Comparison of variance estimation methods for use with two-dimensional systematic sampling of land use/land cover data

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ABSTRACT

Systematic sampling is more precise than simple random sampling when spatial autocorrelation is present and the sampling effort is equal, but there is no unbiased method to estimate the variance from a systematic sample. The objective of this paper is to assess selected variance estimation methods and evaluate the influence of spatial structure on the results. These methods are treated as models and a complete enumeration of Norway was used as the modeling environment. The paper demonstrates that the advantage of systematic sampling is closely related to autocorrelation in the material, but also that the improvement is influenced by periodicity and drift in the variables. Variance estimation by stratification with the smallest possible strata gave the best overall results but may underestimate the variance when spatial autocorrelation is absent. Treating the sample as a simple random sample is a safe and conservative alternative when spatial autocorrelation is absent or unknown.

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1. Introduction

Spatial sampling surveys fill an important gap between the traditional, labor-intensive wall-to-wall field survey and the efficient, but in many cases rather inaccurate mapping by remote sensing (Wyatt, 2000; Verburg et al., 2011). The approach is used from the global down to the sub-national level. The Food and Agriculture Organization of the United Nations used systematic sampling together with satellite remote sensing for their Global Forest Resources Assessment 2010 (FAO, 2010). This approach reduced the amount of image processing and allowed FAO to involve national experts who revised the sample areas. The combination of field inventories and systematic sampling was also chosen when the European statistical agency (Eurostat) developed the LUCAS (Land use/cover area frame survey) program, carried out in the EU countries (Eurostat, 2003; Martino and Fritz, 2008). The Norwegian (Dramstad et al., 2002) and Swedish (Ståhl et al., 2011) landscape monitoring programmes both rely on area frame surveys where aerial photo interpretation is supplemented with observations from field inventories. Norway has also implemented a national area frame survey of land cover and outfield land resources (Strand, 2013). Spatial sampling methods are furthermore used in the Norwegian (Tomter et al., 2010), Swedish (Axelsson et al., 2010) and Finnish (Tomppo and Tuomainen, 2010) National Forest Inventories. The sampling approach allows these surveys to employ field observations and interpretation of high resolution imagery for large areas within acceptable budgets.

Spatial sampling surveys can be implemented following a number of different sampling strategies (Wang et al., 2012). Two of the most common are simple random sampling and systematic random sampling. Systematic random sampling is known from statistical theory to produce more precise estimates, in the spatial context and under certain conditions, than simple random sampling because the sampling units are distributed more evenly across the sampled area (Bellhouse and Shrader-Frechette, 1988; Dunn and Harrison, 1993; D’Orazio, 2003; Ambrosio et al., 2004). This is an advantage when nearby sampling units show a high degree of positive correlation (Cochran, 1977; Flores et al., 2003), as often is the case with land use/land cover data (Legendre, 1993).

Systematic samples do have their limitations in situations with systematic variation in the landscape itself, appearing e.g. as wave or chessboard like structures (Fattorini et al., 2006). Systematic sampling also makes it more difficult to adapt to budget changes during a survey (Stehman, 2009). The overall notion is, however, that systematic sampling more often than not is found to be an efficient sampling strategy for land cover and other land resource surveys (Thompson, 2002; Stehman, 2009).
The advantage of systematic sampling does, however, come with a hitch. This sampling method can produce more precise estimates than simple random sampling, but there is no unbiased estimation method for calculation of the uncertainty and documentation of the higher precision in these surveys. The reason is that the systematic sampling design is using a single random starting point where only one unit is drawn randomly. The other units are spaced from each other at a fixed distance (Madow and Madow, 1944). This design can be described as drawing a single “cluster” of regularly spaced individuals. The sampling unit is the cluster and the sample size is \( n = 1 \) (Thompson, 2002). As a consequence, it is not possible to use ordinary variance estimation methods since they require a denominator of \( n - 1 \).

There have been attempts to provide unbiased estimation of variance in systematic samples by combining repeated systematic samples with several starting points (Koop, 1971). The approach suggested by Koop with a few replicates (for example two or three starting points chosen at random) is unbiased but unstable (the variance of the estimated variance is large). Other attempts use stratification (Gautschi, 1957) or a mixture of systematic and simple random sampling (Zinger, 1980; Wu, 1984). All these methods rely on drawing more than one single systematic sample, which is fine in an experimental situation but rarely possible in applied large-scale surveys in forestry, land use/land cover studies or ecology.

The normal approach for handling a systematic sample is to disregard the fact that the systematic sample is a cluster sample and compute the variance using the estimators intended for simple random sampling (Milne, 1959; Cochran, 1977; Wolter, 1984, 2007). This approach results in a biased and in many cases significantly overestimated result (Matern, 1960; Dunn and Harrison, 1993; Särndal et al., 2003), and the benefit from lower variance in systematic samples is therefore hidden (Fewster et al., 2009).

Alternative approaches using traditional variance estimation combined with a local indicator are demonstrated by e.g. Matern (1947), Wolter (2007) and Gallego and Delincé (2010). The principle of the local variance estimation methods is to treat neighboring observations as a pseudo-stratum. The strata can be overlapping or non-overlapping. The variation within these strata replaces the usual deviation from the overall mean in the traditional simple random sample variance estimation method, resulting in a least biased estimate of the variance (Matern, 1960; Wolter, 2007). The advantage of the local variance estimation method is that it takes the spatial ordering into account and thus also the autocorrelation.

