



EUROPEAN SCIENCE FOUNDATION

Programme 'Quantitative Methods in the Social Sciences' (QMSS)

Workshop/Seminar:

Theory and Practice in the Analysis of Cross-National Cross-Sectional Data
18 - 26 August 2005, Oxford, United Kingdom

OVERVIEW

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INSTRUCTORS AND ASSISTANT

Senior Instructors:

Dr. Willem E. Saris (WES), ESADE Business School at the University of Ramon Llull, Barcelona, Spain.

Dr. Bruno Cautrès (BC), Centre d'Informatisation des Données Socio-Politiques (CIDSP), Institut d'Etudes Politiques, Domaine Universitaire, France.

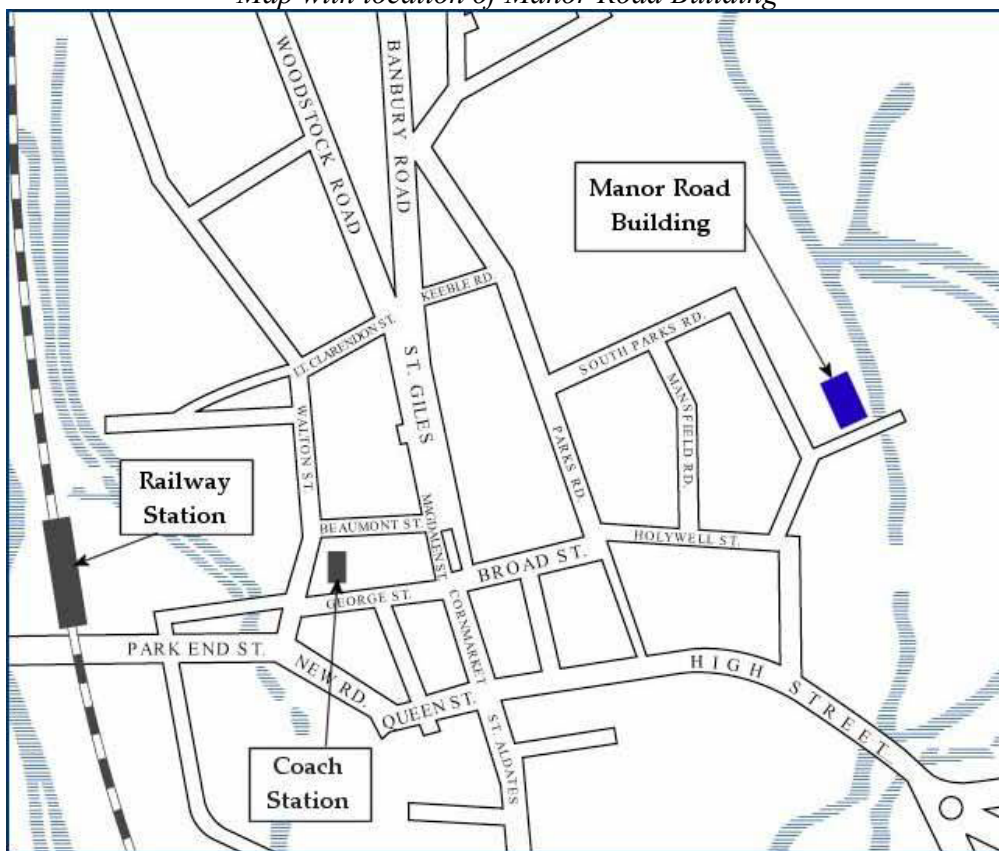
Course Assistant:

Drs. Ing. William van der Veld (WVDV), Ph.D. candidate, Amsterdam School of Communication Research, University of Amsterdam, The Netherlands.
[\[http://www.vanderveld.nl\]](http://www.vanderveld.nl)

VENUE

University of Oxford (Map reference yellow #41)
Centre for Research Methods in the Social Sciences (ReMiSS)
Social Sciences Building
Manor Road
Oxford OX1 3UQ
United Kingdom
Tel: +44 (0)1865 288564
Website: <http://remiss.politics.ox.ac.uk/>

