

Online Supplementary Materials

Contents

A Tabular Results	SI-2
B Calculating Effects Via Simulation	SI-4

A Tabular Results

Table SI.1: Predicting the Change in Public Democratic Support

	Non-Response Treatment			
	Unsupportive	Supportive	Oppositional	At Random
<i>Mixed Coding Rule</i>				
Democratic Mood (t-1)	0.473*** (0.018)	0.512*** (0.017)	0.437*** (0.018)	0.499*** (0.017)
Democratic Mood (t-2)	-0.487*** (0.018)	-0.522*** (0.017)	-0.455*** (0.018)	-0.510*** (0.017)
Liberal Democracy (Difference)	-0.058** (0.019)	-0.026** (0.010)	-0.072*** (0.013)	-0.030** (0.011)
Liberal Democracy (t-1)	0.007* (0.003)	0.004** (0.002)	0.004+ (0.002)	0.004* (0.002)
Log GDP Per Capita (Difference)	0.063 (0.046)	-0.013 (0.024)	0.027 (0.032)	-0.004 (0.025)
Log GDP (t-1)	0.003 (0.002)	0.001 (0.001)	0.002 (0.002)	0.001 (0.001)
R^2	0.256	0.296	0.247	0.279
RMSE	0.10	0.05	0.07	0.05
<i>Above Median Coding Rule</i>				
Democratic Mood (t-1)	0.521*** (0.017)	0.516*** (0.017)	0.501*** (0.017)	0.538*** (0.017)
Democratic Mood (t-2)	-0.531*** (0.017)	-0.528*** (0.017)	-0.514*** (0.017)	-0.548*** (0.017)
Liberal Democracy (Difference)	-0.028** (0.010)	-0.019+ (0.010)	-0.057*** (0.012)	-0.026** (0.010)
Liberal Democracy (t-1)	0.004* (0.002)	0.005** (0.002)	0.004* (0.002)	0.004** (0.002)
Log GDP Per Capita (Difference)	0.016 (0.025)	-0.018 (0.024)	0.007 (0.028)	0.004 (0.024)
Log GDP (t-1)	0.000 (0.001)	-0.001 (0.001)	-0.001 (0.001)	-0.001 (0.001)
R^2	0.304	0.305	0.300	0.324
RMSE	0.05	0.05	0.06	0.05

+ $p < 0.1$, * $p < 0.05$, ** $p < 0.01$, *** $p < 0.001$

	Non-Response Treatment			
	Unsupportive	Supportive	Oppositional	At Random
<i>Only Highest Coding Rule</i>				
Democratic Mood (t-1)	0.456*** (0.018)	0.523*** (0.017)	0.448*** (0.018)	0.515*** (0.017)
Democratic Mood (t-2)	-0.470*** (0.018)	-0.533*** (0.017)	-0.465*** (0.018)	-0.525*** (0.017)
Liberal Democracy (Difference)	-0.038** (0.012)	-0.025** (0.010)	-0.071*** (0.013)	-0.029** (0.010)
Liberal Democracy (t-1)	0.004* (0.002)	0.004** (0.001)	0.004+ (0.002)	0.004** (0.002)
Log GDP Per Capita (Difference)	0.048+ (0.029)	-0.009 (0.023)	0.028 (0.032)	0.002 (0.024)
Log GDP (t-1)	0.002 (0.002)	0.001 (0.001)	0.002 (0.002)	0.001 (0.001)
R^2	0.241	0.306	0.256	0.295
RMSE	0.06	0.05	0.07	0.05
<i>All But Lowest Coding Rule</i>				
Democratic Mood (t-1)	0.343*** (0.019)	0.478*** (0.017)	0.349*** (0.018)	0.480*** (0.017)
Democratic Mood (t-2)	-0.368*** (0.019)	-0.492*** (0.017)	-0.374*** (0.018)	-0.493*** (0.017)
Liberal Democracy (Difference)	-0.043* (0.018)	-0.027* (0.011)	-0.120*** (0.019)	-0.031** (0.011)
Liberal Democracy (t-1)	0.003 (0.003)	0.004* (0.002)	-0.003 (0.003)	0.004* (0.002)
Log GDP Per Capita (Difference)	0.054 (0.043)	-0.027 (0.027)	0.024 (0.045)	-0.019 (0.028)
Log GDP (t-1)	0.007** (0.002)	0.003* (0.001)	0.007** (0.002)	0.003* (0.001)
R^2	0.157	0.275	0.190	0.272
RMSE	0.09	0.06	0.10	0.06

+ p < 0.1, * p < 0.05, ** p < 0.01, *** p < 0.001

B Calculating Effects Via Simulation

To simulate the effects of changes in democracy on public support for democracy in the error-correction models (see Williams and Whitten 2012), we follow the same procedure employed in Claassen (2020a, 48–50). That is, for each of our sixteen sets of results, we first set all of the independent variables to the same moderate values used in Claassen (2020a) and ran the model for 200 years, which is a sufficient time for the system of equations to stabilize. Next, the value of democracy was increased one standard deviation, from its previous value of a half standard deviation below its mean to a half standard deviation above its mean. Finally, the system of equations was allowed to run for thirty additional years. These thirty years of simulated results are shown in the sixteen panes of Figure 2 in the text. Again following Claassen (2020a, Supplementary Information 3) and Claassen (2020b), the uncertainty in the model was captured by taking 10,000 draws from a multivariate normal distribution with the expectation that the vector of model coefficients and variance constitute the robust covariance matrix, $\tilde{\Theta} \sim MVN(\Theta, \Sigma)$, and adding the noise estimated in the regression standard error, $\tilde{Y}_i \sim N(X_k \tilde{\Theta}_{ki}, \sigma)$. To get first differences, the mean value of \tilde{Y}_i in the year before the increase in democracy ($t = -1$) was subtracted from each \tilde{Y}_i , and the 0.025 and 0.975 quantiles of the first difference were used as its lower and upper confidence bounds.