Instructor Information

- Professor Jan Blustein
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- Office Address: The Puck Building, Room 3042
- Office Hours: 12:00 - 12:45 PM Wednesdays or after EIPR or by appointment.

Course Information

- Class Meeting Times:
- Class Location:

Course Prerequisites

(neither may be taken concurrently; the course builds on these)

1. Program Evaluation and Analysis (PADM-GP 11.2171)
2. Statistical Data Analysis: Multiple Regression (PADM-GP 11.2902)

Skill prerequisites. Stata is used in this course, and I will assume that you are familiar with basic data analysis using that package. If you are not, K.C. Longest’s Using Stata for Quantitative Analysis is an excellent primer, and working through over a period of a few weeks is an excellent way to get up to speed --- I will expect all students to be ready to do the following in Stata by the Week 4 lab: open a .do file, get a dataset, generate basic descriptive statistics, save a .do file, open a log file, and deal with .smcl files. Also: perform basic bivariate analysis and interpret output (tests of difference of means, crosstabs, analysis of variance), and conduct an OLS regression analysis. Most of this is demonstrated in the videos posted under “Preparing for the Week 4 lab;” you may also want to refresh/review the corresponding SPSS maneuvers in “The Wagner Way,” which is posted under “Core documents.”
I will also assume that you are capable with algebra at the pre-calculus level, are comfortable with algebraic notation, and understand the concept of a function.

**Course and Learning Objectives**

This advanced course is offered for students who want to work as policy analysts in the not-for-profit or governmental sectors.

Your goals in this course should be to:

- extend your familiarity with methodologic issues in policy research, including sampling, study designs, analytic approaches, and ethical matters.
- get hands-on experience in analyzing and presenting data, including managing data, selecting appropriate analyses, interpreting computer output, and presenting your findings in writing and tables.
- improve your skills in reading, understanding, and reporting on journal articles. You’ll learn to interpret tables and findings, and weigh the strengths and weaknesses of research reports.
- enrich your professional vocabulary, drawing from the language of program evaluation, econometrics and epidemiology

In other words, your aim in taking the course should be to become more confident and competent with the skills that are required of junior policy analysts.

**Textbook**

We will use *Angrist and Pischke’s Mastering Metrics* (Princeton University Press, 2015); hereinafter, MM. Other course readings will be available electronically through the Bobst library. A few readings that aren’t available as hardcopies are at Bobst as photocopies; you will need to plan to take the time to access them.

**Stata**

We will have several in-class labs using Stata. For those sessions, you should bring a laptop to class, or share with one of your classmates. The class website has information on buying/accessing Stata.

**Class Website**

This is managed via NYU Classes. The site houses a number of resources, including our syllabus, PowerPoints for each lecture, videos, assignments, datasets, article links and other core course documents. NYU Classes will be used to broadcast urgent matters such as assignment changes or glitches, class cancellations, and changes in office hours.
Class Policies

Keeping up/missed classes
This course moves quickly. There is a lot of work – most students spend many hours each week on the course. There is a fair bit of informal in-class give-and-take. Students who miss a class should consult a partner student.

Preparation for class
So that we can use class time efficiently, I will post a number of resources and exercises for review before class, including non-graded assignments. I will assume that you are prepared; come ready to contribute. I cold call on students, drawing on the non-graded assignments (as is done in law schools). Bring your answers to the non-graded assignments as hardcopies – I will collect some of them, marking them “complete” or “incomplete.” Also bring electronic files or hardcopies of the PowerPoints that we will use, so that you can follow along.

Activity in class
In addition to lecture and discussion of non-graded assignments, I will provide exercises for you to work in groups during class. These are meant to test and consolidate your understanding of the lecture content. You’ll work in groups, and then we’ll discuss answers together. Solutions to these exercises will be posted online after class, so that you don’t need to scribble or type while we discuss.

A note on journal articles
Articles used in the course are taken from journals representing an array of sectors and disciplines. There is great variation in emphasis, presentation, and statistical approaches. Some articles are dense and complex, and may take hours to digest. You should keep at it, because reading journal articles is a skill that you can only learn by doing. I have tried to select papers that are accessible and not excessively technical. In some cases, these are oldies-but-goodies. Don’t worry that the research findings may be obsolete. Your goal is to learn to read and think critically.

During class, we will discuss some of the articles in depth. Other articles will only be mentioned in passing. For the final exam, you will be expected to understand the gist of all articles. I’ll specify ten of them that you should know in depth.

