Statistics/Data analysis

```
      name:  <unnamed>
       log:  C:\Dropbox\Alecia\Stability of Political Attitudes\Replication Prep\BESIP
> \data\comparisons.smcl
  log type:  smcl
 opened on:  10 Dec 2025, 19:16:21

1 .
2 . use "BES2019_W19_Panel_SubsetVariables.dta"

3 .
4 .
5 .
6 . xtset id wave

  Panel variable: id (strongly balanced)
   Time variable: wave, 1 to 20
           Delta: 1 unit

7 .
8 .
9 . /* Dependent Variables:
  >
  > Internal Efficacy: efficacyunderstand
  > External Efficacy: efficacypolcare
  > Trust in MPs: trustmps
  > Satisfaction with UK democracy: satdemuk
  > Civic Duty to Vote: rec_dutytovote2
  > */
10.
11.
12.
13. /*******Section 1: Intraclass correlations approach*******/
14.
15. /**error: no individual observed in all waves
  > icc rec_dutytovote2 id wave if inlist(wave, 1, 2, 3, 4, 6, 7, 8, 12, 14, 15, 17, 18
  > ), mixed absolute
  > */
16.
17. icc efficacyunderstand id wave if inlist(wave, 1, 2, 3, 4, 6, 7, 8, 9, 10, 11, 15, 1
  > 6, 17 ), mixed absolute
  (89609 targets omitted from computation because not rated by all raters)

  Intraclass correlations
  Two-way mixed-effects model
  Absolute agreement

  Random effects: id                Number of targets =      2036
   Fixed effects: wave              Number of raters  =        13

------------------------------------------------------------------------------
    efficacyunderstand |        ICC       [95% conf. interval]
-----------------------+------------------------------------------------------
            Individual |  .5752093       .5587877    .5918535
               Average |  .9462461       .9427402    .9496255
------------------------------------------------------------------------------

  F test that
    ICC=0.00: F(2035.0, 24420.0) = 18.69          Prob > F = 0.000

18. icc trustmps id wave if inlist(wave, 1, 2, 3, 4, 6, 7, 8, 9, 10, 12, 15, 16, 17, 18,
  >  19 ), mixed absolute
  (85443 targets omitted from computation because not rated by all raters)

  Intraclass correlations
  Two-way mixed-effects model
  Absolute agreement

  Random effects: id                Number of targets =        45
   Fixed effects: wave              Number of raters  =        15
```

trustmps	ICC	[95% conf.	interval]
Individual	**.545838**	**.4400813**	**.6647014**
Average	**.9474455**	**.9218115**	**.9674651**

F test that
ICC=**0.00**: F(**44.0, 616.0**) = **20.56** Prob > F = **0.000**

19. icc satdemuk id wave if inlist(wave, 1, 2, 3, 4, 6, 7, 8, 9, 10, 11, 13, 15, 16, 17,
> 19), mixed absolute
(**88765** targets omitted from computation because not rated by all raters)

Intraclass correlations
Two-way mixed-effects model
Absolute agreement

Random effects: **id** Number of targets = **1447**
Fixed effects: **wave** Number of raters = **15**

satdemuk	ICC	[95% conf.	interval]
Individual	**.5234223**	**.5000684**	**.5469184**
Average	**.9427735**	**.937516**	**.9476621**

F test that
ICC=**0.00**: F(**1446.0, 20244.0**) = **18.66** Prob > F = **0.000**

20. icc efficacypolcare id wave if inlist(wave, 1, 2, 3, 4, 6, 7, 8, 9, 10, 11, 15, 16,
> 17), mixed absolute
(**89790** targets omitted from computation because not rated by all raters)

Intraclass correlations
Two-way mixed-effects model
Absolute agreement

Random effects: **id** Number of targets = **2025**
Fixed effects: **wave** Number of raters = **13**

efficacypolcare	ICC	[95% conf.	interval]
Individual	**.575017**	**.5573655**	**.5927838**
Average	**.9462061**	**.9424282**	**.9498095**

F test that
ICC=**0.00**: F(**2024.0, 24288.0**) = **19.18** Prob > F = **0.000**

21.
22.
23. /*******Section 2: AR1 approach*******/
24.
25.
26. asdoc xtregar rec_dutytovote2 ib1.rec_gender ib1.p_edlevel ib1.agecoh ib1.p_gross_ho
> usehold ib1.religious ib0.partyid ib0.partyidstrength ib1.country ib1.wavefe, re ne
> st stat(rho_ar sigma_u sigma_e rho_fov) replace save(simple_ar1.doc)

RE GLS regression with AR(1) disturbances Number of obs = **311,363**
Group variable: **id** Number of groups = **82,537**

R-squared: Obs per group:
Within = **0.0124** min = **1**
Between = **0.1125** avg = **3.8**
Overall = **0.0792** max = **11**

Wald chi2(**31**) = **10486.50**
corr(u_i, Xb) = **0** (assumed) Prob > chi2 = **0.0000**

theta

min	5%	median	95%	max
0.2175	**0.2175**	**0.4384**	**0.5089**	**0.5192**

rec_dutytovote2	Coefficient	Std. err.	z	P>|z|	[95% conf.	interval]
2.rec_gender	.1013281	.0056338	17.99	0.000	.090286	.1123702
p_edlevel						
0	.0668129	.007926	8.43	0.000	.0512782	.0823476
2	.0519984	.0071228	7.30	0.000	.038038	.0659588
3	.1296853	.008057	16.10	0.000	.1138939	.1454767
4	.169679	.010512	16.14	0.000	.1490758	.1902821
agecoh						
2	.0754675	.0078089	9.66	0.000	.0601623	.0907727
3	.2368759	.0073101	32.40	0.000	.2225483	.2512035
4	.3906316	.0107958	36.18	0.000	.3694723	.4117909
p_gross_household						
0	.0044885	.0055044	0.82	0.415	-.0063	.015277
2	.0512344	.0050923	10.06	0.000	.0412537	.0612151
3	.0923788	.006725	13.74	0.000	.0791979	.1055596
0.religious	-.0589443	.0044976	-13.11	0.000	-.0677594	-.0501292
partyid						
1	.20452	.0061061	33.49	0.000	.1925523	.2164878
2	.2445865	.0060333	40.54	0.000	.2327614	.2564116
3	.1870919	.0056789	32.95	0.000	.1759614	.1982224
partyidstrength						
1	.1973156	.0051416	38.38	0.000	.1872382	.2073929
2	.1187812	.0036413	32.62	0.000	.1116444	.125918
country						
2	.1173278	.0081236	14.44	0.000	.1014059	.1332497
3	.0415819	.0101243	4.11	0.000	.0217387	.0614252
wavefe						
2	-.0142959	.0042284	-3.38	0.001	-.0225834	-.0060085
3	.0891437	.0052843	16.87	0.000	.0787867	.0995008
4	.0742704	.0056757	13.09	0.000	.0631462	.0853946
6	.1068732	.0059912	17.84	0.000	.0951306	.1186158
7	.1315434	.0061553	21.37	0.000	.1194793	.1436075
8	.8315181	.3147057	2.64	0.008	.2147063	1.44833
12	.1748254	.0062858	27.81	0.000	.1625055	.1871452
14	.0835017	.006364	13.12	0.000	.0710284	.095975
15	.1804078	.0063992	28.19	0.000	.1678656	.19295
17	.1483459	.0064509	23.00	0.000	.1357025	.1609894
18	.1849278	.0088377	20.92	0.000	.1676063	.2022493
_cons	3.456261	.011881	290.91	0.000	3.432975	3.479548
rho_ar	.55005399	(estimated autocorrelation coefficient)				
sigma_u	.59078785					
sigma_e	.61997372					
rho_fov	.47590862	(fraction of variance due to u_i)				

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```
27.
28. asdoc xtregar efficacyunderstand ib1.rec_gender ib1.p_edlevel ib1.agecoh ib1.p_gross
  > _household  ib1.religious ib0.partyid ib0.partyidstrength ib1.country ib1.wavefe, re
  > nest stat(rho_ar sigma_u sigma_e rho_fov) append

RE GLS regression with AR(1) disturbances       Number of obs     =    384,887
Group variable: id                              Number of groups  =     89,133

R-squared:                                      Obs per group:
     Within  = 0.0063                                         min =          1
     Between = 0.2266                                         avg =        4.3
     Overall = 0.1633                                         max =         13

                                                Wald chi2(32)     =   26112.09
corr(u_i, Xb) = 0 (assumed)                     Prob > chi2       =     0.0000

