

THEORIES AND METHODOLOGIES OF THE SOCIAL SCIENCES

Columbia University
GR5010, FALL 2018
Weds, 6:10PM-8:00PM
327 MUDD BUILDING

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I. Overview

This course — one of the two foundational courses in the QMSS curriculum — is designed as an in-depth introduction to the social sciences and its methodologies. It is intended to give a broad overview so students can intelligently combine ideas in solving real-world problems.

We will focus on the logic and design of social research, beginning with some concepts and topics common to research across the social sciences. We will later move on to understanding the principles behind an array of methodologies used in the social sciences: causal inference, experimentation, observational studies, formal models, surveys, and applied machine-learning techniques. We will analyze their applications using cases drawn from the research literature.

The focus of this course is not on the techniques themselves — you will have ample opportunity to do that in other courses — but in understanding the logic behind the use of these tools to extract meaningful answers from their applications.

Prerequisites: it is assumed that you have had at least one semester of graduate-level statistics involving linear regression and analysis of variance. Some basic mathematics and algebra will also be assumed.

II. Course Materials

Two texts are intended to be resources for the crafting of your thesis proposal:

- Booth, W. C., Colomb, G. C., and Williams, J. M. (2016). *The Craft of Research*. University of Chicago Press, Chicago, IL, fourth edition.
- Weston, A. (2009). *A Rulebook for Arguments*. Hackett Publishing Co, Indianapolis, IN, fourth edition.

All mandatory readings will be available on *Canvas*. Please note that:

Required Readings are mandatory and should be completed before each class.

Topic Readings are also mandatory as they will serve as the foundation to class discussions.

Thesis Readings are intended to help you with the drafting and crafting of the Research Proposal, but will not be discussed in class. Read them in the suggested order/dates.

Complementary Readings are intended to serve as further (and future) references if you ever want to delve deeper on a particular topic, but are not a requirement to this class.

III. Course Dynamics

The class will be a combination of **lectures** and **focused discussion**. We will devote the **first half of the class** to a lecture on the topic assigned for the week, and the **second half** to analyze one or two **Topic** readings which contain applications of the method under discussion. To kick off these discussions, students will give 5-minute **Topic Presentations** to introduce each reading. We'll proceed then to discuss the method in detail. Each presentation should be preceded by a **one-page summary** to be emailed to the entire class at 6PM on the day prior to class.

Before each class, you should have read, thought about and be prepared to discuss all assigned Required and Topic Readings.

Over the course of the semester, you will be required to complete two (2) **Assignments** where you will apply concepts and methods that you have learned in class. Make sure to

read the instructions carefully and address all questions. Assignments should be **submitted on Canvas by 6PM on the indicated dates**.

At the end of the course, you will turn in a 12-15 page **Thesis Proposal**. To ensure that you produce a fully fledged product, you will be required to hand in **Thesis Proposal Deliverables** every two weeks. These will constitute the foundational pieces for your proposal. Feedback will be provided on these deliverables where required. Deliverables should be should be **submitted on Canvas by 6PM on the indicated dates**.

Late Submission Policy: Assignments, deliverables and your thesis proposal are expected to be submitted on the due date. For every day after the submission date, 10% of the maximum grade will be deducted from the score.

IV. Course Requirements

Attendance is expected and reading assignments are to be completed before each session. All written work must be original and produced exclusively for this class. You are expected to follow the University's guidelines for the submission of written work.

The final grade of the course will be based of your **fulfillment** of each of the following requirements:

Assignments (20%): Students must complete a series of assignments where methods from the course are applied. Make sure to submit each one of them by 6PM on the indicated dates.

Class participation (20%): Students are expected to have read all the required readings before class and actively participate in class discussion. Note that you will not obtain this 20% unless you actively participate in class.

Topic presentations (10%): Students will regularly be assigned to present an overview of a "Topics" reading. Make sure to send your one-page summary to the full class by 6PM on the day prior to the class when you are presenting.

