UNIVERSITY OF GOTHENBURG

# DEPARTMENT OF POLITICAL SCIENCE

## SF30002 Advanced regression techniques, 7.5 credits

Avancerade regressionstekniker, 7,5 högskolepoäng

*Third-cycle level / Forskarnivå*

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## Reading and reference list for SF30002

This reading and reference list was confirmed by Department of Political Science 2020-11-16, and is valid from Spring semester 2021.

The reading and reference list is available on the next page.

**List of Literature**

Books:

1. Mehmetoglu, M., & Jakobsen, T. G. (2016). *Applied statistics using Stata: a guide for the social sciences*. Sage.

2. Long, J. Scott & Freese, Jeremy. 2014. *Regression Models for Categorical and Limited Dependent Variables Using Stata, 3:rd Edition.* Stata Press, Texas

3. Snijders, T. A. B., & Bosker, R. J. (2012). *Multilevel analysis: An introduction to basic and advanced multilevel modeling* (2nd ed.). Los Angeles: Sage

4. Finkel, S. (1995) *Causal Analysis with Panel Data*. Sage. (A classic approach to dynamic panel models)

Ann-Kristin Kölln **(Regression analysis)**

30 Jan – Mehmetoglu, & Jakobsen ch. 3 & 4

31 Jan – Mehmetoglu, & Jakobsen Ch. 6 & 7

Brambor, Thomas, William Roberts Clark, & Matt Golder. 2006. "Understanding Interaction Models: Improving Empirical Analyses." *Political Analysis* 14: 63-82.

Ann-Kristin Kölln **(Logistic regression analysis)**

3 Feb – Long, chap. 5 & 6

5 Feb – Long, chap. 7 & 8

Berry, W. D., DeMeritt, J. H., & Esarey, J. (2010). Testing for interaction in binary logit and probit models: is a product term essential?. *American Journal of Political Science*, *54*(1), 248-266.

**Nicholas Charron (Causal research designs with observational data)**

17 & 19 Feb – readings will cover the two days

Samii, C. (2016). Causal empiricism in quantitative research. *The Journal of Politics*, *78*(3), 941-955.

Wing, C., Simon, K., & Bello-Gomez, R. A. (2018). Designing difference in difference studies: best practices for public health policy research. *Annual review of public health*, *39*.

Imbens, G. W., & Lemieux, T. (2008). Regression discontinuity designs: A guide to practice. *Journal of econometrics*, *142*(2), 615-635.

De la Cuesta, B., & Imai, K. (2016). Misunderstandings about the regression discontinuity design in the study of close elections. *Annual Review of Political Science*, *19*, 375-396.
Calonico, S., Cattaneo, M. D., Farrell, M. H., & Titiunik, R. (2017). rdrobust: Software for regression-discontinuity designs. *The Stata Journal*, *17*(2), 372-404.

Cattaneo, M. D., Idrobo, N., & Titiunik, R. (2019). A Practical Introduction to Regression Discontinuity Designs: Foundations. *arXiv preprint arXiv:1911.09511*. (**Pages 88-108** on validation of RD designs)

**Nicholas Charron (Panel data analysis)**

9 March – Finkel, S. (1995)

11 March - Mehmetoglu, & Jakobsen ch. 10

Beck, Nathaniel (2001) Time-Series-Cross-Section Data: What Have We Learned in the Past Few Years? Annual Review of Political Science 4: 271-293.

16 March - Clark, Tom S. and Drew A. Linzer (2014) Should I Use Fixed or Random Effects? Political Science Research and Methods. December 2014, pp 1 - 10.

Ezrow, Lawrence, and Georgios Xezonakis. 2011. "Citizen Satisfaction with Democracy and Parties' Policy Offerings." *Comparative Political Studies* 44(8): 1152-1178.

Charron, Nicholas and Victor Lapuente. 2010 "Does Democracy Produce Quality of Government?" *European Journal of Political Research*. Vol. 49 (4): 443-470.

**Valgeir Thorvaldsson (Multilevel analysis)**

24 Feb – Snijders, chap. 1-3

26 Feb – Snijders, chap. 4-5

2 March – Snijders, chap. 6-7

**Alpaslan Akay (Causality and instrumentation)**

*Tentative (noncompulsory) reading list*

24 Jan - Causality: Models, Reasoning, and Inference (by Judea Pearl): Epilogue – The Art and Science of Cause and Effect

Microeconometrics (by A. Colin Cameron and Pravin K. Trivedi): Chapter 2

Econometric Analysis (by W. Greene): Appendix A and B.

Matthews, R. (2000). "Storks Deliver Babies (p = 0.008)". Teaching Statistics, 22: 36-38.

Joshua D. Angrist and Alan B. Krueger (2001). "Instrumental Variables and the Search for Identification: From Supply and Demand to Natural Experiments", Journal of Economic Perspectives, 15: 69-85.

10 Feb - Introductory Econometrics (by Jeffrey Wooldridge): Chapter 15 (and 13 and 14)

Introduction to Econometrics (by James H. Stock and Mar M. Watson): Chapter 12

Econometric Analysis (by W. Greene): Chapter 12, 12.8.

Microeconometrics (by A. Colin Cameron and Pravin K. Trivedi): Chapter 4.8, 4.9, 21 and 26

Econometric Theory and Methods (by Davidson and MacKinnon): Chapter 8

Card, D. (2001). "Estimating the Return to Schooling: Progress on Some Persistent Econometric Problems." Econometrica 69: 1127-1160.

Bound, J., D. A. Jaeger, R. M. Baker (1995). Problems with Instrumental Variables Estimation When the Correlation Between the Instruments and the Endogeneous Explanatory Variable is Weak. Journal of the American Statistical Association 90, 443–450.

Miguel, E., S. Satyanath, E. Sergenti (2004). Economic Shocks and Civil Conflict: An Instrumental Variables approach. Journal of Political Economy 112: 725–753.

Joshua D. Angrist, Guido W. Imbens, Donald B. Rubin (1996). "Identification of Causal Effects Using Instrumental Variables", Journal of the American Statistical Association, 91: 444-455.

12 Feb - Stata User Manual: ivreg and related topics.

Costa J.F., Kanovos, P., and Rovira, J. (2007). Determinants of out-of-pocket pharmaceutical expenditure and access to drugs in Catalonia, Applied Economics, 39: 541-551.

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For those who need to refresh basic concepts in econometrics we would like to recommend the following book:

Dougherty Christopher. 2011. *Introduction to Econometrics*. 4th Edition. Great Britain: Oxford University Press.

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Handouts, slides, datasets and other course material will be available on CANVAS on the course's homepage