USP/SOC 982, Fall 2016
Advanced Quantitative Analysis
Thursdays, 4:30 – 7:20 p.m., Room 757, Bolton Hall (seminar room)

Professor Marcus Britton
E-mail: britton@uwm.edu
Office Hours: Tues., 1-2 pm, Bolton 728
Phone: 414-229-5308

Course Description and Goals: The focus of this course is on the practical application of statistical modeling to theory-based analyses of quantitative data. Students will choose a quantitative data set and work throughout the semester on a research paper based upon their analysis of this data. The final product will be an original research paper suitable for presentation at a profession conference and publication in a scholarly journal. Toward this end, the course will briefly review key concepts from basic statistics, including sampling distributions, confidence intervals, and hypothesis testing, as well as several elementary statistics and techniques for analyzing univariate, bivariate and multivariate data (including cross tabulation, correlation coefficients, ordinary least squares regression, ANOVA and logistic regression). The bulk of the course, however, will be devoted to developing the practical skills needed to use data-management and statistics software (Stata) to carry out the sort of quantitative analyses that facilitate critical evaluation of social scientific theories. The course will introduce students to a variety of advanced methods of quantitative analysis, including several statistical models appropriate for analyzing categorical and other non-continuous outcome variables, such as binary probit, ordered probit and logit, multinomial logit and count models. The course will also briefly introduce additional, advanced topics in quantitative analysis, including selection models and propensity score models. The presentation of advanced statistical models in the course will emphasize how to select models that are appropriate for specific research questions and specific forms of data, while providing only a relatively superficial treatment of the mathematics used to derive the models and implement model estimation. The course will also emphasize how to interpret the results of quantitative analysis techniques that are widely used in sociology, urban studies and other social scientific fields. As such, this course is intended to enable students to read and critically evaluate social-scientific publications and to complete the steps in the process of quantitative empirical research, moving from a research idea through data analysis to presentation of findings.

Prerequisites: All students must have taken at least one graduate statistics course that included OLS regression and logistic regression and must have achieved 85% or higher on the diagnostic exam (or the final exam for Sociology 760). The course work assumes that students are familiar with both basic principles of statistical inference, including sampling distributions, confidence intervals and hypothesis testing, and basic methods of quantitative analysis, including cross tabulation, multiple linear regression, analysis of variance, and logistic regression. As noted above, we will review this material, but this review will presume prior familiarity and a basic conceptual grasp of these principles and techniques.
Workload Expectations: It is expected that students will spend 9–15 hours per week completing tasks related to this course, in addition to the three hours allocated for lecture and lab. While the workload will vary from week to week, students should generally expect to spend about 3–5 hours reading assigned course materials, about 3–5 hours completing homework assignments and lab exercises, and about 3–5 hours working on the final paper project and/or preparing for the final exam.

Required Texts:


Recommended Texts:


NOTE: Several chapters from Long (1997) are required reading (see below). However, the required chapters are available for download as PDF files on the course D2L site, as are all other assigned readings not included in the required texts. I nevertheless encourage you to purchase your own copy.

Software:

This course will make extensive use of Stata, which is among the most widely used and versatile data-management and statistical software packages available to social scientists.

Stata 14 is the most current version of the software. While not required for the course, I encourage you to purchase your own copy (e.g., so that you can work on labs or other course assignments on your laptop computer). Details about pricing for different versions of the software are available here (but see my recommendations below):

http://www.stata.com/order/new/edu/gradplans/student-pricing/
Earlier versions of Stata and using Stata in campus computer labs. While Stata 14 is the most recent version of the software, the examples in both lecture and the main text (i.e., Long and Freese 2014) will usually run on version 11 or later. Accordingly, you are welcome to use an earlier version of the software, so long as it is version 11 or later. The lab computers in Bolton 293 have version 14, as do the computers in the statistics lab in the Sociology Department.