------------------------ theta -------------------------
   min        5%        median        95%        max
0.2424     0.2424      0.5346      0.6182     0.6182
```

efficacyunderst~d	Coefficient	Std. err.	z	P>|z|	[95% conf.	interval]
2.rec_gender	-.367533	.0046547	-78.96	0.000	-.376656	-.3584101
p_edlevel						
0	.1409592	.006738	20.92	0.000	.1277529	.1541654
2	.0841743	.0060487	13.92	0.000	.072319	.0960295
3	.2359616	.0067931	34.74	0.000	.2226474	.2492758
4	.3567779	.0087902	40.59	0.000	.3395494	.3740064
agecoh						
2	.0600599	.0064023	9.38	0.000	.0475116	.0726082
3	.2087889	.0059995	34.80	0.000	.19703	.2205478
4	.1983145	.008958	22.14	0.000	.1807571	.2158718
p_gross_household						
0	.0176486	.0046447	3.80	0.000	.0085451	.0267521
2	.0439814	.0042863	10.26	0.000	.0355805	.0523824
3	.1054533	.005631	18.73	0.000	.0944166	.1164899
0.religious	.0052606	.0037783	1.39	0.164	-.0021448	.012666
partyid						
1	.1479489	.005142	28.77	0.000	.1378708	.1580271
2	.1390945	.0050889	27.33	0.000	.1291206	.1490685
3	.1335331	.0047819	27.92	0.000	.1241607	.1429055
partyidstrength						
1	.3177045	.0043242	73.47	0.000	.3092292	.3261797
2	.1588322	.0030713	51.72	0.000	.1528126	.1648518
country						
2	.0643111	.0067749	9.49	0.000	.0510326	.0775896
3	-.0116392	.0084401	-1.38	0.168	-.0281814	.004903
wavefe						
2	.009245	.0043558	2.12	0.034	.0007078	.0177822
3	-.0049536	.0050857	-0.97	0.330	-.0149214	.0050142
4	-.0148083	.0051869	-2.85	0.004	-.0249745	-.0046421
6	.0317626	.0052853	6.01	0.000	.0214036	.0421216
7	-.0820436	.0053628	-15.30	0.000	-.0925544	-.0715327
8	.002264	.0056224	0.40	0.687	-.0087557	.0132838
9	-.0008337	.005413	-0.15	0.878	-.011443	.0097756
10	-.0839176	.0054738	-15.33	0.000	-.0946461	-.0731892
11	-.0352366	.0054931	-6.41	0.000	-.0460029	-.0244703
15	-.1397346	.0055796	-25.04	0.000	-.1506703	-.1287988
16	-.1587063	.0054556	-29.09	0.000	-.169399	-.1480136
17	-.0532541	.0055317	-9.63	0.000	-.064096	-.0424122
_cons	3.342879	.0099994	334.31	0.000	3.323281	3.362478

rho_ar	**.32405958**	(estimated autocorrelation coefficient)
sigma_u	**.53818993**	
sigma_e	**.59094903**	
rho_fov	**.45337672**	(fraction of variance due to u_i)

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```
29.
30.
31. asdoc xtregar trustmps ib1.rec_gender ib1.p_edlevel ib1.agecoh ib1.p_gross_household
  >   ib1.religious ib0.partyid ib0.partyidstrength ib1.country ib1.wavefe, re nest stat
  > (rho_ar sigma_u sigma_e rho_fov) append
```

RE GLS regression with AR(1) disturbances — Number of obs = **361,835**
Group variable: **id** — Number of groups = **84,333**

R-squared:
Within = **0.0486**
Between = **0.1444**
Overall = **0.1245**

Obs per group:
min = **1**
avg = **4.3**
max = **15**

Wald chi2(**34**) = **23169.65**
corr(u_i, Xb) = **0** (assumed) — Prob > chi2 = **0.0000**

theta

min	5%	median	95%	max
0.2540	**0.3046**	**0.4960**	**0.5884**	**0.6039**

trustmps	Coefficient	Std. err.	z	P>|z|	[95% conf.	interval]
2.rec_gender	**-.0215782**	**.0085393**	**-2.53**	**0.012**	**-.0383149**	**-.0048415**
p_edlevel						
0	**.0904014**	**.0121579**	**7.44**	**0.000**	**.0665725**	**.1142304**
2	**.0689355**	**.0109408**	**6.30**	**0.000**	**.0474919**	**.0903791**
3	**.2061386**	**.0123104**	**16.75**	**0.000**	**.1820108**	**.2302665**
4	**.3436702**	**.0159097**	**21.60**	**0.000**	**.3124877**	**.3748527**
agecoh						
2	**-.1690682**	**.0118874**	**-14.22**	**0.000**	**-.1923671**	**-.1457693**
3	**-.1173072**	**.0110886**	**-10.58**	**0.000**	**-.1390404**	**-.0955739**
4	**.1049649**	**.0163831**	**6.41**	**0.000**	**.0728546**	**.1370751**
p_gross_household						
0	**-.0257647**	**.0083412**	**-3.09**	**0.002**	**-.0421131**	**-.0094163**
2	**.0958042**	**.0077094**	**12.43**	**0.000**	**.080694**	**.1109143**
3	**.1666187**	**.0101609**	**16.40**	**0.000**	**.1467037**	**.1865336**
0.religious	**-.1232325**	**.0068917**	**-17.88**	**0.000**	**-.13674**	**-.109725**
partyid						
1	**.5228033**	**.0086348**	**60.55**	**0.000**	**.5058794**	**.5397273**
2	**.1485748**	**.0085863**	**17.30**	**0.000**	**.131746**	**.1654037**
3	**-.0022449**	**.0079592**	**-0.28**	**0.778**	**-.0178447**	**.0133548**
partyidstrength						
1	**.3241717**	**.0072441**	**44.75**	**0.000**	**.3099735**	**.3383698**
2	**.2038607**	**.0051298**	**39.74**	**0.000**	**.1938064**	**.213915**
country						
2	**-.038267**	**.0123929**	**-3.09**	**0.002**	**-.0625567**	**-.0139773**
3	**-.0441478**	**.015351**	**-2.88**	**0.004**	**-.0742353**	**-.0140603**
wavefe						
2	**-.0207957**	**.0065534**	**-3.17**	**0.002**	**-.0336401**	**-.0079514**
3	**.0206244**	**.0080574**	**2.56**	**0.010**	**.0048322**	**.0364166**
4	**.0728083**	**.0085346**	**8.53**	**0.000**	**.0560808**	**.0895357**
6	**.2318231**	**.0088957**	**26.06**	**0.000**	**.2143879**	**.2492583**
7	**-.1250219**	**.0090768**	**-13.77**	**0.000**	**-.1428121**	**-.1072317**
8	**.1177449**	**.018273**	**6.44**	**0.000**	**.0819304**	**.1535593**
9	**-.0404632**	**.0092539**	**-4.37**	**0.000**	**-.0586006**	**-.0223259**

10	.1536236	.0094163	16.31	0.000	.135168	.1720791
12	.3284868	.0143512	22.89	0.000	.300359	.3566145
15	-.7592285	.0145813	-52.07	0.000	-.7878073	-.7306497
16	-.4821903	.0133376	-36.15	0.000	-.5083316	-.456049
17	-.3617323	.0093912	-38.52	0.000	-.3801388	-.3433258
18	-.3023481	.0091814	-32.93	0.000	-.3203434	-.2843529
19	-.1064057	.0095177	-11.18	0.000	-.12506	-.0877513
_cons	2.74417	.0179116	153.21	0.000	2.709064	2.779276
rho_ar	.49259555	(estimated autocorrelation coefficient)				
sigma_u	.96877422					
sigma_e	.94440559					
rho_fov	.51273517	(fraction of variance due to u_i)				

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32.
33.
34.
35. asdoc xtregar satdemuk ib1.rec_gender ib1.p_edlevel ib1.agecoh ib1.p_gross_household
> ib1.religious ib0.partyid ib0.partyidstrength ib1.country ib1.wavefe, re nest stat
> (rho_ar sigma_u sigma_e rho_fov) append

RE GLS regression with AR(1) disturbances — Number of obs = **420,677**
Group variable: **id** — Number of groups = **87,457**

R-squared:
Within = **0.0411**
Between = **0.1511**
Overall = **0.1279**

Obs per group:
min = **1**
avg = **4.8**
max = **15**

Wald chi2(**34**) = **22908.10**
corr(u_i, Xb) = **0** (assumed) — Prob > chi2 = **0.0000**

theta

min	5%	median	95%	max
0.1678	**0.2082**	**0.4101**	**0.5023**	**0.5023**

satdemuk	Coefficient	Std. err.	z	P>|z|	[95% conf.	interval]
2.rec_gender	.0837429	.0045491	18.41	0.000	.0748269	.092659
p_edlevel						
0	-.0204635	.0068714	-2.98	0.003	-.0339311	-.0069958
2	.0180159	.0061579	2.93	0.003	.0059467	.0300851
3	-.0189663	.006853	-2.77	0.006	-.0323979	-.0055346
4	-.093668	.0087714	-10.68	0.000	-.1108597	-.0764764
agecoh						
2	.0030649	.006387	0.48	0.631	-.0094533	.0155831
3	-.0164701	.0059507	-2.77	0.006	-.0281332	-.004807
4	.0718846	.0087574	8.21	0.000	.0547203	.0890489
p_gross_household						
0	-.0061246	.0047158	-1.30	0.194	-.0153673	.0031181
2	.0507916	.0043433	11.69	0.000	.0422789	.0593043
3	.0775791	.0056576	13.71	0.000	.0664903	.0886678
0.religious	-.1111297	.0038182	-29.10	0.000	-.1186133	-.1036461
partyid						
1	.2896888	.0051277	56.49	0.000	.2796387	.299739
2	-.0115793	.0051203	-2.26	0.024	-.0216149	-.0015437
3	-.0806118	.0048183	-16.73	0.000	-.0900555	-.0711681
partyidstrength						
1	-.0492485	.004224	-11.66	0.000	-.0575273	-.0409696
2	.000761	.0030032	0.25	0.800	-.0051252	.0066472
country						