Map with location of Manor Road Building



ACCOMMODATION AND MEALS

St Catherine's College

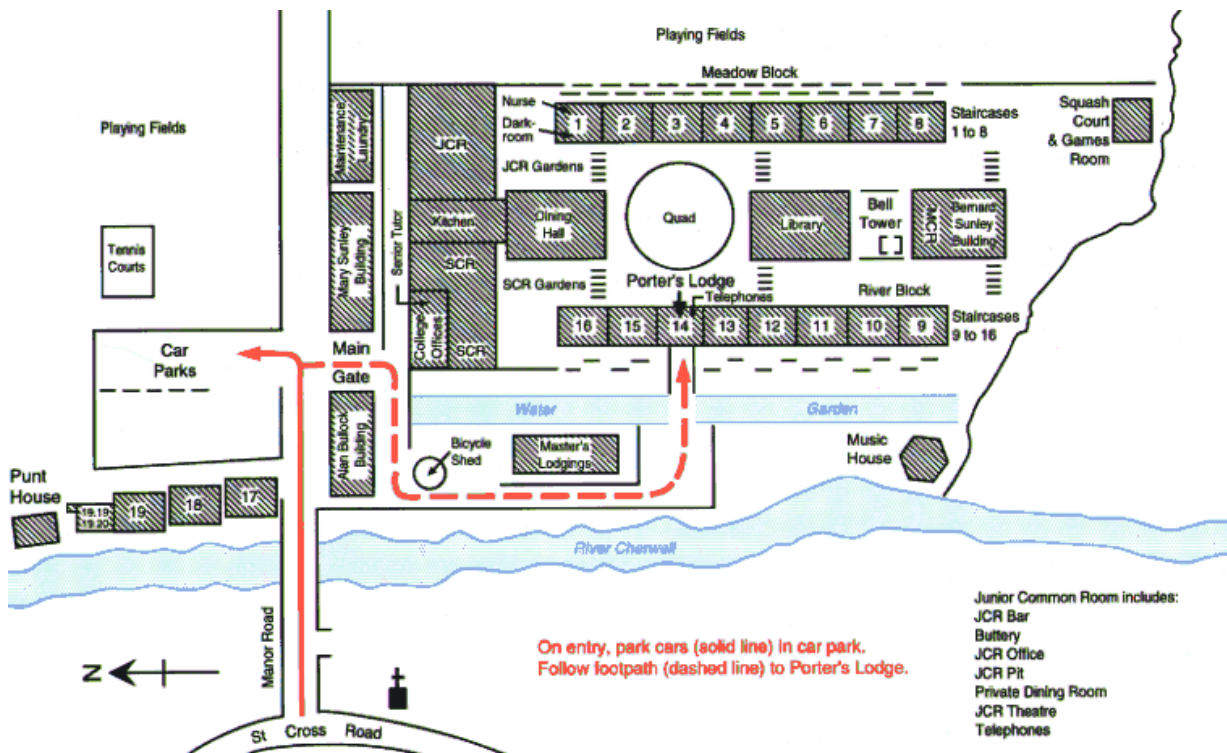
Manor Road
 Oxford OX1 3UJ
 United Kingdom
 Tel: +44 (0) 1865 271 700 (porter's lodge/reception)
 Tel: +44 (0) 1865 271 702 (conference enquiries)
 Fax: +44 (0) 1865 271 845
 E-mail: mconference@stcatz.ox.ac.uk
 Website: <http://www.stcatz.ox.ac.uk/>

The Quantitative Methods in the Social Sciences Programme (QMSS) will cover your costs for a single en-suite room (breakfast included) between 16 and 26 August 2005 (9 nights). The QMSS Programme will settle your bill directly to the College. However, you are requested to pay for extras (double room supplement, bar, telephone calls, etc.) yourself upon departure.

