A Online Appendix for

Reinvestigating the Reciprocal Relationship between Democracy and Income Inequality

This online appendix presents tables and figures with descriptive statistics, robustness checks and additional results. The first section presents figures with additional validation tests for the main inequality measure used in the paper (Wage Share), and descriptive statistics and correlation coefficients between the various inequality measures and between the different democracy measures used. The section also presents descriptive statistics for the control variables included in the baseline model of the paper, and also lists the observations entering that model.

The next section contains two tables with robustness tests – run on 5-year panels – of the "naive" baseline models with only exogenous regressors. The following two sections make up the main bulk of this appendix. These sections present models with endogenous regressors, and with democracy and inequality, respectively in the two sections, as dependent variables. Most of these models are GMM models run on 5-year panels, but also models on 1-year panels and 2SLS models are presented. Thereafter follows a section with various tests conducted on the imputed datasets, both for models considering democracy and inequality as dependent variables.

The final two sections provide results from the two most important important extensions discussed in the paper: The next-to-final section presents results from so-called dynamic probit models that separate between effects (of inequality and of other independent variables) on democratization and on democratic survival. The last section presents tables with results from regressions separating between the effects of different *types* of dictatorships when investigating their effects on income inequality.

A.1 Descriptive statistics

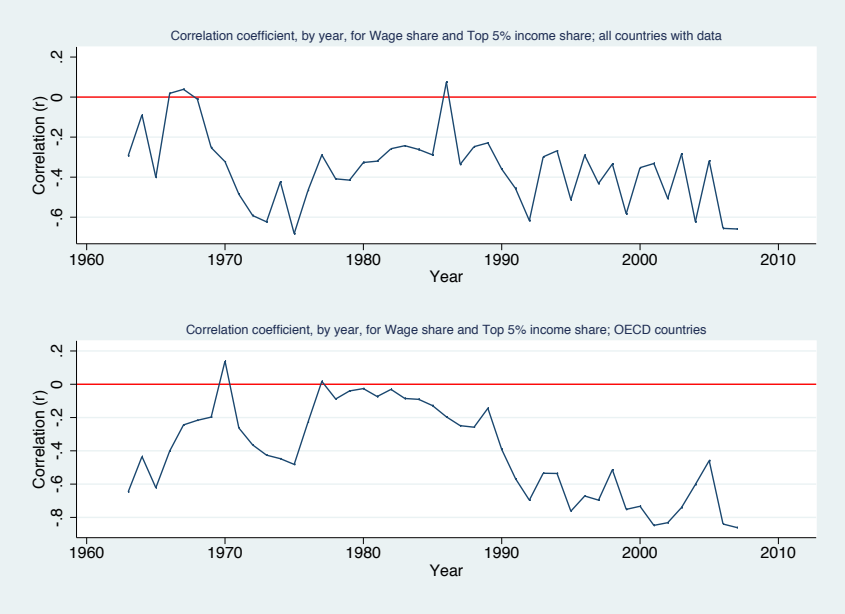

Figure A.1: Bivariate correlation coefficients, by year, between share of income going to wage earners in manufacturing sector (WS) and share of total income going to top 5% income earners. The graph displays correlation coefficients from all countries with data (top) and OECD countries (bottom).

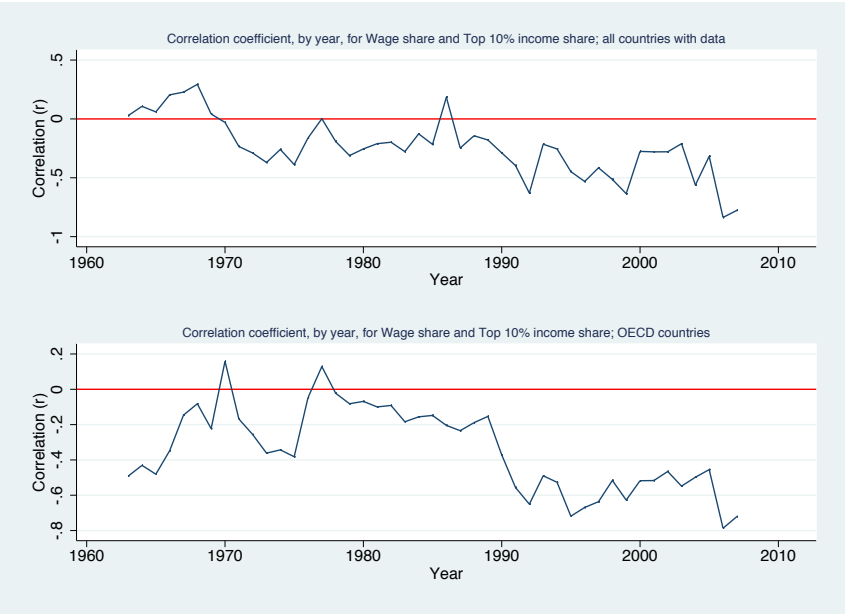

Figure A.2: Bivariate correlation coefficients, by year, between share of income going to wage earners in manufacturing sector (WS) and share of total income going to top 10% income earners. The graph displays correlation coefficients from all countries with data (top) and OECD countries (bottom).

Table A.1: Descriptive statistics for various democracy measures

Variable\Statistic	Mean	Standard deviation	Min	Max	Observations
Polity Index (normalized)	51.4	37.4	0	100	6806
Scalar Index of Polities	0.47	0.39	0	0.98	6599
Freedom House Index	3.91	2.04	1	7	5843
Unified Democracy Score (mean)	0.00	0.98	-2.10	2.12	7370
Democracy& Dictatorship measure	0.42	0.49	0	1	7431

Notes: The statistics are reported for all observations with data on a particular mesure in the dataset.

Table A.2: Pairwise correlation coefficients between various democracy measures

	PI	SIP	FHI	UDS	DD
Polity Index (normalized)	1 (6806)				
Scalar Index of Polities	0.97 (6487)	1 (6599)			
Freedom House Index	-0.89 (5279)	-0.90 (5084)	1 (5843)		
Unified Democracy Score (mean)	0.94 (6734)	0.92 (6541)	-0.94 (5767)	1 (7370)	
Democracy& Dictatorship measure	0.84 (6793)	0.85 (6579)	-0.82 (5837)	0.85 (7357)	1 (7431)

Notes: Number of observations with data on both measures (and thus entering the calculations) provided in parenthesis.

Table A.3: Descriptive statistics for variables entering baseline model

Variable\Statistic	Mean	Standard deviation	5^{th} percentile	Median	95^{th} percentile
Wage Share	35.9	14.1	15.7	34.7	59.7
Polity Index	63.8	37.4	5	85	100
Ln GDP per capita	8.4	1.0	6.6	8.5	9.9
Ln GDP per capita squared.	72.1	17.0	43.7	71.7	98.4
Ln (oil and gas income p.c. + 1)	2.9	2.9	0.0	2.4	8.1
Ln (population in 1000s)	9.4	1.5	7.1	9.2	11.9
Ln (regime duration + 1)	2.7	1.2	0	2.8	4.5

Notes: The statistics are reported for the 3026 observations entering Model AI in Table 3.

Table A.4: Observations entering Model AI in Table 3

Albania (1988–2007)	Algeria (1967–1996)	Argentina (1984–2002)	Armenia (2004–2007)
Australia (1963–1991)	Austria (1963–2007)	Azerbaijan (2001–2007)	Bangladesh (1972–1998)
Belgium (1963–2007)	Benin (1974–1981)	Bolivia (1970–2001)	Botswana (1981–2007)
Brazil (1990–2007)	Bulgaria (1996–2007)	Burkina Faso (1974–1983)	Burundi (1971–1991)
Cambodia (1993–2000)	Cameroon (1970–2002)	Canada (1963–2007)	Central Afr Rep (1973–1993)
Chile (1963–2006)	China (1980–2007)	Colombia (1963–2005)	Congo (1968–1988)
Costa Rica (1963–2003)	Croatia (1992–1992)	Cote d'Ivoire (1966–1997)	Cuba (1977–1989)
Denmark (1963–2007)	Dominican Rep (1963–1984)	Ecuador (1963–2007)	Egypt (1964–2006)
El Salvador (1963–1998)	Estonia (1992–2007)	Finland (1963–2007)	France (1963–2007)
Gabon (1966–1995)	Gambia (1975–1995)	Georgia (2000–2007)	Germany (1998–2007)
Ghana (1963–2003)	Greece (1963–2007)	Guatemala (1968–1988)	Honduras (1963–1996)
Hungary (1963–2007)	India (1963–2007)	Indonesia (1970–2007)	Iran (1963–2005)
Iraq (1963–1992)	Ireland (1963–2007)	Israel (1963–2006)	Italy (1967–2007)
Jamaica (1963–1996)	Japan (1963–2007)	Jordan (1963–2007)	Kenya (1964–2007)
Korea, South (1963–2006)	Kuwait (1967–2001)	Kyrgyzstan (1997–2007)	Laos (1999–1999)
Latvia (1993–2007)	Lesotho (1980–1985)	Libya (1964–1980)	Lithuania (2000–2007)
Macedonia (1993–2007)	Madagascar (1967–2006)	Malawi (1965–2001)	Malaysia (1966–2007)
Mauritius (1968–2007)	Mexico (1984–2003)	Moldova (1993–2007)	Mongolia (1990–2007)
Morocco (1976–2007)	Nepal (1986–2002)	Netherlands (1963–2007)	New Zealand (1963–2007)
Nicaragua (1965–1985)	Nigeria (1963–1996)	Norway (1963–2006)	Oman (1993–2007)
Pakistan (1971–2006)	Panama (1963–2001)	Paraguay (2001–2002)	Peru (1982–2007)
Philippines (1963–2006)	Poland (1970–2007)	Portugal (1996–2007)	Qatar (1986–2006)
Romania (1990–2007)	Russia (1993–2007)	Senegal (1974–2002)	Sierra Leone (1981–2007)
Slovakia (1993–2007)	Slovenia (1991–2007)	Singapore (1966–2007)	Somalia (1967–1986)
South Africa (1963–2007)	Spain (1963–2007)	Sri Lanka (1966–2007)	Sudan (1966–2001)
Swaziland (1970–1995)	Sweden (1963–2007)	Syria (1963–2007)	Tanzania (1965–2007)
Thailand (1968–2006)	Trinidad and T. (1966–2006)	Uganda (1963–2000)	Tunisia (1963–2006)
Turkey (1963–2006)	Ukraine (2001–2004)	U. Arab Emirates (1977–1985)	United Kingdom (1963–2007)
United States (1963–2007)	Uruguay (1968–2007)	Venezuela (1963–1998)	Vietnam (1998–2000)
Zambia (1965–1994)			

Notes: Years are for independent variables $(t-1)$. The first and last years of observation are reported; some countries have interrupted time series.

Table A.5: Bivariate correlation coefficients

	PI	WS	Ln GDP pc	Ln GDP pc sq.	Ln oil-gas inc.	Ln pop	Ln reg dur.	Eth. fract.
Polity index	1							
Wage share	0.30	1						
Ln GDP p.c.	0.54	0.32	1					
Ln GDP p.c. sq.	0.54	0.33	0.99	1				
Ln oil/gas inc. p.c.	-0.02	0.01	0.37	0.37	1			
Ln population	0.12	-0.13	-0.04	-0.03	0.18	1		
Ln regime duration	0.28	0.29	0.52	0.54	0.22	0.06	1	
Ethnic fraction.	-0.36	-0.24	-0.47	-0.47	0.04	-0.08	-0.26	1

Notes: The statistics are reported for the 3026 observations entering Model III in Table 3.

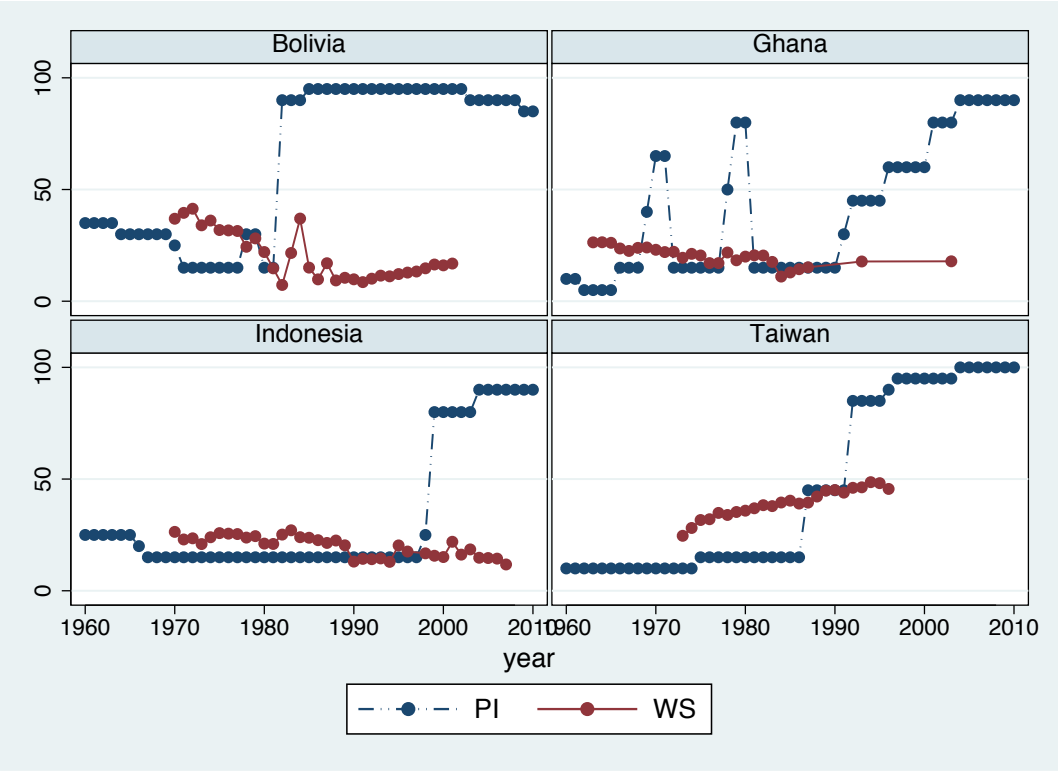

Figure A.3: Democracy and inequality in Bolivia, Ghana, Indonesia and Taiwan. The figure shows the normalized (0–100) annual PI and WS scores; high values indicate relatively democratic or egalitarian scores.

A.2 Models with exogenous regressors

Table A.6: Baseline models, run on 5-year panels

Ind.var. \Dep.var.	1 PCSE Polity *b/(t)*	2 PCSE Polity *b/(t)*	3 FE Polity *b/(t)*	4 PCSE Wage share *b/(t)*	5 PCSE Wage share *b/(t)*	6 FE Wage share *b/(t)*
Wage share	0.138**	0.239***	0.193*			
	(2.13)	(3.40)	(1.83)			
Polity index				0.047***	0.075***	0.082***
				(2.66)	(4.32)	(2.97)
Ln GDP p.c.	22.514	17.741	86.471*	-19.990**	-25.791***	-44.145*
	(1.06)	(0.82)	(1.83)	(-1.96)	(-2.85)	(-1.67)
Ln GDP p.c. squared	-0.009	-0.380	-4.960*	1.433**	1.603***	2.632*
	(-0.01)	(-0.29)	(-1.72)	(2.37)	(2.98)	(1.69)
Ln oil-gas inc. p.c.	-3.592***	-0.807	0.199	-0.362	-0.389	0.088
	(-4.82)	(-1.30)	(0.24)	(-1.48)	(-1.56)	(0.18)
Ln population	6.666***	0.476	0.467	-0.719	-0.841*	4.623
	(5.63)	(0.41)	(0.04)	(-1.47)	(-1.73)	(0.97)
Ln regime duration	-3.764***	-4.454***	-8.008***	0.379	0.456	0.522
	(-3.80)	(-4.80)	(-5.13)	(0.93)	(1.18)	(0.80)
Ethnic fractionaliz.		-7.697			-3.971	
		(-1.18)			(-1.54)	
E.Europe–Soviet		-18.809***			-1.537	
		(-2.86)			(-0.59)	
S.S. Africa		-27.299***			-7.744**	
		(-3.07)			(-2.42)	
Asia		-12.559*			-14.878***	
		(-1.69)			(-4.97)	
M.East–N.Africa		-49.883***			-3.276	
		(-7.21)			(-1.19)	
Latin America		0.424			-7.939	
		(0.04)			(-1.58)	
British colony		6.764			-0.880	
		(1.36)			(-0.50)	
French colony		-6.599			4.705**	
		(-1.28)			(2.17)	
Portuguese colony		1.010			-6.227	
		(0.10)			(-1.34)	
Spanish colony		-4.118			-6.840	
		(-0.42)			(-1.59)	
Belgian colony		-2.702			-14.535***	
		(-0.34)			(-3.97)	
Period dummies		Y	Y		Y	Y
N	704	700	704	718	713	718
Countries	121	120	124	120	119	120

Notes: * $p < .10$; ** $p < .05$; *** $p < .01$. T-values in parentheses. Normalized polity index (0–100) is dependent variable in Models 1–3 and wage share in Models 4–6. Errors in OLS PCSE models are adjusted for panel-specific AR(1) autocorrelation and panel-level heteroskedasticity. Errors in fixed effects models are clustered by country. Period dummies and constant are omitted from table. Independent variables are lagged one 5-year period.

Table A.7: Baseline models, run on 5-year panels, also controlling for education

Ind.var. \Dep.var.	1 PCSE Polity *b/(t)*	2 PCSE Polity *b/(t)*	3 FE Polity *b/(t)*	4 PCSE Wage share *b/(t)*	5 PCSE Wage share *b/(t)*	6 FE Wage share *b/(t)*
Wage share	0.108*	0.226***	0.187			
	(1.70)	(3.61)	(1.65)			
Polity index				0.057***	0.078***	0.082***
				(2.97)	(4.11)	(2.97)
Avg. yrs. education	6.031***	3.507***	1.145	-0.753***	-0.393	
	(10.05)	(4.06)	(0.48)	(-3.02)	(-0.86)	
Ln GDP p.c.	29.826	57.365***	103.937**	-26.389***	-36.582***	-44.145*
	(1.62)	(2.80)	(2.18)	(-2.73)	(-4.25)	(-1.67)
Ln GDP p.c. squared	-1.239	-3.070**	-5.942**	1.889***	2.257***	2.632*
	(-1.09)	(-2.47)	(-2.02)	(3.36)	(4.43)	(1.69)
Ln oil-gas inc. p.c.	-2.106***	-0.092	0.123	-0.252	-0.035	0.088
	(-3.90)	(-0.18)	(0.14)	(-1.03)	(-0.13)	(0.18)
Ln population	5.616***	0.272	-1.723	-0.683	-0.812*	4.623
	(4.55)	(0.23)	(-0.13)	(-1.41)	(-1.67)	(0.97)
Ln regime duration	-4.465***	-4.667***	-8.388***	0.522	0.135	0.522
	(-4.50)	(-4.92)	(-5.14)	(1.24)	(0.33)	(0.80)
Ethnic fractionaliz.		-17.235**			-4.865**	
		(-2.39)			(-2.16)	
E.Europe–Soviet		-24.137***			-2.579	
		(-3.74)			(-0.94)	
S.S. Africa		-11.445			-7.586**	
		(-1.22)			(-2.39)	
Asia		-2.243			-15.710***	
		(-0.31)			(-5.75)	
M.East–N.Africa		-40.454***			-4.796	
		(-5.70)			(-1.51)	
Latin America		11.638			-6.276	
		(1.22)			(-1.24)	
British colony		1.691			-1.943	
		(0.34)			(-1.13)	
French colony		-13.861***			5.103**	
		(-2.64)			(2.32)	
Portuguese colony		-1.915			-9.013*	
		(-0.20)			(-1.90)	
Spanish colony		-13.884			-8.848*	
		(-1.60)			(-1.95)	
Belgian colony		-3.452			-17.027***	
		(-0.44)			(-4.51)	
Period dummies		Y	Y		Y	Y
N	657	653	657	658	653	718
Countries	112	111	112	112	111	120

Notes: * $p < .10$; ** $p < .05$; *** $p < .01$. T-values in parentheses. Normalized polity index (0–100) is dependent variable in Models 1–3 and wage share in Models 4–6. Errors in OLS PCSE models are adjusted for panel-specific AR(1) autocorrelation and panel-level heteroskedasticity. Errors in fixed effects models are clustered by country. Period dummies and constant are omitted from table. Independent variables are lagged one 5-year period.

