

# The Political Methodologist

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**Editors:**

PAUL M. KELLSTEDT, TEXAS A&M UNIVERSITY  
*kellstedt@polisci.tamu.edu*

DAVID A.M. PETERSON, IOWA STATE UNIVERSITY  
*daveamp@iastate.edu*

GUY D. WHITTEN, TEXAS A&M UNIVERSITY  
*whitten@polisci.tamu.edu*

**Editorial Assistant:**

MARK D. RAMIREZ, WASHINGTON UNIVERSITY IN SAINT LOUIS  
*mdramirez@wustl.edu*

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## Notes From the Editors

In this edition of *The Political Methodologist* we have an excellent review of Stata 11 by Neal Beck, an announcement about a special edition of Statistical Methodology, and an announcement about TPM's policy on reprints. This is our last edition as editors of TPM. We have enjoyed our time in charge and now hand it over to the capable hands of the new editorial team at the University of Illinois.

*The Editors*

## Computing and Software

### Stata 11: A Quick Look

**Nathaniel Beck**

New York University  
nathaniel.beck@nyu.edu

I received a copy of Stata 11 just before I left for Spain for the year. This is only relevant because I was only going to move 32kg. to Spain, so many decisions as to what to take. With Stata 10 it would have been a choice between a few critical manuals and all my electronics. So imagine my joy when Stata 11 arrived in a simple FedEx envelope. No more jokes about not having to go to the gym. I have always thought the greatest weakness in Stata were the ten or so manuals one needed, and the (to me) non-obvious way that material was distributed over those manuals (to say nothing of my inability to find the one I needed when I needed it). So it is wonderful that all of the Stata manuals (both standard and specialized) are included as a pdf file in help. Even if it I were not worried about weight, and even if I were the kind of person who reshelfed manuals, and even if I could intuit in which manual Stata put which information, I would still love the new documentation, since one can now easily search all of help and click around as needed. But, more importantly, students, who seldom had good access to more than the Getting Started manual, now have no excuse for not accessing all the various features of Stata (and seeing all of Stata's continually fine documentation of all their various routines). I am so thrilled I won't even ask what took so long!

As with each recent release of Stata, the new stuff does not get in the way of the old. A happy Stata 10 (or 9 or 8 or 7) user will be just as happy using Stata 11 (and will be even happier since Stata 11 is a good deal faster, and seems to take advantage of the multiple cores that now sit on most of our desks). The modular structure of Stata means that new stuff does not get in the way. But this is not to say that the new stuff is not of great interest.

As various packages have evolved, it is probably the case that a huge proportion of users never need almost any of the new stuff. But if you need it, it is great when it is there. So I like having the panel unit root tests available; more sensible people probably won't care. A decade ago I would have loved all the Kalman filter stuff; now I don't care. There are lots of improvements that will make life better. While I prefer to use Emacs for editing Stata files, those who use Stata's editing facilities will be happier in the new version. As a Mac person, I want everything I use to be

Cocoa, and Stata 11's GUI is now Cocoa based. And Mac users, I gather, are the first to be allowed to output graphs as pdf files!

Moving beyond these conveniences, it is really important that Stata has improved its audit trail, has made it easier to reproduce complicated graphs (or use previous graphs as a template), and has made it much easier to recover from mistakes which make a hash of one's data. It also appears easier to deal with the myriad variables that Stata itself creates. And the new variables manager makes renaming variables and adding labels and such trivial (so no excuses for unreadable codebooks). Stata's engineers are not so clever as to make Stata idiot-proof, but this version is surely more idiot-proof than previous versions.

Turning to statistics, many of the new modules are time series oriented; state-space (Kalman filtering) models, dynamic factor models and multivariate GARCH models (as well as panel unit-root tests). A few of my friends will be excited by this, most (including me) won't care, and these improvements do not hurt. It will be interesting to see if the new generalized method of moments (GMM) module makes that method more common in our discipline; making GMM easy to use could be of great importance. For reasons that escape me, we used to worry about overidentification; these days we seem, by and large, to believe that identified models are exactly identified. Perhaps the GMM module will make it easier for users to think about multiple instruments. To my mind it is new general tools like GMM that one should look for, though if one is really committed to specialized applications like GARCH, the GARCH module is critical.

I think the most useful general statistical innovation are the set of multiple imputation routines; there is surely no excuse anymore for not doing a better job handling missing data in survey data (the routines are not oriented towards comparative politics). As a teacher, I look forward to having my students have multiple imputation in their standard toolkit (though they may not look forward to the new exercises and simulations).

Some humbler innovations are also appreciated; thus one can now easily handle factor variables and interactions. Stata could always do this, but the syntax was clunky and the myriad `i.xx` variables left in the data set was, at a min-

imum, annoying. The new implementation seems to do all that one could want. And the lovely thing about Stata is that innovations like this work in all their statistical routines.

There are, of course, many other improvements. If one needs that new function in Mata, that new function is not small; if one doesn't need it, it does look small. I have not played with the new optimization routines, but they look a lot better (they seem to give the user the control that GAUSS used to give in terms of switching algorithms and such). For those, like myself, who do survival analysis, the competing risks routines are very nice, but one has to do survival analysis to find this interesting. As with every Stata upgrade, I am sure there are myriad other new features that will make some user or other ecstatic.