A local variance estimation method is currently used for estimation of the variance of the mean in the Finish National Forest inventory (Tomppo and Heikkinen, 1999). Likewise, Gallego and Delincé (2010) used a local estimator based on the eight nearest neighbors to each sampling point for variance estimation of the LUCAS surveys. These methods reportedly demonstrate promising results for variance estimation in applied systematic random sampling surveys. Tests involving completely enumerated populations have been carried out in ecology (Aubry and Debouzie, 2000) but were limited to simple processes and small areas. Rigorous testing on real land use/land cover data is rarely reported. Only a few studies (Dunn and Harrison, 1993; D’Orazio, 2003; Opsomer et al., 2012) use real land use/land cover or forestry data and a complete enumeration of a landscape (although of restricted size) for validation. There is also a lack of examples showing how different variance estimation methods behave in situations with different spatial structure and over a range of different land use and land cover types. Finally, the literature is remarkably vague with respect to precisely how the proposed methods are implemented. The programmer is therefore left with a number of open questions when trying to implement the methods discussed in the literature in an operative environment.

The challenge described here can be approached as a need for model evaluation. At the basic level, a statistical sample — with its sampling units and selected features — is a model of an environment. The assessment of how well the sample reflects the population is a question of model performance and the choice between a simple random sample and a systematic sample is, in this context, a choice between two different models. Furthermore, a situation arises when systematic sampling has been chosen where the uncertainty of the resulting statistical estimators has no (known) mathematical solution. It is therefore necessary to develop and apply indicators to describe the uncertainty. These indicators are also models and the evaluation of alternative indicators is a study and assessment of model performance.

The purpose of this study is clearly not to break new ground in the field of spatial statistics. The relevant theory is well established. Our purpose is instead to examine estimation methods for variance calculation on different land use/land cover types in a survey by applying methods proposed for the more general characterization of the performance of environmental models (Bennett et al., 2013). The justification is partly a need for an empirical demonstration in order to explain the advantage of systematic sampling to the wider land monitoring community, partly to arrive at a rare applicable method for local variance estimation, which can be implemented in the setting of an operational land monitoring program. We use a complete enumeration of an extended (in our case national) dataset, which acts as a pseudo-truth. This dataset includes a combination of land use/land cover types with heterogeneous spatial structure covering a credible range of real-world situations.

The research questions examined in this study are: (1) Is the simple random sampling variance estimation method always a conservative estimate of the variance for two-dimensional systematic random samples? (2) Does local variance estimation methods form a more precise estimate of the variance than the simple random sampling method? (3) How do the different local estimation methods compare?, and (4) How are the results influenced by the spatial structure and distribution of the different land use/land cover types?

2. Material and methods

2.1. Material

The material used in the study consist of a digital land use/land cover map of Norway (AR50; cartographic scale 1:50,000) with seven land use/land cover classes listed in Table 1. The spatial units of AR50 are polygons and the minimum mapping unit is 1.5 ha with a geometric accuracy of 20 m. AR50 is available on Internet for viewing and downloading (http://kjoden.skogoglandskap.no, last accessed June 25th 2014). The study area used in the analysis was the entire Norwegian mainland, totally 324,099 km².

The coverage of the different land use/land cover types is far from uniform, as shown in Fig. 1. Built-up and agricultural land are both marginal land use/land cover types in Norway. Built-up land covers only 0.5% of the total area and is highly dispersed. Agriculture covers 3.4% of the area but the pattern is clustered with some areas having a much higher percentage of agriculture, close to 50% around the Oslo fjord. Forest and open land are the two dominant land use/land cover types in

<table>
<thead>
<tr>
<th>Table 1</th>
<th>Descriptive statistics (sum, population mean and population variance) for the seven land use/land cover types in the gridded version of the national land use/land cover map AR50. N = 350,514 grid cells.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Land cover class</td>
<td>N</td>
</tr>
<tr>
<td>1 Built-up land</td>
<td>350,514</td>
</tr>
<tr>
<td>2 Agriculture</td>
<td>350,514</td>
</tr>
<tr>
<td>3 Forest</td>
<td>350,514</td>
</tr>
<tr>
<td>4 Open land</td>
<td>350,514</td>
</tr>
<tr>
<td>5 Mire</td>
<td>350,514</td>
</tr>
<tr>
<td>6 Snow/ice</td>
<td>350,514</td>
</tr>
<tr>
<td>7 Water</td>
<td>350,514</td>
</tr>
</tbody>
</table>
2.2 Method

The study was conducted in three steps: The first step aimed to demonstrate the efficiency of systematic random sampling compared to simple random sampling; the second step compared different methods for estimation of the variance of the systematic random sample; and the final step examined the influence of spatial structure and distribution on the variance of the different land use/land cover types. The entire population was available in the material for this study, and so was the pseudo-truth consisting of all the 100 clusters representing the possible systematic random samples given the chosen partition. The research questions could therefore be addressed as a model performance characterization exercise (Bennett et al., 2013) with the sampling methods and variance estimation algorithms treated as models and by using the entire population and a complete set of clusters as the modeling environment.

2.2.1 Efficiency of systematic random sampling

Simple and systematic random sampling was examined by comparing the uncertainty resulting from different sampling strategies under otherwise similar conditions and with the same sampling effort. The uncertainty measure selected for the comparison was the variance of the estimated \( \pi \) from samples with equal sample size, thus representing the same sampling effort, but obtained with the two different sampling strategies. Due to the irregular shape of the country, the number of tiles in each of the 100 clusters varied between 3474 and 3538. The mean number of tiles was 3505.14 which was truncated to 3505 and a simple random sample size of \( n = 3505 \) was used as the basis for comparison.

