**Models with Independents**

***A.1 OLS: The Effects of Party Switching Over Time***

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| |  |  |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | --- | --- | |  | **General** | **Switcher\***  **Time** | **1867-1917** | **1921-1958** | **1962-1988** | **1993-2015** | **Dir\_Switch\***  **Time** | | (Intercept) | 0.129\*\*\* | 0.129\*\*\* | 0.247\*\*\* | 0.094\*\*\* | 0.077\*\*\* | 0.067\*\*\* | 0.129\*\*\* | |  | (0.010) | (0.010) | (0.025) | (0.014) | (0.010) | (0.009) | (0.010) | | Switcher | -0.054\*\* | 0.110\*\* | 0.006 | 0.032 | -0.103\* | -0.094\* |  | |  | (0.017) | (0.035) | (0.031) | (0.025) | (0.043) | (0.037) |  | | Time | -0.000a | -0.000 |  |  |  |  | -0.000 | |  | (0.000) | (0.000) |  |  |  |  | (0.000) | | Vote Lagged | -0.433\*\*\* | -0.433\*\*\* | -0.535\*\*\* | -0.426\*\*\* | -0.306\*\*\* | -0.221\*\*\* | -0.433\*\*\* | |  | (0.016) | (0.016) | (0.026) | (0.028) | (0.020) | (0.019) | (0.016) | | Party Region Vote Share: Lagged | -0.682\*\*\* | -0.684\*\*\* | -0.625\*\*\* | -0.606\*\*\* | -0.794\*\*\* | -0.884\*\*\* | -0.685\*\*\* | |  | (0.016) | (0.016) | (0.041) | (0.027) | (0.024) | (0.026) | (0.016) | | Party Region Vote Share: Current | 0.906\*\*\* | 0.900\*\*\* | 0.723\*\*\* | 0.874\*\*\* | 0.982\*\*\* | 0.992\*\*\* | 0.900\*\*\* | |  | (0.013) | (0.013) | (0.043) | (0.022) | (0.015) | (0.022) | (0.013) | | Bloc | -0.006 | -0.008\* |  |  |  | -0.005 | -0.008a | |  | (0.004) | (0.004) |  |  |  | (0.003) | (0.004) | | CCF/NDP | 0.007a | 0.005 |  | 0.020\* | 0.005 | 0.007 | 0.005 | |  | (0.004) | (0.004) |  | (0.008) | (0.006) | (0.006) | (0.004) | | Conservative | -0.004a | -0.005\* | -0.014\* | -0.004 | -0.003 | 0.005 | -0.004a | |  | (0.002) | (0.002) | (0.006) | (0.004) | (0.003) | (0.003) | (0.002) | | Progressive | 0.079\*\*\* | 0.077\*\*\* |  | 0.084\*\*\* |  |  | 0.077\*\*\* | |  | (0.015) | (0.015) |  | (0.016) |  |  | (0.015) | | Reform/Alliance | 0.010 | 0.009 |  |  |  | 0.002 | 0.010 | |  | (0.007) | (0.007) |  |  |  | (0.007) | (0.007) | | Third Party | 0.021\* | 0.021\* | -0.037a | 0.047\*\*\* | 0.019a | -0.211\*\* | 0.023\*\* | |  | (0.009) | (0.009) | (0.020) | (0.012) | (0.010) | (0.074) | (0.009) | | Independent | -0.046\* | -0.040a | -0.068\* | 0.053 | -0.172\*\*\* | -0.193\*\*\* | -0.035 | |  | (0.022) | (0.021) | (0.028) | (0.034) | (0.046) | (0.058) | (0.021) | | Switcher:Time |  | -0.002\*\*\* |  |  |  |  |  | |  |  | (0.000) |  |  |  |  |  | | To-Gov |  |  |  |  |  |  | 0.062 | |  |  |  |  |  |  |  | (0.054) | | To-Opp |  |  |  |  |  |  | 0.123\*\* | |  |  |  |  |  |  |  | (0.043) | | To-Gov:Time |  |  |  |  |  |  | -0.001\* | |  |  |  |  |  |  |  | (0.001) | | To-Opp:Time |  |  |  |  |  |  | -0.002\*\*\* | |  |  |  |  |  |  |  | (0.000) | | F-statistic | 545.258 | 506.992 | 405.377 | 256.587 | 639.364 | 283.348 | 443.401 | | R2 | 0.533 | 0.539 | 0.418 | 0.541 | 0.745 | 0.708 | 0.540 | | Num. obs. | 7674 | 7674 | 1745 | 2093 | 2147 | 1689 | 7674 | | \*\*\*p < 0.001, \*\*p < 0.01, \*p < 0.05, ap < 0.1. The numbers are regression coefficients with clustered standard errors in parentheses. | | | | | | | | |  | | | | | | | | |
|  |

