

# Seven Deadly Sins of Contemporary Quantitative Political Analysis

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# The story so far...

- Originally presented at methodology roundtable at APSA
  - Roundtable, so paper not listed on the program
- Top 3 download for most of September
- Top 10 download for 2011
- Top 5% of SSRN downloads for 2011

# Seven Deadly Sins

- Kitchen sink models that ignore the effects of collinearity;
- Pre-scientific explanation in the absence of prediction;
- Reanalyzing the same data sets until they scream;
- Using complex methods without understanding the underlying assumptions;
- Interpreting frequentist statistics as if they were Bayesian;
- Linear statistical monoculture at the expense of alternative structures;
- Confusing statistical controls and experimental controls.

# Seven Deadly Sins

1. Greed: Kitchen-sink models and the problem of collinearity
2. Pride: Pre-scientific explanation in the absence of prediction
3. Sloth: “Insanity is doing the same thing over and over again but expecting different results.”
4. Lust: Using complex methods without understanding the underlying assumptions
5. Wrath: If the data are talking to you, you are a Bayesian
6. Gluttony: Enough already with the linear models!
7. Envy: Confusing statistical controls and experimental controls

and...The Four Horsemen of Reductionism: Rational Choice, Game Theory Systems Dynamics and Agent-Based Models

# Seven Deadly Sins

1. Kitchen sink models that ignore the effects of collinearity;
2. Pre-scientific explanation in the absence of prediction;
3. Reanalyzing the same data sets until they scream;
4. Using complex methods without understanding the underlying assumptions;
5. Interpreting frequentist statistics as if they were Bayesian;
6. Linear statistical monoculture at the expense of alternative structures;
7. Confusing statistical controls and experimental controls.

# Three big problems

- Frequentism
  - except when it isn't a problem
- Pre-scientific “explanation” without the validation of prediction
- Excessive reliance on linear models
  - yes, collinearity as well
- Why we are not doomed
  - What we are already doing right
  - What we could do better

# Antecedents

Gill, Jeff. 1999. The Insignificance of Null Hypothesis Significance Testing. *Political Research Quarterly* 52:3, 647-674.

Achen, Christopher. 2002. Toward a New Political Methodology: Microfoundations and ART. *Annual Review of Political Science* 5: 423-450

Rein Taagepera. 2008. *Making Social Sciences More Scientific: The Need for Predictive Models*. Oxford University Press

Ward, Michael D., Brian D. Greenhill, and Kristin M. Bakke. 2010. The Perils of Policy by P-Value: Predicting Civil Conflicts. *Journal of Peace Research* 47:5

[okay, so maybe we are doomed...]



# The Joys of Frequentism

Characterizations of frequentist significance testing (from Gill, 1999)

- “ a strangle-hold” (Rozenboom 1960)
- "deeply flawed or else ill-used by researchers" (Serlin and Lapsley 1993)
- "a terrible mistake, basically unsound, poor scientific strategy, and one of the worst things that ever happened in the history of psychology"(Meehl 1978)
- "an instance of the kind of essential mindlessness in the conduct of research" (Bakan 1960),
- "badly misused for a long time" (Cohen 1994)
- "systematically retarded the growth of cumulative knowledge"( Schmidt 1996)
- "The significance test as it is currently used in the social sciences just does not work" (Hunter 1997)



# In the popular press

## Of Beauty, Sex and Power

*Too little attention has been paid to the statistical challenges in estimating small effects*

