This is the first of three required courses in the Department of Political Science’s political methodology sequence. This course is an introduction to probability theory and mathematical statistics. We will cover the basic concepts in statistics including probability, discrete and continuous probability distributions, random variables, moments, hypothesis testing, and inference. These topics form the foundation on which all statistical work is based. This foundation will be important for understanding the material in the other classes in the methods sequence, for understanding any advanced methods courses you take in the future, for making you more informed readers of political science research, and, importantly, for improving the statistical analysis you do in your own research. Note: I assume no prior mathematical skills beyond those covered in the Math Camp.

We will be using R, which is a statistical computing environment and high-level programming language, for simulation and sampling exercises that will provide some of the intuition into the theoretical treatment of the material. I assume no prior knowledge of R. R is open source and can be downloaded for free from the Comprehensive R Archive Network (CRAN) and is also installed on the computers in the grad lab. There are many R-related resources available on the web. Below are links to some useful R resources:

[An Introduction to R](#)

[An Introduction to R](#)

[R Reference Card](#)
Readings

There are two required books for this course:


In addition, there are two recommended books:


You will need both of the required books, as you will have problem sets from both of them. These required books and the student solutions manual are available in the campus bookstore, but they can be purchased online for a potentially lower price (try [www.amazon.com](http://www.amazon.com), [www.dealoz.com](http://www.dealoz.com), or [www.addall.com](http://www.addall.com)). These books are also available on reserve at the library. NOTE: if you purchase the books online you should make sure that you get the editions noted above.

AF is a good undergraduate statistics book that can be used to supplement the WMS book, which is a theoretical treatment of the material. You may wish to purchase AF as a supplement to WMS and as an introduction to some elementary methods. This text is not available in the bookstore, but it can be purchased online.

The reading load for this course is fairly light (compared to your substantive courses). However, the work load is high. It is important to read carefully the relevant sections in the text before coming to class. Note: you should do the reading assigned for a given day before coming to class.

All lectures, problem sets, and supplementary material will be posted on SmartSite@UCDavis.

Evaluation

Your grade for this course will consist of 3 parts:

1. Exams (40%)
   There will be two exams: a mid-term exam during the scheduled class time on November 10 and a final exam on December 11 from 3:30-5:30pm. Both exams will be in-class and closed book. We will discuss together in class the format of the exams. Each exam will count as 20% of your final grade.

   NOTE: Make-up exams will be given only in very extreme circumstances. Students needing to take a make-up exam must receive my approval well before the exam date.
A missed exam is assigned a grade of 0. If you miss an exam due to an illness or death in the family, I will require written verification.

2. Problem Sets (50%)
There will be 10 problem sets in this course. A problem set will generally be given each Monday and is due the following Monday (before class starts), then returned with a grade on Wednesday. Each of these problem sets will count as 5% of the course grade.

Problem sets will be marked down the equivalent of a full letter grade for each 24 hour period in which they are late, starting at the beginning of class on the day on which they are due, whether or not you attend class. Additionally, no matter how many days have passed, problem sets will not be accepted for any amount of credit once the graded problem sets for the same assignment are returned. For example, problem sets due at 8:00am on Monday but turned in anytime after 8:00am Monday and before 8:00am on Tuesday will be marked down one letter grade. Those turned in between Tuesday at 8:00am and Wednesday at 8:00am will be marked down two letter grades. But assuming the graded problem sets are returned to the rest of the class Wednesday morning, after Wednesday at 8:00am no additional problem sets will be accepted, period. I will only make an exception to this policy if: 1) you contact me in writing at least 7 days in advance to discuss a conflict, or 2) you provide documentation of a severe illness or family emergency that prevented you from completing the problem set on time.

The problem sets will be a mix of analytic and computational problems. The analytic problems will be assigned from the textbook. The solutions are provided in the back of the book for some of the odd numbered problems. The student solutions manual provides answers to all of the odd numbered problems. To supplement the analytic problems, the computational problems will highlight the theoretical concepts in the context of both real and simulated data. You can either: 1) hand-write your answers (legibly please), 2) type your answers in Microsoft Word or any other WYSIWYG program (not the best idea), or 3) type your answers using \LaTeX. If you plan on having methods as one of your main fields, I strongly suggest that you learn \LaTeX and that you do so now. Good places to start are the \LaTeX Users Group, Comprehensive \LaTeX Archive Network, and \LaTeX Wiki. All problem sets should be submitted as hard (paper) copies.