***A2. OLS: The Placebo Test: Difference Between Lagged and Double Lagged Vote Share***

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| |  |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | --- | |  | **General** | **Switcher\***  **Time** | **1867-1917** | **1921-1958** | **1962-1988** | **1993-2015** | | (Intercept) | 0.215\*\*\* | 0.215\*\*\* | 0.322\*\*\* | 0.194\*\*\* | 0.119\*\*\* | 0.140\*\*\* | |  | (0.012) | (0.012) | (0.039) | (0.015) | (0.013) | (0.013) | | Switcher | -0.006 | -0.033 | -0.005 | -0.056\* | 0.027\* | 0.008 | |  | (0.010) | (0.027) | (0.026) | (0.022) | (0.011) | (0.014) | | Lagged Time | -0.000\*\*\* | -0.000\*\*\* |  |  |  |  | |  | (0.000) | (0.000) |  |  |  |  | | VoteT-2 | -0.476\*\*\* | -0.475\*\*\* | -0.526\*\*\* | -0.501\*\*\* | -0.369\*\*\* | -0.465\*\*\* | |  | (0.018) | (0.018) | (0.038) | (0.031) | (0.026) | (0.026) | | Party Region Vote Share: Double Lagged | -0.469\*\*\* | -0.470\*\*\* | -0.599\*\*\* | -0.475\*\*\* | -0.612\*\*\* | -0.292\*\*\* | |  | (0.023) | (0.023) | (0.065) | (0.034) | (0.035) | (0.037) | | Party Region Vote Share: Lagged | 0.646\*\*\* | 0.647\*\*\* | 0.597\*\*\* | 0.666\*\*\* | 0.797\*\*\* | 0.536\*\*\* | |  | (0.020) | (0.020) | (0.069) | (0.029) | (0.025) | (0.031) | | Bloc | -0.003 | -0.003 |  |  |  | -0.010a | |  | (0.005) | (0.005) |  |  |  | (0.006) | | CCF/NDP | 0.005 | 0.005 |  | -0.001 | 0.005 | 0.045\*\*\* | |  | (0.005) | (0.005) |  | (0.009) | (0.006) | (0.007) | | Conservative | -0.008\*\* | -0.008\*\* | -0.011 | -0.009\* | -0.000 | -0.000 | |  | (0.003) | (0.003) | (0.009) | (0.005) | (0.004) | (0.005) | | Progressive | 0.075\*\*\* | 0.078\*\*\* |  | 0.111\*\*\* |  |  | |  | (0.017) | (0.017) |  | (0.017) |  |  | | Reform/Alliance | 0.027\*\* | 0.026\*\* |  |  |  | 0.046\*\*\* | |  | (0.009) | (0.009) |  |  |  | (0.010) | | Third Party | 0.013 | 0.013 | -0.110\*\* | 0.023a | 0.020a | 0.128\*\*\* | |  | (0.009) | (0.009) | (0.036) | (0.013) | (0.012) | (0.009) | | Independent | 0.050\* | 0.052\* | -0.021 | 0.108\*\*\* | 0.282\*\*\* | -0.043\* | |  | (0.023) | (0.023) | (0.033) | (0.033) | (0.013) | (0.020) | | Switcher: Time Lagged |  | 0.000 |  |  |  |  | |  |  | (0.000) |  |  |  |  | | F-statistic | 240.067 | 222.338 | 333.516 | 211.077 | 2143.758 | 570.271 | | R2 | 0.494 | 0.494 | 0.351 | 0.627 | 0.620 | 0.602 | | Num. obs. | 4788 | 4788 | 927 | 1291 | 1410 | 1160 | | \*\*\*p < 0.001, \*\*p < 0.01, \*p < 0.05, ap < 0.1. The numbers are regression coefficients with clustered standard errors in parentheses. | | | | | | | |  | | | | | | | |