Purchasing recommendations. If you do not already own your own copy of Stata, I recommend purchasing Intercooled Stata 14 (also known as “Stata/IC”), which is available with the following licensing options:

- Intercooled Stata 14, 6-month license: $75
- Intercooled Stata 14, annual license: $125
- Intercooled Stata 14, perpetual license: $198

The six-month license is sufficient for the course, but you may wish to purchase an annual or perpetual license if you plan on incorporating quantitative analysis into future graduate work (e.g., a master’s thesis or dissertation).

For most students in this course, it will not be necessary or useful to purchase Stata/SE or Stata/MC. Conversely, Small Stata, while comparatively inexpensive, has very limited capabilities, which will be insufficient for most students’ needs.

Grading:

1) Homework assignments (30% of your grade). There will be five homework assignments. Each homework assignment will give you the opportunity to complete a key step in the process of completing your final paper (see below). Late assignments will be downgraded by one letter grade, plus one additional letter grade for each full day (24 hours) that they are late. Note: Homework assignments 1 through 4 will each be worth 5% of your final grade, while homework assignment 5 will be worth 10%.

2) Lab exercises (20% of your grade). There will be five required lab exercises, in which you will use Stata to apply some of the concepts and techniques learned in lecture and the assigned readings. I strongly encourage collaboration among students with respect to mastering the material and debugging statistical software runs. However, you are required to write up your own answers to the lab exercises, independent of other students. You are also required to produce and upload your own do files and log files whenever required by the exercise. You will typically be able to complete most of each exercise during lab, but some additional outside work may be required. Lab assignments that are not completed during lab should be uploaded to D2L by the following Monday at 8 am. Your lowest lab exercise grade will be dropped, but you must complete all five exercises in order to pass the course.

3) Take-home Exam (10% of your grade). A cumulative take-home exam will be posted to the course D2L site after Thanksgiving break (i.e., at least by December 1st). The focus of the exam
will be on correct interpretation of model results, comparable to those you might encounter in a published social-scientific research article. You will not need to work with data files, and you will not be required to use Stata to complete the exam, though you may use the program to make calculations if you wish (any standard scientific calculator will serve just as well). This will be an open-book, open-note exam, but you are required to work individually. In order to receive credit for your exam, you will need to upload your completed answers to D2L by Monday, December 19th, at 4:30 pm.

4) **Empirical research paper (25% of your grade).** The final project will require you to select a dataset of interest to you, draft one to four hypotheses you wish to test using these data, motivate the research with a literature review, complete the statistical analysis, and write up the results. The final paper is expected to be of the quality one would find in a peer-reviewed social science journal. **Work on the final paper should begin the first week of class!** You will be required to provide me with an electronic copy of both the original version of your data and the cleaned version that you used for the analysis, along with do files that you prepared for data cleaning, preliminary analysis, and model estimation. I should be able to reproduce the results you report in your paper using the data and do files you submit. The paper and accompanying documentation are due (i.e., must be uploaded to D2L) by 4:30 pm on Friday, December 23rd, the last day of exam week.

5) **Empirical research paper: presentation (10% of your grade).** In addition to writing a final paper, you will give a professional quality presentation to the class (20-30 minutes) of your findings. This presentation will be similar to a presentation you would give at a professional conference. All students will grade and critique all of the presentations.

6) **Discussion leader and general participation (5% of your grade).** Twice during the semester, you will serve as the facilitator of the discussion of an assigned article that illustrates the use of a specific type of statistical model. In addition, students will be expected to contribute regularly to class, both by asking questions about lectures and related materials and by actively participating in class discussions.