Thesis Proposal Deliverables (20%): Students will submit pieces of their proposal every two weeks. Make sure to submit each one of them by 6PM on the indicated dates.

Thesis proposal (30%): Throughout the curse, you will work on a research proposal. This 12-15 page paper will be turned in at the end of the semester.

V. Course Requirements

WEEK 1: INTRODUCTION TO THE COURSE

What this course is (and what it is not). Course overview. What is so unique about quantitative methods applied to the social sciences? Why do we need models to understand the world? Why is it useful to have statistical models in the social sciences?

WEEK 2: THE “SCIENCE” OF SOCIAL SCIENCE

What is so scientific about social sciences? A look at “the method”. Inductive v deductive perspectives. Theories, hypothesis and falsifiability. Links to quantitative methods. Mechanisms.

Required Readings:

- Gelman, A. (2011). Induction and deduction in Bayesian data analysis. *Rationality, Markets and Morals*, 2:67–78.
- Elster, J. (2007). *Explaining Social Behavior: More Nuts and Bolts for the Social Sciences*. Cambridge University Press, Cambridge, MA. [Ch 1-2]

Thesis Readings:

- Booth, W. C., Colomb, G. C., and Williams, J. M. (2016). *The Craft of Research*. University of Chicago Press, Chicago, IL, fourth edition. [Ch 3]
- Weston, A. (2009). *A Rulebook for Arguments*. Hackett Publishing Co, Indianapolis, IN, fourth edition. [Ch I-II]

Complementary Readings:

- Popper, K. (2002[1935]). *The Logic of Scientific Discovery*. Routledge, New York, NY.
- Kuhn, T. S. (2012). *The Structure of Scientific Revolution*. University of Chicago Press, Chicago, IL, fourth edition.
- King, G., Keohane, R. O., and Verba, S. (1995). *Designing Social Inquiry: Scientific Inference in Qualitative Research*. Princeton University Press, Princeton, NJ.
- Gelman, A. and Shalizi, C. R. (2013). Philosophy and the practice of Bayesian statistics. *British Journal of Mathematical and Statistical Psychology*, 66(1):8–38.
- Meehl, P. E. (1967). Theory-testing in psychology and physics: A methodological paradox. *Philosophy of Science*, 34:103–115.

WEEKS 3 | 4: CAUSALITY AND CAUSAL INFERENCE (I & II)

Causes of effects or effects of causes? The search for causes: from Aristotle to Fisher. The fundamental problem of causal inference. The Neyman-Rubin model.

Required Readings:

- Holland, P. W. (1980). Statistics and causal inference. *Journal of the American Statistical Association*, 81(396):945–960.
- Rubin, D. B. (2005). Causal inference using potential outcomes: Design, modelling, decisions. *Journal of the American Statistical Association*, 100(469):322–331.

Thesis Readings:

- Booth, W. C., Colomb, G. C., and Williams, J. M. (2016). *The Craft of Research*. University of Chicago Press, Chicago, IL, fourth edition. [Ch 4]
- Weston, A. (2009). *A Rulebook for Arguments*. Hackett Publishing Co, Indianapolis, IN, fourth edition. [Ch VI-VII]

Complementary Readings:

- Imbens, G. and Rubin, D. B. (2015). *Causal Inference for Statistics, Social and Biomedical Sciences: An Introduction*. Cambridge University Press, Cambridge, MA.
- Pearl, J. (2009). *Causality: Models, Reasoning and Inference*. Cambridge University Press, Cambridge, MA, second edition.
- Sekhon, J. S. (2004). Quality meets quantity: Case studies, conditional probability and counterfactuals. *Perspectives on Politics*, 2(2):281–293.
- Dawid, A. (2000). Causal inference without counterfactuals. *Journal of the American Statistical Association*, 95(450):407–448.
- Page, S. (2006). Path dependence. *Quarterly Journal of Political Science*, 1(1):87–115.

[9/19] - Thesis Proposal Deliverable #1 (research topic) due.

[9/26] - Students will receive Assignment #1.

