POLS 500c, Advanced Statistical Methods, Spring 2011

Department of Political Science
Southern Illinois University

1 Instructor Information

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Office Hours: 10:00-1:00 T/TH
Class Location: FANER 3075
Course Time: 8:35-9:50 AM T/TH

2 Course Description

This course is the third part of a methods sequence that aims to provide you the tools necessary to be social researchers. The primary focus of the course is multiple regression analysis. We explore the assumptions underlying the model, what happens when the assumptions are violated, and how to deal with these problems. Specifically, we examine what happens to the standard regression model in the context of multicollinearity, nonlinearity, heteroscedasticity, nonadditivity, measurement error and specification error. Beyond what is often called OLS regression, we discuss regression techniques related to limited dependent variables and times series/panel data.

While some courses on this topic are primarily devoted to mathematical exposition of these techniques, our course is for the applied researcher. We will occasionally delve into math, but the main goal is to help you develop the skills necessary to evaluate hypotheses in a large N context. Additionally, we will spend considerable time learning and utilizing statistical software. While there are a host of different software packages, we will use Stata as it is powerful, flexible, and is used by many quantitative political scientists.

3 Course Objectives

I have three main objectives for this course. First, the course should help you gain the skills necessary to produce an original quantitative project. Second, you should gain the skills necessary to read and critique quantitative work that appears in peer-reviewed political science journals. Third, the course should serve as a basis for the acquisition of more advanced quantitative methods as your professional needs require.

4 Requirements

Required Books


Recommended Books


All of the books are available at the bookstore and online. You can find them on Amazon.com or Addall.com at a reduced price. Since advanced statistics is not always easy, it is helpful to have multiple treatments of the same topic. I find that some books are more useful for understanding certain topics than others. The recommended books provide either more sophisticated or more simplistic treatment of most of the topics we cover. Buying them and using them in conjunction with the required texts would be helpful but not necessary. If you plan to pursue a dissertation that utilizes quantitative methods, then purchasing some/all of these books may be something to consider.

Many of the articles for the class will be on reserve at the library. You can also find most of the journal articles on JSTOR (www.jstor.org). I will also place readings on blackboard that are not available on JSTOR, and these are noted in the syllabus (*).  

Assessment

1. **Attendance and Participation (20%)**—I expect that you will be prepared to discuss all of the readings each week. I will assign a grade for your participation each week based on the following scale:

   A (outstanding) your comments were insightful and contributed to collective understanding of the material across the readings

   A- (strong) your comments were sometimes insightful and sometimes average but were not consistent across the readings
B+ (good) your comments demonstrated that you understood the material but did not extend the discussion or offer new insights

B (average) you participated but did not seem to fully grasp the material

B- (poor) you spoke, but your comments were not germane to the material

C (unacceptable) you didn’t say anything...

2. **Problem Sets (10%)**—You will have problem sets that relate to applied research throughout the semester. You will use Stata for all of these assignments.

3. **Exams (30%)**—The midterm and final exams are take-home exams that ask essay questions and involve applied regression techniques in Stata.

4. **Conference Presentation (10%)**—At the end of the term, you will give a 10-15 minute presentation on your research. You will be on a panel of 3-4 papers with a chair and discussant. The presentation must include a powerpoint (or equivalent program) presentation. Later in the term, we will discuss how to present your research effectively. You will also be graded on how well you respond to questions from the discussant and audience.

5. **Research Paper (30%)**—Your research paper must be an original, quantitative paper that incorporates material from the course.

   The research paper must be 20-25 pages (including references, tables, graphs, etc). The quality of the paper, however, is more important than the quantity. The paper should have the format as outlined by Barry Weingast here:

   http://www.stanford.edu/~weingast/caltech_rules.html

   While this is not the only way to write a great paper in Political Science, it is a great way.

   These papers also makes useful suggestions for writing a graduate paper that is potentially publishable:


   This paper by King is also useful for quantitative researchers:

5  **Tentative** Course Schedule

**The Regression Model**


- Introductions
- Discussion
- Gujarati, Appendix A
- Kennedy, Chapters 1 & 2

Thurs. Jan. 20—The Bivariate Regression Model

- Gujarati, Chapters 2-5, pgs. 164-175
- *Berry & Sanders, Chapter 2

**BRING SOME CONCEPTS**—Bring a list of concepts that are of interest to you. For example, you may be interested in the relationship between democracy and terrorism or party ideology and economic growth.

Tues. Jan. 25—Stata Lab #1

- Introduction to Stata & Data Manipulation

Thurs. Jan. 27—Multiple Regression: Estimation

- Gujarati, pp. 202-23, 229-33
- Kennedy, Chapter 3

**BRING A RESEARCH QUESTION**—We will discuss each person’s question and offer suggestions and potential readings.

Tues. Feb. 1—Multiple Regression: Inference

- Gujarati, Chapter 8
- Kennedy, Chapter 4

Thurs. Feb. 3—Multiple Regression: Dummy Variables

- Gujarati, pp.297-306
- Kennedy Chapter 14

Tues. Feb. 8—Stata Lab #2

- Correlation and Linear Regression
Violations of Regression Assumptions

Thurs. Feb. 10—Heteroskedasticity

- Gujarati, Chapter 11
- Kennedy, Chapter 8

Tues. Feb. 15—Stata Lab #3

Heteroskedasticity

Thurs. Feb. 17—Project/Paper Workshop

**Bring research question, outline, and data** for paper

Tues. Feb. 22—Multicollinearity

- Gujarati, Chapter 10
- Kennedy, Chapter 11

Thurs. Feb. 24—Stata Lab #4

- Multicollinearity/Specification Lab

Tues. March 1—Specification

- Gujarati, pp. 215-217, 506-524
- Kennedy, Chapter 5

Thurs. March 3—Exam #1

Tues. March 8—Interactions

Thurs. March 10—Stata Lab #5
-Interactions
-Guided exercise

SPRING BREAK—March 14 -18, NO CLASS

Tues. March 22—Autocorrelation and Measurement Error
-Gujarati, Chapter 12, pp. 524-528
-*Carmines and Zeller, pp. 1-16, 29-32, 37-51
-Kennedy, Chapter 9

Thurs. March 24—Panel Data
-Gujarati, Chapter 16
-Kennedy, Chapter 17
-Kennedy, Chapter 9

Tues. March 29—Stata Lab #6—Panel Data
-Estimating time-series cross-sectional models in Stata

Thurs. March 31—NO CLASS, MPSA

Limited Dependent Variables, Forecasting, & Time Series

Tues. April 5—Limited Dependent Variables
-Gujarati, Chapter 15
-Kennedy, Chapters 15-16

Thurs. April 7—Stata Lab #7—Logit Models
-Read Logistic Regression Diagnostics

Tues. April 13—Stata Lab #8
-Extracting and Displaying Quantities of Interest
-Learning Clarify and SPOST

Thurs. April 14—Forecasting and Cross-Validation


Tues. April 19—Stata Lab #9

-Cross-Validation

Thurs. April 21—Introduction to Time Series

-Gujarati, Chapters 21-22

-Kennedy, Chapters 18-19


Tues. April 26—Stata Lab #10

-Final Help with Model Estimation/Presentation -Visualizing data

Thurs. April 28—Paper Presentations (1st group)

Tues. May 3—Paper Presentations (2nd group)

Thurs. May 5—Final Exam (Final Papers Due)