



Quantitative Methods in Political Science

(a.k.a. Multivariate Analyses)

Fall 2022

Course Details:






Lecture: Wed, 8h30-10h00 (A5, B-244)

Lab A: Wed, 12h00-13h30 (A103, B6-23-25)

Lab B: Thu, 10h15-11h45 (A5, C-217)

Lab C: Fri, 10h15-11h45 (A102, B6-23-25)

Instructors:

	Thomas Gschwend	Oliver Rittmann	Domantas Undzėnas	Lion Behrens
	Lecture	Lab (A)	Lab (B)	Lab (C)
	A 5,6 Room B 220	A 5,6 Room B 226	A 5, 6 Room B 225	A 5, 6, Room B 230/31
	181-2413	181-2542	181-2542	181-3771
	gschwend@uni-mannheim.de	orittman@mail.uni-mannheim.de	dundzena@mail.uni-mannheim.de	behrens@uni-mannheim.de
	Tue, 13h30-14h30	Tue, 15h30-17h00	Tue, 15h30-17h00	Tue, 15h30-17h00

Course Description:

This course introduces graduate students to quantitative methods in political science. During the first half of the course, we will focus on linear regression models. The topics covered include discussions of the mathematical bases for such models, their estimation and interpretation, model assumptions and techniques for addressing violations of those assumptions, and topics related to model specification and functional forms. During the second half of the course, students will be introduced to the likelihood principle as a theory of inference, including models for binary and count data.

The main goals of this course are to develop sound critical judgment about quantitative studies of political problems, to interpret quantitative analyses in published work, to understand the logic of statistical inference and to recognize and understand basic regression models. It provides the skills necessary to conduct your own quantitative analyses and teaches how to do so using R. This class lays the foundation for “Advanced Quantitative Methods” which will be taught in Spring 2023.

The course language is English. This includes lectures, discussions and assignments.

Recommended for:

Political science graduate students, including M.A. and PhD students (CDSS) and MMDS students.

Course Registration:

The course is divided into a lecture-style seminar (Multivariate Analyses) and a computer lab session (Tutorial Multivariate Analyses). During the lab sessions, students will apply the statistical models introduced in the lecture. Students who wish to take the course should register for “Multivariate Analyses” at the [student portal](#).

Note that this course is highly demanding and entails a substantial work load for students in the form of weekly homework assignments, a mid-term exam and a data essay. Students who wish to audit this class should notify the instructors in advance (participation is subject to free room capacity). Please note that only registered students will receive feedback on their written work.

Course Homepage

There is a course homepage, qm-uma.netlify.app, that serves as the central place where you find all the information you need throughout the semester.

Teaching Organization: Online and offline teaching

- We will start with a welcome session on Monday (Sep 5). This will be in person in room C013.
- **Lecture**
 - All lectures (starting from Sep 7) will be held in person.
 - The situation may change if we have another wave and quarantine.
- **Lab Sessions**
 - All labs (starting from Sep 7, 8 and 9) will be held in person.
 - This is also subject to change if the case numbers are high.
- **Office Hours**
 - All office hours will be in person.

Wearing Masks in Class

We would highly appreciate if you continue wearing face masks in our classes (FFP2 and medical masks both work well). As an instructor, we will take our masks off when we speak. The same (of course) holds for you, as you are welcome to put your mask off when you contribute to the discussion in the lecture or labs.

Students with Disabilities or Chronic Illness

Contact us or the Student Services (Studienbüro) if you need special assistance because of disabilities or chronic illness. Please do so early in the semester so we can immediately make the appropriate accommodations.

Readings:

We will not use a single textbook for this course. Selected readings are available on the course ILIAS site. The following books will be used in the course:

Fox, John. 2008. *Applied Regression Analysis and Generalized Linear Models*. 2nd edition. Sage.

King, Gary. 1998. *Unifying Political Methodology*. Ann Arbor: University of Michigan Press.

Wooldridge, Jeffrey. 2009. *Introductory Econometrics: A Modern Approach*. 4th edition. South-Western College Pub.

Software:

For all calculations, we will support and use the open-source statistical programming language R. It is particularly suited for carrying out state-of-the-art computer-based simulations and data exercises. It can also be used to generate really nice publication-quality visualizations and runs under a wide array of operating systems. R can be downloaded for free at <http://www.r-project.org/>. Learning R might seem a bit challenging at first, but you will realize that it is incredibly powerful. A readable introduction is given by Fox, John. 2002. *An R and S-Plus companion to Applied Regression*. Sage. Students with a Stata background can also look at *R for Stata Users* by Muenchen, Robert A. and Hilbe, Joseph M., 2010.

A very good graphical user interface for R (which we will also use during the lab sessions) is RStudio. In recent years a growing number of features have been added to this graphical user interface, which makes it the preferred choice for learning R – especially among beginners. It is cross-platform and open-source. RStudio can be downloaded for free at <http://www.rstudio.com/>. A style guide to make your code easier to read, share, and verify can be found at <http://adv-r.had.co.nz/Style.html>.

To facilitate an efficient workflow, we will integrate [Github](#) into the course. git is a version control system that makes it easy to track changes and work on code collaboratively. GitHub is a hosting service for git. You can think of it like a public Dropbox for code. We will use it to distribute code and assignments to you. And you will use it to keep track of your code and collaborate in teams. You can find the course on GitHub [here](#).

To get started with R, RStudio and git, please follow the instructions [here](#).

The lab sessions will be devoted to learning the various commands in R and applying the

statistical models from the lecture to selected political science data sets. The data sets that we will use cover the major fields in political science.

Prerequisites:

There are formally no prerequisites for this course except an open mind and a good command of high school algebra.

