## Polls: All You Wanted To Know, But Were Seldom or Never Told by John M. Bachar, Jr.

As used herein, a "poll" is the process of soliciting the set of opinions on a subject held by a "representative" subset of a whole group in order to "closely match" the set of opinions on the subset held by the whole group.

Upon reflection, one sees that the definition is broadly qualitative but not quantitative. This prompts numerous questions that must be rigorously and concretely resolved in order to apply the poll process to real-world situations. What is a 'whole group"; how is a "representative subset" selected; what is the origin of the "subject"; how are "opinions on the subject" recorded; what are the criteria for "closely matched" opinions?

The answers are found in the "Theory of Random Sampling", a part of the mathematical "Theory of Probability Spaces."

In order to clearly understand how a poll process works by applying random sampling theory, it is helpful to consider a specific example.

Suppose that an election is to take place in California on "Proposition A" and that the population of registered voters are to make one of two choices: Y (approve) or N (disapprove. After the election, one will know the percentage, p, that chose Y. Before the election, however, we may wish to "closely estimate" $p$ (also known as the "margin of error") with a "high degree of probability" (also known as the "confidence level").

More specifically, let us suppose we want the confidence level to be 0.95 and the margin of error to be 0.02 (i.e., within 2 percent of p ). According to random sampling theory, one must have the complete list of every registered voter from which a "random subset" of size n (meaning every possible unordered sample of size $n$ has an equal probability of being selected). Finally, the main result of random sampling gives the EXACT VALUE of $n$ that will result in the chosen confidence level and the chosen margin of error. In this case, the minimum random sample size is $\mathbf{2 , 5 0 0}$.

Included in the Appendix below is a detailed mathematical account of the basic theory of random sampling, stratified random sampling and the estimation of the size of a population. The table below contains the minimum random sample size as a function of the confidence level P (ranging from 0.383 to 0.997 ) and the margin of error $\mathrm{d}(0.10 \%$ to $5.00 \%)$.

## APPENDIX

# Random Sampling Notes <br> by Professor Emeritus John M. Bachar, Jr. <br> CSULB Mathematics Department <br> September 2006 

## Basic Theory.

Suppose that there is a large finite population of elements (persons, bacteria, whatever) and a subset of the population (those voting for option A on a ballot, or those bacteria having left-handed helical tails, etc.) whose fraction, p , we wish to determine. It is generally impractical or impossible to count directly the number of elements in this subset, and then divide by the number of elements in the whole population, in order to calculate the value of p. It turns out that by an appropriate choice of a random sample (meaning, every element in the population has an equal chance of being selected) of sufficient size selected from the whole population, one can estimate $p$ as accurately as one pleases and with as high a confidence probability as one pleases. We now describe how this can be done.

We construct a finite probability space as follows. Let $M(n, p, m)$ consist of all ordered sequences of $n$ repeated independent trials, with probability p for one of exactly two outcomes (call the one "S", and the other, " $\sim S$ " -- "not $S$ ") on any single trial. The number of elements in $M(n, p, m)$ is $2^{n}$. The probability of each singleton subset, $\left\{\left(\epsilon_{1}, \ldots, \epsilon_{\mathrm{i}}, \ldots, \epsilon_{n}\right)\right\}$, of $\mathrm{M}(\mathrm{n}, \mathrm{p}, \mathrm{m})$ is $\mathrm{m}\left(\left\{\left(\epsilon_{1}, \ldots, \epsilon_{\mathrm{i}}, \ldots, \epsilon_{n}\right)\right\}\right)=p^{k}(1-p)^{n-k}$ whenever k of the $\epsilon_{\mathrm{i}}$ 's are "S" and the others are " $\sim \mathrm{S}$ ". Moreover, the probability of $\mathrm{E}_{\mathrm{n}, \mathrm{k}, \mathrm{p}}$ is given by

$$
\begin{equation*}
\mathrm{m}\left(E_{n, k, p}\right)=\frac{n!}{k!(n-k)!} p^{k}(1-p)^{n-k} \tag{1}
\end{equation*}
$$

where $\mathrm{E}_{\mathrm{n}, \mathrm{k}, \mathrm{p}}$ is the set of all elements which contain k " $\mathrm{S}^{\prime} \mathrm{s}^{\prime}$ and $\mathrm{n}-\mathrm{k}$ " $\sim \mathrm{S}^{\prime} \mathrm{s}$ ". Furthermore, $\mathrm{M}(\mathrm{n}, \mathrm{p}, \mathrm{m})$ is partitioned by the collection $\left\{\mathrm{E}_{\mathrm{n}, 0, \mathrm{p}}, \ldots, \mathrm{E}_{\mathrm{n}, \mathrm{k}, \mathrm{p}}, \ldots, \mathrm{E}_{\mathrm{n}, \mathrm{n}, \mathrm{p}}\right\}$, that is,

$$
\begin{equation*}
\mathrm{M}(\mathrm{n}, \mathrm{p}, \mathrm{~m})=\bigcup_{k=0}^{n} E_{n, k, p} \text { (disjoint union) } \tag{2}
\end{equation*}
$$