The variance of the estimator \( \hat{\pi} \) computed from a simple random sample of size \( n \) is

\[
\text{VAR}(\hat{\pi})_n = \frac{s^2(n - n)}{n(n - 1)} \quad (1)
\]

The expected variance of land cover estimates based on simple random sampling \( \text{VAR}(\hat{\pi})_n \) can thus be found by using \( s^2 \) from Table 1 and setting \( N = 350,514 \) and \( n = 3505 \). The corresponding (exact) variance based on systematic random sampling \( \text{VAR}(\hat{\pi})_{SYS} \) was found by using all the 100 clusters available in the study to determine empirically the distribution of the 100 estimated mean values (\( \hat{x} \)).

![Fig. 1. Spatial distribution of the seven land use/land cover types in Norway shown as proportions in 10 km x 10 km grid cells.](image)
\[ F = \frac{\sum_{i=1}^{k} \left( \bar{x}_i - \bar{x} \right)^2}{\sum_{i=1}^{k} \left( \bar{x}_i - \bar{x} \right)^2} \]

where \( k \) is the number of potential clusters and \( n_i \) is the number of tiles in cluster \( j \).

The variance \( \text{VAR}(\bar{x}; \text{SYS}) \) was compared to \( \text{VAR}(\bar{x}) \) by applying an \( F \) test where

\[ F = \frac{\text{VAR}(\bar{x}; \text{SYS})}{\text{VAR}(\bar{x})} \]

with the expected larger variance placed as the numerator and the degrees of freedom set to \( 3504 \times (n - 1) \) and \( 99 \times (K - 1) \). The test is one-sided, because a systematic random sample is expected to have less variance than the equivalent simple random sample. The null-hypothesis (no difference) is rejected if the F value is larger than a selected critical F value (here \( F_{0.05,3504,99} = 1.29 \)). The result is obviously closely linked to the unit size (tiles) and cluster size (distance between sample squares), but examination of this variability is not within the scope of this paper. Here, the test is only intended as an indicator of the efficiency of the systematic sampling strategy when the sampling effort is fixed. In our case, the units are 1 km\(^2\) grid cells and the sampling effort is approximately 3500 sample units.

2.2.2. Variance estimation methods for systematic random samples

The second research question was concerned with finding the most appropriate way to estimate the variance from a systematic random sample in the normal situation, when only a single sample is available. Several methods (algorithms) were compared. The algorithms were selected due to the relative ease of implementation and are all applicable in an operational environment. Each method was applied for every land use/land cover class and used for all 100 clusters in the material, resulting in an empirical approximation of the variation to be expected by that particular method.

The common, but reportedly biased approach is to estimate the variance in a systematic random sample by using the traditional simple random sampling variance estimation method. The grid cells in the cluster are treated as independently and randomly sampled individuals giving a sample size of \( n \). Notice that the result, \( \text{VAR}(\bar{x}; \text{SRS}) \), is basically different from \( \text{VAR}(\bar{x}; \text{SYS}) \), which was used above. While \( \text{VAR}(\bar{x}; \text{SRS}) \) is the variance expected in a true simple random sample, \( \text{VAR}(\bar{x}; \text{SYS}) \) is the estimate of the variance obtained when a systematic random sample is handled as a simple random sample.

The estimate obtained by applying the methodology from simple random sampling is:

\[ \text{VAR}(\bar{x}; \text{SRS}) = \frac{1}{m (n - 1)} \sum_{i=1}^{n} (x_i - \bar{x})^2 \]  

where \( x_i \) is the amount of a land use/land cover type in tile \( i \) and \( n \) is the number of grid cells in the cluster and \( \bar{x} \) is the sample mean.

Several variance estimators based on local differences were evaluated. These estimators use the concept of a “neighborhood” around each sampling unit. The neighborhood is a “sample neighborhood”, not a “population neighborhood”. It consists of a set of \( 3 \times 3 \) units located geographically next to each other in the sample.

The first local estimator \( \text{VAR}(\bar{x}; \text{LO9}) \) was computed using the average local variance for overlapping neighborhoods of 3 by 3 sample tiles:

\[ \text{VAR}(\bar{x}; \text{LO9}) = \frac{1}{m} \sum_{i=1}^{m} x_i^2 \] 

where \( m \) is the total number of tiles in the cluster and \( x_i^2 \) is the variance in the sample neighborhood around tile \( i \):

\[ x_i^2 = \frac{1}{m} \sum_{j=1}^{m} (x_j - x_i)^2 \]

where \( x_i \) is the local mean in the neighborhood around tile \( i \) and \( m \) is the number of valid data values in the sample neighborhood. This is usually nine in a 3 by 3 tile neighborhood, but may be less if some of the neighbors are missing in the sample (which may be the case along the coastline and the national border).

The second local estimator \( \text{VAR}(\bar{x}; \text{LO5}) \) resembled \( \text{VAR}(\bar{x}; \text{LO9}) \) but was computed excluding the four corner tiles of the 3 \( \times \) 3 sample neighborhood. The five remaining tiles were the tile at the center of the neighborhood and the four sample tiles directly east, west, north and south of this tile. The effect of this limited neighborhood is that the distance between the tiles in the computation is shorter and the effect of autocorrelation increases.