Course Requirements:

You will receive a grade for the seminar “Multivariate Analyses” and a pass/fail for the lab session “Tutorial Multivariate Analyses”. Grading will be based on the following components:

- **Homework Assignments (pass/fail)**

The homework assignments will take the form of problem sets, replications, simulations, or extensions of the analyses in class and the lab. The assignments will be handed out after Lab C (Friday, 11:45) and you are expected to hand in the solution online on GitHub by the next Thursday 23h59. Late submissions will not be accepted. We provide you with instructions on how to upload your assignments on GitHub in the first week.

Homework assignments for Weeks 1 & 2 must be handed in individually. Homework assignments from Week 3 onward must be submitted in groups of 2-3 students. All group members will receive the same grade. Throughout the years, we learned that the only reasonable way to manage the workload in the first semester is to work together. Group work saves you time, as not everyone has to type up their own answers. Although it is completely up to you how you share the work, you learn best if everyone tries to answer the problem sets individually first. From our experience, not getting strongly involved in each of the weekly homework assignments lowers group work quality and increases the risk of failing both the mid-term exam and the data essay project. For this reason, indicate about how much percentage points each group member contributed towards the final product.

We are aware that the current situation complicates group work. To make communication among group members as easy as possible, we set-up a slack-channel. Click on [this link](#) to join the slack-channel. You can sign in with any email, but we encourage you to use your university email for all of your study-related work.

Moreover, you are strongly encouraged to seek advice from the instructors during office hours, on Slack, or through the ILIAS forum. Homework assignments are graded only as *pass* or *fail*. However, all homework assignments have to be passed!

- **Midterm Exam (1/2)**

The midterm will be a 90-min closed-book exam that covers the first half of the course materials.

- **Data Essay (1/2)**

Towards the end of the course, you will work on a data analysis project (we will hand out a data set and problem description). The project will involve the creative application of the statistical techniques to a substantive problem in political science. Your paper

should have 2000 words ($\pm 10\%$, without bibliography). The essay will be marked down if you go below or above the word count. The data essay should emphasize the substantive, statistical, and causal significance of your analysis and the write-up should read very much like the results section of a published article. No collaboration is permitted on the data analysis project. You are welcome to seek advice from the instructors during office hours. Details on the data analysis project will be provided at a later stage. Your data essay is due on **14 December 2022** by **10h00**. Late submissions will not be accepted.

Other Considerations:

A great website with many R code examples is the [UCLA Stat Consulting Site](#). Another good site that introduces R to SPSS or Stata users is [Quick-R](#). The standard site to get help for R on the net is [Stack Overflow](#). There are also great resources (Primers and Cheat Sheets) within the [rstudio.cloud](#) ecosystem.

Within your assignments, you will be required to write mathematical expressions and formulas. A great typesetting software package to do that is \LaTeX . Rstudio supports \LaTeX -style math formulas and we strongly encourage you to make use of it. You can find an introduction to mathematical expressions in \LaTeX [here](#) and a list of mathematical symbols [here](#).

Course Outline:

Week 1 (7 September 2022): Introduction. Visualizing Data.

Fox, John. 2008. *Applied Regression Analysis*. Chapters 1 and 3.

Week 2 (14 September 2022): Fundamentals of Probability.

Moore, Will H., and David A. Siegel. 2009. *A Mathematics Course for Political & Social Research*. Chapters 9 – 11.

Week 3 (21 September 2022): Sampling and Statistical Inference.

Wooldridge, Jeffrey. 2009. *Introductory Econometrics*. Appendix C.

Week 4 (28 September 2022): Linear Regression: Basics & Hypothesis Testing.

Kennedy, Peter. 2008. *A Guide to Econometrics*. Chapters 3.

Fox, John. 2008. *Applied Regression Analysis*. Chapters 5 + 6.

Week 5 (5 October 2022): Linear Regression: Statistical Control & Causality.

Angrist, Joshua D, and Jörn-Steffen Pischke. 2015. *Mastering Metrics. The Path from Cause to Effect*. Chapter 2.

Cinelli, Carlos, Andrew Forney, and Judea Pearl. 2022. “A Crash Course in Good and Bad Controls.” *Sociological Methods & Research*, forthcoming.¹

Week 6 (12 October 2022): Linear Regression: Dummies and Interactions.

Fox, John. 2008. *Applied Regression Analysis*. Chapter 7.

Thomas Brambor, William Roberts Clark, and Matt Golder. 2006. “Understanding Interaction Models: Improving Empirical Analyses.” *Political Analysis* 14: 63-82.

Week 7 (19 October 2022): Linear Regression: Interpreting Substantive Effects via the Simulation Method.

Gary King, Michael Tomz, and Jason Wittenberg. 2001. “Making the Most of Statistical Analyses: Improving Interpretation and Presentation” *American Journal of Political Science* 44(2): 347-361

Week 8 (26 October 2022): Linear Regression: Diagnostics.

Fox, John. 2008. *Applied Regression Analysis*. Chapter 11-13.2.1

Week 9 (2 November 2022): Midterm Exam

Good Luck!

¹For a background on causal graphs, first read this accessible [Introduction to Directed Acyclic Graphs](#) by Malcolm Barrett.

Week 10 (9 November 2022): Non-linear Probability Models - The Likelihood Theory of Statistical Inference.

King, Gary. 1998. *Unifying Political Methodology*. Chapters 1, 2, 4.

Week 11 (16 November 2022): Binary Data

Fox, John. 2008. *Applied Regression Analysis*. Chapter 14.1

Week 12 (23 November 2022): Count Data

Fox, John. 2008. *Applied Regression Analysis*. Chapter 15.

Week 13 (30 November 2022): Semester Wrap-up

Week 14 (7 December 2022): Data Essay Week