If one has an n repeated independent trials process with probability p of getting S on any single trial, and if $0 \leq \mathrm{k}_{1} \leq \mathrm{k}_{2} \leq \mathrm{n}$, then the probability of getting from $\mathrm{k}_{1}$ through $\mathrm{k}_{2}$ " S 's" in n trials is

$$
\begin{equation*}
\mathrm{m}\left(\bigcup_{k=k_{1}}^{k_{2}} E_{n, k, p}\right)=\sum_{k=k_{1}}^{k_{2}} \frac{n!}{k!(n-k)!} p^{k}(1-p)^{n-k} . \tag{3}
\end{equation*}
$$

By the use of a deep theorem, (3) can be very accurately approximated for $n$ "sufficiently large":

## DeMoivre-Laplace Limit Theorem. The probability in (3) obeys the limit

$$
\begin{equation*}
\lim _{n \rightarrow \infty}\left(\mathrm{~m}\left(\bigcup_{k=\mathrm{k}_{1}}^{k_{2}} E_{n, k, p}\right)\right)=\frac{1}{\sqrt{2 \pi}} \int_{X_{1}}^{X_{2}} e^{-t^{2} / 2} d t \tag{4}
\end{equation*}
$$

where

$$
\begin{equation*}
X_{i}=\frac{k_{i}-n p}{\sqrt{n p(1-p)}}, i=1,2 \tag{5}
\end{equation*}
$$

The integral in (4) is the area under the normal curve, $f(t)=\frac{1}{\sqrt{2 \pi}} e^{-t^{2} / 2}(-\infty<t<\infty)$, from $X_{1}$ to $X_{2}$.
Next, if n denotes the size of a sample that is to be taken randomly (and one after another with replacement after each selection) from the whole population, if k denotes the number within the sample found to have property $S$, and if $p$ is the actual fraction of the whole finite population having property $S$, then $k / n$ is the fraction of the sample having property $S$. We wish to determine the smallest $n$ such that $\mathrm{k} / \mathrm{n}$ (the sample preference) is "close to p " with a "high probability". More precisely, we wish to determine the smallest n such that

$$
\begin{equation*}
\mathrm{m}\left(\bigcup \mathrm{E}_{\mathrm{n}, \mathrm{k}, \mathrm{p}} \mid \mathrm{k} \text { satisfies } \mathrm{p}-\mathrm{d} \leq \mathrm{k} / \mathrm{n} \leq \mathrm{p}+\mathrm{d}\right)=\mathrm{P} \tag{6}
\end{equation*}
$$

where P is some desired probability (usually chosen to be near 1 ). P is called the "confidence probability", and d is called the "margin of error" (usually small, like $.01, .02, .03$, etc.).

Now $\mathrm{p}-\mathrm{d} \leq \mathrm{k} / \mathrm{n} \leq \mathrm{p}+\mathrm{d}$ is true if and only if $\mathrm{np}-\mathrm{nd} \leq \mathrm{k} \leq \mathrm{np}+\mathrm{nd}$ is true. This gives the range on k , the number of S's within our sample. Thus, the left hand side of (6) is equal to
$\mathrm{m}\left(\underset{n p-n d \leq k \leq n p+n d}{\cup} E_{n, k, p}\right)$
which in turn is equal to (by use of the DeMoivre-Laplace Limit Theorem, with $\mathrm{k}_{1}=\mathrm{np}-\mathrm{nd}$ and $\mathrm{k}_{2}=\mathrm{np}+\mathrm{nd}$ )

$$
\begin{equation*}
\frac{1}{\sqrt{2 \pi}} \int_{X_{-d}}^{X_{d}} e^{-t^{2} / 2} d t, \quad \text { where } X_{ \pm d}=\frac{ \pm d \sqrt{n}}{\sqrt{p(1-p)}} \tag{8}
\end{equation*}
$$

From tables of areas under the normal curve, it is known that $\frac{1}{\sqrt{2 \pi}} \int_{-X}^{X} e^{-t^{2} / 2} d t=0.6826,0.9544$, or 0.9974, according as $\mathrm{X}=1,2$, or 3 , respectively. Thus, if we choose our sample size n so that

$$
\begin{equation*}
X=\frac{d \sqrt{n}}{\sqrt{p(1-p)}}, \text { where } X=1,2, \text { or } 3, \text { respectively } \tag{9}
\end{equation*}
$$

then we get the minimal sample size $n=p(1-p)(X / d)^{2}$, with $X=1$, 2 , or 3 , respectively. But since $p(1-p) \leq 1 / 4$ for all values of p , we conclude that by choosing $\mathrm{n} \geq 1 / 4(\mathrm{X} / \mathrm{d})^{2}$ (the latter is $\geq \mathrm{p}(1-\mathrm{p})(\mathrm{X} / \mathrm{d})^{2}!$ !), we get the desired confidence level $\mathrm{P}=0.6826,0.9544$, or 0.9974 , with margin of error d , by choosing $\mathrm{n}=1 / 4(\mathrm{X} / \mathrm{d})^{2}$, for $\mathrm{X}=1$, 2 , or 3 , respectively.