***A3. Logit: A Robustness Test: Winning as the Dependent Variable***

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| |  |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | --- | |  | **General** | **Switcher\*Time** | **1867-1917** | **1921-1958** | **1962-1988** | **1993-2015** | | (Intercept) | -4.250\*\*\* | -4.274\*\*\* | -2.306\*\*\* | -3.408\*\*\* | -5.343\*\*\* | -5.926\*\*\* | |  | (0.249) | (0.251) | (0.388) | (0.381) | (0.540) | (0.647) | | Switcher | -0.641\* | 2.621\*\* | 0.976a | 0.578 | -1.242 | -2.791\*\*\* | |  | (0.260) | (0.860) | (0.580) | (0.538) | (0.850) | (0.845) | | Time | 0.012\*\*\* | 0.012\*\*\* |  |  |  |  | |  | (0.001) | (0.001) |  |  |  |  | | Vote Lagged | 5.861\*\*\* | 5.880\*\*\* | 2.838\*\*\* | 5.227\*\*\* | 12.114\*\*\* | 16.627\*\*\* | |  | (0.391) | (0.392) | (0.418) | (0.648) | (1.030) | (1.339) | | Party Region Vote Share: Lagged | -11.986\*\*\* | -12.071\*\*\* | -5.012\*\*\* | -9.850\*\*\* | -18.443\*\*\* | -27.318\*\*\* | |  | (0.510) | (0.509) | (0.741) | (0.846) | (1.228) | (2.089) | | Party Region Vote Share: Current | 16.509\*\*\* | 16.512\*\*\* | 9.134\*\*\* | 14.672\*\*\* | 22.251\*\*\* | 30.116\*\*\* | |  | (0.482) | (0.484) | (0.753) | (0.808) | (1.167) | (1.946) | | Bloc | 0.052 | 0.021 |  |  |  | -0.104 | |  | (0.154) | (0.154) |  |  |  | (0.236) | | CCF/NDP | 0.555\*\*\* | 0.524\*\*\* |  | 0.797\*\* | 0.680\* | 0.538 | |  | (0.128) | (0.129) |  | (0.278) | (0.280) | (0.331) | | Conservative | 0.021 | 0.024 | -0.085 | 0.192 | -0.027 | -0.476\* | |  | (0.070) | (0.071) | (0.121) | (0.132) | (0.148) | (0.196) | | Progressive | 1.635\*\*\* | 1.594\*\*\* |  | 1.342\*\*\* |  |  | |  | (0.343) | (0.338) |  | (0.361) |  |  | | Reform/Alliance | 0.575 | 0.630 |  |  |  | -0.490 | |  | (0.501) | (0.485) |  |  |  | (0.652) | | Third Party | 1.064\*\*\* | 1.085\*\*\* | 12.636\*\*\* | 1.608\*\*\* | 0.544 | -1.962a | |  | (0.198) | (0.198) | (1.042) | (0.307) | (0.408) | (1.024) | | Independent | -0.537a | -0.550a | -0.422 | 0.246 | -2.497\*\* | -2.776\* | |  | (0.284) | (0.292) | (0.347) | (0.567) | (0.831) | (1.137) | | Switcher: Time |  | -0.036\*\*\* |  |  |  |  | |  |  | (0.008) |  |  |  |  | | AIC | 6476.293 | 6447.596 | 1800.050 | 1920.333 | 1442.396 | 995.254 | | Log Likelihood | -3225.147 | -3209.798 | -892.025 | -950.166 | -712.198 | -486.627 | | Num. obs. | 7674 | 7674 | 1745 | 2093 | 2147 | 1689 | | \*\*\*p < 0.001, \*\*p < 0.01, \*p < 0.05, ap < 0.1. The numbers are regression coefficients with clustered standard errors in parentheses. | | | | | | | |  | | | | | | | |
|  |