The third local estimator \( \text{VAR}(\bar{x}; \text{ST9}) \) was calculated using non-overlapping strata where each stratum is a 3 by 3 tile sample neighborhood. The estimation methods from stratified random sampling were then applied to the sample

\[ \text{VAR}(\bar{x}; \text{ST9}) = \frac{1}{N} \sum_{i=1}^{k} \left( \frac{n_i - 1}{N_i - 1} \right) \text{VAR}(\bar{x}; \text{SYS}) \]

where \( k \) is the number of strata, \( n_i \) is the sample size in stratum \( i \) (valid cases, mostly nine in our case), \( \text{VAR}(\bar{x}; \text{SYS}) \) is the variance in stratum \( i \), \( N_i \) is the population size in stratum \( i \) (in our case always set to 100 \( \times n_i \) since each tile in the sample “represents” 10 \( \times 10 \) tiles) and:

\[ w_i = \frac{n_i}{N} \]

where \( N \) is the population size in stratum \( i \) as explained above and \( N \) is the total number of tiles in the population.

The fourth local estimator \( \text{VAR}(\bar{x}; \text{ST4}) \) was similar to \( \text{VAR}(\bar{x}; \text{ST9}) \) but the size of the stratum was limited to four tiles (2 by 2).

The last local estimator \( \text{VAR}(\bar{x}; \text{SEM}) \) used the geostatistical concept of semi-variance. Each pair of observations in the dataset is separated by a certain distance and can be grouped into a range of distance intervals, known as lags. The semi-variance for a lag \( h \) is calculated from the pairs of observations falling into that particular lag as

\[ \gamma(h) = \frac{1}{2h} \sum_{i | h_{mi} = h} (x_i - x_{i+h})^2 \]

where \( m \) is the number of pairs in lag \( h \) and each pair consists of the observations \( x_i \) and \( x_{i+h} \).

\[ \text{VAR}(\bar{x}; \text{SEM}) = \gamma(\text{Min})/n \]

where \( h_{\text{Min}} \) is the distance between the closest observations in the sample (10 km in our case) and \( n \) is the number of observations in the sample.

This collection of variance estimation methods for the systematic random sample was compared with the exact variance among the 100 clusters: \( \text{VAR}(\bar{x}; \text{SYS}) \). The variance estimates were also drawn as box-plots in order to allow visual inspection assisting the interpretation of the results (Fig. 2).

2.2.3. Spatial structure and distribution of different land use/land cover types

The fourth research question was concerned with the impact of spatial structure and distribution of the different land use/land cover types on the variance. Spatial structure is here mainly a question about the influence of spatial autocorrelation and was first approached by calculating Global Moran’s I (Moran, 1950) for distances up to and including the separation of the systematic sampling units (10 km).

Computation was carried out following Legendre and Legendre (1998, p. 715)

\[ \text{GMI} = \frac{1}{m-1} \sum_{i=1}^{m} \left[ \sum_{j=1}^{m} \text{wij} (x_i - \bar{x}) (x_j - \bar{x}) \right] / \left[ \sum_{i=1}^{m} (x_i - \bar{x})^2 \right] \]

where \( \text{wij} \) is 1 for all pairs included in the computation, \( W \) is the total number of pairs included and \( \bar{x} \) is the sample mean. Moran’s I reportedly outperforms other tests in simulation experiments (Anselin, 2001) but may, as all global measurements of spatial autocorrelation, be less useful when the basic assumption of stationarity is violated (Anselin, 1995). It should be pointed out that we did not attempt to use GMI as a precise measurement of spatial autocorrelation by e.g. calculating statistical significance. GMI is in this context only used as an indicator.

The assumption, based on existing theory (Cochran, 1977), is that the advantage of systematic sampling over simple random sampling, be less useful when the basic assumption of stationarity is violated (Anselin, 1995). It should be pointed out that we did not attempt to use GMI as a precise measurement of spatial autocorrelation by e.g. calculating statistical significance. GMI is in this context only used as an indicator.

The assumption can be described as an expected presence of a (possibly linear) relationship between the spatial structure is related to distance. A variogram representing a stationary structure is here mainly a question about the range of spatial autocorrelation by e.g. calculating statistical significance. GMI is in this context only used as an indicator.

The assumption, based on existing theory (Cochran, 1977), is that the advantage of systematic sampling over simple random sampling, be less useful when the basic assumption of stationarity is violated (Anselin, 1995). It should be pointed out that we did not attempt to use GMI as a precise measurement of spatial autocorrelation by e.g. calculating statistical significance. GMI is in this context only used as an indicator.

\[ F = \frac{1}{1 + c \cdot \text{GMI}} \]

where \( F \) is the F-ratio, GMI is the autocorrelation and \( c \) is the impact of autocorrelation on the F-ratio. The constant (1.0) is the expected F-ratio when spatial autocorrelation is absent. The relationship was explored graphically using a scattergram.

In order to further investigate and be able to discuss the results, we also obtained a variogram for each of the land use classes. The variogram is a curve describing the semi-variance (Equation (9) above) as a function of the lag distance (h). The variogram also illustrates the autocorrelation in the material and shows how the spatial structure is related to distance. A variogram representing a stationary process (where variation depends on distance alone, independent of location) usually shows a smooth curve first increasing with distance but then flattening at a certain level (called the sill) at a particular distance (called the range). The sill represents the population variance and the range can be interpreted as the extent of
the autocorrelation effect. A variogram that does not become flat but continues to rise or assumes other shapes is a sign of “drift” in the material. Variation is in this case not only an effect of distance, but also of location.

3. Results

3.1. Proficiency of systematic random sampling

The expected variance of the estimator $\bar{x}$ for the seven land use/land cover types, computed from a simple random sample of size 3505 and a systematic random sample of approximately the same size are listed in Table 2. The results of the $F$ test comparing the two variance estimates are also listed in Table 2.