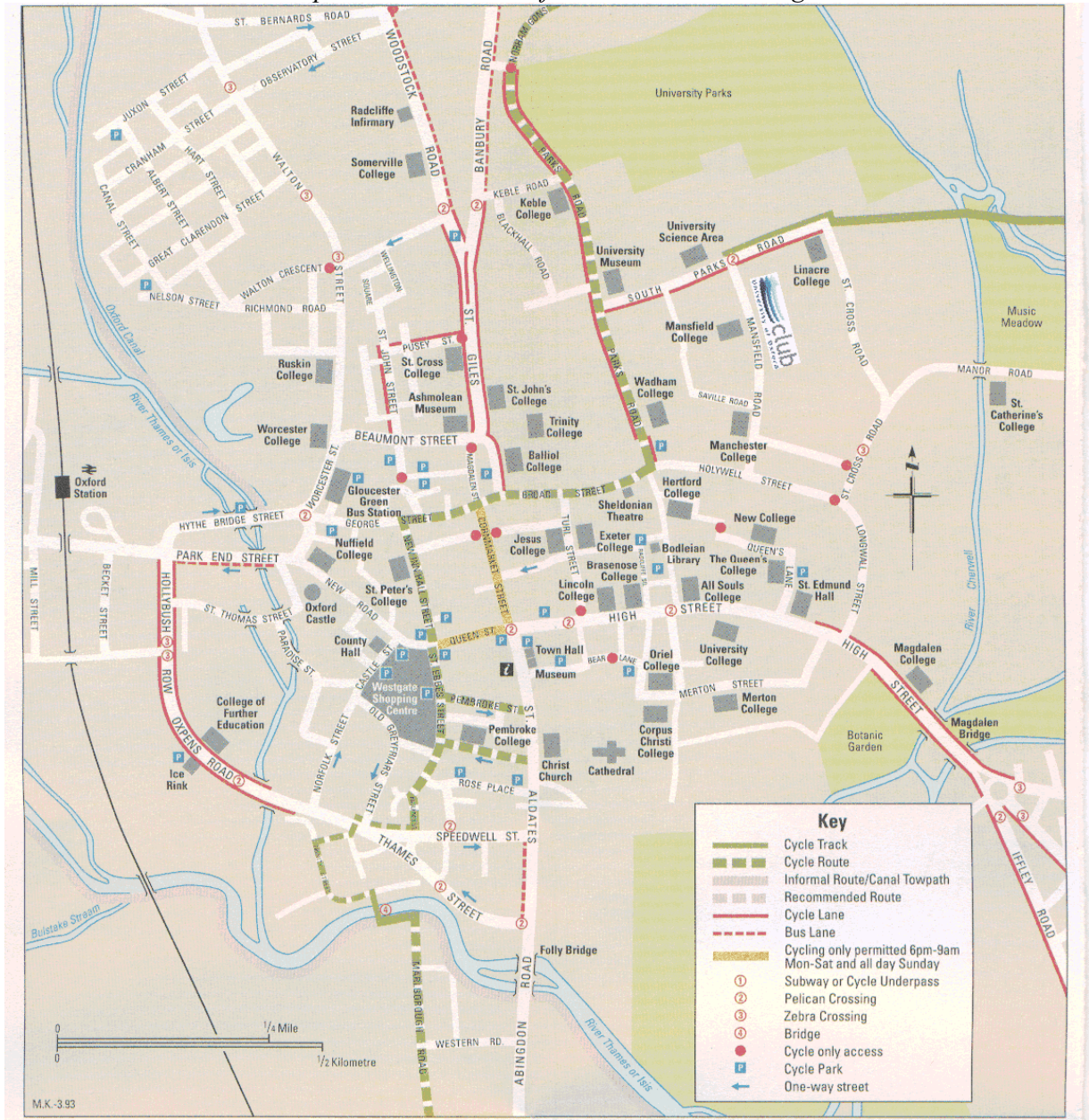
Breakfast and dinners will be served in the College dining hall.

Lunches will be served in the Common Room of the Social Sciences Building. However, instructors can chose to go to a restaurant for dinners and will be reimbursed up to €21 which will be reimbursed after the workshop and only on production of receipts. On Thursday 25 August a special dinner will be organized for all workshop and seminar participants.

Map of the plan of St. Catherine's College



Map with the location of St. Catherine's College



How to reach St. Catherine's

From London and the East leave the M40 motorway at Junction 8 signposted Oxford A40. Continue for approximately 5 miles; the A40 meets the Green Road roundabout, go straight across following signs for Headington and the City Centre, continue straight on for 2 miles through Headington until you reach another roundabout - The Plain - and take the last exit. Cross Magdalen Bridge, and at the traffic lights turn right into Longwall St and take the first right into Manor Rd after St Cross Church. Cross the river and St. Catherine's is on the right.

OVERVIEW OF THE WORKSHOP

This course focuses on the testing of causal hypotheses in a cross cultural context. First the basic reasoning and the connected statistical analyses will be discussed for experimental, quasi experimental and non-experimental designs. After that the course will concentrate on non-experimental research. In that part the transformation of verbal theories in testable propositions will be given a lot of attention as an essential part of non-experimental research. After that estimation, testing and correction of causal hypotheses will be discussed.

After this general introduction of the SEM approach we will introduce a general model for structural equations which is a combination of an econometric simultaneous equation model and a factor analysis model. This general model allows the specification, estimation and testing of all known linear structural equation models used. After that different special cases of this general model will be discussed and illustrated. Models for cross-sectional data, longitudinal data, latent growth, multiple groups and multilevel data will be discussed.

In large scale cross-national survey research testing of causal hypotheses is confronted with two major issues. The first is that one can only compare results across cultures if the measurement instruments across the countries are comparable. This problem will get a lot of attention because it is essential in cross national research. The second issue is how one can evaluate the equality or differences in effects across countries given equality of measurement instruments. This can be done in different ways: with interaction terms in pooled data, with equality constraints in multiple group analysis or with the use of random effects or multilevel models. All three possibilities will be discussed and demonstrated in this course.