***A4. Individual Random Effects Models***

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| |  |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | --- | |  | **General** | **Switcher\*Time** | **1867-1917** | **1921-1958** | **1962-1988** | **1993-2015** | | (Intercept) | 0.222\*\*\* | 0.222\*\*\* | 0.326\*\*\* | 0.139\*\*\* | 0.106\*\*\* | 0.093\*\*\* | |  | (0.014) | (0.014) | (0.029) | (0.016) | (0.013) | (0.013) | | Switcher | -0.015 | 0.130\*\*\* | 0.028 | 0.039\* | -0.080a | -0.052\* | |  | (0.017) | (0.037) | (0.034) | (0.019) | (0.045) | (0.024) | | Time | -0.000\*\*\* | -0.000\*\*\* |  |  |  |  | |  | (0.000) | (0.000) |  |  |  |  | | Vote Lagged | -0.755\*\*\* | -0.753\*\*\* | -0.703\*\*\* | -0.716\*\*\* | -0.538\*\*\* | -0.587\*\*\* | |  | (0.020) | (0.020) | (0.029) | (0.032) | (0.027) | (0.025) | | Party Region Vote Share: Lagged | -0.442\*\*\* | -0.446\*\*\* | -0.538\*\*\* | -0.411\*\*\* | -0.615\*\*\* | -0.514\*\*\* | |  | (0.021) | (0.021) | (0.045) | (0.030) | (0.032) | (0.031) | | Party Region Vote Share: Current | 0.880\*\*\* | 0.875\*\*\* | 0.671\*\*\* | 0.890\*\*\* | 0.988\*\*\* | 0.981\*\*\* | |  | (0.015) | (0.015) | (0.046) | (0.023) | (0.016) | (0.023) | | Bloc | 0.012 | 0.005 |  |  |  | -0.011 | |  | (0.007) | (0.007) |  |  |  | (0.008) | | CCF/NDP | 0.028\*\*\* | 0.023\*\*\* |  | 0.041\*\*\* | 0.020\* | 0.023\* | |  | (0.006) | (0.006) |  | (0.012) | (0.008) | (0.011) | | Conservative | -0.002 | -0.004 | -0.021\*\* | -0.002 | -0.001 | -0.003 | |  | (0.004) | (0.004) | (0.008) | (0.005) | (0.005) | (0.008) | | Progressive | 0.076\*\*\* | 0.079\*\*\* |  | 0.103\*\*\* |  |  | |  | (0.017) | (0.017) |  | (0.017) |  |  | | Reform/Alliance | 0.012 | 0.008 |  |  |  | 0.006 | |  | (0.009) | (0.009) |  |  |  | (0.010) | | Third Party | 0.072\*\*\* | 0.072\*\*\* | -0.052a | 0.102\*\*\* | 0.056\*\*\* | -0.142\* | |  | (0.015) | (0.015) | (0.028) | (0.021) | (0.015) | (0.057) | | Independent | -0.006 | 0.005 | -0.078\*\* | 0.125\*\* | -0.099\* | -0.108a | |  | (0.023) | (0.022) | (0.028) | (0.041) | (0.043) | (0.063) | | Switcher:Time |  | -0.002\*\*\* |  |  |  |  | |  |  | (0.000) |  |  |  |  | | F-statistic | 614.067 | 575.359 | 2605.066 | 350.489 | 705.167 | 297.047 | | R2 | 0.627 | 0.631 | 0.477 | 0.639 | 0.777 | 0.775 | | Num. obs. | 7674 | 7674 | 1745 | 2093 | 2147 | 1689 | | σe | 0.079 | 0.079 | 0.132 | 0.070 | 0.055 | 0.040 | | σu | 0.113 | 0.112 | 0.109 | 0.080 | 0.058 | 0.087 | | \*\*\*p < 0.001, \*\*p < 0.01, \*p < 0.05, ap < 0.1. The numbers are regression coefficients with clustered standard errors in parentheses. | | | | | | | |  | | | | | | | |

