# Quantitative Methodology in the Social Sciences Seminar Political Science 236B Statistics 239B

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> Class: Monday 11–2 791 Barrows Hall

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Section: Friday 10–12, 179 Stanley Hall

# Description

This course is intended to be a seminar in which we discuss research designs which have at least in part succeeded. Few causal inferences in the social sciences are compelling. We carefully examine successful examples to see why they work. The seminar is also a forum for students to discuss the research designs and methods needed in their own work. It should be particularly helpful for students writing their prospectus or designing a major research project. The seminar will be supplemented by lectures to cover the statistical and computational material needed to understand the readings such as matching methods, instrumental variables, regression discontinuity, maximum likelihood, and robust estimation. Applications are drawn from a variety of fields including political science, statistics, economics, sociology, and public health.

#### Prerequisites

Prerequisites: Political Science 231A and 231B or equivalent. Experience with R is assumed.

#### **Evaluation**

The primary purpose of this class is to read and reflect on each set of readings (often work by other students) and for students to write a term paper. We do not assign a lot of pages, but students are expected to read what is assigned very carefully. Class discussion is absolutely essential to the success of a seminar, and active participation is an important component of your overall evaluation.

The course evaluation is based on on class participation and discussion (25%), a research paper (50%), and a presentation of a paper in section (25%).

It is recommended that students work on the project and the term paper jointly with one or at most two other students. Experience has shown that this greatly facilitates learning as well as increases the likelihood that the paper will eventually become a published article. Students may hand in papers they are working on for other classes.

#### Course Software and Books

The programming language for this course is the R variant of the S statistical programming language. It is available for download from: http://www.r-project.org/. R is open source software (released under the GNU public license) and is available at no charge.

#### Section outline

See the linked section syllabus at https://goo.gl/p33zkJ.

#### Course outline

The readings for the first few weeks are as follows. The readings after that will be adapted to the interest of the students or borrowed from the Additional Topics section below.

1. (January 22) GOTV experiments:

Gerber, Green, and Larimer (2008): Social pressure and vote turnout: Evidence from a large-scale field experiment. APSR 102: 1–33. [LINK]. Data available.

Background readings that are also required:

- Deaton (2009): "Instruments of Development: Randomization in the tropics, and the search for the elusive keys to economic development". [LINK]
- Imbens (2010): "Better LATE Than Nothing: Some Comments on Deaton (2009) and Heckman and Urzua (2009)". [LINK].
- 2. (January 29) Immigration #1
  - Hainmueller and Hangartner (2013): "Who gets a swiss passport? A natural experiment in immigrant discrimination." APSR. [LINK].
  - Bansak, Ferwerda, Hainmueller, Dillon, Hangartner, Lawrence, and Weinstein (2018): "Improving refugee integration through data-driven algorithmic assignment." *Science*. [LINK].
- 3. (February 5) Hainmueller and Hopkins (2015): "The Hidden American Immigration Consensus: A Conjoint Analysis of Attitudes Toward Immigrants" *American Journal of Political Science* 2015. [LINK].

Background readings that are also required:

Jens Hainmueller, D. Hopkins and T. Yamamoto. "Causal Inference in Conjoint Analysis: Understanding Multi-Dimensional Choices via Stated Preference Experiments", Political Analysis. 2014.

