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# PSCI 205

## Data Analysis II

Spring 2024

Tues/Thurs 9:40-10:55, Dewey 2-110E

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### Prof Curt Signorino

Office hours: Thurs 11-1pm, H303

curt.signorino@rochester.edu

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| <b>TA's</b> | <b>Bahar Zafer*</b><br>bzafer | <b>Matt Blyth</b><br>mblyth | <b>Isaac Degenholtz</b><br>idegenho | <b>Will Givens</b><br>wgivens |
|-------------|-------------------------------|-----------------------------|-------------------------------------|-------------------------------|

| <b>Office Hours</b> |                |       | <b>Workshops</b> |            |              |
|---------------------|----------------|-------|------------------|------------|--------------|
| Mon                 | 12:30 - 1:30pm | Matt  | Wed              | 4 - 5:30pm | Matt & Isaac |
| Tues                | 3 - 4pm        | Will  | Fri              | 4 - 5:30pm | Bahar & Will |
| Wed                 | 11 - 12pm      | Isaac |                  |            |              |
| Fri                 | 12:30 - 1:30pm | Bahar |                  |            |              |

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**COURSE DESCRIPTION:** This course builds on PSCI 200, Data Analysis I, taking the linear regression model as its starting point. We will explore various statistical techniques for analyzing a world of data that is relevant to political science in particular, and to the social sciences and business more broadly. In addition to the linear regression model, we will examine regression models for binary data, durations, counts, and censored outcomes, among others. Students will also be introduced to methods and research designs from the causal inference literature, such as experiments, matching, diff-in-diff, and regression discontinuity designs. The models and techniques will be applied to topics such as international conflict, civil war onset, parliamentary cabinet survival, international sanctions, campaign contributions, and voting. Students will be taught how to (1) frame research hypotheses, (2) analyze data using the appropriate statistical model, and (3) interpret and present their results. Statistical analysis will be conducted using R.

**PREREQUISITES:** Students should have taken a course (such as PSCI 200, ECON 230, or STAT 212/213/214) that introduces them to probability, hypothesis tests, confidence intervals, and bivariate regression. Students should have a basic familiarity with R. Calculus and matrix algebra are not required. If you need to refresh yourself concerning R and/or introductory statistics, I have uploaded PSCI 200 review material to Blackboard.

**COURSE MEETING & CREDITS:** This course follows the College credit hour policy for four-credit courses. We will meet in person twice a week (Tues & Thurs) in Dewey 2110E for 75-minute classes. These classes will consist of lectures and hands-on practice sessions. Additionally, every week a separate workshop will be held (day and time TBD). Workshops may supplement the material

presented in lecture. However, they are primarily intended to provide students additional opportunities to work on the data analysis skills relevant to the HW assigned that week and to receive help or instruction from the teaching assistants. Workshop attendance is not mandatory but is highly encouraged. Remaining credit hours (or portions thereof) are fulfilled through independent reading and completion of the homework assignments.

**GRADING:** Course grades will be based on a series of homeworks (57%), a final exam (35%), class attendance (6%), and participation through practice session answers (2%). A 0-100 grade is calculated for each category. The course score is the weighted average using the above weights.

**Homeworks.** Homework assignments will be made available via Blackboard and will typically be due one week later. Students should submit their homework answers, properly formatted, via Blackboard. Homework grades will also be posted on Blackboard. All assignments are to be completed individually. Be sure to read the PSCI 205 course academic honesty policy concerning HW completion.

**Late Homework Submissions.** It is important that students submit HW's on time. We do our best to provide grades and answer keys in a timely manner. Late HW submissions can hold up that process, in which case the class will not have as much time to review previous HW answers before starting new HW's.

That said, life happens. If you need to attend a major event – e.g., a conference, a job interview, an athletic tournament for UR, etc – contact me ahead of time. As long as this is a one-time occurrence, you will likely be given permission to turn in the current HW after the deadline. Similarly, if you fall ill, email me immediately and we'll try to work something out. In either case, you should expect that the deadline extension will be no more than 7 days after the original due date, usually less.