The data from the European Social Survey, going on in more than 20 countries, provides sufficient information to illustrate the possibilities and problems of causal analysis in cross cultural context. So this data set will be used to illustrate how one can cope in a proper way with these issues.

The course will be a mixture of lectures and exercises where the ESS data will be used. The idea is that participants work in groups on a substantive problem and doing so get familiar with the approaches presented in this course. The substantive topics from the ESS which will be used in the exercises will be social capital theory and theories about migration in Europe .

In the conference after the course the students are supposed to present the results of their analyses while experts will be invited to introduce alternative procedures for SEM approach to tackle the same or similar problems. In this way the students will get a quite complete picture of the different possibilities although the emphasis will be on the SEM approach during the course.

PREPARATORY READING

Preparatory Reading:

We suppose that all participants are familiar with regression analysis in SPSS and have some knowledge on survey design.

Before the beginning of the workshop, the participants should read the following texts.

- Chapters 1-4 of the textbook (Willem Saris & Henk Stronkhorst, 1984). Note that the files are quite large (about 40MB) and will take some time to download. The chapters are available at the QMSS website.
- One of the papers on Social Capital from the website. More is better.
- One of the papers on Immigration and Ethnocentrism from the website. More is better.
- We expect you to also take a look at the source questionnaire of the ESS round 1. This one is also available from the website. Try to get an idea of the variables that are measured. It is very likely that you will use this data for your research project during the workshop.

Finally, this material and more will be handed to you on a CD ROM at the first meeting.

SCHEDULE

Wednesday, August 17

18:00 19:00 *Reception and buffet dinner (Preliminary, see QMSS website for details)*

Thursday, August 18

9:00 9:30 Introduction of experimental and non-experimental designs.

9:30 10:30 Introduction to SEM.

10.30 11:00 *Coffee break*

11:00 12:30 Full SEM model [*Technical details*].
Social Capital theory [*Substantive details*].

12:30 14:00 *Lunch*

14:00 17:00 Groups work

20.00 *Dinner*

Friday, August 19

9:00 9:30 Discussion of problems encountered.

9:30 10:30 Estimation and Testing SEM models.

10.30 11:00 *Coffee break*

11:00 12:30 Testing in case of nonnormality [*Technical details*].
Social Trust and Political Trust [*Substantive details*].

12:30 14:00 *Lunch*

14:00 17:00 Groups work

20.00 *Dinner*

Saturday, August 20

9:00 9:30 Discussion of problems encountered.

9:30 10:30 Design and evaluation of questionnaires.

10.30 11:00 *Coffee break*

11:00 12:30 Testing equivalence of measures across populations.
Same as above

12:30 14:00 *Lunch*

14:00 17:00 Groups work

20.00 *Dinner*

Sunday, August 21 (This program is preliminary, please check QMSS website for further details.)

10:00 13:00 *Tourist Activity*

13:00 *Lunch*

20.00 *Dinner*

Monday, August 22

9:00	9:30	Discussion of problems encountered.
9:30		Different specific SEM models.
	10:30	A model for transactions with multinationals.
10.30	11:00	<i>Coffee break</i>
11:00		Makes money happy?
	12:30	Measurement models for reliability assessment.
12:30	14:00	<i>Lunch</i>
14:00	17:00	Groups work
20.00		<i>Dinner</i>

Tuesday, August 23

9:00	9:30	Discussion of problems encountered.
9:30		Approaches to Cross national research.
	10:30	Voting research in the Netherlands; a multiple group approach.
10.30	11:00	<i>Coffee break</i>
11:00		Interaction analysis in SEM.
	12:30	Multilevel analysis in SEM.
12:30	14:00	<i>Guided Tour through Oxford City Centre & Lunch (preliminary)</i>
14:00	17:00	Groups work
20.00		<i>Dinner</i>

Wednesday, August 24

9:00	9:30	Groups work
10.30	11:00	<i>Coffee break</i>
11:00	12:30	Groups work
12:30	14:00	<i>Lunch</i>
14:00	17:00	Presentation of results of analysis by the different groups
20.00		<i>Dinner</i>

Thursday, August 25

9:00	10:30	Seminar
10.30	11:00	<i>Coffee break</i>
11:00	12:30	Seminar
12:30	14:00	<i>Lunch</i>
14:00	15:00	Seminar
20.00		<i>Dinner</i>

LITERATURE

Saris, Willem and Henk Stronkhorst (1984). *Causal Modelling in Nonexperimental Research. An Introduction to the LISREL Approach*. Amsterdam (The Netherlands): Sociometric Research Foundation.

Winship, Christopher and Stephen Morgan (1999). The Estimation of Causal Effects from Observational Data. *Annual Review of Sociology*, 25, 658-706.