Collaboration: You may collaborate with other students on your problem sets, and I encourage to do so. However, I strongly suggest the following procedure to make the most of your time working through the problem sets: 1) try to solve all of the problems yourself, 2) get together with your colleagues to discuss the problems and their solutions, and 3) write up the solutions on your own. In other words, although I encourage collaboration, your submitted work must be your own. Each student must turn in their own solutions and computer code. Any duplicate submissions will be considered plagiarism. These cases will be handed over to the appropriate authorities for disciplinary action. Beyond the virtue of doing your own work, the exams will be far more pleasant if you have experience working through the problems on your own.

3. Class Participation (10%)
Class participation consists of attending class and participating in discussion. Both
are vital to develop a full understanding of the material. I expect you to have read the assigned chapter prior to coming to the class for which it is assigned.

Since this is a graduate course, it need not be said that attendance is mandatory. And since this is a graduate methods course, talking in class is particularly crucial. Although the sometimes daunting nature of the material can sometimes make it intimidating to ask questions in class, asking your questions and getting the help you need is nothing short of critical for your success in this course. I can only address difficulties you may be having with the material if you bring them to my attention.
### Class Schedule

The schedule below is tentative because it is hard to predict in advance which topics students will find difficult or easy. As a result, it is hard to predict exactly how much time we will spend on each topic.

<table>
<thead>
<tr>
<th>Date</th>
<th>Topic</th>
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<tbody>
<tr>
<td>September 29 (M)</td>
<td><strong>What Is Statistics?</strong></td>
</tr>
<tr>
<td></td>
<td>WMS: Ch. 1 (AF: Ch. 1, 2, 3)</td>
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<td></td>
<td>Verzani: Ch. 1 &amp; 2</td>
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<tr>
<td>October 1 (W)</td>
<td><strong>Probability</strong></td>
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<td>WMS: Ch. 2 (AF: Ch. 4.1-4.2)</td>
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<tr>
<td>October 6 (M)</td>
<td><strong>Discrete Random Variables and Their Probability Distributions I</strong></td>
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<td></td>
<td>WMS: Ch. 3</td>
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<td></td>
<td>Verzani: Ch. 5 &amp; 6</td>
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<td></td>
<td><strong>Problem Set 1 Due</strong></td>
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<tr>
<td>October 8 (W)</td>
<td><strong>Discrete Random Variables and Their Probability Distributions II</strong></td>
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<tr>
<td>October 13 (M)</td>
<td><strong>Continuous Variables and Their Probability Distributions I</strong></td>
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<td></td>
<td>WMS: Ch. 4</td>
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<tr>
<td></td>
<td><strong>Problem Set 2 Due</strong></td>
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<tr>
<td>October 15 (W)</td>
<td><strong>Continuous Variables and Their Probability Distributions II</strong></td>
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<td>October 20 (M)</td>
<td><strong>Multivariate Probability Distributions I</strong></td>
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<td></td>
<td>WMS: Ch. 5</td>
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<td><strong>Problem Set 3 Due</strong></td>
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<td>October 22 (W)</td>
<td><strong>Multivariate Probability Distributions II</strong></td>
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<tr>
<td>October 27 (M)</td>
<td><strong>Functions of Random Variables I</strong></td>
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<tr>
<td></td>
<td>WMS: Ch. 6</td>
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<tr>
<td></td>
<td><strong>Problem Set 4 Due</strong></td>
</tr>
<tr>
<td>October 29 (W)</td>
<td><strong>Functions of Random Variables II</strong></td>
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November 3 (M)  Sampling Distributions and the Central Limit Theorem I
WMS: Ch. 7 (AF: Ch. 4.3-4.7)
Problem Set 5 Due

November 5 (W)  Sampling Distributions and the Central Limit Theorem II

November 10 (M)  MID-TERM EXAM
Problem Set 6 Due

November 12 (W)  Estimation I
WMS: Ch. 8 (AF: Ch. 5)
Verzani: Ch. 7

November 17 (M)  Estimation II
Problem Set 7 Due

November 19 (W)  Properties of Point Estimators and Methods of Estimation I
WMS: Ch. 9

November 24 (M)  Properties of Point Estimators and Methods of Estimation II
Problem Set 8 Due

November 26 (W)  Hypothesis Testing I
WMS: Ch. 10 (AF: Ch. 6)

December 1 (M)  Hypothesis Testing II
Problem Set 9 Due

December 3 (W)  Linear Models and Estimation by Least Squares I
WMS: Ch. 11 (AF: Ch. 9)
Verzani: Ch 10.1-10.2
Problem Set 10 Due on December 5th

December 11 (TH)  FINAL EXAM: 3:30-5:30pm