- Jens Hainmueller, T. Yamamoto and D. Hangartner. "Validating vignette and conjoint survey experiments against real-world behavior." Proceedings of the National Academy of Sciences 2015.
- 4. (February 12) RD and Early Childhood Education:
  - Cattaneo, Titiunik, and Vazquez-Bare (2017): "Comparing Inference Approaches for RD
    Designs: A Reexamination of the Effects of Head Start on Child Mortality." Journal of
    Policy Analysis and Management [LINK].
- 5. (February 19) Presidents Day: No class
- 6. (February 26) Political Campaigns #1
  - Spenkuch and Toniatti (2016): "Political Advertising and Election Results." Working Paper. [LINK].
- 7. (March 5) Political Campaigns #2, 2016 and Fake News
  - Groseclose and Milyo (2005): "A Measure of Media Bias." *QJE*. [LINK].
  - Allcott and Gentzkow (2017): "Social Media and Fake News in the 2016 Election" Journal of Economic Perspectives. [LINK].
  - Boxell, Gentzkow, and Shapiro (2017): "A Note on Internet Use and the 2016 Election Outcome." Working Paper. [LINK].
- 8. (March 12) Sarsons (2017): "Interpreting Signals in the Labor Market: Evidence from Medical Referrals." Job Market Paper. [LINK].
- 9. (March 19) Diamond, McQuade, and Qian (2017): "The Effects of Rent Control Expansion on Tenants, Landlords, and Inequality: Evidence from San Francisco." Working Paper. [LINK].
- 10. (March 26) Spring Break: No class
- 11. (April 2) Xu (2017): "The Costs of Patronage: Evidence from the British Empire." Job Market Paper. [LINK].
- 12. (April 9) Macro-Questions #1
  - Scheve and Stasavage (2012): "Democracy, War, and Wealth: Lessons from Two Centuries of Inheritance Taxation." APSR 106: 82–102. [LINK]
- 13. (April 16) Macro-Questions #2
  - Piketty, Capital in the 21st Century. Reading TBD.
- 14. (April 23) Estimating the reproducibility of psychological science
  - "Estimating the reproducibility of psychological science." Science [LINK]
  - "Comment on 'Estimating the reproducibility of psychological science'." Science [LINK]
  - "A Response to the Reply to Our Technical Comment on 'Estimating the reproducibility of psychological science'." Working Paper. [LINK]
  - "More on 'Estimating the reproducibility of psychological science'." Working Paper [LINK]

# **Additional Topics**

- 1. D.A. Freedman. "On types of scientific enquiry." [Freedman's webpage].
  - D.A. Freedman. "Statistical Models and Shoe Leather," Sociological Methodology. 1991. Vol. 21, pp. 291-313

If you want some more background, see

- The Ghost Map: The Story of London's Most Terrifying Epidemic-and How It Changed Science, Cities, and the Modern World by Steven Johnson
- Vinten-Johansen, P. Brody, H., Paneth, N., and Rachman, S. 2003. *Cholera, Chloroform, and the Science of Medicine*. New York: Oxford University Press.
- On Farr's model of elevation and cholera see: Humphreys, N. A., ed. 1885. Vital Statistics: A Memorial Volume of Selections from the Reports and Writings of William Farr. London: Edward Stanford. Available on Google Scholar.
- 2. Placebos: Computers, Pencils, and Controls
  - Krueger (1993): "How computers have changed the wage structure: Evidence from microdata, 1984–1989." *QJE* 108: 33–60.
  - DiNardo and Pischke (1997): "The returns to computer use revisited: Have pencils changed the wage structure too?" QJE 112: 291–303.
- 3. Estimating media effects in the field
  - Lenz and Ladd: "Exploiting a Rare Shift in Communication Flows: Media Effects in the 1997 British Election"
- 4. Education as a treatment: returns to Education
  - Angrist and Krueger (1991): "Does compulsory school attendance affect earnings?" *QJE* 1991; 106: 979–1019.
  - Imbens and Rosenbaum (2005): "Robust, accurate confidence intervals with a weak instrument: quarter of birth and education," *Journal of the Royal Statistical Society*, Series A, vol 168(1), 109–126.
  - Bound, Jaeger, and Baker (1995): "Problems with Instrumental Variables Estimation when the Correlation Between the Instruments and the Endogenous Regressors is Weak," *JASA* 90, June 1995, 443–450.
- 5. Regression-Discontinuity

Eggers and Hainmueller: "The Value of Political Power: Estimating Returns to Office in Post-War British Politics"

For background on Regression Discontinuity Design see:

- Thistlethwaite and Campbell (1960): "Regression-Discontinuity Analysis: An alternative to the expost facto experiment"
- Gerber and Green (2009): "Testing the Accuracy of Regression Discontinuity Analysis Using Experimental Benchmarks"

• Hahn, Todd, and van der Klaauw (2001): "Identification and Estimation of Treatment Effects with a Regression-Discontinuity Design"

# 6. Experiments, RD, and Design

Dunning and Nilekani (2011): "Ethnic Quotas and Political Mobilization: Caste, Parties, and Distribution in Indian Village Councils."