MacCallum, Robert, Michael Browne, and Hazuki Sugawara (1996). Power Analysis and the Determination of Sample Size for Covariance Structure Modeling. *Psychological Methods*, 1[2], 130-149.

Billiet, Jaak and McKee McClendon (2001). Modeling Acquiescence in Measurement Models for Two Balanced Sets of Items. *Structural Equation Modeling*, 7[4], 608-628.

Sniderman, Paul, Louk Hagendoorn, and Markus Prior (2004). Predisposing Factors and Situational Triggers: Exclusionary Reactions to Immigrant Minorities. *American Political Science Review*, 98[1], 35-49.

Newton, Ken (2001). Social Trust and Political Disaffection: Social Capital and Democracy. *Paper prepared for the EURESCO conference on Social Capital: Interdisciplinary Perspectives*, Exeter (UK), 15-20 September.

Norris, Pipa (2001). Making Democracies Work: Social Capital and Civic Engagement in 47 Countries. *Paper prepared for the EURESCO conference on Social Capital: Interdisciplinary Perspectives*, Exeter (UK), 15-20 September.

Stolle, Dietlind and Marc Hooghe (2004). Inaccurate, Exceptional, One-Sided, or Irrelevant? The Debate About the Alleged Decline of Social Capital and Civic Engagement in Western Societies. *British Journal of Political Science*, 35, 149-167.

GETTING TO OXFORD

Air

London Heathrow and Gatwick airports are linked to Oxford by *The Airline coach service*, which operates a direct frequent service twenty-four hours a day. A return ticket from Heathrow costs £18 and from Gatwick £24. For more information telephone 01865 785400. London Stansted is linked to Oxford by the *National Express 757* coach, running every two hours. A return ticket to Oxford costs £21. For information more information telephone 08705747777. Luton Airport is also linked to Oxford by the *National Express*, but the service is not direct. However, the connection via Hemel Hempstead is very convenient and reliable. A return ticket from Luton to Oxford costs £14.

None of the bus companies offer student discount. For all busses, tickets can be purchased from the driver and there is no discount on advance purchase. Oxford also has direct hourly connections to Southampton and Birmingham Airports. The train journey from Southampton Airport Parkway as well as Birmingham International takes approx. one hour. A return fare from Birmingham airport is about £38 and from Southampton about £25. For further information visit <http://www.nationalrail.co.uk/>. Tickets can be purchased at the railway stations. However there is a discount for advance purchase.

Rail

A frequent direct service operates between Oxford and London Paddington (approximately every 30 minutes), and between Oxford and Birmingham New Street via Banbury and Coventry. Other services operate from the north via Birmingham New Street; from the South via Reading; and from the west via Didcot or Reading. For information contact *National Rail* enquiries; tel: 08457 484950.

Coach

Frequent 24-hour direct services connect Oxford with London city centre (peak times every 10-20 minutes). The *Oxford Express* service includes Victoria Coach Station, Grosvenor Gardens, Marble Arch, Baker Street/Gloucester Place and Hillingdon.(tel: 01865 785410). The *Oxford Tube* service includes Grosvenor Gardens, Marble Arch, Notting Hill Gate, Shepherd's Bush, and Hillingdon (tel: 01865 772250). For information on coaches to other major cities and airports contact *National Express* (tel: 08705 808080). Coaches arrive at Gloucester Green Coach Station.

Car

London-Oxford: A40/M40/A40;
Birmingham-Oxford: M40/A34;
Bristol-Oxford: M32/M4/A34.

Parking

Please note that there are no parking facilities at either the Social Sciences Building or St Catherine's College. Visitors arriving by car must use the *Park and Ride* bus services which operate between the city centre and parking areas on the outskirts at Pear Tree, Woodstock Road (north); Water Eaton (north); Seacourt, Botley Road (west); Redbridge, Abingdon Road (south); and Thornhill, London Road (east). Please note that most of these car parks only allow up to 24h parking. Short stay car parks (2h max) are available in the city centre.

GETTING AROUND OXFORD

Map

A map showing Oxford Centre, with colleges and university sites, is given on the next page. The Social Science Building where the workshop and the seminar will take place is yellow number 41. St Catherine's College where all participants will stay is blue number 31.

The map also shows Oxford Railway Station (close to yellow number 47) and Oxford Central Coach and Bus station (close to yellow number 43). Unfortunately there are no local buses connecting Oxford Coach and Railway stations with the Social Sciences Building or St Catherine's College. Participants will therefore have to walk or take a taxi.