Andrew Gelman and David Weakliem

A reprint from

**American Scientist**  
the magazine of Sigma Xi, The Scientific Research Society

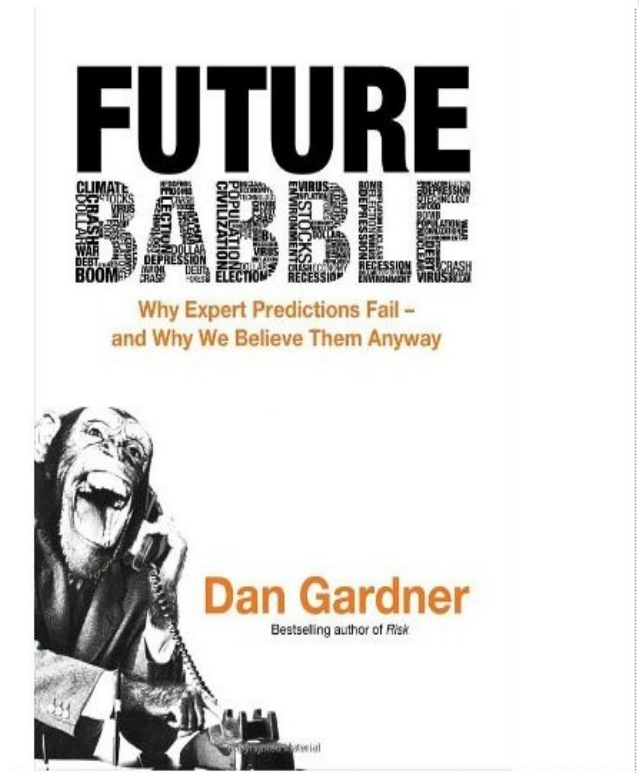
January 5, 2011

**The New York Times** Reprints

## Journal's Paper on ESP Expected to Prompt Outrage

By **BENEDICT CAREY**

One of psychology's most respected journals has agreed to publish a paper presenting what its author describes as strong evidence for extrasensory perception, the ability to sense future events.



# In the popular press

September 18, 2010

## New Drugs Stir Debate on Rules of Clinical Trials

By **AMY HARMON**

Growing up in California's rural Central Valley, the two cousins spent summers racing dirt bikes and Christmases at their grandmother's on the coast. Endowed with a similar brash charm, they bought each other matching hardhats and sought iron-working jobs together.

## Why Almost Everything You Hear About Medicine Is Wrong



by **Sharon Begley**

January 24, 2011



Illustration by Jacob Thomas

rely on it.

If you follow the news about health research, you risk whiplash. First garlic lowers bad cholesterol, then—after more study—it doesn't. Hormone replacement reduces the risk of heart disease in postmenopausal women, until a huge study finds that it doesn't (and that it raises the risk of breast cancer to boot). Eating a big breakfast cuts your total daily calories, or not—as a study released last week finds. Yet even if biomedical research can be a fickle guide, we

# In the popular press

## Supreme Court Rules Against Zicam Maker

By ADAM LIPTAK

Published: March 22, 2011

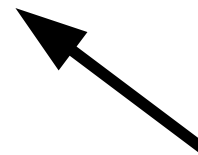
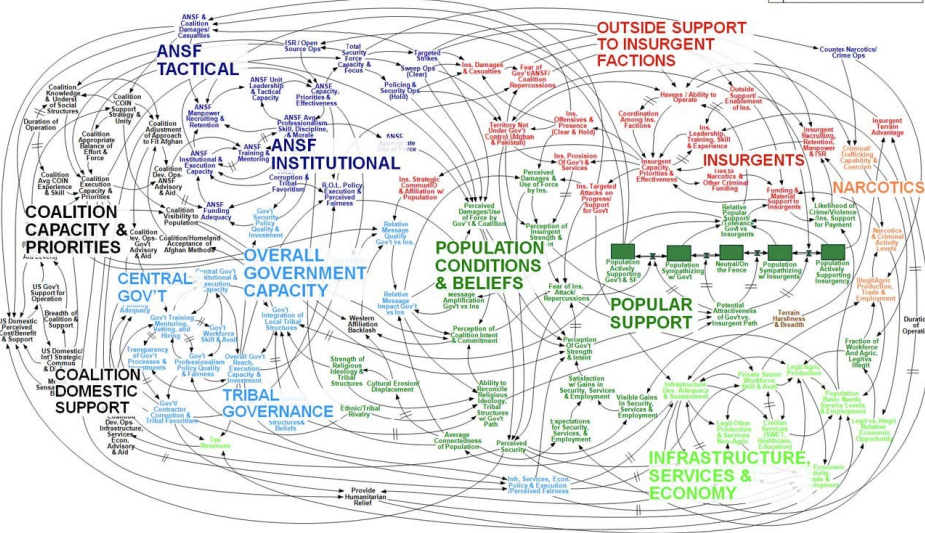
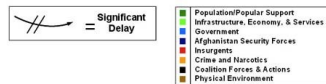
WASHINGTON — The Supreme Court unanimously ruled on Tuesday that investors suing a drug company for securities fraud may rely on its failure to disclose scattered reports of adverse affects from an over-the-counter cold remedy that fell short of statistical significance.



