Online Appendix

(Not Intended for Publication)

Opening the Black Box of Social Capital Formation:

An Evidence-Based Proposal

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A Neglected Heterogeneity Bias

In this section, we address the bias when trust endogeneity is not acknowledged in equation (5) in the main text. As a starting point, we focus on the equation system (3)-(4)

$$P_i = \alpha X_i + \frac{\alpha\gamma}{1-\gamma} X_{m(i)} + \frac{\beta}{1-\gamma} Y_{m(i)} + \delta T_i + u_i$$
$$T_i = \pi X_i + \psi X_{m(i)} + \eta Y_{m(i)} + \theta P_i + \lambda Z_i + v_i.$$

By using the Frisch–Waugh theorem, we partial out exogenous regressors. This is done by constructing a residual matrix containing all the exogenous regressors $\mathbf{M^W} = \mathbf{I} - \mathbf{W}(\mathbf{W'W})^{-1}\mathbf{W'}$ of $N \times N$ dimension, with $\mathbf{W} = [\mathbf{X} \quad \mathbf{X_m} \quad \mathbf{Y_m}]$ and $\mathbf{X} = [X_1....X_N]$, $\mathbf{X_m} = [X_m(1)....X_m(N)]$, $\mathbf{Y_m} = [Y_m(1)....Y_(N)]$. Hence, we take apart all linear influence of exogenous regressors from P, T, and Z.

$$P_i^W = \delta T_i^W + u_i^W$$
$$T_i^W = \theta P_i^W + \lambda Z_i^W + v_i^W,$$

where each variable denoted as A_i^W is the corresponding component of the partialled-out vector $\mathbf{A^W} = \mathbf{M^W A}$, i.e. a residual obtained from regressing A_i on W_i. An estimator neglecting endogeneity, consists of simple ordinary least squares (OLS) once additional regressors and other residuals are partialled-out. Hence,

$$\widehat{\delta}_{NE} = \frac{Cov(T_i^W, P_i^W)}{Var(T_i^W)}.$$

Since the variance of trust can be normalized to 1, we obtain

$$\widehat{\delta}_{NE} = Cov(T_i^W, P_i^W) = Cov(T_i^W, \delta T_i^W + u_i^W) = \delta + Cov(T_i^W, u_i^W).$$

To compute the last covariance, we use the fact that $T_i^W = \theta(\delta T_i^W + u_i^W) + \lambda Z_i^W + v_i^W$, which implies that $P^W = \frac{1}{1-\delta\theta}(\theta u_i^W + \lambda Z_i^W + v_i^W)$. Replacing, this equivalence, we obtain the desired result:

$$\widehat{\delta}_{NE} = \delta + \frac{\theta}{1-\delta\theta}\sigma_u^2.$$

Since the error term is independent of W, we have $Var(u_i) = Var(u_i^W) = \sigma_u^2$.

B Ordered Probit Approach

Using the ordinal categories in the data for participation types and trust, we have to infer the unobserved continuous intensities. Assuming joint normality of errors, we could estimate a multiple-equation ordered probit. Unlike the linear ordered probit (LOP) approach used in the main text, we do not need to assume that the participation or trust intensities themselves follow a normal distribution. Hence, ordered probit is more general than LOP, but its computational burden and non-linear nature make it less convenient (Van Praag and Ferrer-i-Carbonell 2008, ch 2). The thresholds determining in which category a particular participation intensity lies are parameters to be estimated. We can easily adapt our linear continuous framework and social/peer effects under the assumptions that (1) individuals are truly affected by the aggregate participation intensity (which is unobservable to the researcher), and (2) individuals have rational expectations of participation intensity.

The trust variable T is also an ordinal random variable, which prevents us from using linear instrumental variable (IV) estimation methods. Assuming joint normality of errors in the participation and trust equations, we can write the joint likelihood of the equation system in a multivariate ordered probit.[1] The system has the "first-stage" equation (analog to the one used in linear IV estimation), and a multivariate "second stage" consisting of participation equations. The "first stage" is an ordered probit of trust categories explained by the exogenous regressors $(X_i, Y_{m(i)}, X_{m(i)})$, and the instruments Z_i. The "second stage" is an equation system of ordered probit models whose linear indices depend on $(X_i, Y_{m(i)}, X_{m(i)})$ and the trust level T_i. Identification of the causal effect of trust on participation types is achieved due to the exclusion of the instruments Z_i from the equations of the "second stage". The modeling approach is essentially a limited information maximum likelihood (LIML) for multivariate ordered probit equations. The term "limited" indicates that the setup does

[1] For a thorough discussion of discrete response models, see Train (2009).

not allow us to estimate the causal effect of each participation category on trust and on the other participation categories.

Using these ideas, we present a $J+1$-equation LIML representation of intensities. The first-stage equation (A2) is a trust equation dependent on exogenous variables $X_i, X_{m(i)}, Y_{m(i)}$, and Z_i, with error terms that can be arbitrarily correlated. For the set of J participation equations, our focus is on the causal effect of trust on participation δ_j.

$$P_{j,i} = \alpha_j X_i + \frac{\alpha_j \gamma_j}{1-\gamma_j} X_{m(i)} + \frac{\beta_j}{1-\gamma_j} Y_{m(i)} + \delta_j T_i + u_{j,1} \quad \forall j = 1, ..., J \tag{A1}$$

$$T_i = \pi X_i + \psi X_{m(i)} + \eta Y_{m(i)} + \lambda Z_i + u_{J+1,i} \tag{A2}$$

$$\vec{u} \equiv [u_1, .., u_J, u_{J+1}] \sim \mathcal{N}(0, \Sigma).$$

Nevertheless, survey data are collected so the participation and trust intensities are categorized into four possible answers, in variables P_i^* and T_i^*, respectively. Hence, the observed participation and trust are coded

$$P_{j,i}^* = \begin{cases} 1 \text{ if } P_{j,i} \leq C_1^j \\ 2 \text{ if } C_1^j < P_i \leq C_2^j \\ 3 \text{ if } C_2^j < P_i \leq C_3^j \\ 4 \text{ if } C_3^j < P_i \end{cases} \quad \forall j = 1, ..., J+1 \qquad T_i^* = \begin{cases} 1 \text{ if } T_i \leq C_1^{J+1} \\ 2 \text{ if } C_1^{J+1} < T_i \leq C_2^{J+1} \\ 3 \text{ if } C_2^{J+1} < T_i \leq C_3^{J+1} \\ 4 \text{ if } C_3^{J+1} < T_i \end{cases}.$$

C Model Likelihood

In this section, we derive the likelihood of the model. To ease notation, we call the vector of exogenous variables $W_i = [X_i \quad X_{m(i)} \quad Y_{m(i)}]$ and the corresponding vector of parameters is called ξ_j. Thus, the system is denoted

$$P_{j,i} = \xi_j W_i + \delta_j T_i + u_{j,1} \quad \forall j = 1, ..., J \tag{A3}$$

$$T_i = \xi_{J+1} W_i + \lambda Z_i + u_{J+1,n}. \tag{A4}$$

As stated, the errors of the model follow a multivariate normal distribution:

$$\vec{u} \equiv [u_1, .., u_J, u_{J+1}] \sim \mathcal{N}(0, \Sigma) \text{ with } \Sigma = \begin{bmatrix} 1 & \rho_{12} & ... & \rho_{1J} \\ \rho_{12} & 1 & ... & \rho_{2J} \\ ... & ... & ... & ... \\ \rho_{1J} & \rho_{2J} & ... & 1 \end{bmatrix}.$$

A Cholesky decomposition of Σ gives linear combinations of errors denoted as $e = \Omega u$ such that $\Omega \Sigma \Omega' = I_{J+1}$, where I_{J+1} is an identity matrix of size $J+1$ and Ω is an upper triangular matrix.

Redefined errors u are mutually independent since $E[ee'] = E[\Omega uu'\Omega'] = E[\Omega\Sigma\Omega'] = I_{J+1}$. Hence, we can rewrite equations (A3) and (A4) as

$$\begin{aligned}
P_{j,i} &= \xi_j W_i + \delta_j T_i + e_{j,i} \quad \forall j = 1, 2, ..., J \\
T_i &= \xi_{J+1} W_i + \lambda Z_i + e_{J+1,i} \\
\text{with } e_{1,i} &= u_{1,i} \\
e_{2,i} &= u_{2,i} + \rho_{2,1} u_{1,i} \\
&... \\
e_{J+1,i} &= u_{J+1,i} + \rho_{J+1,J} u_{J,i} + ... + \rho_{J+1,1} u_{1,i}.
\end{aligned}$$

We now specialize our analysis for the linear case of Van Praag and Ferrer-i-Carbonell (2008), assuming we can proxy $P_{j,i}$ by $\widetilde{P}_{j,i} \equiv \mathbb{E}[P_{j,i} | C^j_{k(i)-1} < P_{j,i} < C^J_{k(i)}]$ whenever $P^*_{j,i} = k(i)$ as in equation (6) in the main text. Defining $\vec{u}_i = (u_{2,i}, ..., u_{J+1,i})$, and $\theta = (\xi_1, ..., \xi_{J+1}; \delta_1, ..., \delta_J; \lambda)$, the joint likelihood can be expressed as follows because the components of $\tilde{e} = (e_1, ..., e_{J+1})$ are mutually independent:

$$\begin{aligned}
\mathcal{L}_i(\theta|\vec{u}) &= \prod_{j=1}^{J+1} \mathcal{L}_{j,i}(\theta|\vec{u}) \quad \text{with} \\
\mathcal{L}_{1,i}(\theta|\vec{u}) &= \phi\left(u_{1,i}\right) = \phi\left(\widetilde{P}_{1,i} - \xi_1 W_i - \delta_1 \widetilde{T}_i\right) \\
\mathcal{L}_{2,i}(\theta|\vec{u}) &= \phi\left(u_{2,i}\right) = \phi\left(\widetilde{P}_{2,i} - \xi_2 W_i - \delta_2 \widetilde{T}_i - \rho_{1,2} u_{1,i}\right) \\
&... \\
\mathcal{L}_{J,i}(\theta|\vec{u}) &= \phi\left(u_{J,i}\right) = \phi\left(\widetilde{P}_{J,i} - \xi_J W_i - \delta_J \widetilde{T}_i - \sum_{h=1}^{J} \rho_{h,J} u_{h,i}\right) \\
\mathcal{L}_{J+1,i}(\theta|\vec{u}) &= \phi\left(u_{J+1,i}\right) = \phi\left(\widetilde{T}_i - \xi_{J+1} W_i - \lambda Z_i - \sum_{h=1}^{J+1} \rho_{h,J+1} u_{h,i}\right).
\end{aligned}$$

Alternatively, if we assume an ordered probit setup, the terms $\mathcal{L}_{j,i}(\theta|\vec{u})$ for $j = 1, 2, ..., J+1$ are defined as

$$\mathcal{L}_{1,i}(\theta|\vec{u}) = \prod_{n=1}^{K} \left(\Phi\left(C_{1,k(i)} - \xi_1 W_i - \delta_1 T_i\right) - \Phi\left(C_{1,k(i)-1} - \xi_1 W_i - \delta_1 T_i\right)\right)^{\mathbb{I}[k(i)=n]}$$

$$\mathcal{L}_{2,i}(\theta|\vec{u}) = \prod_{n=1}^{K} \left(\Phi\left(C_{2,k(i)} - \xi_2 W_i - \delta_2 T_i - \rho_{1,2} u_{1,i}\right) - \Phi\left(C_{1,k(i)-1} - \xi_1 W_i - \delta_1 T_i - \rho_{1,2} u_{1,i}\right)\right)^{\mathbb{I}[k(i)=n]}$$

...

$$\mathcal{L}_{J,i}(\theta|\vec{u}) = \prod_{n=1}^{K} \left(\Phi\left(C_{J,k(i)} - \xi_J W_i - \delta_J T_i - \sum_{h=1}^{J} \rho_{h,J} u_{h,i}\right) - \Phi\left(C_{J,k(i)-1} - \xi_J W_i - \delta_J T_i - \sum_{h=1}^{J} \rho_{h,J} u_{h,i}\right)\right)^{\mathbb{I}[k(i)=n]}$$

$$\mathcal{L}_{J+1,i}(\theta|\vec{u}) = \prod_{n=1}^{K} \left(\Phi\left(C_{J+1,k(i)} - \xi_{J+1} W_i - \lambda Z_i - \sum_{h=1}^{J+1} \rho_{h,J+1} u_{h,i}\right) - \Phi\left(C_{J+1,k(i)-1} - \xi_{J+1} W_i - \lambda Z_i - \sum_{h=1}^{J+1} \rho_{h,J+1} u_{h,i}\right)\right)^{\mathbb{I}[k(i)=n]},$$

where $\Phi(\cdot)$ is the normal cumulative distribution function, and thresholds $C_{j,0} = -\infty$, $C_{j,K} = +\infty$ for all $j = 1, ..., J+1$. The expression $\mathbb{I}[k(i) = n]$ is an indicator function taking value 1 if the declared choice $k(i)$ equals n, or zero otherwise.

It is important that the value of trust intensity T_i is not observed. Thus, it is estimated within the system. A theoretical possibility is to introduce the $J+1$-th equation with the trust intensity dependent on W_i and Z_i. This exclusion restriction is theoretically enough for the model to be identified. Nevertheless, the higher dimensionality of the problem ($J = 5$ in our case) requires a simulation-based integration method, such as scrambled Halton sequences. The numerical inaccuracy in computing these multiple integrals prevents convergence in all our trials using the `cmp` Stata routine, created by Roodman (2011). Hence, we prefer a second-best approach: estimating the first stage of the trust equation (A4), and obtaining a fitted value for trust intensity, $\widehat{T}_i$, using a standard ordered probit model. Then, we approximate the likelihood by replacing T_i with $\widehat{T}_i$. Of course, doing this introduces measurement errors in the variance matrix that should be ideally corrected. Due to the computational time for estimating these models, it is not feasible to bootstrap results to obtain variance estimators in a reasonable amount of time. Since convergence takes at least 6-12 hours, getting bootstrapped variances is simply off the table. Instead, we report the uncorrected estimates in Tables A10, A11, A13, A14, A15, and A16, which underestimate standard errors. Then, with the estimated trust index, we can obtain a likelihood function. In the LOP or standard ordered probit model, we compute the joint likelihood for individual i, taking advantage

of the independence of random errors e. Hence,

$$\mathcal{L}_i(\theta|\vec{u}) = \prod_{j=1}^{J+1} \mathcal{L}_{j,i}(\theta|\vec{u}).$$

Since the last likelihood is conditional of unobserved $\vec{u}$, we need to integrate out those errors:

$$\mathcal{L}_i(\theta) = \prod_{j=1}^{J+1} \int \mathcal{L}_{j,i}(\theta|\vec{u}) d\Phi_J(\vec{u}).$$

where $\Phi_J(\vec{u})$ is a J-dimensional multivariate normal distribution with independent vector components. The integral is J-dimensional, too. Finally, the likelihood considers all individuals, whose errors are assumed to be jointly independent and identically distributed:

$$\mathcal{L}(\theta) = \prod_{i=1}^{N} \prod_{j=1}^{J+1} \int \mathcal{L}_{j,i}(\theta|\vec{u}) d\Phi_J(\vec{u}).$$

The numerical integration is computed using the GHK method (Geweke and Keane 2001), using scrambled Halton sequences, a quasi-Monte Carlo sampling method, with good numerical properties (Train 2009). For further technical details on the implementation of this model (and many others), the reader may consult documentation of the `cmp` code by Roodman (2011).

D Descriptive statistics

In this section, we report main descriptive statistics for the four countries studied (USA, Chile, Brazil, and Mexico) in Tables A1 and A2, as well as the contextual data for the detailed model estimated for Chile, in Table A3.

The descriptive statistics for USA, Chile, Brazil and Mexico in Table A1 inform us that a majority of interviewed individuals choose not to participate in organizations, except for religious ones. In the latter category, the level of participation (responses 2, 3, or 4) is substantially lower in Chile in comparison to the USA, Brazil and Mexico. Participation in parental associations is particularly low in the USA. In contrast, community, professional, and political participation are higher in the USA. In all countries, the modal response of trust is "somewhat trustworthy." In the USA only 15% say that people in their communities are little or no trustworthy. These figures are higher in Chile (31%), Brazil (39%), and Mexico (37%).

Individuals characteristics substantially vary across countries. Respondents in the USA and Chile are much older than those in Brazil and Mexico, with an average gap of 6-7 years. While no direct results are available for years of schooling in the USA (educational data is coded in categories only), the statistics show that the educational attainment is the highest among the

countries studied. Chile and Brazil have similar schooling, which is greater than that in Mexico. Family status in Mexico seems quite distinct, since married individuals are a large share of the population; and divorced are a much smaller fraction. Catholics are the majority except in the USA. Crimes and bribe offers are much more frequent in Mexico than in the other countries.

Table A3 shows descriptive statistics of key contextual variables for our first application. Average municipal age and schooling are similar to averages in LAPOP data. Municipal rates for married and other marital status variables show modest differences with LAPOP averages. About 3% and 13% of the sample witnessed vandalism and neighborhood damages in the aftermath of the 2010 earthquake in Chile, which roughly suggests these figures tripled for the year 2010. The average number of social organizations per capita is $\exp(2.42) \approx 11.24$. The average family log income is $\exp(13.51) \approx 737,000$ Chilean pesos, approximately $1,470$ USA dollars per month. The average subsidies equal $\exp(9.53) \approx 13,700$ Chilean pesos per month. Average expenditure in social organizations per capita is very modest on average. The efficiency index in municipal education provision shows efficiency increase in 0.05 standard deviations on average, with a huge dispersion. The Herfindahl index shows a relatively large number (two competing candidates splitting all votes by half generate a Herfindahl of $0.5^2 + 0.5^2 = 0.5$), which is not a surprise given the political election rules provide strong incentives for generating only two large political coalitions. In regards to political parties of elected mayors, the rightist Democratic Independent Union Party (UDI) dominates (22%), followed by the Christian Democrat Party (20%). Inequality measures show that greater differences occur within educational groups, even though the inequality between educational groups shows a relatively larger dispersion. Average poverty rate is 12% at municipal level, a number below the reported national average of 15%, suggesting that LAPOP survey slightly underepresents the poor.

Table A1: Descriptive Statistics, Multiple Countries, Participation and Trust

	USA			Chile			Brazil			Mexico		
	mean	sd	N	mean	sd	N	mean	sd	N	mean	sd	N
Religion 1	0.46	0.50	5049	0.60	0.49	5051	0.40	0.49	6663	0.42	0.49	7780
Religion 2	0.17	0.38	5049	0.13	0.33	5051	0.12	0.33	6663	0.12	0.32	7780
Religion 3	0.11	0.31	5049	0.13	0.33	5051	0.18	0.38	6663	0.17	0.38	7780
Religion 4	0.26	0.44	5049	0.15	0.35	5051	0.30	0.46	6663	0.30	0.46	7780
Parental 1	0.77	0.42	3558	0.66	0.47	5046	0.67	0.47	6638	0.59	0.49	7766
Parental 2	0.15	0.35	3558	0.04	0.20	5046	0.17	0.38	6638	0.14	0.34	7766
Parental 3	0.07	0.26	3558	0.28	0.45	5046	0.14	0.35	6638	0.24	0.43	7766
Parental 4	0.01	0.11	3558	0.02	0.13	5046	0.02	0.14	6638	0.03	0.18	7766
Community 1	0.69	0.46	5056	0.79	0.41	5047	0.85	0.36	6637	0.73	0.44	7761
Community 2	0.21	0.41	5056	0.09	0.29	5047	0.08	0.28	6637	0.15	0.35	7761
Community 3	0.09	0.28	5056	0.10	0.31	5047	0.05	0.22	6637	0.10	0.29	7761
Community 4	0.02	0.14	5056	0.01	0.11	5047	0.02	0.13	6637	0.03	0.17	7761
Profess 1	0.74	0.44	3553	0.93	0.26	5040	0.90	0.29	6634	0.88	0.33	7763
Profess 2	0.16	0.37	3553	0.03	0.18	5040	0.06	0.23	6634	0.06	0.23	7763
Profess 3	0.08	0.28	3553	0.03	0.17	5040	0.03	0.17	6634	0.05	0.21	7763
Profess 4	0.01	0.12	3553	0.01	0.09	5040	0.01	0.10	6634	0.02	0.12	7763
Political 1	0.75	0.44	3552	0.97	0.17	5039	0.92	0.28	6638	0.87	0.34	7750
Political 2	0.19	0.39	3552	0.01	0.12	5039	0.06	0.24	6638	0.08	0.28	7750
Political 3	0.05	0.22	3552	0.01	0.11	5039	0.02	0.13	6638	0.04	0.19	7750
Political 4	0.01	0.12	3552	0.00	0.06	5039	0.01	0.08	6638	0.01	0.11	7750
Trust 1	0.03	0.17	5089	0.09	0.29	4960	0.09	0.28	6496	0.10	0.29	7698
Trust 2	0.12	0.33	5089	0.22	0.42	4960	0.30	0.46	6496	0.27	0.45	7698
Trust 3	0.62	0.49	5089	0.45	0.50	4960	0.39	0.49	6496	0.44	0.50	7698
Trust 4	0.23	0.42	5089	0.24	0.43	4960	0.22	0.42	6496	0.19	0.39	7698

Notes: For participation categorical data (Religion, Parental, etc) responses 1, 2, 3, and 4 represent "never," "once or twice a year," "once or twice a month," "once a week", respectively. In the case of Trust, responses 1 to 4 indicate that people in their communities are "not trustworthy," "little trustworthy," "somewhat trustworthy," or "very trustworthy," respectively. Parental, Professional, and Political participation data have a relatively large number of missing values for the USA.

Table A2: Descriptive Statistics, Multiple Countries, Individual Characteristics

	USA			Chile			Brazil			Mexico		
	mean	sd	N	mean	sd	N	mean	sd	N	mean	sd	N
male	0.42	0.49	5109	0.38	0.49	5063	0.48	0.50	6693	0.50	0.50	7798
age	47.00	16.58	5103	45.99	17.10	5062	39.31	15.87	6680	39.43	15.53	7777
urban	-	-	-	1.13	0.34	5063	0.85	0.36	6693	0.61	0.49	7798
high school	0.26	0.55	5106	-	-	-	-	-	-	-	-	-
some college	0.13	0.47	5106	-	-	-	-	-	-	-	-	-
2y degree	0.07	0.41	5106	-	-	-	-	-	-	-	-	-
4y degree	0.12	0.46	5106	-	-	-	-	-	-	-	-	-
graduate	0.10	0.45	5106	-	-	-	-	-	-	-	-	-
educ years	-	-	-	10.43	4.02	5032	10.41	5.92	6693	8.57	4.40	7798
married	0.46	0.50	5109	0.46	0.50	5063	0.41	0.49	6693	0.57	0.49	7798
partner	0.05	0.21	5109	0.09	0.28	5063	0.15	0.36	6693	0.09	0.29	7798
single	0.24	0.43	5109	0.28	0.45	5063	0.30	0.46	6693	0.25	0.43	7798
divorced	0.09	0.29	5109	0.08	0.27	5063	0.07	0.25	6693	0.03	0.18	7798
nchildren	1.05	1.15	4496	2.22	4.43	5041	2.03	4.86	6527	2.39	2.28	7741
white	0.73	0.45	5109	0.61	0.49	5063	0.39	0.49	6693	0.19	0.39	7798
black	0.10	0.30	5109	-	-	-	0.11	0.32	6693	-	-	-
hispanic	0.10	0.30	5109	-	-	-	-	-	-	-	-	-
mestizo	-	-	-	0.32	0.47	5063	-	-	-	-	-	-
pardo	-	-	-	-	-	-	0.44	0.50	6693	-	-	-
aboriginal	-	-	-	0.04	0.19	5063	-	-	-	0.08	0.27	7798
catholic	0.12	0.33	5109	0.68	0.47	5063	0.63	0.48	6693	0.83	0.37	7798
protestant	0.17	0.37	5109	-	-	-	-	-	-	-	-	-
other christ	0.10	0.30	5109	-	-	-	-	-	-	-	-	-
prot/evang	-	-	-	0.16	0.36	5063	0.23	0.42	6693	0.07	0.25	7798
crime victim	0.15	0.35	5109	0.17	0.38	5063	0.16	0.37	6693	0.20	0.40	7798
bribe exper	0.11	0.31	5109	0.07	0.26	5063	0.11	0.31	6693	0.27	0.44	7798

Data for educational attainment are not fully comparable among countries. For the USA, only qualitative categories are reported, but for the rest, a schooling variable is available. The race/ethnicity variables reflect idiosyncratic populations of the countries studied. "Mestizo" indicates a mixture of white European (generally Spanish) and American aboriginal. "Pardo" in Brazil stands for a mixture between white European and African descendants.

