Supplementary Appendix to:

Labor Market Volatility, Gender, and Trade Preferences

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Our survey was fielded with the firm Dynata, formerly Survey Sampling International (SSI). The sample is an opt-in panel with demographic targets to match the population. Many political science researchers have used Dynata/SSI in well-published

1 Sample Demographics and Balance

Table 1: Demographic Characteristics of Respondents

	Percent of Respondents
AGE	
Age 18-24	8.9
Age 25-44	33.2
Age 45-64	35.8
Age 65+	22.0
INCOME	
$0-$50,000	37.8
$50,000-$100,000	34.2
$100,000-$200,000	23.8
$200,000+	4.2
COLLEGE EDUCATION	59.4
WOMEN	52.5
WORKING	49.9
WHITE	77.4

Not all percentages add to 100 due to rounding.

Table 2: Test of Correlation Between Demographics and Treatment Assignment

| | *Volatility Treatment Assignment* |
	volatility
women	0.006
	(0.014)
age	0.00004
	(0.0004)
education	−0.024
	(0.015)
income	0.003
	(0.003)
working	−0.020
	(0.015)
white	−0.012
	(0.017)
Constant	0.513***
	(0.030)
Observations	5,615
R^2	0.001
Adjusted R^2	0.0001
Note:	*p<0.1; **p<0.05; ***p<0.01

2 Survey Instrument

The survey instrument is displayed with wording for the U.S. sample. For the Canadian sample "the U.S." is changed to "Canada". The survey will follow the advice of Burleigh, Kennedy, and Clifford (2018) and screen out respondents attempting to access the survey using a Virtual Private Servers (VPS) to mask their location, or whose locations we could not validate as being in the United States (or Canada for the Canadian study). We also evaluated the quality of respondents based on a free response question prior to our study. Respondents who wrote gibberish or who wrote a response that was unresponsive to the prompt were deemed to not be paying attention, and were dropped from the sample.[1]

[Pre-treatment questions]

If your employer was facing financial difficulties, would you be more or less likely to lose your job relative to other employees at the company?

- Much more likely
- Somewhat more likely
- Equally likely
- Somewhat less likely
- Much less likely

If you lost your job and had a hard time finding as good a job near where you live, how likely would you be to move to another part of the country if there were a good job there?

- Extremely likely
- Somewhat likely

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[1]Surveys fielded with SSI and Dynata have succesfully replicated studies fielded with other sampling firms. For examples of recent studies in political science fielded with SSI, see e.g. Brutger (2020), Brutger and Kertzer (2018), and Malhotra, Margalit, and Mo (2013).

- Neither likely nor unlikely

- Somewhat unlikely

- Extremely unlikely

There are many things people value in a job. How important are the following to you?
[Matrix with the following options]

[For each of the following, response options are: Extremely important / Very important
/ Somewhat important / Not too important / Not at all important]

Having a flexible work schedule

In the last few months, coronavirus has disrupted many lives.

Are jobs in your employment sector at immediate risk due to Covid-19 (Coronavirus)?

- Yes

- Not Sure

- No

Have you personally lost employment due to Covid-19 (Coronavirus)?

- Yes

- Not Sure

- No

[Volatility treatment:]

[*Left blank OR* Trade between countries leads to both [new jobs and layoffs OR layoffs
and new jobs]. As the U.S. has increased trade, it has experienced increased [job gains
and job loses OR job loses and job gains], in a process referred to as labor volatility.]

Thinking about the increasing amount of trade between the U.S. and other countries,
what impact do you believe increasing trade has had on your employment prospects?

- Enhanced employment opportunities

- No change to employment opportunities

- Hurt employment opportunities

[Page break]

If you were to lose your job in the next year, how many months do you think it would take you to find a new job at a similar or better income?

[Drop down selection menu] 1, 2, 3, ... 11, 12, More than 12 months

How good or bad has the United States' increasing trade been for each of the following?

- Yourself: Very bad, Somewhat bad, Neutral, Somewhat good, Very good.

- Your region: Very bad, Somewhat bad, Neutral, Somewhat good, Very good.

- Your country: Very bad, Somewhat bad, Neutral, Somewhat good, Very good.

[Page break]

[Treatment reminder based on control or treatment assignment:]

Reminder: [*Left blank OR* Trade between countries leads to both [new jobs and layoffs OR layoffs and new jobs]. As the U.S. has increased trade, it has experienced increased [job gains and job loses OR job loses and job gains], in a process referred to as labor volatility.] There has been increasing trade between the U.S. and other countries.

How likely are you to lose your job because of increasing trade?

- Extremely likely

- Somewhat likely

- Neither likely nor unlikely

- Somewhat unlikely

- Extremely unlikely

How likely are you to take a new job because of increasing trade?

- Extremely likely

- Somewhat likely

- Neither likely nor unlikely

- Somewhat unlikely

- Extremely unlikely

Do you favor or oppose the U.S. negotiating more trade agreements with the goal of increasing trade?

- Strongly favor

- Somewhat favor

- Neither favor nor oppose

- Somewhat oppose

- Strongly oppose

What impact do you believe increasing trade will have on your future wages?

- Increase a lot

- Increase a little

- Neither increase nor decrease

- Decrease a little

- Decrease a lot

[Manipulation check]

Given the information you previously read about the increasing amount of trade between the U.S. and other countries, which of the following are effects of trade? (Check all that apply.)

- Less employment volatility

- More employment volatility

- Increased prices on goods

- Decreased prices on goods

- Lower economic growth

- Higher economic growth

[Respondents passed the manipulation check if they checked "more employment volatility" *and* did not check "less employment volatility."]

[Demographic questions:]

Workforce participation:

We'd like to know if you are working now, or are you unemployed, retired, a homemaker, a student, or what?

[Respondents who select choices 1, 2, or 3 are counted as being in the workforce. Respondents who select 9 will have their free responses analyzed to determine if they are in the workforce.]

1. Working full time now

2. Working part time now - not looking for full time employment

3. Working part time now - looking for full time employment

4. Temporarily laid off

5. Unemployed - looking for work

6. Unemployed - not looking for work

7. Retired

8. Permanently disabled

9. Homemaker

10. Student

11. Other : Please briefly provide description [Free response:]

[Note - we expect our treatment effects to be strongest among those who in the treatment condition who checked "more employment volatility" and did not check "less employment volatility". We will conduct an additional set of analysis removing those in the treatment condition who incorrectly answered the manipulation check.]

[Demographic questions continued]

What is your gender?

- Male

- Female

- Non-binary

- Other

Overall, where would you place yourself on the following scale of liberalism conservatism?

- Extremely conservative

- Conservative

- Slightly conservative

- Moderate

- Slightly liberal

- Liberal

- Extremely liberal

[For the United States Sample] To what racial or ethnic group do you belong? - White/Caucasian

- African American

- Hispanic

- Asian

- Native American

- Pacific Islander

- Other

[For the Canadian Sample] What is your race? - White/Caucasian

- South Asian (e.g. East Indian, Pakistani, Sir Lankan, etc.)

- Chinese

- Black

- Filipino

- Latin American - Arab

What is your household income?

- $0 - $25,000

- $25,000 - $50,000

- $50,000 - $75,000

- $75,000 - $100,000

- $100,000 - $125,000

- $125,000 - $150,000

- $150,000 - $175,000

- $175,000 - $200,000

- $200,001 +

Approximately what percentage of your household income comes from your income?