Eric Shelton/Associated Press

Use of Zicam was linked to a loss of smell, a condition known as anosmia.

### Afghanistan Stability / COIN Dynamics



“McChrystal's Hairball”

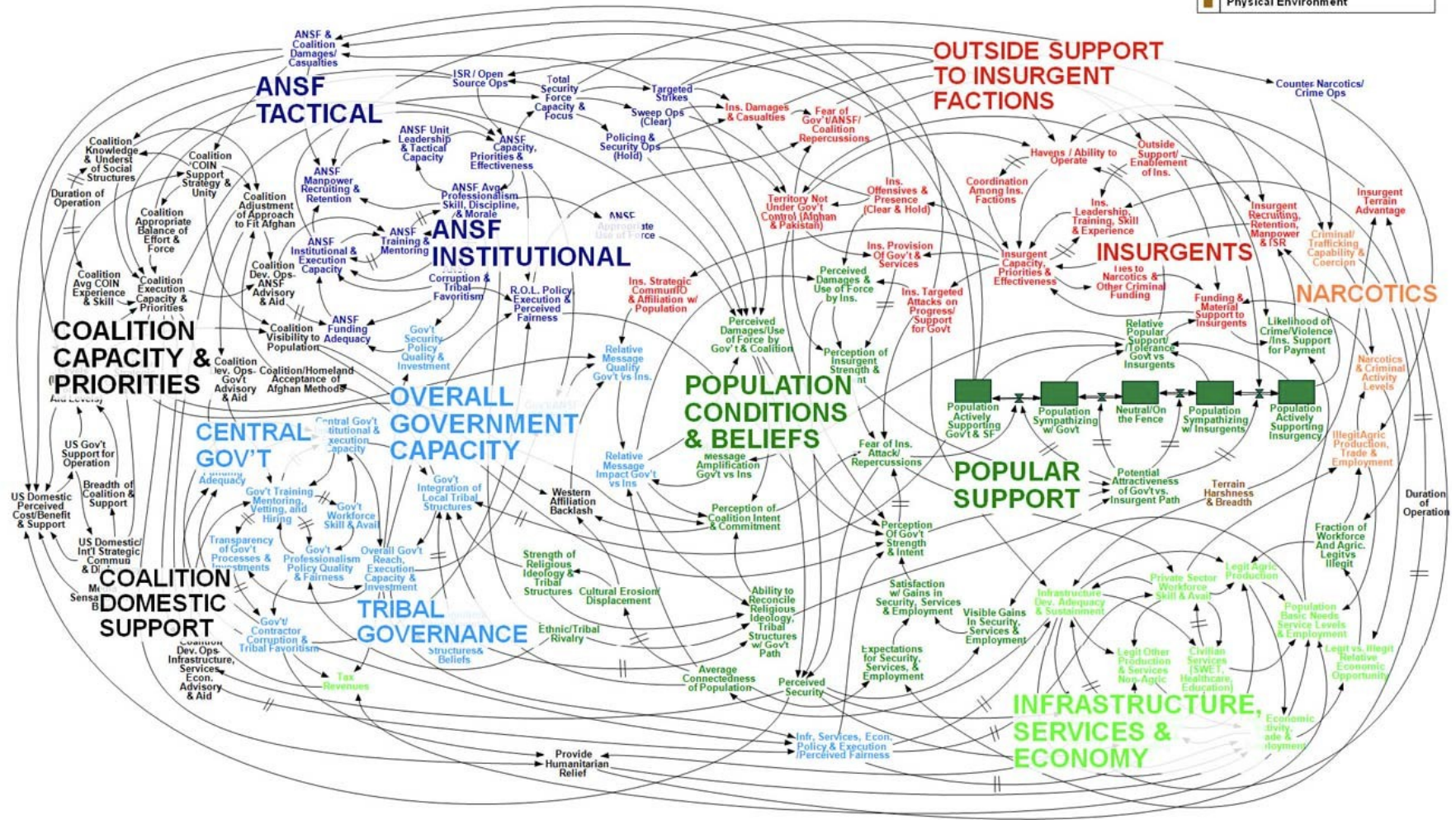


# McChrystal's Hairball

## Afghanistan Stability / COIN