A.3 Robustness tests of democracy models treating inequality as endogenous regressor

Table A.8: GMM Democracy models with PI as dependent. 1-year panels

	1	2	3	4	5	6	7	8	9	10
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Wage share	-0.016	0.195***	0.023	0.137	0.052	-0.028	-0.061	0.019	-0.061	0.015
	(-0.45)	(2.64)	(0.42)	(0.97)	(0.99)	(-0.76)	(-1.07)	(0.76)	(-1.13)	(0.65)
Ln GDP p.c.	8.587	-15.193	-51.765	-23.999	-48.827	-0.319	-0.267	9.305*	-0.268	8.697*
	(0.44)	(-0.53)	(-1.39)	(-0.77)	(-1.24)	(-0.07)	(-0.06)	(1.86)	(-0.07)	(1.85)
Ln GDP p.c. squared	-0.645	1.074	3.641*	1.575	3.464	0.193	0.072	-0.489	0.092	-0.452
	(-0.55)	(0.64)	(1.69)	(0.87)	(1.54)	(0.69)	(0.23)	(-1.61)	(0.35)	(-1.59)
Ln oil-gas inc. p.c.	0.315	0.082	0.594	0.175	0.505	-0.416***	-0.129	-0.266***	-0.173	-0.237**
	(0.96)	(0.25)	(0.64)	(0.53)	(0.52)	(-2.76)	(-0.86)	(-2.59)	(-1.47)	(-2.37)
Ln population	6.104	4.448	27.630***	4.963	28.164***	0.480*	0.077	0.780**	0.133	0.725**
	(1.19)	(0.60)	(2.80)	(0.67)	(2.99)	(1.89)	(0.41)	(2.29)	(0.90)	(2.41)
Ln regime duration	-2.031**	-1.115	-1.338	-1.026	-1.327	-0.528	-0.239	0.062	-0.289	-0.046
	(-2.10)	(-0.87)	(-1.12)	(-0.80)	(-1.10)	(-1.63)	(-0.74)	(0.17)	(-0.83)	(-0.14)
Lag dep var	0.702***	0.485**	0.705***	0.496**	0.644***	0.889***	0.977***	0.950***	0.932***	1.015***
	(21.52)	(2.08)	(13.17)	(2.03)	(9.50)	(37.81)	(26.08)	(65.14)	(9.43)	(24.72)
Lag 2 dep var				0.058	0.035				0.032	-0.064*
				(0.29)	(0.62)				(0.32)	(-1.65)
Year dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	2761	2761	2761	2749	2749	3025	3025	3025	3011	3011
Countries	115	115	115	115	115	121	121	121	120	120
Ar(2) test p-value	0.01	0.02	0.01	0.47	0.04	0.01	0.01	0.01	0.14	0.23
Hansen J-test p-value	1	0.58	1	0.39	1	1	0.86	1	0.75	1
Endogenous regressors	WS	WS	All	WS	All	WS	WS	All	WS	All
Lag(s) used for Instrum.	All	2	3	3	3	All	2	3	3	3
Nr. Instruments	1039	92	350	91	391	1084	136	662	134	744

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Wage share is dependent variable, and all independent variables are lagged by 1 year. Standard errors are robust. For "endogenous regressors", "WS" designates wage share, and "Set" designates *all* independent variables except year dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.9: GMM Democracy models with PI as dependent. 1-year panels. Robustness testing with two-step estimation procedure.

	1	2	3	4	5	6	7	8	9	10
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Wage share	-0.022	0.100*	0.046	0.034	0.031	-0.004	-0.060	-0.023	-0.026	0.007
	(-0.46)	(1.68)	(1.02)	(0.32)	(0.49)	(-0.07)	(-1.30)	(-0.57)	(-0.78)	(0.18)
Ln GDP p.c.	-45.240	-24.498	-34.274	-4.753	-35.868	-24.524	-0.475	0.151	-0.307	9.188
	(-0.77)	(-0.82)	(-0.62)	(-0.16)	(-0.64)	(-0.57)	(-0.09)	(0.01)	(-0.59)	(0.30)
Ln GDP p.c. squared	2.290	1.641	2.454	0.525	2.293	1.634	0.083	0.075	0.061	-0.465
	(0.71)	(0.96)	(0.78)	(0.31)	(0.69)	(0.62)	(0.22)	(0.11)	(1.00)	(-0.26)
Ln oil-gas inc. p.c.	0.867	-0.069	0.329	0.083	0.199	-0.333	-0.153	-0.481	-0.147	-0.174
	(0.66)	(-0.26)	(0.23)	(0.25)	(0.14)	(-0.98)	(-0.90)	(-1.07)	(-1.11)	(-0.31)
Ln population	-7.703	0.254	13.077	7.300	4.963	0.248	0.097	0.159	0.152	0.615
	(-0.45)	(0.04)	(1.05)	(1.28)	(0.28)	(0.51)	(0.44)	(0.23)	(0.77)	(0.63)
Ln regime duration	-0.766	-1.689	-1.438	-1.594	-1.042	-0.757	-0.162	0.064	0.028	-0.295
	(-0.43)	(-1.34)	(-0.90)	(-1.17)	(-0.65)	(-1.22)	(-0.54)	(0.08)	(0.06)	(-0.25)
Lag dep var	0.755***	0.287	0.720***	0.485**	0.666***	0.905***	0.976***	0.947***	0.924***	1.001***
	(7.99)	(0.97)	(9.40)	(2.14)	(6.69)	(9.91)	(29.82)	(34.38)	(7.64)	(13.09)
Lag 2 dep var				0.104	0.046				0.049	-0.054
				(0.59)	(0.55)				(0.34)	(-0.89)
Year dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	2761	2761	2761	2749	2749	3025	3025	3025	3011	3011
Countries	115	115	115	115	115	121	121	121	120	120
Ar(2) test p-value 0.02	0.07	0.01	0.30	0.13	0.01	0.01	0.01	0.74	0.31	
Hansen J-test p-value 1	0.58	1	0.39	1	1	0.86	1	0.75	1	
Endogenous regressors	WS	WS	All	WS	All	WS	WS	All	WS	All
Lag(s) used for Instrum.	All	2	3	3	3	All	2	3	3	3
Nr. Instruments	1039	92	350	91	391	1084	136	662	134	744

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Polity index is dependent variable, and all independent variables are lagged by 1 year. Standard errors are robust. For "endogenous regressors", "WS" designates wage share, and "Set" designates *all* independent variables except year dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.10: GMM Democracy models with PI as dependent. 5-year panels

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Wage share	0.339*	-0.012	-0.121	0.338*	-0.022	-0.054	-0.039	0.093	0.151*	-0.032	0.114	0.097
	(1.88)	(-0.13)	(-1.05)	(1.72)	(-0.14)	(-0.38)	(-0.39)	(1.20)	(1.76)	(-0.33)	(1.20)	(1.06)
Ln GDP p.c.	37.599	34.316	71.842	61.706	18.851	4.772	15.078	26.597*	29.626*	13.623	-2.538	-4.198
	(0.82)	(0.82)	(1.46)	(1.38)	(0.32)	(0.08)	(1.36)	(1.69)	(1.81)	(1.29)	(-0.14)	(-0.28)
Ln GDP p.c. squared	-1.812	-1.963	-4.733	-3.251	-1.695	-0.663	-0.559	-1.253	-1.433	-0.489	0.495	0.602
	(-0.68)	(-0.81)	(-1.64)	(-1.22)	(-0.48)	(-0.20)	(-0.82)	(-1.29)	(-1.43)	(-0.75)	(0.45)	(0.64)
Ln oil-gas inc. p.c.	2.038*	2.006*	3.609**	1.850	5.150**	4.324**	-1.039***	-1.168***	-1.452***	-0.998***	-1.411***	-1.451***
	(1.91)	(1.78)	(2.04)	(1.63)	(2.22)	(2.11)	(-2.96)	(-3.25)	(-3.79)	(-2.76)	(-3.16)	(-3.35)
Ln population	17.391*	20.921**	15.090	18.149	31.192**	35.587***	1.317**	2.695***	3.270***	1.315**	3.972***	3.535***
	(1.66)	(2.44)	(1.46)	(1.44)	(2.31)	(2.76)	(2.37)	(3.32)	(3.44)	(2.34)	(3.96)	(3.66)
Ln regime duration	-3.807***	-3.653***	-2.723	-3.713**	-2.082	-2.197	-0.417	-1.576	-2.280**	-0.878	-3.835***	-3.967***
	(-3.18)	(-2.68)	(-1.60)	(-2.55)	(-1.01)	(-1.01)	(-0.57)	(-1.56)	(-2.02)	(-1.04)	(-3.08)	(-2.99)
Lag dep var	0.069	0.459***	0.371***	0.064	0.290***	0.396***	0.740***	0.775***	0.751***	0.715***	0.780***	0.841***
	(1.37)	(8.29)	(5.23)	(0.95)	(3.38)	(4.11)	(18.33)	(18.66)	(17.12)	(13.42)	(17.33)	(9.81)
Lag 2 dep var				-0.197***		-0.122				0.036		-0.055
				(-3.24)		(-1.47)				(0.70)		(-0.79)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	566	566	566	508	566	508	704	704	704	645	704	645
Countries	110	110	110	110	110	110	121	121	121	120	121	120
Ar(2) test p-value	0.05	0.03	0.02	0.16	0.03	0.72	0.03	0.03	0.03	0.01	0.03	0.10
Hansen J-test p-value	0.05	1	1	0.11	0.67	0.85	0.05	1	1	0.05	0.99	0.99
Endogenous regressors	WS	Set	Set	WS	Set	Set	WS	Set	Set	WS	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	50	260	162	49	113	115	59	317	212	58	156	163

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Polity index is dependent variable, and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "WS" designates wage share, and "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.11: GMM Democracy models with PI as dependent. 5-year panels. Testing for non-linearities by adding squared WS as regressor.

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Wage share	0.017	0.001	-0.041	-0.098	-0.109	0.183	0.304	-0.042	-0.194	0.223	-0.685**	-0.637**
	(0.04)	(0.00)	(-0.13)	(-0.22)	(-0.32)	(0.57)	(0.95)	(-0.19)	(-0.63)	(0.74)	(-2.15)	(-2.09)
Wage share squared	0.003	0.000	0.001	0.004	0.004	-0.000	-0.002	0.002	0.005	-0.001	0.010**	0.010**
	(0.64)	(0.12)	(0.32)	(0.78)	(0.87)	(-0.11)	(-0.55)	(0.84)	(1.37)	(-0.39)	(2.33)	(2.27)
Ln GDP p.c.	42.352	27.413	44.075	62.180	-43.527	-48.962	23.886**	22.540	17.911	20.208**	-1.604	-4.135
	(0.92)	(0.66)	(0.87)	(1.44)	(-0.66)	(-0.76)	(2.35)	(1.61)	(1.12)	(2.07)	(-0.10)	(-0.27)
Ln GDP p.c. squared	-2.054	-1.483	-2.748	-3.227	2.540	2.906	-1.164*	-1.041	-0.714	-0.948	0.423	0.580
	(-0.75)	(-0.62)	(-0.93)	(-1.25)	(0.63)	(0.74)	(-1.88)	(-1.20)	(-0.73)	(-1.60)	(0.42)	(0.62)
Ln oil-gas inc. p.c.	0.919	1.611	1.146	0.487	1.538	1.370	-0.935***	-1.041***	-1.498***	-0.930***	-1.382***	-1.381***
	(0.83)	(1.53)	(0.77)	(0.40)	(0.73)	(0.70)	(-2.66)	(-2.98)	(-3.66)	(-2.60)	(-3.02)	(-3.08)
Ln population	21.117**	20.659**	23.740**	23.018*	45.603***	49.314***	1.512***	2.488***	3.112***	1.462***	2.624***	2.385**
	(2.14)	(2.42)	(2.31)	(1.96)	(3.27)	(3.64)	(2.71)	(3.36)	(3.75)	(2.63)	(2.70)	(2.49)
Ln regime duration	-3.929***	-3.940***	-4.204***	-3.898***	-4.026**	-3.475*	-0.536	-1.664*	-2.752**	-0.883	-3.043***	-3.448***
	(-3.17)	(-3.05)	(-2.67)	(-2.61)	(-2.09)	(-1.67)	(-0.68)	(-1.79)	(-2.49)	(-0.99)	(-2.70)	(-2.68)
Lag dep var	0.123**	0.465***	0.359***	0.132**	0.333***	0.429***	0.740***	0.786***	0.750***	0.723***	0.788***	0.801***
	(2.41)	(8.98)	(5.51)	(1.98)	(4.57)	(5.19)	(18.20)	(19.30)	(16.67)	(13.01)	(17.47)	(10.11)
Lag 2 dep var				-0.194***		-0.129				0.027		-0.005
				(-3.14)		(-1.57)				(0.53)		(-0.07)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	566	566	566	508	566	508	704	704	704	645	704	645
Countries	110	110	110	110	110	110	121	121	121	120	121	120
Ar(2) test p-value	0.04	0.03	0.02	0.20	0.03	0.74	0.04	0.03	0.03	0.01	0.03	0.04
Hansen J-test p-value	0.35	1	1	0.03	0.93	0.94	0.33	1	1	0.29	1	1
Endogenous regressors	WS, WS^2	Set	Set	WS, WS^2	Set	Set	WS, WS^2	Set	Set	WS, WS^2	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	86	296	184	84	128	130	103	361	241	101	177	184

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Polity index is dependent variable, and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "WS" designates wage share, and "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.12: GMM Democracy models with PI as dependent. 5-year panels. Robustness testing by controlling for education

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Wage share	0.361*	-0.041	-0.136	0.405*	0.043	0.037	-0.171	0.014	0.081	-0.140	0.092	0.074
	(1.66)	(-0.53)	(-1.37)	(1.84)	(0.31)	(0.28)	(-1.48)	(0.18)	(1.05)	(-1.28)	(1.14)	(0.90)
Avg. yrs education	11.189	-1.371	-1.342	7.686	-2.320	-2.553	4.471***	1.630***	1.666***	3.580**	2.114***	2.216***
	(1.04)	(-0.80)	(-0.66)	(0.72)	(-0.92)	(-1.10)	(2.71)	(3.08)	(3.46)	(2.00)	(3.40)	(3.76)
Ln GDP p.c.	45.719	31.635	47.959	67.482	-5.328	-12.787	0.459	19.056	7.533	5.044	-11.051	-10.621
	(1.02)	(0.98)	(1.21)	(1.48)	(-0.11)	(-0.26)	(0.04)	(1.41)	(0.51)	(0.43)	(-0.65)	(-0.63)
Ln GDP p.c. squared	-2.429	-1.663	-2.607	-3.734	0.536	0.917	-0.187	-1.032	-0.329	-0.364	0.732	0.699
	(-0.91)	(-0.91)	(-1.16)	(-1.35)	(0.18)	(0.32)	(-0.25)	(-1.24)	(-0.37)	(-0.52)	(0.70)	(0.68)
Ln oil-gas inc. p.c.	1.917*	1.470*	2.066	1.607	3.521*	3.434*	-0.286	-0.683**	-0.837**	-0.464	-0.862**	-0.893**
	(1.67)	(1.65)	(1.36)	(1.38)	(1.68)	(1.69)	(-0.69)	(-2.26)	(-2.51)	(-1.15)	(-2.11)	(-2.22)
Ln population	13.119	17.572**	19.062**	12.675	34.361***	34.969***	1.243	2.562***	2.719***	1.203*	3.657***	3.670***
	(0.97)	(2.26)	(2.14)	(0.83)	(2.87)	(2.96)	(1.55)	(3.74)	(3.55)	(1.66)	(3.71)	(3.78)
Ln regime duration	-4.513***	-3.788***	-4.193***	-3.921**	-3.171*	-2.630	-1.378	-1.699*	-2.613***	-1.470	-3.739***	-3.378***
	(-3.12)	(-2.95)	(-2.74)	(-2.29)	(-1.75)	(-1.25)	(-1.64)	(-1.78)	(-2.60)	(-1.62)	(-3.42)	(-2.66)
Lag dep var	0.047	0.516***	0.462***	0.067	0.413***	0.448***	0.672***	0.773***	0.751***	0.666***	0.736***	0.749***
	(0.67)	(9.93)	(6.82)	(0.84)	(4.78)	(4.67)	(11.56)	(20.89)	(16.84)	(10.63)	(15.06)	(8.74)
Lag 2 dep var				-0.169***		-0.049				0.024		-0.023
				(-2.62)		(-0.61)				(0.38)		(-0.34)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	529	529	529	487	529	487	657	657	657	615	657	615
Countries	104	104	104	104	104	104	112	112	112	112	112	112
Ar(2) test p-value	0.11	0.02	0.02	0.26	0.04	0.20	0.01	0.01	0.01	0.00	0.01	0.05
Hansen J-test p-value	0.12	1	1	0.08	0.98	1	0.81	1	1	0.10	1	1
Endogenous regressors	WS	Set	Set	WS	Set	Set	WS	Set	Set	WS	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	50	296	184	49	128	130	59	361	241	58	177	184

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Polity index is dependent variable, and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "WS" designates wage share, and "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.13: GMM Democracy models with PI as dependent. 5-year panels. Robustness testing by employing two-step estimation procedure