Your contribution to household income (Click on the line and adjust the slider)

[Slider response ranging from 0 to 100 percent]

Approximately how many hours a week do you spend on the following activities?

Paid Work [numerical entry]

Housework [numerical entry]

Care for dependents (children and others) [numerical entry]

How many dependents do you care for? [numerical entry]

In which industry are you currently (or most recently) employed?

[Dropdown menu of industries]

What is the highest level of education you have completed?

- Less than High School

- High School / GED

- Some College

- 2 Year Degree

- 4 Year Degree

- Masters Degree

- Doctoral Degree

- Professional Degree (JD, MD)

What is your year of birth?

[Slider menu]

3 Microfoundations Connecting Gender and Employment Concerns

While the main text focuses on the primary test of the link between economic vulnerability and trade preferences via the experimental treatment, we now also consider three sources for women's distinct sensitivity to job stability: 1) structural, work-related gender discrimination, 2) uneven unpaid work burdens, and 3) differing preferences (some of which may be related to the prior two factors). Although there are multitude of ways in which these factors could be studied, we focus on few key variables to explore these factors.

3.1 Risk of Job Loss

First, we consider how structural differences in the labor market are likely to shape women's perceived risk in the face of labor market volatility. It is recognized that women often face higher hurdles to be recruited (Padavic, Reskin et al., 2002), while they are also less likely to be retained (Hall, Gordon, and Holt, 1972; Ureta, 1992; Diebold, Neumark, and Polsky, 1997) in a cycle that has been described as first-fired, last-hired. Globalization's interaction with such structures can create new paths of inequality (Razavi et al., 2012). Recent studies (Kushi and McManus, 2018; Women's

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Budget Group, 2018) have shown that in countries with greater gender discrimination women are more likely than men to be exposed to the downside risks associated with trade liberalization and other economic shocks. Taking into consideration these structural differences, we now include and analyze a pretreatment question that asks "If your employer was facing financial difficulties, would you be more or less likely to lose your job relative to other employees at the company?" This question allows us to test hypothesis H3a, assessing each respondent's perceived risk of losing their job, and whether women are more likely to feel at risk than men. We use this question to directly test whether perceptions of job risk shape how men and women respond to trade volatility, shown in Table 3. Interestingly, the volatility treatment has a positive main effect on respondent's employment prospects in (0.15, $p = 0.03$), but the interaction between volatility and job risk was negative (-0.04, $p = 0.04$), which is consistent with our expectations.

Table 3: Effect of Relative Risk of Losing One's Job

	Dependent variable:							
	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	0.144**	−0.012	0.013	−0.199	0.081	−0.048	−0.040	0.078
	(0.067)	(0.127)	(0.124)	(0.429)	(0.095)	(0.101)	(0.112)	(0.104)
job_risk	0.141***	0.546***	0.482***	0.088	0.067***	0.060***	0.072***	0.090***
	(0.014)	(0.027)	(0.026)	(0.090)	(0.020)	(0.021)	(0.023)	(0.022)
volatility:job_risk	−0.042**	0.018	0.016	−0.027	−0.015	0.004	0.005	−0.033
	(0.020)	(0.038)	(0.037)	(0.129)	(0.028)	(0.030)	(0.034)	(0.031)
Constant	1.738***	0.718***	1.068***	5.545***	2.940***	3.052***	3.103***	3.414***
	(0.046)	(0.088)	(0.086)	(0.296)	(0.065)	(0.070)	(0.077)	(0.072)
Observations	2,851	2,850	2,847	2,841	2,851	2,849	2,850	2,849

Note: *p<0.1; **p<0.05; ***p<0.01 Working Respondents

The Job Risk variable is derived from the question "If your employer was facing financial difficulties, would you be more or less likely to lose your job relative to other employees at the company?" The variable is coded from 1 to 5, with higher values associated with greater risk of losing one's job.

3.2 Unpaid Work and Provider Responsibilities

A second mechanism by which women may feel more sensitive to employment transition is the burden of unpaid activities and demands at home, which can limit their economic empowerment (Ferrant, Pesando, and Nowacka, 2014). Women tend to serve as primary caregivers even in dual-income

families (Presser, 1994) and report being more concerned with securing jobs compatible with family life than men (Darian, 1975; Glass and Camarigg, 1992). However, it is also true that women in the U.S. are increasingly sole or primary providers to their family (Wang, Parker, and Taylor, 2012). To capture these constraints of homelife, we employ questions to not only ask about willingness to relocate, but also to capture measures of the burden of homelife: the number of dependents, time spent on housework and dependents (Tables 4 and 5), and the relative role as income provider (Table 6). We use these measures to test whether men and women with more or less homelife and economic responsibility respond differently to labor market risks from our volatility treatment. We do not find strong evidence that respondents provider role or their unpaid work responsibilities play a major role in shaping the effect of volatility on trade attitudes.

Table 4: Effect of Unpaid Work

	Dependent variable:							
	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	−0.013	0.058	0.034	−0.084	−0.012	−0.053*	−0.041	−0.039
	(0.020)	(0.040)	(0.040)	(0.143)	(0.026)	(0.030)	(0.034)	(0.032)
high.unpaid.work	−0.012	0.092**	0.125***	0.053	−0.030	−0.056	−0.059	−0.020
	(0.023)	(0.047)	(0.047)	(0.167)	(0.030)	(0.034)	(0.039)	(0.037)
volatility:high.unpaid.work	0.016	−0.039	0.019	0.027	0.001	−0.017	0.013	−0.041
	(0.033)	(0.067)	(0.066)	(0.238)	(0.043)	(0.049)	(0.056)	(0.053)
Constant	2.115***	2.317***	2.428***	6.483***	3.111***	3.182***	3.256***	3.672***
	(0.014)	(0.028)	(0.028)	(0.101)	(0.018)	(0.021)	(0.024)	(0.022)
Observations	5,531	5,528	5,522	5,506	5,530	5,528	5,529	5,532

Note: *p<0.1; **p<0.05; ***p<0.01 Full Sample

High unpaid work is an indicator for those who report being in the top third of respondents based on the total number of hours they work per week on housework and care for dependents (children and others).

3.3 Mobility and Flexibility

Finally, a third mechanism may arise from differences in individual preferences for stability and control, rather than for higher wages. Trade openness should theoretically provide economic growth, but at the cost of increased employment instability. Thus, those with a preference for stability may prefer trade policies which limit employment disruption. Prior studies have shown that women prefer job security and stability (Pew Research Center, 2013b) and are less supportive of the idea

Table 5: Effect of Unpaid Work among Women

	Dependent variable:							
	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	−0.005	0.058	0.049	−0.232	−0.023	−0.066*	−0.022	−0.063
	(0.028)	(0.055)	(0.055)	(0.202)	(0.033)	(0.040)	(0.046)	(0.044)
high.unpaid.work	−0.019	0.118**	0.136**	0.006	−0.027	−0.049	−0.032	0.033
	(0.031)	(0.060)	(0.060)	(0.220)	(0.036)	(0.044)	(0.050)	(0.048)
volatility:high.unpaid.work	0.015	−0.080	−0.002	0.264	−0.040	−0.036	−0.071	−0.069
	(0.044)	(0.085)	(0.086)	(0.313)	(0.051)	(0.062)	(0.072)	(0.069)
Constant	2.051***	2.303***	2.377***	6.591***	3.025***	3.089***	3.129***	3.519***
	(0.020)	(0.039)	(0.039)	(0.144)	(0.023)	(0.028)	(0.033)	(0.031)
Observations	2,910	2,909	2,908	2,901	2,909	2,908	2,908	2,911

Note: *p<0.1; **p<0.05; ***p<0.01 Women Sample

High unpaid work is an indicator for those who report being in the top third of respondents based on the total number of hours they work per week on housework and care for dependents (children and others).