2	-.1800623	.0066626	-27.03	0.000	-.1931208	-.1670038
3	-.0493599	.0083291	-5.93	0.000	-.0656846	-.0330351
wavefe						
2	-.0354732	.0043702	-8.12	0.000	-.0440386	-.0269077
3	-.0101333	.005346	-1.90	0.058	-.0206113	.0003447
4	-.0310529	.005659	-5.49	0.000	-.0421444	-.0199615
6	-.051685	.0058726	-8.80	0.000	-.0631951	-.0401748
7	.0245093	.0059846	4.10	0.000	.0127796	.036239
8	-.0154621	.0062395	-2.48	0.013	-.0276913	-.0032329
9	-.0051566	.0060076	-0.86	0.391	-.0169313	.0066181
10	-.0658608	.0060709	-10.85	0.000	-.0777596	-.053962
11	.0044886	.0061266	0.73	0.464	-.0075193	.0164965
13	-.007534	.0065161	-1.16	0.248	-.0203054	.0052373
15	-.3310403	.0061531	-53.80	0.000	-.3431003	-.3189804
16	-.330336	.0059752	-55.28	0.000	-.342047	-.3186249
17	-.4029061	.0060655	-66.43	0.000	-.4147944	-.3910179
19	-.160731	.006222	-25.83	0.000	-.1729259	-.148536
_cons	2.357473	.0102555	229.87	0.000	2.337372	2.377573
rho_ar	.49252338	(estimated autocorrelation coefficient)				
sigma_u	.47238908					
sigma_e	.61696092					
rho_fov	.36958317	(fraction of variance due to u_i)				

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```
36.
37.
38.
39. asdoc xtregar efficacypolcare ib1.rec_gender ib1.p_edlevel ib1.agecoh ib1.p_gross_ho
  > usehold  ib1.religious ib0.partyid ib0.partyidstrength ib1.country ib1.wavefe, re ne
  > st stat(rho_ar sigma_u sigma_e rho_fov) append

RE GLS regression with AR(1) disturbances       Number of obs     =    385,078
Group variable: id                              Number of groups  =     89,288

R-squared:                                      Obs per group:
     Within  = 0.0265                                         min =          1
     Between = 0.0986                                         avg =        4.3
     Overall = 0.0906                                         max =         13

                                                Wald chi2(32)     =   16459.45
corr(u_i, Xb) = 0 (assumed)                     Prob > chi2       =     0.0000

------------------- theta --------------------
  min      5%       median        95%      max
0.2518   0.2518     0.5360     0.6187   0.6187
```

efficacypolcare	Coefficient	Std. err.	z	P>|z|	[95% conf.	interval]
2.rec_gender	-.0360991	.0056346	-6.41	0.000	-.0471428	-.0250554
p_edlevel						
0	-.109511	.0080006	-13.69	0.000	-.1251919	-.0938301
2	-.0557374	.0071884	-7.75	0.000	-.0698264	-.0416484
3	-.2026597	.0081112	-24.99	0.000	-.2185572	-.1867621
4	-.2973583	.0105336	-28.23	0.000	-.3180038	-.2767128
agecoh						
2	.1455971	.007741	18.81	0.000	.130425	.1607691
3	.1462384	.0072537	20.16	0.000	.1320213	.1604554
4	.0594391	.0108474	5.48	0.000	.0381787	.0806995
p_gross_household						
0	-.0484327	.0055254	-8.77	0.000	-.0592623	-.037603
2	-.0830158	.0050991	-16.28	0.000	-.0930098	-.0730218
3	-.1833182	.0067273	-27.25	0.000	-.1965035	-.1701329
0.religious	.0034867	.004518	0.77	0.440	-.0053684	.0123418

partyid						
1	-.2700166	.0060537	-44.60	0.000	-.2818816	-.2581516
2	-.0335319	.0059829	-5.60	0.000	-.0452582	-.0218056
3	.0191116	.0056003	3.41	0.001	.0081352	.030088
partyidstrength						
1	-.1396619	.0050883	-27.45	0.000	-.1496347	-.1296891
2	-.0718214	.0036014	-19.94	0.000	-.07888	-.0647628
country						
2	-.0697301	.0082009	-8.50	0.000	-.0858036	-.0536566
3	.007431	.0102023	0.73	0.466	-.0125652	.0274272
wavefe						
2	-.0973839	.0050423	-19.31	0.000	-.1072666	-.0875013
3	-.0116472	.0059431	-1.96	0.050	-.0232954	1.08e-06
4	-.1062588	.0061042	-17.41	0.000	-.1182228	-.0942948
6	-.1964744	.0062452	-31.46	0.000	-.2087147	-.1842341
7	.0546121	.0063354	8.62	0.000	.0421949	.0670293
8	.0125536	.0066386	1.89	0.059	-.0004579	.025565
9	-.0798189	.0064024	-12.47	0.000	-.0923673	-.0672705
10	-.0342649	.0064694	-5.30	0.000	-.0469446	-.0215851
11	-.2205421	.0065073	-33.89	0.000	-.2332962	-.2077881
15	.1698789	.0066053	25.72	0.000	.1569327	.1828251
16	.1642587	.0064579	25.44	0.000	.1516014	.176916
17	.0063476	.0065537	0.97	0.333	-.0064973	.0191926
_cons	4.015754	.0119355	336.45	0.000	3.992361	4.039147
rho_ar	.35734045	(estimated autocorrelation coefficient)				
sigma_u	.65874552					
sigma_e	.69377805					
rho_fov	.47411576	(fraction of variance due to u_i)				

Click to Open File: simple_ar1.doc

```
40.
41.
42.
43.
44.
45. /*******Section 3: Arellano-Bond linear dynamic panel-data estimation approach******
  > */
46.
47.
48.
49.
50. char rec_gender[omit] 1

51. char p_edlevel[omit] 1

52. char agecoh[omit] 1

53. char p_gross_household[omit] 1

54. char religious[omit] 0

55. char partyid[omit] 0
```

```
56. char partyidstrength[omit] 0

57. char country[omit] 1

58.
59. eststo: xi:  xtabond rec_dutytovote2 i.rec_gender i.p_edlevel i.agecoh i.p_gross_hou
  > sehold  i.religious i.partyid i.partyidstrength i.country i.wave, lags(1)
  i.rec_gender      _Irec_gende_0-2     (naturally coded; _Irec_gende_1 omitted)
  i.p_edlevel       _Ip_edlevel_0-4     (naturally coded; _Ip_edlevel_1 omitted)
  i.agecoh          _Iagecoh_1-4        (naturally coded; _Iagecoh_1 omitted)
  i.p_gross_hou~d   _Ip_gross_h_0-3     (naturally coded; _Ip_gross_h_1 omitted)
  i.religious       _Ireligious_0-1     (naturally coded; _Ireligious_0 omitted)
  i.partyid         _Ipartyid_0-3       (naturally coded; _Ipartyid_0 omitted)
  i.partyidstre~h   _Ipartyidst_0-2     (naturally coded; _Ipartyidst_0 omitted)
  i.country         _Icountry_1-3       (naturally coded; _Icountry_1 omitted)
  i.wave            _Iwave_1-20         (naturally coded; _Iwave_1 omitted)
  note: _Irec_gende_0 omitted from div() because of collinearity.
  note: _Irec_gende_2 omitted from div() because of collinearity.
  note: _Iagecoh_2 omitted from div() because of collinearity.
  note: _Iagecoh_3 omitted from div() because of collinearity.
  note: _Iagecoh_4 omitted from div() because of collinearity.
  note: _Iwave_5 omitted from div() because of collinearity.
  note: _Iwave_6 omitted from div() because of collinearity.
  note: _Iwave_9 omitted from div() because of collinearity.
  note: _Iwave_10 omitted from div() because of collinearity.
  note: _Iwave_11 omitted from div() because of collinearity.
  note: _Iwave_12 omitted from div() because of collinearity.
  note: _Iwave_13 omitted from div() because of collinearity.
  note: _Iwave_15 omitted from div() because of collinearity.
  note: _Iwave_16 omitted from div() because of collinearity.
  note: _Iwave_18 omitted from div() because of collinearity.
  note: _Iwave_19 omitted from div() because of collinearity.
  note: _Iwave_20 omitted from div() because of collinearity.
  note: _Irec_gende_0 omitted because of collinearity.
  note: _Iwave_5 omitted because of collinearity.
  note: _Iwave_6 omitted because of collinearity.
  note: _Iwave_8 omitted because of collinearity.
  note: _Iwave_9 omitted because of collinearity.
  note: _Iwave_10 omitted because of collinearity.
  note: _Iwave_11 omitted because of collinearity.
  note: _Iwave_12 omitted because of collinearity.
  note: _Iwave_13 omitted because of collinearity.
  note: _Iwave_14 omitted because of collinearity.
  note: _Iwave_16 omitted because of collinearity.
  note: _Iwave_17 omitted because of collinearity.
  note: _Iwave_19 omitted because of collinearity.
  note: _Iwave_20 omitted because of collinearity.