Table A3: Descriptive Statistics, Contextual Variables for Chile

	mean	sd	N		mean	sd	N
avg male	0.47	0.02	5774	Log organ pc	2.42	0.92	5438
avg urban	0.84	0.23	5815	Log expend org pcr	-4.39	0.31	5784
avg age	43.6	2.2	5774	Log avg subs	9.53	0.77	5774
avg age2	2218.8	226.2	5774	% own revenue	0.38	0.19	5757
avg educ	10.2	1.5	5774	Efficiency mun educ	0.05	0.72	5626
avg educ2	123.3	31.3	5774	Herfindahl	0.43	0.09	5816
avg num hhold	4.14	0.38	5774	UDI mayor	0.22	0.42	5816
avg married	0.41	0.06	5774	RN mayor	0.16	0.36	5816
avg partner	0.14	0.05	5774	PDC mayor	0.20	0.40	5816
avg divorced	0.06	0.02	5774	PPD mayor	0.06	0.25	5816
avg single	0.32	0.04	5774	PS mayor	0.12	0.32	5816
avg aboriginal	0.07	0.10	5774	% vote mayor	0.54	0.11	5816
Density pop	2.29	3.51	5712	Theil within (educ group)	0.31	0.11	5774
Log avg income	13.51	0.40	5774	Theil betw (educ group)	0.04	0.04	5774
Vandalism Equake?	0.03	0.18	5063	Poverty rate	0.12	0.06	5774
Neighb damage?	0.13	0.34	5063	Regional Gini	0.48	0.04	5774
Mercalli sq.	18.18	28.51	5063	Municip Gini	0.43	0.06	5774

UDI = Unión Demócrata Independiente (Democratic Independent Union Party), RN = Renovación Nacional (National Renovation Party), PDC = Partido Demócrata Cristiano (Christian Democratic Party), PPD = Partido por la Democracia (Party for the Democracy), PRSD = Partido Radical Social Demócrata (Radical Social Democrat Party), PS = Partido Socialista (Socialist Party). Expenditure data are expressed in real Chilean pesos of 2010, using CPI data.

E Neglecting Trust Endogeneity

In this Section, we present estimations in which we assume trust to be exogenous, i.e. it is the multivariate analogous of an ordinary least squares (OLS) estimation compared to an IV estimate. It is remarkable that in most specifications, point estimators of the trust coefficient are positive, instead of negative, like those obtained in IV estimation, more precisely, Simulated LIML estimates. Tables A4 and A5 show the results for the detailed Chilean case. Tables A6–A9 present the estimates assuming exogenous trust for the countries studied.

Under homogeneous treatment effects assumption, these findings imply a positive causal impact of participation on trust, such that the neglected endogeneity estimate takes a positive value. Under heterogeneous treatment effects, things are much more complicated because the effect may be correlated with trust and/or participation intensity in an arbitrary way. Nevertheless, it is a reasonable hypothesis to be tested in the future.

Table A4: Full-Model SLIML Linear Ordered Probit Model for Chile with Exogenous Trust (part 1)

	Religion		Parental		Community		Professional		Political	
male	-0.199***	(0.025)	-0.344***	(0.021)	-0.061***	(0.023)	0.033*	(0.018)	0.014	(0.014)
urban	-0.045	(0.053)	-0.003	(0.048)	0.221***	(0.048)	0.169***	(0.035)	0.003	(0.024)
age	0.012***	(0.004)	0.021***	(0.003)	0.016***	(0.003)	0.009***	(0.002)	0.006***	(0.002)
age2/100	-0.006	(0.004)	-0.037***	(0.003)	-0.014***	(0.003)	-0.009***	(0.002)	-0.005***	(0.002)
educ	0.029**	(0.013)	-0.002	(0.011)	0.033***	(0.011)	-0.031***	(0.009)	-0.016**	(0.007)
educ2	-0.001*	(0.001)	0.000	(0.001)	-0.002***	(0.001)	0.002***	(0.000)	0.001***	(0.000)
catholic	0.143***	(0.034)	0.098***	(0.029)	0.058**	(0.029)	-0.014	(0.023)	-0.048**	(0.020)
prot/evan	0.598***	(0.045)	0.098**	(0.039)	0.029	(0.036)	-0.038	(0.029)	-0.040	(0.025)
married	0.014	(0.051)	0.183***	(0.037)	0.000	(0.043)	0.022	(0.028)	-0.022	(0.027)
partner	-0.171***	(0.064)	0.125**	(0.057)	-0.003	(0.058)	0.013	(0.041)	-0.004	(0.034)
divorced	-0.103	(0.067)	0.125**	(0.054)	-0.111**	(0.054)	-0.004	(0.038)	-0.021	(0.032)
single	-0.084	(0.060)	-0.212***	(0.048)	-0.046	(0.050)	-0.012	(0.033)	-0.006	(0.031)
nchildren	-0.002	(0.004)	0.010	(0.008)	0.004	(0.004)	-0.002	(0.001)	0.000	(0.001)
aboriginal	-0.094	(0.104)	-0.098	(0.085)	-0.002	(0.090)	-0.062	(0.070)	-0.019	(0.036)
white	-0.083	(0.078)	-0.112*	(0.063)	-0.060	(0.074)	-0.070	(0.055)	0.027	(0.027)
mestizo	-0.030	(0.080)	-0.146**	(0.064)	-0.057	(0.074)	-0.104*	(0.055)	0.013	(0.028)
y08	0.206**	(0.098)	0.047	(0.084)	0.206**	(0.089)	0.005	(0.069)	0.130**	(0.052)
y10	0.113	(0.071)	0.013	(0.063)	-0.137**	(0.059)	-0.053	(0.045)	0.085**	(0.035)
avg male	-1.048	(0.774)	1.121	(0.750)	0.026	(0.700)	-0.270	(0.505)	0.229	(0.329)
avg urban	0.159	(0.166)	0.158	(0.141)	-0.119	(0.135)	0.070	(0.117)	-0.005	(0.059)
avg age	-0.050	(0.080)	-0.022	(0.073)	0.001	(0.077)	0.007	(0.062)	-0.088**	(0.045)
avg age2	0.000	(0.001)	0.000	(0.001)	0.000	(0.001)	0.000	(0.001)	0.001**	(0.000)
avg educ	0.005	(0.123)	-0.043	(0.108)	0.275***	(0.105)	0.048	(0.083)	0.166***	(0.063)
avg educ2	-0.003	(0.006)	0.002	(0.005)	-0.012**	(0.005)	-0.003	(0.004)	-0.010***	(0.003)
avg num hhold	-0.075	(0.061)	-0.009	(0.052)	-0.072	(0.059)	0.048	(0.041)	-0.049	(0.033)
avg married	-1.037	(1.143)	-0.079	(1.046)	-1.190	(1.132)	-1.185	(0.955)	-0.498	(0.586)
avg partner	-2.318*	(1.204)	0.486	(1.149)	-0.530	(1.185)	-1.125	(0.958)	-0.635	(0.611)
avg divorced	-3.055**	(1.455)	-0.991	(1.298)	-2.994**	(1.465)	-2.301*	(1.208)	-0.684	(0.695)
avg single	-2.140*	(1.174)	0.805	(1.131)	-0.306	(1.177)	-0.883	(0.907)	-0.549	(0.562)
avg aboriginal	0.094	(0.193)	-0.189	(0.179)	-0.119	(0.187)	0.171	(0.176)	-0.002	(0.092)
Vandalism Equake?	0.142*	(0.084)	0.009	(0.071)	0.184**	(0.076)	-0.046	(0.045)	0.027	(0.041)
Neighb damage?	0.067	(0.047)	0.067	(0.041)	0.102**	(0.043)	-0.006	(0.033)	-0.028	(0.024)
Mercalli2	0.001	(0.001)	0.000	(0.001)	0.001*	(0.001)	0.001*	(0.001)	0.000	(0.000)

Table A5: Full-Model SLIML Linear Ordered Probit Model for Chile with Exogenous Trust (part 2)

	Religion		Parental		Community		Professional		Political	
Log organ pc	0.005	(0.022)	0.056***	(0.019)	0.016	(0.018)	-0.004	(0.014)	-0.018*	(0.010)
Log expend org pcr	-0.004	(0.059)	-0.034	(0.050)	-0.016	(0.050)	0.065	(0.040)	0.013	(0.036)
Log avg subs	0.058	(0.038)	0.020	(0.034)	0.041	(0.032)	-0.029	(0.028)	0.015	(0.021)
% own revenue	0.027	(0.109)	0.097	(0.095)	-0.005	(0.096)	0.033	(0.075)	-0.004	(0.056)
Density pop	-0.008	(0.005)	0.005	(0.005)	-0.012**	(0.005)	-0.005	(0.004)	-0.005*	(0.003)
Herfindahl	-0.024	(0.411)	-0.082	(0.368)	-0.344	(0.393)	0.005	(0.297)	-0.192	(0.185)
UDI mayor	-0.055	(0.042)	-0.062	(0.040)	0.068*	(0.039)	0.023	(0.027)	0.045**	(0.022)
RN mayor	0.061	(0.046)	-0.019	(0.042)	0.142***	(0.043)	0.021	(0.033)	-0.012	(0.021)
PDC mayor	-0.027	(0.040)	-0.015	(0.038)	0.090**	(0.037)	0.045	(0.028)	0.032	(0.020)
PPD mayor	-0.049	(0.069)	-0.158***	(0.061)	0.057	(0.061)	-0.011	(0.046)	-0.024	(0.030)
PS mayor	-0.081*	(0.045)	-0.062	(0.045)	0.069	(0.043)	-0.022	(0.029)	-0.007	(0.024)
% vote mayor	-0.289	(0.328)	0.222	(0.290)	0.414	(0.307)	0.069	(0.241)	0.165	(0.147)
Efficiency mun educ	0.107***	(0.030)	-0.004	(0.029)	-0.012	(0.028)	-0.002	(0.021)	0.020	(0.016)
Theil within (educ group)	-0.049	(0.191)	-0.070	(0.172)	-0.301*	(0.154)	0.211*	(0.127)	-0.064	(0.101)
Theil betw (educ group)	-1.281***	(0.417)	-0.095	(0.389)	-0.684*	(0.375)	-0.793**	(0.310)	-0.525***	(0.170)
Poverty rate	0.791*	(0.445)	-0.082	(0.421)	1.768***	(0.418)	0.454	(0.307)	0.490**	(0.212)
Log avg income	0.230	(0.141)	0.023	(0.127)	0.230*	(0.125)	-0.011	(0.094)	0.188**	(0.075)
trust	0.014	(0.014)	-0.011	(0.012)	0.039***	(0.012)	0.006	(0.009)	0.002	(0.006)
$\log \sigma$	-0.234***	(0.006)	-0.336***	(0.007)	-0.344***	(0.008)	-0.636***	(0.016)	-0.902***	(0.029)
	Arc tanh resid correl									
			resid 2		resid 3		resid 4		resid 5	
resid 1			0.137***	(0.016)	0.141***	(0.016)	0.079***	(0.016)	0.043***	(0.016)
resid 2					0.150***	(0.017)	0.110***	(0.017)	0.090***	(0.018)
resid 3							0.270***	(0.021)	0.214***	(0.023)
resid 4									0.304***	(0.032)

Notes: Observ =4,428; Log Likelihood = -19946; McFadden Pseudo $R^2 = 0.05147$. Linear ordered probit estimates (Van Praag and Ferrer-i-Carbonell 2008) using `cmp` Stata 12.1 code (Roodman 2011), neglecting *trust* endogeneity. Controls for state dummy variables are not reported; Bootstrapped standard errors in parentheses with approximately 500 repetitions. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$. UDI = Democratic Independent Union Party, RN = National Renovation Party, PDC = Christian Democratic Party, PPD = Party for the Democracy, PRSD = Radical Social Democrat Party, PS = Socialist Party.

Table A6: State Fixed-Effects SLIML Linear Ordered Probit Model for the United States with Exogenous Trust

	Religion		Parental		Community		Professional		Political	
male	0.030	(0.025)	0.018	(0.025)	0.079***	(0.024)	0.157***	(0.028)	0.156***	(0.027)
age	-0.021***	(0.005)	0.014***	(0.005)	-0.008*	(0.005)	0.011**	(0.005)	-0.013***	(0.005)
age2/100	0.020***	(0.005)	-0.024***	(0.005)	0.011**	(0.005)	-0.013**	(0.005)	0.013**	(0.005)
high school	-0.140***	(0.023)	-0.071***	(0.025)	-0.157***	(0.020)	-0.156***	(0.023)	-0.154***	(0.024)
some college	-0.018	(0.028)	-0.014	(0.031)	0.009	(0.028)	-0.068**	(0.028)	-0.009	(0.030)
2y degree	0.040	(0.032)	0.031	(0.032)	0.057*	(0.033)	0.030	(0.032)	0.045	(0.036)
4y degree	0.109***	(0.029)	-0.043	(0.031)	0.103***	(0.029)	0.044	(0.034)	0.079**	(0.034)
graduate	0.134***	(0.029)	0.041	(0.034)	0.155***	(0.033)	0.307***	(0.035)	0.131***	(0.033)
married	0.021	(0.071)	-0.017	(0.068)	0.106*	(0.063)	0.099	(0.061)	-0.003	(0.080)
partner	-0.291***	(0.085)	-0.192**	(0.089)	0.141*	(0.083)	0.170*	(0.087)	-0.008	(0.099)
single	-0.129*	(0.075)	-0.358***	(0.075)	0.026	(0.069)	0.016	(0.069)	-0.060	(0.085)
divorced	-0.134*	(0.075)	-0.107	(0.078)	0.039	(0.072)	0.051	(0.071)	0.001	(0.087)
nchildren	0.029**	(0.012)	0.110***	(0.014)	0.009	(0.011)	0.009	(0.013)	0.007	(0.013)
white	-0.100**	(0.048)	-0.048	(0.053)	-0.125**	(0.051)	-0.117**	(0.060)	-0.191***	(0.059)
black	0.026	(0.062)	0.167**	(0.068)	-0.063	(0.061)	-0.206***	(0.069)	-0.161**	(0.071)
hispanic	-0.111*	(0.059)	-0.031	(0.068)	-0.155**	(0.062)	-0.160**	(0.072)	-0.223***	(0.073)
catholic	0.435***	(0.039)	0.083**	(0.041)	0.010	(0.041)	0.097**	(0.043)	0.070	(0.047)
protestant	0.773***	(0.036)	-0.015	(0.038)	0.045	(0.036)	0.098**	(0.040)	0.069*	(0.041)
other christ	0.826***	(0.044)	0.038	(0.047)	0.036	(0.043)	0.005	(0.046)	-0.018	(0.044)
y08	-0.050	(0.031)	0.080**	(0.033)	-0.085***	(0.030)	-0.024	(0.035)	-0.147***	(0.036)
y10	0.474***	(0.034)	0.057	(0.041)	0.074**	(0.034)	0.058	(0.041)	0.070*	(0.042)
trust	0.085***	(0.014)	0.042***	(0.016)	0.059***	(0.015)	0.036**	(0.017)	0.070***	(0.017)
$\log \sigma$	-0.232***	(0.006)	-0.372***	(0.009)	-0.275***	(0.006)	-0.361***	(0.010)	-0.266***	(0.008)
	Arc tanh resid correl									
			resid 2		resid 3		resid 4		resid 5	
resid 1			0.201***	(0.020)	0.228***	(0.015)	0.178***	(0.018)	0.196***	(0.019)
resid 2					0.319***	(0.024)	0.205***	(0.026)	0.197***	(0.024)
resid 3							0.374***	(0.026)	0.419***	(0.025)
resid 4									0.355***	(0.024)

Notes: Observ =4,474; Log Likelihood = -19055; McFadden Pseudo R^2 = 0.04520. Linear ordered probit estimates (Van Praag and Ferrer-i-Carbonell 2008) using `cmp` Stata 12.1 code (Roodman 2011), neglecting *trust* endogeneity. Controls for state dummy variables are not reported; Bootstrapped standard errors in parentheses with approximately 500 repetitions. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$.

Table A7: State Fixed-Effects SLIML Linear Ordered Probit Model for Chile with Exogenous Trust

	Religion		Parental		Community		Professional		Political	
male	-0.195***	(0.023)	-0.348***	(0.021)	-0.063***	(0.021)	0.030*	(0.017)	0.010	(0.012)
urban	-0.014	(0.039)	-0.023	(0.035)	0.186***	(0.039)	0.183***	(0.029)	0.007	(0.016)
age	0.009**	(0.004)	0.023***	(0.003)	0.015***	(0.003)	0.009***	(0.002)	0.006***	(0.002)
age2/100	-0.003	(0.004)	-0.040***	(0.003)	-0.013***	(0.003)	-0.009***	(0.002)	-0.006***	(0.002)
educ	0.031**	(0.013)	0.001	(0.010)	0.025**	(0.011)	-0.035***	(0.008)	-0.017***	(0.006)
educ2	-0.001**	(0.001)	0.000	(0.000)	-0.001**	(0.001)	0.003***	(0.000)	0.001***	(0.000)
married	0.029	(0.049)	0.171***	(0.039)	-0.007	(0.044)	0.033	(0.027)	-0.019	(0.025)
partner	-0.169***	(0.061)	0.128**	(0.058)	-0.018	(0.053)	0.019	(0.036)	-0.008	(0.032)
single	-0.087*	(0.053)	-0.205***	(0.046)	-0.071	(0.050)	0.009	(0.030)	-0.003	(0.029)
divorced	-0.079	(0.061)	0.138**	(0.054)	-0.102*	(0.053)	0.019	(0.036)	-0.012	(0.032)
nchildren	-0.003	(0.003)	0.009*	(0.005)	0.002	(0.003)	-0.002**	(0.001)	-0.001	(0.001)
white	-0.055	(0.071)	-0.067	(0.060)	-0.068	(0.073)	-0.054	(0.053)	0.023	(0.026)
mestizo	-0.009	(0.072)	-0.095	(0.061)	-0.070	(0.072)	-0.078	(0.055)	0.011	(0.027)
aboriginal	-0.095	(0.090)	-0.045	(0.075)	-0.024	(0.090)	-0.005	(0.064)	-0.004	(0.033)
catholic	0.161***	(0.031)	0.095***	(0.027)	0.064**	(0.027)	-0.001	(0.024)	-0.049**	(0.020)
prot/evan	0.623***	(0.043)	0.106***	(0.037)	0.049	(0.034)	-0.022	(0.027)	-0.029	(0.023)
y08	0.020	(0.028)	0.032	(0.027)	0.050*	(0.027)	0.026	(0.019)	0.016	(0.015)
y10	0.095***	(0.027)	0.039	(0.024)	-0.026	(0.025)	0.020	(0.020)	0.016	(0.014)
trust	0.016	(0.013)	-0.004	(0.011)	0.033***	(0.011)	0.004	(0.008)	0.003	(0.006)
$\log \sigma$	-0.244***	(0.007)	-0.328***	(0.007)	-0.339***	(0.008)	-0.636***	(0.016)	-0.917***	(0.028)
	Arc tanh resid correl									
			resid 2		resid 3		resid 4		resid 5	
resid 1			0.139***	(0.015)	0.138***	(0.015)	0.078***	(0.014)	0.041***	(0.015)
resid 2					0.146***	(0.016)	0.095***	(0.017)	0.086***	(0.019)
resid 3							0.251***	(0.021)	0.194***	(0.022)
resid 4									0.290***	(0.032)

Notes: Observ =4,912; Log Likelihood = -22135; McFadden Pseudo R^2 = 0.05085. Linear ordered probit estimates (Van Praag and Ferrer-i-Carbonell 2008) using `cmp` Stata 12.1 code (Roodman 2011), neglecting *trust* endogeneity. Controls for state dummy variables are not reported; Bootstrapped standard errors in parentheses with approximately 500 repetitions. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$.

Table A8: State Fixed-Effects SLIML Linear Ordered Probit Model for Brazil with Exogenous Trust

	Religion		Parental		Community		Professional		Political	
male	-0.170***	(0.022)	-0.256***	(0.020)	0.054***	(0.016)	0.109***	(0.015)	0.049***	(0.015)
urban	0.076**	(0.030)	-0.031	(0.028)	-0.143***	(0.030)	-0.195***	(0.027)	-0.042*	(0.024)
age	0.004	(0.004)	0.039***	(0.003)	0.015***	(0.003)	0.011***	(0.003)	0.006**	(0.003)
age2/100	-0.001	(0.004)	-0.050***	(0.003)	-0.014***	(0.003)	-0.012***	(0.003)	-0.005*	(0.003)
educ	0.007	(0.010)	0.001	(0.009)	0.022***	(0.008)	0.005	(0.007)	0.005	(0.007)
educ2	0.000	(0.001)	0.000	(0.001)	-0.001**	(0.000)	0.000	(0.000)	0.000	(0.000)
married	0.022	(0.049)	0.070	(0.044)	0.035	(0.037)	0.001	(0.031)	-0.009	(0.034)
partner	-0.111**	(0.055)	0.036	(0.049)	0.016	(0.041)	-0.006	(0.037)	0.043	(0.039)
single	-0.088*	(0.054)	-0.237***	(0.046)	0.000	(0.040)	-0.027	(0.036)	0.012	(0.037)
divorced	-0.056	(0.061)	0.006	(0.056)	0.079	(0.049)	0.047	(0.043)	0.009	(0.043)
nchildren	-0.003	(0.002)	0.005*	(0.003)	0.001	(0.002)	-0.002***	(0.001)	0.003*	(0.002)
white	-0.084*	(0.049)	-0.099**	(0.047)	-0.060	(0.039)	-0.035	(0.035)	-0.077**	(0.038)
black	-0.098*	(0.056)	-0.054	(0.051)	0.006	(0.046)	-0.005	(0.038)	-0.044	(0.044)
pardo	-0.091*	(0.047)	-0.081*	(0.045)	-0.013	(0.039)	-0.052	(0.034)	-0.064*	(0.037)
catholic	0.114***	(0.032)	0.023	(0.032)	-0.002	(0.024)	-0.013	(0.023)	-0.002	(0.020)
prot/evan	0.673***	(0.036)	0.097***	(0.036)	0.017	(0.027)	0.001	(0.026)	0.005	(0.024)
y06	-0.211***	(0.077)	0.054	(0.075)	0.113*	(0.065)	-0.187***	(0.062)	-0.086	(0.060)
y08	-0.063*	(0.033)	0.117***	(0.030)	0.157***	(0.025)	0.094***	(0.023)	0.084***	(0.024)
y10	-0.092***	(0.031)	0.040	(0.028)	0.024	(0.021)	0.039*	(0.020)	0.023	(0.019)
trust	0.000	(0.012)	-0.005	(0.011)	-0.007	(0.009)	0.015*	(0.008)	-0.002	(0.008)
$\log \sigma$	-0.195***	(0.005)	-0.258***	(0.006)	-0.414***	(0.008)	-0.554***	(0.012)	-0.577***	(0.013)
	Arc tanh resid correl									
			resid 2		resid 3		resid 4		resid 5	
resid 1			0.166***	(0.013)	0.153***	(0.012)	0.100***	(0.013)	0.111***	(0.013)
resid 2					0.206***	(0.015)	0.131***	(0.015)	0.180***	(0.016)
resid 3							0.231***	(0.018)	0.284***	(0.021)
resid 4									0.218***	(0.020)

Notes: Observ = 6,319; Log Likelihood = -31145; McFadden Pseudo R^2 = 0.03713. Linear ordered probit estimates (Van Praag and Ferrer-i-Carbonell 2008) using `cmp` Stata 12.1 code (Roodman 2011), neglecting *trust* endogeneity. Controls for state dummy variables are not reported; Bootstrapped standard errors in parentheses with approximately 500 repetitions. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$.