> Summary: Choose $n=1 / 4(X / d)^{2}$ for $X=1,2$, or 3 , respectively, and one gets: $m\left(\bigcup E_{n, k, p} \mid k\right.$ satisfies $\left.p d \leq k / n \leq p+d\right)=0.6826,0.9544$, or 0.9974 , respectively.

Various other confidence probabilities can be used by choosing $X$ according to the following table.

|  |  |  | Entries in table are the minimum random sample size, $\mathrm{n}=1 / 4(\mathrm{X} / \mathrm{d})^{2}$, for margin of error $d$ and confidence probability $P$ |  |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| X | P | d | 0.10\% | 0.50\% | 1.00\% | 1.50\% | 2.00\% | 2.50\% | 3.00\% | 3.50\% | 4.00\% | 4.50\% | 5.00\% |
| 0.50000 | 0.38292492 |  | 62,500 | 2,500 | 625 | 278 | 156 | 100. | 69 | 51 | 39 | 31 | 25 |
| 0.55000 | 0.41768063 |  | 75,625 | 3,025 | 756 | 336 | 189 | 121. | 84 | 62 | 47 | 37 | 30 |
| 0.60000 | 0.45149376 |  | 90,000 | 3,600 | 900 | 400 | 225 | 144. | 100 | 73 | 56 | 44 | 36 |
| 0.65000 | 0.48430778 |  | 105,625 | 4,225 | 1,056 | 469 | 264 | 169 | 117 | 86 | 66 | 52 | 42 |
| 0.70000 | 0.51607270 |  | 122,500 | 4,900 | 1,225 | 544 | 306 | 196. | 136 | 100 | 77 | 60 | 49 |
| 0.75000 | 0.54674530 |  | 140,625 | 5,625 | 1,406 | 625 | 352 | 225. | 156 | 115 | 88 | 69 | 56 |
| 0.80000 | 0.57628920 |  | 160,000 | 6,400 | 1,600 | 711 | 400 | 256. | 178 | 131 | 100 | 79 | 64 |
| 0.85000 | 0.60467491 |  | 180,625 | 7,225 | 1,806 | 803 | 452 | 289. | 201 | 147 | 113 | 89 | 72 |
| 0.90000 | 0.63187975 |  | 202,500 | 8,100 | 2,025 | 900 | 506 | 324. | 225 | 165 | 127 | 100 | 81 |
| 0.95000 | 0.65788775 |  | 225,625 | 9,025 | 2,256 | 1,003 | 564 | 361. | 251 | 184 | 141 | 111 | 90 |
| 1.00000 | 0.68268949 |  | 250,000 | 10,000 | 2,500 | 1,111 | 625 | 400. | 278 | 204 | 156 | 123 | 100 |
| 1.05000 | 0.70628189 |  | 275,625 | 11,025 | 2,756 | 1,225 | 689 | 441. | 306 | 225 | 172 | 136 | 110 |
| 1.10000 | 0.72866788 |  | 302,500 | 12,100 | 3,025 | 1,344 | 756 | 484. | 336 | 247 | 189 | 149 | 121 |
| 1.15000 | 0.74985613 |  | 330,625 | 13,225 | 3,306 | 1,469 | 827 | 529. | 367 | 270 | 207 | 163 | 132 |
| 1.20000 | 0.76986066 |  | 360,000 | 14,400 | 3,600 | 1,600 | 900 | 576. | 400 | 294 | 225 | 178 | 144 |
| 1.25000 | 0.78870045 |  | 390,625 | 15,625 | 3,906 | 1,736 | 977 | 625. | 434 | 319 | 244 | 193 | 156 |
| 1.30000 | 0.80639903 |  | 422,500 | 16,900 | 4,225 | 1,878 | 1,056 | 676. | 469 | 345 | 264 | 209 | 169 |
| 1.35000 | 0.82298402 |  | 455,625 | 18,225 | 4,556 | 2,025 | 1,139 | 729. | 506 | 372 | 285 | 225 | 182 |
| 1.40000 | 0.83848668 |  | 490,000 | 19,600 | 4,900 | 2,178 | 1,225 | 784 | 544 | 400 | 306 | 242 | 196 |
| 1.45000 | 0.85294148 |  | 525,625 | 21,025 | 5,256 | 2,336 | 1,314 | 841. | 584 | 429 | 329 | 260 | 210 |
| 1.50000 | 0.86638560 |  | 562,500 | 22,500 | 5,625 | 2,500 | 1,406 | 900. | 625 | 459 | 352 | 278 | 225 |
| 1.55000 | 0.87885848 |  | 600,625 | 24,025 | 6,006 | 2,669 | 1,502 | 961. | 667 | 490 | 375 | 297 | 240 |
| 1.60000 | 0.88474355 |  | 640,000 | 25,600 | 6,400 | 2,844 | 1,600 | 1,024. | 711 | 522 | 400 | 316 | 256 |
| 1.65000 | 0.89583744 |  | 680,625 | 27,225 | 6,806 | 3,025 | 1,702 | 1,089. | 756 | 556 | 425 | 336 | 272 |
