This paper presents a case study to illustrate the range of decisions involved in designing a sampling strategy for a complex, longitudinal research study. It is based on experience from the Young Lives project and identifies the approaches used to sample children for longitudinal follow-up in four less developed countries (LDCs). The rationale for decisions made and the resulting benefits, and limitations, of the approaches adopted are discussed. Of particular importance is the choice of sampling approach to yield useful analysis; specific examples are presented of how this informed the design of the Young Lives sampling strategy.