Table 6: Effect of Provider Role

	Dependent variable:							
	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	0.037	0.013	0.022	−0.741*	−0.021	−0.128	−0.089	0.118
	(0.063)	(0.134)	(0.128)	(0.395)	(0.087)	(0.093)	(0.103)	(0.096)
provider.role	0.026*	0.032	0.024	0.287***	0.078***	0.067***	0.052**	0.047**
	(0.014)	(0.030)	(0.029)	(0.090)	(0.020)	(0.021)	(0.024)	(0.022)
volatility:provider.role	−0.005	0.021	0.023	0.179	0.019	0.029	0.023	−0.047
	(0.021)	(0.044)	(0.042)	(0.130)	(0.028)	(0.031)	(0.034)	(0.032)
Constant	2.106***	2.308***	2.492***	4.962***	2.937***	3.063***	3.188***	3.565***
	(0.044)	(0.092)	(0.089)	(0.274)	(0.060)	(0.065)	(0.072)	(0.067)
Observations	2,764	2,763	2,762	2,755	2,764	2,763	2,764	2,763

Note: *p<0.1; **p<0.05; ***p<0.01 Working respondents.

Provider role is a variable for what quartile the respondent's household income the respondent provides. Higher values are associated with providing a greater proportion of the household income.

that people should move to regions where employment is more available (Gidengil et al., 2003; Mansfield, Mutz, and Silver, 2015). While the source of these different preferences may be difficult to disentangle from the economic realities created by gender discrimination and household burdens, we can measure the extent of differences between men and women via our pre-treatment questions about willingness to relocate and characteristics important for their job. We use our question that measures willingness to move for a job (mobility) to test hypothesis H3b in Table 7. We also asked respondents whether a flexible work schedule is important to them, used in Tables 8 and 9. According to a recent Pew Research Center (2013a) study, a flexible schedule is the factor that generates the largest difference in opinion between mothers and fathers, making it a key metric with which to test which mechanisms that underpin the gender gap when it comes to men's and women's reactions to trade related labor volatility. Using these two variables, we test whether the increasing importance of a flexible schedule and a respondent's willingness to move influence how they react to the labor volatility treatment. We do not find strong evidence that one's mobility or prioritization of a flexible schedule play a major role in shaping the effect of volatility on trade attitudes. We do find some support that these factors interact with volatility to shape expectations about how long it would take to find a new job.

Table 7: Effect of Willingness to Move

	Dependent variable:							
	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	−0.078	0.225*	0.170	0.441	−0.030	−0.162*	−0.095	−0.112
	(0.060)	(0.125)	(0.116)	(0.388)	(0.085)	(0.091)	(0.101)	(0.093)
mobility	0.110***	0.325***	0.385***	−0.083	0.085***	0.072***	0.092***	0.130***
	(0.012)	(0.025)	(0.023)	(0.078)	(0.017)	(0.018)	(0.020)	(0.019)
volatility:mobility	0.030*	−0.049	−0.028	−0.224**	0.021	0.040	0.022	0.027
	(0.018)	(0.037)	(0.034)	(0.113)	(0.025)	(0.027)	(0.029)	(0.027)
Constant	1.827***	1.378***	1.341***	6.079***	2.877***	3.010***	3.034***	3.283***
	(0.041)	(0.086)	(0.080)	(0.267)	(0.059)	(0.063)	(0.069)	(0.064)
Observations	2,851	2,850	2,847	2,841	2,851	2,849	2,850	2,849

Note: $^{*}p<0.1$; $^{**}p<0.05$; $^{***}p<0.01$ Working Respondents
Mobility is coded from 1 to 5, with higher values associated with greater willingness to move for a new job.

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Table 8: Effects of Prioritizing a Flexible Schedule

	Dependent variable:							
	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	0.051	0.243	0.194	0.264	−0.003	−0.199	0.052	0.037
	(0.084)	(0.178)	(0.170)	(0.535)	(0.118)	(0.126)	(0.140)	(0.129)
flex.schedule	0.092***	0.209***	0.230***	−0.009	0.090***	0.037	0.069***	0.122***
	(0.015)	(0.033)	(0.031)	(0.098)	(0.021)	(0.023)	(0.026)	(0.024)
volatility:flex.schedule	−0.009	−0.047	−0.030	−0.144	0.010	0.045	−0.020	−0.017
	(0.022)	(0.046)	(0.044)	(0.140)	(0.031)	(0.033)	(0.036)	(0.034)
Constant	1.839***	1.638***	1.717***	5.848***	2.816***	3.099***	3.074***	3.245***
	(0.059)	(0.124)	(0.118)	(0.372)	(0.082)	(0.088)	(0.097)	(0.090)
Observations	2,847	2,846	2,843	2,837	2,847	2,845	2,846	2,845

Note: *p<0.1; **p<0.05; ***p<0.01 Working Respondents
Flex schedule is coded from 1 to 5, with higher values associated with prioritizing having a flexible schedule.

Table 9: Effects of Prioritizing a Flexible Schedule among Women

	Dependent variable:							
	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	0.091	0.405*	0.450*	0.492	0.079	−0.156	0.036	0.151
	(0.121)	(0.242)	(0.235)	(0.758)	(0.148)	(0.169)	(0.187)	(0.179)
flex.schedule	0.079***	0.142***	0.173***	0.092	0.054**	−0.001	0.033	0.130***
	(0.022)	(0.044)	(0.042)	(0.137)	(0.027)	(0.030)	(0.034)	(0.032)
volatility:flex.schedule	−0.024	−0.101	−0.104*	−0.227	−0.027	0.020	−0.037	−0.057
	(0.032)	(0.064)	(0.061)	(0.199)	(0.039)	(0.044)	(0.049)	(0.047)
Constant	1.819***	1.854***	1.840***	5.556***	2.839***	3.130***	3.092***	3.074***
	(0.083)	(0.167)	(0.161)	(0.522)	(0.102)	(0.116)	(0.128)	(0.123)
Observations	1,355	1,354	1,353	1,352	1,355	1,354	1,354	1,354

Note: *p<0.1; **p<0.05; ***p<0.01 Working Women Respondents
Flex schedule is coded from 1 to 5, with higher values associated with prioritizing having a flexible schedule.

3.4 Full Versus Part Time Employment

Although our main analysis focuses on those who are working, it is worth noting that there is significant variation in people's employment status, such as whether they are working full time, part time by choice, or part time while seeking full time employment. Variation in these types of employment is also likely to vary based on gender. Methodologically, the survey experiment itself already serves as a control for potentially different distributions of employment status, since these should be balanced across the treatment and control. However, since women are more likely to work part-time, in low-skill occupations, and in non-regular work (Kushi and McManus, 2018), we conduct further subgroup analysis based on wether respondents are working full time (Table 10), part time by choice (Table 11), or part time while seeking full time employment (Table 12). The results from the subset analysis can provide further insights into how employment status and concern for job stability interact to shape attitudes toward trade, however, this analysis may be underpowered, so this should be interpreted with caution. Overall, we do not find dramatically different results across subsets, though among the very small subset of women in our sample who are working part time and searching for full time work, the volatility treatment has a modest positive effect on their belief that trade increases the chance of finding a new job.

