

POLS/CS&SS 503:
Advanced Quantitative Political Methodology
INTRODUCTION

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Introductions

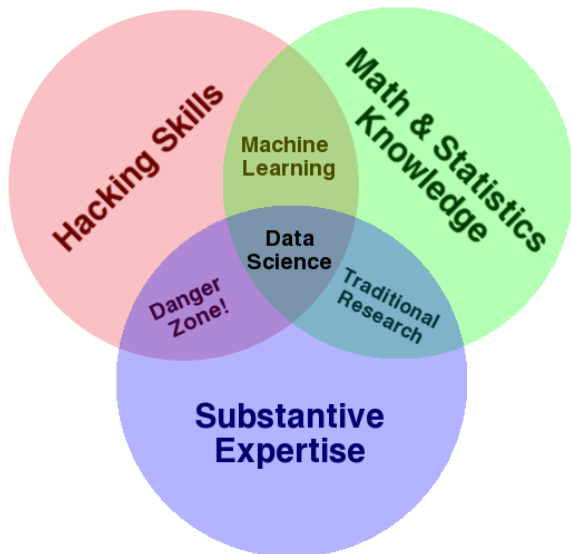
What are we doing here?

What are the course objectives?

At the end of this course, you will be able to ...

1. estimate and interpret linear models
2. identify and explain the assumptions of the linear model
3. diagnose problems linear models and use appropriate solutions
4. represent statistical models in matrix algebra and compute basic matrix operations
5. use R to implement the statistical methods introduced here
6. take POLS/CSSS 510: MLE and other advanced CSSS courses

What are we covering in this course?



Why Linear Models?

The Linear Model

$$y = X\beta + \epsilon$$

Essentially, all models are wrong, but some are useful.

- Box, G. E. P. and Draper, N. P. (1987) Empirical Model Building and Response Surface

Deep Thoughts

Recent Trends in (Quantitative Social) Science

- Reproducibility and Open Science
- NHST doubts
- Causal inference
- Prediction
- Computation
- Data munging

Why the Tools we are Using?



Why R?

- R is free (as in beer)
- R is free (as in freedom)
- R is a language
- Graphics and data viz capabilities
- Widely used

R is popular and becoming more so

- r4stats.com, The Popularity of Data Analysis Software
- KDnuggets Languages for Analytics/Data Mining/Data Science
- Kagglers' Favorite Tools
- TIOBE Index for March 2015. R is #20 *all programming languages*
- The RedMonk Programming Language Rankings: January 2015. R is #13 of *all programming languages*

R Markdown

- R + markup language
- Easier to combine code with results
- Increases reproducibility

How to Learn R

And How to Succeed in this Course!

<https://youtu.be/JxwxefRAu70?t=30m1s>

Outline of this Course



Review Syllabus on Course Website

Go to http://pols503.github.io/pols_503_sp15

References

- Drew Conway, "The Data Science Venn Diagram",
<http://drewconway.com/zia/2013/3/26/the-data-science-venn-diagram>,
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- R Logo. Tobias Wolf.
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