| 1.70000 | 0.90606577 |  | 722,500 | 28,900 | 7,225 | 3,211 | 1,806 | 1,156 | 803 | 590 | 452 | 357 | 289 |
| 1.75000 | 0.91547253 |  | 765,625 | 30,625 | 7,656 | 3,403 | 1,914 | 1,225. | 851 | 625 | 479 | 378 | 306 |
| 1.80000 | 0.92410211 |  | 810,000 | 32,400 | 8,100 | 3,600 | 2,025 | 1,296. | 900 | 661 | 506 | 400 | 324 |
| 1.85000 | 0.93199897 |  | 855,625 | 34,225 | 8,556 | 3,803 | 2,139 | 1,369. | 951 | 698 | 535 | 423 | 342 |
| 1.90000 | 0.93920728 |  | 902,500 | 36,100 | 9,025 | 4,011 | 2,256 | 1,444. | 1,003 | 737 | 564 | 446 | 361 |
| 1.95000 | 0.94577064 |  | 950,625 | 38,025 | 9,506 | 4,225 | 2,377 | 1,521. | 1,056 | 776 | 594 | 469 | 380 |
| 2.00000 | 0.95173185 |  | 1,000,000 | 40,000 | 10,000 | 4,444 | 2,500 | 1,600. | 1,111 | 816 | 625 | 494 | 400 |
| 2.05000 | 0.95713263 |  | 1,050,625 | 42,025 | 10,506 | 4,669 | 2,627 | 1,681. | 1,167 | 858 | 657 | 519 | 420 |
| 2.10000 | 0.96201346 |  | 1,102,500 | 44,100 | 11,025 | 4,900 | 2,756 | 1,764. | 1,225 | 900 | 689 | 544 | 441 |
| 2.15000 | 0.96641339 |  | 1,155,625 | 46,225 | 11,556 | 5,136 | 2,889 | 1,849. | 1,284 | 943 | 722 | 571 | 462 |
| 2.20000 | 0.97036988 |  | 1,210,000 | 48,400 | 12,100 | 5,378 | 3,025 | 1,936 | 1,344 | 988 | 756 | 598 | 484 |
| 2.25000 | 0.97391876 |  | 1,265,625 | 50,625 | 12,656 | 5,625 | 3,164 | 2,025. | 1,406 | 1,033 | 791 | 625 | 506 |
| 2.30000 | 0.97709407 |  | 1,322,500 | 52,900 | 13,225 | 5,878 | 3,306 | 2,116 | 1,469 | 1,080 | 827 | 653 | 529 |
| 2.35000 | 0.97992804 |  | 1,380,625 | 55,225 | 13,806 | 6,136 | 3,452 | 2,209 | 1,534 | 1,127 | 863 | 682 | 552 |
| 2.40000 | 0.98245105 |  | 1,440,000 | 57,600 | 14,400 | 6,400 | 3,600 | 2,304 | 1,600 | 1,176 | 900 | 711 | 576 |
| 2.45000 | 0.98469161 |  | 1,500,625 | 60,025 | 15,006 | 6,669 | 3,752 | 2,401. | 1,667 | 1,225 | 938 | 741 | 600 |
| 2.50000 | 0.98667638 |  | 1,562,500 | 62,500 | 15,625 | 6,944 | 3,906 | 2,500. | 1,736 | 1,276 | 977 | 772 | 625 |
| 2.55000 | 0.98843017 |  | 1,625,625 | 65,025 | 16,256 | 7,225 | 4,064 | 2,601. | 1,806 | 1,327 | 1,016 | 803 | 650 |
| 2.60000 | 0.98997599 |  | 1,690,000 | 67,600 | 16,900 | 7,511 | 4,225 | 2,704. | 1,878 | 1,380 | 1,056 | 835 | 676 |
| 2.65000 | 0.99067762 |  | 1,755,625 | 70,225 | 17,556 | 7,803 | 4,389 | 2,809. | 1,951 | 1,433 | 1,097 | 867 | 702 |
| 2.70000 | 0.99195082 |  | 1,822,500 | 72,900 | 18,225 | 8,100 | 4,556 | 2,916. | 2,025 | 1,488 | 1,139 | 900 | 729 |
| 2.75000 | 0.99306605 |  | 1,890,625 | 75,625 | 18,906 | 8,403 | 4,727 | 3,025. | 2,101 | 1,543 | 1,182 | 934 | 756 |
| 2.80000 | 0.99404047 |  | 1,960,000 | 78,400 | 19,600 | 8,711 | 4,900 | 3,136 | 2,178 | 1,600 | 1,225 | 968 | 784 |
| 2.85000 | 0.99488974 |  | 2,030,625 | 81,225 | 20,306 | 9,025 | 5,077 | 3,249. | 2,256 | 1,658 | 1,269 | 1,003 | 812 |
| 2.90000 | 0.99562808 |  | 2,102,500 | 84,100 | 21,025 | 9,344 | 5,256 | 3,364 | 2,336 | 1,716 | 1,314 | 1,038 | 841 |
| 2.95000 | 0.99626837 |  | 2,175,625 | 87,025 | 21,756 | 9,669 | 5,439 | 3,481. | 2,417 | 1,776 | 1,360 | 1,074 | 870 |
| 3.00000 | 0.99682226 |  | 2,250,000 | 90,000 | 22,500 | 10,000 | 5,625 | 3,600. | 2,500 | 1,837 | 1,406 | 1,111 | 900 |