Dynamics

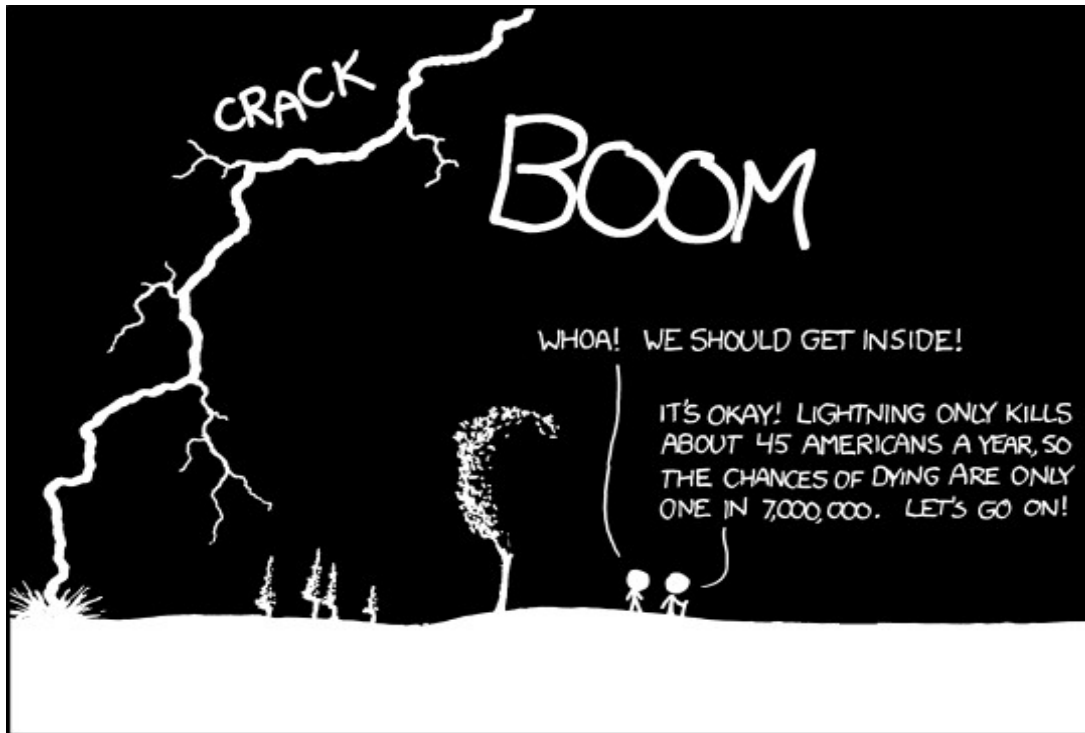
/// = Significant Delay

- Population/Popular Support
- Infrastructure, Economy, & Services
- Government
- Afghanistan Security Forces
- Insurgents
- Crime and Narcotics
- Coalition Forces & Actions
- Physical Environment