Getting help with assignments
Most of the class assignments use Stata, and students often have questions. If/when you do, you can ask me, either during office hours or via email. I’m happy to take email questions at any time, and can respond efficiently if you ask your questions clearly, attaching as a Word, or .pdf any output, tables, etc. Please don’t send .smcl files, or anything that I can’t read on my
phone. Please always attach the relevant assignment sheet, so that I have it on hand to see what you’re working on – this saves me having to consult the course website.

Other options for getting Stata help are:
(a) through the consultants at NYU Quantitative Data Services at Bobst or
(b) asking a fellow student.

You’re welcome to work together on assignments, though each of you must do your own Stata runs (create your own code), and write your own papers.

Grading

Course grades will be based on:

1. Assignment 1: (15%) - TBA
2. Assignment 2: (5%) - Estimates of impact with dichotomous data
3. Assignment 3: (15%) - Impact of a mentoring program in New York City
4. Assignment 4: (15%) - Enterprise zones and employment rates
5. Final Examination: (35% of grade)
6. Class preparation and participation: (15% of grade)
   a. This includes your readiness with non-graded assignments, some of which will be collected.

The Wagner School policy on incomplete grades will be followed. (https://wagner.nyu.edu/portal/students/policies/incompletes)

Academic Integrity

Academic integrity is a vital component of Wagner and NYU. All students enrolled in this class are required to read and abide by Wagner’s Academic Code. All Wagner students have already read and signed the Wagner Academic Oath. Plagiarism of any form will not be tolerated and students in this class are expected to report violations to me. If any student in this class is unsure about what is expected of you and how to abide by the academic code, you should consult with me.

Detailed Course Overview

Week 1: Date - A framework for estimating impacts.

- Goals of the course, course mechanics.
- Impacts, outcomes and the counterfactual.
- Review of estimation concepts with extension to the regression framework.
To prepare:

- Take two hours to review your class notes and textbooks from Stat 1, Stat 2, and Program Analysis & Evaluation.
  - Pay attention to these terms: statistic, parameter, sample, population, estimation, confidence interval (aka “interval estimate”), sampling distribution, standard deviation, standard error (in general; specifically, as it applies to means and differences of means), hypothesis test, p-value, OLS regression assumptions, coefficient, unbiased-ness, efficiency, “controlling for,” “holding constant,” impact, counterfactual.
  - Review the Stata analyses that you did in Stat 2.
- Review the 11 points document (posted under “Core course documents” on our website), and bring it to class.
- By Week 3, read Chapters 1 and 2 of MM. For Ch. 1, focus on pp. 1-30; for Ch 2, focus on 47-79.

Week 2: Date - Validity in social research.

- What is “validity?”
- Internal validity, external validity, validity in measurement, conclusion validity (aka “statistical power”).
- Discussion of Newcomb paper.

To prepare:

- Take time to review basic study designs and threats to validity from Program Analysis and Evaluation. Pay special attention to internal validity, threats to internal validity (but not in great detail), external validity.
- Watch the course video on statistical power (link posted on our course website)
- Read
  - Measurement: Validity and Reliability, a QMSS e-lesson. (url on course website).
- Complete the non-graded assignment posted on our course website
- Keep working on the first two chapters of MM

Week 3: Date - “Holding constant,” “controlling for,” “conditioning on observables”

- What does it mean to hold constant?
- Discussion of strategies beyond regression: matching, stratification, propensity scoring.

To prepare:

- Watch class video on adding third variables (link posted on our course website)
• Read
  o Chapters 1 and 2 of MM. For Ch. 1, focus on pp. 1-30; for Ch 2, focus on 47-79.
• Complete an “11-points” discussion of the Devaney et al. article.
• Skim, without getting into the details

Week 4: Date - In-class lab Preparation for Assignment 1

To prepare:
• Review bivariate statistics from Stat 1, by reading chapters 5 and 6; and regression with dummies in Chapter 9 of the Wagner Way (posted under “Course documents”).
• Watch three course videos: these will acquaint you with some Stata maneuvers, and introduce you to bivariate analysis with Stata; see links posted on our website.
• Complete the non-graded assignment that goes with the videos; bring hardcopy to class.
• Bring your laptop to class.

Week 5: Date - Dichotomous outcomes, non-linear functions & heterogeneous treatment effects.

• The linear probability, logit and probit models.
• Clarification of what “non-linearity” means.
• Solidifying your understanding of the models.

To prepare:
• Complete the non-graded assignment on percent change and percentage point change.
• Download, review and print the Master Table that is posted on our course website.
• Bring to class a calculator that can take natural exponents (ex)
• Read
  o Stock JH, Watson MW. Introduction to Econometrics, Second edition, Chapter 11, “Regression with a binary dependent variable” (on reserve @ Bobst)

Week 6: Date - Heterogeneous treatment effects, continued: coding using interaction terms.