Sometimes one wishes to specify in advance the confidence probability P (this is equivalent to specifying X because P and X are in one-to-one correspondence -- use the above table) and the random sample size n . In this case, the margin of error $d$ is given by

$$
\begin{equation*}
\mathrm{d}=(\mathrm{X} / 2)(1 / \sqrt{n}) \tag{10}
\end{equation*}
$$

## Stratified Random Sampling

Instead of sampling the whole population as a single entity, it is useful to partition the population and then to randomly sample each set in the partition independently. We now describe how this can be done.

Let $U$ be a finite population and let $\left(U_{1}, \ldots, U_{N}\right)$ be a partition of $U$. Let $p$ be the probability that an element of $U$ has property $A$, and let $p_{i}$ be the probability that an element of $U_{i}$ has property $A, i=1, \ldots, N$. Furthermore, let $\mathrm{U}_{\mathrm{Ai}} \subset \mathrm{U}_{\mathrm{i}}$ be the set of elements in $\mathrm{U}_{\mathrm{i}}$ having property A , and $\mathrm{U}_{\mathrm{A}} \subset \mathrm{U}$ be the set of elements in U having property A. Since $\left(U_{1}, \ldots, U_{N}\right)$ is a partition,
(101)

$$
\begin{aligned}
& \# U_{A}=\sum_{i=1}^{N} \# U_{A i}, \quad p_{i}=\frac{\# U_{A i}}{\# U_{i}}, \text { and } p=\frac{\# U_{A}}{\# U}=\sum_{i=1}^{N} \frac{\# U_{A i}}{\# U}=\sum_{i=1}^{N}\left(\frac{\# U_{A i}}{\# U_{i}}\right)\left(\frac{\# U_{i}}{\# U}\right)=\sum_{i=1}^{N} p_{i} w_{i}, \\
& \text { where } w_{i}=\frac{\# U_{i}}{\# U}, i=1, \ldots, N .
\end{aligned}
$$

Note that $\sum_{i=1}^{N} w_{i}=1$.

Let us now consider the case where each $U_{i}$ is large enough so that the DeMoivre-Laplace Limit Theorem may be applied to random samples taken from each $U_{i}$. Thus, let $s_{i} \subset U_{i}$ be a random sample of size $n_{i}$ so that
$\left(\mathbf{1 0}_{2}\right)$

$$
\left.p_{i}-d_{i} \leq \frac{k i}{n_{i}} \leq p_{i}+d_{i} \text { (equivalently, } n_{i} p_{i}-n_{i} d_{i} \leq k_{i} \leq n_{i} p_{i}+n_{i} d_{i}\right) . i=1, \ldots, N
$$ where $d_{i}$ is the margin of error.

Multiplying by $\mathrm{w}_{\mathrm{i}}$ and then summing from $\mathrm{i}=1$ to $\mathrm{i}=\mathrm{N}$ leads to
$\left(\mathbf{1 0 3}_{3}\right)$

$$
\begin{aligned}
& \left.\sum_{i=1}^{N} w_{i} p_{i}-\sum_{i=1}^{N} w_{i} d_{i} \leq \sum_{i=1}^{N} \frac{k_{i}}{n_{i}} w_{i} \leq \sum_{i=1}^{N} w_{i} p_{i}+\sum_{i=1}^{N} w_{i} d_{i} \text {, or (because of }\left(10_{1}\right)\right) \\
& p-\sum_{i=1}^{N} w_{i} d_{i} \leq \sum_{i=1}^{N} \frac{k_{i}}{n_{i}} w_{i} \leq p+\sum_{i=1}^{N} w_{i} d_{i} \text {, or equivalently, } \\
& \sum_{i=1}^{N} \frac{k_{i}}{n_{i}} w_{i}-\sum_{i=1}^{N} w_{i} d_{i} \leq p \leq \sum_{i=1}^{N} \frac{k_{i}}{n_{i}} w_{i}+\sum_{i=1}^{N} w_{i} d_{i} \text {, or equivalently, } \\
& \left|p-\sum_{i=1}^{N} \frac{k_{i}}{n_{i}} w_{i}\right| \leq \sum_{i=1}^{N} w_{i} d_{i}, \text { which, by use of }(10) \text {, is equivalent to } \\
& \left|p-\sum_{i=1}^{N} \frac{k_{i}}{n_{i}} w_{i}\right| \leq \sum_{i=1}^{N} w_{i} \frac{x_{i}}{2} \frac{1}{\sqrt{n_{i}}} .
\end{aligned}
$$

