Introduction to Statistics and Data Analysis II
ICPSR Summer Program, 2015

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Class Meeting Time: 3:00PM-5:00PM

Class Location: TBA

Description and Goal of the Course: This course is an introduction to ordinary least squares (OLS) bivariate and multiple regression, and it assumes familiarity with introductory statistics, probability, and basic algebra. OLS, while useful in and of itself, also serves as the foundation of many more advanced data analytical techniques. The primary goal of the course is to develop a practical, applied, and intuitive (rather than theoretical or mathematical) understanding of OLS regression. Participants should leave with a solid working foundation of the application of OLS, the ability to use it in their own research, and the skills to build on it in their further study of more advanced statistical topics.

Required Readings:


The books are available at Ulrich’s Bookstore (549 E. University Ave.) and online.

Course Content:

Readings: Be sure to complete the readings prior to each class period. The content of the readings will not always be discussed in class due to the amount of material we
are covering in just four weeks. However, it is important that you comprehend the content because it is fundamental to your ability to meaningfully understand and use regression analysis.

**Daily Class Meetings:** Lectures will complement the readings. In some cases, material from the readings will be covered. And, in many cases, we will cover material not in the readings. We will also frequently analyze real social scientific data.

**Weekly Lab Sessions:** The lab sessions will provide you the opportunity to get “hands-on” experience with course content and to receive guidance on the homework assignments. These sessions will also serve as an opportunity to become familiar with statistical software. You will be able to choose the time of the weekly lab session you attend at the start of the course. Labs will be held in Newberry Hall and led by the teaching assistants. You only need to attend one lab session per week.

**Course Assignments:** In addition to some short practice assignments, you will have four more substantial assignments, which will be graded. The assignments will likely require statistical software. If necessary, schedule time in ICPSR’s labs so you can access the software you need.

The following is required for each homework assignment:

- Type and staple your homework (hand calculations can be written out).
- Present exercises in numerical order and label your answers clearly.
- Embed any figures and tables within the homework; do not attach them at the end.

**Grade Breakdown:**

- Assignment 1: 20%
- Assignment 2: 20%
- Assignment 3: 30%
- Assignment 4: 30%

**A Note on Software:** Students are welcome to complete their assignments using Stata, R, or SPSS. (Please get our permission if you wish to use another software package.) The instructor and/or teaching assistants will be available to assist students with the software during the lab sessions.

**Readings and Course Schedule:** *The course syllabus is a general plan for the course; deviations announced to the class by the instructor may be necessary.*

**WEEK 1**

**Day 1: Introduction and Review of Statistical Inference**

**Day 2: Association between Two Variables**

- Agresti and Finlay, Chapter 8
Day 3: Constructing and Interpreting a Bivariate OLS Regression
  • Agresti and Finlay, Chapter 9, Sections 9.1-9.4
  • Lewis-Beck, Chapter 1

Day 4: Hypothesis Testing and Confidence Intervals with Bivariate OLS
  • Agresti and Finlay, Chapter 9, Section 9.5
  • Lewis-Beck, Chapter 2, pgs. 30-38

Day 5: The Assumptions of OLS Regression
  • Agresti and Finlay, Chapter 9, Section 9.6
  • Lewis-Beck, Chapter 2, pgs. 26-30

WEEK 2

Day 6: Applying What We’ve Learned to This Point

Day 7: Confounding Variables, Causality, and Control
  • Agresti and Finlay, Chapter 10

Day 8: Multiple Regression
  • Agresti and Finlay, Chapter 11, pgs. 321-334
  • Lewis-Beck, Chapter 3, pgs. 47-54, 56-58

Day 9: Collinearity and Comparing the Effects of Variables in Multiple Regression
  • Agresti and Finlay, Chapter 11, pgs. 334-339 and Section 11.8; Chapter 14, Section 14.3
  • Lewis-Beck, Chapter 3, pgs. 58-66

Day 10: Categorical (Dummy) Independent Variables
  • Agresti and Finlay, Chapter 12, pgs. 379-381; Chapter 13, Section 13.2
  • Lewis-Beck, Chapter 3, pgs. 66-73

WEEK 3

Day 11: Interactions between Variables 1
  • Agresti and Finlay, Chapter 11, Section 11.5
  • Lewis-Beck, Chapter 3, pgs. 54-56

Day 12: Interactions between Variables 2
  • Agresti and Finlay, Chapter 13, Sections 13.3-13.4

Day 13: Applying What We’ve Learned to This Point

Day 14: Model Selection
• Agresti and Finlay, Chapter 11, Section 11.6; Chapter 14, Section 14.1

Day 15: Regression Diagnostics 1
• Agresti and Finlay, Chapter 14, Section 14.2

WEEK 4

Day 16: Regression Diagnostics 2
• Agresti and Finlay, Chapter 14, Sections 14.5-14.6
• Lewis-Beck, Chapter 2, pgs. 38-47

Day 17: Categorical Dependent Variables
• Agresti and Finlay, Chapter 15, Sections 15.1-15.3

Day 18: Applying What We’ve Learned to This Point

Day 19: Wrap-Up and What’s Next?
• Agresti and Finlay, Chapter 14, Section 14.4; Chapter 15, Sections 15.4-15.5
• Lewis-Beck, Chapter 3, pgs. 73-74