PL SC 503: “Multivariate Analysis for Political Research”

Spring 2018

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Tuesday - Thursday, 1:00-2:30 p.m.
Oak Building, Room 104

Course Description

This is the second (full) course in quantitative methods in Penn State’s political science Ph.D. program. The course introduces students to linear regression models for the analysis of quantitative data, and provides a basis of knowledge for more advanced statistical methods. It will also have a substantial programming/computation focus. The course assumes basic math literacy, including familiarity with probability theory, properties of estimators, rudimentary calculus, and linear algebra, as well as mastery of the basic statistics taught in PLSC 502. The bulk of the course will focus on regression models for continuous response variables, and will include discussions of the mathematical bases for such models, their estimation and interpretation, model assumptions and techniques for addressing violations of those assumptions, model diagnostics, and topics related to model specification and functional forms. We’ll conclude with an introduction to the idea of maximum likelihood, including a brief overview of generalized linear models (logit, probit, etc.).

Note that all course materials (including this syllabus, slides, notes, data, computer code, homework exercises, etc.) will be available on a dedicated Github repo, which can be found at https://github.com/PrisonRodeo/PLSC503-Spring-2018-git. Throughout this syllabus, hot links are in Penn State Blue.

Texts

Required:


Additional readings as necessary, all of which will be available via JSTOR™ or on the course github repo.

The Weisberg text will be the primary text for the course. It’s expensive, but a good reference, and is available in an e-book version. Faraway is for the latter part of the course, and (among other things) is also used in PLSC 504. There is a second edition in print; either version will work for this course.

**Recommended:**

Kennedy, Peter. 2003. *A Guide to Econometrics*, 5th Ed. Cambridge: MIT Press. “Cliff’s notes” for linear regression. There will be some readings assigned from Kennedy below, but these will be made available on the github repo.


**Other Good Regression Texts:**


A Few Other Useful References:


Some “Econometrics” Texts (can generally be ignored):


Most of these are generally similar to Fox (2008), though with more of an “econometric” flavor (more emphasis on proofs, less emphasis on visualization, etc.).

The Methods Preceptor

Wonjun Song is the methods preceptor for PLSC 503. He is a Ph.D. candidate, who studies international relations, comparative politics, and methods. He will serve as a “first line of defense” in the course: He can assist you with course material, software and programming issues, and other
matters related to the course work. He can be reached via e-mail at wonjunomatic [at] gmail [dot] com.

Grading
Grading will be based on a total of 1000 points, divided as follows:

- Homework exercises: Ten worth 50 points each.
- A final paper/project, worth 500 points.

Details for the homework assignments and the final project will be announced in class.

Some Other Useful Resources

The Inter-University Consortium for Political and Social Research (ICPSR), at the University of Michigan, maintains an extensive archive of data in the social and behavioral sciences. Much of it is accessible via their homepage (http://www.icpsr.umich.edu).

The Political Methodology Section of the American Political Science Association was created to provide APSA members with an interest in political methodology with a forum in which to meet and discuss ideas. The section publishes a quarterly newsletter (The Political Methodologist), a quarterly journal on political methodology (Political Analysis), conducts a discussion list on topics relating to political methodology, and maintains an extensive electronic archive of papers, accessible via their homepage (at http://polmeth.wustl.edu).

The Comprehensive R Archive Network (CRAN) (http://cran.r-project.org/) is the place to go for downloads, packages, and documentation. Similarly, the Stata™ homepage (http://www.stata.com) is a valuable resource for questions about Stata statistical software.

Obligatory Statement on Academic Integrity

Academic integrity is the pursuit of scholarly activity in an open, honest and responsible manner. Academic integrity is a basic guiding principle for all academic activity at The Pennsylvania State University, and all members of the University community are expected to act in accordance with this principle. Consistent with this expectation, the University’s Code of Conduct states that all students should act with personal integrity, respect other students’ dignity, rights and property, and help create and maintain an environment in which all can succeed through the fruits of their efforts.

Academic integrity includes a commitment by all members of the University community not to engage in or tolerate acts of falsification, misrepresentation or deception. Such acts of dishonesty
violate the fundamental ethical principles of the University community and compromise the worth of work completed by others.

In cases of any violation of academic integrity it is the policy of the Department of Political Science to follow procedures established by the College of the Liberal Arts. More information on academic integrity and procedures followed for violation can be found here.

**Obligatory Statement on Accommodations for Disabilities**

Penn State welcomes students with disabilities into the University’s educational programs. Every Penn State campus has an office for students with disabilities. Student Disability Resources (SDR) website provides contact information for every Penn State campus (http://equity.psu.edu/sdr/disability-coordinator). For further information, please visit the Student Disability Resources website (http://equity.psu.edu/sdr/).

In order to receive consideration for reasonable accommodations, you must contact the appropriate disability services office at the campus where you are officially enrolled, participate in an intake interview, and provide documentation: See documentation guidelines at http://equity.psu.edu/sdr/guidelines. If the documentation supports your request for reasonable accommodations, your campus disability services office will provide you with an accommodation letter. Please share this letter with your instructors and discuss the accommodations with them as early as possible. You must follow this process for every semester that you request accommodations.