In all other cases, late assignments will be penalized (as a percentage of total points possible) as follows:

| <b>Lateness</b>                 | <b>Penalty</b> |
|---------------------------------|----------------|
| Up to 10 hrs late               | 5%             |
| 10hrs to 24hrs ( $\leq 1$ day)  | 10%            |
| 24hrs to 48hrs ( $\leq 2$ days) | 20%            |
| 48hrs to 72hrs ( $\leq 3$ days) | 30%            |
| >3days but $\leq 4$ days        | 40%            |
| >4days but $\leq 5$ days        | 50%            |
| >5days but $\leq 6$ days        | 60%            |
| >6days but $\leq 7$ days        | 70%            |
| >7days                          | 100%           |

Again, it is important that you contact me as soon as possible concerning a late HW submission. If you delay and the HW answer key is posted before your submission, you will receive a zero for that HW assignment.

**Class attendance.** Attendance will be taken each class using Qwickly (on Blackboard). Class attendance will be calculated by dropping up to five (5) absences and then calculating the percent of

times the student attended class. Example: If a student misses 7 out of 25 lectures, then their class attendance grade would be  $(18/20)*100 = 90\%$ .

Because students automatically receive five free absences from lecture, no allowances will be made for students who fail to enter the Qwickly code during class. It will simply count as one of the five absences. Similarly, if a student misses a class due to illness, needs to attend a conference, needs to participate in a sporting event, etc, there is no need to report those to the TA's or to me. The absence will simply count as one of the five free absences. Please do not ask the TA's to adjust your absence for a particular day. They are not authorized to do so.

**Practice sessions.** In every lecture, there will be opportunities for hands-on practice of that lecture's concepts. At least once per week, an in-class practice session will be "for credit." For those practice sessions, students will earn 0 points if they do not submit an answer, 1 point if they submit an answer but it is incorrect, and 2 points if they submit a correct answer. The course practice session score will be calculated as the average of the 10 best practice session submissions. For full credit, a student need only submit an answer (*any answer*) for 10 "for credit" practice sessions. For example, if a student submits 10 practice session answers that are all incorrect, their practice session score will be 100%. If a student only has five submissions, but they're all correct, their practice session score will be 100%. Notice that students can earn extra credit through practice sessions. If a student submits at least 10 answers that are correct, they'll receive the maximum practice session score of 200%.

**Final Exam:** The final exam is scheduled for Wednesday, May 8, 4-7pm, Dewey 2-110E. Unless granted an accommodation through the Office of Disability Resources, all students are expected to take the same final exam, at the same time, under the same conditions. Exceptions, including taking the final exam via zoom, cannot be granted based on students' end-of-semester return travel plans. Students are expected to schedule their return travel so that it does not conflict with their course final exams.

### Course Grade Examples:

**IMPORTANT:** In order to receive a passing grade for the course, students must take the final exam *and* complete at least four of the homeworks. While that does not guarantee a passing grade, students who do not take the final exam and complete at least four homeworks will receive a grade of E, regardless of their weighted average score.

Assuming a student has taken the final exam and completed at least four homeworks, their course score is the weighted average using the weights shown above. The following provides examples for three hypothetical students.

1. Student A scores 90% for the HW score, 89% on the final exam, attends all but 5 (out of 25) lectures, and enters 12 practice sessions answers, with three of those being correct answers.

Class attendance score = 100%

Practice session score =  $100\% + 30\% = 130\%$

Course score =  $.57(90) + .35(89) + .06(100) + .02(130) = 91.05\%$

2. Student B scores 92% for the HW score, 62% on the final exam, misses 10 (out of 25) lectures, and enters only four practice session answers, none being correct.

Class attendance score =  $(15/20)*100 = 75\%$

Practice session score = 40%

Course score =  $.57(92) + .35(62) + .06(75) + .02(40) = 79.44\%$

3. Student C scores 100% for the HW, 100% on the final exam, misses no lectures, and answers 14 practice sessions with all correct answers.

Course score =  $.57(100) + .35(100) + .06(100) + .02(200) = 102\%$

**READINGS:** There is no perfect text for this course. Instead, I will assign readings from various texts and articles and supplement those with lecture notes. Except for the Wooldridge text, all texts and articles will be available as pdf's on Blackboard. Texts used for this course will include

- John Verzani. *SimpleR: Using R for Introductory Statistics*. This is an open source pdf that introduces students to using R for statistics. There is little to no math. It focuses on the mechanics of data analysis, hypothesis testing, and linear regression using R. Detailed answers to exercises are provided [here](#).

If you feel rusty concerning R, please work through pages 1-24 before the end of the first week of class.