Notice that the last inequality gives a range on p , the population-at-large probability of having property A .
If we choose each $d_{i}$ to be the same, say $d$, then the fourth inequality becomes

$$
\begin{equation*}
\sum_{i=1}^{N} \frac{k_{i}}{n_{i}} w_{i}-d \leq p \leq \sum_{i=1}^{N} \frac{k_{i}}{n_{i}} w_{i}+d, \text { or }\left|p-\sum_{i=1}^{N} \frac{k_{i}}{n_{i}} w_{i}\right| \leq d . \tag{4}
\end{equation*}
$$

Consider the collection of finite probability spaces, $M_{i}\left(n_{i}, p_{i}, m_{i}\right), i=1, \ldots, N$, and form the product probability measure space

$$
\begin{equation*}
\mathrm{M}(\mathrm{n}, \mathrm{~m})=\prod_{\mathrm{i}=1}^{\mathrm{N}} \mathrm{M}_{\mathrm{i}}\left(\mathrm{n}_{\mathrm{i}}, \mathrm{p}_{\mathrm{i}}, \mathrm{~m}_{\mathrm{i}}\right) \text {, where } \mathrm{n}=\sum_{\mathrm{i}=1}^{\mathrm{N}} \mathrm{n}_{\mathrm{i}} \tag{5}
\end{equation*}
$$

Each element of the product space has the form $e=\left(e_{1}, \ldots, e_{i}, \ldots, e_{N}\right)$, where $e_{i} \in M_{i}\left(n_{i}, p_{i}, m_{i}\right), i=1, \ldots, N$, and the product probability measure $m$, on singleton subsets, is given by $m(\{e\})=\prod_{i=1}^{N} m_{i}\left(\left\{e_{i}\right\}\right)$. (Recall that, from the definition of the probability of a singleton subset given above equation (1), $m_{i}\left(\left\{e_{i}\right\}\right)=p_{i}^{k_{i}}\left(1-p_{i}\right)^{n_{i}-k_{i}}$.) Finally, if $E$ $=\left(E_{1}, \ldots, E_{i}, \ldots, E_{N}\right)$, where $E_{i} \subset M_{i}\left(n_{i}, p_{i}, m_{i}\right), i=1, \ldots, N$, is any subset of $M(n, m)$, then $m(E)=\prod_{i=1}^{N} m_{i}\left(E_{i}\right)$.

Since $\mathrm{d}_{\mathrm{i}}=\mathrm{d}$ for all $\mathrm{i},\left(10_{2}\right)$ becomes $\mathrm{n}_{\mathrm{i}} \mathrm{p}_{\mathrm{i}}-\mathrm{n}_{\mathrm{i}} \mathrm{d} \leq \mathrm{k}_{\mathrm{i}} \leq \mathrm{n}_{\mathrm{i}} \mathrm{p}_{\mathrm{i}}+\mathrm{n}_{\mathrm{i}} \mathrm{d}$ for all i . Thus (7) becomes
(106)

$$
\mathrm{m}_{\mathrm{i}}\left(\quad \bigcup_{n_{\mathrm{i}} p_{\mathrm{i}}-n_{\mathrm{i}} d \leq k_{\mathrm{i}} \leq n_{\mathrm{i}} p_{\mathrm{i}}+n_{\mathrm{i}} d} E_{n_{\mathrm{i}}, k_{\mathrm{i}}, p_{\mathrm{i}}}\right) \text { for all i. }
$$

By the DeMoivre-Laplace Limit Theorem (for each $n_{i}$ sufficiently large), the latter is equal to (see (8))
$\mathbf{( 1 0}_{7}$ ) $\quad \frac{1}{\sqrt{2 \pi}} \int_{X_{-\mathrm{i}}}^{X_{+\mathrm{i}}} e^{-t^{2} / 2} d t, \quad$ where $X_{ \pm \mathrm{i}}=\frac{ \pm d \sqrt{n_{\mathrm{i}}}}{\sqrt{p_{\mathrm{i}}\left(1-p_{\mathrm{i}}\right)}}$ for all i.
Finally, the probability that $\left(10_{4}\right)$ holds is given by
$(108)$

$$
\begin{aligned}
& \prod_{\mathrm{i}=1}^{\mathrm{N}} \mathrm{~m}_{\mathrm{i}}\left(\bigcup_{n_{\mathrm{i}} p_{\mathrm{i}}-n_{\mathrm{i}} d \leq k_{\mathrm{i}} \leq n_{i} p_{\mathrm{i}}+n_{\mathrm{i}} d} E_{n_{\mathrm{i}}, k_{\mathrm{i}}, p_{\mathrm{i}}}\right)=\prod_{\mathrm{i}=1}^{\mathrm{N}} \frac{1}{\sqrt{2 \pi}} \int_{X_{-\mathrm{i}}}^{X_{+\mathrm{i}}} e^{-t^{2} / 2} d t \\
& \quad \text { where } X_{ \pm \mathrm{i}}=\frac{ \pm d \sqrt{n_{\mathrm{i}}}}{\sqrt{p_{\mathrm{i}}\left(1-p_{\mathrm{i}}\right)}} \text { for all i. }
\end{aligned}
$$