WEEK 5: EXPERIMENTS AND RANDOMIZATION

Theoretical Foundations of Experiments. Statistical foundations of experiments. Taxonomy of randomized experiments. Randomized experiments as the golden standard for causal inference. Inference from randomized experiments.

Required Readings:

- Green, D. and Gerber, A. (2003). The under-provision of experiments in Political Science. *Annals of the American Academy of Political Science*, 589:94–112.
- Angrist, J. D. and Pischke, J.-S. (2015). *Mastering ‘Metrics’: The Path from Cause to Effect*. Princeton University Press, Princeton, NJ. [Ch 1]

Topic: Voter Turnout

- De la O, A. (2013). Do conditional cash transfers affect electoral behavior? Evidence from a randomized experiments in Mexico. *American Journal of Political Science*, 57(1):1–14.
- Wantchekon, L. (2003). Clientelism and voting behavior: Evidence from a field experiment in Benin. *World Politics*, 55(3):399–422.

Thesis Readings:

- Booth, W. C., Colomb, G. C., and Williams, J. M. (2016). *The Craft of Research*. University of Chicago Press, Chicago, IL, fourth edition. [Ch 15]

Complementary Readings:

- Martel García, F. and Wantchekon, L. (2010). Theory, external validity, and experimental inference: Some conjectures. *Annals of the American Academy of Political Science*, 628(132-147).
- Angrist, J. D. and Pischke, J.-S. (2009). *Mostly Harmless Econometrics: An Empiricist’s Companion*. Princeton University Press, Princeton, NJ.
- Imbens, G. and Rubin, D. B. (2015). *Causal Inference for Statistics, Social and Biomedical Sciences: An Introduction*. Cambridge University Press, Cambridge, MA.
- Morton, R. and Williams, K. (2010). *Experimental Political Science and the Study of Causality*. Cambridge University Press, Cambridge, MA.

[10/3] - Thesis Proposal Deliverable #2 (hypotheses) due.

[10/3] - Assignment #1 due.

WEEK 6: OBSERVATIONAL STUDIES

How are they different from experiments? Understanding their limitations for causal inference. Statistical tools to cope with non-random assignment of treatments. Inference from observational studies.

Required Readings:

- Rubin, D. B. (2008). For objective causal inference, design trumps analysis. *The Annals of Applied Statistics*, 2(3):808–840.
- Przeworski, A. (2009). Is the science of Comparative Politics possible? In Boix, C. and Stokes, S. C., editors, *Oxford Handbook of Comparative Politics*. Oxford University Press, New York, NY.

Topic: Selected statistical applications to observational studies

- Abadie, A., Diamond, A., and Hainmueller, J. (2010). Synthetic control methods for comparative case studies: Estimating the effect of California’s tobacco control program. *Journal of the American Statistical Association*, 105(490):493–505.
- Erikson, R. S. and Titiunik, R. (2015). Using regression discontinuity to uncover the personal incumbency advantage. *Quarterly Journal of Political Science*, 10(1):101–119.

Complementary Readings:

- Cochran, W. G. (2015[1972]). Observational studies. *Observational Studies*, 1(1):126–136.
- Rubin, D. B. (2006). *Matched sampling for causal effects*. Cambridge University Press, Cambridge, MA.
- Rosenbaum, P. R. (2002). *Observational Studies*. Springer, New York, NY.
- Imai, K., King, G., and Stuart, E. A. (2008). Misunderstandings between experimentalists and observationalists about causal inference. *Journal of the royal statistical society: series A (statistics in society)*, 171(2):481–502.
- Winship, C. and Morgan, S. L. (1999). The estimation of causal effects from observational data. *Annual Review of Sociology*, 25(1):659–706.
- Sekhon, J. S. and Titiunik, R. (2012). When natural experiments are neither natural nor experiments. *American Political Science Review*, 106(1):35–57.

WEEK 7: CONCEPTS, MEASUREMENT, AND MEASUREMENT ERROR

Research design and the research question. Measurements as a function of concepts. Theoretical consequences of measurement error. Statistical consequences of measurement error.