The calculated $F$ value is larger than the critical $F$ value (1.29) and $p$ is therefore smaller than 0.05 for all land cover classes except built-up land. The variance of the estimator for built-up land is also smaller when systematic random sampling is employed, but the difference is negligible and not statistically significant. The results indicate that systematic random sampling, as expected, is more efficient than simple random sampling for all seven land use/land cover classes but the improvement is only statistically significant for six of the seven classes.

3.2. Variance estimation methods for systematic random samples

The empirically determined exact variance of the estimated $\bar{x}$ from systematic random sampling $\text{VAR}(\bar{x})_{\text{SYS}}$ is compared with each of the proposed estimations of the same variance in Table 3.

Comparison of Tables 2 and 3 shows that $\text{VAR}(\bar{x})_{\text{SRS}}$ returns a result slightly higher than, but close to, the variance from a real
Table 2
Expected variance from a simple random sample of \( n = 3505 \) \( (\text{VAR}(\Sigma_{n})) \) and the empirically determined (exact) variance in a systematic random sample of approximately the same size \( (\text{VAR}(\Sigma_{SYS})) \). Both are transformed from km\(^2\) (used in Table 1) to \% for increased readability. The two variance measurements are compared using an \( F \) test. Global Moran’s I (GMI) is a measure of the spatial autocorrelation in the material.

<table>
<thead>
<tr>
<th>Land cover class</th>
<th>( \text{VAR}(\Sigma) )</th>
<th>( \text{VAR}(\Sigma)_{SYS} )</th>
<th>( F )</th>
<th>( p )</th>
<th>GMI</th>
</tr>
</thead>
<tbody>
<tr>
<td>1 Built-up land</td>
<td>0.0061</td>
<td>0.0050</td>
<td>1.19</td>
<td>0.14</td>
<td>0.040</td>
</tr>
<tr>
<td>2 Agriculture</td>
<td>0.0392</td>
<td>0.0213</td>
<td>1.84**</td>
<td>0.01</td>
<td>0.231</td>
</tr>
<tr>
<td>3 Forest</td>
<td>0.3824</td>
<td>0.1219</td>
<td>3.14**</td>
<td>&lt;0.01</td>
<td>0.357</td>
</tr>
<tr>
<td>4 Open land</td>
<td>0.4892</td>
<td>0.1440</td>
<td>3.40**</td>
<td>&lt;0.01</td>
<td>0.401</td>
</tr>
<tr>
<td>5 Mire</td>
<td>0.0460</td>
<td>0.0186</td>
<td>2.47**</td>
<td>&lt;0.01</td>
<td>0.504</td>
</tr>
<tr>
<td>6 Snow/ice</td>
<td>0.0169</td>
<td>0.0062</td>
<td>2.75**</td>
<td>&lt;0.01</td>
<td>0.340</td>
</tr>
<tr>
<td>7 Water</td>
<td>0.0573</td>
<td>0.0341</td>
<td>1.68**</td>
<td>&lt;0.01</td>
<td>0.132</td>
</tr>
</tbody>
</table>

simple random sample of the same size \( (\text{VAR}(\Sigma)_{SRS}) \). This method also clearly overestimates the variance when systematic random sampling is employed.

All the remaining methods are better alternatives than \( \text{VAR}(\Sigma)_{SRS} \), but none manage to give a correct estimate of the variance. The results obtained by three of the methods \( (\text{LO}_5 \text{ and } \text{ST}_4) \) are fairly similar, and all three are better than \( \text{SEM} \). Among these, \( \text{LO}_5 \) was consistently better than the other two. \( \text{ST}_4 \) does in most cases produce results closest to the true variance, but does in some analogous situations underestimate the variance.

The results can be inspected in Fig. 2 where the variance estimates are shown as box plots. Each plot represents one of the seven land use/land cover types. For each land use/land cover type, the plot shows the empirically determined exact variance for systematic random sampling with the selected sample size as the lower dotted line. The variance expected from a simple random sample of approximately the same size is shown as the upper dashed line. Each of the boxes represents one of the variance estimation methods in the study. The box representing the variance estimated when the sample is treated as a simple random sample \( (\text{SRS}) \) is generally the least preferable method (furthest from the lower dotted line) and (as expected) always closer to the variance expected from a true simple random sample \( (\text{upper dashed line}) \). None of the methods give results systematically close to the lower dotted line, but \( \text{ST}_4 \) is in general returning the best results. \( \text{ST}_4 \) is also the method with the least scattered results. The disadvantage regarding \( \text{ST}_4 \) is the fact that it falls below the dotted line for built-up land, showing that the variance in this case is underestimated.

3.3. Spatial structure and distribution of different land use/land cover types

Global Moran’s I (GMI) was used to calculate a spatial autocorrelation index for all of the seven different land use/land cover types. All variables exhibit some degree of spatial autocorrelation (Table 2). The spatial autocorrelation was particularly high for mire (0.504) and open land 0.401). The land use/land cover types Forest (0.357), snow/ice (0.340) and agriculture (0.231) revealed a more intermediate spatial autocorrelation, while build-up land (0.050) and water (0.132) returned index values showing relatively small spatial autocorrelation.

The \( F \)-ratio (Table 2) was used as an indicator of the advantage of systematic sampling over simple random sampling. The relationship between the \( F \)-ratio and the spatial autocorrelation is illustrated in Fig. 3. There is an apparent linear relationship between the \( F \)-ratio and the spatial autocorrelation. We fitted a reference line (the dashed line in Fig. 3) at

\[
F = 1.0 + 5.0 \cdot \text{GMI}
\]

where \( F \) is the \( F \)-ratio (as in Table 2) and GMI is the autocorrelation (Global Moran’s I). This reference line is indicative of the relationship. The positive effect of systematic sampling, indicated by \( F \), is increasing steadily as the autocorrelation increases. Fig. 3 does, however, also show marked deviation from the general rule, in particular with respect to the category mire where the \( F \)-ratio (here interpreted as the advantage of applying systematic sampling) is considerably less than expected from observation of the spatial autocorrelation.