**Overview of Assignment Due Dates:**

<table>
<thead>
<tr>
<th>Assignment</th>
<th>Due Date</th>
</tr>
</thead>
<tbody>
<tr>
<td>Homework 1 (Data &amp; Hypothesis)</td>
<td>Thursday, Sept. 15</td>
</tr>
<tr>
<td>Homework 2 (Preliminary Analysis)</td>
<td>Thursday, Sept. 22</td>
</tr>
<tr>
<td>Lab Exercise 1 (OLS)</td>
<td>Monday, Sept. 26</td>
</tr>
<tr>
<td>Lab Exercise 2 (OLS Interactions)</td>
<td>Monday, Oct. 3</td>
</tr>
<tr>
<td>Homework 3 (Multiple Imputation)</td>
<td>Thursday, Oct. 13</td>
</tr>
<tr>
<td>Lab Exercise 3 (Binary Logit)</td>
<td>Monday, Oct. 24</td>
</tr>
<tr>
<td>Lab Exercise 4 (Ordered/Multinomial Logit)</td>
<td>Monday, Nov. 7</td>
</tr>
<tr>
<td>Lab Exercise 5 (Count Models)</td>
<td>Monday, Nov. 14</td>
</tr>
<tr>
<td>Homework 5, rough draft</td>
<td>Thursday, Nov. 17</td>
</tr>
<tr>
<td>Thanksgiving Break</td>
<td>Nov. 20th – Nov. 27th</td>
</tr>
</tbody>
</table>
Final Presentation: Thursday, December 8th (last day of class)

Take-Home Final Exam: due Monday, December 19th, 4:30 pm
Final Paper: due Friday, December 23rd, 4:30 pm

Class Website:

Lecture slides, exercises, and all readings not included in the required texts will be posted on the course website (D2L).

Lecture and Lab Format:

Lectures will take place from 4:30 to 6:20 p.m. on Thursdays; this time will be loosely divided between formal lecturing, going over examples in Stata, and discussing assigned articles, depending upon the nature of the material to be covered.

You are expected to have read the assigned material prior to the lecture. The lectures will only make sense when you have prepared adequately for class. Since this is a small, Ph.D.-level course, all students will be expected to contribute to the discussion and explication of material during the class. Office hours are intended to be used for clarification of material and assistance with assignments, readings, and the final project and not to reiterate material that was covered in lecture.

In addition, this course includes a lab section, which meets in Bolton 293 from 6:30 to 7:20 p.m. Lab sections will provide the opportunity to apply the material learned in the assigned readings and lectures, as well as to work on required assignments. Note that attendance is required at both lecture and lab.

Weekly Course Schedule

Week 1: Introduction to the Course & Review of Descriptive Statistics (9/8)

Topics: Course Overview and Logistics, Theory-Based Data Analysis, Levels of Measurement, Univariate & Bivariate Distributions, Measures of Central Tendency and Variability, Measures of Bivariate Association

Required Readings:
Aneshensel (2013), Chapters 1 - 4
Recommended Readings:
Long (2009), Chapters 1 & 2

Lab: Introduction to Stata & work on Homework Assignment 1

Week 2: Descriptive Analysis & Statistical Inference from Complex Samples (9/15)

HOMEWORK ASSIGNMENT #1 DUE (DATA & HYPOTHESIS)

Topics: Sampling Distributions, Confidence Intervals, Hypothesis Testing, Introduction to Sampling Weights and Statistical Inference with Complex Samples

Required Readings:
Heeringa, West and Berglund (2010), Chapters 2, 4 – 6

Discussion Article:

Guidance on Using Weights and Complex Variance Estimation in Stata:
Read “Introduction to survey commands” in the Stata Survey Data Reference Manual (type “help survey” in Stata’s command window and then click on the blue “[SVY] survey” link to access the PDF file)

Recommended Readings:
Heeringa, West and Berglund (2010), Chapter 4
Long (2009), Chapters 3 & 5

Lab: Using Stata for Preliminary Analysis (Homework 2)

Week 3: The Linear Regression Model, Part I (9/22)

HOMEWORK ASSIGNMENT #2 DUE (PRELIMINARY ANALYSIS)
Topics: Review of Ordinary Least Squares (OLS) Regression; Estimating Linear Regression Models from Complex Samples

Required Readings:
Aneshensel (2013), Chapters 5 – 8
Heeringa, West and Berglund (2010), Chapter 7


Discussion Article:

Lab Exercise 1: Interpreting Linear Regression Results

Week 4: The Linear Regression Model, Part II (9/29)
Topics: Interactions, Mediation vs. Moderation, Postestimation Regression Diagnostics

