

COURSE OUTLINE:

1. R Programming and Monte Carlo Simulation

- W. John Braun & Duncan J. Murdoch.
- Burns, Patrick. 2011. . Manuscript.

2. Maximum Likelihood Estimation

- King, Gary. 1998. . Chapters 1-4.
- Rodriguez, G. 2001. “Appendix A: Review of Likelihood Theory.”

3. Count Models and Issues in Nonlinear Models

Count Data

- King, Gary. 1998. . Chapter 5, Sections 6-10.
- King, Gary and Curtis S. Signorino. 1996. “The Generalization in the Generalized Event Count Model, with Comments on Achen, Amato and Londegren.” 6: 225-252.
- Prentice, R. L. 1986. “Binary Regression Using an Extended Beta-Binomial Distribution, With Discussion

- Alt, James E., Gary King, and Curtis S. Signorino. 2001. "Aggregation among Binary, Count, and Duration Models: Estimating the Same Quantities from Different Levels of Data." 9: 1-24.

- Dubin, Jeffrey A. and Douglas Rivers. 1989. "Selection Bias in Linear Regression, Logit, and Probit Models." . 18:360\$390.

Homework Reading:

- Toomet, Ott and Arne Henningsen. 2011. "Sample Selection Models in R: Package sampleSelection." Manual.
- Mroz, Thomas A. 1987. "The Sensitivity of an Empirical Model of Married Women's Hours of Work to Economic and Statistical Assumptions." . 55(4):765\$799.

7. Categorical Data and Random Utility Models

- King, Gary. 1998. . Chapter 5, Section 4.
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- Clarke, Kevin A. 2001. “Testing Nonnested Models of International Relations: Reevaluating Realism.” 45: 724-744.
- Clarke, Kevin A. 2003. “Nonparametric Model Discrimination in International Relations.” 47: 72-93.

10. Strategic Models, part II

Bargaining Models

- Ramsay, Kristopher and Curtis S. Signorino. 2010. “A Statistical Model of the Ultimatum Game.” Working Paper.
- Haptonstahl, Stephen. 2009. “Bargaining Under Uncertainty: a Strategic Statistical Model of the Ultimatum Game.” Working paper

Signaling Models

- Lewis, Jeffrey B. and Kenneth A. Schultz. 2003. “Revealing Preferences: Empirical Estimation of a Crisis Bargaining Game with Incomplete Information.” 11: 345—367.
- Wand, Jonathan. 2005. “Comparing Models of Strategic Choice: The Role of Uncertainty and Signaling.” 14: 101—120.
- Bas, Muhammet, Curtis S. Signorino and Taehee Whang. 2011. “Knowing One’s Future Preferences: A Correlated Agent Model with Bayesian Updating.” Working Paper.

11. Parallel Computing in R

12. Nonparametric and Semiparametric Methods

Cox Proportional Hazard Models