  Arellano-Bond dynamic panel-data estimation     Number of obs     =     41,004
  Group variable: id                              Number of groups  =     22,823
  Time variable: wave
                                                  Obs per group:
                                                               min =          1
                                                               avg =   1.796609
                                                               max =          3

  Number of instruments =     23                  Wald chi2(19)     =     489.92
                                                  Prob > chi2       =     0.0000
  One-step results
```

rec_dutytovote2	Coefficient	Std. err.	z	P>|z|	[95% conf.	interval]
rec_dutytovote2						
L1.	.0580935	.0095368	6.09	0.000	.0394016	.0767854
_Irec_gende_2	0	(omitted)				
_Ip_edlevel_0	.0689864	.0347475	1.99	0.047	.0008825	.1370903
_Ip_edlevel_2	.012728	.0314042	0.41	0.685	-.0488231	.0742792
_Ip_edlevel_3	.0641765	.0418031	1.54	0.125	-.017756	.1461091
_Ip_edlevel_4	.1526324	.0570284	2.68	0.007	.0408588	.264406
_Iagecoh_2	0	(omitted)				
_Iagecoh_3	0	(omitted)				

_Iagecoh_4	0	(omitted)				
_Ip_gross_h_0	-.0141766	.0197562	-0.72	0.473	-.0528981	.024545
_Ip_gross_h_2	-.0009176	.0178391	-0.05	0.959	-.0358816	.0340464
_Ip_gross_h_3	-.0404711	.0261339	-1.55	0.121	-.0916927	.0107505
_Ireligious_1	-.0535394	.0180275	-2.97	0.003	-.0888727	-.0182061
_Ipartyid_1	.0294437	.0212589	1.39	0.166	-.012223	.0711104
_Ipartyid_2	.0447321	.0206089	2.17	0.030	.0043394	.0851248
_Ipartyid_3	.0748034	.0170398	4.39	0.000	.041406	.1082008
_Ipartyidst_1	.0728083	.015802	4.61	0.000	.041837	.1037795
_Ipartyidst_2	.0529998	.0107288	4.94	0.000	.0319718	.0740279
_Icountry_2	-.2295333	.1612299	-1.42	0.155	-.5455381	.0864714
_Icountry_3	.1182734	.1382154	0.86	0.392	-.1526238	.3891706
_Iwave_2	-.0808897	.0060252	-13.43	0.000	-.092699	-.0690804
_Iwave_3	.0161005	.0057852	2.78	0.005	.0047618	.0274393
_Iwave_4	0	(omitted)				
_Iwave_7	-2.601151	.5686907	-4.57	0.000	-3.715765	-1.486538
_Iwave_15	0	(omitted)				
_Iwave_18	0	(omitted)				
_cons	4.365713	.1152753	37.87	0.000	4.139778	4.591649

Instruments for differenced equation
GMM-type:
L(2/.).rec_dutytovot
> e2
Standard: **D._Ip_edlevel_0**
D._Ip_edlevel_2
D._Ip_edlevel_3
D._Ip_edlevel_4
D._Ip_gross_h_0
D._Ip_gross_h_2
D._Ip_gross_h_3
D._Ireligious_1
D._Ipartyid_1
D._Ipartyid_2
D._Ipartyid_3
D._Ipartyidst_1
D._Ipartyidst_2
D._Icountry_2
D._Icountry_3
D._Iwave_2
D._Iwave_3
D._Iwave_4
D._Iwave_7
D._Iwave_8
D._Iwave_14
D._Iwave_17
Instruments for level equation
Standard: **_cons**
(**est1** stored)

60. estimates store dutydynamic

61.
62.
63. eststo: xi: xtabond efficacyunderstand i.rec_gender i.p_edlevel i.agecoh i.p_gross_
> household i.religious i.partyid i.partyidstrength i.country i.wave, lags(1)
i.rec_gender _Irec_gende_0-2 (naturally coded; _Irec_gende_1 omitted)
i.p_edlevel _Ip_edlevel_0-4 (naturally coded; _Ip_edlevel_1 omitted)
i.agecoh _Iagecoh_1-4 (naturally coded; _Iagecoh_1 omitted)
i.p_gross_hou~d _Ip_gross_h_0-3 (naturally coded; _Ip_gross_h_1 omitted)
i.religious _Ireligious_0-1 (naturally coded; _Ireligious_0 omitted)
i.partyid _Ipartyid_0-3 (naturally coded; _Ipartyid_0 omitted)
i.partyidstre~h _Ipartyidst_0-2 (naturally coded; _Ipartyidst_0 omitted)
i.country _Icountry_1-3 (naturally coded; _Icountry_1 omitted)
i.wave _Iwave_1-20 (naturally coded; _Iwave_1 omitted)
note: **_Irec_gende_0** omitted from **div()** because of collinearity.
note: **_Irec_gende_2** omitted from **div()** because of collinearity.
note: **_Iagecoh_2** omitted from **div()** because of collinearity.
note: **_Iagecoh_3** omitted from **div()** because of collinearity.
note: **_Iagecoh_4** omitted from **div()** because of collinearity.
note: **_Iwave_5** omitted from **div()** because of collinearity.
note: **_Iwave_6** omitted from **div()** because of collinearity.

note: **_Iwave_12** omitted from **div()** because of collinearity.
note: **_Iwave_13** omitted from **div()** because of collinearity.
note: **_Iwave_14** omitted from **div()** because of collinearity.
note: **_Iwave_15** omitted from **div()** because of collinearity.
note: **_Iwave_18** omitted from **div()** because of collinearity.
note: **_Iwave_19** omitted from **div()** because of collinearity.
note: **_Iwave_20** omitted from **div()** because of collinearity.
note: **_Irec_gende_0** omitted because of collinearity.
note: **_Iwave_5** omitted because of collinearity.
note: **_Iwave_6** omitted because of collinearity.
note: **_Iwave_12** omitted because of collinearity.
note: **_Iwave_13** omitted because of collinearity.
note: **_Iwave_14** omitted because of collinearity.
note: **_Iwave_15** omitted because of collinearity.
note: **_Iwave_16** omitted because of collinearity.
note: **_Iwave_18** omitted because of collinearity.
note: **_Iwave_19** omitted because of collinearity.
note: **_Iwave_20** omitted because of collinearity.

Arellano-Bond dynamic panel-data estimation
Group variable: **id**
Time variable: **wave**

Number of obs = **122,143**
Number of groups = **41,086**

Obs per group:
min = **1**
avg = **2.972862**
max = **7**

Number of instruments = **63**

Wald chi2(**23**) = **727.47**
Prob > chi2 = **0.0000**

One-step results

efficacyunderstand	Coefficient	Std. err.	z	P>|z|	[95% conf.	interval]
efficacyunderstand L1.	.0155149	.0051401	3.02	0.003	.0054405	.0255892
_Irec_gende_2	0	(omitted)				
_Ip_edlevel_0	.0279118	.0182465	1.53	0.126	-.0078508	.0636743
_Ip_edlevel_2	.041526	.0162851	2.55	0.011	.0096077	.0734443
_Ip_edlevel_3	.0239545	.0222588	1.08	0.282	-.019672	.067581
_Ip_edlevel_4	-.0024182	.0313173	-0.08	0.938	-.063799	.0589627
_Iagecoh_2	0	(omitted)				
_Iagecoh_3	0	(omitted)				
_Iagecoh_4	0	(omitted)				
_Ip_gross_h_0	.012544	.0125163	1.00	0.316	-.0119874	.0370754
_Ip_gross_h_2	-.0008238	.0110768	-0.07	0.941	-.0225338	.0208863
_Ip_gross_h_3	.0058946	.0163328	0.36	0.718	-.026117	.0379062
_Ireligious_1	-.0152636	.0111937	-1.36	0.173	-.0372029	.0066757
_Ipartyid_1	.0228745	.0114233	2.00	0.045	.0004852	.0452638
_Ipartyid_2	.0132397	.011466	1.15	0.248	-.0092332	.0357126
_Ipartyid_3	.0092259	.0096943	0.95	0.341	-.0097746	.0282264
_Ipartyidst_1	.0968442	.0089633	10.80	0.000	.0792765	.1144119
_Ipartyidst_2	.0489862	.0060673	8.07	0.000	.0370945	.060878
_Icountry_2	-.0000907	.0900326	-0.00	0.999	-.1765514	.1763699
_Icountry_3	-.0563633	.0785954	-0.72	0.473	-.2104075	.0976809
_Iwave_2	0	(omitted)				
_Iwave_3	-.0196887	.0052431	-3.76	0.000	-.0299649	-.0094125
_Iwave_4	-.0138667	.005596	-2.48	0.013	-.0248346	-.0028988
_Iwave_7	0	(omitted)				
_Iwave_8	.0891174	.0057121	15.60	0.000	.077922	.1003128
_Iwave_9	.0854227	.0058917	14.50	0.000	.0738751	.0969703
_Iwave_10	.0270297	.0067044	4.03	0.000	.0138894	.0401701
_Iwave_11	.0736894	.0071394	10.32	0.000	.0596963	.0876824
_Iwave_17	.0912446	.0067569	13.50	0.000	.0780014	.1044878
_cons	3.579014	.0315637	113.39	0.000	3.51715	3.640878

Instruments for differenced equation
GMM-type: **L(2/.).efficacyunder > stand**
Standard: **D._Ip_edlevel_0**
D._Ip_edlevel_2

```
                    D._Ip_edlevel_3
                    D._Ip_edlevel_4
                    D._Ip_gross_h_0
                    D._Ip_gross_h_2
                    D._Ip_gross_h_3
                    D._Ireligious_1
                    D._Ipartyid_1
                    D._Ipartyid_2
                    D._Ipartyid_3
                    D._Ipartyidst_1
                    D._Ipartyidst_2
                    D._Icountry_2
                    D._Icountry_3
                    D._Iwave_2
                    D._Iwave_3
                    D._Iwave_4
                    D._Iwave_7
                    D._Iwave_8
                    D._Iwave_9
                    D._Iwave_10
                    D._Iwave_11
                    D._Iwave_16
                    D._Iwave_17
  Instruments for level equation
          Standard: _cons
  (est2 stored)