**Obligatory Statement on Counseling and Psychological Services**

Many students at Penn State face personal challenges or have psychological needs that may interfere with their academic progress, social development, or emotional wellbeing. The university offers a variety of confidential services to help you through difficult times, including individual and group counseling, crisis intervention, consultations, online chats, and mental health screenings. These services are provided by staff who welcome all students and embrace a philosophy respectful of clients’ cultural and religious backgrounds, and sensitive to differences in race, ability, gender identity and sexual orientation.

Counseling and Psychological Services at University Park (CAPS) (http://studentaffairs.psu.edu/counseling/): 814-863-0395

Counseling and Psychological Services at Commonwealth Campuses (http://senate.psu.edu/faculty/counseling-services-at-commonwealth-campuses/):

Penn State Crisis Line (24 hours / 7 days/week): 877-229-6400. Crisis Text Line (24 hours / 7 days/week): Text LIONS to 741741.
Obligatory Statement on Educational Equity and Reporting Bias

Penn State takes great pride to foster a diverse and inclusive environment for students, faculty, and staff. Consistent with University Policy AD29, students who believe they have experienced or observed a hate crime, an act of intolerance, discrimination, or harassment that occurs at Penn State are urged to report these incidents as outlined on the University’s Report Bias webpage (http://equity.psu.edu/reportbias/).

Course Schedule

Linear Regression: Basics

- **January 9:** *No Class.*

- **January 11:** *Course Introduction*  
  Readings (for background):
    - Preface to the 4th Ed. of Weisberg.

- **January 16:** *No Class (GSERM).*

- **January 18:** *No Class (GSERM).*

- **January 23:** *Regression: A Conceptual Overview*  
  Readings:
    - Weisberg, Chapter 1 and Appendix A.1 and A.2.

- **January 25:** *Bivariate Regression: A (Re)Introduction*  
  Readings:
    - Weisberg, Chapter 2, pp. 21-30 and Appendix A.3.

- **January 30:** *Bivariate Regression: Inference*  
  Readings:
Weisberg, Chapter 2, pp. 30-38 and Appendix A.4.

- **February 1**: *Bivariate Regression: Model Fit*
  Readings:
  - Weisberg, Chapter 2, pp. 30-38 and Appendix A.4.

  *Homework One due.*

- **February 6**: *Stupid Regression Tricks*
  Readings:
  - No readings assigned.

- **February 8**: *Special Topic: Bootstrapping And Other Delights*
  Readings:
  - No readings assigned.

  *Homework Two due.*

**Multivariate Linear Regression**

- **February 13**: *Multivariate Regression: Estimation*
  Readings:
  - Weisberg, Chapter 3, pp. 51-68 and Appendix A.8.

- **February 15**: *Multivariate Regression: Inference*
  Readings:
  - Weisberg, Chapter 6, pp. 133-150.
● **February 20**: *Multivariate Regression: Dichotomous Covariates*
  Readings:
  ○ Weisberg, Chapter 5, pp. 98-123.

● **February 22**: *(Non-)*Linearity and Data Transformations
  Readings:
  ○ Weisberg, Chapter 4, pp. 67-93; Chapter 8, pp. 185-199.
  *Homework Three due.*

● **February 27**: *Variance Issues*
  Readings:
  ○ Weisberg, Chapter 7, pp. 156-179.

● **March 1**: *Multivariate Regression: Collinearity, etc.*
  Readings:
  ○ Kennedy, Chapter 11, pp. 205-217.
  *Homework Four due.*

● **March 6**: No Class – Spring Break

● **March 8**: No Class – Spring Break

● **March 13**: *Multivariate Regression: Residuals, Outliers, and Diagnostics*
  Readings:
  ○ Weisberg, Chapter 9, pp. 204-226.

● **March 15**: *Variable Selection*
  Readings:
  ○ Weisberg, Chapter 10, pp. 234-248.
  *Homework Five due.*
• **March 20:** *Specification Error, Random Regressors, and Simultaneity*
  Readings:
  o Kennedy, pp. 107-109; 180-191.

• **March 22:** *Multiplicative Interactions*
  Readings:

  *Homework Six due.*

**Beyond Linearity**

• **March 27:** *Maximum Likelihood - Introduction*
  Readings:
  o Fox, Appendix D6, pp. 92-95.
  o Weisberg, Appendix A.11.

• **March 29:** *MLE: Estimation / Optimization*
  Readings:
  o No readings (but see above for some suggestions).

  *Homework Seven due.*

• **April 3:** *MLE: Inference and “Robust” Variance Estimators*
  Readings:
• **April 5**: *Binary Responses, I.*
  Readings:
  
  ○ Weisberg, Chapter 12, pp. 270-279.

  ○ Faraway, pp. 25-38.

  *Homework Eight due.*

• **April 10**: *Binary Responses, II.*
  Readings:
  
  ○ No readings assigned.

• **April 12**: *Nominal Responses.*
  Readings:
  
  ○ Faraway, pp. 97-103.

• **April 17**: *Ordinal Responses.*
  Readings:
  
  ○ Faraway, pp. 106-112.

• **April 19**: *Event Counts.*
  Readings:
  
  ○ Faraway, pp. 55-66.

  *Homework Nine due.*

• **April 24**: *Generalized Linear Models*
  Readings:
  
  ○ Weisberg, Chapter 12, pp. 279-285.


• **April 19**: *Catch-up, wrap up, and review.*
  Readings:
  
  ○ None / TBD.
Homework Ten due.

- May 3: Final Papers Due.