

Intermediate Social Statistics: Hilary 2011

Homework 3

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1 Homework Questions

Due: Thursday of Week 8 at 4 PM: Email to yekaterina.chzhen@politics.ox.ac.uk and timo.idema@gmail.com

Data sets for Homework 3 are available on www.raymond duch.com

Question 1

The folder labelled `bms2006ajps` includes the data from the Boehmke et al 2006 article in the American Journal of Political Science ("Selection Bias and Continuous Time Duration Models"). You should use the data set labelled `bms2006ajps-rawdata.dta`. The duration variable of interest in this data set is `wsurv` – it is the years of survival of a country's leader. Consult the article for a discussion of how the authors model leaders survival during and following militarized conflicts. Estimate a similar model to the duration models estimated in Table 3 (the article is included in the folder). Employ the distributions discussed in class. Note, you are NOT expected to employ the same estimators employed by the authors in the article – only the models covered in class. Once you have generated the parameter estimates illustrate their effects and discuss.

Question 2

On the homework website you will find a data set called `france.dta`. This contains time series presidential and Prime Ministerial approval (`pres-approval` and `pm-approval`) from France. The `mdate` variable identifies the month and date for the series. There are two economic variables in this data set: a measure of consumer confidence, the consumer price index, total industry production and unemployment. For this question estimate a model that explains fluctuations in presidential approval and prime ministerial approval in France. The explanatory variables in the model are measures of economic performance. Interpret the results of your model estimation and compare how the economy affects presidential versus prime ministerial approval.