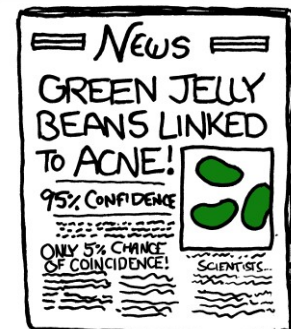
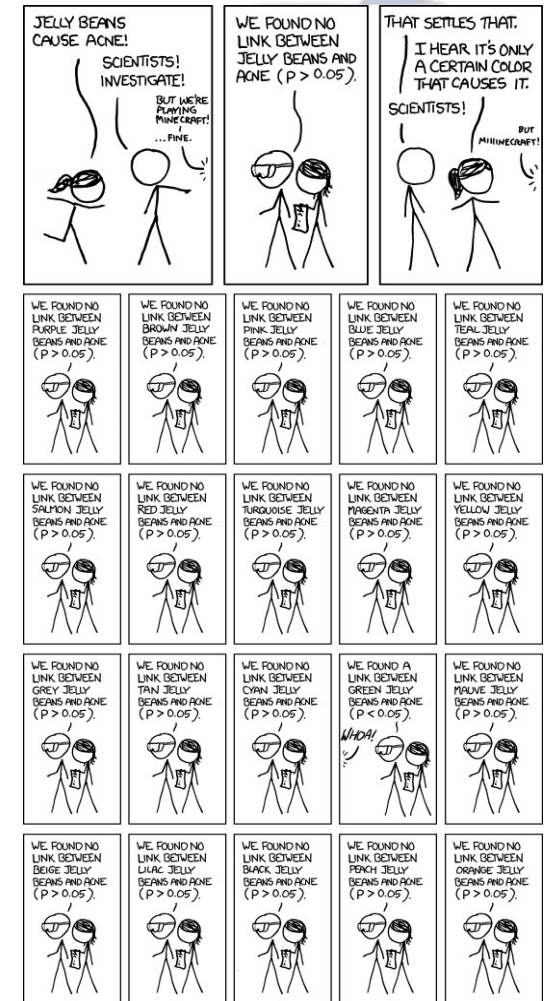


WORKING DRAFT - V3

# Elite commentary



THE ANNUAL DEATH RATE AMONG PEOPLE WHO KNOW THAT STATISTIC IS ONE IN SIX.





# Frequentism is okay provided...

- The null hypothesis is meaningful
  - In electoral studies, it often is, which is why I was invited to speak here and not to the Peace Science Society...
- The power of the test is reasonably high
  - $1 - \text{Pr}(\text{Type II error}) \approx 0$  does not count as “reasonable”...
  - Case in point: augmented Dickey-Fuller test for cointegration
- The test is not repeated excessively
  - Estimate: Oneal-Russett data set has been analyzed at least 3000 times to produce 113 articles
- You are looking at confidence intervals, not knife-edge tests
  - Contrary to the ubiquitous Mystical Cult of the Stars and P-Values
- You remember the correct incantations to caveat a frequentist analysis and can convey them to your audience

# Frequentism vs. The Hypothetico-Deductive Method





# Frequentism vs. The Hypothetico-Deductive Method

The hypothetico-deductive—a.k.a. “theory driven”—approach introduced in the mid-19<sup>th</sup> century

- Gather data (observations about something that is unknown, unexplained, or new)
- Hypothesize an explanation for those observations.
- Deduce a consequence of that explanation (a prediction).  
Formulate an experiment to see if the predicted consequence is observed.
- Wait for corroboration. If there is corroboration, go to step 3. If not, the hypothesis is falsified. Go to step 2.