- G. Jay Kerns. *Introduction to Probability and Statistics using R*. 3<sup>rd</sup> ed. The topics overlap quite a bit with Verzani. However, Kerns is much more mathematical, including the use of calculus. The open source pdf is available as part of R's IPSUR package.
- David M. Diez, Christopher D. Barr, and Mine Cetinkaya-Rundel. *OpenIntro Statistics*. 3<sup>rd</sup> ed. For some, this will be a more user-friendly version of Kerns, without any calculus or more advanced math.
- Jeffrey M. Wooldridge. *Introductory Econometrics*. 7<sup>th</sup> ed. More advanced than *OpenIntro Statistics*. Does not demonstrate with R. Does not use calculus or linear algebra in main text, but does provide some proofs. The 5<sup>th</sup> and 6<sup>th</sup> editions are perfectly fine. However, you may have to determine which chapters in the 5<sup>th</sup> and 6<sup>th</sup> editions correspond to the readings shown in the list of topics that follow.
- Marco R. Steenbergen. 2008. *Discrete Choice Models for Political Analysis*. Advanced Political Methodology Lecture Notes. (pdf on Blackboard)

**STATISTICAL SOFTWARE:** Students are required to complete most homeworks using R and RStudio. R is the main statistics program. RStudio is a user-friendly interface with many other features. Both R and RStudio are free. If you have never installed either or if your current installation is over six months old, you should install the most recent version of each on your laptop.

Step-by-step installation instructions are available [here](#) and on Blackboard (see the "Prerequisite R Review" section). Even if you know how to install these files or even if you already have them installed, please work through the instructions and verification. A fresh install using the provided instructions will help avoid most of the problems we regularly see at the start of the semester.

HW submissions will need to be compiled (or knit) either to html or to pdf. If you would like to compile your HW results to html output, you need do nothing more than install R and RStudio as

detailed in the aforementioned instructions. If you would like to compile to pdf, you will need to install LaTeX. Using LaTeX is purely optional. LaTeX is a text formatting language. You will not have to learn LaTeX for this course. However, RStudio can use LaTeX to turn your HW R code into a nicely formatted pdf. Instructions for installing the tinytex version of LaTeX are included in the previously mentioned instructions as well.

## **COURSE SCHEDULE**

### **1. Course Introduction**

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### **2. A Very Quick Introduction to R**

R/RStudio, calculations, variables, classes, vectors, matrices, logical operations, data frames, loading data sets, descriptive statistics, tables, plots, help, knitting an R script, RNotebook, NA's

Reading: Verzani, pp. 1-24. IPSUR, Ch 2.

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### **3. Bivariate Regression I: Estimation**

It's a line!, estimating the coefficients, `lm()`, applied to observational data

Reading: Wooldridge Ch 2.1, 2.3, 2.4

### **4. Bivariate Regression II: Inference**

OLS assumptions, sampling distribution of coefficients, t tests, CI's

Reading: Wooldridge Ch 2.5

HW 1

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### **5. Multiple Regression I: Estimation & Inference**

It's a plane!, research hypotheses, estimating and interpreting coefficients and standard errors

Reading: Wooldridge Ch 3.2

### **6. Multiple Regression II: Model Fit & F Test of Regression**

$R^2$ , F test of the regression, statistical vs substantive significance, Is  $R^2$  evil?

Reading: Wooldridge Ch 4.5-4.6

HW 2

## 7. Multiple Regression III: Multicollinearity, Nested Models

Correlated regressors, F test for nested models, reexamining Black voter registration and global warming

Reading: Wooldridge 3.4a

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## 8. Dummy Variables

Binary regressors, factor variables, omitted/baseline category, fixed effects

Reading: Wooldridge Ch 7.1-7.4b

HW 3

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## 9. Interactions & Plotting Fitted Values

Interacted regressors, plotting fitted values for more complicated models

Reading: Wooldridge Ch 6.2c, Ch 7.4a.

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## 10. Polynomial & Log Transformations

Polynomial regression, log-linear & linear-log regression models

Reading: Wooldridge Ch 2.4, Ch 6.2.

HW 4

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## 11. Potential Problems & Diagnostics

Checking whether our modeling assumptions are incorrect, linearity, heteroskedasticity, Normality, outliers

Reading: *OpenIntro* Ch 8.3. *IPSUR*, 11.4-11.5. Wooldridge Ch 9.5.

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## 12. Maximum Likelihood Estimation

Intuition, one parameter model, multiple parameters, Normal, Binomial

Reading: Gary King. 1998. *Unifying Political Methodology*. Ch 2 & 4.

HW 5

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## 13. Binary Data I

Logistic regression, probit, nonlinear  $E(Y|X)$ , `glm()`, interpretation.