Required Readings:

- Geddes, B. (1990). How the cases you choose affect the answers you get: Selection bias in comparative politics. *Political Analysis*, 2(1):131–150.
- Hausman, J. (2001). Mismeasured variables in econometric analysis: problems from the right and problems from the left. *Journal of Economic Perspectives*, 15(4):57–67.

Topic: Economic Perceptions

- Michelitch, K., Morales, M. A., Owen, A., and Tucker, J. A. (2012). Looking to the future: Prospective economic voting in 2008 presidential elections. *Electoral Studies*, 31(4):838–851.

Thesis Readings:

- Booth, W. C., Colomb, G. C., and Williams, J. M. (2016). *The Craft of Research*. University of Chicago Press, Chicago, IL, fourth edition. [Ch 7-9, 12]

Complementary Readings:

- Alwin, D. F. (2007). *Margins of Error: A Study of Reliability in Survey Measurement*. John Wiley & Sons, Hoboken, NJ.
- Goertz, G. (2008). Concepts, theories, and numbers: A checklist for constructing, evaluating, and using concepts or quantitative measures. In Box-Steffensmeier, J., Brady, H. E., Collier, D., and Goertz, G., editors, *Oxford Handbook of Political Methodology*. Oxford University Press, New York, NY.
- Jackman, S. (2008). Measurement. In Box-Steffensmeier, J., Brady, H. E., Collier, D., and Goertz, G., editors, *Oxford Handbook of Political Methodology*. Oxford University Press, New York, NY.

[10/17] - Thesis Proposal Deliverable #3 (data description) due.

WEEK 8: IDENTIFICATION

Graph models and identification. Recursive causation. The empirical - and theoretical - problems of endogeneity. Quantitative methods to address identification. Instrumental variables.

Required Readings:

- Angrist, J. D. and Pischke, J.-S. (2015). *Mastering ‘Metrics’: The Path from Cause to Effect*. Princeton University Press, Princeton, NJ. [Ch 3]
- Morgan, S. L. and Winship, C. (2014). *Counterfactuals and Causal Inference: Methods and Principles for Social Research*. Cambridge University Press, Cambridge, MA, second edition. [Ch 3]

Topic: Selected statistical applications to address identification

- Miguel, E., Satyanath, S., and Sergenti, E. (2004). Economic shocks and civil conflict: An instrumental variables approach. *Journal of Political Economy*, 112(4):725–753.
- Acemoglu, D., Johnson, S., and Robinson, J. A. (2001). The colonial origins of comparative development: An empirical investigation. *American Economic Review*, 91(5):1369–1401.

Complementary Readings:

- Manski, C. F. (1999). *Identification Problems in the Social Sciences*. Harvard University Press, Cambridge, MA.
- Keele, L. (2015). The discipline of identification. *PS: Political Science & Politics*, 48(1):102–105.
- Angrist, J. D. and Krueger, A. B. (2001). Instrumental variables and the search for identification: From supply and demand to natural experiments. *Journal of Economic perspectives*, 15(4):69–85.
- Antonakis, J., Bendahan, S., Jacquart, P., and Lalive, R. (2014). Causality and endogeneity: Problems and solutions. In *Oxford Handbook of Leadership and Organizations*. Oxford University Press, New York, NY.
- Angrist, J. D., Imbens, G., and Rubin, D. B. (1996). Identification of causal effects using instrumental variables. *Journal of the American Statistical Association*, 91(434):444–455.
- Page, S. (2006). Path dependence. *Quarterly Journal of Political Science*, 1(1):87–115.

WEEKS 9 | 10: SURVEY RESEARCH AND SURVEY METHODOLOGY (I & II)

What is wrong (and what is right) with polls? The Total Survey Error Paradigm. Respondent Selection Issues. Response Accuracy Issues. Survey Administration Issues.