**Additional Random Effects Models**

***A5. The Placebo Test with Individual Random Effects: Difference Between Lagged and Double Lagged Vote Share***

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| |  |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | --- | |  | **General** | **Switcher\*Time** | **1867-1917** | **1921-1958** | **1962-1988** | **1993-2015** | | (Intercept) | 0.228\*\*\* | 0.228\*\*\* | 0.327\*\*\* | 0.191\*\*\* | 0.130\*\*\* | 0.161\*\*\* | |  | (0.013) | (0.013) | (0.044) | (0.015) | (0.013) | (0.014) | | Switcher | -0.005 | -0.026 | 0.004 | -0.064\*\* | 0.035\* | 0.013 | |  | (0.014) | (0.032) | (0.032) | (0.025) | (0.016) | (0.016) | | Lagged Time | -0.000\*\*\* | -0.000\*\*\* |  |  |  |  | |  | (0.000) | (0.000) |  |  |  |  | | VoteT-2 | -0.523\*\*\* | -0.522\*\*\* | -0.536\*\*\* | -0.505\*\*\* | -0.418\*\*\* | -0.622\*\*\* | |  | (0.019) | (0.019) | (0.042) | (0.032) | (0.027) | (0.028) | | Party Region Vote Share: Double Lagged | -0.447\*\*\* | -0.448\*\*\* | -0.579\*\*\* | -0.500\*\*\* | -0.574\*\*\* | -0.222\*\*\* | |  | (0.023) | (0.023) | (0.066) | (0.034) | (0.035) | (0.032) | | Party Region Vote Share: Lagged | 0.657\*\*\* | 0.658\*\*\* | 0.580\*\*\* | 0.697\*\*\* | 0.792\*\*\* | 0.595\*\*\* | |  | (0.020) | (0.020) | (0.072) | (0.029) | (0.025) | (0.029) | | Bloc | -0.001 | -0.001 |  |  |  | -0.010 | |  | (0.005) | (0.005) |  |  |  | (0.007) | | CCF/NDP | 0.007 | 0.008 |  | -0.000 | 0.007 | 0.052\*\*\* | |  | (0.005) | (0.005) |  | (0.009) | (0.007) | (0.008) | | Conservative | -0.008\* | -0.008\* | -0.013 | -0.011\* | 0.000 | 0.002 | |  | (0.003) | (0.003) | (0.009) | (0.005) | (0.004) | (0.006) | | Progressive | 0.078\*\*\* | 0.080\*\*\* |  | 0.121\*\*\* |  |  | |  | (0.018) | (0.018) |  | (0.018) |  |  | | Reform/Alliance | 0.037\*\*\* | 0.037\*\*\* |  |  |  | 0.054\*\*\* | |  | (0.009) | (0.009) |  |  |  | (0.010) | | Third Party | 0.023\* | 0.023\* | -0.117\*\* | 0.030\* | 0.028\* | 0.148\*\*\* | |  | (0.009) | (0.009) | (0.041) | (0.013) | (0.012) | (0.009) | | Switcher: Time Lagged |  | 0.000 |  |  |  |  | |  |  | (0.000) |  |  |  |  | | F-statistic | 277.598 | 254.539 | 343.264 | 256.110 | 307.297 | 431.430 | | R2 | 0.521 | 0.521 | 0.333 | 0.662 | 0.632 | 0.668 | | Num. obs. | 4653 | 4653 | 876 | 1242 | 1390 | 1145 | | σe | 0.071 | 0.071 | 0.126 | 0.061 | 0.048 | 0.038 | | σu | 0.030 | 0.030 | 0.038 | 0.022 | 0.017 | 0.032 | | \*\*\*p < 0.001, \*\*p < 0.01, \*p < 0.05, ap < 0.1. The numbers are regression coefficients with clustered standard errors in parentheses. | | | | | | | |  | | | | | | | |
|  |

***A6. The Placebo Test with Individual Random Effects: Difference Between Lagged and Double Lagged Vote Share with Independents***

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| |  |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | --- | |  | **General** | **Switcher\***  **Time** | **1867-1917** | **1921-1958** | **1962-1988** | **1993-2015** | | (Intercept) | 0.235\*\*\* | 0.235\*\*\* | 0.335\*\*\* | 0.202\*\*\* | 0.133\*\*\* | 0.162\*\*\* | |  | (0.013) | (0.013) | (0.040) | (0.015) | (0.013) | (0.014) | | Switcher | -0.004 | -0.029 | -0.005 | -0.057\* | 0.030\*\* | 0.007 | |  | (0.011) | (0.029) | (0.026) | (0.022) | (0.011) | (0.012) | | Lagged Time | -0.000\*\*\* | -0.000\*\*\* |  |  |  |  | |  | (0.000) | (0.000) |  |  |  |  | | VoteT-2 | -0.532\*\*\* | -0.531\*\*\* | -0.547\*\*\* | -0.536\*\*\* | -0.426\*\*\* | -0.623\*\*\* | |  | (0.019) | (0.019) | (0.039) | (0.032) | (0.027) | (0.027) | | Party Region Vote Share: Double Lagged | -0.442\*\*\* | -0.442\*\*\* | -0.594\*\*\* | -0.455\*\*\* | -0.576\*\*\* | -0.222\*\*\* | |  | (0.023) | (0.023) | (0.065) | (0.034) | (0.035) | (0.032) | | Party Region Vote Share: Lagged | 0.647\*\*\* | 0.648\*\*\* | 0.589\*\*\* | 0.667\*\*\* | 0.795\*\*\* | 0.595\*\*\* | |  | (0.020) | (0.020) | (0.069) | (0.030) | (0.025) | (0.029) | | Bloc | -0.002 | -0.002 |  |  |  | -0.011 | |  | (0.005) | (0.005) |  |  |  | (0.007) | | CCF/NDP | 0.006 | 0.006 |  | -0.000 | 0.006 | 0.051\*\*\* | |  | (0.005) | (0.005) |  | (0.009) | (0.007) | (0.008) | | Conservative | -0.007\* | -0.007\* | -0.011 | -0.011\* | 0.001 | 0.001 | |  | (0.003) | (0.003) | (0.009) | (0.005) | (0.004) | (0.006) | | Progressive | 0.076\*\*\* | 0.079\*\*\* |  | 0.114\*\*\* |  |  | |  | (0.017) | (0.017) |  | (0.017) |  |  | | Reform/Alliance | 0.034\*\*\* | 0.033\*\*\* |  |  |  | 0.051\*\*\* | |  | (0.010) | (0.010) |  |  |  | (0.010) | | Third Party | 0.019\* | 0.019\* | -0.108\*\* | 0.031\* | 0.023a | 0.148\*\*\* | |  | (0.009) | (0.009) | (0.037) | (0.014) | (0.012) | (0.009) | | Independent | 0.053\* | 0.054\* | -0.025 | 0.114\*\*\* | 0.300\*\*\* | -0.001 | |  | (0.024) | (0.024) | (0.033) | (0.034) | (0.014) | (0.019) | | Switcher: Time Lagged |  | 0.000 |  |  |  |  | |  |  | (0.000) |  |  |  |  | | F-statistic | 259.798 | 240.362 | 317.818 | 215.341 | 2435.652 | 457.939 | | R2 | 0.517 | 0.517 | 0.358 | 0.636 | 0.637 | 0.673 | | Num. obs. | 4788 | 4788 | 927 | 1291 | 1410 | 1160 | | σe | 0.073 | 0.073 | 0.128 | 0.064 | 0.048 | 0.038 | | σu | 0.028 | 0.028 | 0.029 | 0.022 | 0.018 | 0.032 | | \*\*\*p < 0.001, \*\*p < 0.01, \*p < 0.05, ap < 0.1. The numbers are regression coefficients with clustered standard errors in parentheses. | | | | | | | |  | | | | | | | |
|  |