Reading: *OpenIntro*, Ch 8.4. Steenbergen, Ch 2. Wooldridge Ch 17.1.

#### **14. Binary Data II**

Hypothesis tests: individual coefficients, test of model, nested models; AIC, BIC

HW 6

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#### **15. Count Data**

Poisson, negative binomial regression

Reading: Wooldridge, Ch 17.3.

Beaujean & Morgan. 2016. "Tutorial on Using Regression Models with Count Outcomes..."

Zeileis et al. "Regression Models for Count Data in R."

#### **16. Survival Models**

Exponential, weibull, hazard, survival function, censoring

Reading: TBD

HW 7

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#### **17. Censored & Truncated Data**

Tobit model, Heckman selection, survey nonresponse

Reading: Wooldridge Ch 17.2, Ch 17.4.

Arne Henningsen. "Estimating Censored Regression Models in R using the censReg..."

Sigelman & Zeng. "Analyzing Censored and Sample-Selected Data with Tobit..."

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#### **18. Causal Inference & Experiments**

Experiments w/clones, potential outcomes, RCT's, internal/external validity, B&M 2004 resumes experiment

Reading: Bertrand & Mullainathan. 2004. "Are Emily and Greg More Employable than Lakisha and Jamal?" *AER*.

HW 8

#### **19. Matching using Observational Data**

Exact matching, propensity scores, MatchIt, voter mobilization data, effect of training programs

Reading: Arceneaux, Gerber, & Green. 2006. "Comparing Experimental and Matching Methods Using a Large-Scale Voter Mobilization Experiment." *Political Analysis*.

## 20. Difference in Difference Design

Natural experiment, parallel trends assumption, effect of minimum wage laws, evaluating the presence of police

Reading: Card & Krueger, 1994. “Minimum Wages and Employment.” *AER*.  
Tella & Schargrodsky. 2004. “Do Police Reduce Crime?” *AER*.

HW 9

## 21. Regression Discontinuity Design

Natural experiment, effect of Head Start on children’s futures

Reading: Ludwig & Miller. 2007. “Does Head Start Improve Children’s Life Chances?” *QJE*.

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## OTHER IMPORTANT ITEMS

**Course Organization.** The course organization may be adjusted/optimized during the semester according to the pace of learning and the priority of topics. Students are responsible for attending lectures and maintaining an awareness of any changes to the course materials, homework requirements, or exam dates.

**Student Disability Accommodation.** I am happy to work with any student who requires an accommodation due to a disability. However, I am not authorized to grant any accommodations on my own. It is important that students first contact the Office of Disability Resources. They will discuss any barriers a student is experiencing, explain the process for establishing academic accommodation, and then authorize me to provide a specific level of accommodation. You can reach the Office of Disability Resources at [disability@rochester.edu](mailto:disability@rochester.edu) or (585) 276-5075.

**Academic Honesty.** This section is not exhaustive. Students are expected to be familiar with the University’s policies on [academic honesty](#). I have provided additional *course-specific academic honesty* policies on Blackboard under the Course Academic Honesty tab. If I suspect a student has violated any of these policies, I am required to report the violation. Punchline: don't cheat. If in doubt about what is acceptable behavior concerning completing an exam or homework, just ask me.

During the first week of class, please review both the University policies and the course policies. You must confirm that you have read and accept these policies by completing the Acceptance of Academic Honesty Policy activity at the bottom of the Course Academic Honesty page on Blackboard.

**Use of AI/LLM/Chat-GPT-like resources:** Students are encouraged to use any (legal!) online resources to *learn* about the concepts in this course, including AI / large-language models (LLMs) – e.g., Chat-GPT. These tools can be extremely helpful in providing summary information on topics, details on specific techniques, and additional examples. That said, the only way to really learn technical material is by repeatedly solving problems without outside help.



HW's and the final exam are tools to assess (1) the extent to which you understand the underlying concepts and techniques and (2) your ability to apply those techniques using R when analyzing data. To that end, students are *not* allowed to use AI/LLM/Chat-GPT-like tools to answer HW or exam questions. Students are not allowed to copy and paste or type in HW or exam questions into AI/LLM/Chat-GPT-like tools. Any R code you use to answer a HW or exam question must have been typed in/written by you alone. Any answers you report should be your independent work – i.e., without the aid of AI/Chat-GPT-like tools.

Again, if in doubt about what is acceptable behavior concerning the use of AI/Chat-GPT-like tools, just ask me.

Updated: 1/17/24