

PS699: STATISTICAL METHODS II
WINTER 2012, MON & WED 12-2PM, 3356 MASON HALL

INTRODUCTORY NOTES

I. BOOKS ETC.: CAMPUS STORES; AMAZON/B&N; RESERVE:

- A. We will follow **Greene**, *Econometric Analysis*; strongly recommended; book you will probably want when done.
1. Two other advanced, full texts of note: Cameron & Trivedi, *Microeconometrics*, and Wooldridge, *Econometric Analysis of Cross-Section and Panel Data*.
- B. **Kennedy**, *A Guide to Econometrics*, also highly rec'd; intuitive explanations (not sufficient alone)
- C. **Gujarati**, *Basic Econometrics*, (or Kmenta, *Elements of Econometrics*) to bridge the two; most students initially prefer it to Greene.

D. We will follow **King**, *Unifying Political Methodology*, & 2 Sage books (**Aldrich & Nelson**; **Menard**) more directly than *Greene* on qualitative-limited -dep-var models, esp. logit/probit.

E. Other “Required” Materials:

1. **Kam & Franzese** on interactions.

2. Some other articles; all are or will be posted to C-Tools &/or my website.

3. My **lecture notes** on my website (&/or C-Tools), but note...

F. Additional Math and Prob&Stats resources:

1. Chiang, Gill, Kleppner & Ramsey, Simon & Blume on Math

2. DeGroot on Probability and Stats

II. ASSIGNMENTS:

A. Periodic Problem Sets: 30%

1. All 10 from previous years on my web page now, and the preliminary schedule of due dates is in the syllabus (both may be subject to change).
2. Due to your GSI in manner he will explain ...

B. Final exam: 35%

1. Take-home, open-book/note/... [anything but prior exams or other humans]
2. Likely distributed 4/19 at 09:00 (*Thu* after last class), due 4/22 (*Sun*) at 12:00, but we'll discuss timing & length and decide democratically near semester's end. Accommodations for alternative-scheduling needs negotiable.

C. Replication & Extension (R&E Paper): 35%.

1. Choose paper & start looking for data ASAP: will take much longer than think.
2. Replicate, explain (as poss., using stat theory applied to your case) why if can't.
3. Possible extensions: Suggest and apply more appropriate specification or estimation strategy; adding variables; sensitivity analysis; bringing new data to bear on the hypotheses; any other good idea you may have (check with me)

III. DATA: DATASETS OF INTEREST ACROSS POL-SCI SUBFIELDS

- A. Structural, Institutional, Soc-Pol-Econ Characteristics Dev'd Dem's; mostly from Lane, McKay, Newton, *Political Data Handbook of the OECD*
 - 1. Comparative Politics & Our Main Workhorse
 - 2. *Constitutional Features*: e.g., # Seats in Legislature, Presidential/Parliamentary, Federal/Unitary, Levels of Govt, etc.
 - 3. *Government Characteristics*: e.g., Duration/Number of Governments, Partisanship of Governments, Fractionalization/Polarization of Governments, etc.
 - 4. *Soc-Pol-Econ Features*: Size (Geog, Econ, Pop), Voter Part, Income Distrib, etc.
- B. MacKuen, Erikson, and Stimson, "Peasants or Bankers," *APSR*.
 - 1. Our Time-Series Example; US Politics; Presidential Popularity
- C. Huth & Russett, "General Deterrence between Enduring Rivals," *APSR*.
 - 1. Our Dichotomous Dependent-Variable Example
 - 2. International Relations; Deterrence
- D. King, Alt, Burns, and Laver, "Government Dissolution," *AJPS*
 - 1. Our Duration Model example (if we get to it)
 - 2. Comparative Politics; (Parliamentary) Government Formation and Collapse
- E. We may add others if we get to more / other material.

IV. COMMUNICATION:

- A. email by Wolverine Access course-list (so, if not officially registered...)
- B. My web page; (www.umich.edu/~franzese)
- C. My email: franzese@umich.edu (don't call my office phone: I often don't answer it or check voice mail regularly)
- D. Office Hours: Wed 9:45-11:15 (not today) & by appt., 4246 I.S.R.

V. GSI <LOUD CHEERS RING THROUGHOUT THE ROOM>: VINCENT AREL-BUNDOCK (varel@umich.edu)

- A. Section: Thursdays 12:00-1:00, location TBA
- B. Office hours: “public” office hour Mondays, 11-12, Haven 7th floor bullpen, and by appointment.
- C. p-set turn-in procedures...

VI. OTHER LOGISTICAL & ADMINISTRATIVE PRELIMINARIES?