## Concrete Examples of Stratified Sampling

(1) Let $U$ be the set of voters in California who casted ballots in an election about Proposition A. Let $\mathrm{N}=58$ and let $\left(\mathrm{U}_{1}, \ldots, \mathrm{U}_{\mathrm{N}}\right)$ be the partition of U into California's 58 counties. Let $\mathrm{d}=0.01$ and let the confidence probability be $\mathrm{P}=0.9518$ for each of the counties. Thus, $\frac{1}{\sqrt{2 \pi}} \int_{X_{-i}}^{X_{+i}} e^{-t^{2} / 2} d t=0.9518$, and the probability that $\left(10_{4}\right)$ holds is
(using $\left.\left(10_{8}\right)\right)(0.9518)^{58}=0.057$. The sample size in each county must be 10,000 . Thus, if each county uses a random sample of 10,000 (which gives a margin of error of $d=0.01$ ), then the confidence level for the entire state for $\left(10_{8}\right)$ is only 0.057 ! On the other hand, if $\mathrm{d}=0.01$ and the confidence probability is $\mathrm{P}=0.9974$ for each of the counties, then the probability that $\left(10_{4}\right)$ holds is $(0.9974)^{58}=0.860$.

$$
\begin{equation*}
\text { Setting } n=\sum_{i=1}^{N} n_{i} \text { and } k=\sum_{i=1}^{N} k_{i} \text {, and if we let } n_{i}=n w_{i}, i=1, \ldots, N \text {, then the last inequality in }\left(10_{3}\right) \tag{2}
\end{equation*}
$$ becomes

(109)

$$
\left|p-\frac{k}{n}\right| \leq \frac{1}{2 \sqrt{n}} \sum_{i=1}^{N} X_{i} \sqrt{W_{i}} .
$$

This is the case where the sample sizes are weighted the same as the size of each $\mathrm{U}_{\mathrm{i}}$ is weighted to the size of U .
(3) It is clear that the stratified method of estimating $p$ for the whole state (with $n=10,000, d=0.01$ and $P=$ 0.9518 for each of the counties) yields a very small confidence probability, namely 0.057 , while the method of taking a random sample from the whole state (say, 10,000, and with $d=0.01$ ) yields a very high confidence probability, namely 0.9518 !

## Estimating the Size of a Population by Random Sampling Instead of Counting Every Element.

There are countless instances wherein one wishes to determine the size of a certain population of interest, but because of the nature of the population, it is impossible, or at best, extremely difficult, to count directly every element in the population. For example, in census taking, it is impossible to count every one by employing the usual method of door-to-door inquiry plus questionnaire mailings. Another example is the problem of determining the number of fish in a lake, or of determining the number of wolves in a given geographical region. One can think of a myriad of similar examples.

It turns out that one can determine the size of a population with as much accuracy as desired and with as high a confidence probability as desired by means of a process that incorporates the method of random sampling described above. We now describe this process.

We first select a subset (it need not be random) of size $\mathrm{n}_{1}$ from the population whose size, N , we wish to estimate. We then "tag" each element in the subset. The fraction of "tagged" elements in the population is given by $\mathrm{p}=\mathrm{n}_{1} / \mathrm{N}$. Since $\mathrm{n}_{1}$ is known, it follows that the task of estimating N is equivalent to the task of estimating p (because $\mathrm{N}=\mathrm{n}_{1} / \mathrm{p}$ ). But the latter estimation task simply employs the random sampling method described above.

In order to estimate p from a random sample of size $\mathrm{n}_{2}$ taken one after another (with replacement after each selection) from the population, we simply choose the desired confidence probability, P , together with its associated value of X (via the DeMoivre-Laplace Limit Theorem), and a margin or error, d. Thus, by the first sentence after (9), $\mathrm{n}_{2}=\mathrm{p}(1-\mathrm{p})(\mathrm{X} / \mathrm{d})^{2}$.