Table 10: Effect Among Those Working Full Time

	Dependent variable:							
	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	0.016	0.105	0.116	−0.145	0.094*	0.013	0.038	−0.040
	(0.035)	(0.074)	(0.071)	(0.220)	(0.048)	(0.052)	(0.057)	(0.052)
women	−0.157***	−0.128	−0.221***	0.197	−0.241***	−0.211***	−0.248***	−0.331***
	(0.037)	(0.078)	(0.075)	(0.230)	(0.050)	(0.054)	(0.060)	(0.055)
volatility:women	−0.032	−0.050	−0.018	−0.105	−0.133*	−0.122	−0.139	−0.001
	(0.053)	(0.112)	(0.108)	(0.332)	(0.072)	(0.078)	(0.086)	(0.079)
Constant	2.277***	2.438***	2.641***	5.789***	3.309***	3.374***	3.462***	3.880***
	(0.025)	(0.052)	(0.050)	(0.155)	(0.034)	(0.036)	(0.040)	(0.037)
Observations	2,215	2,215	2,214	2,208	2,215	2,213	2,214	2,214

Note: *p<0.1; **p<0.05; ***p<0.01 Working Full Time Respondents

Table 11: Effect Among Those Working Part Time by Choice

				Dependent variable:				
	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	0.130	0.136	−0.025	−0.663	0.054	−0.060	0.116	0.202
	(0.082)	(0.182)	(0.178)	(0.573)	(0.115)	(0.125)	(0.146)	(0.139)
women	−0.027	0.174	0.009	0.187	0.079	−0.187*	−0.081	−0.047
	(0.073)	(0.161)	(0.158)	(0.509)	(0.102)	(0.111)	(0.130)	(0.124)
volatility:women	−0.082	−0.200	−0.059	0.416	−0.146	0.037	−0.212	−0.304*
	(0.105)	(0.233)	(0.228)	(0.735)	(0.147)	(0.160)	(0.187)	(0.179)
Constant	2.088***	2.198***	2.451***	5.256***	2.934***	3.187***	3.264***	3.648***
	(0.057)	(0.127)	(0.124)	(0.401)	(0.080)	(0.087)	(0.102)	(0.098)
Observations	454	453	454	451	454	454	454	454

Note: *p<0.1; **p<0.05; ***p<0.01 Working part time by choice Respondents

Table 12: Effect Among Those Working Part Time and Searching for Full Time Work

				Dependent variable:				
	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	0.058	0.353	−0.109	−0.071	−0.141	0.150	0.446*	−0.325
	(0.153)	(0.271)	(0.199)	(0.213)	(0.229)	(0.219)	(0.234)	(0.857)
women	0.071	0.160	−0.218	−0.019	0.000	−0.077	0.052	0.167
	(0.140)	(0.248)	(0.182)	(0.195)	(0.210)	(0.201)	(0.215)	(0.785)
volatility:women	0.010	−0.356	0.465*	0.081	0.033	−0.182	−0.376	−1.108
	(0.199)	(0.353)	(0.259)	(0.277)	(0.299)	(0.286)	(0.305)	(1.117)
Constant	2.026***	2.897***	3.026***	3.154***	3.308***	3.462***	3.026***	6.103***
	(0.106)	(0.187)	(0.138)	(0.147)	(0.159)	(0.152)	(0.163)	(0.594)
Observations	182	182	182	182	182	181	179	182

Note: *p<0.1; **p<0.05; ***p<0.01 Working part time and searching for full time work respondents

3.5 Working Verus Non-Working Men

As discussed in the main paper, we also tested whether volatility has differential effects on men who were in the workforce versus those that were not, as shown in Table 13.

Table 13: Effect sof Working and Non-Working Men

	Dependent variable:							
	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	−0.070**	0.042	−0.045	0.208	−0.057	−0.081	−0.095	0.0001
	(0.034)	(0.073)	(0.071)	(0.245)	(0.048)	(0.053)	(0.060)	(0.055)
working	0.128***	0.176**	0.246***	−1.520***	0.142***	0.181***	0.156***	0.048
	(0.032)	(0.069)	(0.067)	(0.231)	(0.046)	(0.050)	(0.057)	(0.051)
volatility:working	0.102**	0.078	0.160*	−0.422	0.138**	0.082	0.135*	−0.001
	(0.045)	(0.098)	(0.095)	(0.330)	(0.065)	(0.071)	(0.081)	(0.073)
Constant	2.114***	2.256***	2.392***	7.261***	3.107***	3.159***	3.274***	3.782***
	(0.024)	(0.051)	(0.049)	(0.171)	(0.034)	(0.037)	(0.042)	(0.038)
Observations	2,711	2,709	2,704	2,692	2,711	2,710	2,711	2,712

Note: *p<0.1; **p<0.05; ***p<0.01 Men Only

4 Volatility, Skill, and Industry

We address the issue of employment segregation and the potential for heterogeneous effects due to differences in skill level and sectoral employment. As in previous studies, we consider two types of characterization of individuals' wage concerns: skill level based and sectoral affiliation concerns. In developed countries like the U.S. and Canada, where capital and high-skilled labor is relatively abundant compared to low-skilled labor, trade theoretically brings, via imports, greater competition and relatively lower wages for low-skilled labor while expanding, via exports, opportunities and higher wages (or returns) for high-skilled labor and capital. An alternative economic argument focuses on trade increasing competition and opportunities on sectoral affiliation rather than individual skill levels. In such models, trade expansion affects all affiliated with an import-competing or export-oriented sector. We conduct a series of subset analyses based on measures of skill (education and income) as well as sector (import-competing industries based on census industry codings), to test for heterogeneous effects.

If volatility is at the core to the gender difference, and trade primarily threatens low-skilled and import-competing industries, we would expect the overall treatment effects to be larger for the negatively-affected groups. We will replicate the analysis from Table 1, but this time running the analysis subset by skill level, income, and whether they are employed in an import-competing industry or not.[2] To test how skill (education and income) as well as sector (import-competing industries based on census industry codings), shape the effect of trade volatility, we run two set of analyses. First, to test whether the interaction effect of gender and volatility is most pronounced in the groups we expect to be most negatively affected, we replicate Table 2 for subsets based on skill (education and income) and whether they are in an import-competing industry or not.

In the above analysis, we code import-competing industry for each respondent in the following manner. First, we ask respondents In which industry are you currently (or most recently) employed? We then match the respondents selection to the corresponding NAICS industry classification at the 2-digit level. We then use US and Canadian industry production and import data at the NAICS 2-digit level to calculate the import share for each industry. To determine which of the industries count as import-competing, we follow the practice of coding those in the top quartile as import-competing. For example, in our set of industries for the United States, this results in the top 26%

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[2]For skill level, we subset based on whether the respondent has a college degree. For income, we subset based on whether the household income is less than or equal $75,000 or above.

of industries being counted as import-competing, because there is a natural break in the data at that point. The average import share for those coded as import-competing is 17%. In contrast, the highest import-share for an industry not coded as import-competing is only 4%. Using the import-competing variable, we then test whether the trade volatility treatment has differential effects for those employed in import-competing industries than not (Tables 14 and 15). We conduct this analysis using an interaction term, replicating our core models from the paper.