4. Discussion

In our experiment, two-dimensional systematic sampling performed better than simple random sampling for all seven land use/land cover types. The improvement was statistically significant for six of the types. This is as expected and only confirms frequently reported results from other studies (see Introduction). The improvement is closely related to the spatial autocorrelation in the material, with highest improvement for the land use/land cover types exhibiting the strongest autocorrelation, which is in agreement with e.g. Payandeh (1970), Dunn and Harrison (1993) and D’Orazio (2003). The exception is mire where only moderate improvement with systematic sampling notwithstanding the presence of relatively high spatial autocorrelation.

The enhanced accuracy was hidden when the variance was estimated by treating the systematic sample as a simple random sample and neither of the alternative variance estimation methods examined here were able to fully account for the improvement. \( \text{VAR}(\Sigma)_{\text{ST4}} \), where small local neighborhoods consisting of groups of four tiles each were treated as non-overlapping strata did in most cases give the best results, but underestimated the variance for built-up land, where spatial autocorrelation is particularly weak. \( \text{ST4} \) is not unique in this respect. All the methods, including \( \text{SRS} \) occasionally underestimate the variance for built-up land.

The analysis of the impact of spatial autocorrelation on the \( F \)-ratio, which was used as an indicator of the advantage of systematic random sampling, showed a detectable and fairly linear relationship between the two variables (Fig. 3). The advantage of systematic sampling is increasing with increasing autocorrelation.

<table>
<thead>
<tr>
<th>Land cover class</th>
<th>( \text{VAR}(\Sigma)_{SYS} )</th>
<th>( \text{VAR}(\Sigma)_{SRS} )</th>
<th>( \text{VAR}(\Sigma)_{LO5} )</th>
<th>( \text{VAR}(\Sigma)_{LO5} )</th>
<th>( \text{VAR}(\Sigma)_{ST4} )</th>
<th>( \text{VAR}(\Sigma)_{ST4} )</th>
<th>( \text{VAR}(\Sigma)_{SEM} )</th>
</tr>
</thead>
<tbody>
<tr>
<td>1 Built-up land</td>
<td>0.0050</td>
<td>0.0066</td>
<td>0.0052</td>
<td>0.0046</td>
<td>0.0057</td>
<td>0.0041</td>
<td>0.0056</td>
</tr>
<tr>
<td>2 Agriculture</td>
<td>0.0213</td>
<td>0.0433</td>
<td>0.0301</td>
<td>0.0261</td>
<td>0.0304</td>
<td>0.0235</td>
<td>0.0328</td>
</tr>
<tr>
<td>3 Forest</td>
<td>0.1219</td>
<td>0.4054</td>
<td>0.2253</td>
<td>0.1954</td>
<td>0.2213</td>
<td>0.1655</td>
<td>0.2428</td>
</tr>
<tr>
<td>4 Open land</td>
<td>0.1440</td>
<td>0.5157</td>
<td>0.2761</td>
<td>0.2390</td>
<td>0.2783</td>
<td>0.2031</td>
<td>0.2944</td>
</tr>
<tr>
<td>5 Mire</td>
<td>0.0186</td>
<td>0.0479</td>
<td>0.0334</td>
<td>0.0283</td>
<td>0.0330</td>
<td>0.0251</td>
<td>0.0368</td>
</tr>
<tr>
<td>6 Snow/ice</td>
<td>0.0062</td>
<td>0.0185</td>
<td>0.0136</td>
<td>0.0118</td>
<td>0.0127</td>
<td>0.0094</td>
<td>0.0156</td>
</tr>
<tr>
<td>7 Water</td>
<td>0.0341</td>
<td>0.0621</td>
<td>0.0524</td>
<td>0.0466</td>
<td>0.0498</td>
<td>0.0394</td>
<td>0.0608</td>
</tr>
</tbody>
</table>
represents and anomaly, since the benefit of systematic sampling is substantially less than expected from the observed autocorrelation.

4.1. Individual land cover classes

Built-up land was the land use/land cover class where the advantage of systematic sampling was smallest (and not statistically significant). Built-up land is a marginal land use/land cover class in Norway and also the class with the lowest spatial autocorrelation. Norwegian settlements are small and the unit of observation in our study is a 1 km² tile. The extent of built-up land in a tile therefore has only weak predictive strength with respect to the amount of built-up land in the adjacent sample tiles at 10 km intervals. The variogram (Fig. 4) shows a curve reaching the sill (representing the population variance and shown as a dotted horizontal line in the graph) after approximately 12 km only. The examined variance estimation methods for systematic random sampling (including treating the sample as a simple random sample) all produced fairly identical results for built-up areas, indicating that there is little or no advantage from applying systematic sampling in this situation, but also no disadvantage either. There is, however, a risk of underestimating the variance when local estimators are used for this class.

Agriculture covers 3.4% of the land in Norway. This land use/land cover type exhibits stronger autocorrelation than built-up land, probably because agricultural use is closely linked to climate, soil conditions and arability and therefore more predictable. As a result, systematic random sampling give significantly better results than simple random sampling for this class. The semivariogram (Fig. 4) shows pronounced periodicity. The function does not stabilize at the sill but climbs to a peak at around 400 km before it falls back to the sill. A second peak is found around 1000 km and a pronounced negative drift is observed beyond this distance. This is linked to the regional patterns also visible in Fig. 1 where large occurrences of mire are seen in southeastern, central and northern Norway. Within these regions, another pattern is visible where Mire frequency change between valleys and mountains. Mire is mainly found on flat areas found as valley bottoms, moors and old glacial moraines, but rarely on the steeper slopes separating these locations. The result is a spatial mosaic, although without clearly discernible patterns.