With confidence probability $P$, the estimate, $p_{s}$, of $p$ that is obtained from the random sample will satisfy the inequality $\mathrm{p}-\mathrm{d} \leq \mathrm{p}_{\mathrm{s}} \leq \mathrm{p}+\mathrm{d}$. But if we make the substitution $\mathrm{d}=\delta \mathrm{p}$, where $\delta$ is chosen in advance, then this inequality becomes

$$
\begin{equation*}
(1-\delta) \mathrm{p} \leq \mathrm{p}_{\mathrm{s}} \leq(1+\delta) \mathrm{p} \tag{10}
\end{equation*}
$$

and $\mathrm{n}_{2}$ becomes

$$
\begin{equation*}
\mathrm{n}_{2}=[(1-\mathrm{p}) / \mathrm{p}](\mathrm{X} / \delta)^{2} . \tag{11}
\end{equation*}
$$

The estimate, $N s$, of $N$, in view of (10) and the fact that $N_{s}=n_{1} / p_{s}$ and $N=n_{1} / p$, satisfies

$$
\begin{equation*}
\mathrm{N} /(1+\delta) \leq \mathrm{N}_{\mathrm{s}} \leq \mathrm{N} /(1-\delta) \tag{12}
\end{equation*}
$$

and

$$
\begin{equation*}
-\delta /(1-\delta) \leq(\mathrm{N}-\mathrm{Ns}) / \mathrm{N} \leq \delta /(1+\delta) \leq \delta /(1-\delta) \tag{13}
\end{equation*}
$$

and therefore,

$$
\begin{equation*}
\left|\mathrm{N}-\mathrm{N}_{\mathrm{s}}\right| / \mathrm{N} \leq \delta /(1-\delta) \text { and }\left|\mathrm{N}-\mathrm{N}_{\mathrm{s}}\right| \leq[\delta /(1-\delta)] \mathrm{N} . \tag{14}
\end{equation*}
$$

If we define $\beta=\delta /(1-\delta)$ (hence $\delta=\beta /(1+\beta)$ ), then the relative error, $\left|\mathrm{N}-\mathrm{N}_{\mathrm{s}}\right| / \mathrm{N}$, satisfies

$$
\left|\mathrm{N}-\mathrm{N}_{\mathrm{s}}\right| \mathrm{N} \leq \beta
$$

with confidence probability P provided $\mathrm{n}_{2}$ is chosen by (see (11) with $\delta=\beta /(1+\beta)$ )

$$
\begin{equation*}
\mathrm{n}_{2}=(1 / \mathrm{p}-1)(1+1 / \beta)^{2} \mathrm{X}^{2} \tag{16}
\end{equation*}
$$

In practice, one does not know N in advance, of course, but one usually knows an upper bound for N , say $\mathrm{N}_{\mathrm{m}}$. Because $\mathrm{p}=\mathrm{n}_{1} / \mathrm{N}$, this is equivalent to knowing a lower bound, $\mathrm{p}_{1}$, for p . This implies $1 / \mathrm{p}-1 \leq 1 / \mathrm{p}_{1}-1$. Thus, if we choose $n_{2}^{\prime}=\left(1 / p_{1}-1\right)(1+1 / \beta)^{2} X^{2} \quad$ (which is $\geq n_{2}$, then with confidence probability $P$, the relative error in estimating $N$ by using a random sample of size $n_{2}^{\prime}$ will satisfy $\left|\mathbf{N}-\mathbf{N}_{\mathbf{s}}\right| / \mathbf{N} \leq \boldsymbol{\beta}$.

As an example, suppose we wish to estimate the population size, N , of the USA (assume N is at most 270 million). Let us say we want a confidence probability of 0.9545 (so that $\mathrm{X}=2$ ), and that the number $\mathrm{n}_{1}$ of "tagged" individuals is 0.8 N (about 216 million in the first survey) so that $\mathrm{p}=0.8$. If we wish the relative error to be $0.1 \%$ (so $\beta=0.001$ and $\left|\mathrm{N}-\mathrm{N}_{\mathrm{s}}\right| \leq 270,000$ ), then the random sample size must be $\mathrm{n}_{2}^{\prime}=1,002,001$; if we wish the relative error to be $0.05 \%$ (so $\beta=0.0005$ and $\left|\mathrm{N}-\mathrm{N}_{\mathrm{s}}\right| \leq 135,0000$ ), then $\mathrm{n}_{2}^{\prime}=4,004,001$. Finally, assume the number of "tagged" individuals is 0.95 N ( $=256.5$ million, so at most 13.5 million are uncounted in the first survey), hence that $\mathrm{p}=0.95$ and $\beta=0.0001$ (i.e., a relative error of $0.01 \%$ and with $\left|\mathrm{N}-\mathrm{N}_{\mathrm{s}}\right| \leq 27,000$ ), then $\mathrm{n}_{2}^{\prime}=8,882,000$.

Note that the total number contacted in the two-stage census survey ( $=$ the number, $\mathrm{n}_{1}$, of "tagged" individuals plus the number, $\mathrm{n}_{2}$, in the random sample) is, respectively, 217 million (maximum uncertainty, 270,000 , or $0.1 \%$ ), 220 million (maximum uncertainty, 135,000 , or $0.05 \%$ ), and 265.4 million (maximum uncertainty, 27,000 , or $0.01 \%$ ). Thus, by employing this process, the total number of individuals contacted is less than the population size! Moreover, the estimation of N is more accurate (and, to boot, has a confidence probability of 0.9545 ) than the traditional "try-to-count-everyone-in-one-try" method!