By Foot

All coaches from London city centre and from the four London airports terminate at the Central Coach and Bus station at Gloucester Green which is a 20 minute walk from St Catherine's College and the Social Sciences Building. If you arrive by coach from London or any of the London airports, you are advised to get off at the Queen's Lane bus stop, which is only a 5 minute walk to the workshop venues. However, you must let the bus driver know in advance that you wish to get off at Queen's Lane. The Social Sciences Building and St Catherine's College are a healthy 25 minute walk from the Oxford railway station. Participants are advised to take a taxi which will cost about £7.

Taxi

Taxi ranks are located at Oxford Railway Station, Gloucester Green Coach Station and St Giles' in the city centre.

ABC Taxis, Tel: +44 (0)1865 770077

City Taxis, Tel: +44 (0)1865 201201

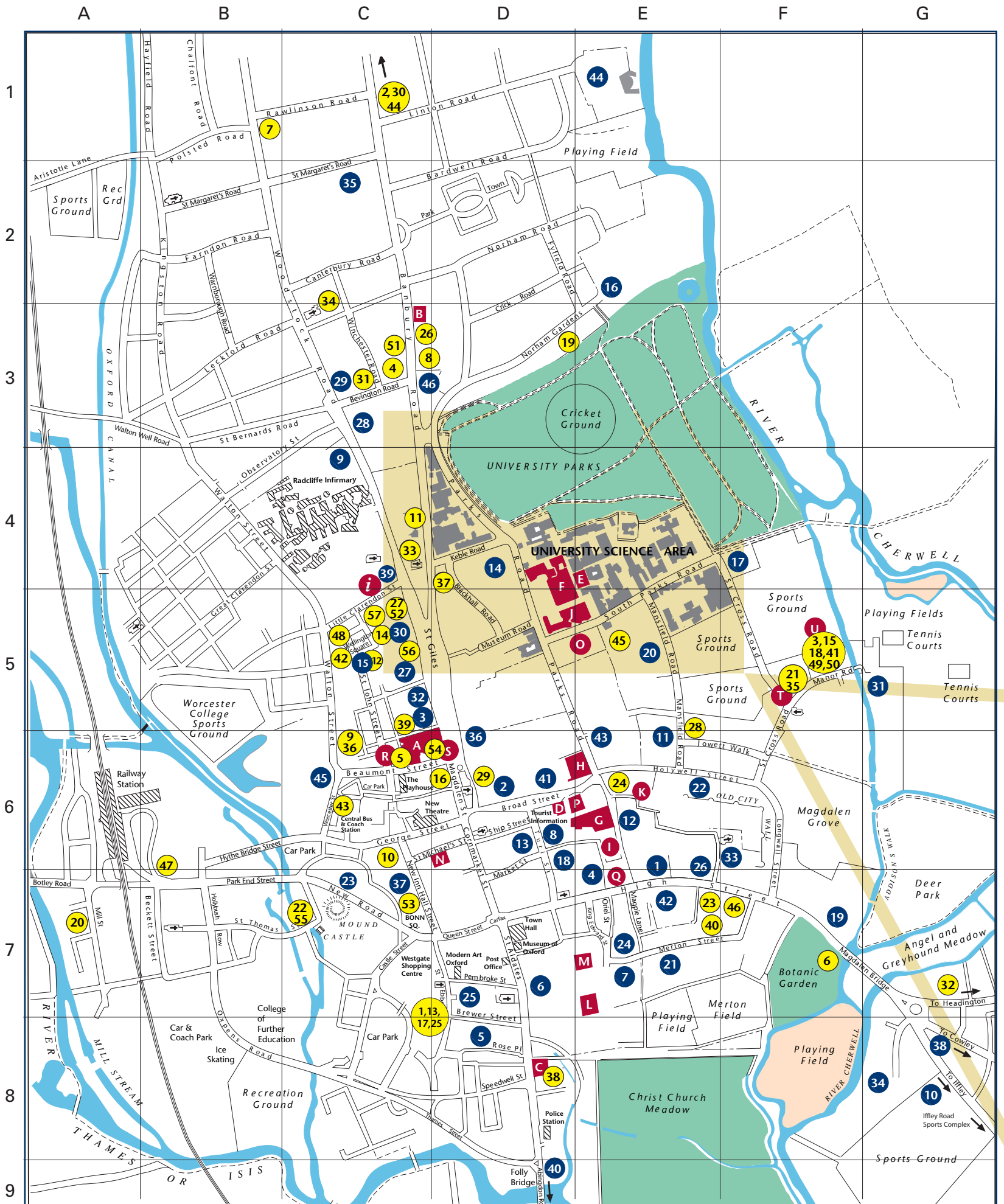
Euro Taxis, Tel: +44 (0)1865 430430

Radio Taxis, Tel: +44 (0)1865 242424, +44 (0)1865 240000

Tourist Information Centre

For more information on Oxford visit www.visitoxford.org.

