

Quantitative Methods in the Social Sciences 2 (aka QMSS2 and SO7033), Spring 2022

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Course topics and design

The course covers advanced applications of linear regression (e.g., marginal effects, decomposition methods, measurement error), extensions of linear regression (multilevel and panel data models), and models for discrete outcomes (binary, ordered, and multinomial logit). The course emphasizes the craftsmanship of conducting and interpreting these methods. The course requires prior knowledge of linear and logistic regression from QMSS1 (Quantitative Methods in the Social Sciences I, SO7032).

We must stress that QMSS2 is an advanced level regression course. This means that a basic and intermediate understanding of regression (such as that offered by QMSS1) is required. It is also necessary to know the Stata program package: we will not help with basic level stata skills. For those who need a stata refresher nonetheless, we recommend the IDRE facilities at UCLA (<https://stats.idre.ucla.edu/stata/>).

The course design centers on active student participation. Lectures will only give an introduction (1-hour max). The bulk of theoretical learning will take place by reading and discussing texts and conducting analyses in labs or assignments.

Labs are in a DIY (do-it-yourself) form. The lab will be conducted independently by the students following instructions (doing it in a group is a good idea). The teaching focuses on giving feedback and discussing the lab. Expect the lab to take at least two hours to conduct. This preparation is necessary to benefit from the feedback seminar.

The literature and article seminars are mandatory. Each student will be assigned a paper to present (max 10 min) and prepare five questions to discuss during the seminar (while still reading all papers). Any student who cannot attend will do this in report form (max 2 pages) and see further instructions under assignments.

The examination is in the form of group and individual assignments, which will be of formative kind (i.e., focused on furthering skills, not only a tick of what is understood vs. not understood). You will find the grading criteria below.

The literature consists of both methodological and research article texts, all in article form. The textbook is available online (for free via SU computer) <http://methods.sagepub.com/book/regression-analysis-and-causal-inference> and print (for purchase).

Course readings

[See schedule overview for the course outline]

Best and Wolf (2014b) is of handbook type; it contains independent chapters on specific topics written by leading scholars. We will also use some chapters in an older handbook; Bryman and Hardy (2004/2009). For reference purposes, Morgan (2013) is also a very comprehensive handbook (we provide some suggestions for alternative readings from this book below).

Refresher (not part of curriculum, but indicative of course requirements)
Stolzenberg (2004, p. 165-180) or Wolf and Best (2014).

Course introduction

Mustillo, Lizardo and McVeigh (2018): whole article

Literature seminars

Literature seminar 1: Marginal effects, decomposition, measurement error

Stolzenberg (2004): Assumptions and computational requirements, and Assumptions (178-180), Nonlinear and non-additive models (188-203)

Jaccard and Dodge (2004): whole chapter (237-257)

Jann (2008): whole article, except Estimation of sampling variances (458-460). 464-468 can be read very briefly.

Solon (1989): mainly part I

Baron and Kenny (1986)

For those unacquainted with regression diagnostics: read Fox (1991) and the chapters on Non-Normally Distributed Errors, Non-constant Error Variance and Nonlinearity. An alternative on non-linear effects is Lohmann (2014)

Literature seminar 2 – Inference New order 2021

Stolzenberg (2004): Regression inference about population parameters (180-188)

Wolf and Best (2014): Statistical Inferences of Regression Results

Little (2004): whole article

Aho, Derryberry and Peterson (2014): whole article

Bernardi, Chakhaia and Leopold (2017): whole article

Wasserstein and Lazar (2016): whole article

Literature seminar 3 – LPM and logit with issues New order 2021

Best and Wolf (2014a): whole article

Mood (2010): whole article

Karlson, Holm and Breen (2012): whole article

Long and Mustillo (2018): whole article

Literature seminar 4 – Ordered logit, multinomial logit, and choice models New order 2021

Long (2014): whole chapter (skip the “Adjacent Category Logit Model“, “Stereotype Logit Model”)