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Wage share	0.280*	-0.009	-0.113	0.145	0.023	-0.063	-0.067	0.088	0.146	-0.036	0.113	0.094
	(1.74)	(-0.09)	(-1.00)	(0.74)	(0.14)	(-0.40)	(-0.48)	(1.15)	(1.57)	(-0.27)	(1.07)	(0.96)
Ln GDP p.c.	14.926	34.103	69.528*	31.874	14.666	0.422	21.588*	24.653	27.689	20.853*	-3.598	-8.249
	(0.34)	(0.83)	(1.66)	(0.75)	(0.23)	(0.01)	(1.70)	(1.51)	(1.55)	(1.80)	(-0.20)	(-0.50)
Ln GDP p.c. squared	-0.678	-1.990	-4.651*	-1.682	-1.475	-0.408	-0.977	-1.147	-1.323	-0.980	0.554	0.858
	(-0.26)	(-0.83)	(-1.87)	(-0.66)	(-0.41)	(-0.11)	(-1.26)	(-1.14)	(-1.21)	(-1.39)	(0.48)	(0.82)
Ln oil-gas inc. p.c.	1.772	1.996*	3.315**	1.734	5.216*	4.140**	-1.137***	-1.190***	-1.390***	-1.084***	-1.422***	-1.429***
	(1.44)	(1.91)	(2.03)	(1.31)	(1.82)	(2.51)	(-2.78)	(-2.97)	(-3.43)	(-2.63)	(-3.06)	(-3.26)
Ln population	13.866	21.428**	15.472	16.293	28.826**	34.303***	1.498*	2.572***	3.123***	1.522**	3.794***	3.494***
	(1.17)	(2.31)	(1.52)	(1.24)	(2.57)	(2.70)	(1.91)	(3.02)	(3.41)	(2.11)	(3.50)	(3.46)
Ln regime duration	-4.192**	-3.767***	-2.667	-4.946***	-1.962	-1.972	-0.821	-1.581	-2.364**	-1.353	-4.050***	-4.193***
	(-2.46)	(-2.71)	(-1.49)	(-2.70)	(-1.02)	(-0.94)	(-0.95)	(-1.46)	(-2.16)	(-1.36)	(-2.93)	(-2.98)
Lag dep var	0.068	0.451***	0.365***	0.008	0.284***	0.394***	0.774***	0.778***	0.757***	0.739***	0.779***	0.842***
	(0.94)	(7.85)	(4.97)	(0.09)	(3.57)	(4.24)	(14.03)	(18.42)	(16.90)	(9.67)	(15.97)	(9.06)
Lag 2 dep var				-0.136*		-0.127				0.068		-0.052
				(-1.85)		(-1.56)				(1.02)		(-0.72)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	566	566	566	508	566	508	704	704	704	645	704	645
Countries	110	110	110	110	110	110	121	121	121	120	121	120
Ar(2) test p-value	0.05	0.04	0.02	0.70	0.03	0.78	0.04	0.03	0.03	0.02	0.03	0.01
Hansen J-test p-value	0.05	1	1	0.12	0.67	0.85	0.05	1	1	0.05	1	1
Endogenous regressors	WS	Set	Set	WS	Set	Set	WS	Set	Set	WS	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	50	260	162	49	113	115	59	317	212	58	156	163

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Polity index is dependent variable, and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "WS" designates wage share, and "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.14: GMM Democracy models with PI as dependent. 5-year panels. Robustness testing by using SWIID market income inequality Gini

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Gini	0.012	0.060	-0.029	0.002	0.078	0.090	-0.188	-0.047	-0.175	-0.393	-0.113	-0.126
	(0.03)	(0.32)	(-0.11)	(0.00)	(0.23)	(0.28)	(-0.72)	(-0.48)	(-1.31)	(-1.41)	(-0.83)	(-1.00)
Ln GDP p.c.	0.647	28.438	66.733*	8.712	66.057	25.852	-7.849	-2.655	-5.954	-4.459	-13.928	-10.818
	(0.02)	(0.94)	(1.81)	(0.20)	(1.28)	(0.47)	(-0.77)	(-0.22)	(-0.41)	(-0.41)	(-0.97)	(-0.84)
Ln GDP p.c. squared	0.300	-1.969	-4.696**	-0.317	-4.611	-1.456	0.830	0.452	0.597	0.581	1.001	0.934
	(0.12)	(-1.09)	(-2.07)	(-0.12)	(-1.45)	(-0.43)	(1.27)	(0.61)	(0.66)	(0.85)	(1.14)	(1.17)
Ln oil-gas inc. p.c.	1.804	-1.085	1.082	1.708	1.290	0.427	-0.860**	-0.717**	-0.756**	-0.764**	-0.757**	-0.741**
	(1.51)	(-0.87)	(0.57)	(1.33)	(0.50)	(0.19)	(-2.55)	(-2.24)	(-2.21)	(-2.20)	(-2.48)	(-2.45)
Ln population	10.172	17.338*	16.331	19.790	28.182*	37.847**	-0.163	0.340	0.514	-0.405	0.538	-0.295
	(0.99)	(1.78)	(1.34)	(1.59)	(1.77)	(2.19)	(-0.23)	(0.48)	(0.62)	(-0.56)	(0.61)	(-0.37)
Ln regime duration	-4.067***	-2.366**	-0.749	-4.283***	1.128	-1.896	-0.316	-1.003	0.006	-1.520*	-0.930	-2.604**
	(-3.89)	(-1.98)	(-0.43)	(-3.66)	(0.54)	(-0.88)	(-0.42)	(-1.27)	(0.01)	(-1.70)	(-0.79)	(-2.28)
Lag dep var	0.033	0.507***	0.443***	0.029	0.373***	0.427***	0.683***	0.782***	0.764***	0.622***	0.813***	0.861***
	(0.77)	(8.92)	(6.31)	(0.51)	(4.37)	(4.50)	(15.84)	(20.69)	(19.54)	(11.10)	(20.34)	(13.64)
Lag 2 dep var				-0.083*		-0.021				0.093*		-0.083
				(-1.66)		(-0.29)				(1.66)		(-1.56)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	613	613	613	542	613	542	770	770	770	691	770	691
Countries	126	126	126	126	126	126	134	134	134	133	134	133
Ar(2) test p-value	0.20	0.15	0.13	0.83	0.14	0.23	0.253	0.26	0.25	0.02	0.23	0.44
Hansen J-test p-value	0.37	1	1	0.63	0.54	0.76	0.56	1	1	0.80	0.98	0.99
Endogenous regressors	Gini	Set	Set	Gini	Set	Set	Gini	Set	Set	Gini	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	50	260	162	49	113	115	59	317	212	58	156	163

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Polity index is dependent variable, inequality is measured by SWIID market income inequality Gini, and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.15: GMM Democracy models with PI as dependent. 5-year panels. Robustness testing by using SWIID disposable income inequality Gini

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Gini	-0.396	0.423**	0.305	-0.500	0.260	0.268	0.263	-0.041	-0.040	0.042	-0.003	-0.051
	(-1.20)	(2.15)	(1.16)	(-1.32)	(0.74)	(0.80)	(0.90)	(-0.39)	(-0.32)	(0.12)	(-0.02)	(-0.37)
Ln GDP p.c.	-2.165	16.753	30.960	14.733	53.314	11.511	-16.393	0.278	-1.329	-7.956	-17.566	-11.768
	(-0.05)	(0.57)	(0.94)	(0.31)	(1.06)	(0.22)	(-1.22)	(0.02)	(-0.09)	(-0.55)	(-1.19)	(-0.88)
Ln GDP p.c. squared	0.247	-1.305	-2.832	-0.906	-4.255	-1.008	1.463	0.238	0.345	0.854	1.257	1.018
	(0.10)	(-0.74)	(-1.36)	(-0.32)	(-1.35)	(-0.31)	(1.59)	(0.31)	(0.37)	(0.86)	(1.35)	(1.20)
Ln oil-gas inc. p.c.	1.743	-1.416	1.442	1.595	2.463	1.255	-0.844**	-0.719**	-0.793**	-0.672*	-0.717**	-0.718**
	(1.50)	(-1.11)	(0.69)	(1.27)	(0.84)	(0.50)	(-2.38)	(-2.26)	(-2.40)	(-1.95)	(-2.46)	(-2.42)
Ln population	6.776	17.561*	18.996*	15.183	23.436	33.144**	0.287	0.120	0.484	0.096	0.694	-0.251
	(0.55)	(1.95)	(1.70)	(1.01)	(1.63)	(2.31)	(0.39)	(0.16)	(0.58)	(0.13)	(0.81)	(-0.33)
Ln regime duration	-3.381***	-1.801	0.675	-3.391**	2.033	-0.591	-0.105	-0.654	-0.282	-1.098	-1.419	-2.884**
	(-3.00)	(-1.55)	(0.40)	(-2.57)	(0.94)	(-0.27)	(-0.14)	(-0.78)	(-0.28)	(-1.28)	(-1.22)	(-2.43)
Lag dep var	0.063	0.544***	0.479***	0.056	0.351***	0.426***	0.667***	0.793***	0.751***	0.622***	0.807***	0.869***
	(1.31)	(10.87)	(7.50)	(0.93)	(3.81)	(4.54)	(16.07)	(23.17)	(19.68)	(11.57)	(18.70)	(12.07)
Lag 2 dep var				-0.099*		-0.041				0.071		-0.106*
				(-1.88)		(-0.62)				(1.33)		(-1.87)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	621	621	621	546	621	546	779	779	779	697	779	697
Countries	126	126	126	126	126	126	134	134	134	133	134	133
Ar(2) test p-value	0.16	0.17	0.12	0.92	0.1	0.27	0.31	0.28	0.26	0.03	0.26	0.65
Hansen J-test p-value	0.21	1	1	0.43	0.66	0.74	0.46	1	1	0.73	0.98	0.99
Endogenous regressors	Gini	Set	Set	Gini	Set	Set	Gini	Set	Set	Gini	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	50	260	162	49	113	115	59	317	212	58	156	163

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Polity index is dependent variable, inequality is measured by SWIID disposable income inequality Gini from Solt, and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "WS" designates wage share, and "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.16: GMM Democracy models with PI as dependent. 5-year panels. Robustness testing by using Gini taken from WDI

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Gini	0.102	-0.009	0.225	0.447	0.005	-0.100	0.237	-0.009	0.004	0.384	0.126	0.073
	(0.23)	(-0.04)	(0.83)	(0.85)	(0.02)	(-0.34)	(0.53)	(-0.05)	(0.03)	(0.93)	(0.85)	(0.55)
Ln GDP p.c.	31.281	44.214	121.532**	27.940	151.489**	88.215	-13.135	-9.789	-13.162	-16.360	-15.570	-10.002
	(0.60)	(0.80)	(2.14)	(0.54)	(2.05)	(1.27)	(-0.69)	(-0.59)	(-0.65)	(-0.86)	(-0.87)	(-0.61)
Ln GDP p.c. squared	-1.423	-2.050	-7.805**	-1.239	-9.364**	-5.303	1.216	0.974	1.067	1.459	1.212	0.940
	(-0.46)	(-0.65)	(-2.21)	(-0.41)	(-1.98)	(-1.17)	(0.98)	(0.97)	(0.88)	(1.18)	(1.10)	(0.93)
Ln oil-gas inc. p.c.	-1.113	-3.511*	-0.541	-1.080	-0.146	-1.061	-1.422***	-1.989***	-1.059*	-1.346***	-1.121	-1.213*
	(-0.87)	(-1.75)	(-0.20)	(-0.86)	(-0.05)	(-0.38)	(-2.91)	(-3.02)	(-1.65)	(-2.79)	(-1.63)	(-1.87)
Ln population	18.620	15.358	11.462	26.241**	9.346	12.253	0.268	0.657	-0.494	0.297	-0.037	-0.341
	(1.59)	(1.30)	(0.72)	(2.10)	(0.52)	(0.56)	(0.26)	(0.53)	(-0.51)	(0.30)	(-0.04)	(-0.31)
Ln regime duration	-3.246**	-5.368**	-2.895	-3.103*	-1.821	-1.490	-1.285	-2.174**	-1.535	-1.986*	-1.922	-2.627*
	(-2.24)	(-2.52)	(-1.31)	(-1.89)	(-0.55)	(-0.52)	(-1.35)	(-2.31)	(-1.33)	(-1.83)	(-1.54)	(-1.81)
Lag dep var	0.014	0.148***	0.149**	0.022	0.131	0.235**	0.659***	0.733***	0.756***	0.612***	0.773***	0.811***
	(0.34)	(2.61)	(2.08)	(0.55)	(1.54)	(2.11)	(10.46)	(13.75)	(14.00)	(8.12)	(12.01)	(7.64)
Lag 2 dep var				-0.065		-0.122				0.045		-0.066
				(-1.38)		(-1.29)				(0.92)		(-0.90)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	181	181	181	169	181	169	325	325	325	312	325	312
Countries	82	82	82	80	82	82	127	127	127	127	127	127
Ar(2) test p-value	0.11	0.10	0.06	0.13	0.08	0.10	0.08	0.07	0.08	0.07	0.08	0.09
Hansen J-test p-value	0.72	1	0.97	0.89	0.84	0.86	0.83	1	1	0.91	1	0.99
Endogenous regressors	Gini	Set	Set	Gini	Set	Set	Gini	Set	Set	Gini	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	25	152	96	26	75	78	32	191	133	33	112	120

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Polity index is dependent variable, inequality is measured by Gini taken from WDI, and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.17: GMM Democracy models with PI as dependent. 5-year panels. Robustness testing by using Gini calculated by Galbraith and Kum (Univ. Texas Inequality Project)

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Gini	-0.086	0.218	0.440	-0.338	0.818	0.889*	0.341	-0.414**	-0.459***	0.333	-0.070	-0.303
	(-0.16)	(0.71)	(1.01)	(-0.61)	(1.40)	(1.75)	(0.79)	(-2.49)	(-2.67)	(0.75)	(-0.31)	(-1.46)
Ln GDP p.c.	44.544	42.110	58.549	46.572	-33.068	-27.511	16.168	27.830**	37.758**	16.507	-5.789	10.645
	(1.19)	(1.10)	(1.37)	(1.21)	(-0.59)	(-0.50)	(1.34)	(2.01)	(2.34)	(1.39)	(-0.23)	(0.55)
Ln GDP p.c. squared	-2.312	-2.288	-3.757	-2.545	1.288	1.333	-0.509	-1.449*	-2.070**	-0.558	0.722	-0.314
	(-1.05)	(-1.02)	(-1.50)	(-1.11)	(0.39)	(0.40)	(-0.66)	(-1.69)	(-2.08)	(-0.73)	(0.47)	(-0.26)
Ln oil-gas inc. p.c.	1.809*	1.792	3.796**	1.665	5.688**	4.909**	-1.264***	-0.917***	-1.077***	-1.225***	-1.242**	-1.339***
	(1.73)	(1.61)	(1.98)	(1.49)	(2.08)	(2.03)	(-2.99)	(-2.65)	(-2.75)	(-2.77)	(-2.41)	(-2.71)
Ln population	-0.531	16.914*	17.163	-0.725	31.076**	38.392***	1.868**	0.967	1.273	1.837**	3.651***	2.696***
	(-0.05)	(1.85)	(1.49)	(-0.05)	(2.12)	(2.65)	(2.34)	(1.19)	(1.23)	(2.17)	(3.24)	(2.77)
Ln regime duration	-3.949***	-3.812***	-2.572	-3.652**	-0.851	-1.622	-0.020	-0.716	-0.551	-0.212	-2.891**	-2.786*
	(-3.29)	(-2.67)	(-1.51)	(-2.39)	(-0.43)	(-0.79)	(-0.03)	(-0.85)	(-0.56)	(-0.22)	(-1.97)	(-1.92)
Lag dep var	0.064	0.496***	0.413***	0.089	0.356***	0.422***	0.720***	0.795***	0.757***	0.712***	0.756***	0.844***
	(1.24)	(9.18)	(6.08)	(1.24)	(3.85)	(4.15)	(17.81)	(23.14)	(19.11)	(12.63)	(14.25)	(10.69)
Lag 2 dep var				-0.183***		-0.110				0.017		-0.088
				(-3.34)		(-1.61)				(0.33)		(-1.48)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	577	577	577	510	577	510	720	720	720	652	720	652
Countries	117	117	117	111	117	111	126	126	126	125	126	125
Ar(2) test p-value	0.08	0.06	0.04	0.04	0.04	0.95	0.04	0.04	0.04	0.00	0.04	0.28
Hansen J-test p-value	0.24	1	1	0.7	0.66	0.65	0.40	1	1	0.35	0.96	0.99
Endogenous regressors	Gini	Set	Set	Gini	Set	Set	Gini	Set	Set	Gini	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	50	258	162	49	113	115	59	316	212	58	156	163

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Polity index is dependent variable, inequality is measured by Gini from Galbraith and Kum, and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.18: GMM Democracy models with PI as dependent. 5-year panels. Robustness testing by using average disposable household Gini from WIID2c

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Gini	-0.068	-0.106	0.129	-0.367	0.194	0.324	0.100	0.126*	0.207**	0.161	0.326***	0.298***
	(-0.18)	(-0.34)	(0.35)	(-0.80)	(0.42)	(0.76)	(0.23)	(1.74)	(2.15)	(0.45)	(3.11)	(2.87)
Ln GDP p.c.	147.197*	140.294*	125.479	164.066*	130.030	98.934	12.329	42.728**	17.562	11.982	-16.403	-17.244
	(1.65)	(1.83)	(1.28)	(1.66)	(1.09)	(0.87)	(0.51)	(2.28)	(0.98)	(0.54)	(-0.80)	(-0.90)
Ln GDP p.c. squared	-8.044	-8.215*	-7.251	-8.818*	-7.450	-5.377	-0.348	-2.115**	-0.570	-0.273	1.469	1.492
	(-1.63)	(-1.89)	(-1.28)	(-1.65)	(-1.09)	(-0.84)	(-0.22)	(-1.99)	(-0.54)	(-0.19)	(1.22)	(1.34)
Ln oil-gas inc. p.c.	-0.789	-2.941***	-3.651**	-2.231	-4.684*	-5.473**	-0.912***	-1.213**	-1.051***	-0.919***	-0.804**	-0.758*
	(-1.02)	(-2.81)	(-2.36)	(-1.53)	(-1.92)	(-2.22)	(-2.76)	(-2.53)	(-2.72)	(-2.94)	(-2.00)	(-1.95)
Ln population	-4.265	-20.490	-16.314	5.024	-10.589	-2.964	-0.421	0.071	-0.700	-0.498	-0.852	-0.898
	(-0.23)	(-1.12)	(-0.79)	(0.24)	(-0.54)	(-0.18)	(-0.56)	(0.08)	(-0.86)	(-0.69)	(-1.03)	(-1.14)
Ln regime duration	-2.850	-5.542**	-6.073**	-3.496	-5.714**	-7.435**	-0.413	-0.300	-0.934	-0.555	-2.200**	-2.087*
	(-1.22)	(-2.48)	(-2.34)	(-1.38)	(-2.05)	(-2.16)	(-0.50)	(-0.34)	(-0.85)	(-0.60)	(-2.06)	(-1.82)
Lag dep var	0.113	0.418***	0.355***	0.109	0.336**	0.350*	0.688***	0.718***	0.697***	0.666***	0.687***	0.758***
	(1.22)	(3.95)	(2.94)	(1.14)	(2.52)	(1.87)	(12.41)	(12.69)	(12.71)	(8.04)	(11.73)	(8.46)
Lag 2 dep var				-0.067		-0.011				-0.003		-0.062
				(-1.26)		(-0.12)				(-0.06)		(-1.03)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	220	220	220	203	220	203	352	352	352	326	352	326
Countries	74	74	74	73	74	73	96	96	96	94	96	94
Ar(2) test p-value	0.37	0.07	0.09	0.87	0.09	0.07	0.21	0.26	0.33	0.6	0.21	1
Hansen J-test p-value	0.45	1	1	0.45	1	1	0.16	0.00	1	0.14	1	1
Endogenous regressors	Gini	Set	Set	Gini	Set	Set	Gini	Set	Set	Gini	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	50	209	145	49	113	115	59	271	199	58	156	163

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Polity index is dependent variable, inequality is measured by average disposable income, household Gini extracted from WIID (reported Ginis, equivalence scale adjusted), and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.19: GMM Democracy models with SIP as dependent. 5-year panels.