Oxford centre, showing colleges and university sites



Colleges and Halls

- | | |
|---|--|
| 1 All Souls (Research) E-6 | 25 Pembroke D-7 |
| 2 Balliol D-6 | 26 Queen's E-6 |
| 3 Blackfriars* C-5 | 27 Regent's Park* C-5 |
| 4 Brasenose E-6/7 | 28 St Anne's C-3 |
| 5 Campion Hall* D-8 | 29 St Antony's** C-3 |
| 6 Christ Church D-7 | 30 St Benet's Hall* C-5 |
| 7 Corpus Christi E-7 | 31 St Catherine's G-5 |
| 8 Exeter D-6 | 32 St Cross** C-5 |
| 9 Green College** C-3/4 | 33 St Edmund Hall F-6 |
| 10 Greyfriars* (direction to) G-8 | 34 St Hilda's G-8 |
| 11 Harris Manchester E-5/6 | 35 St Hugh's C-2 |
| 12 Hertford E-6 | 36 St John's D-5/6 |
| 13 Jesus D-6 | 37 St Peter's C-7 |
| 14 Keble D-4 | 38 St Stephen's House*
(direction to) G-8 |
| 15 Kellogg College** C-5 | 39 Somerville C-4 |
| 16 Lady Margaret Hall E-2 | 40 Templeton** (direction to) D-9 |
| 17 Linacre** F-4 | 41 Trinity D-6 |
| 18 Lincoln D-6 | 42 University E-7 |
| 19 Magdalen F-7 | 43 Wadham E-5/6 |
| 20 Mansfield E-5 | 44 Wolfson** E-1 |
| 21 Merton E-7 | 45 Worcester C-6 |
| 22 New College E-6 | 46 Wycliffe Hall* C-3 |
| 23 Nuffield** C-7 | |
| 24 Oriel E-7 | |

* Permanent Private Hall
** Graduate College

University departments

- | | |
|--|---|
| 1 Advancement of University Learning C-7 | 31 Japanese Studies C-3 |
| 2 Accommodation Office (direction) C-1 | 32 John Radcliffe for Medical Sciences Division (direction) G-7 |
| 3 Ageing, Institute of F-5 | 33 Language Centre C-4 |
| 4 Area Studies C-3 | 34 Latin American Centre C-2 |
| 5 Archaeology C-6 | 35 Law Faculty F-5 |
| 6 Botanic Garden F-7 | 36 Linguistics and Philology C-6 |
| 7 Brazilian Studies B-1 | 37 Mathematical Institute C/D-4 |
| 8 Careers Service C-3 | 38 Music Faculty D-8 |
| 9 Chinese Studies C-5/6 | 39 Oriental Institute C-5 |
| 10 Classics Centre C-6 | 40 Philosophy Centre E-7 |
| 11 Computing Services C-4 | 41 Politics and International Relations F-5 |
| 12 Continuing Education C-5 | 42 Phonetics Laboratory C-5 |
| 13 Continuing Professional Development C-7 | 43 Refugee Studies Centre C-6 |
| 14 Counselling Service C-5 | 44 Regional Liaison Office C-1 |
| 15 Centre for Criminology F-5 | 45 Roehampton American Institute E-5 |
| 16 Development Office C/D-6 | 46 Ruskin School of Drawing and Fine Art F-7 |
| 17 Distance and Online Learning C-8 | 47 Saïd Business School B-6 |
| 18 Economics F-5 | 48 Social Policy and Social Work C-5 |
| 19 Educational Studies D-3 | 49 Socio-Legal Studies F-5 |
| 20 Engineering (Southwell Lab) A-7 | 50 Sociology F-5 |
| 21 English Faculty F-5 | 51 Social and Cultural Anthropology C-3 |
| 22 Estates Directorate C-7 | 52 Social Sciences Divisional Office C-5 |
| 23 Examination Schools E-7 | 53 Student Union Offices C-7 |
| 24 History Faculty E-6 | 54 Taylor Institution (Mod Langs) C-6 |
| 25 History of Art C-7/8 | 55 Telecommunications C-7 |
| 26 Human Sciences C-3 | 56 Theology C-5 |
| 27 Humanities Divisional Office C-5 | 57 University Offices C-5 |
| 28 International Development E-5 | |
| 29 Internet Institute D-6 | |
| 30 Isis Innovation (direction) C-1 | |