Table A9: State Fixed-Effects SLIML Linear Ordered Probit Model for Mexico with Exogenous Trust

	Religion		Parental		Community		Professional		Political	
male	-0.154***	(0.020)	-0.263***	(0.019)	0.029	(0.018)	0.154***	(0.014)	0.011	(0.015)
urban	-0.034	(0.022)	-0.041*	(0.022)	-0.199***	(0.021)	-0.109***	(0.017)	-0.040**	(0.018)
age2/100	0.494	(0.357)	4.027***	(0.319)	1.549***	(0.322)	1.267***	(0.238)	0.587**	(0.270)
age2	0.000	(0.000)	-0.001***	(0.000)	0.000***	(0.000)	0.000***	(0.000)	0.000*	(0.000)
educ	0.002	(0.008)	0.026***	(0.008)	-0.014*	(0.007)	-0.039***	(0.007)	-0.013*	(0.007)
educ2	0.000	(0.000)	-0.001***	(0.000)	0.001**	(0.000)	0.003***	(0.000)	0.001***	(0.000)
married	0.003	(0.048)	0.154***	(0.042)	0.145***	(0.044)	-0.011	(0.033)	-0.004	(0.040)
partner	-0.103*	(0.057)	0.113**	(0.052)	0.087*	(0.052)	-0.052	(0.039)	-0.029	(0.046)
single	-0.064	(0.055)	-0.165***	(0.049)	0.034	(0.048)	-0.044	(0.038)	-0.006	(0.045)
divorced	-0.079	(0.071)	0.046	(0.067)	0.041	(0.063)	-0.058	(0.047)	-0.028	(0.057)
nchildren	0.009	(0.006)	0.057***	(0.005)	0.023***	(0.006)	0.002	(0.004)	0.004	(0.005)
white	-0.016	(0.040)	0.033	(0.038)	0.061	(0.037)	0.012	(0.029)	-0.023	(0.033)
mestizo	-0.002	(0.035)	0.009	(0.034)	0.015	(0.032)	-0.005	(0.025)	-0.043	(0.027)
aborigen	-0.036	(0.052)	0.048	(0.050)	0.113**	(0.047)	0.038	(0.037)	0.016	(0.040)
catholic	0.291***	(0.032)	0.021	(0.031)	0.004	(0.029)	0.000	(0.026)	0.029	(0.025)
prot/evan	0.735***	(0.048)	-0.040	(0.046)	-0.054	(0.042)	0.011	(0.035)	0.015	(0.037)
y06	0.267***	(0.027)	0.053**	(0.025)	0.127***	(0.026)	0.084***	(0.021)	0.055**	(0.022)
y08	0.162***	(0.028)	0.039	(0.026)	0.056**	(0.024)	0.068***	(0.021)	0.021	(0.020)
y10	0.095***	(0.028)	0.072***	(0.026)	0.088***	(0.024)	0.120***	(0.020)	0.087***	(0.021)
trust	0.043***	(0.010)	-0.002	(0.010)	0.039***	(0.009)	0.002	(0.008)	0.013	(0.008)
$\log \sigma$	-0.168***	(0.004)	-0.248***	(0.005)	-0.285***	(0.005)	-0.497***	(0.009)	-0.444***	(0.008)
	Arc tanh resid correl									
			resid 2		resid 3		resid 4		resid 5	
resid 1			0.139***	(0.012)	0.106***	(0.012)	0.087***	(0.011)	0.091***	(0.012)
resid 2					0.226***	(0.014)	0.125***	(0.013)	0.127***	(0.014)
resid 3							0.247***	(0.015)	0.299***	(0.016)
resid 4									0.237***	(0.018)
resid 5										

Notes: Observ =7,623; Log Likelihood = -40396; McFadden Pseudo R^2 = 0.03720. Linear ordered probit estimates (Van Praag and Ferrer-i-Carbonell 2008) using `cmp` Stata 12.1 code (Roodman 2011), neglecting *trust* endogeneity. Controls for state dummy variables are not reported; Bootstrapped standard errors in parentheses with approximately 500 repetitions. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$.

F Estimations using regular Ordered Probit

This section presents estimations using the multivariate ordered probit approach with a first-stage ordered probit. While the joint estimation of the first and second multivariate stages is theoretically feasible, in practice the precision of the quasi-Monte Carlo integration is not enough to generate the likelihood of the model. The model fails to converge (using the upgraded `cmp` code of Roodman (2011) that allows latent variables to influence other equations of the model). Therefore, we report our second-best approach. However, we are unable to derive an asymptotic variance matrix that accounts for the sampling error introduced by the computation of the first stage. Our reported standard errors in Tables A10, A11, and A13-A16, and hypothesis tests of Tables A12 and A17 on based on uncorrected variance matrix. Therefore, significance of the results is somewhat exaggerated, but the noise introduced by the first stage does not affect consistency of our coefficient estimators.

Our first application estimated via two-stage ordered probit (2SOP) shows very similar results to the ones obtained using the LOP approach. Table A10 shows that results related to gender, age, and educational profiles are very similar. The absolute magnitude of these coefficients is scaled since in the 2SOP case the error term variance is normalized to 1, while in the LOP case the variance of the intensity is normalized to 1. Van Praag and Ferrer-i-Carbonell (2008) suggests computing ratios of coefficients to make comparisons between the two models. Notably, Table A11 shows that the fitted value of trust has a negative impact in the same categories we also have with the LOP estimator. Cross-equation correlations are significant and positive, as in the baseline LOP case.

Table A12 contains hypothesis tests for the LOP and 2SOP cases in order to easily compare them. In general, the second method tends to find higher significance because we are not correcting its variance matrix due to the sampling error of the first-stage trust intensity. Roughly, the same conclusions survive. Overall, we conclude that the extra assumptions made for estimating the LOP model do not affect the empirical evidence obtained.

The 2SOP models for the multi-country application also yield very similar results. Tables A13-A16 show very similar results to those obtained using the LOP method. Table A17 exhibits the hypothesis testing of these estimations, using the uncorrected variance matrix. While significance modestly increases, qualitative conclusions remain unchanged. For instance, racial/ethnic is clearly relevant for the USA, but do not matter for Chile and Brazil; Mexico shows a marginal significance at 10% for this factor.

Table A10: Full Model SLIML Ordered Probit Model for Chile with First Stage, Using Crime Victim as IV (part 1)

	Religion		Parental		Community		Professional		Political		Trust	
male	-0.294***	(0.040)	-0.646***	(0.045)	-0.125***	(0.045)	0.084	(0.060)	0.073	(0.079)	0.024	(0.037)
urban	0.155*	(0.093)	0.069	(0.105)	0.490***	(0.105)	0.631***	(0.140)	-0.017	(0.204)	0.231**	(0.096)
age	0.009	(0.007)	0.103***	(0.010)	0.029***	(0.009)	0.027**	(0.012)	0.031**	(0.016)	-0.014***	(0.005)
age2/100	0.009	(0.009)	-0.145***	(0.012)	-0.018*	(0.010)	-0.023	(0.014)	-0.029	(0.019)	0.023***	(0.006)
educ	0.003	(0.021)	-0.028	(0.026)	0.029	(0.025)	-0.100***	(0.035)	-0.069	(0.048)	-0.037*	(0.019)
educ2	0.002	(0.001)	0.002	(0.002)	0.000	(0.002)	0.009***	(0.002)	0.006**	(0.003)	0.004***	(0.001)
catholic	0.319***	(0.057)	0.185***	(0.059)	0.140**	(0.064)	-0.037	(0.080)	-0.286***	(0.098)	0.040	(0.050)
prot/evan	0.889***	(0.067)	0.144**	(0.073)	0.052	(0.078)	-0.120	(0.103)	-0.183	(0.127)	-0.032	(0.066)
married	0.165**	(0.079)	0.352***	(0.110)	0.076	(0.090)	0.249*	(0.140)	-0.139	(0.171)	0.136	(0.084)
partner	-0.182*	(0.099)	0.232*	(0.124)	0.057	(0.111)	0.154	(0.168)	-0.064	(0.203)	0.097	(0.096)
divorced	-0.054	(0.094)	0.259**	(0.122)	-0.138	(0.110)	0.163	(0.162)	-0.139	(0.203)	0.097	(0.096)
single	-0.053	(0.083)	-0.282**	(0.114)	-0.058	(0.095)	0.102	(0.148)	-0.057	(0.176)	0.070	(0.093)
nchildren	-0.006	(0.006)	0.017***	(0.005)	0.006	(0.005)	-0.018	(0.020)	-0.004	(0.014)	-0.003	(0.005)
aboriginal	-0.278*	(0.148)	-0.389**	(0.162)	-0.107	(0.166)	-0.287	(0.215)	0.025	(0.388)	-0.145	(0.136)
white	0.003	(0.117)	-0.291**	(0.127)	-0.030	(0.131)	-0.171	(0.169)	0.271	(0.301)	0.165	(0.111)
mestizo	0.028	(0.115)	-0.366***	(0.124)	-0.067	(0.129)	-0.318*	(0.167)	0.205	(0.300)	0.104	(0.107)
y08	0.555***	(0.167)	0.220	(0.184)	0.621***	(0.196)	0.188	(0.261)	0.855**	(0.360)	0.332	(0.208)
y10	0.189*	(0.105)	0.063	(0.116)	-0.229*	(0.124)	-0.187	(0.168)	0.448**	(0.218)	0.058	(0.148)
avg male	-4.910***	(1.458)	0.990	(1.628)	-1.690	(1.671)	-2.524	(2.283)	1.700	(3.093)	-3.620**	(1.644)
avg urban	0.191	(0.241)	0.157	(0.271)	-0.362	(0.281)	0.108	(0.376)	0.015	(0.586)	-0.172	(0.366)
avg age	-0.222*	(0.133)	-0.060	(0.146)	-0.124	(0.151)	-0.026	(0.203)	-0.477*	(0.276)	-0.185	(0.152)
avg age2	0.002	(0.001)	0.000	(0.001)	0.001	(0.001)	0.000	(0.002)	0.005*	(0.003)	0.002	(0.001)
avg educ	-0.300	(0.203)	-0.170	(0.223)	0.452*	(0.239)	0.118	(0.317)	0.945**	(0.450)	-0.225	(0.248)
avg educ2	0.008	(0.010)	0.007	(0.011)	-0.022*	(0.012)	-0.009	(0.016)	-0.059***	(0.022)	0.008	(0.012)
avg num hhold	-0.409***	(0.128)	-0.133	(0.142)	-0.349**	(0.150)	-0.008	(0.201)	-0.335	(0.265)	-0.359***	(0.121)
avg married	0.068	(1.795)	0.810	(1.990)	-1.460	(2.034)	-2.453	(2.752)	-6.449*	(3.694)	1.217	(2.075)
avg partner	-2.929	(1.865)	1.185	(2.047)	-0.817	(2.098)	-2.172	(2.840)	-6.893*	(3.824)	0.141	(2.183)
avg divorced	-2.572	(2.302)	-0.356	(2.549)	-4.318*	(2.608)	-5.160	(3.587)	-6.725	(4.862)	1.168	(2.755)
avg single	-2.234	(1.880)	2.366	(2.061)	-0.215	(2.109)	-1.492	(2.931)	-6.297	(3.910)	0.618	(2.188)
avg aboriginal	-0.114	(0.295)	-0.479	(0.344)	-0.433	(0.332)	0.338	(0.424)	0.210	(0.631)	-0.276	(0.411)
Vandalism Equake?	-0.104	(0.132)	-0.131	(0.146)	0.179	(0.146)	-0.357	(0.225)	0.293	(0.265)	-0.269**	(0.127)
Neighb damage?	-0.025	(0.078)	0.064	(0.087)	0.129	(0.089)	-0.109	(0.120)	-0.110	(0.158)	-0.137*	(0.076)
Mercalli sq.	0.005***	(0.002)	0.001	(0.002)	0.005**	(0.002)	0.007***	(0.003)	0.000	(0.004)	0.003	(0.002)

Table A11: Full Model SLIML Ordered Probit Model for Chile with First Stage, Using Crime Victim as IV (part 2)

	Religion		Parental		Community		Professional		Political		Trust	
Log organ pc	-0.016	(0.032)	0.084**	(0.036)	-0.008	(0.037)	-0.023	(0.051)	-0.092	(0.069)	-0.032	(0.045)
Log expend org pcr	-0.185*	(0.098)	-0.151	(0.106)	-0.174	(0.113)	0.124	(0.143)	0.004	(0.181)	-0.176**	(0.087)
Log avg subs	0.279***	(0.081)	0.136	(0.090)	0.215**	(0.096)	0.010	(0.122)	0.018	(0.170)	0.226***	(0.067)
% own revenue	0.145	(0.165)	0.204	(0.182)	0.023	(0.188)	0.065	(0.261)	0.072	(0.343)	0.132	(0.226)
Density pop	-0.025***	(0.009)	0.001	(0.010)	-0.036***	(0.010)	-0.036**	(0.014)	-0.040**	(0.019)	-0.013	(0.011)
Herfindahl	1.132	(0.703)	0.173	(0.788)	-0.073	(0.800)	0.943	(1.081)	-1.234	(1.537)	1.374*	(0.813)
UDI mayor	-0.124*	(0.066)	-0.105	(0.074)	0.104	(0.076)	0.028	(0.104)	0.260*	(0.143)	-0.049	(0.080)
RN mayor	0.211***	(0.076)	0.007	(0.086)	0.332***	(0.087)	0.094	(0.118)	-0.005	(0.173)	0.114	(0.097)
PDC mayor	-0.031	(0.065)	-0.033	(0.072)	0.175**	(0.075)	0.143	(0.100)	0.207	(0.140)	-0.005	(0.094)
PPD mayor	-0.031	(0.107)	-0.342***	(0.122)	0.075	(0.121)	-0.046	(0.170)	-0.160	(0.249)	0.028	(0.133)
PS mayor	-0.028	(0.079)	-0.041	(0.087)	0.175*	(0.091)	-0.046	(0.129)	-0.044	(0.176)	0.131	(0.109)
% vote mayor	-1.300**	(0.556)	0.163	(0.624)	0.337	(0.635)	-0.474	(0.859)	0.941	(1.222)	-1.015	(0.649)
Efficiency mun educ	0.217***	(0.049)	0.008	(0.054)	0.053	(0.057)	0.047	(0.076)	0.159	(0.107)	0.063	(0.071)
Theil within (educ group)	-0.335	(0.299)	-0.343	(0.331)	-0.807**	(0.356)	0.314	(0.467)	-0.827	(0.648)	-0.372	(0.379)
Theil betw (educ group)	-1.748***	(0.675)	-0.086	(0.740)	-0.994	(0.755)	-1.837*	(1.003)	-2.900*	(1.548)	0.311	(0.967)
Poverty rate	0.716	(0.668)	-0.129	(0.739)	2.991***	(0.763)	0.873	(1.062)	2.784*	(1.481)	-0.152	(1.060)
Log avg income	0.593***	(0.224)	0.131	(0.246)	0.631**	(0.261)	0.127	(0.356)	1.324***	(0.473)	0.337	(0.277)
crime victim											-0.194***	(0.043)
fitted trust	-0.877***	(0.245)	-0.434	(0.268)	-0.520*	(0.282)	-0.463	(0.376)	-0.007	(0.497)		
	Arc tanh resid correl											
			resid 1		resid 2		resid 3		resid 4			
resid 1			0.244***	(0.024)	0.228***	(0.025)	0.171***	(0.034)	0.112**	(0.045)		
resid 2					0.274***	(0.028)	0.246***	(0.036)	0.251***	(0.047)		
resid 3							0.536***	(0.039)	0.567***	(0.050)		
resid 4									0.702***	(0.060)		

Notes: Observ =4,520; Log Likelihood = -12571. Ordered probit estimates using the trust index from a first-stage ordered probit. Second multiple stage computed using `cmp` Stata 12.1 code (Roodman 2011). Standard errors are not corrected by randomness of the first stage. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$. UDI = Democratic Independent Union Party, RN = National Renovation Party, PDC = Christian Democratic Party, PPD = Party for the Democracy, PRSD = Radical Social Democrat Party, PS = Socialist Party.

Table A12: Hypothesis Testing: Full Model for Chile, Ordered Probit with First Stage, Using Crime Victim as IV

	Baseline Model							
	Joint	Religion	Parental	Community	Professional	Political	Trust	All equal?
Social Effects	**0.00**	6.15	42.26	18.49	48.75	12.55	**0.00**	**0.16**
Inst / Politics	**0.00**	6.66	9.74	**2.30**	54.70	**1.98**	**0.00**	**2.72**
Inequality	**0.05**	15.72	86.83	**0.85**	11.69	**2.42**	6.34	11.39
Earthquake	**0.03**	31.53	64.65	**0.15**	26.61	47.80	**0.89**	**0.88**
Individual	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.12**	**0.00**	**0.00**
Familiy	**0.00**	**1.86**	**0.00**	8.13	47.66	90.13	42.13	**0.00**
Race	**2.78**	24.01	18.81	95.29	10.32	66.04	**1.12**	32.01
Religion	**0.00**	**0.00**	**0.24**	5.91	37.57	9.04	29.56	**0.00**
Age	**0.00**	**0.00**	**0.00**	**0.00**	**1.04**	**3.29**	**0.00**	**0.00**
Education	**0.00**	**2.73**	67.52	7.81	**0.00**	6.06	**0.00**	**0.31**
Gender	**0.00**	**0.00**	**0.00**	6.86	5.17	37.42	48.27	**0.00**
Time	**0.00**	5.60	62.80	**0.00**	33.26	**4.82**	**4.80**	**0.01**
Dependence	**0.00**	10.65	15.89	5.89	**0.04**	**0.01**	10.05	5.66

	Ordered Probit						
	Joint	Religion	Parental	Community	Professional	Political	All equal?
Social Effects	**0.00**	**0.01**	19.35	5.35	29.49	**2.14**	**0.01**
Inst / Politics	**0.00**	**0.00**	**4.04**	**1.03**	26.32	8.87	**1.55**
Inequality	**0.62**	**1.72**	72.53	**0.73**	52.17	**3.77**	**4.54**
Earthquake	**0.04**	**3.26**	58.10	**0.00**	**3.97**	58.07	**1.71**
Individual	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.11**	**0.00**
Familiy	**0.00**	**0.00**	**0.00**	**2.19**	31.59	91.67	**0.00**
Race	5.69	10.10	**1.46**	89.25	10.37	72.13	10.78
Religion	**0.00**	**0.00**	**0.76**	**4.62**	56.01	**1.27**	**0.00**
Age	**0.00**	**0.00**	**0.00**	**0.00**	**1.18**	6.61	**0.00**
Education	**0.00**	**0.04**	34.58	21.58	**0.00**	6.22	**0.16**
Gender	**0.00**	**0.00**	**0.00**	**1.02**	11.03	36.58	**0.00**
Time	**0.00**	**0.39**	49.77	**0.00**	26.83	**4.25**	**0.36**
Dependence	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**

Notes: $100 \times p$-values of Wald tests reported using the asymptotic variance matrix, with no correction for the first-stage ordered probit for trust. P-values lower than 5% are highlighted. In the first column, we test joint significance of corresponding variables; We test significance of variables by kind of participation in columns 2-6. In the last column, we test for the equality of impacts across participation types. Baseline model test table is repeated here to facilitate comparisons.

Table A13: State Fixed-Effects SLIML Ordered Probit Model for the USA with First Stage, Using Crime Victim as IV

	Religion		Parental		Community		Professional		Political		Trust	
male	0.101**	(0.042)	0.114*	(0.059)	0.297***	(0.044)	0.427***	(0.057)	0.451***	(0.055)	0.114***	(0.033)
age	-0.050***	(0.009)	0.015	(0.013)	-0.058***	(0.009)	-0.010	(0.012)	-0.075***	(0.011)	-0.029***	(0.006)
age2	0.058***	(0.011)	-0.027	(0.016)	0.083***	(0.012)	0.022	(0.015)	0.099***	(0.014)	0.043***	(0.006)
age2/100	-0.261***	(0.038)	-0.237***	(0.054)	-0.397***	(0.042)	-0.412***	(0.057)	-0.428***	(0.052)	-0.088***	(0.028)
some college	0.025	(0.042)	0.043	(0.062)	0.135***	(0.046)	-0.033	(0.063)	0.107*	(0.057)	0.073*	(0.038)
2y degree	0.055	(0.046)	0.045	(0.062)	0.104**	(0.049)	0.100*	(0.060)	0.080	(0.058)	-0.005	(0.043)
4y degree	0.248***	(0.050)	0.055	(0.073)	0.392***	(0.052)	0.293***	(0.068)	0.378***	(0.065)	0.144***	(0.043)
graduate	0.281***	(0.052)	0.231***	(0.068)	0.494***	(0.054)	0.685***	(0.064)	0.492***	(0.063)	0.147***	(0.039)
married	0.041	(0.098)	0.072	(0.170)	0.220**	(0.109)	0.368**	(0.177)	0.017	(0.142)	0.018	(0.101)
partner	-0.650***	(0.139)	-0.504**	(0.210)	-0.146	(0.146)	0.184	(0.212)	-0.476**	(0.186)	-0.259**	(0.119)
single	-0.282**	(0.111)	-0.753***	(0.186)	-0.153	(0.122)	0.045	(0.189)	-0.343**	(0.157)	-0.132	(0.113)
divorced	-0.266**	(0.111)	-0.236	(0.185)	-0.086	(0.123)	0.099	(0.192)	-0.189	(0.158)	-0.114	(0.104)
nchildren	0.030*	(0.017)	0.169***	(0.022)	-0.017	(0.019)	-0.010	(0.024)	-0.027	(0.023)	-0.016	(0.014)
white	-0.123*	(0.069)	-0.008	(0.100)	-0.109	(0.073)	-0.167*	(0.091)	-0.202**	(0.087)	0.038	(0.080)
black	-0.001	(0.086)	0.245**	(0.121)	-0.196**	(0.093)	-0.535***	(0.124)	-0.347***	(0.114)	-0.087	(0.091)
hispanic	-0.216**	(0.087)	-0.102	(0.123)	-0.346***	(0.094)	-0.378***	(0.119)	-0.480***	(0.116)	-0.090	(0.080)
catholic	0.727***	(0.064)	0.196**	(0.084)	0.069	(0.068)	0.212**	(0.083)	0.173**	(0.081)	0.015	(0.055)
protestant	1.195***	(0.060)	0.025	(0.080)	0.195***	(0.062)	0.268***	(0.075)	0.247***	(0.072)	0.061	(0.059)
other christ	1.241***	(0.068)	0.116	(0.086)	0.119	(0.073)	0.079	(0.088)	0.014	(0.086)	0.017	(0.062)
y08	0.080	(0.064)	0.347***	(0.089)	0.194***	(0.067)	0.232***	(0.086)	0.102	(0.081)	0.219***	(0.050)
y10	0.981***	(0.085)	0.484***	(0.118)	0.627***	(0.086)	0.508***	(0.114)	0.677***	(0.106)	0.327***	(0.039)
crimevictim											-0.249***	(0.052)
fitted trust	-0.546***	(0.197)	-0.867***	(0.265)	-1.418***	(0.204)	-1.048***	(0.255)	-1.596***	(0.242)		
	Arc tanh resid correl											
			resid 2		resid 3		resid 4		resid 5			
resid 1			0.337***	(0.030)	0.350***	(0.023)	0.308***	(0.030)	0.306***	(0.028)		
resid 2					0.518***	(0.034)	0.375***	(0.034)	0.342***	(0.033)		
resid 3							0.581***	(0.033)	0.609***	(0.032)		
resid 4									0.552***	(0.033)		

Notes: Observ =4,480; Log Likelihood = -13917. Ordered probit estimates using the trust index from a first-stage ordered probit. Second multiple stage computed using `cmp` Stata 12.1 code (Roodman 2011). Controls for regional dummy variables are not reported; Standard errors are not corrected by randomness of the first stage. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$.