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Wage share	0.003*	-0.000	-0.001	0.004	-0.000	-0.001	-0.000	0.001	0.002*	-0.000	0.001	0.000
	(1.71)	(-0.38)	(-0.55)	(1.61)	(-0.13)	(-0.53)	(-0.36)	(1.09)	(1.71)	(-0.27)	(0.49)	(0.22)
Ln GDP p.c.	0.589	0.315	0.583	0.633	-0.081	-0.246	0.248*	0.467**	0.450**	0.223*	0	-0.020
	(1.12)	(0.65)	(0.94)	(1.23)	(-0.12)	(-0.37)	(1.91)	(2.57)	(2.23)	(1.73)	(0.00)	(-0.12)
Ln GDP p.c. squared	-0.032	-0.019	-0.039	-0.032	0.001	0.012	-0.010	-0.024**	-0.022*	-0.009	0.004	0.005
	(-1.03)	(-0.67)	(-1.08)	(-1.07)	(0.02)	(0.29)	(-1.26)	(-2.15)	(-1.82)	(-1.11)	(0.35)	(0.51)
Ln oil-gas inc. p.c.	0.022*	0.024*	0.029	0.022*	0.038	0.037	-0.014***	-0.014***	-0.018***	-0.013***	-0.015***	-0.014***
	(1.70)	(1.77)	(1.42)	(1.65)	(1.56)	(1.54)	(-3.48)	(-3.65)	(-4.29)	(-3.11)	(-3.08)	(-3.06)
Ln population	0.121	0.198**	0.181	0.167	0.378***	0.418***	0.017**	0.029***	0.038***	0.016**	0.037***	0.030***
	(1.08)	(2.00)	(1.52)	(1.23)	(2.67)	(2.95)	(2.45)	(3.34)	(3.63)	(2.45)	(3.55)	(2.90)
Ln regime duration	-0.030**	-0.027*	-0.031*	-0.032**	-0.025	-0.025	0.001	-0.016	-0.026**	-0.006	-0.043***	-0.045***
	(-2.47)	(-1.93)	(-1.69)	(-2.22)	(-0.97)	(-0.92)	(0.11)	(-1.50)	(-2.01)	(-0.62)	(-3.10)	(-3.06)
Lag dep var	0.003	0.447***	0.316***	-0.037	0.300***	0.376***	0.636***	0.703***	0.674***	0.593***	0.755***	0.827***
	(0.07)	(7.93)	(4.65)	(-0.65)	(4.15)	(4.56)	(12.67)	(15.12)	(13.54)	(12.66)	(14.47)	(10.89)
Lag 2 dep var				-0.181***		-0.117				0.063		-0.046
				(-2.87)		(-1.51)				(1.41)		(-0.77)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	567	567	567	508	567	508	704	704	704	644	704	644
Countries	109	109	109	109	109	109	120	120	120	119	120	120
Ar(2) test p-value	0.1	0.19	0.15	0.19	0.13	0.98	0.19	0.19	0.19	0.04	0.18	0.34
Hansen J-test p-value	0.4	1	1	0.51	0.62	0.74	0.13	1	1	0.13	1	1
Endogenous regressors	WS	Set	Set	WS	Set	Set	WS	Set	Set	WS	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	50	260	162	49	113	115	59	317	212	58	156	163

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. All independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "WS" designates wage share, and "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.20: GMM Democracy models with FHI as dependent. 5-year panels.

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Wage share	-0.025**	-0.003	-0.003	-0.023**	-0.009	-0.008	0.001	-0.008*	-0.006	0.001	-0.005	-0.003
	(-2.33)	(-0.66)	(-0.40)	(-2.09)	(-0.97)	(-0.91)	(0.12)	(-1.82)	(-1.22)	(0.14)	(-0.79)	(-0.54)
Ln GDP p.c.	0.769	1.122	1.059	1.633	2.995	1.565	0.241	0.369	0.104	0.574	1.509*	1.911**
	(0.31)	(0.55)	(0.40)	(0.56)	(0.89)	(0.45)	(0.43)	(0.47)	(0.11)	(0.91)	(1.68)	(2.21)
Ln GDP p.c. squared	-0.073	-0.056	-0.041	-0.117	-0.151	-0.062	-0.042	-0.048	-0.031	-0.060	-0.113**	-0.134**
	(-0.49)	(-0.47)	(-0.26)	(-0.67)	(-0.74)	(-0.30)	(-1.18)	(-0.99)	(-0.55)	(-1.55)	(-2.02)	(-2.48)
Ln oil-gas inc. p.c.	-0.062	-0.058	-0.251***	-0.103	-0.356***	-0.404***	0.072***	0.070***	0.071***	0.065***	0.069***	0.055***
	(-1.05)	(-0.95)	(-2.58)	(-1.60)	(-2.83)	(-3.15)	(3.99)	(3.80)	(3.96)	(3.55)	(3.42)	(2.70)
Ln population	-0.545	-0.609	-0.464	-0.246	-1.036	-0.559	-0.041	-0.101**	-0.105**	-0.028	-0.125***	-0.079*
	(-0.76)	(-1.21)	(-0.69)	(-0.30)	(-1.24)	(-0.65)	(-1.38)	(-2.56)	(-2.47)	(-0.91)	(-2.65)	(-1.74)
Ln regime duration	0.233***	0.194***	0.187*	0.240***	0.165	0.192	0.085**	0.171***	0.163***	0.149***	0.210***	0.210**
	(3.76)	(2.63)	(1.82)	(3.42)	(1.38)	(1.39)	(2.00)	(3.40)	(2.66)	(3.06)	(2.99)	(2.55)
Lag dep var	-0.022	0.432***	0.306***	-0.048	0.176*	0.156	0.716***	0.772***	0.783***	0.605***	0.812***	0.852***
	(-0.44)	(6.62)	(3.55)	(-0.75)	(1.79)	(1.41)	(16.16)	(17.63)	(15.42)	(8.90)	(15.55)	(8.50)
Lag 2 dep var				-0.089		0.040				0.142***		-0.012
				(-1.64)		(0.47)				(2.68)		(-0.14)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	458	458	458	378	458	378	595	595	595	512	595	512
Countries	109	109	109	109	109	108	122	122	122	121	122	121
Ar(2) test p-value	0.65	0.76	0.87	0.65	0.88	0.16	0.83	0.78	0.78	0.00	0.78	0.22
Hansen J-test p-value	0.82	1	0.99	0.59	0.66	0.32	0.54	1	1	0.59	0.99	0.98
Endogenous regressors	WS	Set	Set	WS	Set	Set	WS	Set	Set	WS	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	45	225	146	42	105	99	53	274	194	49	146	143

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. All independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "WS" designates wage share, and "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.21: GMM Democracy models with mean UDS score as dependent. 5-year panels.

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Wage share	0.006*	-0.000	-0.002	0.006	-0.001	-0.001	-0.001	0.003*	0.003*	-0.000	0.002	0.002
	(1.79)	(-0.07)	(-0.98)	(1.64)	(-0.16)	(-0.39)	(-0.24)	(1.93)	(1.70)	(-0.11)	(0.95)	(0.93)
Ln GDP p.c.	0.196	0.139	0.134	0.718	-0.547	-0.769	-0.091	0.324	0.321	-0.092	-0.439	-0.507*
	(0.21)	(0.17)	(0.13)	(0.74)	(-0.42)	(-0.58)	(-0.38)	(1.06)	(0.94)	(-0.39)	(-1.36)	(-1.79)
Ln GDP p.c. squared	-0.002	-0.008	-0.018	-0.032	0.015	0.029	0.016	-0.011	-0.011	0.015	0.032	0.036**
	(-0.04)	(-0.15)	(-0.32)	(-0.55)	(0.19)	(0.37)	(1.02)	(-0.58)	(-0.53)	(0.99)	(1.57)	(1.96)
Ln oil-gas inc. p.c.	0.030	0.018	0.065*	0.030	0.121**	0.113**	-0.027***	-0.025***	-0.030***	-0.026***	-0.022***	-0.020**
	(1.61)	(0.88)	(1.79)	(1.59)	(2.29)	(2.27)	(-3.75)	(-3.44)	(-3.49)	(-3.44)	(-2.67)	(-2.52)
Ln population	0.096	0.356*	0.323	0.086	0.480	0.521*	0.026**	0.053***	0.062***	0.026**	0.059***	0.060***
	(0.38)	(1.91)	(1.38)	(0.28)	(1.60)	(1.69)	(2.40)	(3.22)	(2.85)	(2.31)	(2.81)	(2.93)
Ln regime duration	-0.075***	-0.072***	-0.067*	-0.077***	-0.054	-0.044	-0.017	-0.043**	-0.039*	-0.027	-0.065***	-0.050*
	(-3.23)	(-2.61)	(-1.91)	(-2.75)	(-1.21)	(-0.84)	(-1.12)	(-2.19)	(-1.81)	(-1.56)	(-2.62)	(-1.83)
Lag dep var	0.095**	0.515***	0.373***	0.077	0.244***	0.316***	0.795***	0.852***	0.838***	0.764***	0.881***	0.992***
	(2.00)	(9.42)	(5.93)	(1.27)	(3.27)	(3.44)	(22.75)	(24.98)	(19.75)	(16.22)	(22.22)	(13.39)
Lag 2 dep var				-0.182***		-0.076				0.039		-0.109*
				(-3.22)		(-0.93)				(0.84)		(-1.80)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	565	565	565	507	565	507	701	701	701	642	701	642
Countries	107	107	107	107	107	107	119	119	119	118	119	118
Ar(2) test p-value	0.03	0.01	0.01	0.19	0.02	0.41	0.02	0.01	0.01	0.00	0.01	0.15
Hansen J-test p-value	0.15	1	1	0.11	0.81	0.72	0.27	1	1	0.21	1	1
Endogenous regressors	WS	Set	Set	WS	Set	Set	WS	Set	Set	WS	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	50	260	162	49	113	115	59	317	212	58	156	163

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. All independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "WS" designates wage share, and "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

A.4 Robustness tests of inequality models treating democracy as endogenous regressor

Table A.22: Fixed Effects 2SLS models using different measures of democracy and income inequality; second stage results.

Ind.var. \Dep.var.	1 Wage share *b/(t)*	2 Wage share *b/(t)*	3 Wage share *b/(t)*	4 Wage share *b/(t)*	5 SWIID Disp inc Gini *b/(t)*	6 SWIID Mark inc Gini *b/(t)*
Polity index	0.060***				-0.026***	0.00
	(3.19)				(-3.30)	(0.01)
SIP		6.188***				
		(3.65)				
FHI			-1.897***			
			(-4.38)			
UDS (mean)				2.618***		
				(3.08)		
Ln GDP p.c.	-25.963***	-27.741***	-31.092***	-24.771***	-6.835***	-11.288***
	(-3.88)	(-4.14)	(-3.71)	(-3.73)	(-2.62)	(-3.38)
Ln GDP p.c. squared	1.559***	1.647***	1.782***	1.485***	0.435***	0.667***
	(3.92)	(4.14)	(3.57)	(3.77)	(2.72)	(3.26)
Ln oil-gas inc. p.c.	-0.035	-0.047	-0.172	-0.079	-0.056	0.136
	(-0.22)	(-0.29)	(-0.74)	(-0.50)	(-0.71)	(1.35)
Ln population	0.316	0.348	0.410	1.056	4.040***	14.104***
	(0.21)	(0.23)	(0.20)	(0.66)	(6.09)	(16.60)
Ln regime duration	0.031	0.208	0.355	-0.062	-0.149	0.084
	(0.13)	(0.85)	(1.25)	(-0.26)	(-1.42)	(0.62)
Year dummies	Y	Y	Y	Y	Y	Y
N	2764	2720	2202	2746	3341	3287
Countries	106	105	105	104	122	122
Sargan test p-value	.32	.22	.28	.29	.78	.13

Notes: * $p < .10$; ** $p < .05$; *** $p < .01$. T-values in parentheses. Year dummies and constant are omitted from table. Independent variables are lagged one year. WAVE and RPRI are used as instruments in first stage

Table A.23: GMM Inequality models with WS as dependent. 1-year panels.

	1	2	3	4	5	6	7	8	9	10
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Polity index	0.031***	0.076*	0.073**	-0.025	0.056**	0.030**	0.057***	0.034***	0.006	0.017**
	(2.61)	(1.91)	(2.56)	(-0.59)	(2.05)	(1.97)	(3.11)	(3.19)	(0.25)	(2.35)
Ln GDP p.c.	7.310	2.498	-34.663	9.952	-17.045	-14.924***	-12.053**	-3.497	-7.553*	-2.005
	(0.45)	(0.19)	(-1.46)	(0.57)	(-0.85)	(-2.63)	(-2.26)	(-1.02)	(-1.85)	(-0.72)
Ln GDP p.c. squared	-0.117	0.269	2.465*	-0.236	1.362	0.962***	0.740**	0.255	0.512*	0.168
	(-0.12)	(0.33)	(1.86)	(-0.23)	(1.22)	(2.68)	(2.16)	(1.19)	(1.94)	(0.94)
Ln oil-gas inc. p.c.	0.282	0.461*	1.128	0.396	1.125	-0.084	0.026	-0.175*	-0.083	-0.164*
	(1.53)	(1.76)	(1.27)	(1.59)	(1.57)	(-0.65)	(0.25)	(-1.73)	(-0.78)	(-1.84)
Ln population	-5.575	3.841	2.550	3.465	-1.741	-0.501*	-0.547***	-0.470**	-0.205	-0.156
	(-1.64)	(0.90)	(0.41)	(0.82)	(-0.26)	(-1.95)	(-2.60)	(-2.21)	(-1.04)	(-0.75)
Ln regime duration	0.203	0.116	1.316**	-0.233	1.128	0.479*	0.339	0.136	0.206	0.217
	(0.65)	(0.39)	(2.36)	(-0.60)	(1.56)	(1.88)	(1.54)	(0.64)	(1.08)	(1.17)
Lag dep var	0.455***	0.276	0.254***	0.484***	0.256**	0.665***	0.720***	0.803***	0.590***	0.677***
	(4.54)	(1.16)	(2.97)	(4.01)	(2.29)	(8.77)	(8.13)	(19.48)	(5.20)	(13.42)
Lag 2 dep var				-0.014	0.078				0.224*	0.171***
				(-0.16)	(1.23)				(1.79)	(4.70)
Year dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	2585	2585	2585	2400	2400	2785	2785	2785	2589	2589
Countries	113	113	113	113	113	115	115	115	113	113
Ar(2) test p-value	0.51	0.32	0.41	0.96	0.32	0.55	0.55	0.51	0.23	0.14
Hansen J-test p-value	1	0.20	1	0.43	1	1	0.98	1	0.96	1
Endogenous regressors	PI	PI	All	PI	All	PI	PI	All	PI	All
Lag(s) used for Instrum.	All	2	3	3	3	All	2	3	3	3
Nr. Instruments	1124	93	350	91	384	1169	138	662	135	731

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Wage share is dependent variable, and all independent variables are lagged by 1 year. Standard errors are robust. For "endogenous regressors", "PI" designates Polity index, and "Set" designates *all* independent variables except year dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.24: GMM Inequality models with WS as dependent. 1-year panels. Robustness testing with two-step estimation procedure.

	1	2	3	4	5	6	7	8	9	10
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Polity index	0.081	0.079**	0.087	-0.025	-0.021	0.081	0.054***	0.031	0.018	0.119*
	(1.26)	(2.22)	(1.33)	(-0.55)	(-0.46)	(0.18)	(3.27)	(1.16)	(0.76)	(1.71)
Ln GDP p.c.	-40.575	-6.256	-24.139	10.270	33.303	0.000	-10.760	9.620	-11.946	-35.704
	(-0.57)	(-0.37)	(-0.46)	(0.49)	(0.46)	(.)	(-1.56)	(.)	(-1.44)	(-0.86)
Ln GDP p.c. squared	2.610	0.801	1.706	-0.224	-1.713	0.207	0.670	-0.516	0.778	2.359
	(0.62)	(0.76)	(0.53)	(-0.18)	(-0.40)	(0.06)	(1.56)	(-0.90)	(1.52)	(0.88)
Ln oil-gas inc. p.c.	0.674	0.417	0.962	0.346	1.431	-0.372	-0.050	-0.786	-0.051	0.897
	(0.49)	(1.46)	(0.50)	(1.17)	(1.06)	(-0.05)	(-0.41)	(-1.03)	(-0.48)	(0.84)
Ln population	-5.705	4.688	-2.547	4.928	8.674	2.097	-0.482*	-1.924	-0.343	1.971
	(-0.22)	(0.86)	(-0.15)	(1.16)	(0.46)	(0.04)	(-1.83)	(-1.04)	(-1.34)	(0.58)
Ln regime duration	1.344	0.091	1.461	-0.421	0.833	0.517	0.294	0.842	0.127	2.450*
	(1.16)	(0.28)	(1.47)	(-0.87)	(0.84)	(0.09)	(1.24)	(1.08)	(0.61)	(1.87)
Lag dep var	0.434***	0.237	0.231**	0.295*	0.269**	0.612	0.717***	0.622***	0.510***	0.602***
	(3.63)	(1.01)	(1.99)	(1.80)	(2.17)	(0.94)	(8.50)	(6.50)	(3.43)	(6.19)
Lag 2 dep var				-0.065	0.090				0.280*	0.128**
				(-0.58)	(0.97)				(1.76)	(2.09)
Year dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	2585	2585	2585	2400	2400	2785	2785	2785	2589	2589
Countries 113	113	113	113	113	115	115	115	113	113	
Ar(2) test p-value 0.53	0.39	0.40	0.85	0.32	0.75	0.55	0.50	0.14	0.22	
Hansen J-test p-value 1	0.20	1	0.43	1	1	0.98	1	1	1	
Endogenous regressors	PI	PI	All	PI	All	PI	PI	All	PI	All
Lag(s) used for Instrum.	All	2	3	3	3	All	2	3	3	3
Nr. Instruments 1124	93	350	91	384	1169	138	662	135	731	

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Wage share is dependent variable, and all independent variables are lagged by 1 year. Standard errors are robust. For "endogenous regressors", "PI" designates Polity index, and "Set" designates *all* independent variables except year dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.25: GMM Inequality models with WS as dependent. 5-year panels

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Polity index	0.017	0.062***	0.087**	0.088	0.102	0.111**	0.027	0.026*	0.055**	0.057**	0.061	0.056***
	(0.72)	(2.97)	(2.52)	(1.56)	(1.13)	(2.28)	(1.14)	(1.80)	(2.42)	(2.00)	(1.63)	(2.85)
Ln GDP p.c.	-12.645	-41.119*	-45.311	-9.949	-16.856	-76.991**	-19.682**	-1.748	-2.554	-13.997**	-14.045*	-16.939
	(-0.53)	(-1.86)	(-1.37)	(-0.34)	(-0.56)	(-2.17)	(-1.99)	(-0.29)	(-0.25)	(-2.03)	(-1.80)	(-1.37)
Ln GDP p.c. squared	0.952	2.496*	2.593	0.777	1.264	4.286**	1.360**	0.171	0.213	0.871**	0.852*	1.031
	(0.67)	(1.93)	(1.33)	(0.44)	(0.72)	(2.09)	(2.15)	(0.45)	(0.34)	(2.04)	(1.72)	(1.37)
Ln oil-gas inc. p.c.	0.287	0.548	1.383*	0.520	0.570	1.407	-0.198	0.099	0.164	0.171	0.230	0.298
	(0.73)	(1.16)	(1.82)	(0.99)	(1.08)	(1.27)	(-0.83)	(0.65)	(0.80)	(0.92)	(1.32)	(1.21)
Ln population	13.090*	9.045*	5.794	4.691	7.055	1.036	-0.936*	-0.707**	-1.693***	-0.936***	-0.868**	-1.805***
	(1.86)	(1.66)	(0.67)	(0.63)	(1.14)	(0.13)	(-1.87)	(-1.98)	(-3.11)	(-3.01)	(-2.55)	(-2.59)
Ln regime duration	0.492	0.871	1.374	0.811	0.614	1.582	1.243**	0.551	0.670	0.622	0.613	0.581
	(0.81)	(1.25)	(1.52)	(1.11)	(0.64)	(1.39)	(2.27)	(1.31)	(1.17)	(1.48)	(1.42)	(0.83)
Lag dep var	0.074	0.360***	0.254***	-0.038	0.080	0.248**	0.351**	0.754***	0.704***	0.543***	0.927***	0.740***
	(0.53)	(4.31)	(3.28)	(-0.40)	(0.26)	(2.55)	(1.99)	(14.75)	(10.77)	(6.37)	(3.88)	(9.62)
Lag 2 dep var				-0.186***	-0.332	-0.158*				0.116	-0.244	-0.023
				(-3.40)	(-1.34)	(-1.66)				(1.50)	(-1.05)	(-0.29)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	515	515	515	409	409	409	638	638	638	515	515	515
Countries	103	103	103	91	91	91	114	114	114	103	103	103
Ar(2) test p-value	0.01	0.04	0.02	0.87	0.58	0.88	0.06	0.18	0.15	0.00	0.95	0.12
Hansen J-test p-value	0.84	1	1	0.35	0.21	0.99	0.67	1	1	0.93	0.65	1
Endogenous regressors	PI	Set	Set	PI	Set	Set	PI	Set	Set	PI	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	50	260	162	49	27	115	59	317	212	58	34	163

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Wage share is dependent variable, and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "PI" designates Polity index, and "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.26: GMM Inequality models with WS as dependent. 5-year panels. Two-step estimation procedure.