Required Readings:

- Bautista, R. (2012). An overlooked approach in survey research: Total Survey Error. In *Handbook of Survey Methodology for the Social Sciences*. Springer, New York, NY.
- Kennedy, C., Blumenthal, M., Clement, S., Clinton, J. D., Durand, C., Franklin, C., McGeeney, K., Miringoff, L., Olson, K., Rivers, D., Saad, L., Witt, E., and Wlezien, C. (2017). An evaluation of 2016 election polls in the United States. AAPOR Ad Hoc Committee on 2016 Election Polling.

Topic: Question Wording and Response Scales

- Lundmark, S., Gilljam, M., and Dahlberg, S. (2015). Measuring generalized trust: An examination of question wording and the number of scale points. *Public Opinion Quarterly*, 80(1):26–43.

Topic: Non-response and Data Quality

- Fricker, S. and Tourangeau, R. (2010). Examining the relationship between nonresponse propensity and data quality in two national household surveys. *Public Opinion Quarterly*, 74(5):934–955.

Topic: Mode of Data Collection

- Sakshaug, J. W., Yan, T., and Tourangeau, R. (2010). Nonresponse error, measurement error, and mode of data collection: Tradeoffs in a multi-mode survey of sensitive and non-sensitive items. *Public Opinion Quarterly*, 74(5):907–933.

Topic: Probability v Non-probability Samples

- Yeager, D. S., Krosnick, J. A., Chang, L., Javitz, H. S., Levendusky, M. S., Simpser, A., and Wang, R. (2011). Comparing the accuracy of RDD telephone surveys and internet surveys conducted with probability and non-probability samples. *Public Opinion Quarterly*, 75(4):709–747.

Thesis Readings:

- Booth, W. C., Colomb, G. C., and Williams, J. M. (2016). *The Craft of Research*. University of Chicago Press, Chicago, IL, fourth edition. [Ch 13-14, 16-17]
- Weston, A. (2009). *A Rulebook for Arguments*. Hackett Publishing Co, Indianapolis, IN, fourth edition. [Ch VIII]

Complementary Readings:

- Weisberg, H. F. (2009). *The Total Survey Error Approach: A guide to the new science of survey research*. University of Chicago Press, Chicago, IL.
- Tourangeau, R., Rips, L. J., and Rasinski, K. (2000). *The Psychology of Survey Response*. Cambridge University Press, Cambridge, MA.
- Foster, I., Ghani, R., Jarmin, R. S., Kreuter, F., and Lane, J. (2016). *Big Data and Social Science: A practical guide to methods and tools*. CRC Press, New York, NY.
- De Leeuw, E. D., Hox, J., and Dillman, D. (2012). *International Handbook of Survey Methodology*. Routledge, New York, NY.

[10/31] - Thesis Proposal Deliverable #4 (literature review) due.

[11/7] - Students will receive Assignment #2.

WEEK 11: FORMAL MODELS

Formal models of social behavior. Applied Game Theory and the rational choice paradigm. Can formal models help explain collective behavior?

Required Readings:

- Riker, W. H. (1995). The political psychology of rational choice theory. *Political Psychology*, 16(1):23–44.
- Arrow, K. J. (1994). Methodological individualism and social knowledge. *The American Economic Review*, 84(2):1–9.

Topic: Legislative Behavior

- Krehbiel, K. (1998). *Pivotal politics: A theory of US lawmaking*. University of Chicago Press, Chicago, IL. [Ch 2]

Topic: Partisanship and partisan bias

- Achen, C. H. (2002). Parental socialization and rational party identification. *Political Behavior*, 24(2):151–170.

Complementary Readings:

- Friedman, M. (2008). The methodology of positive economics. In Hausman, D. J., editor, *The Philosophy of Economics*. Cambridge University Press, Cambridge, MA.
- Becker, G. S. (2013). *The economic approach to human behavior*. University of Chicago Press, Chicago, IL.

