SOCI 620: Quantitative methods 2

Course overview and introduction

- Jan. 5 1. Introductions
 - 2. Introduction
 - 3. Logistics4. Software

Territorial acknowledgement

McGill University is located on land which has long served as a site of meeting and exchange amongst Indigenous peoples, including the Haudenosaunee and Anishinabeg nations. Mcgill honours, recognizes, and respects these nations as the traditional stewards of the lands and waters on which we meet today.

https://www.mcgill.ca/fph/welcome/traditional-territory

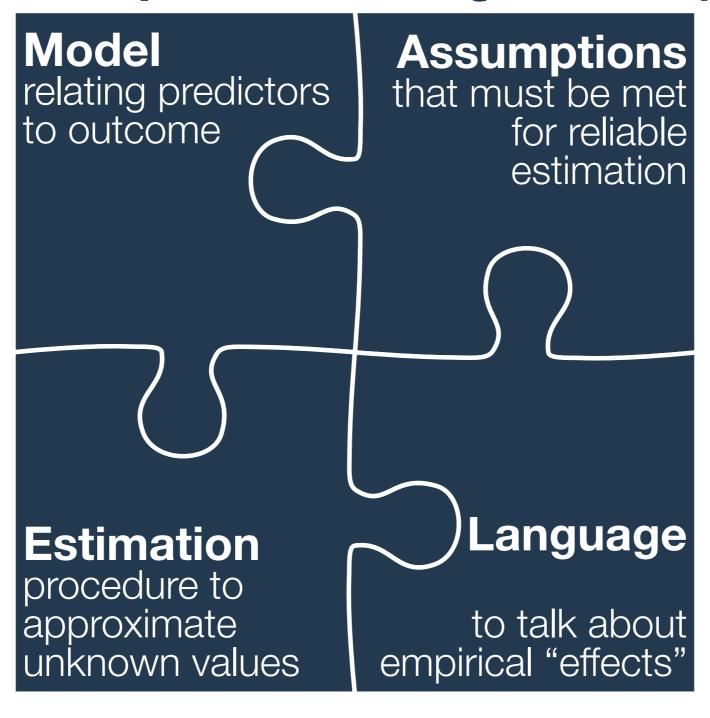
See also:

Chelsea Vowel. 2016. "Beyond Territorial Acknowledgments." Âpihtawikosisân. https://apihtawikosisan.com/2016/09/beyond-territorial-acknowledgments/.

Multiple Linear Regression (OLS)

$$y_i = \alpha + \beta_0 x_{0i} + \beta_1 x_{1i} + \varepsilon_i$$

Multiple Linear Regression (OLS)



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- As social scientists, the model is what we really care about 'Mental map' of your argument
- Also the fun part
 Building a tiny working model of the social world

- Predictions and measures from model and data
- Technical procedures
 Important, but less sociological
- Ordinary least Squares (OLS)
- MAP & MCMC

Estimation procedure to approximate unknown values

Bayesian data analysis

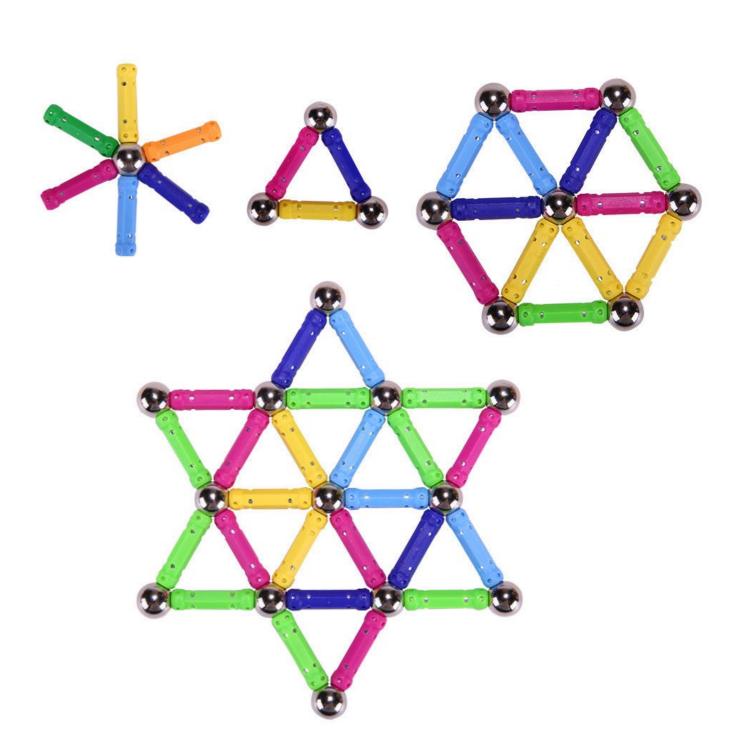
"Bayesian" approach

More intuitive (for most) than "frequentist" approach

i e.g. *p*-values versus Bayesian posterior probabilities

More flexible

- Probability distributions can describe a wide array of 'uncertain' processes
- Bayesian analysis lets you fit these together in a modular way



Bayesian data analysis

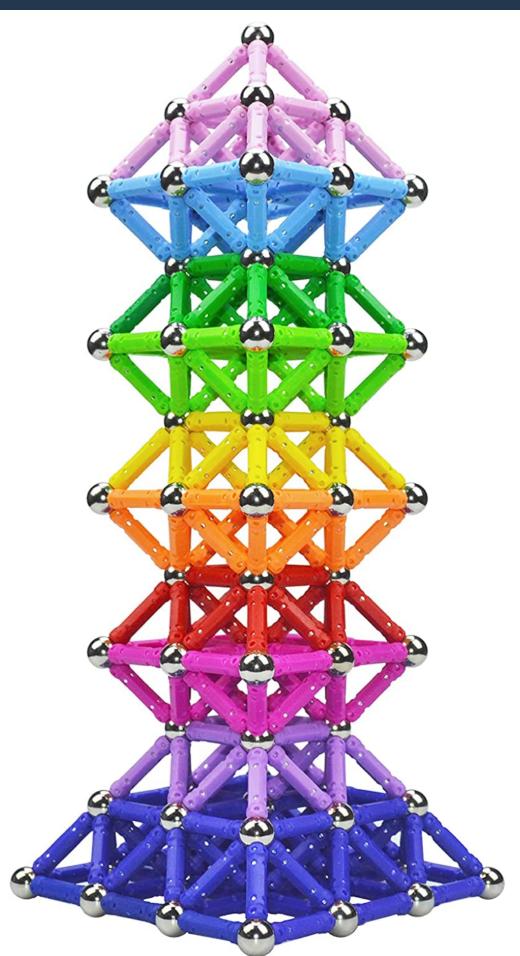
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Bayesian data analysis

What is the difference between "Bayesian" and "frequentist" statistics, really?

Frequentist

Philosophical contrasts

The *probability* of an event is the *proportional* frequency of that event across the entirety of a given 'context'

Practical contrasts

Significant limitations on types of models that can be used

Fast computation of estimates for those models

Difficult to talk about confidence in estimates

Bayesian

The *probability* of an event is a rigorous way to *quantify* subjective uncertainty about that event

Easy to build models and talk about confidence in estimates

Computationally "expensive"

: Need to specify prior beliefs (more on this next week)

Schedule | Syllabus

- https://soci620.netlify.app/
- Updated with links to assignments and slides and changes to the schedule

Class periods

- : Lecture and discussion Formal discussion of topics
- Usually finish with demos Working in R
- Laptop will be necessary

Labs

- : Work through example code with TA
- : Work on assignments/projects in the same space as one another (study hall) Ask questions, consult, commiserate
- Once per week (needs to be scheduled) https://www.when2meet.com/?18136969-Vq8Sv

Tools & resources

Tools & | Microsoft Teams

- Discussions, questions, resources, etc should all go on Microsoft Teams
- : Ask and answer questions!
- Best place to contact me
- If you are having any trouble with access, let me know

Readings

: Textbook

Richard McElreath, Statistical Rethinking, Second Edition Online access through library

If you are having any trouble with access, let me know

Assessments

Assess- | Worksheets

- : Four over the term
- Working together is fine, but each person needs to create their own writeup of code and prose Copy/pasting code is no way to learn
- Submit through Teams
- Should be submitted as a 'knitable' RMarkdown (or Quarto) file

Research project

- Original research project
- Due in piecesFour P's:precis, proposal, presentation, and paper
- Meet with me early in semester to talk about ideas and what is appropriate

Software

Software

RStudio

User-friendly interface to the R environment



R

Statistical language & computational tool



rethinking 💭

Companion package for *Statistical Rethinking* (McElreath, 2020)

brms

Bayesian modeling package



Other add-ons to R (e.g. the 'tidy' packages)



Stan

General-purpose
Bayesian estimation
software

Image credit



PlayMaty magnetic building blocks, via worthpoint.com



Veatree magnetic building blocks, via <u>Amazon</u>