Hoffman and Duncan (1988): whole article

Literature seminar 5: Fixed effects methods, multilevel methods New order 2021

Brüderl and Ludwig (2014): whole chapter

Allison (2009): Chapters 1 and 2

Hox and Wijnngaards-de Meij (2014): whole chapter except Statistical Tests and Multilevel Analysis of Dichotomous Data

An alternative reading on fixed effects is Firebaugh, Warner and Massoglia (2013) or Petersen (2004)

Literature seminar 6 – Causality

Goldthorpe (2001): whole article

Gangl (2010): whole article

Article seminars

Article seminar 1 – Non-linear models New order 2021

Breen et al. (2009) : whole article

Chan and Goldthorpe (2007) : whole article

Article seminar 2 – Linear models New order 2021

England et al. (1988)

Daymont and Andrisani (1984)

Sampson, Raudenbush and Earls (1997)

Grading criteria

The course grade is based on a total assessment of all assignments. Each assignment examines one or more of the expected learning outcomes, and each expected learning outcome is examined through one or more assignments. Which expected learning outcomes are examined by which or which assignments are given by Table 1 below. Expected learning outcomes are graded for each task in three steps: “Very Good (VG)”, “Good with some shortcomings (G)” and “Not sufficient”.

The final grade is an average of the results for each graded learning outcome (each “X” in Table 1). NB! A weak result on an expected learning outcome is not offset by a strong result on another learning outcome. The weights are VG = 2, G = 1 and the averaging is first done within assignments, and then across. The grade limits are:

- A: $2.0 < \text{average} \leq 1.8$
- B: $1.8 < \text{average} \leq 1.6$
- C: $1.6 < \text{average} \leq 1.4$
- D: $1.4 < \text{average} \leq 1.2$
- E: $1.2 < \text{average} \leq 1.0$

Expected learning outcomes [Translated from Swedish Original]

Knowledge and understanding: the student will

1. have good knowledge of advanced applications of linear models (such as interactions, transformations, margin effects, hypothesis test, decomposition methods, measurement errors) focusing on how the models are interpreted, as well as the statistical basics of these approaches
2. have good knowledge of linear model extensions (multilevel regression and panel data analyzes), focusing on how the models are interpreted, as well as the statistical basics of these methods
3. have good understanding of models for discrete outcomes (linear probability models, binary logit, ordered logit and multinomial logit), focusing on how the models are interpreted, as well as the statistical basics of these methods
4. understand the basic problems of causal inference in social sciences.
5. have knowledge of different research traditions within quantitative social sciences

Skills and competence:

6. the student will independently be able to perform, present and interpret results for advanced linear model applications
7. independently be able to perform, present and interpret the results for linear model extensions
8. independently be able to perform, present and interpret results for discrete outcomes models.
9. practically as well as theoretically analyze model specification and functional form, and address potential problems and sources of error, be able to compare and evaluate different regression models.

Values and approaches: the student is able to

10. assess and critically evaluate the results of published quantitative analyzes in social science research based on the methods discussed in the course
11. understand which methods are appropriate as well as unfit to use, given data, dependent variables and questions.

Table 1. Expected learning outcomes by assignment. New order 2021

	ass 1	ass 2	ass 3	ass 4	ass 5	ass 6
	Margins, Oaxaca, ME	Inference	Logit, LPM	Ologit, Mlogit	FE, multilevel	Causality
1. Knowledge - linear model applications	X	X				
2. Knowledge - linear model extensions (multilevel, panel)					X	
3. Knowledge - discrete outcome models			X	X		
4. Understand causal inference						X
5. Knowledge research traditions		X	X			X
6. Perform, present and interpret - linear model applications	X	X				
7. Perform, present and interpret - linear model extensions (multilevel, panel)					X	
8. Perform, present and interpret - discrete outcome models			X	X		
9. Model specification and evaluation	X	X	X			
10. Assess evaluate published studies					X	
11. Understand feasibility (RQ, data, depvar)		X	X		X	

References

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NB! All links provided requires a connection via the Stockholm university domain.