- Sen, A. (1999). The possibility of social choice. *American Economic Review*, 89(3):349–378.
- Morton, R. B. (1999). *Methods and models: A guide to the empirical analysis of formal models in political science*. Cambridge University Press, Cambridge, MA.
- Osborne, M. J. (2004). *An Introduction to Game Theory*. Oxford University Press, New York, NY.
- Kahneman, D. (2011). *Thinking Fast and Slow*. Farrar, Strauss and Groux, New York, NY.
- Chwe, M. S.-Y. (2014). *Jane Austen: Game Theorist*. Princeton University Press, Princeton, NJ.

[11/14] - Thesis Proposal Deliverable #5 (research strategy) due.

[11/14] - Assignment #2 due.

WEEK 12: ACADEMIC HOLIDAY

WEEKS 13 | 14: APPLIED MACHINE LEARNING (I & II)

Required Readings:

- Mullainathan, S. and Spiess, J. (2017). Machine learning: an applied econometric approach. *Journal of Economic Perspectives*, 31(2):87–106.
- Shmueli, G. (2010). To explain or to predict? *Statistical Science*, 25(3):289–310.

Topic: Text as Data - Estimating Ideology from Texts

- Laver, M., Benoit, K., and Garry, J. (2003). Extracting policy positions from political texts using words as data. *American Political Science Review*, 97(2):311–331.
- Barberá, P. (2014). Birds of the same feather tweet together: Bayesian ideal point estimation using twitter data. *Political Analysis*, 23(1):76–91.

Topic: Machine Learning and Causal Inference

- Bansak, K., Ferwerda, J., Hainmueller, J., Dillion, A., Hangqartner, D., Lawrence, D., and Weinstein, J. (2018). Improving refugee integration through data-driven algorithmic assignment. *Science*, 359:325–329.
- Green, D. and Kern, H. L. (2012). Modeling heterogenous treatment effects in survey experiments with bayesian additive regression trees. *Public Opinion Quarterly*, 76(3):491–511.

Complementary Readings:

- Hastie, T., Tibshirani, R., and Friedman, J. (2009). *The elements of statistical learning*. Springer, New York, NY, second edition.
- Varian, H. R. (2014). Big data: New tricks for econometrics. *Journal of Economic Perspectives*, 28(2):3–27.
- Grimmer, J. and Stewart, B. M. (2013). Text as data: The promise and pitfalls of automatic content analysis methods for political texts. *Political Analysis*, 21(3):267–297.
- Manning, C., Raghavan, P., and Schütze, H. (2009). *An Introduction to Information Retrieval*. Cambridge University Press, Cambridge, MA.
- Kern, H. L., Stuart, E. A., Hill, J., and Green, D. (2016). Assessing methods for generalizing experimental impact estimates to target populations. *Journal of Research on Educational Effectiveness*, 9(1):103–127.

[11/28] - Thesis Proposal Deliverable #6 (research proposal draft) due.

[12/14] - FINAL PAPER DUE.

Statement on Academic Integrity

Columbia's intellectual community relies on academic integrity and responsibility as the cornerstone of its work. Graduate students are expected to exhibit the highest level of personal and academic honesty as they engage in scholarly discourse and research. In practical terms, you must be responsible for the full and accurate attribution of the ideas of others in all of your research papers and projects; you must be honest when taking your examinations; you must always submit your own work and not that of another student, scholar, or internet source. Graduate students are responsible for knowing and correctly utilizing referencing and bibliographical guidelines. When in doubt, consult your professor. Citation and plagiarism-prevention resources can be found at the GSAS page on Academic Integrity and Responsible Conduct of Research.

Failure to observe these rules of conduct will have serious academic consequences, up to and including dismissal from the university. If a faculty member suspects a breach of academic honesty, appropriate investigative and disciplinary action will be taken following the Dean's Discipline procedures.

Statement on Disability Accommodations

If you have been certified by Disability Services (DS) to receive accommodations, please either bring your accommodation letter from DS to your professor's office hours to confirm your accommodation needs, or ask your liaison in GSAS to consult with your professor. If you believe that you may have a disability that requires accommodation, please contact **Disability Services** at 212-854-2388 or disability@columbia.edu.

Important: To request and receive an accommodation you must be certified by DS.