Table A14: Regional Fixed-Effects SLIML Ordered Probit Model for Chile with First Stage, Using Crime Victim as IV

	Religion		Parental		Community		Professional		Political		Trust	
male	-0.278***	(0.038)	-0.648***	(0.044)	-0.115***	(0.044)	0.087	(0.059)	0.042	(0.078)	0.042	(0.034)
urban	0.240***	(0.092)	0.058	(0.102)	0.488***	(0.103)	0.707***	(0.140)	-0.005	(0.199)	0.318***	(0.067)
age	0.008	(0.007)	0.109***	(0.009)	0.027***	(0.008)	0.028**	(0.011)	0.040***	(0.015)	-0.012**	(0.005)
age2/100	0.009	(0.008)	-0.151***	(0.011)	-0.017*	(0.009)	-0.023*	(0.013)	-0.038**	(0.017)	0.021***	(0.005)
educ	0.000	(0.021)	-0.025	(0.026)	0.009	(0.025)	-0.119***	(0.034)	-0.076	(0.047)	-0.050***	(0.018)
educ2	0.002	(0.001)	0.002	(0.002)	0.001	(0.002)	0.010***	(0.002)	0.006**	(0.003)	0.004***	(0.001)
married	0.194**	(0.077)	0.324***	(0.106)	0.085	(0.088)	0.302**	(0.138)	-0.144	(0.169)	0.160**	(0.079)
partner	-0.203**	(0.094)	0.224*	(0.117)	0.030	(0.105)	0.169	(0.161)	-0.072	(0.197)	0.086	(0.093)
single	-0.066	(0.080)	-0.272**	(0.108)	-0.099	(0.091)	0.171	(0.143)	-0.033	(0.171)	0.067	(0.087)
divorced	-0.042	(0.089)	0.261**	(0.115)	-0.117	(0.103)	0.254	(0.155)	-0.086	(0.191)	0.074	(0.094)
nchildren	-0.009*	(0.005)	0.015***	(0.005)	0.002	(0.005)	-0.026	(0.020)	-0.011	(0.021)	-0.004	(0.004)
white	0.047	(0.112)	-0.194	(0.122)	-0.036	(0.124)	-0.119	(0.166)	0.136	(0.287)	0.175*	(0.106)
mestizo	0.038	(0.108)	-0.265**	(0.118)	-0.095	(0.120)	-0.239	(0.161)	0.115	(0.282)	0.083	(0.108)
aboriginal	-0.271*	(0.139)	-0.268*	(0.152)	-0.148	(0.154)	-0.151	(0.202)	0.053	(0.351)	-0.136	(0.127)
catholic	0.371***	(0.056)	0.192***	(0.058)	0.172***	(0.062)	0.017	(0.080)	-0.335***	(0.099)	0.071	(0.048)
prot/evan	0.942***	(0.064)	0.174**	(0.069)	0.085	(0.074)	-0.094	(0.100)	-0.121	(0.121)	-0.027	(0.063)
y08	-0.084	(0.056)	0.028	(0.062)	-0.004	(0.063)	0.007	(0.086)	0.142	(0.114)	-0.136***	(0.052)
y10	0.173***	(0.042)	0.086*	(0.047)	-0.033	(0.049)	0.059	(0.067)	0.100	(0.090)	0.033	(0.059)
crime victim											-0.205***	(0.037)
trust index	-0.786***	(0.220)	-0.327	(0.240)	-0.544**	(0.251)	-0.428	(0.338)	0.108	(0.453)		
	Arc tanh resid correl											
			resid 2		resid 3		resid 4		resid 5			
resid 1			0.240***	(0.023)	0.220***	(0.024)	0.172***	(0.033)	0.114***	(0.043)		
resid 2					0.260***	(0.026)	0.229***	(0.035)	0.233***	(0.045)		
resid 3							0.503***	(0.037)	0.521***	(0.048)		
resid 4									0.674***	(0.057)		

Notes: Observ =5,013; Log Likelihood = -13991. Ordered probit estimates using the trust index from a first-stage ordered probit. Second multiple stage computed using `cmp` Stata 12.1 code (Roodman 2011). Controls for regional dummy variables are not reported; Standard errors are not corrected by randomness of the first stage. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$.

Table A15: State Fixed-Effects SLIML Ordered Probit Model for Brazil with First Stage, Using Crime Victim as IV

	Religion		Parental		Community		Professional		Political		Trust	
male	-0.212***	(0.032)	-0.349***	(0.035)	0.161***	(0.042)	0.405***	(0.049)	0.222***	(0.049)	0.064**	(0.025)
urban	-0.100	(0.111)	-0.417***	(0.120)	-0.723***	(0.140)	-1.096***	(0.159)	-0.702***	(0.162)	-0.412***	(0.067)
age	0.010*	(0.005)	0.092***	(0.007)	0.047***	(0.007)	0.045***	(0.009)	0.032***	(0.008)	0.008*	(0.004)
age2/100	0.000	(0.005)	-0.105***	(0.007)	-0.033***	(0.007)	-0.032***	(0.009)	-0.016*	(0.009)	0.003	(0.005)
educ	0.013	(0.013)	0.003	(0.015)	0.053***	(0.017)	0.027	(0.020)	0.030	(0.020)	0.007	(0.014)
educ2	0.000	(0.001)	0.000	(0.001)	-0.002**	(0.001)	0.001	(0.001)	0.000	(0.001)	0.000	(0.001)
married	0.016	(0.065)	0.061	(0.075)	0.050	(0.085)	0.049	(0.110)	-0.042	(0.103)	-0.009	(0.068)
partner	-0.222***	(0.083)	-0.125	(0.092)	-0.142	(0.108)	-0.207	(0.133)	-0.104	(0.126)	-0.161**	(0.067)
single	-0.158**	(0.073)	-0.482***	(0.083)	-0.128	(0.096)	-0.157	(0.121)	-0.081	(0.114)	-0.070	(0.064)
divorced	-0.147*	(0.088)	-0.148	(0.097)	0.006	(0.112)	0.005	(0.138)	-0.134	(0.135)	-0.139	(0.085)
nchildren	-0.006**	(0.003)	0.005	(0.003)	-0.001	(0.004)	-0.015*	(0.008)	0.003	(0.004)	-0.004	(0.003)
white	-0.049	(0.072)	-0.050	(0.078)	0.029	(0.093)	0.089	(0.106)	-0.023	(0.105)	0.123	(0.088)
black	-0.132*	(0.074)	-0.113	(0.080)	0.021	(0.095)	-0.068	(0.110)	-0.100	(0.108)	-0.029	(0.099)
pardo	-0.091	(0.065)	-0.075	(0.070)	0.044	(0.084)	-0.077	(0.096)	-0.072	(0.095)	0.052	(0.103)
catholic	0.181***	(0.046)	0.087*	(0.051)	0.047	(0.060)	0.007	(0.069)	0.062	(0.070)	0.050	(0.049)
prot/evan	0.965***	(0.055)	0.228***	(0.060)	0.147**	(0.071)	0.103	(0.083)	0.129	(0.084)	0.085	(0.066)
y06	-0.212*	(0.117)	0.309**	(0.128)	0.459***	(0.154)	-0.139	(0.167)	0.107	(0.168)	0.221**	(0.111)
y08	-0.171**	(0.068)	0.012	(0.074)	0.116	(0.087)	-0.019	(0.100)	-0.007	(0.101)	-0.214**	(0.084)
y10	-0.165***	(0.044)	0.011	(0.048)	-0.039	(0.059)	-0.010	(0.067)	-0.037	(0.069)	-0.069	(0.095)
crime victim											-0.162***	(0.044)
fitted trust	-0.442*	(0.240)	-0.919***	(0.259)	-1.063***	(0.304)	-1.485***	(0.345)	-1.315***	(0.349)		
	Arc tanh resid correl											
			resid 2		resid 3		resid 4		resid 5			
resid 1			0.245***	(0.018)	0.281***	(0.022)	0.203***	(0.026)	0.225***	(0.026)		
resid 2					0.354***	(0.023)	0.257***	(0.027)	0.365***	(0.027)		
resid 3							0.449***	(0.031)	0.531***	(0.031)		
resid 4									0.440***	(0.035)		

Notes: Observ =6,510; Log Likelihood = -20998. Ordered probit estimates using the trust index from a first-stage ordered probit. Second multiple stage computed using `cmp` Stata 12.1 code (Roodman 2011). Controls for regional dummy variables are not reported; Standard errors are not corrected by randomness of the first stage. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$.

Table A16: State Fixed-Effects SLIML Ordered Probit Model for Mexico with First Stage, Using Crime Victim as IV

	Religion		Parental		Community		Professional		Political		Trust	
male	-0.180***	(0.028)	-0.366***	(0.030)	0.083***	(0.032)	0.452***	(0.041)	0.070*	(0.038)	0.068***	(0.016)
urban	-0.134***	(0.043)	-0.182***	(0.046)	-0.498***	(0.049)	-0.438***	(0.061)	-0.263***	(0.058)	-0.154***	(0.053)
age	0.012**	(0.005)	0.092***	(0.006)	0.040***	(0.006)	0.043***	(0.008)	0.024***	(0.007)	0.009*	(0.005)
age2/100	-0.006	(0.005)	-0.121***	(0.007)	-0.034***	(0.006)	-0.040***	(0.008)	-0.016**	(0.007)	-0.003	(0.006)
educ	0.007	(0.011)	0.043***	(0.012)	-0.015	(0.012)	-0.074***	(0.015)	-0.024	(0.015)	0.008	(0.013)
educ2	0.000	(0.001)	-0.001	(0.001)	0.002***	(0.001)	0.007***	(0.001)	0.003***	(0.001)	0.001	(0.001)
married	-0.079	(0.072)	0.158*	(0.084)	0.100	(0.082)	-0.147	(0.105)	-0.131	(0.094)	-0.180**	(0.078)
partner	-0.244***	(0.087)	0.061	(0.098)	-0.038	(0.099)	-0.305**	(0.128)	-0.248**	(0.116)	-0.228***	(0.081)
single	-0.185**	(0.083)	-0.352***	(0.096)	-0.149	(0.095)	-0.247**	(0.121)	-0.175	(0.109)	-0.218**	(0.087)
divorced	-0.170*	(0.098)	0.018	(0.110)	-0.047	(0.113)	-0.273*	(0.147)	-0.210	(0.132)	-0.159	(0.114)
nchildren	0.001	(0.009)	0.080***	(0.010)	0.016	(0.010)	-0.009	(0.013)	-0.010	(0.012)	-0.022**	(0.010)
white	0.014	(0.057)	0.132**	(0.061)	0.214***	(0.065)	0.136	(0.083)	0.063	(0.075)	0.116**	(0.046)
mestizo	0.038	(0.052)	0.107*	(0.055)	0.154***	(0.059)	0.097	(0.075)	0.022	(0.068)	0.130***	(0.046)
aboriginal	-0.026	(0.067)	0.156**	(0.070)	0.256***	(0.073)	0.148	(0.093)	0.106	(0.086)	0.103	(0.064)
catholic	0.509***	(0.054)	0.148***	(0.056)	0.158***	(0.059)	0.101	(0.072)	0.191***	(0.071)	0.136**	(0.054)
prot/evan	1.121***	(0.073)	0.058	(0.075)	0.072	(0.080)	0.122	(0.098)	0.171*	(0.094)	0.148**	(0.059)
y06	0.429***	(0.046)	0.175***	(0.049)	0.355***	(0.052)	0.344***	(0.066)	0.244***	(0.062)	0.136**	(0.064)
y08	0.250***	(0.039)	0.111***	(0.042)	0.162***	(0.044)	0.258***	(0.056)	0.111**	(0.053)	0.058	(0.050)
y10	0.145***	(0.039)	0.137***	(0.041)	0.195***	(0.044)	0.371***	(0.054)	0.245***	(0.051)	0.031	(0.068)
fitted trust	-0.425**	(0.175)	-0.699***	(0.185)	-0.904***	(0.196)	-0.758***	(0.242)	-0.815***	(0.231)		
crime victim											-0.192***	(0.048)
	Arc tanh resid correl											
			resid 2		resid 3		resid 4		resid 5			
resid 1			0.198***	(0.016)	0.160***	(0.017)	0.156***	(0.022)	0.158***	(0.020)		
resid 2					0.342***	(0.018)	0.236***	(0.022)	0.229***	(0.021)		
resid 3							0.439***	(0.024)	0.511***	(0.023)		
resid 4									0.457***	(0.027)		

Notes: Observ =7,722; Log Likelihood = -29340. Ordered probit estimates using the trust index from a first-stage ordered probit. Second multiple stage computed using `cmp` Stata 12.1 code (Roodman 2011). Controls for state dummy variables are not reported; Standard errors are not corrected by randomness of the first stage. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$.

Table A17: Hypothesis Testing: Multiple Countries, Ordered Probit with First Stage, Using Crime Victim as IV

	United States						
	Joint	Religion	Parental	Community	Professional	Political	All equal?
Family	**0.00**	**0.00**	**0.00**	**0.00**	**0.05**	**0.01**	**0.00**
Race	**0.00**	**1.34**	**0.74**	**0.14**	**0.00**	**0.02**	**0.00**
Religion	**0.00**	**0.00**	8.84	**1.67**	**0.20**	**0.22**	**0.00**
Age	**0.00**	**0.00**	**2.05**	**0.00**	**0.36**	**0.00**	**0.00**
Education	**0.00**	**0.00**	**0.01**	**0.00**	**0.00**	**0.00**	**0.00**
Gender	**0.00**	**1.59**	5.27	**0.00**	**0.00**	**0.00**	**0.00**
State/Region	**0.00**	**0.02**	42.82	**0.46**	14.68	**0.00**	**1.38**
Time	**0.00**	**0.00**	**0.01**	**0.00**	**0.00**	**0.00**	**0.00**
Dependence	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**

	Chile						
	Joint	Religion	Parental	Community	Professional	Political	All equal?
Family	**0.00**	**0.00**	**0.00**	**1.76**	21.17	83.85	**0.00**
Race	16.03	**4.21**	8.35	54.72	20.83	96.32	37.69
Religion	**0.00**	**0.00**	**0.31**	**1.82**	44.37	**0.25**	**0.00**
Age	**0.00**	**0.00**	**0.00**	**0.00**	**0.45**	**1.13**	**0.00**
Education	**0.00**	**0.01**	55.20	5.90	**0.00**	5.65	**0.08**
Gender	**0.00**	**0.00**	**0.00**	**0.87**	13.74	58.93	**0.00**
State/Region	**0.00**	**0.00**	**0.10**	**0.00**	**0.00**	**0.00**	**0.00**
Time	**0.04**	**0.00**	19.44	78.80	66.48	35.59	**1.02**
Dependence	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**

	Brazil						
	Joint	Religion	Parental	Community	Professional	Political	All equal?
Family	**0.00**	**0.02**	**0.00**	**2.71**	**0.52**	81.28	**0.00**
Race	41.98	23.94	52.04	94.48	**4.43**	67.88	65.68
Religion	**0.00**	**0.00**	**0.01**	6.18	21.95	28.49	**0.00**
Age	**0.00**	**0.18**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Education	**0.00**	**0.43**	33.97	**0.06**	**0.00**	**0.00**	**0.00**
Gender	**0.00**	**0.00**	**0.00**	**0.01**	**0.00**	**0.00**	**0.00**
State/Region	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Time	**0.00**	**0.04**	9.40	**0.02**	83.71	79.83	**0.00**
Dependence	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**

	Mexico						
	Joint	Religion	Parental	Community	Professional	Political	All equal?
Family	**0.00**	**0.17**	**0.00**	**0.00**	9.43	33.51	**0.00**
Race	9.10	57.31	10.64	**0.15**	33.03	46.83	27.08
Religion	**0.00**	**0.00**	**1.08**	**1.35**	34.60	**2.61**	**0.00**
Age	**0.00**	**0.01**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Education	**0.00**	61.57	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Gender	**0.00**	**0.00**	**0.00**	**0.96**	**0.00**	6.71	**0.00**
State/Region	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Time	**0.00**	**0.00**	**0.06**	**0.00**	**0.00**	**0.00**	**0.00**
Dependence	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**

Notes: $100 \times p$-values of Wald tests reported using the asymptotic variance matrix, with no correction for the first-stage ordered probit for trust. p-values lower than 5% are highlighted. In the first column, we test joint significance of corresponding variables. We test significance of variables by kind of participation in columns 2-6. In the last column, we test for the equality of impacts across participation types.

G Using other Instrumental Variables

In this Section, we present alternative SLIML estimators using different sets of IVs. We consider that being asked to pay a bribe by a police officer, a bureaucrat, a co-worker, or a customer can be used in the same manner as we use being a crime victim as an instrument for trust. The arguments we use for being a crime victim also apply to being bribed. First, we study the response of participation to a reduction of trust caused by a bribe attempt conditional on individual and contextual characteristics. Hence, we offset factors affecting the likelihood of being asked for a bribe. Second, the spatial segregation makes such an argument stronger because people may sort in neighborhoods and workplaces according to variables that are unobservable to the researcher. Thus, a bribe request occurs randomly, conditional on observable variables and unobservable factors driving spatial household, workplace, and job segregation. Moreover, being asked for a bribe does not impact income severely enough to affect participation due to income reduction. This is especially true if the bribe is not paid, which is the most plausible scenario if the respondent states that he or she was asked for a bribe, due to a social desirability bias. Since participation has usually intrinsic motivation (Degli Antoni 2009), the independence assumption of Angrist, Graddy, and Imbens (2000) should hold.

We combine crime victim and bribe request as two exogenous shocks deterring interpersonal trust. We present results in Tables A18 and A19 for our first application. The obtained results are quite similar to those obtained using only the crime victim variable as an instrument for trust. The most remarkable difference is that the causal effect of trust on religious participation becomes only significant at 10%, while it is not significant for all other categories. The last column of Table A19 shows that the impact of a bribe request is individually significant and its magnitude is comparable to a crime victim effect. Cross-equation error correlations are still positive among all categories, although some correlations are not significant, as in the baseline case. The Cragg and Donald (1993) and Kleibergen and Paap (2006) statistics for weak instruments clearly surpass the rule-of-thumb value of 10, indicating that the instrument set is strong enough to provide a small bias in SLIML estimation.

Another possible instrument set is obtained by including interactions with crime victim and gender. A priori, males and females may perceive criminality in different ways, and this may lead to a nuanced effect of crime victimization experience on trust. The results in Tables A20 and A21 show very similar results to those in the baseline case. The interaction term, however, is not significant. This result indicates that being a crime victim does not affect differently the trust of males and females. Introducing the extra instrument does not introduce a substantially different, new source of variation for trust. Thus, weak instrument tests drop slightly below 10, suggesting a somewhat

larger bias in this case. Angrist and Pischke (2009, ch 4) discuss this kind of situation and conclude that a lower Cragg-Donald test may not be fatal for the estimates in several practical cases (in fact, they arrive to this conclusion in estimations with a Cragg-Donald test much lower than 10).

Table A22 displays the tests of hypothesis for the alternative IV sets. Results are very similar to the baseline, and the two alternative estimates. Institutional factors and income inequality tests for equal effects across equations exhibit slightly larger p-values. For the latter case, equality of effects cannot be rejected at the 10%. Also, equality of cross-correlations cannot be rejected for the IV set with crime and bribe variables.

For our multi-country application, the results in Tables A23–A26 show the estimates obtained with crime and bribe request as instruments for interpersonal trust. The results are very similar to the baseline model. In all cases, a bribe request has the expected negative sign and is individually significant at conventional levels. Indeed, the point estimated effect of a bribe request is larger than the one estimated for a crime victim in the case of Brazil and Mexico. The Cragg and Donald (1993) and Kleibergen and Paap (2006) tests show values that are similar to those of the baseline case, although the latter test shows some results around 8 for Brazil and Mexico. However, this is also the most demanding weak instrument test, since it is based on a clustered variance matrix that usually substantially inflates variance estimates.

Tables A28–A31 contain the results of a model including crime victim and crime victim interacting with gender as instrumental variables. Again, the estimates are very similar to those of the baseline model. In particular, the crime victim interaction with gender is not significant for the USA and Chile. In Brazil, the evidence shows that the trust deterrence effect of a crime is larger for males in Brazil and females in Mexico. As in the baseline model, the causal effect of trust on different participation types is negative, with the exception of certain categories in Chile. The Cragg and Donald (1993) and Kleibergen and Paap (2006) tests show values that are slightly lower than those of the baseline case.

Tables A27 and A32 exhibit the p-values of Wald tests of the hypothesis. Despite slight changes in p-values, the results remain almost unchanged with respect to the baseline case for the multi-country application in both cases. Overall, the results remain robust to different sets of instruments. The latter suggests that individuals who become motivated to change their trust level due to the impact of instruments are similar under different IVs, in a context of heterogeneous causal effects. Moreover, the estimated coefficients associated to observable characteristics show little variation under alternative IVs, indicating that these factors are unrelated to individual sensitivity to trust shocks.

Table A18: Full-Model SLIML Linear Ordered Probit Model for Chile, IV Crime and Bribe (Part 1)

	Religion		Parental		Community		Professional		Political		Trust	
male	-0.186***	(0.033)	-0.344***	(0.023)	-0.051*	(0.029)	0.039**	(0.020)	0.019	(0.018)	0.024	(0.029)
urban	0.059	(0.083)	-0.002	(0.070)	0.306***	(0.071)	0.218***	(0.053)	0.043	(0.046)	0.184***	(0.056)
age	0.005	(0.006)	0.021***	(0.005)	0.011**	(0.005)	0.006*	(0.004)	0.003	(0.003)	-0.011**	(0.005)
age2/100	0.005	(0.007)	-0.037***	(0.006)	-0.006	(0.006)	-0.004	(0.005)	-0.002	(0.004)	0.018***	(0.005)
educ	0.013	(0.018)	-0.002	(0.013)	0.020	(0.016)	-0.038***	(0.011)	-0.022**	(0.010)	-0.029*	(0.016)
educ2	0.000	(0.001)	0.000	(0.001)	0.000	(0.001)	0.003***	(0.001)	0.002***	(0.001)	0.003***	(0.001)
catholic	0.164***	(0.042)	0.098***	(0.030)	0.075**	(0.035)	-0.004	(0.028)	-0.040	(0.025)	0.032	(0.039)
prot/evan	0.586***	(0.055)	0.098**	(0.041)	0.019	(0.047)	-0.044	(0.034)	-0.044	(0.028)	-0.027	(0.051)
married	0.076	(0.067)	0.183***	(0.046)	0.051	(0.065)	0.051	(0.040)	0.002	(0.038)	0.110*	(0.057)
partner	-0.125	(0.078)	0.126**	(0.059)	0.035	(0.078)	0.035	(0.050)	0.014	(0.044)	0.082	(0.072)
divorced	-0.063	(0.080)	0.125**	(0.060)	-0.078	(0.071)	0.015	(0.042)	-0.006	(0.039)	0.084	(0.069)
single	-0.049	(0.073)	-0.212***	(0.050)	-0.018	(0.066)	0.004	(0.040)	0.007	(0.037)	0.057	(0.062)
nchildren	-0.003	(0.004)	0.010	(0.007)	0.003	(0.004)	-0.002	(0.002)	-0.001	(0.001)	-0.003	(0.005)
aboriginal	-0.157	(0.122)	-0.098	(0.094)	-0.053	(0.116)	-0.092	(0.084)	-0.043	(0.054)	-0.112	(0.116)
white	-0.009	(0.097)	-0.112	(0.075)	0.000	(0.092)	-0.035	(0.069)	0.055	(0.042)	0.134	(0.085)
mestizo	0.019	(0.092)	-0.146**	(0.071)	-0.018	(0.088)	-0.081	(0.066)	0.031	(0.038)	0.088	(0.086)
y08	0.339**	(0.149)	0.048	(0.116)	0.314**	(0.131)	0.068	(0.101)	0.180**	(0.078)	0.289**	(0.114)
y10	0.136	(0.084)	0.013	(0.066)	-0.119	(0.076)	-0.042	(0.056)	0.094**	(0.047)	0.047	(0.078)
avg male	-2.620**	(1.299)	1.113	(1.096)	-1.247	(1.084)	-1.011	(0.827)	-0.370	(0.746)	-3.008***	(0.833)
avg urban	0.082	(0.191)	0.157	(0.146)	-0.182	(0.171)	0.034	(0.133)	-0.034	(0.092)	-0.149	(0.181)
avg age	-0.125	(0.106)	-0.022	(0.085)	-0.059	(0.098)	-0.028	(0.074)	-0.116*	(0.063)	-0.153	(0.094)
avg age2	0.001	(0.001)	0.000	(0.001)	0.001	(0.001)	0.000	(0.001)	0.001**	(0.001)	0.001	(0.001)
avg educ	-0.097	(0.163)	-0.044	(0.130)	0.194	(0.141)	0.001	(0.106)	0.127	(0.088)	-0.174	(0.142)
avg educ2	0.001	(0.008)	0.002	(0.006)	-0.010	(0.007)	-0.001	(0.005)	-0.008*	(0.004)	0.006	(0.007)
avg num hhold	-0.232**	(0.117)	-0.010	(0.097)	-0.199**	(0.099)	-0.026	(0.073)	-0.109	(0.066)	-0.300***	(0.069)
avg married	-0.426	(1.411)	-0.077	(1.112)	-0.697	(1.299)	-0.898	(1.017)	-0.267	(0.728)	1.054	(1.237)
avg partner	-2.180	(1.471)	0.485	(1.129)	-0.419	(1.361)	-1.060	(1.034)	-0.584	(0.722)	0.232	(1.309)
avg divorced	-2.453	(1.722)	-0.988	(1.347)	-2.511	(1.655)	-2.017	(1.304)	-0.458	(0.935)	0.934	(1.618)
avg single	-1.778	(1.493)	0.806	(1.146)	-0.012	(1.315)	-0.713	(1.006)	-0.411	(0.697)	0.717	(1.294)
avg aboriginal	-0.022	(0.239)	-0.190	(0.195)	-0.213	(0.231)	0.117	(0.191)	-0.046	(0.128)	-0.236	(0.215)
Vandalism Equake?	0.015	(0.124)	0.008	(0.098)	0.082	(0.108)	-0.106	(0.069)	-0.021	(0.068)	-0.223**	(0.093)
Neighb damage?	0.007	(0.060)	0.067	(0.051)	0.054	(0.057)	-0.035	(0.042)	-0.051	(0.038)	-0.110**	(0.053)
Mercalli2	0.002	(0.001)	0.000	(0.001)	0.003**	(0.001)	0.002**	(0.001)	0.000	(0.001)	0.003**	(0.001)

