Principles of Quantitative Political Research

This course intensively examines the principles and basic methods of quantitative social science research. Its purpose is to provide experience in analyzing social science data and in writing (and reading) research papers about testable substantive theories.

The course will assume that students have little mathematical background beyond high school algebra and no experience using computers for data analysis. Some recent U.S. survey data will be used for course assignments and examples, along with (perhaps) additional data sets that may be assembled through Columbia University’s Data Service of the Digital Social Science Center (DSSC) in Lehman Library. Any student wishing to use other data should consult first with a teaching fellow/teaching assistant (TA) as soon as possible (and DSSC as needed), in order to enter the data into a useable computer file (normally a STATA file for this course). Students should also consult with the instructor, as needed, about available sources for different kinds of data.

The course is structured by five required short research papers and two introductory computer-training exercises. (There may be optional problem sets along the way, if the instructor sees a need for them or if students wish to do some in consultation with the teaching assistants). The papers should be no more than 5 pages each (not counting tables and computation), and they should be typed and double spaced. All computations done by computer must include all computer programming and procedure commands that were executed (this will be discussed in class). Students are also responsible for keeping copies of the papers which they submit.

Course data and documentation will be made available through the university computing CUIT lab network in the “Shapiro” folder and online via Internet Explorer or other Web browser programs. Most instructional materials will be posted online on the class “Courseworks” site.

All assignments but one require computerized data analysis. You will be taught how to use the computer programs in CUIT’s computer labs (e.g., in Lehman Library and elsewhere). In order to use the labs, you may be required to pay for an “extended” “UNI”/“Cunix” account if it is not already part of your school’s tuition, which it is for virtually all students (also available through CUIT); there is also an additional fee for classroom instructional materials. For computer storage students will also need USB storage sticks/keys/drives, CDs, or other devices depending on the data and computers students use. We will be using mainly a set of statistical programs called STATA (for Windows), and there may be additional lab sessions covering other computer applications. (You may obtain your own copy of STATA. Some students may prefer to use “R,” which is free open-source software for statistical computing; NB: it is challenging for beginners.) We do not expect anyone to complete and understand all of the readings listed below (they often
overlap considerably, so compare the readings and pick the ones that you find most helpful), but it is not possible to do the assignments without attending the lectures. The lectures will frequently cover matters related directly to the assignments which are not covered fully in the readings. For this reason we will take attendance; students are permitted to miss four classes without a half-grade penalty for the course. Students should pay attention to the general concepts in the course outline below and make sure that they understand them fully; they should consult the assigned readings and with the teaching assistants, as needed, to review them in the corresponding weeks. Your grades will be determined by how well you have learned the methods of the course; consequently, the later assignments will be weighted more heavily than the earlier ones. Students are urged to turn in their papers on time; no grades of "Incomplete" will be given (except in cases of personal emergencies. In such cases, which may also affect class attendance, students should have their dean/advisor contact the instructor.).

All of the required ("Readings") and most of the supplemental/"Recommended" ("Rec.") readings are available at the Columbia University Bookstore and are on reserve at Lehman Library. The main assigned books are as follows:

**Main Texts** (normally read chapters in at least one of the two texts listed here)


**Other Readings** (including required and supplemental/recommended; see below)

J. Davis, The Logic of Causal Order (a central reading for the course on causal modeling)
M. Lewis-Beck, Applied Regression (good treatment of basic regression analysis)
H. Asher, Causal Modeling, Second Edition (further coverage of causal modeling)
C. Achen, Interpreting and Using Regression (topics in regressions)
W. Shively, The Craft of Political Research, Sixth, Fifth, Fourth, or Third Editions
S. K. Kachigan, Statistical Analysis, Chapters 1-9
STATA ("help--command" menus available on-line in STATA itself; Lawrence C. Hamilton, Statistics with STATA, Updated for Version 12, 2013 (earlier editions updated for at least Version 8 may be useful).

COURSE OUTLINE AND ASSIGNMENTS (subject to change)


- Concepts and variables
- Causal theories and models (flow graphs/path diagrams).
- “Recursive” models, one-way causation (versus “nonrecursive” models).
- Unit of analysis.
- Levels of measurement (nominal, ordinal, interval/ratio; and the special case of “dichotomous variables”)
- Data and measurement (operationalization).
- Validity and reliability
- Explanation, covariation, hypotheses, and inferences.