For those who chose Stata 10 (or earlier) as their package of choice, they will be happier with Stata 11 (with the increase in happiness varying enormously from researcher to researcher). Those who swear by R will continue to swear by R. While Stata now allows some object oriented programming, the basis of Stata is still that spreadsheet in memory. To change that would make the vast proportion of Stata users unhappy. So those who want to analyze multiple data sets at the same time will still be saving and restoring files written to disk. (The multiple imputation

routines, which obviously require multiple replicates of the data, cheat by putting everything into one big data set for analysis.) So while Stata and R continue to converge in what they can do (which is more or less almost anything of interest), R will continue to appeal to those who want a full object oriented language, and Stata will continue to appeal to those who want to analyze data. To my (possibly sane) mind, any serious member of our section will want to use both Stata and R; while the vast majority of our work can be done with either tool, there are clearly tasks for which one tool or the other is better.

Unlike R, the Stata upgrades are not free. For any lab, the upgrade is a no-brainer, since lab users now get complete documentation. For anyone who uses Stata as their standard package, and has either a research budget or did not suffer a salary cut this year, the decision seems easy. (In Manhattan it is a very easy choice: a few burgers or Stata 11). For new users contemplating buying under the generous "GradPlan," the new documentation clearly makes Stata 11 a much better buy. Current students who own a previous version of Stata will probably just access the documentation and new features in the lab.

This would be a nice upgrade without the pdf documentation; with this documentation, all I can say is kudos to Stata.

## Announcements

### TPM Policy on Reprinting

**Jeff Gill**

Washington University in St. Louis  
jgill@wustl.edu

The Society for Political Methodology encourages all types of relevant submissions to The Political Methodologist. Recently we received a request to reprint two articles from the Spring 1995 issue: Larry Bartels' "Symposium on Designing Social Inquiry, Part 1" and Henry Brady's "Symposium on Designing Social Inquiry, Part 2: Doing Good and Doing Better" ([http://polmeth.wustl.edu/methodologist/tpm\\_v6\\_n2.pdf](http://polmeth.wustl.edu/methodologist/tpm_v6_n2.pdf)) in the second edition of *Rethinking Social Inquiry* (Brady and Collier, forthcom-

ing). Congratulations to both. To clarify our policy on reprints, all submitted work by authors that is published in The Political Methodologist remains solely the intellectual property of the author and may be used by him/her for other purposes. We ask only that authors and publishers notify the editorial staff of The Political Methodologist such that we may have some measure of the impact outside of the original publication.

## Statistical Methodology Special Issue on Statistical Methods for the Social Sciences

**Michael Ward and Adrian E. Raftery**

University of Washington

mdw@u.washington.edu raftery@stat.washington.edu

Honoring the 10th Anniversary of the Center for Statistics and the Social Sciences at the University of Washington, founded in 1999 to galvanize research and teaching on the interface between statistics and the social sciences, the journal *Statistical Methodology* is publishing a Special Issue on Statistical Methods for the Social Sciences. The Special Issue is guest edited by Adrian E. Raftery and Michael Ward and features articles on multivariate categorical data, continuous outcomes, missing data, and social networks, by, among others, Stephen Fienberg, Robert Franzese, Jr., Andrew Gelman, Adam Glynn, Bryan Jones, Brendan Murphy, Adrian Raftery, Donald Rubin, Tamas Rudas and Jon Wakefield. For more information please visit [www.elsevier.com/locate/stamet](http://www.elsevier.com/locate/stamet).

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S.E. Fienberg. "The prehistory of the Center for Statistics and the Social Sciences, with a prequel and epilogue."

A. Gelman, I. Leenen, I. Van Mechelen, P. De Boeck and J. Poblome. "Bridges between deterministic and probabilistic models for binary data."

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A.B. Slavkovic and J. Lee. "Synthetic two-way contingency tables that preserve conditional frequencies."

A. Dobra and H. Massam. "The mode oriented stochastic search (MOSS) algorithm for log-linear models with conjugate priors."

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A. Dobra, T.S. Eicher and A. Lenkoski. "Modeling uncertainty in macroeconomic growth determinants using Gaussian graphical models."

A.N. Glynn and J. Wakefield. "Ecological inference in the social sciences."

T. Rudas. "Informative allocation and consistent treatment selection."

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R.J. Steele, N. Wang and A.E. Raftery. "Inference from multiple imputation for missing data using mixtures of normals."

J.H. Koskinen, G.L. Robins and P.E. Pattison. "Analysing exponential random graph (p-star) models with missing data using Bayesian data augmentation."

I.C. Gormley and T.B. Murphy. "A mixture of experts latent position cluster model for social network data."

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A. Sarkar, S.E. Fienberg and D. Krackhardt. "Predicting profitability using advice branch bank networks."

Department of Political Science  
2010 Allen Building  
Texas A&M University  
Mail Stop 4348  
College Station, TX 77843-4348

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Submissions to *TPM* are always welcome. Articles should be sent to the editors by e-mail ([tpm@polisci.tamu.edu](mailto:tpm@polisci.tamu.edu)) if possible. Alternatively, submissions can be made on diskette as plain ascii files sent to Paul Kellstedt, Department of Political Science, 4348 TAMU, College Station, TX 77843-4348. See the *TPM* web-site, <http://polmeth.wustl.edu/tpm.html>, for the latest information and for downloadable versions of previous issues of *The Political Methodologist*.

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**President: Jeff Gill**  
Washington University in St. Louis  
[jgill@wustl.edu](mailto:jgill@wustl.edu)

**Vice President: Robert Franzese**  
University of Michigan  
[franzese@umich.edu](mailto:franzese@umich.edu)

**Treasurer: Suzanna Linn**  
Penn State University  
[slinn@la.psu.edu](mailto:slinn@la.psu.edu)

**Member-at-Large: Brad Jones**  
University of California, Davis  
[bsjjones@ucdavis.edu](mailto:bsjjones@ucdavis.edu)

**Political Analysis Editors: Michael Alvarez and Jonathan Katz**  
California Institute of Technology  
[politicalanalysis@hss.caltech.edu](mailto:politicalanalysis@hss.caltech.edu)