Table A19: Full-Model SLIML Linear Ordered Probit Model for Chile, IV Crime and Bribe (Part 2)

	Religion		Parental		Community		Professional		Political		Trust	
Log organ pc	-0.007	(0.026)	0.056***	(0.021)	0.006	(0.023)	-0.010	(0.017)	-0.023*	(0.013)	-0.025	(0.024)
Log expend org pcr	-0.082	(0.083)	-0.035	(0.062)	-0.079	(0.069)	0.028	(0.054)	-0.017	(0.046)	-0.147**	(0.058)
Log avg subs	0.153**	(0.073)	0.020	(0.061)	0.118*	(0.063)	0.016	(0.051)	0.051	(0.046)	0.187***	(0.047)
% own revenue	0.089	(0.130)	0.097	(0.105)	0.045	(0.117)	0.063	(0.087)	0.020	(0.068)	0.119	(0.111)
Density pop	-0.013*	(0.008)	0.005	(0.006)	-0.017***	(0.006)	-0.008*	(0.005)	-0.007*	(0.004)	-0.010	(0.007)
Herfindahl	0.560	(0.572)	-0.079	(0.447)	0.130	(0.517)	0.280	(0.375)	0.031	(0.308)	1.152**	(0.468)
UDI mayor	-0.076	(0.050)	-0.062	(0.042)	0.050	(0.047)	0.013	(0.033)	0.037	(0.027)	-0.043	(0.046)
RN mayor	0.113*	(0.065)	-0.018	(0.052)	0.184***	(0.057)	0.045	(0.039)	0.007	(0.034)	0.091*	(0.052)
PDC mayor	-0.030	(0.054)	-0.015	(0.041)	0.088*	(0.046)	0.044	(0.034)	0.031	(0.026)	-0.005	(0.049)
PPD mayor	-0.037	(0.084)	-0.158***	(0.061)	0.067	(0.078)	-0.006	(0.055)	-0.019	(0.039)	0.020	(0.079)
PS mayor	-0.023	(0.067)	-0.062	(0.054)	0.115**	(0.057)	0.005	(0.039)	0.015	(0.035)	0.114**	(0.052)
% vote mayor	-0.719	(0.466)	0.221	(0.350)	0.065	(0.405)	-0.134	(0.302)	0.001	(0.243)	-0.855**	(0.378)
Efficiency mun educ	0.132***	(0.041)	-0.004	(0.032)	0.009	(0.035)	0.010	(0.025)	0.029	(0.020)	0.054	(0.034)
Theil within (educ group)	-0.209	(0.235)	-0.070	(0.187)	-0.431**	(0.214)	0.136	(0.155)	-0.125	(0.128)	-0.277	(0.210)
Theil betw (educ group)	-1.152**	(0.523)	-0.094	(0.416)	-0.580	(0.479)	-0.732*	(0.375)	-0.476*	(0.244)	0.189	(0.487)
Poverty rate	0.735	(0.539)	-0.082	(0.424)	1.725***	(0.526)	0.428	(0.375)	0.470	(0.306)	-0.113	(0.502)
Log avg income	0.379**	(0.190)	0.023	(0.159)	0.351**	(0.166)	0.060	(0.125)	0.245**	(0.102)	0.291*	(0.153)
crime victim											-0.138***	(0.049)
bribe											-0.176***	(0.061)
trust	-0.521*	(0.281)	-0.014	(0.249)	-0.394	(0.242)	-0.246	(0.190)	-0.201	(0.192)		
$\log \sigma$	-0.080	(0.131)	-0.336***	(0.071)	-0.215	(0.132)	-0.553***	(0.126)	-0.812***	(0.168)	-0.121***	(0.004)
	Arc tanh resid correl											
			resid 1		resid 2		resid 3		resid 4		resid 5	
resid 1			0.119	(0.150)	0.367**	(0.149)	0.269*	(0.143)	0.248	(0.165)	0.572**	(0.258)
resid 2					0.133	(0.160)	0.103	(0.143)	0.084	(0.158)	0.004	(0.290)
resid 3							0.423***	(0.158)	0.381**	(0.184)	0.521**	(0.244)
resid 4									0.432**	(0.177)	0.413	(0.272)
resid 5											0.433	(0.340)

Notes: Observ =4,430; Log Likelihood = -25686; McFadden Pseudo R^2 = 0.04725; Cragg-Donald test = 13.441; Kleinbergen-Paap = 12.268. Linear ordered probit estimates (Van Praag and Ferrer-i-Carbonell 2008) using `cmp` Stata 12.1 code (Roodman 2011). Bootstrapped standard errors in parentheses with approximately 500 repetitions. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$. UDI = Democratic Independent Union Party, RN = National Renovation Party, PDC = Christian Democratic Party, PPD = Party for the Democracy, PRSD = Radical Social Democrat Party, PS = Socialist Party.

Table A20: Full-Model SLIML Linear Ordered Probit Model for Chile, IV Crime and Gender Interaction (Part 1)

	Religion		Parental		Community		Professional		Political		Trust	
male	-0.182***	(0.038)	-0.339***	(0.025)	-0.053*	(0.029)	0.036*	(0.019)	0.014	(0.016)	0.017	(0.031)
urban	0.093	(0.097)	0.042	(0.067)	0.290***	(0.070)	0.194***	(0.051)	0.003	(0.037)	0.188***	(0.056)
age	0.004	(0.007)	0.018***	(0.005)	0.012**	(0.005)	0.008**	(0.003)	0.006**	(0.002)	-0.011**	(0.005)
age2/100	0.008	(0.008)	-0.033***	(0.006)	-0.007	(0.006)	-0.006	(0.004)	-0.005*	(0.003)	0.018***	(0.005)
educ	0.008	(0.022)	-0.008	(0.014)	0.023	(0.015)	-0.035***	(0.010)	-0.016**	(0.008)	-0.029*	(0.016)
educ2	0.001	(0.001)	0.001	(0.001)	-0.001	(0.001)	0.003***	(0.001)	0.001**	(0.001)	0.003***	(0.001)
catholic	0.171***	(0.047)	0.107***	(0.032)	0.072**	(0.033)	-0.009	(0.027)	-0.048**	(0.022)	0.034	(0.039)
prot/evan	0.582***	(0.061)	0.093**	(0.043)	0.021	(0.044)	-0.041	(0.032)	-0.040	(0.025)	-0.026	(0.051)
married	0.096	(0.077)	0.209***	(0.048)	0.041	(0.064)	0.036	(0.037)	-0.022	(0.031)	0.110*	(0.057)
partner	-0.110	(0.090)	0.145**	(0.063)	0.028	(0.076)	0.025	(0.047)	-0.004	(0.039)	0.078	(0.072)
divorced	-0.050	(0.086)	0.142**	(0.061)	-0.084	(0.070)	0.005	(0.040)	-0.021	(0.034)	0.078	(0.069)
single	-0.038	(0.079)	-0.197***	(0.053)	-0.023	(0.064)	-0.004	(0.038)	-0.006	(0.032)	0.057	(0.062)
nchildren	-0.004	(0.004)	0.010	(0.007)	0.003	(0.004)	-0.002	(0.001)	0.000	(0.001)	-0.003	(0.005)
aboriginal	-0.177	(0.135)	-0.125	(0.106)	-0.044	(0.114)	-0.077	(0.085)	-0.019	(0.040)	-0.117	(0.117)
white	0.015	(0.115)	-0.081	(0.076)	-0.011	(0.089)	-0.052	(0.065)	0.027	(0.034)	0.135	(0.086)
mestizo	0.034	(0.106)	-0.126*	(0.075)	-0.025	(0.085)	-0.093	(0.063)	0.013	(0.032)	0.086	(0.087)
y08	0.381**	(0.159)	0.103	(0.110)	0.293**	(0.117)	0.037	(0.092)	0.130**	(0.061)	0.270**	(0.114)
y10	0.143	(0.093)	0.023	(0.070)	-0.122*	(0.071)	-0.048	(0.050)	0.085**	(0.040)	0.049	(0.078)
avg male	-3.118**	(1.414)	0.454	(1.073)	-1.007	(1.101)	-0.644	(0.811)	0.230	(0.510)	-2.970***	(0.843)
avg urban	0.058	(0.212)	0.125	(0.151)	-0.170	(0.156)	0.051	(0.124)	-0.005	(0.065)	-0.138	(0.181)
avg age	-0.148	(0.115)	-0.054	(0.088)	-0.048	(0.096)	-0.011	(0.068)	-0.088*	(0.048)	-0.151	(0.094)
avg age2	0.001	(0.001)	0.000	(0.001)	0.000	(0.001)	0.000	(0.001)	0.001**	(0.000)	0.001	(0.001)
avg educ	-0.129	(0.181)	-0.086	(0.135)	0.209	(0.139)	0.024	(0.100)	0.166**	(0.077)	-0.180	(0.141)
avg educ2	0.002	(0.009)	0.003	(0.007)	-0.010	(0.007)	-0.002	(0.005)	-0.010**	(0.004)	0.006	(0.007)
avg num hhold	-0.282**	(0.127)	-0.076	(0.095)	-0.176*	(0.095)	0.011	(0.069)	-0.049	(0.050)	-0.294***	(0.069)
avg married	-0.234	(1.597)	0.180	(1.159)	-0.790	(1.233)	-1.040	(0.975)	-0.498	(0.607)	1.072	(1.247)
avg partner	-2.139	(1.653)	0.544	(1.196)	-0.441	(1.306)	-1.093	(0.980)	-0.635	(0.638)	0.175	(1.319)
avg divorced	-2.263	(1.929)	-0.736	(1.419)	-2.601*	(1.530)	-2.158*	(1.235)	-0.685	(0.766)	0.980	(1.623)
avg single	-1.664	(1.670)	0.958	(1.210)	-0.069	(1.252)	-0.798	(0.957)	-0.549	(0.600)	0.618	(1.307)
avg aboriginal	-0.059	(0.260)	-0.238	(0.200)	-0.196	(0.218)	0.144	(0.182)	-0.002	(0.103)	-0.220	(0.217)
Vandalism Equake?	-0.025	(0.139)	-0.045	(0.096)	0.101	(0.106)	-0.076	(0.060)	0.027	(0.050)	-0.222**	(0.094)
Neighb damage?	-0.012	(0.070)	0.042	(0.053)	0.063	(0.053)	-0.020	(0.039)	-0.028	(0.028)	-0.107**	(0.053)
Mercalli2	0.003	(0.002)	0.000	(0.001)	0.002**	(0.001)	0.002*	(0.001)	0.000	(0.001)	0.003**	(0.001)

Table A21: Full-Model SLIML Linear Ordered Probit Model for Chile, IV Crime and Gender Interaction (Part 2)

	Religion		Parental		Community		Professional		Political		Trust	
Log organ pc	-0.011	(0.030)	0.051**	(0.021)	0.008	(0.022)	-0.007	(0.016)	-0.018*	(0.010)	-0.025	(0.024)
Log expend org pcr	-0.106	(0.094)	-0.067	(0.065)	-0.068	(0.069)	0.046	(0.053)	0.013	(0.041)	-0.148**	(0.058)
Log avg subs	0.184**	(0.079)	0.060	(0.058)	0.104*	(0.059)	-0.006	(0.047)	0.015	(0.031)	0.182***	(0.047)
% own revenue	0.108	(0.144)	0.123	(0.113)	0.036	(0.113)	0.048	(0.082)	-0.004	(0.057)	0.114	(0.111)
Density pop	-0.015*	(0.009)	0.002	(0.006)	-0.016***	(0.006)	-0.007	(0.004)	-0.005*	(0.003)	-0.010	(0.006)
Herfindahl	0.745	(0.680)	0.166	(0.466)	0.041	(0.510)	0.144	(0.376)	-0.192	(0.231)	1.130**	(0.473)
UDI mayor	-0.083	(0.055)	-0.071	(0.044)	0.053	(0.045)	0.018	(0.032)	0.045*	(0.024)	-0.040	(0.046)
RN mayor	0.129*	(0.074)	0.003	(0.050)	0.176***	(0.054)	0.033	(0.038)	-0.012	(0.025)	0.092*	(0.052)
PDC mayor	-0.031	(0.060)	-0.016	(0.042)	0.088*	(0.045)	0.044	(0.032)	0.032	(0.022)	-0.005	(0.049)
PPD mayor	-0.033	(0.092)	-0.153**	(0.063)	0.065	(0.074)	-0.009	(0.052)	-0.024	(0.031)	0.026	(0.079)
PS mayor	-0.005	(0.074)	-0.038	(0.052)	0.106*	(0.056)	-0.008	(0.037)	-0.007	(0.027)	0.108**	(0.052)
% vote mayor	-0.856	(0.545)	0.039	(0.365)	0.130	(0.398)	-0.034	(0.306)	0.165	(0.176)	-0.842**	(0.378)
Efficiency mun educ	0.140***	(0.045)	0.006	(0.033)	0.005	(0.033)	0.004	(0.023)	0.020	(0.015)	0.052	(0.035)
Theil within (educ group)	-0.260	(0.268)	-0.138	(0.196)	-0.407**	(0.200)	0.173	(0.148)	-0.064	(0.108)	-0.302	(0.210)
Theil betw (educ group)	-1.111*	(0.596)	-0.040	(0.436)	-0.599	(0.461)	-0.762**	(0.347)	-0.525***	(0.182)	0.241	(0.487)
Poverty rate	0.718	(0.611)	-0.105	(0.445)	1.732***	(0.499)	0.440	(0.357)	0.490**	(0.249)	-0.113	(0.503)
Log avg income	0.426**	(0.210)	0.086	(0.155)	0.328**	(0.155)	0.025	(0.120)	0.188**	(0.091)	0.274*	(0.153)
crime victim											-0.165***	(0.043)
crime v. × male											0.018	(0.069)
trust	-0.692**	(0.330)	-0.238	(0.235)	-0.313	(0.249)	-0.122	(0.188)	0.003	(0.126)		
$\log \sigma$	0.009	(0.169)	-0.297***	(0.092)	-0.255**	(0.124)	-0.613***	(0.096)	-0.902***	(0.055)	-0.120***	(0.004)
	Arc tanh resid correl											
			resid 1		resid 2		resid 3		resid 4		resid 5	
resid 1			0.279	(0.171)	0.367**	(0.171)	0.193	(0.181)	0.033	(0.172)	0.729***	(0.262)
resid 2					0.246*	(0.132)	0.161	(0.120)	0.087	(0.100)	0.280	(0.262)
resid 3							0.332**	(0.135)	0.195	(0.137)	0.429*	(0.260)
resid 4									0.297***	(0.103)	0.213	(0.281)
resid 5												

Notes: Observ =4,430; Log Likelihood = -25693; McFadden Pseudo R^2 = 0.04702; Cragg-Donald test = 9.6987; Kleinbergen-Paap = 9.0858. Linear ordered probit estimates (Van Praag and Ferrer-i-Carbonell 2008) using `cmp` Stata 12.1 code (Roodman 2011). Bootstrapped standard errors in parentheses with approximately 500 repetitions. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$. UDI = Democratic Independent Union Party, RN = National Renovation Party, PDC = Christian Democratic Party, PPD = Party for the Democracy, PRSD = Radical Social Democrat Party, PS = Socialist Party.

Table A22: Hypothesis Testing: Full-Model for Chile with Other IV Sets

	Baseline Model with IVs crime victim and bribe							
	Joint	Religion	Parental	Community	Professional	Political	Trust	All equal?
Social Effects	**0.00**	**4.87**	28.54	27.78	62.94	36.73	**0.00**	**0.11**
Inst / Politics	**0.00**	**4.13**	7.66	**2.75**	64.36	6.43	**0.00**	**1.58**
Inequality	**0.07**	12.33	96.77	**1.49**	27.60	5.74	5.28	17.84
Earthquake	**0.05**	23.35	53.95	**0.42**	22.17	52.65	**0.76**	**0.30**
Individual	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**2.81**	**0.00**	**0.00**
Familiy	**0.00**	**0.48**	**0.00**	9.31	45.42	97.57	41.40	**0.00**
Race	**3.56**	24.01	14.62	91.99	11.31	41.73	**1.30**	22.58
Religion	**0.00**	**0.00**	**0.31**	6.28	33.20	20.98	31.25	**0.00**
Age	**0.00**	**0.00**	**0.00**	**0.00**	**1.58**	7.30	**0.00**	**0.00**
Education	**0.00**	**3.70**	98.75	8.63	**0.01**	**3.29**	**0.00**	**0.03**
Gender	**0.00**	**0.00**	**0.00**	7.80	**4.89**	30.30	41.51	**0.00**
Time	**0.01**	6.75	91.89	**0.00**	30.49	**4.21**	**3.05**	**0.02**
Dependence	**0.00**	21.47	9.31	**2.97**	**0.46**	**3.01**	9.85	75.54
	Baseline Model with IVs crime victim and crime victim interaction with gender							
	Joint	Religion	Parental	Community	Professional	Political	Trust	All equal?
Social Effects	**0.00**	5.92	44.16	20.89	52.02	12.07	**0.00**	**0.20**
Inst / Politics	**0.00**	6.39	11.01	**2.35**	60.18	**2.04**	**0.00**	**2.93**
Inequality	**0.06**	15.72	87.78	**0.87**	13.30	**2.32**	6.48	12.14
Earthquake	**0.05**	32.04	65.12	**0.15**	31.60	48.04	**0.89**	**1.05**
Individual	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.13**	**0.00**	**0.00**
Familiy	**0.00**	**2.07**	**0.00**	8.46	50.25	90.31	42.30	**0.00**
Race	**2.57**	25.43	19.83	95.48	11.36	69.33	**1.12**	33.80
Religion	**0.00**	**0.00**	**0.30**	6.34	40.94	9.20	29.57	**0.00**
Age	**0.00**	**0.00**	**0.00**	**0.00**	**1.23**	**3.31**	**0.00**	**0.00**
Education	**0.00**	**3.01**	69.23	8.29	**0.02**	7.66	**0.00**	**0.68**
Gender	**0.00**	**0.00**	**0.00**	6.77	5.29	37.97	57.28	**0.00**
Time	**0.01**	5.25	63.08	**0.00**	35.77	5.09	**4.85**	**0.01**
Dependence	**0.01**	12.85	21.06	8.78	**0.33**	**0.02**	12.13	9.47

Notes: Wald tests reported using bootstrapped variance matrix. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$; In the first column, we test joint significance of corresponding variables; We test significance of variables by kind of participation in columns 2–7; In the last column, we test for the equality of impacts across participation types.

Table A23: State Fixed-Effects SLIML Linear Ordered Probit Model for the USA, with IVs Crime and Bribe

	Religion		Parental		Community		Professional		Political		Trust	
male	0.074**	(0.037)	0.083*	(0.047)	0.200***	(0.066)	0.236***	(0.054)	0.289***	(0.074)	0.087***	(0.027)
age	-0.032***	(0.008)	-0.003	(0.010)	-0.040***	(0.014)	-0.009	(0.011)	-0.047***	(0.015)	-0.020***	(0.005)
age2	0.038***	(0.010)	0.001	(0.013)	0.058***	(0.018)	0.017	(0.014)	0.063***	(0.020)	0.030***	(0.005)
age2/100	-0.173***	(0.030)	-0.119***	(0.042)	-0.246***	(0.058)	-0.213***	(0.044)	-0.250***	(0.063)	-0.064***	(0.024)
some college	0.013	(0.036)	0.031	(0.047)	0.093	(0.067)	-0.015	(0.051)	0.081	(0.073)	0.055*	(0.029)
2y degree	0.036	(0.038)	0.026	(0.043)	0.047	(0.062)	0.024	(0.050)	0.034	(0.068)	-0.003	(0.032)
4y degree	0.166***	(0.044)	0.041	(0.060)	0.259***	(0.080)	0.146**	(0.066)	0.250***	(0.087)	0.107***	(0.031)
graduate	0.195***	(0.045)	0.128**	(0.061)	0.321***	(0.088)	0.413***	(0.068)	0.309***	(0.094)	0.110***	(0.032)
married	0.033	(0.088)	0.001	(0.098)	0.140	(0.141)	0.122	(0.098)	0.036	(0.152)	0.014	(0.067)
partner	-0.400***	(0.116)	-0.349**	(0.153)	-0.157	(0.223)	-0.019	(0.162)	-0.323	(0.236)	-0.196**	(0.091)
single	-0.181*	(0.098)	-0.435***	(0.117)	-0.117	(0.163)	-0.077	(0.122)	-0.215	(0.188)	-0.097	(0.077)
divorced	-0.177*	(0.100)	-0.168	(0.119)	-0.077	(0.167)	-0.023	(0.124)	-0.121	(0.192)	-0.081	(0.080)
nchildren	0.020	(0.014)	0.098***	(0.017)	-0.014	(0.023)	-0.005	(0.019)	-0.017	(0.025)	-0.012	(0.011)
white	-0.081	(0.058)	-0.020	(0.073)	-0.071	(0.108)	-0.083	(0.091)	-0.133	(0.120)	0.028	(0.051)
black	-0.003	(0.075)	0.125	(0.102)	-0.142	(0.150)	-0.257**	(0.107)	-0.246	(0.155)	-0.064	(0.067)
hispa	-0.140*	(0.075)	-0.073	(0.094)	-0.236*	(0.143)	-0.211*	(0.110)	-0.308**	(0.149)	-0.065	(0.068)
catholic	0.444***	(0.049)	0.096	(0.066)	0.036	(0.092)	0.114	(0.070)	0.097	(0.100)	0.012	(0.044)
protesta	0.798***	(0.046)	0.022	(0.056)	0.113	(0.080)	0.142**	(0.061)	0.143	(0.090)	0.045	(0.039)
other christ	0.834***	(0.053)	0.050	(0.066)	0.058	(0.093)	0.020	(0.065)	0.007	(0.092)	0.014	(0.044)
y08	0.033	(0.057)	0.200**	(0.081)	0.142	(0.110)	0.121	(0.088)	0.095	(0.119)	0.160***	(0.034)
y10	0.603***	(0.073)	0.249**	(0.111)	0.428***	(0.150)	0.290**	(0.122)	0.460***	(0.170)	0.254***	(0.040)
crime victim											-0.169***	(0.041)
bribe											-0.059**	(0.025)
trust	-0.472*	(0.263)	-0.766**	(0.383)	-1.463***	(0.539)	-0.936**	(0.421)	-1.559***	(0.604)		
$\log\sigma$	-0.083	(0.122)	-0.034	(0.206)	0.396*	(0.222)	0.070	(0.221)	0.449*	(0.243)	-0.179***	(0.005)
	Arc tanh resid correl											
			resid 2		resid 3		resid 4		resid 5		resid 6	
			0.520***	(0.175)	0.597***	(0.198)	0.529***	(0.187)	0.582***	(0.203)	0.562**	(0.227)
					0.897***	(0.248)	0.735***	(0.236)	0.828***	(0.255)	0.873***	(0.285)
							1.026***	(0.244)	1.252***	(0.242)	1.300***	(0.254)
									1.024***	(0.254)	1.002***	(0.285)
											1.352***	(0.275)

Notes: Observ = 4,490; Log Likelihood = -24574; McFadden Pseudo R^2 = 0.04290; Cragg-Donald test = 13.880; Kleinbergen-Paap = 11.469. Linear ordered probit estimates (Van Praag and Ferrer-i-Carbonell 2008) using `cmp` Stata 12.1 code (Roodman 2011). Controls for state dummy variables are not reported; Bootstrapped standard errors in parentheses with approximately 500 repetitions. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$.