***A7. A Robustness Test with Individual Random Effects: Winning as the Dependent Variable***

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| |  |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | --- | |  | **General** | **Switcher\*Time** | **1867-1917** | **1921-1958** | **1962-1988** | **1993-2015** | | (Intercept) | -4.99\*\*\* | -5.01\*\*\* | -2.60\*\*\* | -4.69\*\*\* | -6.21\*\*\* | -6.01\*\*\* | |  | (0.32) | (0.32) | (0.49) | (0.62) | (0.73) | (0.63) | | Switcher | -1.28\*\*\* | 1.29 | 0.18 | 0.14 | -2.55\*\* | -2.95\*\*\* | |  | (0.32) | (0.93) | (0.69) | (0.76) | (0.83) | (0.71) | | Time | 0.01\*\*\* | 0.01\*\*\* |  |  |  |  | |  | (0.00) | (0.00) |  |  |  |  | | Vote Lagged | 6.42\*\*\* | 6.43\*\*\* | 2.81\*\*\* | 6.35\*\*\* | 13.66\*\*\* | 16.88\*\*\* | |  | (0.40) | (0.40) | (0.44) | (0.83) | (1.32) | (1.37) | | Party Region Vote Share: Lagged | -13.08\*\*\* | -13.07\*\*\* | -5.02\*\*\* | -11.72\*\*\* | -20.54\*\*\* | -27.50\*\*\* | |  | (0.55) | (0.55) | (0.80) | (1.06) | (1.56) | (1.85) | | Party Region Vote Share: Current | 18.61\*\*\* | 18.55\*\*\* | 9.91\*\*\* | 18.44\*\*\* | 25.06\*\*\* | 30.25\*\*\* | |  | (0.68) | (0.68) | (0.94) | (1.46) | (1.72) | (1.79) | | Bloc | 0.09 | 0.07 |  |  |  | -0.11 | |  | (0.21) | (0.21) |  |  |  | (0.25) | | CCF/NDP | 0.66\*\*\* | 0.64\*\*\* |  | 1.15\*\* | 0.78\* | 0.54a | |  | (0.16) | (0.16) |  | (0.38) | (0.34) | (0.28) | | Conservative | 0.03 | 0.03 | -0.09 | 0.31a | 0.01 | -0.48\* | |  | (0.08) | (0.08) | (0.13) | (0.17) | (0.18) | (0.21) | | Progressive | 1.94\*\*\* | 1.91\*\*\* |  | 1.90\*\*\* |  |  | |  | (0.35) | (0.35) |  | (0.46) |  |  | | Reform/Alliance | 0.71 | 0.77 |  |  |  | -0.47 | |  | (0.60) | (0.61) |  |  |  | (0.67) | | Third Party | 1.32\*\*\* | 1.34\*\*\* | 15.13 | 2.26\*\*\* | 0.56 | -1.90 | |  | (0.24) | (0.25) | (1549.05) | (0.47) | (0.44) | (1.37) | | Switcher: Time |  | -0.03\*\* |  |  |  |  | |  |  | (0.01) |  |  |  |  | | Log-Likelihood | -3087.98 | -3082.14 | -842.66 | -900.73 | -696.90 | -478.69 | | Num. obs. | 7504 | 7504 | 1672 | 2034 | 2125 | 1673 | | \*\*\*p < 0.001, \*\*p < 0.01, \*p < 0.05, ap < 0.1. The numbers are regression coefficients with clustered standard errors in parentheses | | | | | | | |  | | | | | | | |
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***A8. A Robustness Test with Individual Random Effects: Winning as the Dependent Variable with Independents***