Mire has the strongest autocorrelation among the land use/land cover classes studied here, but stand out as markedly different from the other classes in Fig. 3. The variogram (Fig. 4) also show strong periodicity and does not stabilize at the sill but climbs to a peak at around 500 km before it falls back to the sill. A second peak is found around 1000 km and a pronounced negative drift is observed beyond this distance. This is linked to the regional patterns also visible in Fig. 1 where large occurrences of mire are seen in southeastern, central and northern Norway. Within these regions, another pattern is visible where Mire frequency change between valleys and mountains. Mire is mainly found on flat areas found as valley bottoms, moors and old glacial moraines, but rarely on the steeper slopes separating these locations. The result is a spatial mosaic, although without clearly discernible patterns.

Snow/Ice also has a complex variogram, temporarily reaching the sill after approximately 25 km but showing marked periodicity over longer distance. There is also negative drift in the variogram, similar to the drift exhibited by mire. Permanent snow and ice is a marginal land cover type mainly found as glaciers in mountain areas with high precipitation but the occurrence is massive when the type is present. The advantage of systematic sampling is still pronounced, and higher than for mire.

The final land use/land cover type, water (actually fresh water) exhibits weak but visible spatial autocorrelation. The advantage of systematic random sampling over simple random sampling is still clearly present and also statistically significant. Water is found allover Norway, the spatial pattern is scattered and the spatial

![Fig. 3. Relationship between the improved accuracy obtained by systematic sampling ($F$-ratio) and spatial autocorrelation (Global Moran's $I$). The reference line is drawn at $F = 1.0 + 5 GMI.](image-url)
Fig. 4. Semivariograms for the seven land use/land cover classes in Fig. 1.
distribution is fairly random. There are, however, three important differences between built-up land and water: there is more land covered with water than built-up areas (5.3% against 0.5%), water is found more frequently (the class is present in 42% of the tiles) than built-up land (only present in 4% of the tiles) and water is a natural land cover class, clearly different from the artificial class built-up land.

Payandeh (1970) found that systematic random sampling performed poorly when applied to uniformly spaced forest populations. This is to some extent contradictory to our result with respect to water. Water is a uniformly spread land use/land cover type in Norway, but we found that systematic random sampling still was a more efficient sampling method than simple random sampling (although not necessarily the most efficient). Dunn and Harrison (1993) found that natural vegetation with complex and varied spatial pattern was related to poor performance of systematic sampling. This effect was also to some extent observed in our study. Systematic sampling performed best when autocorrelation was present and the process fairly stationary, without periodicity and drift. Examples are in our case forest and open land, but also water where the variogram was smooth and systematic sampling performed well notwithstanding a lower autocorrelation.

These results are in line with the recommendation of Payandeh (1970) that systematic random sampling was prudent except for very small spatial autocorrelation, and agriculture and mire where the benefit from applying systematic sampling were pronouncedly lower than expected from the spatial autocorrelation. The latter results may possibly be linked to non-stationarity or periodicity in the material. This could possibly be controlled for by de-trending, e.g. by applying median polish (Cressie, 1991; Strand, 1998) or by using a local (instead of a global) autocorrelation statistic (Anselin, 1995).

Among the variance estimation methods tested here, the methods based on local variation all gave more correct variance estimates than when the sample was treated as a simple random sample. The local estimation methods still largely overestimated the variance except for built-up land. This is not necessarily a problem. In applied use with real systematic random samples and no pseudo-truth, it has been argued that variance estimation methods should slightly overestimate the variance to be sure that the variance is not underestimated (Tomppo and Heikkinen, 1999; Heikkinen, 2006). The method that gave the best overall results, $\text{VAR} = \text{SST}_4$, systematically underestimated the variance for the least autocorrelated land type and must therefore be used with great caution.

4.2. Autocorrelation

While our approach to estimation of the variance under systematic sampling is design-based, other studies follow an alternative geostatistical model-based approach that accounts for spatial autocorrelation. Aubry and Debobuzie (2000) obtained good results with this approach, but also reported that their method was highly sensitive to the approximation used in the calculation. The experimental variograms for the seven land cover/land use classes (Fig. 4) show the autocorrelation structure in the material. Periodicity is present in all seven variograms and some variograms also exhibit pronounced drift in the material (seen as a systematic rise or fall toward the right end of the curve). Clearly, none of the land use/land cover classes studied here are associated with simple and smooth variograms with predictable behavior. It is therefore difficult to use methods relying on an exact mathematical description of the curves represented by the variograms as required by model-based geostatistical approaches to uncertainty.

Systematic sampling is a design where the entire population is divided into groups (clusters) and one of these clusters is randomly selected as the sample. The total variation in the population has two components: The variation within the clusters and the variation between the clusters. The variance of the mean is the variation between the clusters. Local variation between the adjacent sample units is a coarse measurement of the variation between samples caused by the differences between the origin of each cluster sample. The local variance estimators work because they emphasize this short-distance variation.

The absence of a positive effect from systematic sampling for built-up land and the low effect for agriculture and mire must be caused by a relatively high variation between the clusters. This is normal when spatial autocorrelation is absent and there is little or no difference in variation between and within the clusters. The explanation in the presence of spatial autocorrelation could be linked to systematic patterns on a scale that interfere with the combination of observation units and distance between observations in the selected area frame.