64. estimates store inteffdynamic

65.
66. eststo: xi:  xtabond trustmps i.rec_gender i.p_edlevel i.agecoh i.p_gross_household
  >  i.religious i.partyid i.partyidstrength i.country i.wave, lags(1)
  i.rec_gender      _Irec_gende_0-2     (naturally coded; _Irec_gende_1 omitted)
  i.p_edlevel       _Ip_edlevel_0-4     (naturally coded; _Ip_edlevel_1 omitted)
  i.agecoh          _Iagecoh_1-4        (naturally coded; _Iagecoh_1 omitted)
  i.p_gross_hou~d   _Ip_gross_h_0-3     (naturally coded; _Ip_gross_h_1 omitted)
  i.religious       _Ireligious_0-1     (naturally coded; _Ireligious_0 omitted)
  i.partyid         _Ipartyid_0-3       (naturally coded; _Ipartyid_0 omitted)
  i.partyidstre~h   _Ipartyidst_0-2     (naturally coded; _Ipartyidst_0 omitted)
  i.country         _Icountry_1-3       (naturally coded; _Icountry_1 omitted)
  i.wave            _Iwave_1-20         (naturally coded; _Iwave_1 omitted)
  note: _Irec_gende_0 omitted from div() because of collinearity.
  note: _Irec_gende_2 omitted from div() because of collinearity.
  note: _Iagecoh_2 omitted from div() because of collinearity.
  note: _Iagecoh_3 omitted from div() because of collinearity.
  note: _Iagecoh_4 omitted from div() because of collinearity.
  note: _Iwave_5 omitted from div() because of collinearity.
  note: _Iwave_6 omitted from div() because of collinearity.
  note: _Iwave_11 omitted from div() because of collinearity.
  note: _Iwave_12 omitted from div() because of collinearity.
  note: _Iwave_13 omitted from div() because of collinearity.
  note: _Iwave_14 omitted from div() because of collinearity.
  note: _Iwave_15 omitted from div() because of collinearity.
  note: _Iwave_20 omitted from div() because of collinearity.
  note: _Irec_gende_0 omitted because of collinearity.
  note: _Iwave_5 omitted because of collinearity.
  note: _Iwave_6 omitted because of collinearity.
  note: _Iwave_9 omitted because of collinearity.
  note: _Iwave_11 omitted because of collinearity.
  note: _Iwave_12 omitted because of collinearity.
  note: _Iwave_13 omitted because of collinearity.
  note: _Iwave_14 omitted because of collinearity.
  note: _Iwave_15 omitted because of collinearity.
  note: _Iwave_20 omitted because of collinearity.
```

Arellano-Bond dynamic panel-data estimation
Group variable: **id**
Time variable: **wave**

Number of obs = **71,191**
Number of groups = **37,865**

Obs per group:
min = **1**
avg = **1.880127**
max = **8**

Number of instruments = **81**

Wald chi2(**24**) = **1313.50**
Prob > chi2 = **0.0000**

One-step results

trustmps	Coefficient	Std. err.	z	P>|z|	[95% conf.	interval]
trustmps						
L1.	.0948907	.0087656	10.83	0.000	.0777105	.1120709
_Irec_gende_2	0	(omitted)				
_Ip_edlevel_0	.0532011	.0429945	1.24	0.216	-.0310666	.1374687
_Ip_edlevel_2	.0691811	.0383775	1.80	0.071	-.0060374	.1443996
_Ip_edlevel_3	.01792	.0525253	0.34	0.733	-.0850277	.1208676
_Ip_edlevel_4	.0383493	.0727755	0.53	0.598	-.1042881	.1809867
_Iagecoh_2	0	(omitted)				
_Iagecoh_3	0	(omitted)				
_Iagecoh_4	0	(omitted)				
_Ip_gross_h_0	.000845	.0273501	0.03	0.975	-.0527603	.0544503
_Ip_gross_h_2	.0225639	.0244944	0.92	0.357	-.0254444	.0705721
_Ip_gross_h_3	-.0094552	.0361884	-0.26	0.794	-.0803832	.0614728
_Ireligious_1	-.0233931	.0255447	-0.92	0.360	-.0734598	.0266735
_Ipartyid_1	.1620178	.0229023	7.07	0.000	.1171301	.2069054
_Ipartyid_2	.0261824	.0230351	1.14	0.256	-.0189656	.0713304
_Ipartyid_3	-.0392453	.0191459	-2.05	0.040	-.0767705	-.0017201
_Ipartyidst_1	.150173	.0182135	8.25	0.000	.1144752	.1858709
_Ipartyidst_2	.1021776	.0122561	8.34	0.000	.0781562	.1261991
_Icountry_2	.1107207	.2054813	0.54	0.590	-.2920152	.5134567
_Icountry_3	-.2667474	.1718588	-1.55	0.121	-.6035844	.0700896
_Iwave_2	-.1054699	.0089961	-11.72	0.000	-.1231019	-.087838
_Iwave_3	-.0558432	.0086008	-6.49	0.000	-.0727005	-.0389858
_Iwave_4	0	(omitted)				
_Iwave_7	-.1290925	.0279858	-4.61	0.000	-.1839437	-.0742413
_Iwave_8	.1699105	.0250632	6.78	0.000	.1207876	.2190334
_Iwave_10	.2408604	.0269038	8.95	0.000	.1881298	.293591
_Iwave_16	-.3548192	.023308	-15.22	0.000	-.400502	-.3091363
_Iwave_17	-.2449753	.0184428	-13.28	0.000	-.2811226	-.208828
_Iwave_18	-.1896769	.0091909	-20.64	0.000	-.2076907	-.171663
_Iwave_19	0	(omitted)				
_cons	2.656826	.0628868	42.25	0.000	2.533571	2.780082

Instruments for differenced equation
GMM-type: **L(2/.).trustmps**
Standard: **D._Ip_edlevel_0**
D._Ip_edlevel_2
D._Ip_edlevel_3
D._Ip_edlevel_4
D._Ip_gross_h_0
D._Ip_gross_h_2
D._Ip_gross_h_3
D._Ireligious_1
D._Ipartyid_1
D._Ipartyid_2
D._Ipartyid_3
D._Ipartyidst_1
D._Ipartyidst_2
D._Icountry_2
D._Icountry_3
D._Iwave_2
D._Iwave_3
D._Iwave_4
D._Iwave_7
D._Iwave_8
D._Iwave_9
D._Iwave_10

```
                  D._Iwave_16
                  D._Iwave_17
                  D._Iwave_18
                  D._Iwave_19
  Instruments for level equation
          Standard: _cons
  (est3 stored)

67. estimates store trustdynamic

68.
69. eststo: xi: xtabond satdemuk i.rec_gender i.p_edlevel i.agecoh i.p_gross_household
  > i.religious i.partyid i.partyidstrength i.country i.wave, lags(1)
  i.rec_gender      _Irec_gende_0-2     (naturally coded; _Irec_gende_1 omitted)
  i.p_edlevel       _Ip_edlevel_0-4     (naturally coded; _Ip_edlevel_1 omitted)
  i.agecoh          _Iagecoh_1-4        (naturally coded; _Iagecoh_1 omitted)
  i.p_gross_hou~d   _Ip_gross_h_0-3     (naturally coded; _Ip_gross_h_1 omitted)
  i.religious       _Ireligious_0-1     (naturally coded; _Ireligious_0 omitted)
  i.partyid         _Ipartyid_0-3       (naturally coded; _Ipartyid_0 omitted)
  i.partyidstre~h   _Ipartyidst_0-2     (naturally coded; _Ipartyidst_0 omitted)
  i.country         _Icountry_1-3       (naturally coded; _Icountry_1 omitted)
  i.wave            _Iwave_1-20         (naturally coded; _Iwave_1 omitted)
  note: _Irec_gende_0 omitted from div() because of collinearity.
  note: _Irec_gende_2 omitted from div() because of collinearity.
  note: _Iagecoh_2 omitted from div() because of collinearity.
  note: _Iagecoh_3 omitted from div() because of collinearity.
  note: _Iagecoh_4 omitted from div() because of collinearity.
  note: _Iwave_5 omitted from div() because of collinearity.
  note: _Iwave_11 omitted from div() because of collinearity.
  note: _Iwave_12 omitted from div() because of collinearity.
  note: _Iwave_13 omitted from div() because of collinearity.
  note: _Iwave_14 omitted from div() because of collinearity.
  note: _Iwave_15 omitted from div() because of collinearity.
  note: _Iwave_18 omitted from div() because of collinearity.
  note: _Iwave_19 omitted from div() because of collinearity.
  note: _Iwave_20 omitted from div() because of collinearity.
  note: _Irec_gende_0 omitted because of collinearity.
  note: _Iwave_5 omitted because of collinearity.
  note: _Iwave_6 omitted because of collinearity.
  note: _Iwave_12 omitted because of collinearity.
  note: _Iwave_13 omitted because of collinearity.
  note: _Iwave_14 omitted because of collinearity.
  note: _Iwave_15 omitted because of collinearity.
  note: _Iwave_16 omitted because of collinearity.
  note: _Iwave_18 omitted because of collinearity.
  note: _Iwave_19 omitted because of collinearity.
  note: _Iwave_20 omitted because of collinearity.