• In-class exercises with interactions;
• preparation for Assignment 3.
To prepare:
- Watch three course videos on interactions (links on course website). Bring your questions to class.
- Read
- Download and read Assignment 3, and bring it to class.

ASSIGNMENTS 1 & 2 due

Week 7: Date - Difference in differences.
- Logic of D-in-D: Assumptions;
- tests of assumptions.
- In-class exercise.

To prepare:
- Watch the course video on D-in-D (link on course website).
- Read
  - Chapter 5 in MM. Focus on pp. 178-204.
- Complete an 11 points discussion of the Currie and Walker paper, and the non-graded assignment on our course website.

Week 8: Date - Panel data 1 (Theory).
- The logic of panel data analysis.
- True panels versus pooled cross sections.
- Two period panel data, multi period panels.
- Method of first differences;
- fixed effects estimation.
- Assumptions, strengths, limitations of the panel data strategy.

To prepare:
- Read
  - Stock JH, Watson MW. Introduction to Econometrics, Second edition, Chapter 10 (“Regression with panel data”); on reserve in Bobst, and then
• Watch the course video (link on course website), and then
• Read
• Complete: The non-graded assignment on our course website.

Week 9: Date - Panel data 2 (Practice).

• Characteristics of panel data. Time fixed effects. Analysis with fixed effects – options in Stata.

To prepare:
• Reread from last week
• Chapter 10 of S & W, (“Regression with Panel Data”).
• Watch the course video on ‘if’ (conditional) statements in Stata
• Download and read Assignment 4 before class, and arrive with an analysis plan.
• Bring your laptop to class
• ASSIGNMENT 3 due

Week 10: Date - The Regression Discontinuity (RD) approach.

• The paradigm for classic RD: examining the data, analyzing the data. Assumptions and violations of the assumptions. Interpretation of estimates.

To prepare:

Read
  o MM Chapter 4. Focus on pp. 147-164.
• Complete the non-graded assignment on our course website.
Week 11: Date - Instrumental Variables (IV) approach.

- Assumptions of instrumental variables analyses;
- consequences of violations of assumptions;
- interpretation of estimates.

To prepare:

- Read
- Watch the course video (link on course website), and then
- Read
  - French MT, Popovici I. That instrument is lousy! In search of agreement when using instrumental variables estimation in substance use research. Health Economics. 2011; 20:127-146.
- Complete the non-graded assignment on our course website.

Week 12: Date - Randomized experiments.

- Review of the logic of random assignment;
- residual threats to validity for experiments.
- Applying the IV approach to get impact estimates beyond ITT.
- Cluster randomized trials.

To prepare:

- Review the material on IV from last week
- Watch the course video “Different estimates of program impact,” which is an introduction to the chapter from Bloom (below).
- Read
  - Bloom, HS. Constructing instrumental variables from experimental data to explore how treatments produce effects (Chapter 3) pages 75-88 from H. Bloom, ed. Learning More from Social Experiments.
  - MM Chapter 3. Focus on pp. 98-122.
- Complete the non-graded assignment on our course website.
ASSIGNMENT 4 DUE

Week 13: Date - Ethics in social research.

- Overview of issues in social research ethics.
- Federal regulations to protect human subjects.
- Case discussion: Evaluation of the NYC Homebase program.

To prepare:

- Read
  - Buckley C. To test housing program, some are denied aid. NY Times. 12/9/2010, page A1
  - 1/25/14NYC Department of Homeless Services. Findings from the Homebase Evaluation (.pdf of presentation, June 2013)
- Complete the non-graded assignment on our course website.

Week 14: Date - up and review.

Final Exam: Date

The final exam will be given on Saturday May 5th, at noon. You may bring a “cheat sheet,” which is an 8.5x11 inch page, with handwritten notes on one side.

Henry and Lucy Moses Center for Students with Disabilities at NYU

Academic accommodations are available for students with disabilities. Please visit the Moses Center for Students with Disabilities (CSD) website and click on the Reasonable
Accommodations and How to Register tab or call or email CSD at (212-998-4980 or mosecsd@nyu.edu) for information. Students who are requesting academic accommodations are strongly advised to reach out to the Moses Center as early as possible in the semester for assistance.

**NYU’s Calendar Policy on Religious Holidays**

NYU's Calendar Policy on Religious Holidays states that members of any religious group may, without penalty, absent themselves from classes when required in compliance with their religious obligations. Please notify me in advance of religious holidays that might coincide with exams to schedule mutually acceptable alternatives.