Readings: Davis, The Logic of Causal Order; Moore, McCabe and Craig, p.xxi-xxiii, 152-156, 133-134, 167-177; Knoke, Bohrnstedt, and Mee, Ch.1, Ch.11 p.371-377; Shively, Ch.1-6,10; Kachigan, Ch. 1-2; M. Rosenberg, The Logic of Survey Analysis, Ch.1. Recommended (supplemental, not required): H. Blalock, Theory Construction, Ch.1-3; A. Stinchcombe, Constructing Social Theories, Ch.3 (esp. 130-148); King, Keohane, and Verba, Designing Social Inquiry: Scientific Inference in Qualitative Research, Ch.1-3.

Assignment 1. Find a theoretical statement from a piece of research in a social science book or journal article. What are the conceptual variables (and especially the "dependent" one that is explained by the independent variable(s))? What is the unit of analysis? Draw and discuss the path diagram (flow graph) for the theory. What are the hypotheses concerning the relationships between variables? How are the variables measured? What are the categories of the variables/measures. Discuss the substantive meaning or interpretation(s) of each causal effect or noncausal effect (correlation without a causal explanation), emphasizing the theoretically important ones. Discuss the article's findings and conclusions.

Weeks 3-4. Univariate Analysis.

- Statistics: means, proportions, variance, standard deviation.
- Sampling and sampling distributions. “Sampling error,” random error.
- The central limit theorem.
- The standard error -- of a mean or proportion or of any estimate.
- Confidence intervals.
- Hypothesis testing, Type I and Type II errors.

Readings: Moore, McCabe, and Craig, Ch.1, 3-6 (begin 7.1, 8.1); Knoke, Bohrnstedt, and Mee, Ch.2-3, Appendix A; Kachigan, Ch.3-9; STATA.

Computer/Documentation Training Exercise #1. (Instruction sessions and materials will be provided for all computer work). Explore the NORC General Social Survey Codebook, one of
the National Election Study codebooks, or other data sources that are available on-line (through the Internet) and that you plan to use for Assignment 2 (below). Obtain, printout, and submit the question wordings and other available information for at least 4 variables in the data set.

**Computer Training/Statistics Exercise #2.** Begin Assignment 2 (below). Select the measures that you will use in the assignment. Report the frequency distributions and circle the useful univariate statistics for the original measures. Then dichotomize them, coding them 0-1 (NB: it is usually best to do this by creating a new variable) and report their frequencies and univariate statistics. Students should pay special attention to saving their "command" syntax or "log" or "do" files as instructed.

**Weeks 5-6. Bivariate Analysis and Causal theories.**

- Estimating simple bivariate relationships -- two variable theories and systems.
- Cross tabulations: percentaging tables, percentage differences
- Differences in means.
- Measures of association and hypothesis testing (descriptive and inferential statistics).
- How to write a (quantitative) research paper.

Readings: Moore, McCabe, and Craig, McCabe, Ch.7.1, 7.2, 8.1, 8.2; Knoke, Bohnstedt, and Mee, Ch.4-5; Shively, Ch.8 (p.116-123 only) and Ch.9; Kachigan, Ch.7-9; STATA. Rec: J. Davis, "Analyzing Contingency Tables with Linear Flow Graphs: D-Systems," in D. Heise, ed., Sociological Methodology 1976.

**Assignment 2.** Write up a bivariate causal analysis (with a theory and everything else) involving two polytomous ordinal or nominal-level variables or one polytomous variable and one dichotomous variable (the original variables can actually be any variable -- nominal, ordinal, interval, or ratio level -- but you should collapse them so that they have a small number of categories). Do the analysis in the following ways: (1) First, describe the relationship, if any, that appears in the bivariate cross-tab. Just refer to the relevant percentages and interpret the relationship substantively. (2) Next, dichotomize both variables and analyze them using a path diagram and a percentage difference. (3) Then repeat the analysis, treating the dependent variable as if it were interval-level and comparing the means of it for each category of the independent variable; if, however, your dependent variable is a polytomous nominal-level variable, you must dichotomize it for this analysis to make any sense (preferably coding it 0-1; or you must justify treating the original nominal-level variable as interval-level, which is normally not possible to do).

**Weeks 7-8. Bivariate Regression Analysis.**

- Bivariate distributions for interval/ratio level (continuous) variables.
- The ordinary least squares (OLS) regression model.
- The Gauss-Markov assumptions and theorem (to be covered further at the end of the course).
• "Dummy variables" and "analysis of variance" (ANOVA).
• Unstandardized ("b") versus standardized ("beta") regression coefficients.
• Measures of goodness of fit
• Functional form
• Analysis of residuals.
• Further discussion of nominal and ordinal level statistics in crosstabulations.