Source: Wikipedia

# Problems introduced by HDM

- Conventionally, the hypothesis should be a plausible one derived from a theory
  - theory is what keeps *parakeets\_per\_capita* out of our models. Well, most models.
- Frequentist tests, however, are entirely dependent on the assumptions about the *null hypothesis*, which generally is not plausible
- If the original theory was plausible, the variables in the model probably have a true effect that is not exactly equal to zero, and hence the null hypothesis should always be rejected for a suitably large sample
  - The dependence of the power of tests on the sample size means the conclusions are dependent on an atheoretical feature of the method of observation

# Other issues

- Note the usually unappreciated differences between the p-value approach of Fisher and the Type I/II error approach of Neyman and Pearson. (see Gill 1999)
  - These have been ignored since the ABBA—“anything but Bayesian analysis”—compromise of the 1920s
  - In political science, we've been moving away from Neyman-Pearson and towards Fisher, the opposite of what we should be doing (IMHO...)
- It is nearly impossible to explain to a non-expert how and why the conventional approach actually works
  - Even for confidence intervals, which are usually interpreted as the reverse of what they actually say

# Bayesian alternative

- You already have some idea about the effects of the variables in your model
- You collect some data
- You adjust those beliefs based on the data

# Why aren't we all Bayesians?

- At an intuitive level, we generally are
- Technical implementations of Bayesian estimation remain very difficult
- Bayesian analysis does not hide uncertainty and requires an understanding of probability distributions

# Prediction

# Early technical forecasting models

- Divination model of sheep liver
- Babylonia, ca. 600 BCE





# Early technical forecasting models

- Divination model of sheep liver
- Babylonia, ca. 600 BCE
- Persian conquest of Babylonia: 539 BCE



# Temple of Apollo at Delphi



Sample prediction (Herodotus): “A mighty kingdom will fall”

# Hempel

- “Explanation” in the absence of prediction is “prescientific”
- Critical case: astrology vs astronomy
  - More generally, mythological accounts provide “explanation” [Quine]
- Prediction was simply assumed to be a defining characteristic of a good theory until relatively recently
  - Arguably, no philosopher of science prior to the mid-20<sup>th</sup> century would find the frequentist-based “explanation” emphasized in contemporary political science even remotely justified
- Ward, Greenhill and Bakke (2010): models selected on the basis of significant coefficients are generally miserable at prediction
- Why bother?: Tetlock shows human expert accuracy in political forecasting is 50%-60%

# Determinism:

## The Pioneer spacecraft anomaly

“[Following 30 years of observations] When all known forces acting on the spacecraft are taken into consideration, a very small but unexplained force remains. It appears to cause a constant sunward acceleration of  $(8.74 \pm 1.33) \times 10^{-10} \text{m/s}^2$  for both spacecraft.”

Source: Wikipedia again...

# What is the intrinsic unpredictability in political behavior?

- Statistical political conflict studies: consistently around 20%
- The  $R^2$  is an important measure because

$$R^2 = 1 - \frac{\text{Var}(e)}{\text{Var}(y)}$$

- Yes, Gary King (1986) is wrong...
- Measures
  - Accuracy/precision/sensitivity
  - Classification/confusion tables
  - ROC/AUC

# Applied Prediction Projects in IR

- USAID Famine Early Warning System, early 1990s
- State Failures Project 1994-2001
- Joint Warfare Analysis Center 1997
- FEWER [Davies and Gurr 1998]
- Various UN and EU forecasting projects
- Center for Army Analysis 2002-2005
- Swiss Peace Foundation FAST 2000-2006
- Political Instability Task Force 2002-present
- DARPA ICEWS 2007-present

# Sources of error

- Specification error: no model can contain all of the relevant variables;
- Measurement error: with very few exceptions, variables will contain some measurement error
  - presupposing there is even agreement on what the “correct” measurement is in an ideal setting;
- Free will
  - Rule-of-thumb from our rat-running colleagues:  
“A genetically standardized experimental animal, subjected to carefully controlled stimuli in a laboratory setting, will do whatever it wants.”
- Quasi-random structural error: Complex and chaotic systems under at least some parameter combinations