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
|  | **General** | **Switcher\*Time** | **1867-1917** | **1921-1958** | **1962-1988** | **1993-2015** |
| (Intercept) | -4.97\*\*\* | -4.96\*\*\* | -2.45\*\*\* | -4.66\*\*\* | -6.29\*\*\* | -5.93\*\*\* |
|  | (0.32) | (0.31) | (0.46) | (0.60) | (0.73) | (0.62) |
| Switcher | -0.60\* | 2.68\*\*\* | 0.99a | 0.77 | -1.42\* | -2.79\*\*\* |
|  | (0.26) | (0.78) | (0.57) | (0.59) | (0.71) | (0.64) |
| Time | 0.01\*\*\* | 0.01\*\*\* |  |  |  |  |
|  | (0.00) | (0.00) |  |  |  |  |
| Vote Lagged | 6.22\*\*\* | 6.22\*\*\* | 2.89\*\*\* | 5.72\*\*\* | 13.44\*\*\* | 16.63\*\*\* |
|  | (0.38) | (0.38) | (0.42) | (0.78) | (1.29) | (1.34) |
| Party Region Vote Share: Lagged | -12.53\*\*\* | -12.59\*\*\* | -5.07\*\*\* | -10.63\*\*\* | -20.20\*\*\* | -27.32\*\*\* |
|  | (0.53) | (0.53) | (0.78) | (1.00) | (1.53) | (1.83) |
| Party Region Vote Share: Current | 18.29\*\*\* | 18.19\*\*\* | 9.47\*\*\* | 17.93\*\*\* | 25.13\*\*\* | 30.12\*\*\* |
|  | (0.66) | (0.66) | (0.90) | (1.42) | (1.74) | (1.78) |
| Bloc | 0.12 | 0.08 |  |  |  | -0.10 |
|  | (0.22) | (0.21) |  |  |  | (0.25) |
| CCF/NDP | 0.71\*\*\* | 0.66\*\*\* |  | 1.25\*\* | 0.85\* | 0.54a |
|  | (0.16) | (0.16) |  | (0.38) | (0.34) | (0.28) |
| Conservative | 0.02 | 0.02 | -0.09 | 0.27 | 0.01 | -0.48\* |
|  | (0.08) | (0.08) | (0.13) | (0.17) | (0.18) | (0.21) |
| Progressive | 1.91\*\*\* | 1.86\*\*\* |  | 1.93\*\*\* |  |  |
|  | (0.35) | (0.35) |  | (0.46) |  |  |
| Reform/Alliance | 0.74 | 0.79 |  |  |  | -0.49 |
|  | (0.59) | (0.61) |  |  |  | (0.67) |
| Third Party | 1.29\*\*\* | 1.31\*\*\* | 15.09 | 2.29\*\*\* | 0.64 | -1.96 |
|  | (0.24) | (0.24) | (1671.78) | (0.47) | (0.44) | (1.34) |
| Independent | -0.43 | -0.44 | -0.42 | 0.82 | -2.52\*\* | -2.78\*\* |
|  | (0.28) | (0.29) | (0.36) | (0.64) | (0.92) | (0.92) |
| Switcher: Time |  | -0.04\*\*\* |  |  |  |  |
|  |  | (0.01) |  |  |  |  |
| Log-Likelihood | -3211.65 | -3197.67 | -891.54 | -941.94 | -708.09 | -486.63 |
| Num. obs. | 7674 | 7674 | 1745 | 2093 | 2147 | 1689 |
| \*\*\*p < 0.001, \*\*p < 0.01, \*p < 0.05, ap < 0.1. The numbers are regression coefficients with clustered standard errors in parentheses. | | | | | | |

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***Additional OLS Placebo Test with Incumbents Who Received 100% in Recent Election Removed***