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Polity index	0.013	0.058***	0.082*	0.087*	0.101	0.103**	0.031	0.023	0.053**	0.053**	0.071	0.060**
	(0.54)	(2.63)	(1.84)	(1.66)	(0.91)	(2.36)	(1.31)	(1.51)	(2.29)	(2.22)	(1.56)	(2.23)
Ln GDP p.c.	-9.510	-35.865	-41.780	-31.976	-9.241	-66.500	-13.846	-0.954	1.189	-11.198	-12.527	-18.187
	(-0.36)	(-1.55)	(-1.22)	(-0.93)	(-0.26)	(-1.46)	(-1.16)	(-0.12)	(0.12)	(-1.57)	(-1.41)	(-1.24)
Ln GDP p.c. squared	0.727	2.165	2.374	2.104	0.703	3.755	0.937	0.129	-0.020	0.693	0.716	1.108
	(0.46)	(1.60)	(1.19)	(1.03)	(0.34)	(1.43)	(1.22)	(0.27)	(-0.03)	(1.54)	(1.28)	(1.23)
Ln oil-gas inc. p.c.	0.490	0.658	1.538**	0.784	0.882*	0.953	-0.079	0.046	0.147	0.220	0.293	0.353
	(1.12)	(1.31)	(1.97)	(1.34)	(1.66)	(0.88)	(-0.36)	(0.24)	(0.70)	(1.57)	(1.61)	(1.31)
Ln population	12.459**	8.277	6.390	6.152	8.657	-0.473	-0.586	-0.661	-1.548**	-0.880**	-0.854**	-1.695**
	(2.22)	(1.35)	(0.77)	(0.85)	(1.54)	(-0.04)	(-1.05)	(-1.64)	(-2.43)	(-2.55)	(-2.27)	(-2.21)
Ln regime duration	0.669	0.705	1.371	0.524	0.731	1.108	1.349***	0.502	0.774	0.540	0.540	0.509
	(1.26)	(0.80)	(1.26)	(0.65)	(0.63)	(0.80)	(2.65)	(1.06)	(1.04)	(1.32)	(1.19)	(0.65)
Lag dep var	0.148	0.362***	0.228***	-0.009	0.294	0.277***	0.423*	0.749***	0.710***	0.630***	1.000***	0.728***
	(0.81)	(4.31)	(2.71)	(-0.12)	(0.69)	(2.68)	(1.87)	(13.81)	(10.55)	(10.13)	(4.10)	(9.84)
Lag 2 dep var				-0.227***	-0.364	-0.173*				0.053	-0.257	-0.007
				(-3.71)	(-1.30)	(-1.88)				(0.87)	(-1.11)	(-0.08)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	515	515	515	409	409	409	638	638	638	515	515	515
Countries	103	103	103	91	91	91	114	114	114	103	103	103
Ar(2) test p-value	0.02	0.05	0.03	0.74	0.5	0.95	0.08	0.18	0.16	0.07	0.96	0.23
Hansen J-test p-value	0.84	1	1	0.35	0.21	0.99	0.67	1	1	0.93	0.65	1
Endogenous regressors	PI	Set	Set	PI	Set	Set	PI	Set	Set	PI	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	50	260	162	49	27	115	59	317	212	58	34	163

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Wage share is dependent variable, and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "PI" designates Polity index, and "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.27: GMM Inequality models with WS as dependent. 5-year panels. Controlling for education.

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Polity index	0.020	0.052**	0.084**	0.094	0.111	0.084*	0.004	0.008	0.029	0.060**	0.048	0.035**
	(0.67)	(2.29)	(2.39)	(1.58)	(1.36)	(1.95)	(0.19)	(0.57)	(1.61)	(1.97)	(1.37)	(2.05)
Ln GDP p.c.	-5.888	-36.185	-46.254	-9.443	-18.423	-60.552*	-13.940	-3.520	-8.730	-14.494*	-13.522	-20.879*
	(-0.23)	(-1.63)	(-1.62)	(-0.29)	(-0.55)	(-1.87)	(-1.64)	(-0.53)	(-0.87)	(-1.96)	(-1.61)	(-1.90)
Avg. yrs. education	-1.003	-1.492	-1.320	-1.174	-0.964	2.537	0.079	0.246	-0.044	-0.386	-0.344	0.015
	(-0.87)	(-1.11)	(-0.84)	(-0.78)	(-0.84)	(1.17)	(0.35)	(1.09)	(-0.20)	(-1.25)	(-1.08)	(0.05)
Ln GDP p.c. squared	0.566	2.145*	2.674	0.739	1.341	3.438*	0.969*	0.253	0.596	0.946**	0.876	1.285*
	(0.37)	(1.70)	(1.62)	(0.38)	(0.70)	(1.89)	(1.78)	(0.62)	(1.00)	(2.05)	(1.64)	(1.91)
Ln oil-gas inc. p.c.	0.316	0.336	1.343*	0.499	0.582	0.857	-0.055	0.157	0.188	0.170	0.179	0.299
	(0.78)	(0.93)	(1.88)	(0.94)	(1.09)	(0.80)	(-0.31)	(1.02)	(0.94)	(0.96)	(1.22)	(1.26)
Ln population	13.468*	6.343	4.856	5.093	7.244	-2.929	-0.570	-0.579*	-0.978**	-0.919***	-0.799***	-1.020**
	(1.89)	(1.46)	(0.73)	(0.75)	(1.25)	(-0.44)	(-1.54)	(-1.76)	(-2.50)	(-3.07)	(-2.73)	(-2.15)
Ln regime duration	0.247	1.101	1.581*	0.762	0.606	1.328	1.060**	1.129***	0.865*	0.594	0.487	0.448
	(0.40)	(1.57)	(1.77)	(1.04)	(0.62)	(1.22)	(2.11)	(2.80)	(1.68)	(1.45)	(1.15)	(0.71)
Lag dep var	0.109	0.376***	0.285***	-0.047	0.230	0.256***	0.535***	0.724***	0.715***	0.513***	0.896***	0.762***
	(0.66)	(4.64)	(3.48)	(-0.50)	(0.86)	(2.68)	(3.18)	(13.79)	(11.68)	(6.11)	(3.92)	(10.45)
Lag 2 dep var				-0.150***	-0.367	-0.253***				0.148*	-0.182	-0.036
				(-3.09)	(-1.17)	(-2.67)				(1.93)	(-0.81)	(-0.41)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	482	482	482	398	398	398	597	597	597	498	498	498
Countries	97	97	97	87	87	87	106	106	106	97	97	97
Ar(2) test p-value	0.01	0.03	0.02	0.24	0.57	0.53	0.09	0.14	0.13	0.00	0.88	0.12
Hansen J-test p-value	0.43	1	1	0.43	0.31	1	0.69	1	1	0.83	0.58	1
Endogenous regressors	PI	Set	Set	PI	Set	Set	PI	Set	Set	PI	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	51	291	184	50	28	130	60	357	241	59	35	184

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Wage share is dependent variable, and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "PI" designates Polity index, and "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.28: GMM Inequality models with WS as dependent. 5-year panels. SIP as democracy measure.

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
SIP	0.634	4.448**	5.706*	5.486	1.141	7.230*	2.455	2.368	5.295***	3.994	-0.777	5.063***
	(0.34)	(2.30)	(1.95)	(1.28)	(0.38)	(1.87)	(1.07)	(1.54)	(2.58)	(1.63)	(-0.47)	(2.81)
Ln GDP p.c.	-14.434	-43.235*	-45.388	-14.249	-14.427	-72.428**	-18.729*	-3.624	-6.195	-14.832**	-12.726	-19.104
	(-0.64)	(-1.94)	(-1.38)	(-0.51)	(-0.50)	(-2.19)	(-1.95)	(-0.60)	(-0.62)	(-2.18)	(-1.64)	(-1.60)
Ln GDP p.c. squared	1.070	2.634**	2.558	1.065	1.146	3.981**	1.294**	0.293	0.438	0.943**	0.861*	1.165
	(0.79)	(2.00)	(1.32)	(0.63)	(0.67)	(2.07)	(2.12)	(0.78)	(0.72)	(2.25)	(1.74)	(1.61)
Ln oil-gas inc. p.c.	0.306	0.655	1.715**	0.590	0.603	1.651	-0.186	0.092	0.130	0.126	0.031	0.306
	(0.75)	(1.35)	(2.13)	(1.12)	(1.14)	(1.60)	(-0.81)	(0.60)	(0.65)	(0.71)	(0.23)	(1.25)
Ln population	13.005*	9.849*	6.278	6.159	7.326	0.880	-0.886*	-0.623*	-1.539***	-0.851***	-0.527*	-1.557**
	(1.88)	(1.75)	(0.74)	(0.84)	(1.08)	(0.11)	(-1.88)	(-1.72)	(-3.06)	(-2.78)	(-1.74)	(-2.29)
Ln regime duration	0.436	0.539	1.198	0.660	-0.050	1.504	1.142**	0.392	0.523	0.568	0.359	0.503
	(0.74)	(0.71)	(1.31)	(0.94)	(-0.08)	(1.29)	(2.18)	(0.86)	(0.90)	(1.39)	(0.93)	(0.81)
Lag dep var	0.063	0.366***	0.266***	-0.043	-0.074	0.255***	0.388**	0.748***	0.702***	0.548***	0.932***	0.733***
	(0.53)	(4.45)	(3.39)	(-0.46)	(-0.32)	(2.61)	(2.29)	(14.83)	(11.74)	(6.36)	(4.17)	(9.70)
Lag 2 dep var				-0.187***	-0.302	-0.168*				0.118	-0.196	-0.002
				(-3.46)	(-1.64)	(-1.85)				(1.54)	(-0.98)	(-0.02)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	514	514	514	409	409	409	636	636	636	514	514	514
Countries	102	102	102	91	91	91	113	113	113	102	102	102
Ar(2) test p-value	0.01	0.05	0.03	0.97	0.60	0.98	0.07	0.17	0.14	0.00	0.94	0.07
Hansen J-test p-value	0.50	1	1	0.1	0.18	0.97	0.27	1	1	0.64	0.06	1
Endogenous regressors	SIP	Set	Set	SIP	Set	Set	SIP	Set	Set	SIP	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	50	260	162	49	28	115	59	317	212	58	35	163

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Wage share is dependent variable, and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.29: GMM Inequality models with WS as dependent. 5-year panels. FHI as democracy measure.

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Freedom House Index	-0.889	-1.698***	-2.615***	-2.336	-2.537	-2.180**	-0.475	-0.355	-0.949**	-1.415*	0.231	-0.792**
	(-1.46)	(-3.24)	(-3.83)	(-1.27)	(-0.79)	(-2.52)	(-0.96)	(-1.07)	(-2.19)	(-1.93)	(0.15)	(-2.33)
Ln GDP p.c.	-12.024	-36.535	-56.066	-18.739	-30.900	-69.745*	-19.217*	-5.031	-0.856	-10.989	-10.840	-11.247
	(-0.37)	(-1.37)	(-1.42)	(-0.49)	(-0.66)	(-1.87)	(-1.69)	(-0.73)	(-0.08)	(-1.43)	(-0.69)	(-0.86)
Ln GDP p.c. squared	0.965	2.140	3.177	1.292	1.965	3.901*	1.342*	0.388	0.103	0.655	0.758	0.698
	(0.49)	(1.43)	(1.42)	(0.57)	(0.72)	(1.87)	(1.86)	(0.90)	(0.15)	(1.33)	(0.68)	(0.88)
Ln oil-gas inc. p.c.	0.317	0.927	2.004**	0.527	0.604	1.460	-0.144	0.107	0.086	0.231	0.010	0.217
	(0.57)	(1.45)	(2.05)	(0.84)	(0.92)	(1.25)	(-0.54)	(0.66)	(0.48)	(1.07)	(0.03)	(0.97)
Ln population	19.512**	7.333	4.913	9.826	8.604	2.554	-1.075*	-0.773*	-1.377***	-0.925***	-0.617*	-1.444**
	(2.11)	(1.14)	(0.53)	(1.24)	(1.02)	(0.31)	(-1.89)	(-1.90)	(-3.07)	(-2.67)	(-1.74)	(-2.27)
Ln regime duration	0.531	0.709	1.554	0.843	0.740	1.877	0.926	0.050	0.525	0.681	0.287	0.514
	(0.78)	(0.88)	(1.49)	(1.04)	(0.63)	(1.60)	(1.56)	(0.10)	(0.89)	(1.43)	(0.51)	(0.73)
Lag dep var	-0.013	0.318***	0.169*	-0.082	-0.253	0.206*	0.326*	0.761***	0.731***	0.521***	0.498*	0.744***
	(-0.07)	(3.73)	(1.88)	(-0.92)	(-0.87)	(1.83)	(1.67)	(14.29)	(11.95)	(6.11)	(1.67)	(8.72)
Lag 2 dep var				-0.201***	-0.338	-0.133				0.110	0.254	-0.001
				(-3.74)	(-0.90)	(-1.43)				(1.40)	(0.99)	(-0.01)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	407	407	407	365	365	365	528	528	528	470	470	470
Countries	102	102	102	91	91	91	113	113	113	103	103	103
Ar(2) test p-value	0.01	0.04	0.02	0.54	0.92	0.51	0.06	0.23	0.21	0.00	0.11	0.08
Hansen J-test p-value	0.54	1	1	0.29	0.89	0.97	0.45	1	1	0.48	0.51	1
Endogenous regressors	FHI	Set	Set	FHI	Set	Set	FHI	Set	Set	FHI	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	33	225	146	34	20	108	40	274	194	41	25	154

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Wage share is dependent variable, and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.30: GMM Inequality models with WS as dependent. 5-year panels. Mean UDS score as democracy measure.

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
UDS (mean score)	1.175	2.952***	4.393***	3.141	2.551	4.805**	1.180	0.928	2.696***	2.450**	1.463	2.283***
	(0.94)	(3.29)	(3.25)	(1.19)	(0.65)	(2.50)	(1.13)	(1.48)	(2.89)	(2.12)	(1.01)	(2.70)
Ln GDP p.c.	-14.177	-40.066*	-44.076	-9.640	-15.256	-59.369*	-12.281	0.937	6.180	-9.022	-8.232	-11.414
	(-0.57)	(-1.86)	(-1.31)	(-0.33)	(-0.47)	(-1.71)	(-1.52)	(0.16)	(0.64)	(-1.22)	(-0.97)	(-0.95)
Ln GDP p.c. squared	1.149	2.445*	2.553	0.881	1.160	3.282*	0.860*	0.005	-0.362	0.545	0.506	0.671
	(0.77)	(1.94)	(1.30)	(0.49)	(0.61)	(1.66)	(1.66)	(0.01)	(-0.63)	(1.15)	(0.88)	(0.92)
Ln oil-gas inc. p.c.	0.203	0.275	1.435*	0.451	0.572	1.509	-0.115	0.111	0.222	0.188	0.173	0.298
	(0.50)	(0.55)	(1.80)	(0.87)	(1.06)	(1.38)	(-0.56)	(0.71)	(1.06)	(0.99)	(0.88)	(1.24)
Ln population	14.699**	10.174*	7.393	8.197	6.376	0.300	-0.854**	-0.627*	-1.930***	-0.940***	-0.698**	-1.786***
	(2.22)	(1.81)	(0.86)	(1.19)	(0.94)	(0.04)	(-1.96)	(-1.66)	(-3.45)	(-2.86)	(-2.51)	(-2.69)
Ln regime duration	0.433	0.785	1.330	0.380	0.123	1.549	1.017**	0.364	0.687	0.650	0.511	0.598
	(0.72)	(1.16)	(1.52)	(0.52)	(0.16)	(1.37)	(2.07)	(0.87)	(1.26)	(1.52)	(1.32)	(0.91)
Lag dep var	0.067	0.366***	0.238***	-0.055	-0.083	0.252**	0.471***	0.750***	0.685***	0.536***	0.896***	0.742***
	(0.34)	(4.43)	(2.91)	(-0.56)	(-0.40)	(2.32)	(2.73)	(15.44)	(11.00)	(6.13)	(3.87)	(9.25)
Lag 2 dep var				-0.185***	-0.395	-0.163*				0.109	-0.155	-0.028
				(-3.52)	(-1.40)	(-1.85)				(1.45)	(-0.75)	(-0.33)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	513	513	513	409	409	409	633	633	633	513	513	513
Countries	101	101	101	91	91	91	111	111	111	101	101	101
Ar(2) test p-value	0.02	0.06	0.04	0.92	0.52	0.91	0.10	0.18	0.17	0.00	0.82	0.14
Hansen J-test p-value	0.36	1	1	0.11	0.74	0.98	0.22	1	1	0.24	0.52	1
Endogenous regressors	UDS	Set	Set	UDS	Set	Set	UDS	Set	Set	UDS	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	50	260	162	49	27	115	59	317	212	58	34	163

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Wage share is dependent variable, and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.31: GMM Inequality models with SWIID market income inequality Gini as dependent. 5-year panels