## 7. RD for Incumbency Advantage

- The standard design: Gelman and King (1990): "Estimating Incumbency Advantage without Bias" American Journal of Political Science, 34:4, 1142–1164. 1990.
- A new design: Lee (2008): "Randomized Experiments from Non-random Selection in U.S. House Elections'
- Did the new design work? Caughey and Sekhon (2011): "Elections and the Regression-Discontinuity Design: Lessons from Close U.S. House Races, 1942–2008"

## 8. When Natural Experiments Are Neither Natural Nor Experiments

- Ansolabehere, Snyder, and Stewart (2000): "Old Voters, New Voters, and the Personal Vote: Using Redistricting to Measure the Incumbency Advantage," AJPS 44:1, 17–34. 2000.
- Sekhon and Titiunik (2012): "When Natural Experiments Are Neither Natural Nor Experiments"

# 9. Fixing Experiments?

- Gerber, Alan S. and Donald P. Green. 2000. "The Effects of Canvassing, Telephone Calls, and Direct Mail on Voter Turnout: A Field Experiment." American Political Science Review 94(3): 653 663.
- Imai, Kosuke. "Do Get-Out-The-Vote Calls Reduce Turnout? The Importance of Statistical Methods for Field Experiments." American Political Science Review
- Green and Gerber Reply
- Bowers, Jake and Ben Hansen. 2005. "Attributing Effects to A Cluster Randomized Get-Out-The-Vote Campaign."

#### 10. Synthetic Cohorts

• Abadie and Gardeazabal (2003): "The Economic Costs of Conflict: A Case-Control Study for the Basque Country"

#### 11. Voting Irregularities

- Wand, Shotts, Sekhon, Walter R. Mebane, Herron, and Brady (2001): The Butterfly Did It: The Aberrant Vote for Buchanan in Palm Beach County, Florida
- Herron and Sekhon (2005): Black Candidates and Black Voters: Assessing the Impact of Candidate Race on Uncounted Vote Rates

For additional examples see:

- Mebane and Sekhon (2004): Robust Estimation and Outlier Detection for Overdispersed Multinomial Models of Count Data
- Herron and Wand (2007): Assessing Partisan Bias in Voting Technology: The Case of the 2004 New Hampshire Recount
- Sekhon (2004): The 2004 Florida Optical Voting Machine Controversy: A Causal Analysis Using Matching

# References

- Abadie, A. and J. Gardeazabal (2003). The economic costs of conflict: a case-control study for the basque country. *American Economic Review* 92(1).
- Allcott, H. and M. Gentzkow (2017). Social media and fake news in the 2016 election. Technical report, National Bureau of Economic Research.
- Angrist, J. and A. Krueger (1991). Does compulsory school attendance affect earnings? *Quarterly Journal of Economics* 106, 979–1019.
- Ansolabehere, S., J. M. Snyder, and C. Stewart (2000). Old voters, new voters, and the personal vote: Using redistricting to measure the incumbency advantage. *American Journal of Political Science* 44(1), 17–34.
- Bansak, K., J. Ferwerda, J. Hainmueller, A. Dillon, D. Hangartner, D. Lawrence, and J. Weinstein (2018). Improving refugee integration through data-driven algorithmic assignment. *Science* 359(6373), 325–329.
- Bound, J., D. Jaeger, and R. Baker (1995). Problems with instrumental variables estimation when the correlation between the instruments and the endogenous regressors is weak. *Journal of the American Statistical Association* 90, 443–450.
- Boxell, L., M. Gentzkow, and J. Shapiro (2017). A note on internet use and the 2016 election outcome.
- Cattaneo, M. D., R. Titiunik, and G. Vazquez-Bare (2017). Comparing inference approaches for rd designs: A reexamination of the effect of head start on child mortality. *Journal of Policy Analysis and Management*.
- Caughey, D. and J. S. Sekhon (2011). Elections and the regression-discontinuity design: Lessons from close u.s. house races, 1942–2008. *Political Analysis* 19(4), 385–408.
- Deaton, A. (2009). Instruments of development: Randomization in the tropics, and the search for the elusive keys to economic development. NBER Working Paper 14690.
- Diamond, R., T. McQuade, and F. Qian (2017). The effects of rent control expansion on tenants, landlords, and inequality: Evidence from san francisco. *NBER*.
- DiNardo, J. and J. Pischke (1997). The returns to computer use revisited: Have pencils changed the wage structure too? *Quarterly Journal of Economics* 112, 291–303.
- Dunning, T. and J. Nilekani (2011). Ethnic quotas and political mobilization: Caste, parties, and distribution in indian village councils. http://www.thaddunning.com/wp-content/uploads/2011/03/Dunning-and-Nilekani\_March-2011.pdf.
- Eggers, A. and J. Hainmueller (2009). The value of political power: Estimating returns to office in post-war british politics. *American Political Science Review* 103(4), 513–533.
- Gelman, A. and G. King (1990). Estimating incumbency advantage without bias. *American Journal of Political Science* 34 (4), 1142–1164.
- Gerber, A. S. and D. P. Green (2009). Testing the accuracy of regression discontinuity analysis using experimental benchmarks. *Political Analysis* 17, 400–417.