Our study used a sampling scheme with fixed distance of 10 km between the center of the tiles in the sample and a fixed tile size of 1 by 1 km. These choices necessarily influence the effect of periodicity and autocorrelation. This is in agreement with Dunn and Harrison (1993) who found that the gain using systematic random sampling for different land use/land cover types varied with the sampling intensity. We have, in this study, concentrated on comparing methods under controlled settings but acknowledge the need for further studies of the effect of variable sampling intensities.

5. Conclusion

5.1. Characterizing model performance

A five step procedure for performance evaluation of models is suggested by Bennett et al. (2013). The key elements are 1) reassessment of the aim, scale and scope; 2) characterization of the data for calibration and testing; 3) visual analysis to gain overview of overall performance; 4) selection of basic performance criteria; and 5) consideration of more advanced methods to handle problems. This is also the procedure followed by our paper, which in this respect is an example of a study of model performance.

The aim, scale and scope of systematic sampling and the related variance indicators is to improve the accuracy of environmental information (relative to simple random sampling) within a reasonable budget and provide variance estimates that reveal the benefit of the systematic approach. The study demonstrate that systematic sampling in most cases represent an improvement, and that at least some of the variance indicators provide reasonable information about the uncertainty.

There was no calibration involved and therefore no concern about dependency between the models and the data used for testing. Our test bed was a complete enumeration based on a dataset with national coverage and included seven different land cover classes with variable characteristics, magnitude and spatial distribution. The setting ensures that many aspects of data variability are covered. The shortcoming is that the study was limited to observation units of a fixed size (1 km$^2$) and with a fixed sampling frequency (every 10 unit in both directions). The study could be improved by introducing other sampling unit (grid cell sizes) and sampling frequencies.

Visual analysis was an important tool to gain overview of the overall performance of the models. The main instrument was the box plots that clearly demonstrated the differences between alternative models and for different land cover classes. The box
plots showed the difference between simple random sampling and systematic sampling and simultaneously visualized how the variance indicators behaved in relation to the two sampling methods. We found that the visual analysis was an excellent tool that allowed us to compare and assess models without determining strict formal criteria in advance.

The basic performance criteria for comparing the two sampling methods was the negative (rejection of a null-hypothesis) result of an F-test of the empirically determined mean variance expected from each sampling method. The test is easily interpretable and the result clear. Formally, the test could instead have been carried out as a Monte-Carlo simulation using repeated pairs of randomly selected samples (one simple random and one systematic). This would defuse the possible criticism of an F-test comparing fixed numbers. The advantage of systematic sampling is, however, already an accepted fact and this part of the performance test can be view as added value rather than as a main objective of the study.

The basic performance criteria for comparing the variance indicators were linked to the visual interpretation of the box plots. An acceptable indicator should not underestimate the variance in a systematic sample, i.e. the entire box representing the variation in systematic samples. Furthermore, the desirable indicator would be the indicator returning the lowest variance estimate among those indicators acceptable according to the first criterion. Finally, if several indicators performed equally according to the first two criteria, the indicator with the smallest internal variation (most compact box in the box plot) would be preferable.

Finally, alternative methods using geostatistical approaches are acknowledged and referenced in the Introduction as well as in the Discussion. The models tested by us are simple and have the advantage that they easily can be used in operational surveys and monitoring. Alternatives based on geostatistical (Aubry and Debouzie, 2000) and non-parametric approaches (Opsomer et al., 2012) may give more precise results, especially when auxiliary variables are available.

5.2. Next step

Many factors may affect the results found in this study. As pointed out by Wang et al. (2010) the performance of a spatial sampling scheme is controlled by the trinity relationship of the target domain, the geographical distribution of the sample and the statistical method that is applied. It is expected that the use of more detailed land use/land cover types can include more rare and scarce classes exhibiting weaker autocorrelation or being more susceptible to periodicity. This could reduce the advantage of employing systematic random samples, and the benefit of using local variance estimation method will be smaller. Furthermore, although systematic sampling in most cases is shown to be more efficient than simple random sampling, it is not necessarily the most efficient sampling strategy. Other approaches, including different forms of stratification, could be as efficient and also carry the benefit of an unbiased variance estimation method. The methods and software described by Wang et al. (2013) could be used to examine these questions in depth.

Our study examined a selection of variance estimation methods for two-dimensional systematic samples. The list is not exhaustive and alternative methods may give an estimate closer to the pseudo-truth. We also notice that local estimation methods work well in most circumstances but underestimate the variance in certain situations. The modeling environment with a complete enumeration allows us to describe these situations. Better methods to assess the appropriateness of local estimators in a real situation when only a single sample is known will be needed. These questions warrant further studies.

Our study has demonstrated an advantage of systematic random sampling over simple random sampling and linked the improvement to spatial autocorrelation. The study has also shown that local estimators of variance are superior to variance estimated as if the sample was a simple random sample when systematic random sampling is employed and spatial autocorrelation is present. Between the local estimators of variance, stratification into non-overlapping neighborhoods using the smallest possible strata (2 by 2 tiles) was in most cases the best method, although prone to underestimate the variance when the autocorrelation was small. Until contrary results or better estimators are available, we therefore recommend the use of systematic random sampling coupled with the local estimator of variance using 2 by 2 tile stratification when spatial autocorrelation is present. The SRS estimator is a safe alternative in the absence of spatial autocorrelation, or when the order of magnitude of the spatial autocorrelation is unknown.

References


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