  Arellano-Bond dynamic panel-data estimation     Number of obs     =    113,901
  Group variable: id                              Number of groups  =     38,727
  Time variable: wave
                                                  Obs per group:
                                                               min =          1
                                                               avg =   2.941126
                                                               max =          7

  Number of instruments =     64                  Wald chi2(23)     =     399.35
                                                  Prob > chi2       =     0.0000
  One-step results
```

satdemuk	Coefficient	Std. err.	z	P>|z|	[95% conf.	interval]
satdemuk L1.	.0348243	.0053989	6.45	0.000	.0242426	.045406
_Irec_gende_2	0	(omitted)				
_Ip_edlevel_0	-.0094057	.0200087	-0.47	0.638	-.048622	.0298106
_Ip_edlevel_2	-.0146626	.0177774	-0.82	0.409	-.0495057	.0201806
_Ip_edlevel_3	-.0404469	.024203	-1.67	0.095	-.0878838	.0069901
_Ip_edlevel_4	-.057621	.033633	-1.71	0.087	-.1235404	.0082985
_Iagecoh_2	0	(omitted)				
_Iagecoh_3	0	(omitted)				

_Iagecoh_4	0	(omitted)				
_Ip_gross_h_0	.0013842	.0135636	0.10	0.919	-.0252	.0279685
_Ip_gross_h_2	-.0162001	.0118858	-1.36	0.173	-.0394957	.0070956
_Ip_gross_h_3	-.0246426	.0174825	-1.41	0.159	-.0589076	.0096224
_Ireligious_1	.0054709	.0121538	0.45	0.653	-.0183501	.029292
_Ipartyid_1	.0586492	.012497	4.69	0.000	.0341556	.0831428
_Ipartyid_2	.0201888	.0127027	1.59	0.112	-.004708	.0450855
_Ipartyid_3	-.0045977	.0107287	-0.43	0.668	-.0256257	.0164302
_Ipartyidst_1	.0031798	.0095564	0.33	0.739	-.0155503	.0219099
_Ipartyidst_2	.0112744	.0065073	1.73	0.083	-.0014797	.0240286
_Icountry_2	-.0271407	.0972884	-0.28	0.780	-.2178225	.1635411
_Icountry_3	-.0756269	.0836926	-0.90	0.366	-.2396614	.0884077
_Iwave_2	0	(omitted)				
_Iwave_3	.0235878	.0056218	4.20	0.000	.0125694	.0346063
_Iwave_4	-.0002247	.0060174	-0.04	0.970	-.0120185	.0115691
_Iwave_7	0	(omitted)				
_Iwave_8	-.0373712	.0061621	-6.06	0.000	-.0494487	-.0252936
_Iwave_9	-.0246496	.006401	-3.85	0.000	-.0371954	-.0121039
_Iwave_10	-.0864211	.0072926	-11.85	0.000	-.1007143	-.0721278
_Iwave_11	-.0064923	.0077602	-0.84	0.403	-.0217021	.0087174
_Iwave_17	-.0649318	.0073709	-8.81	0.000	-.0793785	-.0504852
_cons	2.260418	.0300889	75.12	0.000	2.201445	2.319391

Instruments for differenced equation
GMM-type: **L(2/.).satdemuk**
Standard: **D._Ip_edlevel_0**
D._Ip_edlevel_2
D._Ip_edlevel_3
D._Ip_edlevel_4
D._Ip_gross_h_0
D._Ip_gross_h_2
D._Ip_gross_h_3
D._Ireligious_1
D._Ipartyid_1
D._Ipartyid_2
D._Ipartyid_3
D._Ipartyidst_1
D._Ipartyidst_2
D._Icountry_2
D._Icountry_3
D._Iwave_2
D._Iwave_3
D._Iwave_4
D._Iwave_6
D._Iwave_7
D._Iwave_8
D._Iwave_9
D._Iwave_10
D._Iwave_16
D._Iwave_17
Instruments for level equation
Standard: **_cons**
(**est4** stored)

```
70. estimates store satdemdynamic

71.
72. eststo: xi: xtabond efficacypolcare i.rec_gender i.p_edlevel i.agecoh i.p_gross_hous
  > ehold  i.religious i.partyid i.partyidstrength i.country i.wave, lags(1)
  i.rec_gender      _Irec_gende_0-2     (naturally coded; _Irec_gende_1 omitted)
  i.p_edlevel       _Ip_edlevel_0-4     (naturally coded; _Ip_edlevel_1 omitted)
  i.agecoh          _Iagecoh_1-4        (naturally coded; _Iagecoh_1 omitted)
  i.p_gross_hou~d   _Ip_gross_h_0-3     (naturally coded; _Ip_gross_h_1 omitted)
  i.religious       _Ireligious_0-1     (naturally coded; _Ireligious_0 omitted)
  i.partyid         _Ipartyid_0-3       (naturally coded; _Ipartyid_0 omitted)
  i.partyidstre~h   _Ipartyidst_0-2     (naturally coded; _Ipartyidst_0 omitted)
  i.country         _Icountry_1-3       (naturally coded; _Icountry_1 omitted)
  i.wave            _Iwave_1-20         (naturally coded; _Iwave_1 omitted)
  note: _Irec_gende_0 omitted from div() because of collinearity.
  note: _Irec_gende_2 omitted from div() because of collinearity.
  note: _Iagecoh_2 omitted from div() because of collinearity.
  note: _Iagecoh_3 omitted from div() because of collinearity.
```

note: **_Iagecoh_4** omitted from **div()** because of collinearity.
note: **_Iwave_5** omitted from **div()** because of collinearity.
note: **_Iwave_11** omitted from **div()** because of collinearity.
note: **_Iwave_12** omitted from **div()** because of collinearity.
note: **_Iwave_13** omitted from **div()** because of collinearity.
note: **_Iwave_14** omitted from **div()** because of collinearity.
note: **_Iwave_15** omitted from **div()** because of collinearity.
note: **_Iwave_18** omitted from **div()** because of collinearity.
note: **_Iwave_19** omitted from **div()** because of collinearity.
note: **_Iwave_20** omitted from **div()** because of collinearity.
note: **_Irec_gende_0** omitted because of collinearity.
note: **_Iwave_5** omitted because of collinearity.
note: **_Iwave_6** omitted because of collinearity.
note: **_Iwave_10** omitted because of collinearity.
note: **_Iwave_12** omitted because of collinearity.
note: **_Iwave_13** omitted because of collinearity.
note: **_Iwave_14** omitted because of collinearity.
note: **_Iwave_15** omitted because of collinearity.
note: **_Iwave_18** omitted because of collinearity.
note: **_Iwave_19** omitted because of collinearity.
note: **_Iwave_20** omitted because of collinearity.

Arellano-Bond dynamic panel-data estimation
Group variable: **id**
Time variable: **wave**

Number of obs = **121,975**
Number of groups = **41,150**

Obs per group:
min = **1**
avg = **2.964156**
max = **7**

Number of instruments = **63**

Wald chi2(**23**) = **2352.31**
Prob > chi2 = **0.0000**

One-step results

efficacypolcare	Coefficient	Std. err.	z	P>|z|	[95% conf.	interval]
efficacypolcare						
L1.	.0302768	.0051674	5.86	0.000	.0201489	.0404046
_Irec_gende_2	0	(omitted)				
_Ip_edlevel_0	-.026122	.0211664	-1.23	0.217	-.0676073	.0153633
_Ip_edlevel_2	-.016061	.0188879	-0.85	0.395	-.0530805	.0209586
_Ip_edlevel_3	.0176484	.0260224	0.68	0.498	-.0333545	.0686513
_Ip_edlevel_4	.0185251	.0368366	0.50	0.615	-.0536733	.0907236
_Iagecoh_2	0	(omitted)				
_Iagecoh_3	0	(omitted)				
_Iagecoh_4	0	(omitted)				
_Ip_gross_h_0	-.0181672	.0146086	-1.24	0.214	-.0467996	.0104652
_Ip_gross_h_2	-.0049202	.0130044	-0.38	0.705	-.0304084	.020568
_Ip_gross_h_3	-.0129513	.0191845	-0.68	0.500	-.0505523	.0246496
_Ireligious_1	.0036759	.0131022	0.28	0.779	-.0220041	.0293558
_Ipartyid_1	-.072518	.013358	-5.43	0.000	-.0986992	-.0463367
_Ipartyid_2	-.0082917	.0133956	-0.62	0.536	-.0345466	.0179632
_Ipartyid_3	.0192206	.0113062	1.70	0.089	-.0029391	.0413804
_Ipartyidst_1	-.0690694	.010509	-6.57	0.000	-.0896666	-.0484722
_Ipartyidst_2	-.024075	.0071036	-3.39	0.001	-.0379979	-.0101522
_Icountry_2	-.0665898	.1055477	-0.63	0.528	-.2734595	.1402799
_Icountry_3	.2231376	.0916436	2.43	0.015	.0435195	.4027558
_Iwave_2	0	(omitted)				
_Iwave_3	.0904988	.0061829	14.64	0.000	.0783804	.1026172
_Iwave_4	-.0079823	.0065831	-1.21	0.225	-.020885	.0049204
_Iwave_7	.0994062	.007888	12.60	0.000	.083946	.1148663
_Iwave_8	.0524198	.0072737	7.21	0.000	.0381637	.0666759
_Iwave_9	-.0421181	.0067422	-6.25	0.000	-.0553326	-.0289037
_Iwave_11	-.1903946	.0071636	-26.58	0.000	-.204435	-.1763542
_Iwave_16	0	(omitted)				
_Iwave_17	-.1545235	.007903	-19.55	0.000	-.1700131	-.1390338
_cons	3.703237	.0347273	106.64	0.000	3.635173	3.771301

Instruments for differenced equation
GMM-type:
L(2/.).efficacypolca