Table A24: Regional Fixed-Effects SLIML Linear Ordered Probit Model for Chile, with IVs Crime and Bribe

	Religion		Parental		Community		Professional		Political		Trust	
male	-0.173***	(0.032)	-0.344***	(0.024)	-0.049*	(0.026)	0.037**	(0.018)	0.015	(0.016)	0.038	(0.026)
urban	0.133	(0.082)	0.002	(0.066)	0.284***	(0.071)	0.236***	(0.052)	0.044	(0.059)	0.260***	(0.041)
age	0.004	(0.006)	0.022***	(0.004)	0.012***	(0.004)	0.007**	(0.003)	0.005*	(0.003)	-0.010**	(0.004)
age2/100	0.006	(0.007)	-0.038***	(0.005)	-0.007	(0.005)	-0.005	(0.004)	-0.004	(0.004)	0.017***	(0.005)
educ	0.009	(0.018)	-0.002	(0.014)	0.010	(0.015)	-0.043***	(0.012)	-0.023**	(0.011)	-0.040***	(0.015)
educ2	0.001	(0.001)	0.000	(0.001)	0.000	(0.001)	0.003***	(0.001)	0.002**	(0.001)	0.004***	(0.001)
married	0.102	(0.069)	0.184***	(0.049)	0.042	(0.060)	0.059	(0.041)	-0.001	(0.041)	0.129**	(0.052)
partner	-0.126	(0.080)	0.135**	(0.059)	0.011	(0.068)	0.035	(0.045)	0.003	(0.041)	0.071	(0.067)
single	-0.053	(0.071)	-0.199***	(0.049)	-0.048	(0.061)	0.021	(0.039)	0.005	(0.036)	0.052	(0.061)
divorced	-0.047	(0.078)	0.143***	(0.055)	-0.081	(0.065)	0.031	(0.046)	-0.004	(0.041)	0.063	(0.072)
nchildren	-0.004	(0.003)	0.009**	(0.004)	0.001	(0.003)	-0.002**	(0.001)	-0.001	(0.001)	-0.003	(0.003)
white	0.026	(0.096)	-0.053	(0.076)	-0.014	(0.080)	-0.025	(0.057)	0.043	(0.047)	0.143*	(0.083)
mixed	0.032	(0.091)	-0.088	(0.070)	-0.044	(0.076)	-0.064	(0.052)	0.021	(0.037)	0.069	(0.084)
aborigen	-0.152	(0.119)	-0.055	(0.097)	-0.062	(0.105)	-0.026	(0.071)	-0.019	(0.050)	-0.103	(0.119)
catholic	0.195***	(0.043)	0.101***	(0.030)	0.087***	(0.032)	0.012	(0.028)	-0.040*	(0.023)	0.056	(0.037)
prot/evan	0.612***	(0.053)	0.104**	(0.041)	0.041	(0.040)	-0.026	(0.030)	-0.032	(0.026)	-0.023	(0.050)
y08	-0.049	(0.048)	0.020	(0.038)	0.004	(0.041)	0.001	(0.032)	-0.001	(0.033)	-0.105***	(0.034)
y10	0.107***	(0.033)	0.041	(0.027)	-0.018	(0.030)	0.025	(0.021)	0.019	(0.015)	0.025	(0.030)
crime victim											-0.164***	(0.044)
bribe											-0.122*	(0.064)
trust	-0.527**	(0.246)	-0.098	(0.202)	-0.326	(0.211)	-0.192	(0.172)	-0.134	(0.204)		
$\log \sigma$	-0.081	(0.123)	-0.322***	(0.060)	-0.246**	(0.097)	-0.584***	(0.094)	-0.872***	(0.156)	-0.115***	(0.005)
	Arc tanh resid correl											
			resid 2		resid 3		resid 4		resid 5		resid 6	
resid 1			0.180	(0.123)	0.334**	(0.144)	0.233	(0.143)	0.190	(0.186)	0.587***	(0.216)
resid 2					0.181*	(0.108)	0.126	(0.096)	0.116	(0.119)	0.117	(0.236)
resid 3							0.356***	(0.114)	0.296*	(0.159)	0.439*	(0.229)
resid 4									0.364***	(0.141)	0.327	(0.259)
resid 5											0.303	(0.377)

Notes: Observ =4,915; Log Likelihood = -28537; McFadden Pseudo R^2 = 0.04627; Cragg-Donald test = 14.829; Kleinbergen-Paap = 41.329. Linear ordered probit estimates (Van Praag and Ferrer-i-Carbonell 2008) using `cmp` Stata 12.1 code (Roodman 2011). Controls for state dummy variables are not reported; Bootstrapped standard errors in parentheses with approximately 500 repetitions. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$.

Table A25: State Fixed-Effects SLIML Linear Ordered Probit Model for Brazil, with IVs Crime and Bribe

	Religion		Parental		Community		Professional		Political		Trust	
male	-0.131***	(0.035)	-0.219***	(0.034)	0.077***	(0.025)	0.154***	(0.034)	0.072***	(0.023)	0.060***	(0.023)
urban	-0.195	(0.132)	-0.293**	(0.134)	-0.309***	(0.086)	-0.513***	(0.141)	-0.202**	(0.087)	-0.338***	(0.036)
age	0.010*	(0.006)	0.044***	(0.006)	0.019***	(0.004)	0.018***	(0.006)	0.009***	(0.003)	0.008**	(0.004)
age2/100	0.001	(0.005)	-0.048***	(0.005)	-0.013***	(0.004)	-0.010*	(0.005)	-0.004	(0.003)	0.002	(0.004)
educ	0.010	(0.014)	0.003	(0.014)	0.024**	(0.010)	0.008	(0.014)	0.007	(0.010)	0.005	(0.011)
educ2	0.000	(0.001)	0.000	(0.001)	-0.001*	(0.001)	0.000	(0.001)	0.000	(0.001)	0.000	(0.001)
married	0.017	(0.072)	0.066	(0.063)	0.033	(0.051)	-0.004	(0.066)	-0.012	(0.045)	-0.007	(0.054)
partner	-0.215**	(0.091)	-0.064	(0.084)	-0.048	(0.067)	-0.128	(0.089)	-0.019	(0.061)	-0.133**	(0.061)
single	-0.133	(0.085)	-0.280***	(0.074)	-0.027	(0.059)	-0.079	(0.078)	-0.014	(0.055)	-0.059	(0.063)
divorced	-0.147	(0.099)	-0.082	(0.091)	0.023	(0.072)	-0.060	(0.092)	-0.045	(0.066)	-0.114*	(0.067)
nchildren	-0.006*	(0.003)	0.002	(0.003)	0.000	(0.002)	-0.005*	(0.003)	0.002	(0.003)	-0.003	(0.002)
white	-0.002	(0.082)	-0.021	(0.083)	-0.010	(0.055)	0.060	(0.080)	-0.029	(0.056)	0.104*	(0.056)
black	-0.115	(0.081)	-0.071	(0.077)	-0.005	(0.058)	-0.025	(0.075)	-0.054	(0.057)	-0.024	(0.065)
pardo	-0.056	(0.069)	-0.047	(0.071)	0.009	(0.052)	-0.011	(0.066)	-0.043	(0.050)	0.043	(0.055)
catholic	0.149***	(0.049)	0.058	(0.043)	0.020	(0.032)	0.029	(0.043)	0.019	(0.032)	0.041	(0.037)
prot/evang	0.731***	(0.060)	0.153***	(0.058)	0.052	(0.040)	0.069	(0.056)	0.040	(0.038)	0.071*	(0.041)
y06	-0.071	(0.128)	0.190	(0.122)	0.199**	(0.089)	-0.023	(0.121)	-0.002	(0.086)	0.170**	(0.082)
y08	-0.204**	(0.085)	-0.020	(0.084)	0.070	(0.055)	-0.072	(0.081)	0.000	(0.055)	-0.178***	(0.035)
y10	-0.138***	(0.050)	-0.005	(0.048)	-0.004	(0.032)	-0.016	(0.045)	-0.004	(0.030)	-0.051	(0.032)
crime victim											-0.096***	(0.031)
bribe											-0.104***	(0.026)
trust	-0.777**	(0.365)	-0.756**	(0.371)	-0.484**	(0.236)	-0.896**	(0.382)	-0.463*	(0.242)		
$\log\sigma$	0.074	(0.182)	0.024	(0.191)	-0.240*	(0.141)	-0.003	(0.244)	-0.362**	(0.172)	-0.113***	(0.004)
					Arc tanh resid correl							
			resid 2		resid 3		resid 4		resid 5		resid 6	
resid 1			0.574***	(0.207)	0.481***	(0.181)	0.649***	(0.233)	0.484**	(0.201)	0.769***	(0.261)
resid 2					0.529***	(0.181)	0.682***	(0.237)	0.545***	(0.205)	0.788***	(0.268)
resid 3							0.623***	(0.207)	0.560***	(0.172)	0.608**	(0.245)
resid 4									0.667***	(0.232)	1.152***	(0.293)
resid 5											0.682**	(0.274)

Notes: Observ =6,320; Log Likelihood = -39370; McFadden Pseudo R^2 = 0.03698; Cragg-Donald test = 10.519; Kleinbergen-Paap = 7.2083. Linear ordered probit estimates (Van Praag and Ferrer-i-Carbonell 2008) using `cmp` Stata 12.1 code (Roodman 2011). Controls for state dummy variables are not reported; Bootstrapped standard errors in parentheses with approximately 500 repetitions. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$.

Table A26: State Fixed-Effects SLIML Linear Ordered Probit Model for Mexico, with IVs Crime and Bribe

	Religion		Parental		Community		Professional		Political		Trust	
male	-0.137***	(0.023)	-0.230***	(0.025)	0.074***	(0.028)	0.193***	(0.024)	0.044*	(0.022)	0.073***	(0.020)
urban	-0.087**	(0.034)	-0.144***	(0.040)	-0.339***	(0.045)	-0.229***	(0.041)	-0.142***	(0.035)	-0.134***	(0.025)
age	0.008*	(0.004)	0.046***	(0.005)	0.023***	(0.006)	0.019***	(0.005)	0.011***	(0.004)	0.008*	(0.004)
age2	-0.003	(0.004)	-0.058***	(0.005)	-0.017***	(0.006)	-0.015***	(0.005)	-0.006	(0.005)	-0.002	(0.005)
educ	0.004	(0.009)	0.030***	(0.011)	-0.008	(0.012)	-0.034***	(0.010)	-0.009	(0.010)	0.007	(0.010)
educ2	0.000	(0.000)	-0.001	(0.001)	0.002**	(0.001)	0.004***	(0.001)	0.002***	(0.001)	0.001*	(0.000)
married	-0.051	(0.061)	0.051	(0.065)	0.003	(0.079)	-0.132**	(0.064)	-0.108*	(0.062)	-0.147***	(0.051)
partner	-0.173**	(0.073)	-0.021	(0.082)	-0.097	(0.099)	-0.209**	(0.083)	-0.163**	(0.078)	-0.181***	(0.065)
single	-0.130*	(0.070)	-0.292***	(0.076)	-0.140	(0.093)	-0.193**	(0.077)	-0.133*	(0.073)	-0.185***	(0.060)
divorced	-0.128	(0.085)	-0.049	(0.088)	-0.089	(0.109)	-0.169*	(0.093)	-0.123	(0.083)	-0.132*	(0.079)
nchildren	0.002	(0.008)	0.044***	(0.008)	0.004	(0.010)	-0.014*	(0.008)	-0.010	(0.007)	-0.019***	(0.007)
white	0.021	(0.049)	0.103*	(0.053)	0.157***	(0.060)	0.094*	(0.054)	0.047	(0.048)	0.101**	(0.044)
mestizo	0.038	(0.043)	0.087*	(0.048)	0.121**	(0.054)	0.086*	(0.050)	0.035	(0.045)	0.111***	(0.039)
aborigen	-0.005	(0.058)	0.109	(0.067)	0.197***	(0.072)	0.109*	(0.066)	0.077	(0.059)	0.087	(0.054)
catho	0.338***	(0.041)	0.110**	(0.047)	0.126**	(0.053)	0.105**	(0.047)	0.118***	(0.042)	0.108***	(0.036)
prot/evan	0.781***	(0.058)	0.050	(0.066)	0.069	(0.074)	0.115*	(0.065)	0.105*	(0.056)	0.114**	(0.054)
y06	0.313***	(0.036)	0.140***	(0.043)	0.246***	(0.050)	0.186***	(0.043)	0.143***	(0.038)	0.122***	(0.030)
y08	0.184***	(0.030)	0.081**	(0.036)	0.115***	(0.039)	0.119***	(0.035)	0.064*	(0.033)	0.053*	(0.028)
y10	0.104***	(0.031)	0.088**	(0.036)	0.110***	(0.040)	0.139***	(0.035)	0.103***	(0.033)	0.028	(0.032)
crime victim											-0.089***	(0.023)
bribe											-0.127***	(0.019)
trust	-0.330**	(0.164)	-0.722***	(0.195)	-0.950***	(0.222)	-0.844***	(0.208)	-0.709***	(0.172)		
$\log \sigma$	-0.093	(0.061)	0.017	(0.109)	0.157	(0.126)	-0.021	(0.143)	-0.087	(0.118)	-0.101***	(0.003)
	Arc tanh resid correl											
					resid 2		resid 3		resid 4		resid 5	
resid 1			0.350***	(0.109)	0.363***	(0.126)	0.355***	(0.130)	0.337***	(0.119)	0.391**	(0.162)
resid 2					0.695***	(0.135)	0.636***	(0.140)	0.584***	(0.129)	0.764***	(0.167)
resid 3							0.861***	(0.145)	0.825***	(0.134)	1.017***	(0.162)
resid 4									0.794***	(0.140)	1.060***	(0.180)
resid 5											0.899***	(0.162)

Notes: Observ =7,626; Log Likelihood = -50383; McFadden Pseudo R^2 = 0.03549; Cragg-Donald test = 24.671; Kleinbergen-Paap = 8.5928. Linear ordered probit estimates (Van Praag and Ferrer-i-Carbonell 2008) using `cmp` Stata 12.1 code (Roodman 2011). Controls for state dummy variables are not reported; Bootstrapped standard errors in parentheses with approximately 500 repetitions. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$.

Table A27: Hypothesis Testing: Multiple Countries, with IVs Crime and Bribe

	United States							
	Joint	Religion	Parental	Community	Professional	Political	Trust	All equal?
Family	**0.00**	**0.00**	**0.00**	15.63	9.26	31.08	**0.14**	**0.00**
Race	**0.00**	10.91	12.32	36.74	**4.53**	18.90	6.01	**0.06**
Religion	**0.00**	**0.00**	47.44	55.43	7.34	32.10	69.69	**0.00**
Age	**0.00**	**0.00**	40.59	**0.38**	17.78	**0.64**	**0.00**	**0.00**
Education	**0.00**	**0.00**	7.37	**0.02**	**0.00**	**0.12**	**0.00**	**0.03**
Gender	**0.02**	**4.43**	7.71	**0.27**	**0.00**	**0.01**	**0.14**	**0.03**
State/Region	**0.00**	**4.73**	94.15	99.38	99.06	84.06	**0.00**	**2.65**
Time	**0.00**	**0.00**	**4.43**	**0.40**	**3.94**	**0.14**	**0.00**	**0.00**
Dependence	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
	Chile							
	Joint	Religion	Parental	Community	Professional	Political	Trust	All equal?
Family	**0.00**	**0.02**	**0.00**	**4.30**	34.63	95.33	**4.72**	**0.00**
Race	**0.72**	24.09	33.42	73.11	13.39	73.30	**0.11**	41.50
Religion	**0.00**	**0.00**	**0.20**	**2.31**	34.14	21.85	**4.62**	**0.00**
Age	**0.00**	**0.00**	**0.00**	**0.01**	**1.24**	**1.76**	**0.00**	**0.00**
Education	**0.00**	**0.72**	97.61	11.34	**0.02**	9.01	**0.00**	**0.16**
Gender	**0.00**	**0.00**	**0.00**	5.46	**3.68**	35.79	14.00	**0.00**
State/Region	**0.00**	**0.00**	**2.77**	**0.00**	**0.00**	**0.62**	**0.00**	**0.00**
Time	**0.01**	**0.06**	30.05	80.99	46.80	45.24	**0.03**	**2.67**
Dependence	**0.01**	10.36	**3.54**	**0.93**	**0.13**	**4.84**	7.78	76.91
	Brazil							
	Joint	Religion	Parental	Community	Professional	Political	Trust	All equal?
Family	**0.00**	**0.73**	**0.00**	27.35	30.68	94.38	**0.16**	**0.00**
Race	7.87	26.11	75.28	90.07	31.34	73.81	**0.38**	55.42
Religion	**0.00**	**0.00**	**2.33**	36.55	45.13	55.45	21.81	**0.00**
Age	**0.00**	**0.76**	**0.00**	**0.00**	**0.94**	**0.86**	**0.00**	**0.00**
Education	**0.29**	**3.95**	58.07	**2.58**	**0.64**	**0.27**	49.07	5.06
Gender	**0.00**	**0.02**	**0.00**	**0.18**	**0.00**	**0.20**	**0.83**	**0.00**
State/Region	**0.00**	**0.00**	**3.17**	**0.00**	**0.93**	**0.00**	**0.00**	**0.00**
Time	**0.00**	**2.80**	47.48	**0.52**	73.45	99.81	**0.00**	**0.00**
Dependence	**0.00**	9.04	6.14	**0.51**	**0.33**	**1.55**	**0.55**	**3.77**
	Mexico							
	Joint	Religion	Parental	Community	Professional	Political	Trust	All equal?
Family	**0.00**	**1.23**	**0.00**	**2.40**	14.63	40.26	**0.47**	**0.00**
Race	7.52	61.83	25.32	**2.43**	28.61	57.08	**4.48**	30.80
Religion	**0.00**	**0.00**	**3.59**	**3.68**	8.08	**1.98**	**1.01**	**0.00**
Age	**0.00**	**0.13**	**0.00**	**0.00**	**0.00**	**0.01**	**0.00**	**0.00**
Education	**0.00**	78.72	**0.01**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Gender	**0.00**	**0.00**	**0.00**	**0.76**	**0.00**	5.00	**0.03**	**0.00**
State/Region	**0.00**	**0.00**	**0.01**	**0.00**	**0.16**	**0.00**	**0.00**	**0.00**
Time	**0.00**	**0.00**	**0.56**	**0.00**	**0.00**	**0.04**	**0.09**	**0.00**
Dependence	**0.00**	**0.60**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**

Notes: $100 \times p$-values of Wald tests reported using the bootstrapped variance matrix. P-values lower than 5% are highlighted. In the first column, we test joint significance of corresponding variables. We test significance of variables by kind of participation in columns 2–7. In the last column, we test for the equality of impacts across participation types.

Table A28: State Fixed-Effects SLIML Linear Ordered Probit Model for the USA, with IVs Crime and Gender Interaction

	Religion		Parental		Community		Professional		Political		Trust	
male	0.075*	(0.039)	0.070	(0.046)	0.191**	(0.075)	0.233***	(0.061)	0.281***	(0.076)	0.093***	(0.027)
age	-0.033***	(0.008)	0.000	(0.009)	-0.038**	(0.015)	-0.009	(0.012)	-0.046***	(0.015)	-0.021***	(0.005)
age2/100	0.038***	(0.011)	-0.004	(0.012)	0.054***	(0.020)	0.017	(0.017)	0.062***	(0.020)	0.030***	(0.005)
high school	-0.174***	(0.032)	-0.109***	(0.034)	-0.239***	(0.056)	-0.212***	(0.046)	-0.245***	(0.059)	-0.063**	(0.025)
some college	0.014	(0.037)	0.022	(0.041)	0.087	(0.064)	-0.015	(0.052)	0.078	(0.066)	0.055*	(0.029)
2y degree	0.036	(0.036)	0.027	(0.042)	0.048	(0.057)	0.023	(0.050)	0.033	(0.064)	-0.004	(0.033)
4y degree	0.168***	(0.048)	0.025	(0.052)	0.248***	(0.084)	0.143**	(0.072)	0.241***	(0.089)	0.106***	(0.030)
graduate	0.196***	(0.049)	0.112**	(0.051)	0.308***	(0.085)	0.410***	(0.069)	0.301***	(0.090)	0.108***	(0.031)
married	0.034	(0.085)	-0.002	(0.085)	0.138	(0.128)	0.123	(0.096)	0.036	(0.142)	0.015	(0.067)
partner	-0.403***	(0.121)	-0.319**	(0.143)	-0.135	(0.227)	-0.014	(0.185)	-0.307	(0.234)	-0.195**	(0.092)
single	-0.183*	(0.098)	-0.419***	(0.104)	-0.107	(0.165)	-0.074	(0.126)	-0.205	(0.178)	-0.096	(0.075)
divorced	-0.178*	(0.096)	-0.157	(0.095)	-0.068	(0.143)	-0.021	(0.114)	-0.115	(0.157)	-0.081	(0.074)
nchildren	0.020	(0.015)	0.100***	(0.018)	-0.012	(0.023)	-0.005	(0.020)	-0.016	(0.025)	-0.012	(0.011)
white	-0.080	(0.064)	-0.025	(0.068)	-0.075	(0.109)	-0.084	(0.092)	-0.136	(0.118)	0.028	(0.056)
black	-0.004	(0.081)	0.133	(0.086)	-0.136	(0.133)	-0.255**	(0.110)	-0.241*	(0.141)	-0.065	(0.067)
hispa	-0.141*	(0.078)	-0.065	(0.083)	-0.230*	(0.131)	-0.211*	(0.110)	-0.305**	(0.142)	-0.067	(0.066)
catholic	0.445***	(0.049)	0.093*	(0.055)	0.034	(0.085)	0.114	(0.072)	0.096	(0.087)	0.011	(0.043)
protesta	0.799***	(0.047)	0.015	(0.051)	0.108	(0.079)	0.142**	(0.069)	0.140	(0.086)	0.047	(0.039)
otchrist	0.835***	(0.056)	0.047	(0.059)	0.056	(0.085)	0.020	(0.069)	0.006	(0.088)	0.015	(0.047)
y08	0.035	(0.059)	0.178***	(0.068)	0.125	(0.113)	0.119	(0.095)	0.085	(0.111)	0.160***	(0.032)
y10	0.607***	(0.081)	0.208**	(0.096)	0.401**	(0.167)	0.279**	(0.139)	0.430***	(0.165)	0.239***	(0.035)
crime victim											-0.152***	(0.052)
crime v. × male											-0.050	(0.044)
trust	-0.489*	(0.290)	-0.613*	(0.335)	-1.350**	(0.592)	-0.918*	(0.493)	-1.494**	(0.597)		
$\log \sigma$	-0.075	(0.137)	-0.126	(0.177)	0.340	(0.233)	0.060	(0.230)	0.418*	(0.233)	-0.179***	(0.005)
						Arc tanh resid correl						
			resid 2		resid 3		resid 4		resid 5		resid 6	
resid 1			0.492***	(0.177)	0.604***	(0.208)	0.536***	(0.196)	0.592***	(0.213)	0.577**	(0.239)
resid 2					0.783***	(0.236)	0.653***	(0.225)	0.717***	(0.241)	0.733***	(0.272)
resid 3							1.000***	(0.253)	1.203***	(0.242)	1.233***	(0.269)
resid 4									1.006***	(0.255)	0.988***	(0.294)
resid 5											1.316***	(0.266)

Notes: Observ = 4,490; Log Likelihood = -24577; McFadden Pseudo R^2 = 0.04278; Cragg-Donald test = 14.181;; Kleinbergen-Paap = 12.302. Linear ordered probit estimates (Van Praag and Ferrer-i-Carbonell 2008) using `cmp` Stata 12.1 code (Roodman 2011). Controls for state dummy variables are not reported; Bootstrapped standard errors in parentheses with approximately 500 repetitions. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$.