University museums, libraries and places of interest

- | | | | |
|--|---|---|---|
| A Ashmolean Museum C-6 | F University Museum of Natural History D-4/5 (Bodleian Library) E-6 | M Christ Church Picture Gallery D/E-7 | S Taylor Inst. Main Library D-6 |
| B Balfour Building (Pitt Rivers Museum Annexe) C-3 | G New Bodleian D/E-6 | N Oxford Union Society D-6 | T Bodleian Law Library F-5 |
| C Bate Collection of Musical Instruments D-8 | H Radcliffe Camera E-6 | O Rhodes House D/E-5 | U Social Science Library F-5 |
| D Museum of the History of Science D-6 | I Radcliffe Science Library D-5 | P Sheldonian Theatre D-6 | i Admissions Information Centre (Undergraduate) C-4/5 |
| E Pitt Rivers Museum D/E-4 | J Bridge of Sighs E-6 | Q University Church, St Mary's E-6/7 | |
| | K Christ Church Cathedral E-7 | R Sackler Library C-6 | |

University Science Area

1 Archaeology Research Laboratory	14 Computing Services (OUCS)	30 Mathematical & Physical Sciences Division
2 Biochemistry (Hans Krebs Building), main building	15 Earth Sciences	31 Mathematical Institute
3 Biochemistry (Rudolph Peters Building)	16 Engineering Science (Jenkin Building)	32 Medical Sciences Teaching Centre
4 Biochemistry (Walter Bodmer Building), Genetics Unit	17 Engineering Science (Information Eng. Building)	33 Pathology (Sir William Dunn School)
5 Biochemistry (Donald Woods Building), Microbiology Unit	18 Engineering Science (Thom Building)	34 Peter Medawar Building for Pathogen Research
6 Biochemistry (Rex Richards Building)	19 Engineering Science	35 Pharmacology
7 Biochemistry (Rodney Portner Building)	20 Engineering Science (Engineering and Technology Building)	36 Physics (Atmospheric)
8 Burdon Sanderson Cardiac Science Centre	21 Engineering Science and Materials (Holder Building)	37 Physics (Clarendon Laboratory)
9 Chemistry (Central Chemistry Laboratory)	22 Experimental Psychology	38 Physics (Denys Wilkinson)
10 Chemistry, Inorganic	23 Geography and the Environment	39 Physics (Theoretical)
11 Chemistry, Physical and Theoretical	24 Hooke Library	40 Physics (Martin Wood Lecture Theatre)
12 Chemistry Research Laboratory	25 Human Anatomy and Genetics	41 Physiology
13 Computing Laboratory	26 Life & Environmental Sciences Division	42 Plant Sciences (South Building), front entrance
	27 Materials (Parks Road)	43 Plant Sciences (North Building)
	28 Materials (Banbury Road)	44 Radcliffe Science Library
	29 Materials (Hume Rothery Building)	45 Statistics
		46 University Museum of Natural History
		47 Zoology (entrance at 22)

ESF REIMBURSEMENT POLICY

Participants in ESF meetings should arrive and depart as close as possible to the beginning and end of the meeting. In cases where participants have been on non-ESF business either before or after the meeting they should indicate the dates and times of departure and return to their home as if they had only attended the ESF meeting, unless extension of stay is justified by a significant reduction in overall cost (resulting e.g. from reduced air fares).

1. Travel costs

Air tickets should be tourist class (or at a lower rate if cheaper tickets, e.g. PEX/APEX, are available). To benefit from the most economical fare, early booking is essential. Where no price is indicated on the ticket, the invoice must also be enclosed. Train tickets and train supplements may be first class. Taxis should only be taken when convenient public transport is not available. Costs of health, life and luggage insurance are not reimbursed by the ESF. Cancellation insurance will only be reimbursed for PEX/APEX tickets.

For the reimbursement of travel costs, original tickets, vouchers, invoices must be enclosed (including taxi receipts) with the claim form.

Use of private car (including road tolls and fuel) will be reimbursed, unless otherwise agreed in advance, on the basis of 1st class train fare or, for longer distances, on the basis of the APEX airfare where this is more economical. An estimate of the fare from a certified travel agent must be enclosed with the claim for reimbursement. For short journeys by car where no public transport is available and therefore no estimate of fare can be provided, the number of miles/kilometers covered must be indicated. When two or more participants travel together by car, travel costs will be reimbursed to only one person.

2. Accommodation

Reimbursement of actual expenses for room and breakfast will be made only on production of hotel bills. Meals as well as incidental expenses, such as supplement for an accompanying person, laundry, bar bills, private telephone calls, etc. should be paid by the guest when ESF pays hotel expenses directly. Otherwise they will be deducted from the reimbursement of travel and subsistence costs.

3. Meals

Lunch and dinner expenses will be reimbursed at a fixed rate of €21, only when meals are not provided by the ESF, or by a host organisation, or by an airline.