Advanced Topics in Quantitative Social Research

Welcome and Introduction



Plan for today

- Module overview
 - Objectives and arrangements
 - Syllabus: Readings and tutorials
 - Assessment and presentations (Week 11)
- ▶ Introduction: Tell us about yourself
- **Exercise**: A quick recap on OLS (and will be continued)



Objectives and arrangements

- Advanced Quants covers a selection of topics on model- and design-based statistical inference
- Students are expected to be familiar with multiple linear regression and basic R programming before they join
- The weekly syllabus is tentative and can be adjusted depending on our progress
- ► The in-person tutorials will be used to
 - Review and answer your questions about the readings and recorded lectures (if any)
 - Give you the chance to implement the analysis in R
 - Help you prepare for the final project (Weeks 5 and 11)

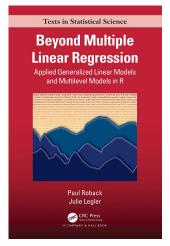


Weekly syllabus

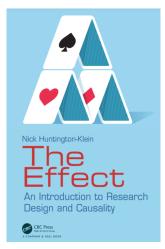
- ▶ Part 1: Generalized linear model
 - From OLS to GLM
 - Logit regression
 - Multilevel/hierarichical modeling (maybe)
- ► Part 2: Applied causal inference (maybe)
 - Selection on the observables (matching)
 - Regression discontinuity design
 - Instrumental variable
 - Difference-in-difference
 - Causal learning



Textbooks: Clear explanation without much math (under most circumstances)

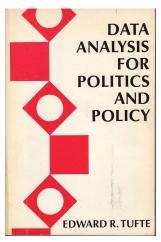


For Weeks 2-4



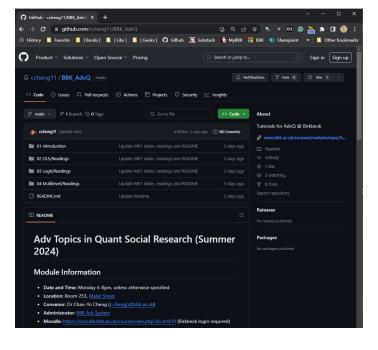
For Weeks 7-10













Additional resources on Moodle

- You can find a variety of additional/supplementary resources the key principle is to be selectively thorough
 - Supplementary textbooks: Use them when you find the main text is not clear; feel free to discuss with me if you are interested in purchasing any of them
 - Mathematics refresher: Review key math concepts and terms, especially basic algebra, if necessary; Khan Academy is a good start
 - R Programming: Help yourself when you have a hard time; pick one
 of the books and use the online community (e.g., R-bloggers and
 Stack Overflow) to keep yourself updated
 - Podcasts: Get a sense of how quant social researchers present and discuss their work



Assessment

► Exercises I and II (20% each): Students will complete two short data analytical exercises based on the weekly tutorials

▶ Final project (60%): Students will complete a quantitative research note of about 4,000 words, excluding footnotes, bibliography, and appendices (R script and supplementary information); more details will be discussed in Week 5



Next week

- ► We will review OLS and discuss why we need GLM (non-linear multiple regression)
- ► Before you come to class
 - Install R and RStudio on your laptop and bring it to class
 - Read the assigned chapters (either Beyond Multiple Linear Regression OR The Effect)
 - Watch the recorded lecture (uploaded on Thursday or Friday)

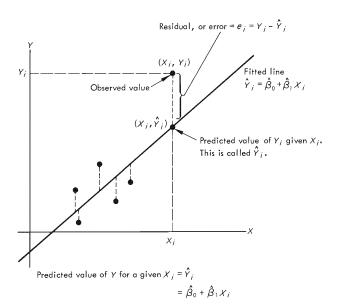


Introduction

- ▶ Please share your name, course, and subject area (e.g., political science) with us
- ▶ Please share your experiences with quant social research. What are some of the most rewarding and/or challenging moments?
- ▶ Please share your potential research ideas for the final project. Any datasets you plan to study? We will continue the discussion on your research ideas in Week 5



Recap: OLS





Recap: OLS

- ► Go through the **two-dimensional scatterplot**; locate and define/explain the following concepts:
 - Explanatory and dependent variables
 - Data point or individual observation
 - Fitted line (intercept and slope)
 - Residuals and goodness-of-fit
 - Model specification
- ▶ What is the idea behind the name of ordinary least squares (OLS)?