Table A29: Regional Fixed-Effects SLIML Linear Ordered Probit Model for Chile, with IVs Crime and Gender Interaction

	Religion		Parental		Community		Professional		Political		Trust	
male	-0.170***	(0.034)	-0.341***	(0.029)	-0.049*	(0.027)	0.034*	(0.018)	0.010	(0.015)	0.034	(0.028)
urban	0.158*	(0.089)	0.026	(0.076)	0.285***	(0.076)	0.215***	(0.047)	0.009	(0.037)	0.260***	(0.041)
age	0.003	(0.006)	0.022***	(0.005)	0.012**	(0.005)	0.008**	(0.003)	0.006***	(0.002)	-0.010**	(0.004)
age2/100	0.008	(0.007)	-0.036***	(0.006)	-0.007	(0.006)	-0.006*	(0.004)	-0.006**	(0.003)	0.017***	(0.005)
educ	0.005	(0.020)	-0.006	(0.015)	0.010	(0.015)	-0.040***	(0.010)	-0.018**	(0.008)	-0.040***	(0.015)
educ2	0.001	(0.001)	0.001	(0.001)	0.000	(0.001)	0.003***	(0.001)	0.001**	(0.001)	0.004***	(0.001)
married	0.114	(0.075)	0.196***	(0.054)	0.043	(0.063)	0.049	(0.036)	-0.018	(0.029)	0.129**	(0.052)
partner	-0.118	(0.088)	0.142**	(0.062)	0.011	(0.070)	0.028	(0.041)	-0.008	(0.034)	0.069	(0.067)
single	-0.048	(0.077)	-0.194***	(0.051)	-0.048	(0.061)	0.016	(0.035)	-0.003	(0.030)	0.053	(0.061)
divorced	-0.042	(0.084)	0.148**	(0.060)	-0.080	(0.066)	0.026	(0.041)	-0.011	(0.035)	0.059	(0.072)
nchildren	-0.005	(0.003)	0.009**	(0.004)	0.001	(0.003)	-0.002**	(0.001)	-0.001	(0.001)	-0.003	(0.003)
white	0.039	(0.106)	-0.040	(0.078)	-0.013	(0.080)	-0.036	(0.056)	0.024	(0.033)	0.144*	(0.083)
mixed	0.038	(0.099)	-0.081	(0.073)	-0.043	(0.076)	-0.070	(0.051)	0.012	(0.029)	0.068	(0.083)
aborigen	-0.161	(0.128)	-0.064	(0.115)	-0.062	(0.112)	-0.018	(0.072)	-0.005	(0.042)	-0.107	(0.120)
catholic	0.201***	(0.047)	0.107***	(0.036)	0.088***	(0.033)	0.007	(0.027)	-0.048**	(0.021)	0.058	(0.037)
prot/evan	0.611***	(0.056)	0.103**	(0.045)	0.041	(0.040)	-0.024	(0.030)	-0.029	(0.024)	-0.023	(0.050)
y08	-0.060	(0.051)	0.009	(0.041)	0.003	(0.043)	0.011	(0.029)	0.015	(0.021)	-0.112***	(0.033)
y10	0.109***	(0.035)	0.043	(0.027)	-0.018	(0.031)	0.023	(0.020)	0.016	(0.014)	0.027	(0.030)
crime victim											-0.175***	(0.042)
crime v. × male											0.014	(0.062)
trust	-0.616**	(0.268)	-0.184	(0.241)	-0.332	(0.228)	-0.114	(0.151)	-0.007	(0.116)		
$\log \sigma$	-0.034	(0.142)	-0.304***	(0.098)	-0.243**	(0.107)	-0.617***	(0.071)	-0.916***	(0.062)	-0.114***	(0.005)
	Arc tanh resid correl											
			resid 2		resid 3		resid 4		resid 5		resid 6	
resid 1			0.242*	(0.141)	0.359**	(0.158)	0.178	(0.145)	0.046	(0.157)	0.672***	(0.222)
resid 2					0.223*	(0.133)	0.134	(0.106)	0.089	(0.104)	0.223	(0.249)
resid 3							0.310***	(0.113)	0.185	(0.130)	0.445*	(0.247)
resid 4									0.289***	(0.099)	0.198	(0.236)
resid 5											0.022	(0.246)

Notes: Observ =4,915; Log Likelihood = -28540; McFadden Pseudo R^2 = 0.04616; Cragg-Donald test = 12.276; Kleinbergen-Paap = 21.487. Linear ordered probit estimates (Van Praag and Ferrer-i-Carbonell 2008) using `cmp` Stata 12.1 code (Roodman 2011). Controls for regional dummy variables are not reported; Bootstrapped standard errors in parentheses with approximately 500 repetitions. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$.

Table A30: State Fixed-Effects SLIML Linear Ordered Probit Model for Brazil, with IVs Crime and Gender Interaction

	Religion		Parental		Community		Professional		Political		Trust	
male	-0.149***	(0.027)	-0.231***	(0.028)	0.077***	(0.025)	0.136***	(0.023)	0.066***	(0.021)	0.074***	(0.024)
urban	-0.074	(0.092)	-0.212**	(0.090)	-0.305***	(0.077)	-0.385***	(0.087)	-0.162**	(0.069)	-0.337***	(0.035)
age	0.007	(0.005)	0.043***	(0.004)	0.019***	(0.004)	0.015***	(0.004)	0.008**	(0.003)	0.007*	(0.004)
age2/100	0.000	(0.005)	-0.049***	(0.004)	-0.013***	(0.004)	-0.011***	(0.004)	-0.004	(0.003)	0.002	(0.004)
educ	0.009	(0.011)	0.003	(0.011)	0.024**	(0.010)	0.007	(0.009)	0.006	(0.008)	0.005	(0.010)
educ2	0.000	(0.001)	0.000	(0.001)	-0.001*	(0.001)	0.000	(0.000)	0.000	(0.000)	0.000	(0.001)
married	0.019	(0.056)	0.067	(0.052)	0.033	(0.049)	-0.002	(0.045)	-0.011	(0.043)	-0.010	(0.049)
partner	-0.168**	(0.070)	-0.033	(0.072)	-0.046	(0.064)	-0.079	(0.060)	-0.003	(0.055)	-0.137**	(0.061)
single	-0.113*	(0.061)	-0.267***	(0.059)	-0.026	(0.052)	-0.058	(0.052)	-0.007	(0.045)	-0.061	(0.058)
divorced	-0.106	(0.073)	-0.055	(0.071)	0.024	(0.066)	-0.017	(0.066)	-0.032	(0.060)	-0.117*	(0.066)
nchildren	-0.005	(0.003)	0.003	(0.003)	0.000	(0.002)	-0.004**	(0.002)	0.002	(0.003)	-0.003	(0.002)
white	-0.039	(0.064)	-0.045	(0.067)	-0.011	(0.053)	0.022	(0.054)	-0.041	(0.050)	0.104*	(0.054)
black	-0.107*	(0.065)	-0.066	(0.063)	-0.005	(0.059)	-0.017	(0.054)	-0.052	(0.048)	-0.024	(0.063)
pardo	-0.072	(0.059)	-0.057	(0.058)	0.008	(0.052)	-0.027	(0.049)	-0.049	(0.046)	0.045	(0.054)
catholic	0.134***	(0.041)	0.047	(0.038)	0.020	(0.034)	0.012	(0.033)	0.014	(0.029)	0.042	(0.035)
prot/evan	0.705***	(0.045)	0.135***	(0.045)	0.051	(0.039)	0.041	(0.040)	0.031	(0.035)	0.071*	(0.041)
y06	-0.134	(0.105)	0.148	(0.103)	0.197**	(0.086)	-0.089	(0.083)	-0.024	(0.078)	0.182**	(0.085)
y08	-0.141**	(0.057)	0.022	(0.060)	0.073	(0.052)	-0.005	(0.053)	0.021	(0.046)	-0.177***	(0.035)
y10	-0.117***	(0.035)	0.009	(0.039)	-0.004	(0.030)	0.007	(0.032)	0.003	(0.027)	-0.057	(0.035)
crime victim											-0.079**	(0.033)
crime v. × male											-0.124**	(0.052)
trust	-0.429*	(0.238)	-0.523**	(0.239)	-0.472**	(0.202)	-0.529**	(0.224)	-0.347*	(0.188)		
$\log \sigma$	-0.096	(0.103)	-0.105	(0.122)	-0.248**	(0.120)	-0.284*	(0.162)	-0.446***	(0.129)	-0.114***	(0.004)
					Arc tanh resid correl							
			resid 2		resid 3		resid 4		resid 5		resid 6	
resid 1			0.360***	(0.138)	0.355***	(0.135)	0.356**	(0.162)	0.299**	(0.133)	0.452**	(0.222)
resid 2					0.449***	(0.135)	0.444***	(0.165)	0.402***	(0.145)	0.570***	(0.216)
resid 3							0.537***	(0.161)	0.499***	(0.140)	0.595***	(0.214)
resid 4									0.490***	(0.173)	0.771***	(0.244)
resid 5											0.525**	(0.240)

Notes: Observ =6,320; Log Likelihood = -39379; McFadden Pseudo R^2 = 0.03676; Cragg-Donald test = 13.036; Kleinbergen-Paap = 14.465. Linear ordered probit estimates (Van Praag and Ferrer-i-Carbonell 2008) using `cmp` Stata 12.1 code (Roodman 2011). Controls for state dummy variables are not reported; Bootstrapped standard errors in parentheses with approximately 500 repetitions. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$.

Table A31: State Fixed-Effects SLIML Linear Ordered Probit Model for Mexico, with IVs Crime and Gender Interaction

	Religion		Parental		Community		Professional		Political		Trust	
male	-0.136***	(0.024)	-0.237***	(0.024)	0.059**	(0.026)	0.171***	(0.018)	0.035*	(0.020)	0.034	(0.023)
urban	-0.089**	(0.037)	-0.121***	(0.035)	-0.294***	(0.038)	-0.161***	(0.028)	-0.117***	(0.031)	-0.129***	(0.024)
age	0.008*	(0.004)	0.044***	(0.004)	0.020***	(0.004)	0.015***	(0.003)	0.010***	(0.004)	0.008**	(0.004)
age2	-0.003	(0.004)	-0.058***	(0.004)	-0.017***	(0.004)	-0.014***	(0.003)	-0.006	(0.004)	-0.002	(0.004)
educ	0.004	(0.009)	0.029***	(0.010)	-0.010	(0.010)	-0.036***	(0.007)	-0.010	(0.008)	0.007	(0.009)
educ2	0.000	(0.000)	-0.001	(0.001)	0.001***	(0.001)	0.003***	(0.000)	0.002***	(0.000)	0.001	(0.000)
married	-0.053	(0.062)	0.073	(0.055)	0.049	(0.064)	-0.064	(0.045)	-0.082	(0.058)	-0.146***	(0.055)
partner	-0.176**	(0.074)	0.008	(0.073)	-0.038	(0.082)	-0.120**	(0.054)	-0.130*	(0.071)	-0.188***	(0.069)
single	-0.133*	(0.071)	-0.265***	(0.067)	-0.084	(0.077)	-0.109**	(0.051)	-0.101	(0.066)	-0.180***	(0.064)
divorced	-0.130	(0.085)	-0.029	(0.082)	-0.047	(0.089)	-0.106*	(0.059)	-0.099	(0.076)	-0.127	(0.084)
nchildren	0.002	(0.008)	0.047***	(0.008)	0.010	(0.009)	-0.005	(0.006)	-0.006	(0.007)	-0.019***	(0.007)
white	0.022	(0.048)	0.088*	(0.049)	0.126**	(0.049)	0.048	(0.032)	0.030	(0.041)	0.098**	(0.044)
mestizo	0.040	(0.044)	0.070	(0.045)	0.087*	(0.046)	0.034	(0.030)	0.015	(0.038)	0.109***	(0.038)
aborigen	-0.003	(0.058)	0.096	(0.061)	0.170***	(0.065)	0.069	(0.043)	0.062	(0.055)	0.087	(0.055)
catholic	0.340***	(0.041)	0.091**	(0.042)	0.087*	(0.047)	0.046	(0.035)	0.096**	(0.039)	0.116***	(0.035)
prot/evan	0.784***	(0.055)	0.030	(0.060)	0.029	(0.065)	0.056	(0.047)	0.082	(0.050)	0.125**	(0.052)
y06	0.315***	(0.039)	0.121***	(0.040)	0.208***	(0.043)	0.128***	(0.029)	0.121***	(0.035)	0.114***	(0.031)
y08	0.185***	(0.032)	0.072**	(0.032)	0.096***	(0.034)	0.090***	(0.024)	0.053*	(0.029)	0.050*	(0.028)
y10	0.104***	(0.031)	0.084**	(0.033)	0.103***	(0.033)	0.128***	(0.024)	0.099***	(0.027)	0.025	(0.030)
crime victim											-0.221***	(0.038)
crime v. × male											0.113***	(0.040)
trust	-0.349*	(0.185)	-0.567***	(0.175)	-0.632***	(0.194)	-0.364***	(0.136)	-0.529***	(0.167)		
$\log \sigma$	-0.087	(0.071)	-0.069	(0.094)	-0.034	(0.113)	-0.366***	(0.088)	-0.213*	(0.113)	-0.101***	(0.003)
	Arc tanh resid correl											
			resid 2		resid 3		resid 4		resid 5		resid 6	
resid 1			0.330***	(0.105)	0.330***	(0.120)	0.261***	(0.100)	0.312***	(0.113)	0.409**	(0.178)
resid 2					0.535***	(0.119)	0.370***	(0.110)	0.444***	(0.122)	0.618***	(0.163)
resid 3							0.506***	(0.115)	0.635***	(0.130)	0.742***	(0.174)
resid 4									0.489***	(0.118)	0.524***	(0.172)
resid 5											0.708***	(0.181)

Notes: Observ =7,626; Log Likelihood = -50425; McFadden Pseudo R^2 = 0.03469; Cragg-Donald test = 19.877; Kleinbergen-Paap = 7.9688. Linear ordered probit estimates (Van Praag and Ferrer-i-Carbonell 2008) using `cmp` Stata 12.1 code (Roodman 2011). Controls for state dummy variables are not reported; Bootstrapped standard errors in parentheses with approximately 500 repetitions. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$.

Table A32: Hypothesis Testing: Multiple Countries, with IVs Crime and Gender Interaction

	United States							
	Joint	Religion	Parental	Community	Professional	Political	Trust	All equal?
Family	**0.00**	**0.00**	**0.00**	17.73	16.44	36.63	**0.31**	**0.00**
Race	**0.00**	11.11	**4.47**	32.98	7.00	16.35	**2.99**	**0.23**
Religion	**0.00**	**0.00**	33.22	54.76	14.69	32.04	66.84	**0.00**
Age	**0.00**	**0.01**	17.85	**1.89**	25.85	**1.01**	**0.00**	**0.00**
Education	**0.00**	**0.00**	**1.97**	**0.03**	**0.00**	**0.07**	**0.00**	**0.01**
Gender	**0.02**	5.10	12.89	**1.15**	**0.01**	**0.02**	**0.05**	**0.07**
State/Region	**0.00**	**3.94**	81.18	99.98	99.12	72.16	**0.00**	**0.01**
Time	**0.00**	**0.00**	**3.11**	**1.40**	9.91	**0.36**	**0.00**	**0.00**
Dependence	**0.00**	**0.02**	**0.00**	**0.01**	**0.00**	**0.00**	**0.01**	**0.00**
	Chile							
	Joint	Religion	Parental	Community	Professional	Political	Trust	All equal?
Family	**0.00**	**0.04**	**0.00**	5.12	30.35	85.83	5.12	**0.00**
Race	**0.88**	22.31	33.24	73.37	14.62	85.98	**0.09**	41.89
Religion	**0.00**	**0.00**	**1.05**	**2.61**	43.12	6.50	**3.97**	**0.00**
Age	**0.00**	**0.00**	**0.00**	**0.01**	**0.84**	**0.73**	**0.00**	**0.00**
Education	**0.00**	**0.97**	86.29	12.40	**0.01**	5.69	**0.00**	**0.66**
Gender	**0.00**	**0.00**	**0.00**	6.60	5.43	49.40	23.39	**0.00**
State/Region	**0.00**	**0.00**	5.28	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Time	**0.00**	**0.07**	28.65	82.46	51.70	42.13	**0.01**	**1.74**
Dependence	**0.00**	7.62	10.27	**2.30**	**0.00**	**0.17**	7.64	**2.15**
	Brazil							
	Joint	Religion	Parental	Community	Professional	Political	Trust	All equal?
Family	**0.00**	**0.10**	**0.00**	37.05	15.23	94.72	**0.25**	**0.00**
Race	**2.71**	31.39	72.49	88.36	25.31	70.28	**0.64**	57.31
Religion	**0.00**	**0.00**	**0.51**	34.97	48.47	63.74	22.97	**0.00**
Age	**0.00**	**0.37**	**0.00**	**0.00**	**0.10**	**1.32**	**0.00**	**0.00**
Education	**0.02**	**2.77**	49.67	**1.05**	**0.02**	**0.08**	56.60	6.09
Gender	**0.00**	**0.00**	**0.00**	**0.18**	**0.00**	**0.14**	**0.17**	**0.00**
State/Region	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Time	**0.00**	**0.49**	44.10	**1.44**	67.88	95.63	**0.00**	**0.00**
Dependence	**0.00**	10.01	**3.54**	**0.77**	**2.97**	**0.30**	**2.38**	37.23
	Mexico							
	Joint	Religion	Parental	Community	Professional	Political	Trust	All equal?
Family	**0.00**	**0.50**	**0.00**	**0.02**	15.24	58.30	**1.31**	**0.00**
Race	11.05	61.69	29.34	**2.31**	33.80	64.03	**4.17**	32.94
Religion	**0.00**	**0.00**	5.16	10.54	39.05	**4.87**	**0.36**	**0.00**
Age	**0.00**	**0.26**	**0.00**	**0.00**	**0.00**	**0.20**	**0.00**	**0.00**
Education	**0.00**	76.85	**0.00**	**0.05**	**0.00**	**0.00**	**0.00**	**0.00**
Gender	**0.00**	**0.00**	**0.00**	**2.01**	**0.00**	7.74	13.80	**0.00**
State/Region	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Time	**0.00**	**0.00**	**0.88**	**0.00**	**0.00**	**0.03**	**0.29**	**0.00**
Dependence	**0.00**	**2.30**	**0.07**	**0.01**	**0.00**	**0.01**	**0.02**	**0.02**

Notes: $100 \times p$-values of Wald tests reported using the bootstrapped variance matrix. P-values lower than 5% are highlighted. In the first column, we test joint significance of corresponding variables. We test significance of variables by kind of participation in columns 2–7. In the last column, we test for the equality of impacts across participation types.

H Models with Municipal Fixed Effects: Chilean Detailed Case

In this section, we present the results of a model with municipal fixed effects in addition to all explanatory variables included in the baseline case. As stated in subsection "Robustness Checks" in the main text, the empirical strategy of controlling for municipality fixed effects removes all the cross-sectional variation of contextual factors in order to identify their effect. In principle, this fact reduces the possibilities of finding significant effects since the variation of institutional, economic, and demographic variables across municipalities is undoubtedly much larger than the one related to time-varying factors. This is especially true for a repeated cross-section of just three years (2008, 2010, and 2012). However, we do not include municipalities with fewer observations than the squared root of the total sample size.

Tables A33 and A34 show that some context variables become even more individually significant, especially for those related to testing for social effects. Roughly the same conclusions can be obtained from individual variables such as gender, age, religion, and marital status. The variables associated to political, institutional, inequality, and earthquake factors still show individual significance. To test the hypothesis, we implement Wald tests using the bootstrapped variance matrix in Table A35. The results indicate that, perhaps surprisingly, the overall significance of each category does not change. We also reject the equality of effects across categories of participation, reassuring the importance of the disaggregated approach we follow. Some contextual effects become more significant for certain categories. Social effects in different categories, except trust, somehow dilute. Inequality seems to have a larger potential as an explanatory factor. Dependence across unobserved idiosyncratic factors remains important, especially for professional and political associations.

Table A33: Full-Model SLIML Linear Ordered Probit Model for Chile, with Municipal Fixed Effects (Part 1)

	Religion		Parental		Community		Professional		Political		Trust	
male	-0.185***	(0.033)	-0.345***	(0.024)	-0.054**	(0.026)	0.033*	(0.019)	0.013	(0.014)	0.016	(0.029)
urban	0.110	(0.094)	0.052	(0.070)	0.314***	(0.076)	0.207***	(0.055)	0.013	(0.042)	0.218***	(0.057)
age	0.001	(0.006)	0.017***	(0.005)	0.011**	(0.005)	0.007**	(0.003)	0.006**	(0.003)	-0.013***	(0.005)
age2/100	0.009	(0.008)	-0.032***	(0.006)	-0.006	(0.006)	-0.005	(0.004)	-0.005*	(0.003)	0.020***	(0.005)
educ	0.009	(0.020)	-0.008	(0.014)	0.021	(0.016)	-0.037***	(0.010)	-0.017**	(0.008)	-0.034**	(0.016)
educ2	0.001	(0.001)	0.001	(0.001)	-0.001	(0.001)	0.003***	(0.001)	0.001**	(0.001)	0.003***	(0.001)
catholic	0.188***	(0.044)	0.108***	(0.031)	0.081***	(0.031)	-0.006	(0.025)	-0.051**	(0.021)	0.038	(0.038)
prot/evan	0.617***	(0.061)	0.095**	(0.041)	0.043	(0.042)	-0.037	(0.030)	-0.040	(0.026)	-0.015	(0.049)
married	0.101	(0.072)	0.221***	(0.047)	0.054	(0.058)	0.045	(0.037)	-0.018	(0.033)	0.117**	(0.053)
partner	-0.122	(0.086)	0.153**	(0.066)	0.033	(0.070)	0.021	(0.046)	-0.002	(0.037)	0.072	(0.070)
divorced	-0.041	(0.082)	0.148***	(0.057)	-0.076	(0.062)	0.009	(0.041)	-0.024	(0.036)	0.080	(0.069)
single	-0.033	(0.074)	-0.192***	(0.052)	-0.014	(0.062)	0.002	(0.037)	-0.002	(0.034)	0.064	(0.061)
nchildren	-0.004	(0.003)	0.010	(0.007)	0.002	(0.004)	-0.002	(0.002)	0.000	(0.001)	-0.003	(0.004)
aboriginal	-0.140	(0.128)	-0.118	(0.100)	-0.024	(0.105)	-0.088	(0.075)	-0.035	(0.041)	-0.105	(0.116)
white	0.033	(0.107)	-0.069	(0.081)	0.012	(0.093)	-0.043	(0.063)	0.017	(0.036)	0.162*	(0.085)
mestizo	0.057	(0.104)	-0.113	(0.076)	-0.005	(0.088)	-0.087	(0.059)	0.003	(0.033)	0.105	(0.088)
y08	0.283	(0.175)	0.163	(0.127)	0.288**	(0.133)	0.066	(0.096)	0.145**	(0.068)	0.270**	(0.132)
y10	0.185	(0.119)	0.102	(0.083)	-0.121	(0.082)	-0.048	(0.059)	0.059	(0.047)	0.024	(0.096)
avg male	-2.340	(1.448)	0.597	(1.157)	-0.633	(1.127)	-0.757	(0.870)	0.309	(0.540)	-3.245***	(0.968)
avg urban	0.180	(0.228)	0.261	(0.165)	-0.018	(0.186)	0.151	(0.136)	0.038	(0.071)	0.056	(0.210)
avg age	0.001	(0.123)	0.050	(0.098)	0.099	(0.095)	0.041	(0.074)	-0.041	(0.053)	-0.068	(0.105)
avg age2	0.000	(0.001)	-0.001	(0.001)	-0.001	(0.001)	0.000	(0.001)	0.000	(0.001)	0.000	(0.001)
avg educ	-0.076	(0.221)	-0.004	(0.164)	0.096	(0.162)	-0.059	(0.120)	0.102	(0.075)	-0.160	(0.169)
avg educ2	-0.005	(0.010)	-0.004	(0.008)	-0.006	(0.008)	0.000	(0.006)	-0.008**	(0.004)	0.002	(0.008)
avg num hhold	-0.333**	(0.143)	-0.193*	(0.108)	-0.195*	(0.117)	-0.075	(0.084)	-0.092	(0.060)	-0.394***	(0.080)
avg married	-3.251**	(1.644)	-1.234	(1.303)	-2.237*	(1.285)	-2.008*	(1.082)	-0.344	(0.665)	-0.737	(1.482)
avg partner	-4.341**	(1.784)	-0.503	(1.380)	-1.352	(1.391)	-2.277**	(1.138)	-0.508	(0.770)	-1.598	(1.543)
avg divorced	-5.010**	(2.170)	-1.910	(1.724)	-3.612**	(1.663)	-3.563**	(1.418)	-0.278	(0.842)	-1.072	(1.888)
avg single	-4.423**	(1.721)	0.010	(1.376)	-1.231	(1.364)	-1.837*	(1.052)	-0.282	(0.699)	-1.395	(1.492)
avg aboriginal	-0.026	(0.274)	-0.146	(0.212)	-0.022	(0.248)	0.289	(0.230)	0.043	(0.104)	-0.167	(0.220)
Vandalism Equake?	0.001	(0.127)	-0.058	(0.098)	0.060	(0.105)	-0.110*	(0.065)	0.007	(0.053)	-0.236**	(0.092)
Neighb damage?	-0.008	(0.070)	0.025	(0.056)	0.044	(0.056)	-0.035	(0.043)	-0.032	(0.029)	-0.099*	(0.055)
Mercalli sq.	0.001	(0.002)	0.000	(0.001)	0.003*	(0.001)	0.002**	(0.001)	0.000	(0.001)	0.004***	(0.001)