The results show that volatility has a strong effect on those who are most vulnerable to trades negative consequences – those who are low-skill (no college degree) or employed in an import-competing industry.[3] We find evidence of volatility's differential effects on women's trade support, especially among import-competing workers. Among working respondents with no college degree (Table 17), the volatility treatment lowers support for trade among women (-0.27, $p = 0.04$), though volatility did not have an effect on men without a college degree. The results are even stronger among respondents working in import-competing industries (Table 14), for whom the volatility treatment strongly decreased women's support for trade compared to untreated women (-0.33, $p = 0.02$), though volatility had no effect on men working in import-competing industries. In substantive terms, the percent of women supporting trade in import-competing industries in the control condition was 61 percent, but in the volatility treatment only 49 percent supported trade, resulting in a 12 percentage point drop in trade support ($p = 0.03$).

We next examine volatility's interaction effect with women among respondents who are high versus low income (Tables 18 and 19). We do not find there to be significant interactions in either the low or high income groups.

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[3]In our sample 40.6 percent are without a college education and 22 percent are in import-competing industries.

Table 14: Effects Among Import-Competing Workers

	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	Dependent variable:							
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	0.018	−0.030	0.095	−0.453	0.033	−0.008	0.106	0.046
	(0.066)	(0.129)	(0.123)	(0.385)	(0.090)	(0.095)	(0.102)	(0.094)
women	−0.044	0.119	0.032	−0.112	−0.155	−0.205**	−0.131	0.021
	(0.070)	(0.137)	(0.130)	(0.408)	(0.096)	(0.101)	(0.108)	(0.100)
volatility:women	−0.084	0.018	−0.106	0.359	−0.037	−0.073	−0.138	−0.334**
	(0.098)	(0.192)	(0.182)	(0.571)	(0.134)	(0.141)	(0.151)	(0.140)
Constant	2.222***	2.546***	2.692***	5.886***	3.227***	3.310***	3.368***	3.735***
	(0.047)	(0.092)	(0.087)	(0.274)	(0.064)	(0.068)	(0.072)	(0.067)
Observations	690	690	689	685	690	689	690	689

Note: *p<0.1; **p<0.05; ***p<0.01 Import-Competing - Working Respondents

Table 15: Effects Among Non-Import-Competing Workers

	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	Dependent variable:							
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	0.040	0.147*	0.106	−0.116	0.089*	−0.004	0.009	−0.023
	(0.036)	(0.079)	(0.076)	(0.236)	(0.050)	(0.054)	(0.060)	(0.056)
women	−0.167***	−0.114	−0.216***	0.218	−0.238***	−0.218***	−0.247***	−0.373***
	(0.036)	(0.078)	(0.075)	(0.235)	(0.050)	(0.054)	(0.060)	(0.055)
volatility:women	−0.010	−0.121	−0.028	−0.257	−0.100	−0.077	−0.120	0.043
	(0.052)	(0.113)	(0.109)	(0.340)	(0.072)	(0.078)	(0.087)	(0.080)
Constant	2.249***	2.397***	2.618***	5.682***	3.261***	3.356***	3.453***	3.864***
	(0.025)	(0.055)	(0.053)	(0.166)	(0.035)	(0.038)	(0.042)	(0.039)
Observations	2,119	2,118	2,116	2,114	2,119	2,119	2,119	2,118

Note: *p<0.1; **p<0.05; ***p<0.01 Not Import-Competing - Working Respondents

Table 16: Effect Among those with a College Degree

	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	Dependent variable:							
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	0.044	0.160**	0.102	−0.166	0.050	−0.002	0.059	−0.023
	(0.037)	(0.080)	(0.076)	(0.229)	(0.052)	(0.055)	(0.060)	(0.056)
women	−0.186***	−0.113	−0.241***	0.085	−0.265***	−0.260***	−0.237***	−0.326***
	(0.037)	(0.081)	(0.077)	(0.230)	(0.052)	(0.056)	(0.060)	(0.056)
volatility:women	−0.002	−0.171	−0.010	−0.185	−0.071	−0.036	−0.138	0.034
	(0.054)	(0.117)	(0.111)	(0.333)	(0.076)	(0.081)	(0.087)	(0.081)
Constant	2.289***	2.479***	2.721***	5.815***	3.330***	3.404***	3.486***	3.893***
	(0.026)	(0.056)	(0.053)	(0.160)	(0.036)	(0.039)	(0.042)	(0.039)
Observations	2,068	2,067	2,065	2,061	2,068	2,067	2,067	2,067

Note: *p<0.1; **p<0.05; ***p<0.01 College Educated - Working Respondents

Table 17: Effect Among those without a College Degree

	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	Dependent variable:							
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	0.005	0.031	0.175	−0.260	0.174**	0.010	−0.018	0.077
	(0.058)	(0.122)	(0.120)	(0.410)	(0.078)	(0.086)	(0.101)	(0.093)
women	−0.010	0.098	0.066	0.326	−0.080	−0.091	−0.170	−0.152
	(0.059)	(0.125)	(0.123)	(0.418)	(0.080)	(0.088)	(0.103)	(0.095)
volatility:women	−0.090	0.096	−0.169	0.098	−0.181	−0.206*	−0.111	−0.274**
	(0.084)	(0.176)	(0.173)	(0.589)	(0.113)	(0.124)	(0.145)	(0.134)
Constant	2.122***	2.298***	2.388***	5.422***	3.037***	3.176***	3.287***	3.649***
	(0.042)	(0.088)	(0.087)	(0.296)	(0.056)	(0.062)	(0.073)	(0.067)
Observations	759	759	759	756	759	758	759	759

Note: *p<0.1; **p<0.05; ***p<0.01 No College Degree - Working Respondents

Table 18: Effect Among those with High Income

	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	Dependent variable:							
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	0.055	0.222**	0.163**	−0.361	0.070	0.005	0.047	0.004
	(0.039)	(0.087)	(0.083)	(0.244)	(0.056)	(0.060)	(0.066)	(0.059)
women	−0.177***	−0.158*	−0.216**	−0.106	−0.275***	−0.216***	−0.232***	−0.320***
	(0.041)	(0.091)	(0.087)	(0.255)	(0.059)	(0.063)	(0.069)	(0.061)
volatility:women	−0.041	−0.127	−0.030	0.183	−0.067	−0.082	−0.107	−0.024
	(0.058)	(0.131)	(0.124)	(0.366)	(0.085)	(0.090)	(0.098)	(0.088)
Constant	2.295***	2.396***	2.596***	5.786***	3.335***	3.417***	3.503***	3.926***
	(0.028)	(0.062)	(0.059)	(0.172)	(0.040)	(0.043)	(0.046)	(0.042)
Observations	1,712	1,711	1,709	1,705	1,712	1,712	1,712	1,710

Note: *p<0.1; **p<0.05; ***p<0.01   High Income - Working Respondents
Respondents are considered to have a high income if they report a household income of $75,000 or greater.