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Polity index	-0.011	0.010	0.008	-0.028	0.002	0.028	0.005	0.011	0.012	-0.020	0.006	0.020*
	(-0.88)	(0.66)	(0.50)	(-0.88)	(0.04)	(1.43)	(0.87)	(1.15)	(1.27)	(-1.27)	(0.25)	(1.74)
Ln GDP p.c.	8.344	20.232*	21.624	36.174***	28.373**	10.169	-1.385	-2.983	0.473	-0.183	1.502	2.227
	(0.81)	(1.75)	(1.49)	(2.93)	(2.23)	(0.66)	(-0.67)	(-0.91)	(0.12)	(-0.06)	(0.55)	(0.61)
Ln GDP p.c. squared	-0.370	-1.173	-1.310	-2.159***	-1.712**	-0.609	0.101	0.180	-0.020	0.058	-0.081	-0.138
	(-0.59)	(-1.64)	(-1.44)	(-2.79)	(-2.11)	(-0.66)	(0.78)	(0.87)	(-0.08)	(0.30)	(-0.46)	(-0.59)
Ln oil-gas inc. p.c.	0.089	0.208	0.030	-0.061	-0.252	-0.036	-0.035	0.043	-0.052	-0.129	-0.082	-0.097
	(0.30)	(0.49)	(0.06)	(-0.19)	(-0.76)	(-0.06)	(-0.55)	(0.46)	(-0.49)	(-1.39)	(-0.82)	(-0.96)
Ln population	-4.817	-12.777***	-16.230***	-17.085***	-19.897***	-14.068***	-0.021	-0.310*	0.024	-0.100	-0.081	-0.074
	(-1.33)	(-3.77)	(-4.30)	(-4.47)	(-4.50)	(-3.48)	(-0.17)	(-1.74)	(0.13)	(-0.65)	(-0.53)	(-0.38)
Ln regime duration	0.092	-0.294	-0.743	0.139	0.586	-0.509	-0.127	-0.161	-0.325	-0.087	0.065	-0.117
	(0.29)	(-0.73)	(-1.56)	(0.33)	(1.05)	(-0.97)	(-0.77)	(-0.78)	(-1.36)	(-0.40)	(0.34)	(-0.40)
Lag dep var	0.521***	0.559***	0.457***	0.146**	0.114	0.636***	0.895***	0.817***	0.812***	0.685***	0.711***	0.941***
	(2.93)	(11.49)	(6.90)	(2.51)	(0.64)	(8.18)	(14.98)	(26.54)	(28.76)	(13.46)	(4.38)	(12.92)
Lag 2 dep var				-0.179***	-0.400*	-0.135*				0.080	0.068	-0.117*
				(-4.01)	(-1.82)	(-1.67)				(1.62)	(0.42)	(-1.67)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	592	592	592	465	465	465	727	727	727	593	593	593
Countries	124	124	124	114	114	114	129	129	129	124	124	124
Ar(2) test p-value	0.04	0.02	0.03	0.28	0.27	0.39	0.02	0.02	0.02	0.01	0.1	0.18
Hansen J-test p-value	0.23	1	1	0.12	0.26	0.91	0.12	1	1	0.25	0.06	1
Endogenous regressors	PI	Set	Set	PI	Set	Set	PI	Set	Set	PI	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	50	260	162	49	27	115	59	317	212	58	34	163

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. SWIID market income inequality Gini is dependent variable, and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "PI" designates Polity index, and "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.32: GMM Inequality models with SWIID disposable income inequality Gini as dependent. 5-year panels

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Polity index	-0.003	-0.003	-0.009	-0.020	0.011	0.011	0.001	-0.000	-0.006	-0.031**	0.001	0.003
	(-0.30)	(-0.22)	(-0.65)	(-0.87)	(0.39)	(0.76)	(0.10)	(-0.05)	(-0.68)	(-1.97)	(0.04)	(0.38)
Ln GDP p.c.	9.563	16.735**	12.636	23.820***	13.942*	-5.260	1.904	3.898	7.188***	6.709***	4.327	10.374***
	(1.25)	(2.40)	(1.34)	(2.73)	(1.69)	(-0.38)	(0.77)	(1.47)	(2.75)	(2.81)	(1.57)	(4.28)
Ln GDP p.c. squared	-0.394	-0.949**	-0.753	-1.343**	-0.760	0.438	-0.112	-0.264	-0.456***	-0.398**	-0.259	-0.659***
	(-0.88)	(-2.28)	(-1.37)	(-2.56)	(-1.56)	(0.52)	(-0.68)	(-1.60)	(-2.81)	(-2.55)	(-1.35)	(-4.38)
Ln oil-gas inc. p.c.	-0.054	0.027	-0.209	0.044	0.012	-0.325	0.002	0.004	-0.015	-0.062	-0.003	-0.087
	(-0.28)	(0.09)	(-0.51)	(0.18)	(0.05)	(-0.50)	(0.04)	(0.07)	(-0.25)	(-0.85)	(-0.05)	(-1.19)
Ln population	-2.738	-6.698***	-7.141***	-5.608**	-5.616**	-4.294	0.002	-0.164	0.007	-0.077	0.047	0.016
	(-1.34)	(-3.75)	(-3.04)	(-2.03)	(-2.35)	(-1.54)	(0.03)	(-1.27)	(0.04)	(-0.64)	(0.33)	(0.09)
Ln regime duration	-0.008	-0.119	-0.206	0.051	0.274	-0.207	-0.106	-0.092	-0.060	-0.061	0.110	0.125
	(-0.03)	(-0.40)	(-0.48)	(0.17)	(0.88)	(-0.39)	(-0.75)	(-0.62)	(-0.30)	(-0.32)	(0.61)	(0.61)
Lag dep var	0.478***	0.484***	0.368***	0.121*	0.202	0.506***	0.950***	0.858***	0.865***	0.721***	0.605***	0.877***
	(4.11)	(8.76)	(4.56)	(1.84)	(0.90)	(5.12)	(18.67)	(34.77)	(39.46)	(16.30)	(2.74)	(12.50)
Lag 2 dep var				-0.256***	-0.168	-0.160*				0.103**	0.345	-0.015
				(-7.51)	(-0.78)	(-1.96)				(2.22)	(1.27)	(-0.21)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	597	597	597	470	470	470	735	735	735	599	599	599
Countries	124	124	124	114	114	114	129	129	129	125	125	125
Ar(2) test p-value	0.00	0.00	0.00	0.51	0.74	0.17	0.00	0.00	0.00	0.00	0.01	0.00
Hansen J-test p-value	0.24	1	1	0.09	0.05	0.85	0.38	1	1	0.25	0.05	1
Endogenous regressors	PI	Set	Set	PI	Set	Set	PI	Set	Set	PI	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	50	260	162	49	27	115	59	317	212	58	34	163

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. SWIID disposable income inequality Gini is dependent variable, and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "PI" designates Polity index, and "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.33: GMM Inequality models with WDI Gini as dependent. 5-year panels

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Polity index	-0.008	-0.019	-0.030*	-0.014	0.015	-0.011	0.028*	0.020	0.007	0.006	-0.001	0.028**
	(-0.48)	(-1.21)	(-1.78)	(-0.34)	(0.24)	(-0.36)	(1.82)	(1.50)	(0.59)	(0.34)	(-0.04)	(2.01)
$M_w di_g ini$	-0.013	0.056	0.008	-0.241**	-0.333	-0.083	0.713***	0.764***	0.889***	0.619***	0.902***	0.565***
	(-0.07)	(0.96)	(0.08)	(-2.36)	(-0.95)	(-0.64)	(5.37)	(20.97)	(34.53)	(6.37)	(4.77)	(5.41)
Ln GDP p.c.	27.929	35.612*	37.830	75.536***	71.312**	97.211***	1.833	-2.125	-5.751	8.487	5.854	5.445
	(1.36)	(1.91)	(1.50)	(3.02)	(2.25)	(3.71)	(0.22)	(-0.26)	(-0.65)	(1.22)	(0.89)	(0.63)
Ln GDP p.c. squared	-1.525	-2.100*	-2.217	-4.651***	-4.537**	-5.997***	-0.146	0.127	0.383	-0.512	-0.348	-0.357
	(-1.18)	(-1.84)	(-1.42)	(-3.03)	(-2.42)	(-3.74)	(-0.27)	(0.24)	(0.67)	(-1.18)	(-0.86)	(-0.63)
Ln oil-gas inc. p.c.	0.340	-0.163	0.172	0.742	1.301	0.260	-0.008	-0.200	-0.152	-0.158	-0.113	-0.118
	(0.46)	(-0.18)	(0.18)	(0.66)	(1.02)	(0.18)	(-0.05)	(-1.25)	(-0.79)	(-1.28)	(-0.96)	(-0.64)
Ln population	-7.048	-8.315*	-9.034**	-15.234***	-20.067***	-13.500**	-0.099	0.083	0.613**	0.266	0.175	0.546*
	(-1.50)	(-1.91)	(-2.01)	(-2.87)	(-3.03)	(-2.03)	(-0.37)	(0.30)	(2.46)	(1.17)	(0.83)	(1.71)
Ln regime duration	-0.238	-0.516*	-0.558	-0.186	0.195	0.454	0.493	0.487	0.019	0.331	0.332	0.307
	(-0.64)	(-1.66)	(-1.18)	(-0.45)	(0.40)	(0.73)	(1.54)	(1.51)	(0.05)	(0.95)	(0.78)	(0.95)
Lag dep var	-0.013	0.056	0.008	-0.241**	-0.333	-0.083	0.713***	0.764***	0.889***	0.619***	0.902***	0.565***
	(-0.07)	(0.96)	(0.08)	(-2.36)	(-0.95)	(-0.64)	(5.37)	(20.97)	(34.53)	(6.37)	(4.77)	(5.41)
Lag 2 dep var				-0.179***	-0.479**	-0.132				0.236***	0.016	0.327***
				(-3.52)	(-2.23)	(-1.02)				(2.66)	(0.08)	(3.36)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	161	161	161	92	92	92	251	251	251	161	161	161
Countries	69	69	69	52	52	52	89	89	89	69	69	69
Ar(2) test p-value	0.31	0.60	0.49	0.89	0.32	0.68	0.75	0.64	0.57	0.16	0.61	0.11
Hansen J-test p-value	0.45	1	1	0.49	0.28	0.00	0.43	1	1	0.61	0.36	1
Endogenous regressors	PI	Set	Set	PI	Set	Set	PI	Set	Set	PI	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	37	147	96	32	18	54	44	185	132	38	24	84

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. WDI Gini is dependent variable, and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "PI" designates Polity index, and "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.34: GMM Inequality models with Galbraith and Kum calculated Gini as dependent. 5-year panels

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Polity index	-0.003	0.004	0.000	-0.006	0.031	0.001	-0.003	-0.006	-0.012	0.008	0.009	0.002
	(-0.44)	(0.44)	(0.04)	(-0.36)	(1.03)	(0.08)	(-0.32)	(-0.94)	(-1.19)	(0.63)	(0.58)	(0.28)
Ln GDP p.c.	-0.047	2.521	4.518	13.646	-5.600	22.491	4.214	6.925**	7.577*	3.313	3.677	14.785***
	(-0.01)	(0.24)	(0.30)	(1.37)	(-0.54)	(1.24)	(1.06)	(2.21)	(1.69)	(1.09)	(1.21)	(2.76)
Ln GDP p.c. sq	-0.206	-0.393	-0.583	-1.082*	0.299	-1.666	-0.416	-0.506**	-0.537*	-0.298	-0.336*	-0.990***
	(-0.41)	(-0.64)	(-0.64)	(-1.77)	(0.47)	(-1.53)	(-1.62)	(-2.49)	(-1.92)	(-1.51)	(-1.72)	(-2.93)
Ln oil-gas inc. p.c.	0.058	-0.048	-0.116	0.068	-0.063	-0.298	0.341***	0.253***	0.238***	0.222***	0.246**	0.228***
	(0.44)	(-0.28)	(-0.43)	(0.52)	(-0.38)	(-0.90)	(2.92)	(2.73)	(3.00)	(2.83)	(2.34)	(2.81)
Ln population	-0.732	-4.834**	-4.368	-4.319*	7.563	-6.980*	-0.760***	-0.605***	-0.663***	-0.342***	-0.424	-0.453
	(-0.27)	(-2.03)	(-1.20)	(-1.74)	(1.43)	(-1.74)	(-2.97)	(-2.78)	(-2.79)	(-2.64)	(-1.53)	(-1.48)
Ln regime duration	0.059	-0.242	-0.315	-0.102	0.057	-0.986*	-0.329*	-0.356	-0.409	-0.165	-0.173	-0.163
	(0.27)	(-0.90)	(-0.84)	(-0.43)	(0.13)	(-1.83)	(-1.66)	(-1.43)	(-1.23)	(-1.03)	(-0.85)	(-0.70)
Lag dep var	0.184	0.136**	0.096	-0.117	0.855***	0.066	0.371***	0.652***	0.610***	0.562***	0.617***	0.753***
	(1.19)	(2.19)	(1.18)	(-1.50)	(2.73)	(0.48)	(2.65)	(8.22)	(6.75)	(8.41)	(3.36)	(8.13)
Lag 2 dep var				-0.214***	0.001	-0.289***				0.132**	0.020	-0.065
				(-3.66)	(0.00)	(-3.40)				(2.07)	(0.11)	(-0.96)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	456	456	456	353	353	353	581	581	581	458	458	458
Countries	102	102	102	84	84	84	117	117	117	102	102	102
Ar(2) test p-value	0.32	0.11	0.11	0.35	0.86	0.86	0.49	0.89	0.84	0.04	0.55	0.95
Hansen J-test p-value	0.29	1	0.93	0.15	0.46	0.76	0.71	1	1	0.63	0.34	1
Endogenous regressors	PI	Set	Set	PI	Set	Set	PI	Set	Set	PI	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	41	203	133	40	23	92	49	253	176	48	29	132

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Galbraith and Kum calculated Gini is dependent variable, and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "PI" designates Polity index, and "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

Table A.35: GMM Inequality models with disposable household income Gini from WIID2c as dependent. 5-year panels

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Polity index	-0.008	-0.013	-0.018	-0.030	0.059	0.019	0.022	0.032***	0.019*	-0.018	-0.020	0.006
	(-0.56)	(-0.86)	(-1.41)	(-1.29)	(1.38)	(0.95)	(1.42)	(3.05)	(1.83)	(-0.75)	(-0.87)	(0.44)
Ln GDP p.c.	31.017**	39.480***	50.640***	43.207**	37.496	27.567	10.479	11.733**	8.176*	15.466**	8.062	4.775
	(2.27)	(2.67)	(3.27)	(2.26)	(1.59)	(1.29)	(1.57)	(2.53)	(1.72)	(2.55)	(1.11)	(0.95)
Ln GDP p.c. squared	-1.694**	-2.282***	-3.021***	-2.478**	-2.121	-1.528	-0.697	-0.803***	-0.550*	-0.925**	-0.441	-0.342
	(-2.08)	(-2.70)	(-3.33)	(-2.25)	(-1.56)	(-1.28)	(-1.62)	(-2.88)	(-1.89)	(-2.58)	(-1.01)	(-1.11)
Ln oil-gas inc. p.c.	-0.386	0.114	-0.114	-0.014	0.637	0.524	0.078	0.167***	0.193***	0.038	-0.039	0.080
	(-1.00)	(0.32)	(-0.31)	(-0.03)	(1.43)	(0.78)	(1.07)	(2.85)	(2.77)	(0.60)	(-0.40)	(1.42)
Ln population	-7.294	-6.207*	-8.525**	-7.892	0.123	-5.669	0.121	0.076	0.130	0.025	0.098	0.082
	(-1.64)	(-1.65)	(-2.16)	(-1.45)	(0.02)	(-1.23)	(0.98)	(0.53)	(0.88)	(0.14)	(0.36)	(0.48)
Ln regime duration	-0.026	-0.908*	-0.796*	-0.774	0.277	-0.295	0.086	0.052	-0.185	0.359	0.401	0.197
	(-0.06)	(-1.68)	(-1.69)	(-1.27)	(0.52)	(-0.41)	(0.39)	(0.25)	(-0.86)	(1.27)	(1.19)	(0.70)
Lag dep var	0.233	0.259***	0.151	0.041	-0.077	0.235**	0.896***	0.867***	0.920***	0.762***	0.780***	0.843***
	(1.56)	(3.52)	(1.58)	(0.33)	(-0.41)	(2.36)	(10.27)	(24.77)	(30.97)	(8.66)	(5.17)	(10.12)
Lag 2 dep var				-0.002	-0.087	0.026				0.168**	0.306**	0.096
				(-0.03)	(-0.46)	(0.41)				(2.24)	(2.10)	(1.29)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	185	185	185	123	123	123	262	262	262	185	185	185
Countries	61	61	61	48	48	48	74	74	74	61	61	61
Ar(2) test p-value	0.65	0.69	0.88	0.75	1	0.72	0.81	0.86	0.81	0.54	0.32	0.83
Hansen J-test p-value	0.55	1	1	0.83	0.61	1	0.4	1	1	0.88	0.26	1
Endogenous regressors	PI	Set	Set	PI	Set	Set	PI	Set	Set	PI	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr instruments	50	182	141	49	27	97	59	238	195	58	34	144

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Disposable household income Gini from WIID2c (reported, equivalence scale adjusted) is dependent variable (if there are > 1 relevant Gini left for each country-year, we take the average), and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "PI" designates Polity index, and "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions.

A.5 Analysis on imputed datasets

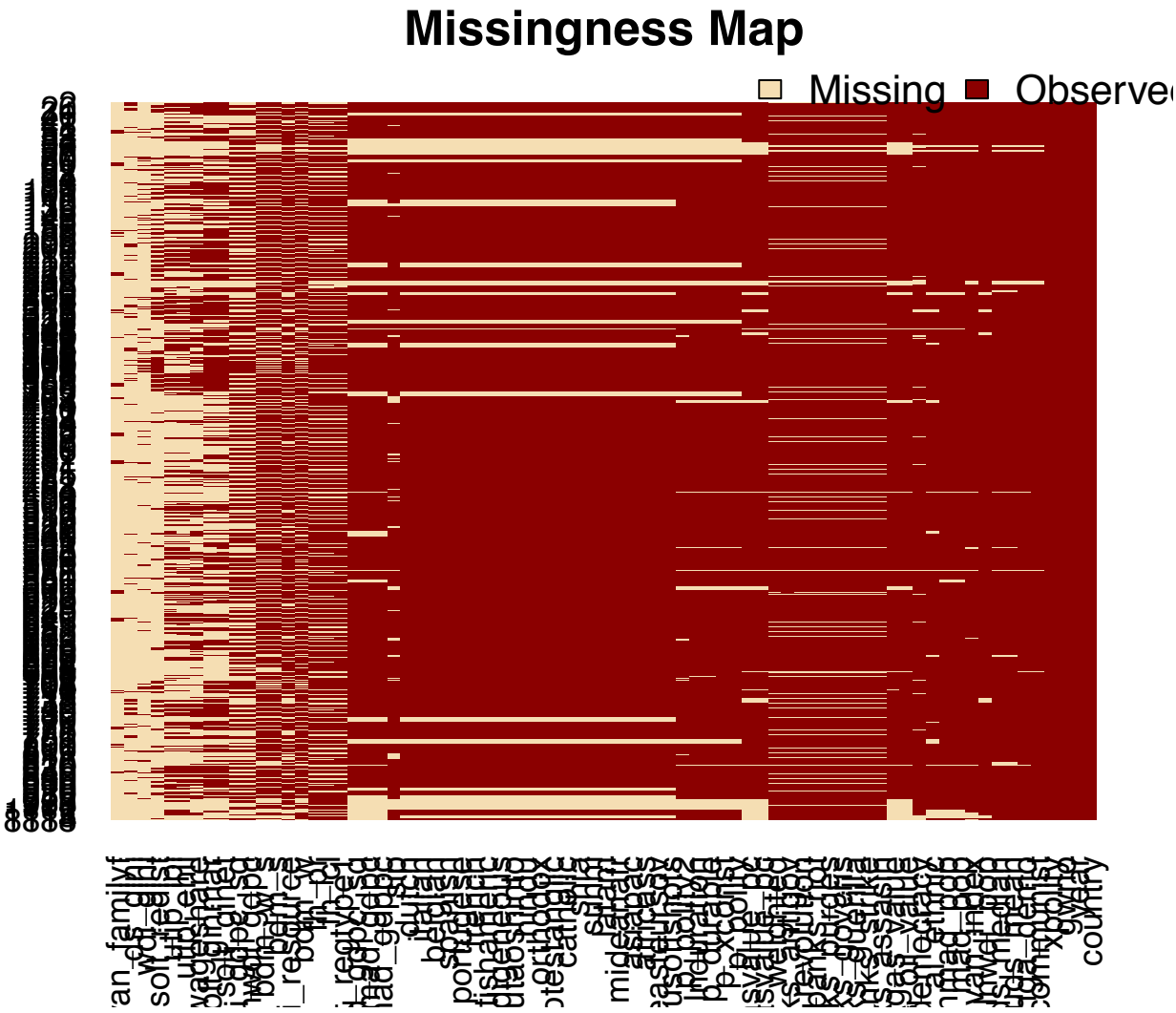

Figure A.4: Missingness map for the variables entering the imputed datasets.

