







Delivering insight through data for a better Canada

Li Wang, May 10, 2023







Tip 1: Find Data and Information

Data

- RDC data holdings https://www.statcan.gc.ca/eng/rdc/data
- Access to some codebooks http://www62.statcan.ca/webview/

MAP

• https://www.statcan.gc.ca/eng/rdc/process

CRDCN

• Canadian Research Data Centre Network https://crdcn.ca



Tip 2: Key documentation and information

- ☐ User Guideline
- Level of analysis: National estimates only (CHMS), provincial estimates (CHSCY).
- Changes across data waves: CCHS, CHMS, NPHS, LAD and so on.
- Guideline for analysis (weighting, rounding, variance estimation)
- ☐ Codebook (variables, values, distributions)
- ☐ Vetting rules: minimum cell counts, geography level



Tip 3: Strategy for linking large datasets

Strategy 1: make a smaller subset

- ☐ start to select target sample, e.g., age>40 or year>2018
- ☐ keep the variables with interest + weight variables
- use the cohort with interest as the base to link with other data source
- e.g., CCHS-IMDB, only keep the immigration sample
- ☐ use 1:1 merge to drop observations that were not linkable

Tip 3: Strategy for linking large datasets

Strategy 2: use macro or loop to merge panel data (e.g., IMDB_T1FF)

- ☐ use SAS Data format, process speed
- select variables, rename and append
- use macro or loop to make the process simple
- Ask for help from Analysts



Tip 4: Weights

☐ Weighting is used to make samples match the population. Weighting is necessary when each observation has a different probability of selection in a sample.

☐ Understanding different weights

- 1. pweight: Sampling weight.
- Each observation is treated as a randomly selected sample from the group which has the size of weight.
- Most weights on RDC data are pweight.

2. aweight: Analytic weight.

- Each observation is treated as the mean of a group which has the size of weight.
- Researcher needs to calculate the awight: AW_i=pweight_i*(sample size n/ Weighted N)

3. fweight: Frequency weight (= weight in SPSS).

- By weighting, each observation is duplicated by the size of weight.
- Integer of the pweight: round(pweight)



Tip 4: Weights – continued

- ☐ Weighting must be applied. Otherwise, your results are biased in most cases.
- In Stata, the estimated coefficients are identical regardless of which weighting options are applied. All weighting methods will yield the same coefficients estimated.
- But standard errors vary by weighting options.
- Usually, SE errors with pweight > SE with aweight > SE with fweight
- ☐ Use pweight for modeling
- ☐ Use aweight for descriptive statistics.
- ☐ Use fweight for population projection.
 - e.g., if vetting requires rounding, use fweight to get the numerator and dominators.
- ☐ Don't use iweight (important weight).



Tip 5: Household vs. Individual Level Weights

- Many datasets have both a household and an individual level weight (CCHS, OCHS)
 - Interview surveys are often sampled and conducted at the household level.
 - One respondent, usually at random, is selected to be interviewed.
 - Considering the differential selection of individuals in households
 - For household with only one adult the sampling fraction is 1/1
 - For household with 3 adults the fraction is 1/3
- ☐ Use household weight when you want to generalize to characteristics of households (e.g., poverty, parent marital status)
- Use individual (person) weight when generalizing to a population of individuals



Tip 7: Bootstrap weights

- ☐ Encouraging estimating variances using the bootstrap weights.
 - To account for the complex survey design
 - Unbiased SEs
- Appropriate survey weight variable and corresponding bootstrap weight variables HH level vs. Individual level (CCHS, OCHS)
- ☐ Whether bootstrap weight variables are mean bootstraps, and, if so, the number of replicates in each mean bootstrap weight (needed for a bootstrap weight adjustment)
 - e.g., GSS, OCHS
 - check if there is 0 in bootstrap data or description in the user guideline.
 - https://www150.statcan.gc.ca/n1/pub/12-002-x/2014001/article/11901-eng.htm



Thank You!

Further Questions:

Li Wang, rdc4@mcmaster.ca