Required Readings:
Aneshensel (2013), Chapters 9 & 11


Discussion Article:

Lab Exercise 2: Graphing Interactions from OLS Models

Week 5: Data Screening and Preparation (10/6)

Topics: Data Management, Dealing with Missing Values, Multiple Imputation

Required Readings:
Heeringa, West and Berglund (2010), Chapter 11

Long and Freese (2014), pp. 93–99


Guidance on Implementing Multiple Imputation in Stata:
Social Science Computing Cooperative, University of Wisconsin. “Multiple Imputation in Stata.” https://www.ssc.wisc.edu/sscc/pubs/stata_mi_intro.htm (READ ALL 8 SECTIONS!)

Read “Introduction to multiple-imputation analysis” and “Introduction to mi” in the Stata PDF documentation. (Type help intro substantive and/or help mi if you have trouble finding the documentation.)

Recommended Reading:
Long (2009), Chapter 6

Lab: Compare OLS Results with and without Multiple Imputation (Homework 3)
Week 6: Binary Logit and Probit Models, Part I (10/13)

HOMEWORK ASSIGNMENT #3 DUE AT THE BEGINNING OF CLASS (OLS)

Topics: Review of Logistic Regression, Introduction to Probit Models, Comparison of Logit and Probit Models, Model Fit in Non-Linear Models, Maximum Likelihood Estimation

Required Readings:
Aneshensel (2013), Chapter 12
Long and Freese (2014), pp. 115–131, Chapters 5

Discussion Article:

Lab Exercise 3: The Elaboration Model with Binary Logit (begin working)

Week 7: Binary Logit and Probit Models, Part II (10/20)

Topics: Approaches to Interpreting Binary Logit and Binary, Interactions in Binary Logit and Probit Models

Required Readings:
Long and Freese (2014), Chapters 4 and 6

Discussion Article:

Lab Exercise 3: The Elaboration Model with Binary Logit (complete)

Week 8: Ordered Logit and Ordered Probit (10/27)

Topics: Measures of Association for Ordinal Data, Modeling Ordinal Outcome Variables
Required Readings:
Heeringa, West and Berglund (2010), Chapter 9, pp. 277–286

Long and Freese, (2014), Chapter 7


Discussion Articles:

Week 9: *Multinomial Logit (11/3)*

Topics: Modeling Categorical/Nominal Outcome Variables

Required Readings:
Heeringa, West and Berglund (2010), Chapter 9, pp. 265–276

Long and Freese (2014), Chapter 8 (skim pp. 444–79)


Discussion Article:

Lab Exercise 4: Ordered & Multinomial Logit

Week 10: *Count Models (11/10)*

Topics: Conceptualizing Count Outcomes, Poisson Regression, Negative Binomial Regression, Zero-Inflated Count Models, Selecting the Right Model for Count Outcomes

Required Readings:
Heeringa, West and Berglund (2010), Chapter 9, pp. 286–298

Long and Freese (2014), Chapter 9

Discussion Article:

Lab Exercise 5: Count Models

**Week 11: Selection Models (11/17)**

ROUGH DRAFT OF ASSIGNMENT #5 DUE AT THE BEGINNING OF CLASS

Topics: Sample Selection Bias, Heckman Models

Required Readings:


Discussion Article:

**Thanksgiving Break: 11/23 – 11/27**

**Week 12: Causal Inference and Propensity Score Analysis (12/1)**

HOMEWORK ASSIGNMENT #4 (PEER REVIEW) DUE: PLEASE E-MAIL YOUR RESPONSE TO YOUR PARTNER’S DRAFT VERSION OF ASSIGNMENT #5 TO HIM OR HER BEFORE CLASS

Topics: Causal Inference in Regression, Propensity Score Estimation, Propensity Score Weighting
Required Readings:


Discussion Article:

*Week 13: Student Research Presentations (12/8)*

*HOMEWORK ASSIGNMENT #5 DUE AT THE BEGINNING OF CLASS*