```
                > re
        Standard: D._Ip_edlevel_0
                  D._Ip_edlevel_2
                  D._Ip_edlevel_3
                  D._Ip_edlevel_4
                  D._Ip_gross_h_0
                  D._Ip_gross_h_2
                  D._Ip_gross_h_3
                  D._Ireligious_1
                  D._Ipartyid_1
                  D._Ipartyid_2
                  D._Ipartyid_3
                  D._Ipartyidst_1
                  D._Ipartyidst_2
                  D._Icountry_2
                  D._Icountry_3
                  D._Iwave_2
                  D._Iwave_3
                  D._Iwave_4
                  D._Iwave_6
                  D._Iwave_7
                  D._Iwave_8
                  D._Iwave_9
                  D._Iwave_10
                  D._Iwave_16
                  D._Iwave_17
  Instruments for level equation
        Standard: _cons
  (est5 stored)

73. estimates store outeffdynamic

74.
75. esttab dutydynamic  inteffdynamic trustdynamic satdemdynamic outeffdynamic using sim
  > pledynamic.doc, replace se star(* 0.10 ** 0.05)
  (file simpledynamic.doc not found)
  (output written to simpledynamic.doc)

76.
77.
78.
79.
80. /*******Section 4: Rolling correlation*******/
81.
82. keep id wave efficacypolcare efficacyunderstand satdemuk trustmps rec_dutytovote2

83.
84. reshape wide rec_dutytovote2 trustmps satdemuk efficacyunderstand efficacypolcare, i
  > (id) j(wave)
  (j = 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20)

  Data                                Long   ->   Wide
  -----------------------------------------------------------------------------
  Number of observations         1,930,580   ->   96,529
  Number of variables                    7   ->   101
  j variable (20 values)              wave   ->   (dropped)
  xij variables:
                         rec_dutytovote2   ->   rec_dutytovote21 rec_dutytovote22 ... r
  > ec_dutytovote220
                                 trustmps   ->   trustmps1 trustmps2 ... trustmps20
                                 satdemuk   ->   satdemuk1 satdemuk2 ... satdemuk20
                       efficacyunderstand   ->   efficacyunderstand1 efficacyunderstand2
  >  ... efficacyunderstand20
                         efficacypolcare   ->   efficacypolcare1 efficacypolcare2 ... e
  > fficacypolcare20
  -----------------------------------------------------------------------------
```

```
85.
86. save "BES_1to19_correlations.dta", replace
  (file BES_1to19_correlations.dta not found)
  file BES_1to19_correlations.dta saved

87.
88. asdoc pwcorr rec_dutytovote21 rec_dutytovote22 rec_dutytovote23 rec_dutytovote24 rec
  > _dutytovote25 rec_dutytovote26 rec_dutytovote27 rec_dutytovote28 rec_dutytovote29 re
  > c_dutytovote210 rec_dutytovote211 rec_dutytovote212 rec_dutytovote213 rec_dutytovote
  > 214 rec_dutytovote215 rec_dutytovote216 rec_dutytovote217 rec_dutytovote218 rec_duty
  > tovote219, replace save(dutycorr.doc)

             | rec_d~21 rec_d~22 rec_d~23 rec_d~24 rec_d~25 rec_d~26 rec_d~27 rec_d~28
  >  rec_d~29 rec_~210 rec_~211 rec_~212 rec_~213 rec_~214 rec_~215 rec_~216 rec_~217 re
  > c_~218 rec_~219
-------------+------------------------------------------------------------------------
             |
rec_dutyt~21 |   1.0000
rec_dutyt~22 |   0.6270   1.0000
rec_dutyt~23 |   0.6291   0.6513   1.0000
rec_dutyt~24 |   0.5790   0.6012   0.6328   1.0000
rec_dutyt~25 |        .        .        .        .        .
rec_dutyt~26 |   0.5749   0.5977   0.6221   0.6178        .   1.0000
rec_dutyt~27 |   0.6025   0.6143   0.6335   0.6178        .   0.6533   1.0000
rec_dutyt~28 |   0.5238   0.5669   0.5932   0.5638        .   0.6180  -0.7625   1.0000
>
rec_dutyt~29 |        .        .        .        .        .        .        .        .
>        .
rec_duty~210 |        .        .        .        .        .        .        .        .
>        .        .
rec_duty~211 |        .        .        .        .        .        .        .        .
>        .        .        .
rec_duty~212 |   0.5312   0.5380   0.5623   0.5481        .   0.5700   0.6049   0.5586
>        .        .        .   1.0000
rec_duty~213 |        .        .        .        .        .        .        .        .
>        .        .        .        .
rec_duty~214 |   0.5740   0.5820   0.5950   0.5751        .   0.6131   0.6353   0.5817
>        .        .   0.6095        .   1.0000
rec_duty~215 |   0.5313   0.5363   0.5525   0.5416        .   0.5778   0.5935   0.5250
>        .        .        .   0.5827        .   0.6403   1.0000
rec_duty~216 |        .        .        .        .        .        .        .        .
>        .        .        .        .        .        .        .
rec_duty~217 |   0.5457   0.5479   0.5716   0.5683        .   0.5894   0.6290   0.5595
>        .        .        .   0.5911        .   0.6583   0.6463        .   1.0000
rec_duty~218 |   0.4623   0.4818   0.4861   0.4773        .   0.4957   0.5079   0.4251
>        .        .        .   0.5399        .   0.5873   0.5766        .   0.6163
> 1.0000
rec_duty~219 |        .        .        .        .        .        .        .        .
>        .        .        .        .        .        .        .        .        .
>        .        .
  Click to Open File:  dutycorr.doc

89.
90.
91.
92. asdoc pwcorr efficacyunderstand1 efficacyunderstand2 efficacyunderstand3 efficacyund
  > erstand4 efficacyunderstand5 efficacyunderstand6 efficacyunderstand7 efficacyunderst
  > and8 efficacyunderstand9 efficacyunderstand10 efficacyunderstand11 efficacyunderstan
  > d12 efficacyunderstand13 efficacyunderstand14 efficacyunderstand15 efficacyunderstan
  > d16 efficacyunderstand17 efficacyunderstand18 efficacyunderstand19, replace save(int
  > effcorr.doc)
```

```
             | effic~d1 effic~d2 effic~d3 effic~d4 effic~d5 effic~d6 effic~d7 effic~d8
>  effic~d9 effi~d10 effi~d11 effi~d12 effi~d13 effi~d14 effi~d15 effi~d16 effi~d17 ef
> fi~d18 effi~d19
-------------+------------------------------------------------------------------------
             |
efficacyu~d1 |   1.0000
efficacyu~d2 |   0.6032   1.0000
efficacyu~d3 |   0.5896   0.5939   1.0000
efficacyu~d4 |   0.5987   0.5888   0.6091   1.0000
efficacyu~d5 |        .        .        .        .        .
efficacyu~d6 |   0.5778   0.5732   0.5795   0.6239        .   1.0000
efficacyu~d7 |   0.5750   0.5757   0.5672   0.6026        .   0.5842   1.0000
efficacyu~d8 |   0.5682   0.5591   0.5675   0.5884        .   0.5801   0.6165   1.0000
>
efficacyu~d9 |   0.5318   0.5243   0.5404   0.5508        .   0.5591   0.5842   0.5775
>    1.0000
efficacyu~10 |   0.5590   0.5570   0.5747   0.5873        .   0.5797   0.6025   0.5882
>    0.5821   1.0000
efficacyu~11 |   0.5390   0.5449   0.5568   0.5740        .   0.5782   0.5839   0.5704
>    0.5695   0.6143   1.0000
efficacyu~12 |        .        .        .        .        .        .        .        .
>        .        .        .        .
efficacyu~13 |        .        .        .        .        .        .        .        .
>        .        .        .        .        .
efficacyu~14 |        .        .        .        .        .        .        .        .
>        .        .        .        .        .        .
efficacyu~15 |   0.5242   0.5288   0.5386   0.5505        .   0.5452   0.5761   0.5717
>    0.5614   0.5898   0.5774        .        .        .   1.0000
efficacyu~16 |   0.5370   0.5249   0.5573   0.5634        .   0.5597   0.5746   0.5621
>    0.5685   0.5863   0.5758        .        .        .   0.6370   1.0000
efficacyu~17 |   0.5255   0.5321   0.5415   0.5590        .   0.5490   0.5474   0.5567
>    0.5550   0.5840   0.5788        .        .        .   0.6208   0.6112   1.0000
efficacyu~18 |        .        .        .        .        .        .        .        .
>        .        .        .        .        .        .        .        .        .
>        .
efficacyu~19 |        .        .        .        .        .        .        .        .
>        .        .        .        .        .        .        .        .        .
>        .        .
```

Click to Open File: inteffcorr.doc

93.
94.
95. asdoc pwcorr trustmps1 trustmps2 trustmps3 trustmps4 trustmps5 trustmps6 trustmps7 t
> rustmps8 trustmps9 trustmps10 trustmps11 trustmps12 trustmps13 trustmps14 trustmps15
> trustmps16 trustmps17 trustmps18 trustmps19, replace save(trustcorr.doc)