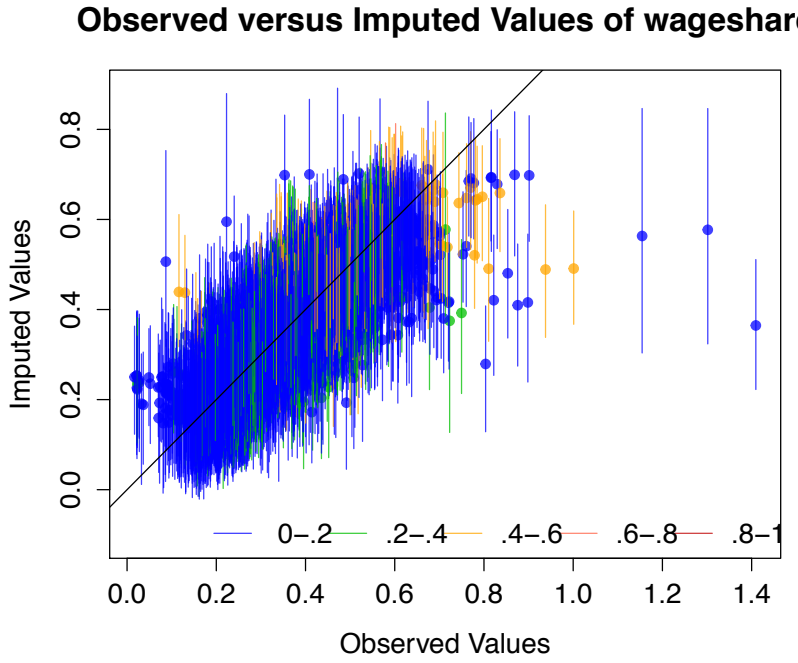

Figure A.5: Overimputation plot for WS. For information, the 4 observations with actual WS scores> 100 (more was paid out in wages than total income for that year) are Bahamas-1981, Sierra Leone-2005, Sierra Leone-2006, and Syria-2000.

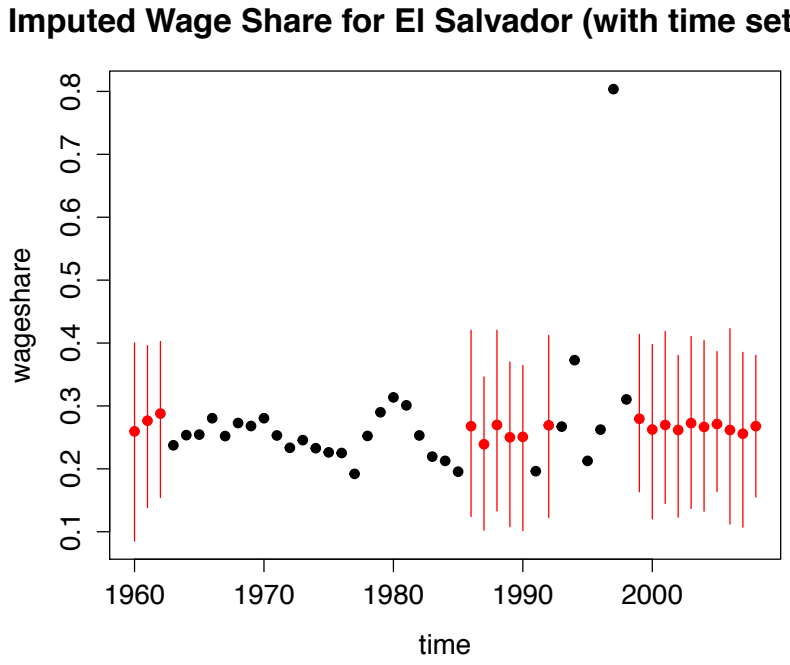

Figure A.6: Actual and imputed WS scores for an example country (El Salvador).

Table A.36: Baseline models including imputed data

Indep. var. \Dep.var.	I PCSE Polity Index *b/(t)*	II PCSE Polity Index *b/(t)*	III FE Polity Index *b/(t)*	IV PCSE Wage share *b/(t)*	V PCSE Wage share *b/(t)*	VI FE Wage share *b/(t)*
Wage share	0.072***	0.076***	0.204***			
	(5.15)	(5.25)	(4.18)			
Polity				0.048***	0.065***	0.036***
				(8.66)	(11.45)	(3.79)
Ln GDP p.c.	7.543***	5.936***	2.228	0.372	0.447	-0.429
	(7.58)	(5.45)	(0.97)	(0.59)	(0.67)	(-0.43)
Ln GDP p.c. sq.	0.427***	0.377***	0.134	0.106***	0.117***	-0.019
	(7.13)	(5.66)	(0.90)	(2.67)	(2.80)	(-0.28)
Ln oil/gas inc. p.c.	-1.820***	-1.884***	-0.641	-0.156**	-0.125	0.074
	(-7.54)	(-9.16)	(-1.20)	(-1.99)	(-1.51)	(0.33)
Ln population	-2.129***	-3.106***	1.914	-1.943***	-1.903***	-0.628
	(-4.81)	(-8.83)	(0.43)	(-21.24)	(-19.08)	(-0.64)
Ln regime dur.	-2.107***	-2.689***	-7.225***	-0.112	0.026	-0.331*
	(-8.07)	(-10.58)	(-8.91)	(-0.87)	(0.21)	(-1.76)
Ethnic fract.		-16.407***			-3.584***	
		(-6.75)			(-4.79)	
E.-Eur.–Soviet		-1.353			0.508	
		(-1.14)			(0.99)	
S.S. Africa		-0.029			0.121	
		(-0.03)			(0.26)	
Asia		1.850			-2.556***	
		(1.62)			(-4.82)	
Middle E.–N.Afr.		-1.019			-0.209	
		(-0.91)			(-0.32)	
Latin America		3.450***			-3.211***	
		(3.24)			(-5.98)	
British colony		2.464***			0.815*	
		(2.73)			(1.94)	
French colony		-5.151***			1.926***	
		(-5.75)			(4.35)	
Portugese col.		1.324			1.020	
		(0.74)			(1.53)	
Spanish colony		3.198***			-4.939***	
		(3.09)			(-9.64)	
Belgian colony		0.907			-2.177	
		(0.32)			(-1.49)	
Year dummies		Y	Y		Y	Y
N	7353	7353	7353	7353	7353	7353
Countries	184	184	184	184	184	184

Notes: * $p < .10$; ** $p < .05$; *** $p < .01$. T-values are reported in parentheses. The (normalized, 0–100) polity index is dependent variable in Models I-III and wage share is dependent variable in Models IV-VI. Models I-II and VI-V are OLS PCSE models. Models II and VI are fixed effects models. Independent variables are lagged with one year in all models. Standard errors in PCSE models are based on panel-specific AR(1) autocorrelation and take into account panel heteroskedasticity. Standard errors in FE models are clustered by country. Fixed effects models include both country- and year dummies, but these are omitted from the table. The maximum length of time series is from 1961 to 2008. The models also include imputed data; the reported coefficients are averages over ten data sets and the errors are imputation corrected.

Table A.37: GMM Democracy models with PI as dependent. 1-year panels. Including imputed data.

	1	2	3	4	5	6	7	8	9	10
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Wage share	0.070***	0.264***	-0.065	-0.033	-0.048	0.039**	0.00	0.073	0.108	0.046
	(3.57)	(2.68)	(-0.80)	(-0.18)	(-0.80)	(2.31)	(0.00)	(1.63)	(0.95)	(1.18)
Ln GDP p.c.	1.021	0.854	4.595	1.221	6.089*	1.874**	0.998	3.696	1.165	4.438**
	(0.98)	(1.13)	(1.35)	(1.22)	(1.82)	(2.04)	(0.96)	(1.57)	(1.11)	(1.97)
Ln GDP p.c. squared	-0.046	-0.013	-0.029	0.017	-0.039	0.004	-0.036	-0.126	-0.047	-0.172
	(-0.59)	(-0.22)	(-0.16)	(0.25)	(-0.23)	(0.07)	(-0.51)	(-0.83)	(-0.56)	(-1.22)
Ln oil-gas inc. p.c.	-0.734**	-1.018***	0.472	-0.927***	0.410	-0.511***	-0.214	-0.804***	-0.222	-0.810***
	(-2.43)	(-3.35)	(0.75)	(-2.92)	(0.67)	(-5.21)	(-1.25)	(-4.07)	(-1.15)	(-4.25)
Ln population	1.291	0.563	13.136***	1.592	11.367***	0.295***	0.088	0.451	0.309	0.394
	(0.92)	(0.67)	(3.01)	(1.56)	(2.90)	(2.67)	(0.57)	(1.33)	(1.46)	(1.37)
Ln regime duration	-0.200	-0.677	-2.103***	-0.327	-2.166***	-0.249	0.136	-0.448	-0.082	-0.259
	(-0.44)	(-1.17)	(-2.60)	(-0.50)	(-2.86)	(-1.18)	(0.49)	(-0.96)	(-0.30)	(-0.61)
Lag dep var	0.818***	0.210	0.690***	0.352**	0.580***	0.906***	0.977***	0.891***	0.876***	0.804***
	(34.57)	(1.59)	(12.88)	(2.12)	(8.60)	(63.62)	(25.76)	(41.62)	(7.79)	(11.42)
Lag 2 dep var				0.043	0.131**				0.084	0.105
				(0.29)	(2.21)				(0.69)	(1.58)
Year dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	7169	7169	7169	6985	6985	7353	7353	7353	7169	7169
Countries	184	184	184	182	182	184	184	184	184	184
Ar(2) test p-value	0.01	0.24	0.01	0.91	0.60	0.01	0.01	0.01	0.66	0.65
Hansen J-test p-value	1	0.42	1	0.18	1	1	0.43	1	0.27	1
Endogenous regressors	WS	WS	All	WS	All	WS	WS	All	WS	All
Lag(s) used for Instrum.	All	2	3	3	3	All	2	3	3	3
Nr. Instruments	1180	98	362	96	405	1228	145	678	142	747

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Polity index is dependent variable, and all independent variables are lagged by 1 year. Standard errors are robust. For "endogenous regressors", "Set" designates *all* independent variables except year dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions. The models also include imputed data; the reported coefficients are averages over ten data sets and the errors are imputation corrected. The Ar(2) and Hansen J test statistics could not be calculated for the full analysis, and are thus reported from equivalent models run on the first of the ten imputed data sets in isolation.

Table A.38: GMM Democracy models with PI as dependent. 1-year panels. Including imputed data. Robustness testing with SWIID market income Gini as inequality measure

	1	2	3	4	5	6	7	8	9	10
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Gini	-0.014	0.074	-0.088	-0.041	-0.049	-0.002	0.133	-0.025	0.044	-0.031
	(-0.40)	(0.42)	(-0.80)	(-0.19)	(-0.50)	(-0.08)	(0.99)	(-0.47)	(0.33)	(-0.67)
Ln GDP p.c.	1.275	1.220	5.432	1.365	8.866***	1.741*	1.098	2.929	1.487	3.706*
	(1.21)	(1.54)	(1.62)	(1.50)	(2.78)	(1.82)	(1.13)	(1.25)	(1.29)	(1.66)
Ln GDP p.c. squared	-0.040	0.002	-0.069	0.017	-0.129	0.013	-0.015	-0.093	0.052	-0.139
	(-0.52)	(0.03)	(-0.42)	(0.28)	(-0.82)	(0.23)	(-0.19)	(-0.62)	(0.67)	(-1.01)
Ln oil-gas inc. p.c.	-0.491*	-0.991***	0.167	-0.960***	-0.211	-0.497***	-0.270	-0.667***	-0.562**	-0.681***
	(-1.89)	(-3.49)	(0.28)	(-3.21)	(-0.35)	(-5.00)	(-1.40)	(-3.38)	(-2.08)	(-3.48)
Ln population	-0.118	0.496	10.107***	1.114	9.648***	0.223**	0.252	0.111	0.291	0.150
	(-0.09)	(0.49)	(2.58)	(1.21)	(2.62)	(2.05)	(1.39)	(0.35)	(1.37)	(0.55)
Ln regime duration	-0.569	-0.634	-2.169***	-0.625	-2.294***	-0.243	0.124	-0.371	-0.284	-0.418
	(-1.47)	(-1.08)	(-2.68)	(-0.89)	(-3.02)	(-1.19)	(0.44)	(-0.75)	(-0.80)	(-0.99)
Lag dep var	0.811***	0.255*	0.692***	0.249	0.576***	0.913***	0.964***	0.896***	0.855***	0.802***
	(29.98)	(1.72)	(12.89)	(1.14)	(8.60)	(62.23)	(23.81)	(41.65)	(7.18)	(11.91)
Lag 2 dep var				-0.007	0.131**				0.044	0.100
				(-0.05)	(2.19)				(0.40)	(1.59)
Year dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	7169	7169	7169	6985	6985	7353	7353	7353	7169	7169
Countries	184	184	184	182	182	184	184	184	184	184
Ar(2) test p-value	0.01	0.10	0.01	0.73	0.56	0.01	0.01	0.01	0.41	0.56
Hansen J-test p-value	1	0.49	1	0.22	1	1	0.49	1	0.27	1
Endogenous regressors	Gini	Gini	All	Gini	All	Gini	Gini	All	Gini	All
Lag(s) used for Instrum.	All	2	3	3	3	All	2	3	3	3
Nr. Instruments	1180	98	362	96	405	1228	145	678	142	747

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Polity index is dependent variable, and all independent variables are lagged by 1 year. Standard errors are robust. For "endogenous regressors", "Set" designates *all* independent variables except year dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions. The models also include imputed data; the reported coefficients are averages over ten data sets and the errors are imputation corrected. The Ar(2) and Hansen J test statistics could not be calculated for the full analysis, and are thus reported from equivalent models run on the first of the ten imputed data sets in isolation.

Table A.39: GMM Democracy models with PI as dependent. 5-year panels. Including imputed data.

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Wage share	1.024***	-0.023	0.109	0.943***	0.474*	0.309	0.026	0.068	0.303***	0.148*	0.160	0.187
	(4.19)	(-0.21)	(0.61)	(3.87)	(1.83)	(1.19)	(0.28)	(1.24)	(2.97)	(1.74)	(1.29)	(1.55)
Ln GDP p.c.	10.938**	7.896	11.485	12.051***	15.657	18.956	7.606*	4.731	12.729	9.469**	8.659	9.427
	(2.37)	(1.30)	(1.18)	(3.24)	(1.23)	(1.53)	(1.88)	(0.93)	(1.58)	(2.54)	(0.98)	(1.15)
Ln GDP p.c. squared	-0.395	-0.615*	-0.818	-0.494**	-0.992	-0.975	-0.098	-0.104	-0.625	-0.286	-0.334	-0.330
	(-1.47)	(-1.66)	(-1.34)	(-2.08)	(-1.38)	(-1.29)	(-0.38)	(-0.34)	(-1.26)	(-1.23)	(-0.61)	(-0.66)
Ln oil-gas inc p.c.	1.371*	2.036*	3.453**	0.645	2.504	3.212*	-1.532***	-1.087***	-1.211***	-1.274***	-1.253***	-1.333***
	(1.68)	(1.73)	(2.38)	(0.74)	(1.28)	(1.71)	(-5.00)	(-3.95)	(-3.44)	(-4.44)	(-3.22)	(-3.52)
Ln population	5.319	12.984***	16.968**	12.675*	20.351**	23.266**	0.651*	1.519***	2.939***	1.028***	2.253***	2.141***
	(0.91)	(2.59)	(2.35)	(1.73)	(2.16)	(2.34)	(1.71)	(3.88)	(4.02)	(2.72)	(3.09)	(3.24)
Ln regime duration	-1.025	-0.752	-1.493	-0.993	-2.189	-3.548**	0.017	-0.944	-1.306	-0.644	-2.649**	-3.695***
	(-1.27)	(-0.87)	(-1.24)	(-1.07)	(-1.39)	(-2.16)	(0.03)	(-1.50)	(-1.49)	(-1.11)	(-2.40)	(-3.33)
Lag dep var	0.035	0.699***	0.633***	0.065	0.516***	0.498***	0.699***	0.851***	0.801***	0.624***	0.800***	0.798***
	(0.65)	(13.94)	(9.23)	(1.18)	(5.78)	(5.14)	(21.46)	(27.90)	(20.32)	(16.05)	(16.62)	(10.81)
Lag 2 dep var				-0.098**		0.042				0.101***		-0.000
				(-2.20)		(0.66)				(2.82)		(-0.01)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	1208	1208	1208	1026	1208	1026	1390	1390	1390	1208	1390	1208
Countries	182	182	182	182	182	182	182	182	182	182	182	182
Ar(2) test p-value	0.03	0.03	0.03	0.90	0.06	0.07	0.04	0.03	0.03	0.00	0.03	0.09
Hansen J-test p-value	0.39	1	0.19	0.07	0.10	0.20	0.41	1	0.96	0.23	0.16	0.36
Endogenous regressors	WS	Set	Set	WS	Set	Set	WS	Set	Set	WS	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	50	260	162	49	133	115	59	317	212	58	156	163

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Polity index is dependent variable, and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions. The data are averaged over ten imputed data sets before estimating (errors are not imputation corrected here, and are thus underestimated).

Table A.40: GMM Inequality models with WS as dependent. 1-year panels.Including imputed data.

	1	2	3	4	5	6	7	8	9	10
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Polity index	0.026**	0.057	0.044	0.068	0.055*	0.032***	0.082***	0.051***	0.033	0.032***
	(2.41)	(1.48)	(1.40)	(1.43)	(1.78)	(3.13)	(2.82)	(3.71)	(1.27)	(3.05)
Ln GDP p.c.	-0.941	0.638	1.512	0.270	0.891	-0.891	-0.644	-0.107	0.468	-0.215
	(-0.87)	(0.70)	(0.51)	(0.32)	(0.31)	(-0.81)	(-0.56)	(-0.07)	(0.40)	(-0.14)
Ln GDP p.c. squared	-0.067	-0.051	-0.167	-0.057	-0.045	0.116*	0.078	0.002	-0.015	0.008
	(-0.91)	(-0.72)	(-0.87)	(-0.87)	(-0.25)	(1.65)	(0.98)	(0.02)	(-0.19)	(0.08)
Ln oil-gas inc. p.c.	0.248	-0.068	1.149*	-0.155	1.007*	-0.100	0.021	0.227	0.021	0.142
	(1.15)	(-0.31)	(1.90)	(-0.70)	(1.79)	(-0.83)	(0.11)	(1.28)	(0.18)	(0.99)
Ln population	0.042	-0.398	1.157	-0.261	2.390	-0.736***	-1.087***	-1.173***	-0.408**	-0.819***
	(0.04)	(-0.50)	(0.32)	(-0.37)	(0.72)	(-4.42)	(-4.61)	(-4.24)	(-2.04)	(-3.47)
Ln regime duration	0.003	0.024	0.410	0.030	0.418	0.264*	0.432*	0.419	0.125	0.317
	(0.01)	(0.09)	(0.82)	(0.12)	(0.84)	(1.75)	(1.84)	(1.42)	(0.84)	(1.29)
Lag dep var	0.260***	-0.131	0.007	-0.288**	0.007	0.598***	0.429***	0.589***	0.340***	0.442***
	(5.47)	(-0.93)	(0.11)	(-2.12)	(0.11)	(13.81)	(5.06)	(13.21)	(3.58)	(10.35)
Lag 2 dep var				-0.286*	0.069				0.456***	0.272***
				(-1.96)	(1.34)				(4.25)	(6.62)
Year dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	7169	7169	7169	6985	6985	7353	7353	7353	7169	7169
Countries	184	184	184	182	182	184	184	184	184	184
Ar(2) test p-value	0.09	0.12	0.27	0.51	0.05	0.00	0.02	0	0.01	0.01
Hansen J-test p-value	1	0.04	1	0.06	1	1	0.22	1	0.04	1
Endogenous regressors	PI	PI	All	PI	All	PI	PI	All	PI	All
Lag(s) used for Instrum.	All	2	3	3	3	All	2	3	3	3
Nr. Instruments	1180	98	362	96	405	1228	145	678	142	747

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Wage share is dependent variable, and all independent variables are lagged by 1 year. Standard errors are robust. For "endogenous regressors", "Set" designates *all* independent variables except year dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions. The models also include imputed data; the reported coefficients are averages over ten data sets and the errors are imputation corrected. The Ar(2) and Hansen J test statistics could not be calculated for the full analysis, and are thus reported from equivalent models run on the first of the ten imputed data sets in isolation.