Table 19: Effect Among those with Low Income

	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	Dependent variable:							
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	−0.011	−0.061	0.035	0.035	0.101	−0.020	0.013	−0.018
	(0.053)	(0.105)	(0.102)	(0.344)	(0.068)	(0.073)	(0.084)	(0.081)
women	−0.063	0.051	−0.109	0.489	−0.099	−0.179**	−0.167**	−0.196**
	(0.051)	(0.101)	(0.098)	(0.330)	(0.065)	(0.070)	(0.080)	(0.078)
volatility:women	0.005	0.010	−0.055	−0.520	−0.148	−0.074	−0.157	−0.074
	(0.074)	(0.146)	(0.142)	(0.478)	(0.095)	(0.102)	(0.116)	(0.112)
Constant	2.156***	2.500***	2.705***	5.633***	3.105***	3.215***	3.308***	3.667***
	(0.037)	(0.073)	(0.071)	(0.241)	(0.048)	(0.051)	(0.058)	(0.056)
Observations	1,124	1,124	1,123	1,121	1,124	1,122	1,123	1,124

Note: *p<0.1; **p<0.05; ***p<0.01   Low Income - Working Respondents
Respondents are considered to have a low income if they report a household income of less than $75,000.

5   Comparison of Canada and the U.S.

Since we fielded our study in the United States and Canada, we must recognize that system-level differences between Canada and the U.S. exist. While it is true that Canada offers more generous employment insurance and maternity and parental leave policies and scores higher in the World Banks Women, Labor, and Business Index of *de jure* gender inequality, Canada scores less well than the U.S. on *de facto* measures of gender equality such as the GGG Economic Participation and Opportunity Index and the proportion of the population stating a preference for prioritizing men's employment (World Values Survey). As a result, it is hard to predict a priori whether Canadian women's perception of risk in the face of employment volatility should be more or less different from men's than American women's. Similarly, it is not clear whether the employment threat from trade is greater or lesser than that in the U.S. While Canada has twice as much trade exposure than the U.S. (measured in terms of trade as a percentage of volatility), much of the exposure is concentrated in a single sector (NAICS 21: Mining, Quarrying, and Oil and Gas Extraction). By pooling across the two countries in the main analysis, we avoid a finding that is specific to just one country. That said, sub-setting the analysis in the appendix and also collecting country-specific averages from the data should provide interesting insights into the relative risk assessment of Canadian and American women (Tables 20 and 21).

The comparisons between the American and Canadian respondents are generally consistent. The baseline gender divide is prominent in both samples, though there are some differences in the effects of volatility across countries. We find that the effect of volatility on expected job search time is significantly negative for the Canadian respondents, though there is no difference between men and women. By contrast, we find the volatility effect on job search time is strongly negative for women in the United States, but there is no effect for American men. We also find that the expected negative interaction for women and the volatility treatment on beliefs about trade's benefits for their country is negative and significant for the Canadian sample, but insignificant for the US sample.

Table 20: Effect Among American Working Respondents

	Dependent variable:							
	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	0.014	0.163	0.122	0.307	0.107	0.034	0.071	−0.032
	(0.046)	(0.105)	(0.099)	(0.283)	(0.069)	(0.070)	(0.078)	(0.073)
women	−0.172***	−0.191*	−0.294***	0.357	−0.346***	−0.307***	−0.385***	−0.379***
	(0.047)	(0.108)	(0.102)	(0.290)	(0.071)	(0.072)	(0.080)	(0.075)
volatility:women	−0.053	−0.105	−0.027	−0.718*	−0.101	−0.068	−0.057	−0.115
	(0.070)	(0.159)	(0.151)	(0.429)	(0.104)	(0.107)	(0.118)	(0.111)
Constant	2.279***	2.660***	2.813***	5.387***	3.340***	3.382***	3.479***	3.866***
	(0.033)	(0.074)	(0.070)	(0.199)	(0.049)	(0.050)	(0.055)	(0.052)
Observations	1,276	1,276	1,274	1,276	1,276	1,276	1,276	1,275

Note: *p<0.1; **p<0.05; ***p<0.01 Working US Respondents

Table 21: Effect Among Canadian Working Respondents

	Dependent variable:							
	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	0.050	0.076	0.106	−0.694**	0.056	−0.029	0.010	0.029
	(0.043)	(0.084)	(0.083)	(0.280)	(0.055)	(0.062)	(0.068)	(0.062)
women	−0.101**	0.077	−0.038	−0.048	−0.093*	−0.132**	−0.073	−0.201***
	(0.043)	(0.084)	(0.082)	(0.278)	(0.054)	(0.062)	(0.068)	(0.062)
volatility:women	−0.019	−0.036	−0.046	0.358	−0.100	−0.091	−0.202**	−0.040
	(0.061)	(0.118)	(0.116)	(0.394)	(0.077)	(0.087)	(0.096)	(0.088)
Constant	2.208***	2.225***	2.478***	6.066***	3.167***	3.302***	3.385***	3.797***
	(0.030)	(0.059)	(0.058)	(0.197)	(0.039)	(0.044)	(0.048)	(0.044)
Observations	1,575	1,574	1,573	1,565	1,575	1,573	1,574	1,574

Note: *p<0.1; **p<0.05; ***p<0.01 Working Canadian Respondents

6   Coronavirus Employment Risk and Loss

Since our study was fielded during the midst of the Coronavirus pandemic, we must consider how the pandemic affected respondents attitudes toward employment risk and job loss. Since the effects of the pandemic were unevenly distributed across sectors and certain segments of the population, we evaluate how the pandemic shaped perceptions of risk across sectors, as discussed in the main text, and also individual's experience of job loss due tot he pandemic. First, to address the concern that Covid-19 may have sectoral implications, we employed a question that asked respondents Are jobs in your employment sector at immediate risk due to Covid-19 (Coronavirus)? This pretreatment question allows us to gauge each respondents perceived risk to employment in their sector due to Covid-19, which we use to analyze whether the trade volatility treatment has differential effects for those who believe their sector is at risk versus those who dont (Table 22). The analysis shows that individuals who believe their sector is at risk of losing jobs due to Covid-19 are more likely to support trade and believe it is beneficial to their country, region, and themselves. The volatility treatment has a somewhat positive interaction with those who perceive high job risk due to Covid-19, resulting in them being somewhat more positive about the benefits of trade.

Second, we also measure the effects of Coronavirus on respondents current employment status, asking them "Have you personally lost employment due to Covid-19 (Coronavirus)?" By measuring individual-level Coronavirus-related job loss, we can assess whether trade volatility has a larger or smaller treatment effect on those who lost their job due to the pandemic. On the one hand, those who lost their job may be more attuned to employment risks and volatility in the labor market, which could increase the salience and effect of volatility. On the other hand, those who lost their job due to the pandemic may have little concern for other types of employment risks, which would reduce the effect of volatility. To test for differential effects of trade volatility across those who did and did not lose their job due to Coronavirus, we run a series of interaction models (Table 23). Unlike the perceived job risk due to Covid-19, we find that those who lost their job due to Covid-19 believe trade is less beneficial to the country, region, and themselves. The interaction effects between the treatment and those who lost their job due to Covid-19 are modest, with the strongest interaction being the negative effect on employment prospects and likelihood of losing one's job for those who lost their job due to Covid-19.

