

## Finding the Regression estimate of the population total

Here is some R code that finds the point and 95% interval regression estimates for the population total given a sample.

Here is some R code, which given a sample, will calculate the regression estimate and find its absolute error as an estimate of the population total. It also finds the usual 95% confidence interval, its length and checks to see if it contains the true population total.

```
> regtot<-function(smp,popy,popx)
+ {
+   xsamp<-popx[smp]
+   ysamp<-popy[smp]
+   mnpopx<-mean(popx)
+   mny<-mean(popy)
+   trtot<-sum(popy)
+   n <- length(xsamp)
+   N<-length(popy)
+   ff <- n/N
+   out <- lsfit(xsamp, ysamp)
+   bb<-as.numeric(out$coef)
+   res <- out$residuals
+   mnxsamp <- mean(xsamp)
+   mnysamp <- mean(ysamp)
+   esttot <- N*(mnysamp + bb[2] * (mnpopx - mnxsamp))
+   abserr <- abs(esttot - trtot)
+   dum1 <- N*N*((1 - ff)/(n*(n-2)))
+   estvr <- dum1*sum(res * res)
+   lwbd <- esttot - 1.96 * sqrt(estvr)
+   upbd <-esttot + 1.96 * sqrt(estvr)
+   if(lwbd <= trtot & trtot <= upbd) { cov<-1}
+   else {cov<-0}
+   ans<-c(esttot,abserr,lwbd,upbd - lwbd,cov)
+   return(ans)
+ }
```

Next we generate a population, take a sample and use our function.

```
> set.seed(1999)
> popx<-rgamma(500,5)
> popy<-rnorm(500,75 + 3*popx,20)
> cor(popx,popy)

[1] 0.3875723

> smp<-sample(1:500,25)
> regtot(smp,popy,popx)

[1] 44973.2699 772.4932 40909.2531 8128.0337 1.0000

> out<-lsfit(popx[smp],popy[smp])
> names(out)

[1] "coefficients" "residuals" "intercept" "qr"

> as.numeric(out$coef)

[1] 65.654412 4.872223
```