```
             | trust~s1 trust~s2 trust~s3 trust~s4 trust~s5 trust~s6 trust~s7 trust~s8
>  trust~s9 trust~10 trust~11 trust~12 trust~13 trust~14 trust~15 trust~16 trust~17 tr
> ust~18 trust~19
-------------+------------------------------------------------------------------------
             |
  trustmps1  |   1.0000
  trustmps2  |   0.7085   1.0000
  trustmps3  |   0.6968   0.7025   1.0000
  trustmps4  |   0.6888   0.7018   0.7121   1.0000
  trustmps5  |        .        .        .        .        .
  trustmps6  |   0.6497   0.6475   0.6609   0.6969        .   1.0000
  trustmps7  |   0.6610   0.6600   0.6656   0.6737        .   0.6794   1.0000
  trustmps8  |   0.6297   0.6431   0.6224   0.6327        .   0.6447   0.7225   1.0000
>
  trustmps9  |   0.6001   0.6138   0.6238   0.6318        .   0.6320   0.6775   0.7363
>    1.0000
 trustmps10  |   0.6184   0.6198   0.6338   0.6463        .   0.6565   0.6854   0.6733
>    0.6879   1.0000
 trustmps11  |        .        .        .        .        .        .        .        .
>        .        .        .
 trustmps12  |   0.5850   0.5907   0.6111   0.6317        .   0.6493   0.6534   0.5903
>    0.6630   0.7135        .   1.0000
 trustmps13  |        .        .        .        .        .        .        .        .
>        .        .        .        .        .
```

```
  trustmps14 |        .        .        .        .        .        .        .        .
> .        .        .        .        .
  trustmps15 |   0.4625   0.4973   0.4873   0.4802        .   0.4762   0.5685   0.5174
>    0.5531   0.5707        .   0.5275        .        .   1.0000
  trustmps16 |   0.5025   0.5264   0.5480   0.5405        .   0.5364   0.5833   0.5819
>    0.5935   0.5809        .   0.5659        .        .   0.6794   1.0000
  trustmps17 |   0.5058   0.5110   0.5055   0.5072        .   0.4940   0.5469   0.5783
>    0.5349   0.5530        .   0.5375        .        .   0.6151   0.6393   1.0000
  trustmps18 |   0.5325   0.5590   0.5413   0.5587        .   0.5523   0.5737   0.5867
>    0.5935   0.5961        .   0.6039        .        .   0.6296   0.6274   0.7052
> 1.0000
  trustmps19 |   0.5094   0.5151   0.5269   0.5397        .   0.5791   0.5687   0.5432
>    0.6004   0.6255        .   0.6305        .        .   0.5446   0.5602   0.5905
> 0.6902   1.0000
```

Click to Open File: trustcorr.doc

```
96.
97. asdoc pwcorr satdemuk1 satdemuk2 satdemuk3 satdemuk4 satdemuk5 satdemuk6 satdemuk7 s
  > atdemuk8 satdemuk9 satdemuk10 satdemuk11 satdemuk12 satdemuk13 satdemuk14 satdemuk15
  >  satdemuk16 satdemuk17 satdemuk18 satdemuk19, replace save(satdemukcorr.doc)

             | satde~k1 satde~k2 satde~k3 satde~k4 satde~k5 satde~k6 satde~k7 satde~k8
  >  satde~k9 satde~10 satde~11 satde~12 satde~13 satde~14 satde~15 satde~16 satde~17 sa
  > tde~18 satde~19
-------------+------------------------------------------------------------------------
             |
   satdemuk1 |   1.0000
   satdemuk2 |   0.6319   1.0000
   satdemuk3 |   0.6120   0.6262   1.0000
   satdemuk4 |   0.5980   0.6177   0.6321   1.0000
   satdemuk5 |        .        .        .        .        .
   satdemuk6 |   0.5479   0.5548   0.5727   0.6095        .   1.0000
   satdemuk7 |   0.5891   0.5987   0.6037   0.6155        .   0.5983   1.0000
   satdemuk8 |   0.5629   0.5841   0.5850   0.5963        .   0.5714   0.6542   1.0000
>
   satdemuk9 |   0.4650   0.4755   0.4980   0.5167        .   0.5424   0.5440   0.5253
>    1.0000
  satdemuk10 |   0.5271   0.5435   0.5576   0.5700        .   0.5859   0.6073   0.5771
>    0.5846   1.0000
  satdemuk11 |   0.5173   0.5281   0.5469   0.5725        .   0.5991   0.5970   0.5559
>    0.5988   0.6437   1.0000
  satdemuk12 |        .        .        .        .        .        .        .        .
>        .        .        .        .
  satdemuk13 |   0.5035   0.5031   0.5247   0.5481        .   0.5732   0.5792   0.5472
>    0.5713   0.6100   0.6423        .   1.0000
  satdemuk14 |        .        .        .        .        .        .        .        .
>        .        .        .        .        .
  satdemuk15 |   0.4222   0.4441   0.4474   0.4653        .   0.4424   0.4849   0.4668
>    0.4076   0.4836   0.4541        .   0.4737        .   1.0000
  satdemuk16 |   0.4462   0.4560   0.4664   0.4831        .   0.4546   0.4817   0.4813
>    0.4153   0.4963   0.4829        .   0.4910        .   0.5839   1.0000
  satdemuk17 |   0.4189   0.4247   0.4362   0.4382        .   0.4253   0.4569   0.4544
>    0.3900   0.4670   0.4437        .   0.4609        .   0.5338   0.5390   1.0000
  satdemuk18 |        .        .        .        .        .        .        .        .
>        .        .        .        .        .        .        .        .        .
>        .
  satdemuk19 |   0.4207   0.4322   0.4552   0.4761        .   0.5407   0.4912   0.4602
>    0.5439   0.5574   0.5946        .   0.5676        .   0.4552   0.4546   0.4700
>        .   1.0000
```

Click to Open File: satdemukcorr.doc

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98.
99. asdoc pwcorr efficacypolcare1 efficacypolcare2 efficacypolcare3 efficacypolcare4 eff
  > icacypolcare5 efficacypolcare6 efficacypolcare7 efficacypolcare8 efficacypolcare9 ef
  > ficacypolcare10 efficacypolcare11 efficacypolcare12 efficacypolcare13 efficacypolcar
  > e14 efficacypolcare15 efficacypolcare16 efficacypolcare17 efficacypolcare18 efficacy
  > polcare19, replace save(exteffcorr.doc)

             | effic~e1 effic~e2 effic~e3 effic~e4 effic~e5 effic~e6 effic~e7 effic~e8
  >  effic~e9 effi~e10 effi~e11 effi~e12 effi~e13 effi~e14 effi~e15 effi~e16 effi~e17 ef
  > fi~e18 effi~e19
-------------+------------------------------------------------------------------------
             |
  efficacyp~e1 |   1.0000
  efficacyp~e2 |   0.6206   1.0000
  efficacyp~e3 |   0.6175   0.6460   1.0000
  efficacyp~e4 |   0.6112   0.6348   0.6573   1.0000
  efficacyp~e5 |        .        .        .        .        .
  efficacyp~e6 |   0.5765   0.5874   0.6081   0.6405        .   1.0000
  efficacyp~e7 |   0.5998   0.6068   0.6162   0.6047        .   0.5941   1.0000
  efficacyp~e8 |   0.5861   0.5972   0.5966   0.5852        .   0.5750   0.6423   1.0000
  >
  efficacyp~e9 |   0.5635   0.5737   0.5746   0.5677        .   0.5708   0.6229   0.6065
  >    1.0000
  efficacyp~10 |   0.5562   0.5731   0.5872   0.5876        .   0.5741   0.6222   0.5946
  >    0.6082   1.0000
  efficacyp~11 |   0.5498   0.5624   0.5667   0.5826        .   0.5933   0.5981   0.5657
  >    0.5784   0.6044   1.0000
  efficacyp~12 |        .        .        .        .        .        .        .        .
  >        .        .        .        .
  efficacyp~13 |        .        .        .        .        .        .        .        .
  >        .        .        .        .        .
  efficacyp~14 |        .        .        .        .        .        .        .        .
  >        .        .        .        .        .        .
  efficacyp~15 |   0.4856   0.4951   0.4937   0.4912        .   0.4661   0.5427   0.5325
  >    0.5321   0.5432   0.5081        .        .        .   1.0000
  efficacyp~16 |   0.5092   0.5222   0.5161   0.5172        .   0.4770   0.5427   0.5389
  >    0.5432   0.5486   0.5134        .        .        .   0.5941   1.0000
  efficacyp~17 |   0.5000   0.5142   0.5162   0.5074        .   0.5029   0.5255   0.5147
  >    0.5289   0.5418   0.5455        .        .        .   0.5587   0.5459   1.0000
  efficacyp~18 |        .        .        .        .        .        .        .        .
  >        .        .        .        .        .        .        .        .        .
  >      .
  efficacyp~19 |        .        .        .        .        .        .        .        .
  >        .        .        .        .        .        .        .        .        .
  >      .        .
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100
101 log close
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        log:  C:\Dropbox\Alecia\Stability of Political Attitudes\Replication Prep\BESIP
  > \data\comparisons.smcl
   log type:  smcl
  closed on:  10 Dec 2025, 19:22:58
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