Table 22: Effect of Perceived Sectoral Job Risk due to Covid-19

	Dependent variable:							
	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	0.004	0.094*	0.082	−0.268	0.007	−0.068*	−0.062	−0.008
	(0.026)	(0.052)	(0.050)	(0.164)	(0.036)	(0.038)	(0.042)	(0.039)
covid.job.risk	0.221***	1.083***	0.895***	−0.182	0.181***	0.100*	0.172***	0.357***
	(0.039)	(0.078)	(0.076)	(0.246)	(0.054)	(0.058)	(0.064)	(0.059)
volatility:covid.job.risk	0.068	−0.118	0.010	−0.025	0.132*	0.155*	0.180**	−0.072
	(0.055)	(0.111)	(0.108)	(0.349)	(0.077)	(0.082)	(0.091)	(0.084)
Constant	2.129***	2.174***	2.369***	5.853***	3.108***	3.215***	3.287***	3.617***
	(0.018)	(0.036)	(0.035)	(0.113)	(0.025)	(0.027)	(0.029)	(0.027)
Observations	2,849	2,848	2,845	2,839	2,849	2,847	2,848	2,847

Note: *p<0.1; **p<0.05; ***p<0.01 Working Respondents

Table 23: Effect of Losing One's Job due to Covid-19

	Dependent variable:							
	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	−0.001	0.105**	0.059	−0.055	−0.046	−0.064*	−0.046	−0.066
	(0.026)	(0.050)	(0.051)	(0.209)	(0.031)	(0.039)	(0.046)	(0.044)
covid.job.loss	0.063**	0.416***	0.469***	0.090	−0.098***	−0.127***	−0.107*	0.029
	(0.031)	(0.060)	(0.061)	(0.248)	(0.037)	(0.046)	(0.055)	(0.053)
volatility:covid.job.loss	−0.099**	−0.175**	−0.160*	0.229	−0.032	−0.033	−0.008	−0.038
	(0.044)	(0.084)	(0.087)	(0.351)	(0.053)	(0.066)	(0.078)	(0.075)
Constant	2.027***	2.161***	2.239***	7.213***	3.080***	3.125***	3.180***	3.622***
	(0.019)	(0.036)	(0.037)	(0.150)	(0.022)	(0.028)	(0.033)	(0.032)
Observations	2,859	2,857	2,852	2,841	2,857	2,857	2,857	2,858

Note: *p<0.1; **p<0.05; ***p<0.01 Not Working Respondents

7 Manipulation Check

As discussed in the paper, the survey incorporated a manipulation check to identify which respondents receiving the treatment could reiterate the provided link between trade and employment volatility when provided a list of potential outcomes from trade. It was a challenging manipulation check, given that it presented respondents with many options, as shown in section 2 of this appendix, and was administered after respondents answered numerous other questions between the treatment and the manipulation check.

Here we repeat our main analysis, after dropping any respondents in the treatment condition who did not pass the manipulation check. Respondents passed the manipulation check if they checked "more employment volatility" *and* did not check "less employment volatility." Only 46 percent of the treated respondents passed the manipulation check. Gender did not significantly correlate with the manipulation check, suggesting that gender differences did not arise from different recollections of the treatment itself. Analysis comparing only those who passed the manipulation check against the control displayed below does not yield substantively different results for most models, though results are often somewhat weaker.

Table 24: Effects among Working Respondents, Exluding those in Treatment who Failed Manipulation Check

	Dependent variable:							
	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	0.041	−0.037	0.010	−0.054	0.043	−0.011	0.017	0.082*
	(0.029)	(0.061)	(0.058)	(0.185)	(0.039)	(0.043)	(0.047)	(0.044)
Constant	2.176***	2.405***	2.559***	5.816***	3.146***	3.237***	3.325***	3.693***
	(0.016)	(0.033)	(0.032)	(0.102)	(0.021)	(0.024)	(0.026)	(0.024)
Observations	2,113	2,112	2,111	2,105	2,113	2,111	2,112	2,113

Note: $^{*}p<0.1$; $^{**}p<0.05$; $^{***}p<0.01$ Passed Manipulation Check - Working Respondents

Table 25: Interaction Effects among Working Respondents, Exluding those in Treatment who Failed Manipulation Check

	Dependent variable:							
	Employment	Lose Job	New Job	Job Search Time	Self	Region	Country	Trade Support
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
volatility	0.044	−0.019	−0.026	0.089	0.069	0.029	0.059	0.083
	(0.039)	(0.082)	(0.079)	(0.251)	(0.052)	(0.057)	(0.064)	(0.059)
women	−0.135***	−0.056	−0.162**	0.153	−0.212***	−0.213***	−0.215***	−0.283***
	(0.032)	(0.067)	(0.064)	(0.204)	(0.042)	(0.047)	(0.052)	(0.048)
volatility:women	−0.018	−0.047	0.066	−0.308	−0.079	−0.111	−0.116	−0.028
	(0.058)	(0.122)	(0.116)	(0.371)	(0.077)	(0.085)	(0.094)	(0.087)
Constant	2.241***	2.432***	2.637***	5.742***	3.249***	3.340***	3.430***	3.830***
	(0.022)	(0.047)	(0.045)	(0.142)	(0.030)	(0.033)	(0.036)	(0.033)
Observations	2,113	2,112	2,111	2,105	2,113	2,111	2,112	2,113

Note: *p<0.1; **p<0.05; ***p<0.01   Passed Manipulation Check - Working Respondents

8   Mediation Analysis

We implement our causal mediation analysis using the R package by Imai et al. (2010), which uses a potential outcome framework to evaluate how much of the effect of the treatment travels through the mediator of interest. Under a given set of assumptions, this allows us to measure the average causal mediation effect (ACME), the average direct effect (ADE), and the total effect of the treatment. We conduct our analysis on those respondents who are in the workforce, and subset based on gender. This allows us to assess whether the same mechanisms are given greater weight by men or women when forming their attitudes toward trade.

We conduct the mediation analysis for each of the following mechanisms on respondents support for trade: employment opportunities, expected unemployment duration, expected wages, likelihood of losing job, likelihood of taking new job. As recommended by Imai et al. (2010), we control for pretreatment covariates of age, education, income, gender, ideology , race, import-competing industry, perceived job risk, mobility, importance of flexible schedule, Covid-19 job loss, and Covid-19 job risk.

