) Method. Model-based estimators include the HB estimators based on a Spatial Fay-Herriot model with univariate normal distribution for variable of interest. The 'rjags' package is employed to obtain parameter estimates. For the reference, see Rao and Molina (2015) <doi:10.1002/9781118735855>.

Author(s)

Arina Mana Sikana, Azka Ubaidillah

Maintainer: Arina Mana Sikana <221810195@stis.ac.id>

Functions

spatial.normal This function gives small area estimator under Spatial SAR Model and is implemented to variable of interest (y) that assumed to be a Normal Distribution. The range of data is \((-\infty < y < \infty)\).
Synthetic Data for Small Area Estimation under Spatial SAR Model and Normal Distribution

Description

Synthetic data of 64 regions to simulate Small Area Estimation under Spatial SAR Model and Normal Distribution using Hierarchical Bayesian Method.

This data is generated by the following steps:

1. Generate sampling random area effect \( v = (I - \rho W)^{-1}u \) with \( u \sim N(0, I) \), where \( I \) is an identity matrix, and \( W \) is proximity matrix. The auxiliary variables are generated by \( x_1 \sim U(0, 1) \) and \( x_2 \sim N(10, 1) \). The parameters \( \beta_0, \beta_1, \beta_2 \) are set as 1 and \( \rho \) as 0.7.

2. Generate variance of the direct estimators \( \sigma^2_e \) with \( \sigma^2_e \sim InvGamma(a, b) \). Sampling error \( e \) is generated by \( e \sim N(0, \sigma^2_e) \).

3. Calculate \( \mu = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + u \). Calculate the direct estimators of \( \mu \), i.e. \( y = \mu + e \).

4. Direct estimators \( y \), auxiliary variables \( x_1, x_2 \), and variance of the direct estimators are combined in a data frame called \( \text{sp.norm} \).

Usage

```r
data(sp.norm)
```

Format

A data frame with 64 observations on the following 4 variables:

- **y**: Direct estimators for each region
- **x1**: Auxiliary variable of \( x_1 \)
- **x2**: Auxiliary variable of \( x_2 \)
- **vardir**: Sampling variance of the direct estimators for each region
sp.normNs

**Synthetic Data for Small Area Estimation under Spatial SAR Model and Normal Distribution with non-sampled area**

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**Description**

Synthetic data of 64 regions to simulate Small Area Estimation under Spatial SAR Model and Normal Distribution with non-sampled area using Hierarchical Bayesian Method. This data contains NA values that indicate no sampled at one or more regions. It uses the sp.norm dataset with the direct estimators and the related variances of 5 regions are missing.

**Usage**

data(sp.normNs)

**Format**

A data frame with 64 observations on the following 4 variables:

- **y** Direct estimators for each region
- **x1** Auxiliary variable of x1
- **x2** Auxiliary variable of x2
- **vardir** Sampling variance of the direct estimators for each region

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**spatial.normal**

**Small Area Estimation under Spatial SAR Model and Normal Distribution using Hierarchical Bayesian Method**

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**Description**

This function gives small area estimator under Spatial SAR Model and is implemented to variable of interest (y) that assumed to be a Normal Distribution. The range of data is \((-\infty < y < \infty)\).

**Usage**

```r
spatial.normal(
  formula,
  vardir,
  proxmat,
  iter.update = 3,
  iter.mcmc = 2000,
  thin = 1,
  burn.in = 1000,
  coef,
  var.coef,
  data
)
```
### spatial.normal

**Arguments**

- **formula**: formula that describe the fitted model.
- **vardir**: sampling variances of direct estimations.
- **proxmat**: $D \times D$ proximity matrix with values in the interval $[0, 1]$ containing the proximities between the row and column domains. The rows add up to 1.
- **iter.update**: number of updates with default 3.
- **iter.mcmc**: number of total iterations per chain with default 2000.
- **thin**: thinning rate, must be a positive integer with default 1.
- **burn.in**: number of iterations to discard at the beginning with default 1000.
- **coef**: optional vector containing the mean of the prior distribution of the regression model coefficients.
- **var.coef**: optional vector containing the variances of the prior distribution of the regression model coefficients.
- **data**: the data frame.

**Value**

This function returns a list of the following objects:

- **Est**: A data frame of Small Area mean Estimates using Hierarchical Bayesian Method
- **refVar**: Estimated random effect variances
- **coefficient**: A data frame with estimated model coefficient
- **plot**: Trace, Density, and Autocorrelation Function Plot of MCMC samples

**Examples**

```r
## For data without any non-sampled area
data(sp.norm) # Load dataset
data(prox.mat) # Load proximity Matrix

result <- spatial.normal(y ~ x1 + x2, "vardir", prox.mat, data = sp.norm)

result$Est # Small Area mean Estimates
result$refVar # Estimated random effect variances
result$coefficient # Estimated model coefficient

# Load library 'coda' to execute the plot
# autocorr.plot(result$plot[[3]]) # Generate ACF Plot
# plot(result$plot[[3]]) # Generate Density and Trace plot
```

```
## For data with non-sampled area use sp.normNs
```
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