17.804: Quantitative Research Methods III

Fall 2015

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MIT

1 Contact Information

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2 Logistics

- Lectures: Mondays and Wednesdays 9 – 10:30am, E53-438 (note the change from the original schedule!)
- Recitations: Fridays, 9 am E53-485
- Teppei’s office hours: Make an appointment
- Wei’s office hours: Tuesdays 1 – 3pm and by appointment

Please note:
- We will also meet on October 13 (MIT-wide Monday schedule day).
- We will have no class on October 12 (Columbus Day) and November 11 (Veterans Day).
- We will reschedule the lecture on November 25 (Wednesday before Thanksgiving) to another date (TBD).

3 Course Description

This course is the third course in the quantitative research methods sequence at the MIT political science department. Building on the first two courses of the sequence (17.800 and 17.802), this class covers advanced statistical tools for empirical analysis in modern political science. Our focus in this course will be on techniques for model-based inference, including various regression models for cross-section data (e.g., binary outcome models, discrete choice models, sample selection
models, event count models, survival outcome models, etc.) as well as grouped data (e.g., mixed effects models and hierarchical models). This complements the methods for design-based inference primarily covered in the previous course of the sequence. This course also covers basics of the fundamental statistical principles underlying these models (e.g., maximum likelihood theory, theory of generalized linear models, Bayesian statistics) as well as a variety of estimation techniques (e.g., numerical optimization, bootstrap, Markov chain Monte Carlo). The ultimate goal of this course is to provide students with adequate methodological skills for conducting cutting-edge empirical research in their own fields of substantive interest.

4 Prerequisites

There are three prerequisites for this course:

2. Probability and statistics covered in 17.800 and 17.802, including linear regression and basic causal inference.
3. Statistical computing: familiarity with at least one statistical software. We will use R and JAGS in this course (more on this below).

For 1 and 3, we expect the level of background knowledge and skills equivalent to what is covered in the department’s Math Camp II; see

https://stellar.mit.edu/S/project/mathcamp2/

5 Course Requirements

The final grades are based on the following items:

- **Problem sets (40%)**: Weekly problem sets will be given throughout the semester. Problem sets will contain analytical, computational, and data analysis questions. Each problem set will be counted equally toward the calculation of the final grade. The following instructions will apply to all problem sets unless otherwise noted.
  - Neither late submission nor electronic submission will be accepted unless you ask for special permission from the instructor in advance of the deadline. (Permission may be granted or not granted, with or without penalty, depending on the specific circumstances.)
  - Working in groups is encouraged, but each student must submit their own writeup of the solutions. In particular, you must not simply copy and paste someone else’s answers or computer code. *Violation of this policy will be considered an academic integrity issue and processed accordingly to MIT’s rules and procedures for such violations.* We also ask you to write down the names of the other students with whom you solved the problems together on the first sheet of your solutions.
  - For analytical questions, you should include your intermediate steps, as well as comments on those steps when appropriate. For data analysis questions, include annotated code as part of your answers. All results should be presented so that they can be easily understood.
• **Quizzes** (15%): Three in-class, closed-book quizzes will take place on Mondays (October 5, November 2 and 30) during the regular class time.

• **Final project** (35%): The final project will be a short research paper which typically applies a method learned in this course to an empirical problem of your substantive interest. The paper should be approximately 10 pages in length and contain a concise statement of the research question, description of the data, empirical strategy, results, and conclusions. Literature reviews, theoretical background and motivations should be either omitted or kept to minimum. You should also submit a copy of your analysis code. Co-authoring is strongly encouraged. Replication papers are also accepted as long as they methodologically go beyond the original analysis in some significant manner.

Students are expected to adhere to the following deadlines:

- September to early October: **Start** thinking about possible topics, exploring data sources, and running simple analyses on acquired data sets. Run your ideas by the TA and instructor during their office hours and after classes/recitations to obtain their reactions.

- October 13: Turn in a **brief description of your proposed project**. By this date you need to have found your coauthor, acquired the data you plan to use, and completed a descriptive analysis of the data (e.g. simple summary statistics, crosstabs and plots). Meet with the instructor to discuss your proposal during his office hours. You may be asked to revise and resubmit the proposal in two weeks from the meeting.

- December 7 and 9: Students will give **presentations in front of the class** during the regular class time. Presentations should last about 10 minutes (determined based on the class size, but time limits will be strictly enforced) and take the form much like presentations at major academic conferences such as the APSA and MPSA annual meetings. Students should prepare electronic slides to accompany their presentation. Performance on this presentation will be counted toward the class participation grade (see below). Make final revisions to your paper based on the feedback.

- December 16: **Paper due.** Please turn in one printed copy of your paper by the end of the day, and email electronic copies to the instructor and TA.

• **Participation and presentation** (10%): Students are strongly encouraged to ask questions and actively participate in discussions during lectures and recitation sessions.

In addition, there will be recommended readings and lecture notes. Students are strongly encouraged to complete readings prior to the lectures in order to get the most out of them.

