

SOCI 3229 Quantitative Data Analysis

2nd term, 2019-20

Chen Kou Bun Building LT3, Monday 9:30am – 11:15pm

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Course Objectives:

- (1) To understand the logic of statistical analysis
- (2) To acquire practical experience with a statistical package (STATA)
- (3) To learn regression analysis and modelling techniques
- (4) To diagnose potential pitfalls of regression analysis

Assessment: Assignments 40%, Take-home exam 60%

Grade descriptors

- A Thorough understanding of the course materials and outstanding performance on all learning outcomes.
 - B Adequate understanding of the course materials and substantial performance on all learning outcomes.
 - C Basic understanding of the course materials and satisfactory performance on the majority of learning outcomes, possibly with a few weaknesses.
 - D Partial understanding of the course materials and inadequate performance on some learning outcomes.
 - F Poor understanding of the course materials and unsatisfactory performance on some learning outcomes.
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Course Outline

1 Descriptive statistics

- 1.1 Theory, concepts, variables & measurements
- 1.2 Describing distributions
- 1.3 STATA basics

Bohrnstedt & Knoke, Chapter 1:3–26, Chapter 2:31–60, 63–72

2 Inferential statistics

- 2.1 Purpose of statistical inference
- 2.2 Theoretical distributions
- 2.3 Sampling distribution
- 2.4 Central Limit Theorem
- 2.5 Hypothesis testing

Bohrnstedt & Knoke, Chapter 3:77–116

3 Simple regression analysis

- 3.1 Covariance
- 3.2 Linear regression model
- 3.3 Estimation: Ordinary least square
- 3.4 Model evaluation
- 3.5 Regression coefficients

Bohrnstedt & Knoke, Chapter 6:191–226

4 Multiple regression analysis

- 4.1 Basic model
- 4.2 Partial regression coefficients
- 4.3 Standardized regression coefficients

Bohrnstedt & Knoke, Chapter 6:263–302

5 Path analysis and reduced-form models

- 5.1 Path diagram
- 5.2 Direct, indirect, and total effects
- 5.3 Recursive versus non-recursive models
- 5.4 Reduced-form models

Bohrnstedt & Knoke, Chapter 11:407-434

6 Modelling techniques

- 6.1 Group comparison
- 6.2 Nonlinear effects
- 6.3 Interaction effects

Allison. 1999. Chapter 8, pages 153-174.

7 Regression diagnostics

- 7.1 Regression assumptions
- 7.2 Detection of assumption violation
- 7.3 Remedies of assumption violation
- 7.4 Outliers

Allison. 1999. Chapter 6 & 7, pages 119-152.

Textbook

Bohrnstedt, G.W. & Knoke, D. 1994. *Statistics for Social Data Analysis*. IL: P.E. Peacock. [UL: HA29 .B724 1994]

Allison, P. D. 1999. *Multiple Regression: A Primer*. CA: Sage. [UL: QA278.2 .A435 1999]

References

Freund, R.J., Wilson, W.J., and Sa, P. 2006. *Regression Analysis: Statistical Modeling of a Response Variable*, 2nd edition. Burlington, MA: Elsevier Academic Press.

Kahane, L.H. 2001. *Regression Basics*. CA: Sage.

Revised Class schedule

Date		Topics	Tutorials (tentative)
January	6	1. Descriptive statistics	
	13	2. Inferential statistics	
	20	2. Inferential statistics	1 st week tutorial
	27	Lunar New Year holiday	
February	3	Class suspended	
	10	Class suspended	
	17	3. Simple regression analysis	
	24	3. Simple regression analysis 4. Multiple regression	2 nd week tutorial
March	2	4. Multiple regression	
	9	5. Path analysis and reduced form models	3 rd week tutorial
	16	5. Path analysis and reduced form models	
	23	6. Modeling techniques	4 th week tutorial
	30	Reading week	
April	6	6. Modeling techniques	
	13	Easter holiday	
	20	7. Regression diagnostics	5 th week tutorial
	27	7. Regression diagnostics	
May	4		
	11	Take-home exam due at 11:30 a.m.	