Table A34: Full-Model SLIML Linear Ordered Probit Model for Chile, with Municipal Fixed Effects (Part 2)

	Religion		Parental		Community		Professional		Political		Trust	
Log organ pc	-0.071*	(0.040)	0.008	(0.030)	0.001	(0.032)	0.003	(0.026)	-0.001	(0.016)	-0.064**	(0.032)
Log expend org pcr	0.012	(0.123)	-0.075	(0.097)	-0.239**	(0.094)	-0.109	(0.076)	-0.075	(0.051)	-0.033	(0.108)
Log avg subs	0.097	(0.074)	0.039	(0.058)	0.092	(0.059)	-0.006	(0.044)	0.019	(0.032)	0.176***	(0.049)
% own revenue	-0.143	(0.204)	-0.015	(0.156)	0.002	(0.160)	0.119	(0.118)	0.138*	(0.075)	0.144	(0.181)
Density pop	-0.014	(0.011)	-0.002	(0.008)	-0.026***	(0.009)	-0.010*	(0.006)	-0.013***	(0.004)	-0.016*	(0.009)
Herfindahl	0.439	(0.790)	0.303	(0.563)	0.475	(0.593)	0.293	(0.477)	-0.110	(0.272)	1.182*	(0.633)
UDI mayor	-0.006	(0.071)	-0.086	(0.057)	0.118**	(0.055)	0.045	(0.043)	0.078***	(0.030)	0.037	(0.064)
RN mayor	0.173**	(0.075)	0.048	(0.060)	0.228***	(0.064)	0.101**	(0.041)	0.015	(0.027)	0.059	(0.069)
PDC mayor	0.052	(0.077)	0.028	(0.059)	0.170***	(0.063)	0.128**	(0.050)	0.099***	(0.036)	0.034	(0.073)
PPD mayor	0.059	(0.103)	-0.084	(0.081)	0.184**	(0.085)	0.028	(0.062)	0.035	(0.040)	0.041	(0.091)
PS mayor	0.095	(0.107)	0.053	(0.078)	0.165**	(0.082)	0.048	(0.057)	0.041	(0.032)	0.113	(0.088)
% vote mayor	-0.802	(0.666)	-0.108	(0.493)	-0.465	(0.508)	-0.294	(0.413)	0.030	(0.268)	-1.120**	(0.524)
Efficiency mun educ	0.088	(0.058)	0.021	(0.041)	0.006	(0.042)	0.022	(0.031)	0.025	(0.020)	0.050	(0.047)
Theil within (educ group)	-0.796***	(0.306)	-0.523**	(0.232)	-0.751***	(0.232)	-0.087	(0.188)	-0.170	(0.137)	-0.489**	(0.224)
Theil betw (educ group)	-1.355*	(0.717)	0.114	(0.550)	-0.313	(0.557)	-0.462	(0.414)	-0.472**	(0.222)	0.245	(0.606)
Poverty rate	1.050*	(0.615)	0.255	(0.489)	2.017***	(0.529)	0.808**	(0.376)	0.628**	(0.261)	-0.160	(0.571)
Log avg income	0.629***	(0.236)	0.256	(0.170)	0.451**	(0.181)	0.169	(0.137)	0.289**	(0.115)	0.376**	(0.187)
trust	-0.611**	(0.280)	-0.246	(0.217)	-0.328	(0.223)	-0.158	(0.167)	-0.019	(0.124)		
crime victim											-0.164***	(0.037)
$\log \sigma$	-0.046	(0.145)	-0.302***	(0.079)	-0.258**	(0.106)	-0.608***	(0.079)	-0.907***	(0.065)	-0.133***	(0.005)
					Arc tanh resid correl							
			resid 1		resid 2		resid 3		resid 4		resid 5	
resid 1			0.268*	(0.147)	0.352**	(0.158)	0.216	(0.163)	0.062	(0.160)	0.653***	(0.240)
resid 2					0.247**	(0.117)	0.172	(0.107)	0.095	(0.095)	0.284	(0.247)
resid 3							0.350***	(0.129)	0.210*	(0.126)	0.440*	(0.244)
resid 4									0.300***	(0.093)	0.268	(0.260)
resid 5											0.043	(0.256)

Notes: Observ =4,430; Log Likelihood = -25496; McFadden Pseudo R^2 = 0.05433; Cragg-Donald test = 20.002; Kleinbergen-Paap = 17.796. Linear ordered probit estimates (Van Praag and Ferrer-i-Carbonell 2008) using `cmp` Stata 12.1 code (Roodman 2011). Bootstrapped standard errors in parentheses with approximately 500 repetitions. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$. UDI = Democratic Independent Union Party, RN = National Renovation Party, PDC = Christian Democratic Party, PPD = Party for the Democracy, PRSD = Radical Social Democrat Party, PS = Socialist Party.

Table A35: Hypothesis Testing: Detailed Model for Chile, Municipal Fixed Effects

	Baseline Model							
	Joint	Religion	Parental	Community	Professional	Political	Trust	All equal?
Social Effects	**0.00**	6.15	42.26	18.49	48.75	12.55	**0.00**	**0.16**
Inst / Politics	**0.00**	6.66	9.74	**2.30**	54.70	**1.98**	**0.00**	**2.72**
Inequality	**0.05**	15.72	86.83	**0.85**	11.69	**2.42**	6.34	11.39
Earthquake	**0.03**	31.53	64.65	**0.15**	26.61	47.80	**0.89**	**0.88**
Individual	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.12**	**0.00**	**0.00**
Familiy	**0.00**	**1.86**	**0.00**	8.13	47.66	90.13	42.13	**0.00**
Race	**2.78**	24.01	18.81	95.29	10.32	66.04	**1.12**	32.01
Religion	**0.00**	**0.00**	**0.24**	5.91	37.57	9.04	29.56	**0.00**
Age	**0.00**	**0.00**	**0.00**	**0.00**	**1.04**	**3.29**	**0.00**	**0.00**
Education	**0.00**	**2.73**	67.52	7.81	**0.00**	6.06	**0.00**	**0.31**
Gender	**0.00**	**0.00**	**0.00**	6.86	5.17	37.42	48.27	**0.00**
Time	**0.00**	5.60	62.80	**0.00**	33.26	**4.82**	**4.80**	**0.01**
Dependence	**0.00**	10.65	15.89	5.89	**0.04**	**0.01**	10.05	5.66
	Municipal Effects Model							
	Joint	Religion	Parental	Community	Professional	Political	Trust	All equal?
Social Effects	**0.00**	9.17	14.35	38.35	30.41	11.63	**0.00**	10.80
Inst / Politics	**0.01**	39.22	54.72	**0.68**	14.84	**1.62**	**2.60**	**3.58**
Inequality	**0.00**	**1.71**	22.39	**0.02**	27.84	**4.55**	**1.25**	**2.65**
Earthquake	**0.34**	86.20	86.99	**2.34**	15.88	72.09	**0.51**	14.29
Individual	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.23**	**0.00**	**0.00**
Familiy	**0.00**	**0.40**	**0.00**	6.39	51.11	93.64	26.44	**0.00**
Race	**1.88**	27.42	23.56	94.76	10.43	71.16	**0.15**	42.81
Religion	**0.00**	**0.00**	**0.20**	**2.94**	36.11	5.61	27.41	**0.00**
Age	**0.00**	**0.00**	**0.00**	**0.00**	**1.31**	**2.62**	**0.00**	**0.00**
Education	**0.00**	**1.83**	66.40	6.89	**0.00**	**4.27**	**0.00**	**0.15**
Gender	**0.00**	**0.00**	**0.00**	**3.86**	8.37	38.29	58.91	**0.00**
Time	**0.32**	21.25	35.41	**0.04**	24.82	9.78	6.30	**0.74**
Dependence	**0.03**	13.49	10.78	5.45	**0.07**	**0.05**	12.02	10.82

Notes: Wald tests reported using bootstrapped variance matrix. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$. In the first column, we test joint significance of corresponding variables. We test significance of variables by kind of participation in columns 2–7. In the last column, we test for the equality of impacts across participation types.

I Using Alternative Measures of Inequality: Chilean Detailed Case

We introduce an alternative measure of inequality based on Gini indices, instead of Theil indices. Empirical considerations made us put Theil indices as a benchmark case for the measurement of inequality. However, the Gini coefficient is used more frequently in the literature (Alesina and La Ferrara 2000; Hero 2007). We incorporate municipality and regional Gini coefficients instead of Theil indices as an alternative way to capture this factor. Tables A36 and A37 show these results. Almost no change occurs when we compared these results to those of the baseline case. The Gini municipal index significantly deters only political participation. Regional Gini has no individually significant effects. We compare the baseline results and those obtained with alternative measures of inequality in Table A38. The most important effect is that inequality irrelevance cannot be rejected at conventional significance levels. Moreover, social effects and institutional factors show lower p-values as well. Therefore, we conclude that the distinction of between and within inequality for educational groups is empirically important as a determinant of the SC formation process in Chile. Inequality seems to have a nuanced effect on SC formation. It is not only important how unequally distributed the economic resources are in the society, but also the characteristics of the groups concentrating those resources.

Table A36: Full-Model SLIML Linear Ordered Probit Model for Chile, with Alternative Inequality Measures (Part 1)

	Religion		Parental		Community		Professional		Political		Trust	
male	-0.183***	(0.038)	-0.339***	(0.024)	-0.053*	(0.029)	0.036*	(0.019)	0.014	(0.016)	0.021	(0.029)
urban	0.085	(0.095)	0.042	(0.064)	0.287***	(0.068)	0.190***	(0.049)	0.005	(0.036)	0.189***	(0.056)
age	0.004	(0.006)	0.018***	(0.004)	0.012**	(0.005)	0.008**	(0.003)	0.006**	(0.002)	-0.011**	(0.005)
age2/100	0.008	(0.008)	-0.033***	(0.005)	-0.007	(0.006)	-0.007	(0.004)	-0.005*	(0.003)	0.018***	(0.005)
educ	0.007	(0.022)	-0.008	(0.013)	0.023	(0.015)	-0.035***	(0.010)	-0.016**	(0.008)	-0.030*	(0.016)
educ2	0.001	(0.001)	0.001	(0.001)	-0.001	(0.001)	0.003***	(0.001)	0.001**	(0.001)	0.003***	(0.001)
catholic	0.171***	(0.047)	0.107***	(0.032)	0.073**	(0.033)	-0.011	(0.027)	-0.048**	(0.022)	0.034	(0.039)
prot/evan	0.584***	(0.060)	0.093**	(0.043)	0.024	(0.044)	-0.040	(0.031)	-0.038	(0.025)	-0.027	(0.051)
married	0.097	(0.076)	0.208***	(0.047)	0.043	(0.064)	0.037	(0.036)	-0.020	(0.031)	0.108*	(0.057)
partner	-0.109	(0.088)	0.144**	(0.062)	0.027	(0.075)	0.026	(0.046)	-0.002	(0.039)	0.078	(0.073)
divorced	-0.048	(0.086)	0.141**	(0.061)	-0.083	(0.070)	0.006	(0.040)	-0.021	(0.034)	0.076	(0.069)
single	-0.039	(0.079)	-0.198***	(0.053)	-0.023	(0.064)	-0.003	(0.038)	-0.005	(0.032)	0.056	(0.062)
nchildren	-0.003	(0.004)	0.010	(0.007)	0.003	(0.004)	-0.002	(0.001)	-0.001	(0.001)	-0.002	(0.005)
aboriginal	-0.175	(0.134)	-0.123	(0.105)	-0.037	(0.114)	-0.077	(0.082)	-0.018	(0.040)	-0.121	(0.117)
white	0.015	(0.109)	-0.082	(0.074)	-0.009	(0.089)	-0.052	(0.064)	0.029	(0.034)	0.132	(0.086)
mestizo	0.033	(0.102)	-0.126*	(0.073)	-0.022	(0.084)	-0.092	(0.062)	0.015	(0.032)	0.081	(0.087)
y08	0.357**	(0.166)	0.098	(0.109)	0.223*	(0.119)	0.072	(0.090)	0.151**	(0.062)	0.268**	(0.118)
y10	0.155	(0.095)	0.013	(0.070)	-0.157**	(0.071)	-0.020	(0.049)	0.084**	(0.040)	0.052	(0.078)
avg male	-3.060**	(1.448)	0.410	(1.073)	-1.091	(1.097)	-0.393	(0.750)	0.285	(0.516)	-3.225***	(0.826)
avg urban	0.036	(0.209)	0.129	(0.150)	-0.163	(0.157)	0.017	(0.118)	-0.023	(0.064)	-0.122	(0.182)
avg age	-0.153	(0.121)	-0.054	(0.087)	-0.046	(0.097)	-0.010	(0.067)	-0.089*	(0.049)	-0.163*	(0.094)
avg age2	0.001	(0.001)	0.000	(0.001)	0.000	(0.001)	0.000	(0.001)	0.001**	(0.000)	0.001	(0.001)
avg educ	-0.165	(0.184)	-0.092	(0.131)	0.127	(0.142)	0.061	(0.100)	0.179**	(0.079)	-0.190	(0.144)
avg educ2	0.004	(0.009)	0.004	(0.006)	-0.005	(0.007)	-0.004	(0.005)	-0.010***	(0.004)	0.007	(0.007)
avg num hhold	-0.260**	(0.128)	-0.072	(0.091)	-0.131	(0.091)	-0.009	(0.063)	-0.063	(0.049)	-0.287***	(0.070)
avg married	-0.158	(1.572)	0.274	(1.141)	-0.454	(1.222)	-1.285	(0.943)	-0.491	(0.616)	1.264	(1.246)
avg partner	-1.960	(1.620)	0.619	(1.176)	-0.094	(1.305)	-1.254	(0.957)	-0.633	(0.640)	0.336	(1.323)
avg divorced	-1.904	(1.904)	-0.689	(1.402)	-2.194	(1.546)	-2.273*	(1.208)	-0.714	(0.761)	1.200	(1.617)
avg single	-1.597	(1.659)	1.025	(1.190)	0.117	(1.257)	-0.995	(0.937)	-0.583	(0.592)	0.863	(1.310)
avg aboriginal	-0.049	(0.262)	-0.230	(0.200)	-0.162	(0.220)	0.139	(0.180)	0.008	(0.105)	-0.228	(0.217)
Vandalism Equake?	-0.024	(0.136)	-0.046	(0.094)	0.092	(0.104)	-0.072	(0.056)	0.023	(0.049)	-0.218**	(0.094)
Neighb damage?	-0.014	(0.067)	0.041	(0.052)	0.056	(0.052)	-0.019	(0.037)	-0.030	(0.029)	-0.107**	(0.053)
Mercalli 2	0.002	(0.002)	0.001	(0.001)	0.003**	(0.001)	0.001	(0.001)	0.000	(0.001)	0.002**	(0.001)

Table A37: Full-Model SLIML Linear Ordered Probit Model for Chile, with Alternative Inequality Measures (Part 2)

	Religion		Parental		Community		Professional		Political		Trust	
Log organ pc	-0.006	(0.030)	0.052**	(0.021)	0.012	(0.022)	-0.005	(0.016)	-0.015	(0.011)	-0.025	(0.024)
Log expend org pcr	-0.100	(0.097)	-0.063	(0.063)	-0.045	(0.069)	0.040	(0.052)	0.014	(0.041)	-0.152***	(0.058)
Log avg subs	0.170**	(0.080)	0.061	(0.056)	0.091	(0.057)	-0.012	(0.045)	0.016	(0.031)	0.188***	(0.046)
% own revenue	0.077	(0.143)	0.127	(0.113)	0.018	(0.112)	0.014	(0.080)	-0.020	(0.058)	0.146	(0.109)
Density pop	-0.017	(0.010)	0.003	(0.007)	-0.013*	(0.007)	-0.007	(0.005)	-0.004	(0.004)	-0.014*	(0.008)
Herfindahl	0.694	(0.689)	0.166	(0.463)	-0.056	(0.509)	0.140	(0.359)	-0.179	(0.232)	1.188**	(0.475)
UDI mayor	-0.092	(0.056)	-0.073	(0.045)	0.046	(0.046)	0.022	(0.031)	0.047**	(0.024)	-0.051	(0.046)
RN mayor	0.104	(0.071)	0.003	(0.049)	0.164***	(0.054)	0.027	(0.037)	-0.010	(0.025)	0.082	(0.052)
PDC mayor	-0.039	(0.061)	-0.014	(0.042)	0.087*	(0.045)	0.042	(0.032)	0.035	(0.022)	-0.010	(0.049)
PPD mayor	-0.035	(0.092)	-0.153**	(0.063)	0.067	(0.074)	-0.007	(0.052)	-0.021	(0.030)	0.017	(0.078)
PS mayor	-0.015	(0.072)	-0.037	(0.050)	0.105*	(0.056)	-0.010	(0.036)	-0.002	(0.026)	0.099*	(0.052)
% vote mayor	-0.804	(0.556)	0.041	(0.362)	0.209	(0.399)	-0.008	(0.294)	0.176	(0.179)	-0.903**	(0.380)
Efficiency mun educ	0.137***	(0.046)	0.005	(0.032)	0.000	(0.033)	0.004	(0.022)	0.018	(0.015)	0.051	(0.034)
Regional Gini	0.405	(0.768)	-0.065	(0.550)	-0.138	(0.592)	-0.062	(0.369)	-0.320	(0.295)	0.671	(0.604)
Municipal Gini	-0.856	(0.578)	-0.242	(0.402)	-0.503	(0.419)	-0.289	(0.286)	-0.477**	(0.226)	-0.495	(0.415)
Poverty rate	0.559	(0.630)	-0.132	(0.439)	1.343**	(0.525)	0.663*	(0.360)	0.610**	(0.266)	-0.205	(0.519)
Log avg income	0.377*	(0.225)	0.081	(0.157)	0.196	(0.161)	0.088	(0.121)	0.227**	(0.097)	0.274*	(0.164)
trust	-0.690**	(0.323)	-0.234	(0.219)	-0.319	(0.237)	-0.115	(0.163)	-0.006	(0.120)		
crime victim											-0.159***	(0.036)
$\log \sigma$	0.009	(0.166)	-0.299***	(0.083)	-0.251**	(0.119)	-0.615***	(0.076)	-0.902***	(0.054)	-0.120***	(0.004)
	Arc tanh resid correl											
			resid 1		resid 2		resid 3		resid 4		resid 5	
resid 1			0.275*	(0.162)	0.372**	(0.162)	0.186	(0.168)	0.045	(0.165)	0.727***	(0.255)
resid 2					0.245*	(0.128)	0.157	(0.106)	0.092	(0.095)	0.274	(0.247)
resid 3							0.328***	(0.124)	0.203	(0.132)	0.436*	(0.247)
resid 4									0.302***	(0.095)	0.200	(0.255)
resid 5											0.017	(0.255)

Notes: Observ =4,430; Log Likelihood = -25702; McFadden Pseudo R^2 = 0.04666; Cragg-Donald test = 19.272; Kleinbergen-Paap = 18.022; Linear ordered probit estimates (Van Praag and Ferrer-i-Carbonell 2008) using `cmp` Stata 12.1 code (Roodman 2011). Bootstrapped standard errors in parentheses with approximately 500 repetitions. Significance: $^{***}p < 0.01$, $^{**}p < 0.05$, $^{*}p < 0.1$.

Table A38: Hypothesis Testing: Detailed Model for Chile, Alternative Inequality Measures

	Baseline Model							
	Joint	Religion	Parental	Community	Professional	Political	Trust	All equal?
Social Effects	**0.00**	6.15	42.26	18.49	48.75	12.55	**0.00**	**0.16**
Inst / Politics	**0.00**	6.66	9.74	**2.30**	54.70	**1.98**	**0.00**	**2.72**
Inequality	**0.05**	15.72	86.83	**0.85**	11.69	**2.42**	6.34	11.39
Earthquake	**0.03**	31.53	64.65	**0.15**	26.61	47.80	**0.89**	**0.88**
Individual	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.12**	**0.00**	**0.00**
Familiy	**0.00**	**1.86**	**0.00**	8.13	47.66	90.13	42.13	**0.00**
Race	**2.78**	24.01	18.81	95.29	10.32	66.04	**1.12**	32.01
Religion	**0.00**	**0.00**	**0.24**	5.91	37.57	9.04	29.56	**0.00**
Age	**0.00**	**0.00**	**0.00**	**0.00**	**1.04**	**3.29**	**0.00**	**0.00**
Education	**0.00**	**2.73**	67.52	7.81	**0.00**	6.06	**0.00**	**0.31**
Gender	**0.00**	**0.00**	**0.00**	6.86	5.17	37.42	48.27	**0.00**
Time	**0.00**	5.60	62.80	**0.00**	33.26	**4.82**	**4.80**	**0.01**
Dependence	**0.00**	10.65	15.89	5.89	**0.04**	**0.01**	10.05	5.66
	Alternative Inequality Model							
	Joint	Religion	Parental	Community	Professional	Political	Trust	All equal?
Social Effects	**0.00**	10.87	41.00	37.86	43.49	9.85	**0.00**	**0.33**
Inst / Politics	**0.00**	13.23	10.58	7.18	63.06	11.51	**0.00**	**3.90**
Inequality	14.11	54.33	88.58	14.09	41.81	12.31	6.08	70.06
Earthquake	**0.10**	45.60	62.34	**0.17**	39.48	54.68	**1.30**	**1.42**
Individual	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.12**	**0.00**	**0.00**
Familiy	**0.00**	**1.73**	**0.00**	7.22	41.60	89.87	43.76	**0.00**
Race	**3.09**	25.41	19.49	96.06	11.89	67.47	**1.10**	33.10
Religion	**0.00**	**0.00**	**0.24**	6.22	39.58	8.83	26.81	**0.00**
Age	**0.00**	**0.00**	**0.00**	**0.00**	**1.19**	**3.35**	**0.00**	**0.00**
Education	**0.00**	**2.81**	67.10	6.83	**0.00**	5.94	**0.00**	**0.33**
Gender	**0.00**	**0.00**	**0.00**	6.95	5.54	37.70	47.05	**0.00**
Time	**0.02**	8.15	63.32	**0.01**	45.96	**3.27**	7.02	**0.07**
Dependence	**0.00**	10.45	15.75	5.71	**0.03**	**0.00**	9.89	5.05

Notes: $100 \times p$-values of Wald tests reported using the bootstrapped variance matrix. P-values lower than 5% are highlighted. In the first column, we test joint significance of corresponding variables. We test significance of variables by kind of participation in columns 2–6. In the last column, we test for the equality of impacts across participation types. Baseline model test table is repeated here to facilitate comparisons.