- Gerber, A. S., D. P. Green, and C. W. Larimer (2008). Social pressure and vote turnout: Evidence from a large-scale field experiment. *American Political Science Review* 102(1), 33.
- Groseclose, T. and J. Milyo (2005). A measure of media bias. The Quarterly Journal of Economics 120(4), 1191–1237.
- Hahn, J., P. Todd, and W. van der Klaauw (2001). Identification and estimation of treatment effects with a regression-discontinuity design. *Econometrica* 69, 201–209.
- Hainmueller, J. and D. Hangartner (2013). Who gets a swiss passport? a natural experiment in immigrant discrimination. American Political Science Review 107(1), 159–187.
- Hainmueller, J. and D. J. Hopkins (2015). The hidden american immigration consensus: A conjoint analysis of attitudes toward immigrants. *American Journal of Political Science* 59(3), 529–548.
- Herron, M. C. and J. S. Sekhon (2005). Black candidates and black voters: Assessing the impact of candidate race on uncounted vote rates. *Journal of Politics* 67(1), 154–177.
- Herron, M. C. and J. Wand (2007). Assessing partial bias in voting technology: The case of the 2004 new hampshire recount. *Electoral Studies* 26(2), 247-261.
- Imbens, G. W. (2010). Better late than nothing: Some comments on deaton (2009) and heckman and urzua (2009). *Journal of Economic Literature* 48(2), 399–423.
- Imbens, G. W. and P. Rosenbaum (2005). Robust, accurate confidence intervals with a weak instrument: Quarter of birth and education. *Journal of the Royal Statistical Society, Series A 168*, 109–126.
- Krueger, A. (1993). How computers have changed the wage structure: Evidence from microdata, 1984–1989. Quarterly Journal of Economics 108, 33–60.
- Lee, D. S. (2008, February). Randomized experiments from non-random selection in U.S. House elections. *Journal of Econometrics* 142(2), 675–697.
- Lenz, G. S. and J. M. Ladd (2009). Exploiting a rare shift in communication flows: Media effects in the 1997 british election. *American Journal of Political Science* 53(2), 394–410.
- Mebane, W. R. J. and J. S. Sekhon (2004). Robust estimation and outlier detection for overdispersed multinomial models of count data. *American Journal of Political Science* 48(2), 391–410.
- Sarsons, H. (2017). Interpreting signals in the labor market: Evidence from medical referrals. *Job Market Paper*.
- Scheve, K. and D. Stasavage (2012). Democracy, war, and wealth: Lessons from two centuries of inheritance taxation. *American Political Science Review* 106(1), 82–102.
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- Sekhon, J. S. and R. Titiunik (2012). When natural experiments are neither natural nor experiments. *American Political Science Review* 106(1), 35–57.
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- Xu, G. (2017). The costs of patronage: Evidence from the british empire.