Figure 1: Mediation Analysis

(a) Employment   (b) New Job Time   (c) Lose Job

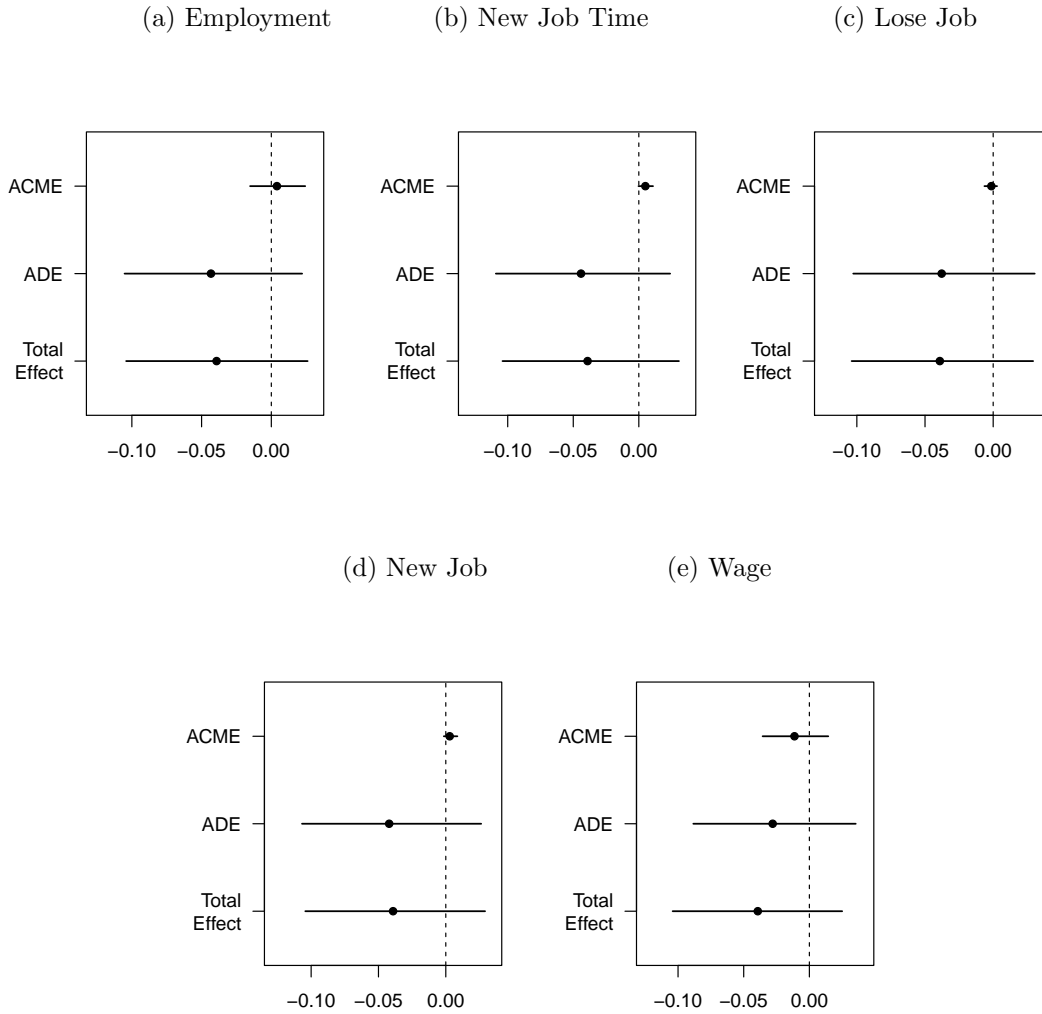

(d) New Job   (e) Wage

Figure 1 plots the Average Causal Mediation Effects (ACME), the Average Direct Effects (ADE) and Total Effects from a series of mediation models in which the effect of the volatility treatment on support for the trade agreement is mediated through each respective mediator (employment prospects, likelihood of a new job, likelihood of losing a job, etc) for those in the workforce. Analysis conducted using the `mediation` package by Tingley et al. (2014), and includes controls for the following: age, education, income, women, ideology, white, import-competing, job risk, mobility, flexible schedule, covid job loss, and covid job risk.

Because the mediation analysis relies on a sequential ignorability assumption, which may be violated by unobserved variables that affect both the mediator and the outcome, we conduct sensitivity tests to determine the robustness of our mediation results to violations of this assumption. This is an important step in analyzing the mediation results, since the sequential ignorability assumption cannot be tested with observed data (Tingley et al., 2014). Since only one of our mediation tests come close to significance, we only run sensitivity analysis for that model, which is the mediation effect shown in panel b of Figure 1. The results of the sensitivity test are displayed in Figure 2 below, which plots the the average causal mediation effect for the mediation test against changes in ρ, which is potential levels of correlation between the error terms of the mediator and the outcome models. The results of the sensitivity test show that the mediator is unlikely to have a strong mediation effect across a broad range of values for ρ, which affirms that the factors analyzed are not strong mediators connecting volatility to trade support, even given the power of the study, which is discussed in the following section.

Figure 2: Sensitivty Test for Job Search Time as Mediator
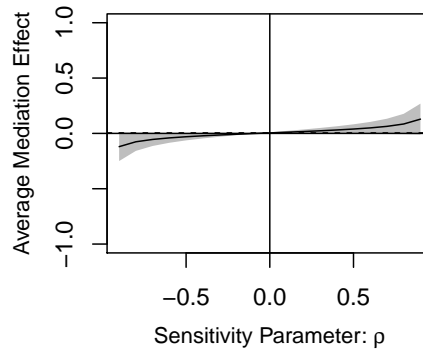
8.1 Mediation Power Analysis

For all power analyses we assume two-thirds of our respondents will be working and that half the respondents will be women, so the effective sample for our main analysis of working respondents is 4,000. To conduct our power analysis, we use data from an abbreviated pretest, from which we

draw our expected variance of the mediator and dependent variable. We then conduct Monte Carlo Power Analysis for Indirect Effects using the package by Schoemann, Boulton, and Short (2017). The mediation power analysis demonstrates that we have sufficient power to identify mediation effects, even at very low correlations between the treatment, mediator, and dependent variables.

In Figure 3 we plot the results of the Monte Carlo simulations, showing the power achieved for various sample sizes and levels of correlation between the treatment, mediator, and dependent variable. The power analysis shows that we exceed 0.8 power for correlations of 0.075 for samples greater than 2,000, and indeed we exceed 0.95 once we have over 2,600 respondents. Even for very low levels of correlation (0.05) we reach a power of 0.8 with a sample of 4,000, giving us confidence that we are sufficiently powered for the proposed analysis.

Figure 3: Mediation Power Analysis

Mediation Power Analysis Across Sample Sizes
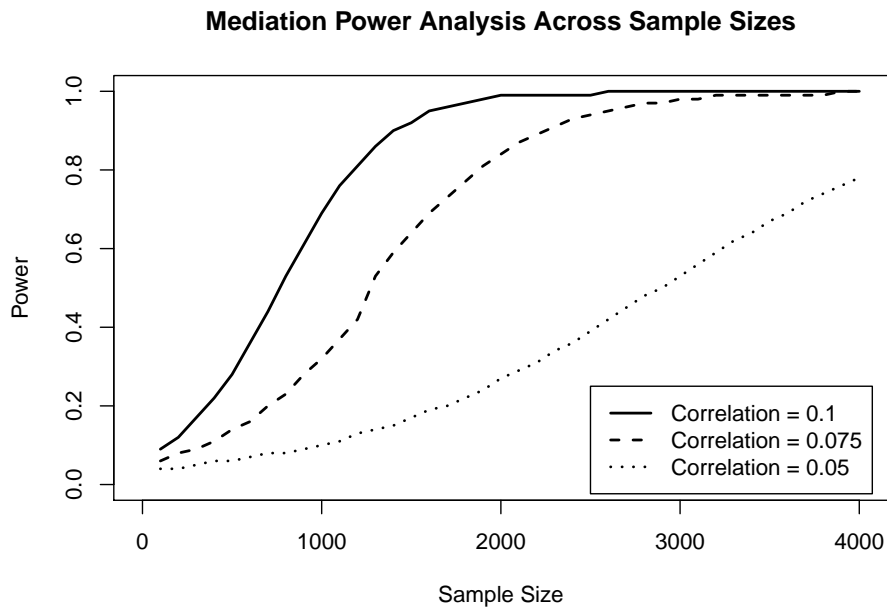
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