***A9. The Effects of Party Switching Over Time***

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
|  | **General** | **Switcher\***  **Time** | **1867-1917** | **1921-1958** | **1962-1988** | **1993-2015** | **Dir\_Switch\***  **Time** |
| (Intercept) | 0.102\*\*\* | 0.102\*\*\* | 0.200\*\*\* | 0.094\*\*\* | 0.081\*\*\* | 0.064\*\*\* | 0.101\*\*\* |
|  | (0.008) | (0.008) | (0.021) | (0.013) | (0.010) | (0.008) | (0.008) |
| Switcher | -0.078\*\*\* | 0.067a | -0.011 | 0.026 | -0.186\*\* | -0.091\* |  |
|  | (0.019) | (0.037) | (0.027) | (0.029) | (0.059) | (0.038) |  |
| Time | 0.000\*\*\* | 0.000\*\*\* |  |  |  |  | 0.000\*\*\* |
|  | (0.000) | (0.000) |  |  |  |  | (0.000) |
| Vote Lagged | -0.480\*\*\* | -0.480\*\*\* | -0.655\*\*\* | -0.419\*\*\* | -0.299\*\*\* | -0.214\*\*\* | -0.479\*\*\* |
|  | (0.015) | (0.015) | (0.025) | (0.028) | (0.020) | (0.018) | (0.015) |
| Party Region Vote Share: Lagged | -0.634\*\*\* | -0.634\*\*\* | -0.393\*\*\* | -0.632\*\*\* | -0.808\*\*\* | -0.885\*\*\* | -0.634\*\*\* |
|  | (0.015) | (0.015) | (0.032) | (0.027) | (0.024) | (0.026) | (0.015) |
| Party Region Vote Share: Current | 0.907\*\*\* | 0.903\*\*\* | 0.685\*\*\* | 0.892\*\*\* | 0.980\*\*\* | 0.990\*\*\* | 0.904\*\*\* |
|  | (0.012) | (0.012) | (0.036) | (0.022) | (0.015) | (0.022) | (0.012) |
| Bloc | -0.013\*\* | -0.014\*\* |  |  |  | -0.005 | -0.014\*\* |
|  | (0.004) | (0.004) |  |  |  | (0.003) | (0.004) |
| CCF/NDP | 0.010\* | 0.009\* |  | 0.018\* | 0.002 | 0.006 | 0.010\* |
|  | (0.004) | (0.004) |  | (0.008) | (0.006) | (0.006) | (0.004) |
| Conservative | -0.003 | -0.003 | -0.013\* | -0.003 | -0.003 | 0.005 | -0.003 |
|  | (0.002) | (0.002) | (0.005) | (0.004) | (0.003) | (0.003) | (0.002) |
| Progressive | 0.103\*\*\* | 0.101\*\*\* |  | 0.086\*\*\* |  |  | 0.101\*\*\* |
|  | (0.015) | (0.015) |  | (0.016) |  |  | (0.015) |
| Reform/Alliance | 0.005 | 0.005 |  |  |  | 0.002 | 0.006 |
|  | (0.008) | (0.007) |  |  |  | (0.007) | (0.007) |
| Third Party | 0.040\*\*\* | 0.040\*\*\* | 0.091\*\*\* | 0.046\*\*\* | 0.016 | -0.215\*\* | 0.042\*\*\* |
|  | (0.009) | (0.008) | (0.017) | (0.011) | (0.011) | (0.077) | (0.008) |
| Switcher:Time |  | -0.002\*\*\* |  |  |  |  |  |
|  |  | (0.000) |  |  |  |  |  |
| To-Gov |  |  |  |  |  |  | -0.030 |
|  |  |  |  |  |  |  | (0.051) |
| To-Opp |  |  |  |  |  |  | 0.114\* |
|  |  |  |  |  |  |  | (0.048) |
| To-Gov:Time |  |  |  |  |  |  | -0.000 |
|  |  |  |  |  |  |  | (0.001) |
| To-Opp:Time |  |  |  |  |  |  | -0.003\*\*\* |
|  |  |  |  |  |  |  | (0.001) |
| F-statistic | 761.061 | 696.863 | 501.861 | 306.818 | 729.315 | 312.423 | 599.711 |
| R2 | 0.627 | 0.630 | 0.621 | 0.586 | 0.750 | 0.707 | 0.631 |
| Num. obs. | 7376 | 7376 | 1548 | 2030 | 2125 | 1673 | 7376 |
| \*\*\*p < 0.001, \*\*p < 0.01, \*p < 0.05, ap < 0.1. The numbers are regression coefficients with clustered standard errors in parentheses. | | | | | | | |
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