### 6 Course Website

You can find the Stellar website for this course at:


We will distribute course materials, including readings, lecture slides and problem sets, on this website.
7 Questions about Course Materials

In this course, we will utilize an online discussion board called Piazza. This is a question-and-answer platform that is easy to use and designed to get you answers to questions quickly. We encourage you to use the Piazza Q & A board when asking questions about lectures, problem sets, and other course materials outside of recitation sessions and office hours. You can access the Piazza course page either directly from the below address or the link posted on the Stellar course website:

https://piazza.com/mit/fall2015/17804

Using Piazza will allow students to see and learn from other students’ questions. Both the TA and the instructor will regularly check the board and answer questions posted, although everyone else is also encouraged to contribute to the discussion. A student’s respectful and constructive participation on the forum will count toward his/her class participation grade. Do not email your questions directly to the instructors or TAs (unless they are of a personal nature) — we will not answer them!

8 Recitation Sessions

Weekly recitation sessions will be held in E53-485 on days and times to be determined in the first week of class. Sessions will cover a review of the theoretical material and also provide help with computing issues. The teaching assistant will run the sessions and can give more details. Attendance is strongly encouraged.

9 Notes on Computing

In this course we use \texttt{R} an open-source statistical computing environment that is very widely used in statistics and political science. (If you are already well versed in another statistical software, you are free to use it, but you will be on your own.) Each problem set will contain computing and/or data analysis exercises which can be solved with R but often require going beyond canned functions and writing your own program.

In addition to the materials from the department’s math camps (see above), there are many resources for R targeted at both introductory and advanced levels, including:

- Fox, John and Sanford Weisberg. 2010. \textit{An R Companion to Applied Regression}. Sage Publications. (focused on regression analysis)


- For specific questions about R, searching the CRAN website or Stack Overflow with appropriate keywords will often yield satisfactory results.

- As a last resort, you can post your question to the R help e-mail list, but be sure to read the posting guidelines before doing so, and follow exactly what they say. The list is run by a very busy group of people (you will frequently get answers from R Core team members) and they can be nasty if you are not respectful of the norms.

For Bayesian statistical modeling, we also use \texttt{JAGS}, a cross-platform, open-source software for Markov chain Monte Carlo (MCMC) via Gibbs sampling. \texttt{JAGS} uses syntax similar to \texttt{R} and comes with an easy-to-use interface with \texttt{R}.
10 Books

• Recommended books: We will read chapters from these books throughout the course. We strongly recommend that you at least purchase (1) either one of the first two books, (2) Jackman and (3) Gelman and Hill. These books will be available for purchase at COOP and online bookstores (e.g. Amazon) and on reserve in the library.

  
  – Cameron, Colin and Pravin Trivedi. 2005. *Microeconometrics: Methods and Applications*. Cambridge University Press. (Slightly less standard, but covers most of the topics throughout the course.)
  
  

• Optional books: These books are standard references for specific topics covered in this course. We will assign a chapter or two from them. Those chapters will be on electronic reserve. Nice books to have for advanced students, but no need to purchase only for this course.

  
  
  

11 Tentative Course Outline

11.1 Generalized Linear Models and Extensions

Binary Outcome Models

1. Binary Logit and Probit Models

   *Recommended:*

   • Wooldridge Ch.15 or Cameron & Trivedi Ch.14

2. Theory of Maximum Likelihood Estimation

   *Recommended:*
3. Numerical Optimization

*Recommended:*

- Wooldridge Ch.12.7 or Cameron & Trivedi Ch.10

4. Bootstrap and Monte Carlo Approximation

*Recommended:*

- Efron & Tibshirani, Ch.6

*Optional:*

- Wooldridge Ch.12.8.2 or Cameron & Trivedi Ch.11

**Discrete Choice Models**

1. Multinomial Logit and Probit Models

2. Ordered Logit and Probit Models

*Recommended:*

- Wooldridge Ch.16 or Cameron & Trivedi Ch.15

*Optional:*


**Event Count Models**

1. Theory of Generalized Linear Models

*Recommended:*

- McCullagh & Nelder, Ch.2
- Gelman & Hill, Ch.6

*Optional:*

- McCullagh & Nelder, Ch.9.1, 9.2
2. Event Count Models

*Recommended:*

- Wooldridge Ch.18 or Cameron & Trivedi Ch.20

### Models for Panel and Multilevel Data

1. Fixed and Random Effects Models

*Recommended:*

- Wooldridge, Ch.10 or Cameron & Trivedi, Ch.21

2. Mixed Effects Models

*Recommended:*

- Gelman & Hill, Ch.11

*Optional:*

- Cameron & Trivedi, Ch.22.8, 24.6

### 11.2 Bayesian Statistical Modeling

#### Introduction to Bayesian Statistics

1. Basic Concepts of Bayesian Statistics

*Recommended:*

- Jackman, Ch.1, 2

2. Markov Chain Monte Carlo

*Recommended:*

- Jackman, Ch.4 (skim), 5 and 6

*Optional:*


**Bayesian Statistical Modeling**

1. Hierarchical Linear and Nonlinear Models

*Recommended:*
- Gelman & Hill, Ch.12, 13

*Optional:*
- Jackman, Ch.7
- Gelman & Hill, Ch.14, 15

2. Missing Data

*Recommended:*

3. Measurement and Item Response Theory

*Recommended:*
- Jackman, Ch.9.

*Optional:*

**11.3 Survival Analysis (Time Permitting)**

1. Basic Concepts of Survival Analysis

*Recommended:*

*Optional:*
2. Parametric Regression Models

Recommended:


3. Semiparametric and Competing Risks Models

Recommended: