14.310x: Data Analysis for Social Scientists

Instructors:

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Course Descriptions:

This course introduces methods for harnessing data to answer questions of cultural, social, economic, and policy interest. We will start with essential notions of probability and statistics. We will proceed to cover techniques in modern data analysis: regression and econometrics, design of experiments, randomized control trials (and A/B testing), machine learning, data visualization. We will illustrate these concepts with applications drawn from real world examples and frontier research. Finally, we will provide instruction on the use of the statistical package R, and opportunities for students to perform self-directed empirical analyses. Students taking the graduate version will complete additional assignments. No prior preparation in probability and statistics is required, but familiarity with basic algebra and calculus is assumed.

Prerequisites:

Math: You should be prepared to keep up with an approach to economics that is somewhat mathematical. We suggest that you have taken high school calculus or the equivalent. We will use algebra in the lectures, problem sets, and exams.
This Course and the MicroMasters:

This course is now part of two independent MITx MicroMasters Programs. The MITx MicroMasters is a professional and academic credential for online learners from anywhere in the world. Learners who pass an integrated set of MITx graduate-level courses, and one or more proctored exams, will earn a MicroMasters credential from MITx, and can then apply for an accelerated, on campus, graduate degree program at MIT or other top universities.

We want to ensure that if any of our learners are interested in joining either of these programs, they have a clear understanding of how each program works as the certificates for each program are not interchangeable. You can find more information below, and should you have any questions you can refer to our MicroMasters course page, the discussion forum posts, or reach out to us at dedp-micromasters-support@mit.edu.

For the DEDP MicroMasters program, you will need to pass this course with a final grade of 50% or above. For the SDS MicroMasters program, you will need to pass this course with a grade of 15% or above. Each program will then require different final assessments in order to earn a course certificate toward the full MicroMasters credential with details and logistics as follows:

The Data, Economics, and Design of Policy (DEDP) Program:

If you are interested in pursuing the DEDP MicroMasters credential, you will need to pay your course fee and pass this course (50% or above), which includes a proctored exam. You will then have fulfilled one class towards the DEDP MicroMasters credential, and will receive a certificate. Program website: https://micromasters.mit.edu/dedp/.

The Statistics and Data Science (SDS) Program:

If you are interested in pursuing the DS MicroMasters credential, you will need to pass this online course (15% or above), enroll and verify for the assessment course 14.310Fx Data Analysis in Social Sciences-Assessment by the specified deadline, and successfully pass the assessment course (60% or above). You will then have fulfilled this component of the SDS MicroMasters credential and will receive a certificate. Program website: https://micromasters.mit.edu/ds/.
Assignments and Grading Scheme:

For most weeks during the course, there will be a homework assignment that covers the main topics in that unit. Homework assignments will be released on Tuesdays along with the videos, and will be due Tuesdays. Please see the online calendar for further information.

Grades of the online course are calculated as follows:

- Homework Assignments: 14%
- Finger Exercises: 9%
- Comprehensive Review: 7%
- Proctored Exam: 70%

Learners who are taking this course in pursuit of the SDS MicroMasters credential will also have to enroll and verify for the assessment course 14.310Fx Data Analysis in Social Sciences-Assessment by the specified deadline. They do not have to take the proctored exam for this course.

To be eligible to register for the assessment, you first will have to pass the course with at least a 15% (50% score on the non-proctored exam material). Your final MicroMasters course grade will be calculated as follows:

- 14.310Fx Data Analysis in Social Sciences-Assessment: 100%

Lectures and Time Commitment:

The material for each topic will be posted weekly, and you should keep pace with the rest of the class. There will be about two lectures per week. You will have access to videos of the lecture presented in short segments (8-10 minutes on average), followed by finger exercises. You will also have access to the lecture notes and presentation slides.

The minimum commitment will be approximately 12-14 hours per week for watching the lectures, doing the readings, and completing the assignments.
Honor Code Pledge:

By enrolling in a MITx Online course or program, you agree that you will:

- Complete all tests and assignments on my own, unless collaboration on an assignment is explicitly permitted.

- Maintain only one user account and not let anyone else use my username and/or password.

- Not engage in any activity that would dishonestly improve my results, or improve or hurt the results of others.

- Not post online or share answers to problems that are being used to assess learner performance.

We will strictly enforce the honor code pledge. If you are found in violation of the Terms of Service or Honor Code, you may be subject to one or more of the following actions:

- Receiving a zero or no credit for an assignment;

- Having any certificate earned in the course or program withheld or revoked;

- Being unenrolled from a course or program; or

- Termination of your use of the MITx Online Site.

- Additional actions may be taken at the sole discretion of MIT.

No refunds will be issued in the case of any corrective action for such violations.

Honor Code violations will be determined at the sole discretion of MIT. You will be notified if a determination has been made that you have violated this Honor Code and you will be informed of the corresponding action to be taken as a result of the violation.
Course Syllabus and Reading Assignments:

There are no required texts for the course. However, there is an optional textbook by Professor Sara Ellison that can be found in a tab in the course. In this course, we will draw on material from many sources. For the first half of the course, other books in probability and statistics could be useful for reference. Possible titles include Introduction to Mathematical Statistics and its Applications by Larsen and Marx, Probability and Statistics by DeGroot and Schervish or Statistical Theory by Lindgren. The first is probably the easiest and most discursive. The second is an excellent but somewhat more difficult book. The third is a great book for reference but doesn't offer much intuition. There is no text that will cover most of the second half of the course, but both Introductory Econometrics by Wooldridge and Introduction to Econometrics by Stock and Watson have some overlap with what we will do and could be useful references in the future.

Module One: Introduction

• Introduction to the software R with exercises. Suggested resources for learning more on the web.

• Introduction to the power of data and data analysis, overview of what will be covered in the course.

Module Two: Fundamentals of Probability, Random Variables, Joint Distributions, and Collecting Data

• Basics of probability and introduction to random variables

• Discussion of distributions and joint distributions

• Introduction to collecting data through surveys, web scraping, and other data collection methods

Module Three: Describing Data, Joint and Conditional Distributions of Random Variables

• Principles and practical steps for protection of human subjects in research

• Discussion of kernel density estimates

• Builds on basics from module 2 to cover joint, marginal, and conditional distributions
Module Four: Joint, Marginal, and Conditional Distributions and Functions of Random Variables

- Similarly builds on the basics from module 2 to cover functions of random variables
- Discussion of moments of a distribution, expectation, and variance
- Basics of regression analysis
- Application: Application of some principles of probability to the analysis of auctions (optional)

Module Five: Special Distributions, The Sample Mean, The Central Limit Theorem and Estimation

- Discussion of properties of special distribution with several examples
- Statistics: Introduction to the sample mean, central limit theorem, and estimation

Module Six: Assessing and Deriving Estimators, Confidence Intervals and Hypothesis Testing

- Deriving and assessing estimators
- Constructing and interpreting confidence intervals
- Introduction to hypothesis testing

Module Seven: Causality, Analyzing Randomized Experiments, and Nonparametric Regression

- Understanding randomization in the context of experimentation
- Introduction to nonparametric regression techniques

Module Eight: Single and Multivariate Linear Models

- In-depth discussion of the linear model and the multivariate linear model
Module Nine: Practical Issues in Running Regressions and Omitted Variable Bias

- Covariates, fixed effects, and other functional forms
- Introduction to regression discontinuity design

Module Ten: Endogeneity, Instrumental Variables and Experimental Design

- Understanding the problem of endogeneity. Introduction to instrumental variables and two stage least squares, with a discussion of how to assess the validity of an instrument
- Discussion of how to design the effective experiment, followed by an example from Indonesia
- Principles of data visualization with examples of well-crafted visual presentations of data

Module Eleven: Intro to Machine Learner and Data Visualization

- Introduction to the use of machine learning for prediction. Covers tuning and training

*Week Eleven: Comprehensive Review