# What do we predict?

- Discrete outcomes at a fixed time
  - Experiments
  - Elections
- Probabilities of events (or combinations of events) over time
- Hazard rates
- Trends
- Counter-factuals (most difficult, and depends on accurate causal relations)

# Methodological monoculture

# What's wrong with this picture?

- Correlated variables (aren't they all?) can cause coefficients to take a sign opposite their actual effect and create standard errors the width of Wyoming
- The explanatory power of missing variables (aren't they always?) is distributed to the coefficients of variables that happen to be in the equation
- The (inevitable) presence of anomalous sub-populations and outliers has a disproportionate effect on the coefficient values
- Times series and cross-sectional tests cannot distinguish between [the inevitable combination of] autocorrelated dependent variables and autocorrelated errors
- Standard tests provide no diagnostics for any of these effects since they are not an issue under the null hypothesis

# But wait...there's more!

- No systematic way of dealing with missing data: cases must be dropped
- Qualitative variables can be handled only with crude numerical hacks
  - Pretty much the same can be said for interaction effects
- Number of variables needs to be substantially less than the number of cases
  - which is not the case in qualitative inference

# Alternatives to the linear model

- principal components
- correspondence analysis
- support vector machines
- classification trees: ID3, C4.5, CHAID, random forests
- neural networks
- Fourier analysis
- hidden Markov models
- sequential, functional, topological and hierarchical clustering algorithms
- latent variable models
- genetic algorithms and simulated annealing methods

# Some improvement...

The individual characteristics differ, but various of these methods allow for

- A wide assortment of nonlinear and hierarchical classification structures
- Systematic reduction of dimensionality for sets of variables that are correlated
- Either robust against missing values or actually can extract information for non-random missing values (most are)
- Accommodates situations where the number of variables is greater than the number of cases
- Subsets or ignores the effects of outliers

# Methods Training: What we are doing right

- It exists at all, and is becoming increasingly common
- Basic hypothetico-deductive framework:  
theory → concepts → variables → measures → tests
- Descriptive statistics and visualization
- Falsification at least in a weak form
- Data reduction and convergent measures
  - but we need more of this
- Problems with the linear model, even if we don't really have solutions
- Current emphasis on causality



# Methods Training: What We Need to do Better

- Re-incorporate a contemporary philosophy of social inquiry
  - “Methodology” is not merely technique
  - Students will be consumers of the whole of social science practice, not merely interpreters of regression coefficients
  - Systematic “qualitative” methodologists—Collier, Gerring, Bennett — are doing a much better job of this than quantitative methodologists
- Balance H-D method with the importance of induction
  - Accommodate contemporary data mining methods, which are not all that different from pre-HTD scientific methods
- Thorough critique of frequentism and the introduction of Bayesian concepts
  - In frequentism, emphasize Neyman-Pearson approach rather than Fisher p-values. ROC curves are a start on this.

# Science

11 February 2011 | \$10



example knowledge

# Methods Training: What We Need to do Better

- Wider variety of methods and emphasis on multiple indicators in a data-rich world
  - Non-statistical inference methods—“machine learning”—need to be accommodated
- De-emphasize Kuhn (and science/culture wars), probably de-emphasize J.S. Mill
  - Mill probably would *want* to be de-emphasized
- Skepticism towards reductionist approaches: formalism does not make something scientific
  - Science (Bacon, Descartes):  
experiment >> theory >> authority
  - Scholasticism (don't go there, EITM...) :  
authority >> theory >> experiment

# Towards a 21<sup>st</sup> Century Philosophy of Social Science

- “Scientific realism”
  - logical positivism hit a dead-end in the 1950s with the ancillary hypothesis problem, but that's not *our* dead-end
- Probabilistic, not deterministic
  - The social sciences are not high energy physics in the 1920s, or 2010s
- Bayesian, not frequentist
- Pragmatic, not ideal
- Causality in the presence of human volition is a [the?] central problem