**Readings:** Moore, McCabe, and Craig, Ch. 2, 10 (compare 12 and class lecture coverage of dummy variable regression); Knoke, Bohrnstedt, and Mee, Ch.6, 4-5; Studenmund, 1-3, 5, and 4 (on Gauss-Markov assumptions); Lewis-Beck, Ch.1-2; STATA.  **Rec.** Shively, Ch.7.

**Assignment 3.** Test some simple theories (three bivariate ones) by doing the following bivariate analyses: (1) Get a bivariate plot ("scatterplot") of the relationship between two interval/ratio level variables, and estimate the regression equation; write out the regression equation and interpret the coefficients and other statistics. (2) Estimate a regression equation for the relationship between two dichotomous variables (0,1 dummy variables), and compare this with the results from the 2 by 2 contingency table (cross-tab) of the two variables. (3) Compare the means of some dependent variable (any variable, including ordinal or dichotomous ones, which you are willing to treat as continuous) for each category of a polytomous nominal level variable (or any variable you wish to treat as nominal level); then replicate this "analysis of variance" using "dummy variable regression"; write out the regression equation and interpret the coefficients. (You should take note here that (2) is a special case of the more general (3), in that (2) has a dependent variable that is dichotomous (special case of an interval-type variable), and (2) happens to require only one dummy variable as the independent variable (1 = 2 - 1 categories, where the general case is: # of dummy variables required = # of categories - 1).

**Weeks 9-13. Complex Theories and Multivariate Regression.**

• Estimating multi-variable (three or more variable) models involving recursive systems.
• Elaborating a theory with additional variables.
• Interactions (specification effects/conditional relationships)
• Intervening variables
• Spurious relationships
• Suppressor variables.
• Partial correlations, properties of linear systems
• The limits of statistical explanation.


• Multiple regression analysis, interpreting coefficients, goodness of fit, analysis of residuals.
• The problem of model specification, including functional form.
• Dummy variables.
• Systems of equations, recursive systems, path analysis. Uses of unstandardized versus standardized coefficients.
• Testing further for statistical interactions.
• Analysis of covariance.
• Potential problems with regression models.

Readings: Moore, McCabe, and Craig, Ch.11 (compare 13 and class lecture coverage of interactions); Knoke, Bohrnstedt, and Mee, Ch.8,11; Lewis-Beck, Ch.3; Asher; Achen; Shively, Ch.8, p.125-131; STATA. Rec.: Studenmund, Ch.2-4, 6,7; Berry and Feldman, Multiple Regression in Practice. G. King, R. Keohane, and S. Verba, Designing Social Inquiry: Scientific Inference in Qualitative Research. Ch.4-6; Brady and Collier, skim.

Assignment 4. Using bivariate and multiple regression analysis and path analysis, examine and write up a three variable causal model. (For convenience in this assignment, to limit the number of conditional regressions/correlations to examine, you may recode the independent variables so that they have a small number of categories -- e.g., as few as 2 or 3 categories (but must be ordinal level (not nominal) to thereby treat as interval level). The dependent variable must be treatable as interval/ratio level (can assume this for ordinal or dichotomous variables). Comment on direct and indirect effects, spurious relationships, and any statistical interactions (first-order). Decompose the important zero-order relationships.

Assignment 5. This is the same as Assignment 4 but for a four or more variable model. You need not estimate the conditional regressions, but you should test all first-order interactions. If you wish, you may add one or more variables to the model examined in Assignment 4. In this analysis, however, you should not recode any of the variables into a smaller number of categories unless you have a good reason for doing so. If you have a polytomous nominal level independent variable, the variable should be treated as a set of dummy variables).

Week 14. Wrap-up.

• A look back at cross tabulations. Its strengths and weaknesses. (Readings: previously assigned; Rec.: Moore, McCabe, and Craig, Ch.9, skim Ch.14-15; Knoke, Bohrnstedt, and Mee, Ch.9,12,10; Studenmund, Ch.7-15; Shively, p.123-125).
• Limitations of multiple regression analysis -- caution! Violations of assumptions of regression analysis (Gauss-Markov; see Studenmund, Ch.4). The cure: e.g., Political Science W4911y: Analysis of Political Data; Political Science W4912: Multivariate Analysis; International Affairs U6815: Statistical Analysis for Policymaking; or other courses that cover how to diagnose and remedy problems encountered when these assumptions are violated.