Table A.41: GMM Inequality models with SWIID market income inequality Gini as dependent. 1-year panels.Including imputed data.

	1	2	3	4	5	6	7	8	9	10
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Polity index	-0.011	-0.072***	-0.004	-0.028	-0.001	-0.002	-0.036**	0.011	0.025**	0.007
	(-1.39)	(-3.31)	(-0.27)	(-1.29)	(-0.05)	(-0.24)	(-2.18)	(1.50)	(2.08)	(1.08)
Ln GDP p.c.	0.212	-0.322	-1.793	-0.367	0.738	0.049	0.321	-1.853**	-0.112	-1.269*
	(0.36)	(-0.70)	(-1.26)	(-0.68)	(0.53)	(0.09)	(0.50)	(-2.13)	(-0.25)	(-1.75)
Ln GDP p.c. squared	0.017	-0.026	0.131	-0.027	0.058	-0.015	0.017	0.069	-0.038	0.055
	(0.43)	(-0.74)	(1.37)	(-0.69)	(0.64)	(-0.42)	(0.38)	(1.31)	(-1.19)	(1.26)
Ln oil-gas inc. p.c.	0.094	0.089	-0.600*	0.060	-0.741**	-0.014	-0.162*	0.023	0.118*	-0.037
	(0.68)	(0.61)	(-1.65)	(0.42)	(-2.38)	(-0.27)	(-1.80)	(0.25)	(1.77)	(-0.48)
Ln population	-0.204	0.817	-2.772	0.780	-1.373	-0.325***	-0.247**	-0.216	-0.276***	-0.060
	(-0.31)	(1.56)	(-1.48)	(1.50)	(-0.80)	(-3.24)	(-2.14)	(-1.62)	(-2.71)	(-0.54)
Ln regime duration	0.054	-0.180	0.618**	-0.115	0.278	-0.100	-0.260*	0.047	-0.002	-0.038
	(0.43)	(-1.23)	(2.17)	(-0.79)	(0.95)	(-1.01)	(-1.92)	(0.28)	(-0.02)	(-0.26)
Lag dep var	0.438***	-0.013	0.261***	0.173	0.233***	0.699***	0.710***	0.765***	0.532***	0.516***
	(6.43)	(-0.08)	(4.42)	(1.00)	(4.64)	(17.36)	(9.80)	(27.23)	(5.12)	(13.37)
Lag 2 dep var				0.038	0.269***				0.256***	0.321***
				(0.26)	(5.51)				(2.75)	(8.87)
Year dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	7169	7169	7169	6985	6985	7353	7353	7353	7169	7169
Countries	184	184	184	182	182	184	184	184	184	184
Ar(2) test p-value	0.00	0.95	0.00	0.79	0.00	0.00	0.00	0.00	0.58	0.00
Hansen J-test p-value	1	0.54	1	0.33	1	1	0.27	1	0.44	1
Endogenous regressors	PI	PI	All	PI	All	PI	PI	All	PI	All
Lag(s) used for Instrum.	All	2	3	3	3	All	2	3	3	3
Nr. Instruments	1180	98	362	96	405	1228	145	678	142	747

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. SWIID market income Gini is dependent variable, and all independent variables are lagged by 1 year. Standard errors are robust. For "endogenous regressors", "Set" designates *all* independent variables except year dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions. The models also include imputed data; the reported coefficients are averages over ten data sets and the errors are imputation corrected. The Ar(2) and Hansen J test statistics could not be calculated for the full analysis, and are thus reported from equivalent models run on the first of the ten imputed data sets in isolation.

Table A.42: GMM Inequality models with WS as dependent. 5-year panels. Including imputed data.

	1	2	3	4	5	6	7	8	9	10	11	12
Estimation techn.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Ar.-B.	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm	Sys.Gmm
	b/(t)	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*	*b/(t)*
Polity index	-0.001	0.040**	0.054**	0.120***	0.077	0.058*	0.009	0.043***	0.037**	0.040**	0.011	0.012
	(-0.04)	(2.33)	(2.10)	(2.96)	(1.47)	(1.65)	(0.72)	(3.24)	(2.36)	(2.03)	(0.35)	(0.78)
Ln GDP p.c.	1.093	-1.465	-5.457	-0.049	1.872	-12.756*	-0.439	-1.700	-3.384	-2.395	0.732	-10.457**
	(0.56)	(-0.58)	(-1.45)	(-0.02)	(0.74)	(-1.96)	(-0.23)	(-0.64)	(-0.82)	(-1.21)	(0.32)	(-2.50)
Ln GDP p.c. squared	-0.034	-0.209	0.041	0.006	-0.030	0.412	0.099	0.109	0.196	0.163	-0.058	0.663***
	(-0.28)	(-1.29)	(0.17)	(0.05)	(-0.20)	(1.19)	(0.77)	(0.69)	(0.78)	(1.31)	(-0.34)	(2.63)
Ln oil-gas inc. p.c.	0.139	1.363**	1.729**	0.263	0.004	2.560***	-0.185*	0.115	0.185	-0.002	-0.008	-0.177
	(0.57)	(2.53)	(2.53)	(0.84)	(0.01)	(2.70)	(-1.81)	(0.75)	(1.16)	(-0.01)	(-0.05)	(-1.22)
Ln population	4.320**	-0.871	0.910	1.313	2.169	0.169	-0.567**	-0.735***	-0.746**	-0.755***	-0.265	-0.449*
	(2.02)	(-0.41)	(0.31)	(0.52)	(0.94)	(0.04)	(-2.53)	(-2.98)	(-2.08)	(-5.42)	(-1.28)	(-1.69)
Ln regime duration	0.074	0.182	0.410	0.680*	0.884*	0.495	0.314	0.491*	0.209	0.526**	0.331	-0.010
	(0.26)	(0.51)	(0.77)	(1.72)	(1.68)	(0.60)	(1.60)	(1.78)	(0.57)	(2.26)	(1.23)	(-0.03)
Lag dep var	0.144	0.332***	0.169*	-0.333***	0.347	-0.040	0.708***	0.668***	0.768***	0.386***	0.709***	0.645***
	(0.70)	(5.44)	(1.95)	(-6.28)	(0.76)	(-0.38)	(6.57)	(20.08)	(13.71)	(9.55)	(3.11)	(8.51)
Lag 2 dep var				-0.173***	0.054	0.106				0.319***	0.256	0.206**
				(-4.27)	(0.23)	(1.10)				(6.86)	(1.04)	(2.52)
Period dummies	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y
N	1208	1208	1208	1026	1026	1026	1390	1390	1390	1208	1208	1208
Countries	182	182	182	182	182	182	182	182	182	182	182	182
Ar(2) test p-value	0.81	0.47	0.99	0.15	0.94	0.09	0.21	0.19	0.20	0.00	0.63	0.33
Hansen J-test p-value	0.19	1	0.30	0.59	0.46	0.49	0.08	1	0.97	0.46	0.84	0.76
Endogenous regressors	PI	Set	Set	PI	Set	Set	PI	Set	Set	PI	Set	Set
Lag(s) used for Instrum.	All	All	2–5	All	3–5	3–5	All	All	2–5	All	3–5	3–5
Nr. Instruments	50	260	162	49	27	115	59	317	212	58	34	163

Notes: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.10$. T-values in parentheses. Wage share is dependent variable, and all independent variables are lagged by one (5-year) period. Standard errors are robust. For "endogenous regressors", "Set" designates *all* independent variables except period dummies. Regarding lags used for instrumentation, the numbers reflect the exact lag or lags used; e.g. "2" means that only the second lag was used, and "All" that there were no restrictions. The data are averaged over ten imputed data sets before estimating (errors are not imputation corrected here, and are thus underestimated).

A.6 Separating effects on democratization from effects on democratic survival

Table A.43: Models investigating effect of inequality on democratization and democratic stability (notice that Gini coefficients here are reversed)

Ind.var.\Dep.var.	I Polity *b/(t)*	II Polity *b/(t)*	III ACLP *b/(t)*	IV ACLP *b/(t)*	V Polity *b/(t)*	VI Polity *b/(t)*	VII ACLP *b/(t)*	VIII ACLP *b/(t)*
Main terms								
Wage share	0.002	0.005	-0.015*	-0.015*				
	(0.27)	(0.69)	(-1.91)	(-1.70)				
Gini market inc.					-0.001	-0.012	0.012	0.006
					(-0.08)	(-1.61)	(1.49)	(0.74)
Ln GDP p.c.	0.596	1.816	0.944	1.543	0.051	0.476	-1.704	-2.435
	(0.45)	(1.13)	(0.72)	(0.87)	(0.04)	(0.30)	(-1.34)	(-1.53)
Ln GDP p.c. sq.	-0.023	-0.099	-0.047	-0.087	0.012	-0.009	0.119	0.166
	(-0.27)	(-0.97)	(-0.56)	(-0.75)	(0.14)	(-0.09)	(1.44)	(1.60)
Ln oil inc. p.c.	-0.063**	-0.096**	-0.053	-0.090*	-0.071**	-0.093**	-0.073**	-0.082**
	(-1.98)	(-2.44)	(-1.40)	(-1.80)	(-2.32)	(-2.53)	(-2.17)	(-2.03)
Ln population	0.127**	0.123*	0.050	0.021	0.061	0.099*	0.075	0.083
	(2.46)	(1.91)	(0.89)	(0.27)	(1.18)	(1.73)	(1.26)	(1.29)
Ln regime dur.	-0.320***	-0.451***	-0.431***	-0.623***	-0.283***	-0.356***	-0.369***	-0.470***
	(-4.86)	(-6.42)	(-5.38)	(-7.98)	(-5.26)	(-5.67)	(-5.26)	(-6.67)
Interact. terms								
Wage share	0.014	0.036**	0.030**	0.061***				
	(1.14)	(2.21)	(2.15)	(2.61)				
Gini market inc.					0.010	0.021	0.003	0.009
					(0.74)	(1.39)	(0.16)	(0.41)
Ln GDP p.c.	-0.711	-0.853	-8.391***	-9.564**	-0.578	-2.084	1.648	1.889
	(-0.26)	(-0.25)	(-3.30)	(-2.32)	(-0.32)	(-0.97) (0.89)	(0.88)	
Ln GDP p.c. sq.	0.074	0.098	0.554***	0.645**	0.059	0.154	-0.081	-0.084
	(0.42)	(0.46)	(3.44)	(2.49)	(0.50)	(1.11)	(-0.68)	(-0.60)
Ln oil inc. p.c.	-0.012	-0.008	-0.019	-0.020	-0.013	-0.017*	-0.005	-0.004
	(-1.08)	(-0.73)	(-1.33)	(-1.20)	(-1.59)	(-1.89)	(-0.54)	(-0.37)
Ln population	-0.114	-0.087	-0.028	-0.008	-0.085	-0.114	-0.133	-0.111
	(-1.37)	(-0.79)	(-0.29)	(-0.05)	(-1.24)	(-1.59)	(-1.51)	(-1.14)
Ln regime dur.	0.350***	0.422***	0.494***	0.517***	0.368***	0.401***	0.490***	0.605***
	(2.58)	(2.68)	(3.43)	(2.77)	(2.96)	(3.09)	(4.42)	(4.86)
Other coeff.								
Lag dep.var.	4.980	6.615	34.045***	44.102***	4.237	17.933**	-3.558	1.572
	(0.45)	(0.48)	(3.25)	(2.59)	(0.59)	(2.13)	(-0.49)	(0.19)
Constant	-5.616	-9.324	-5.501	-10.346	-2.753	-8.620	3.625	2.677
	(-1.08)	(-1.47)	(-1.07)	(-1.52)	(-0.59)	(-1.46)	(0.72)	(0.44)
Year dummies		Y		Y		Y		Y
Est. coeff. inequ. on dem. survival								
Joint test main	0.016	0.041***	0.016	0.046**	0.010	0.010	0.014	0.014
plus inter. term	(1.59)	(3.02)	(1.23)	(2.08)	(0.75)	(0.69)	(0.98)	(0.81)
N	2672	1406	2675	1273	3240	2398	3262	1991

Notes: * $p < .10$; ** $p < .05$; *** $p < .01$. T-values in parentheses. All models are dynamic probit, with errors clustered on country. Dichotomized PI (democracy if $PI \geq 6$) is dependent variable in Models I–III and ACLP is dependent variable in Models IV–VI. "Interaction terms" are independent variables multiplied with lagged regime. Year-dummies and year-dummies interacted with lagged regime are omitted from table. Gini coefficient (from SWIID) is reversed (0–100). Maximum time-series is 1961–2008. Independent variables are lagged with 1 year.

Table A.44: Models investigating effect of inequality on democratization and democratic stability; imputed data (notice that Gini coefficients here are reversed)

Ind.var.\Dep.var.	I Polity *b/(t)*	II Polity *b/(t)*	III Polity *b/(t)*	IV ACLP *b/(t)*	V ACLP *b/(t)*	VI ACLP *b/(t)*
Main terms						
Wage share	0.006*			-0.000		
	(1.77)			(-0.09)		
Gini market inc.		-0.004			-0.006	
		(-0.86)			(-1.14)	
Gini net inc.			0.003			-0.000
			(0.64)			(-0.00)
Ln GDP p.c.	0.217	0.194	0.189	0.448*	0.452*	0.448*
	(0.71)	(0.63)	(0.62)	(1.81)	(1.82)	(1.81)
Ln GDP p.c. sq.	0.003	0.005	0.005	-0.017	-0.017	-0.017
	(0.18)	(0.27)	(0.26)	(-1.13)	(-1.13)	(-1.12)
Ln oil inc. p.c.	-0.077***	-0.079***	-0.079***	-0.065***	-0.065***	-0.066***
	(-4.39)	(-4.50)	(-4.51)	(-3.33)	(-3.41)	(-3.44)
Ln population	-0.049	-0.056*	-0.061*	0.064	0.072	0.065
	(-1.52)	(-1.68)	(-1.79)	(1.49)	(1.62)	(1.49)
Ln regime dur.	-0.158***	-0.158***	-0.158***	-0.100**	-0.096**	-0.099**
	(-4.53)	(-4.46)	(-4.57)	(-2.43)	(-2.32)	(-2.43)
Interact. terms						
Wage share	-0.006			0.012		
	(-1.14)			(1.54)		
Gini market inc.		0.007			0.008	
		(0.80)			(0.96)	
Gini net inc.			-0.002			0.009
			(-0.25)			(1.10)
Ln GDP p.c.	-0.306	-0.280	-0.277	-0.203	-0.318	-0.266
	(-0.66)	(-0.60)	(-0.59)	(-0.51)	(-0.77)	(-0.65)
Ln GDP p.c. sq.	0.025	0.023	0.023	0.034	0.043*	0.038
	(0.84)	(0.74)	(0.76)	(1.36)	(1.69)	(1.49)
Ln oil inc. p.c.	-0.006	-0.005	-0.005	-0.006	-0.008	-0.006
	(-0.85)	(-0.86)	(-0.82)	(-0.56)	(-0.79)	(-0.62)
Ln population	0.116**	0.120**	0.128**	-0.172**	-0.208***	-0.200***
	(2.13)	(2.22)	(2.37)	(-2.47)	(-3.09)	(-2.97)
Ln regime dur	0.409***	0.409***	0.410***	0.338***	0.344***	0.349***
	(5.51)	(5.44)	(5.59)	(5.08)	(4.87)	(4.97)
Other coeff.						
Lagged dep. var.	2.882	2.204	2.596	1.536	2.176	1.901
	(1.58)	(1.12)	(1.37)	(0.85)	(1.18)	(1.02)
Constant	-3.120**	-2.576*	-2.871**	-3.691***	-3.473***	-3.719***
	(-2.51)	(-1.94)	(-2.26)	(-3.22)	(-3.03)	(-3.24)
N	7339	7339	7339	7508	7508	7508

Notes: * $p < .10$; ** $p < .05$; *** $p < .01$. T-values in parentheses. All models are dynamic probit, with errors clustered on country. Dichotomized PI (democracy if $PI \geq 6$) is dependent variable in Models I–III and ACLP is dependent variable in Models IV–VI. "Interaction terms" are independent variables multiplied with lagged regime. Year-dummies and year-dummies interacted with lagged regime are omitted from table. Gini coefficients (from SWIID) are reversed (0–100). Maximum time-series is 1961–2008. Independent variables are lagged with 1 year. The models also include imputed data; the reported coefficients are averages over ten data sets and the errors are imputation corrected.

A.7 Distinguishing between effects of different types of dictatorships

Table A.45: Autocratic regime types, income inequality and redistribution (notice that Gini coefficients here are reversed)

Ind.var. \Dep.var.	I Wage share *b/(t)*	II Market income Gini *b/(t)*	III Disposable income Gini *b/(t)*	IV Redistribution *b/(t)*
Monarchy	-11.174***	-2.295**	-3.172***	-0.834
	(-5.50)	(-1.97)	(-2.98)	(-1.59)
Military	-2.719**	0.370	-0.019	-0.174
	(-2.11)	(1.00)	(-0.07)	(-0.24)
One-party	-1.754	0.655	0.921*	1.821*
	(-1.07)	(0.99)	(1.92)	(1.68)
Multiparty	-1.785**	0.189	0.039	0.341
	(-2.22)	(0.93)	(0.24)	(1.30)
Other autocracy	-1.430	-0.516	-0.384	-0.464
	(-0.89)	(-1.27)	(-0.92)	(-0.95)
Ln GDP p.c.	-40.796***	-4.394	-13.081***	-29.341***
	(-4.83)	(-1.41)	(-4.10)	(-4.58)
Ln GDP p.c. sq.	2.710***	0.309	1.018***	2.224***
	(5.34)	(1.57)	(5.17)	(5.79)
Ln oil and gas inc. p.c.	0.326*	0.132	0.043	-0.025
	(1.83)	(1.24)	(0.53)	(-0.12)
Ln population	-1.754***	0.806***	0.320	-0.231
	(-4.12)	(2.83)	(1.14)	(-0.63)
Ln regime duration	0.133	-0.038	-0.075	-0.156
	(0.46)	(-0.58)	(-1.17)	(-1.29)
Year dummies	Y	Y	Y	Y
N	2487	3171	3198	1814
Countries	121	138	138	79

Notes: * $p < .10$; ** $p < .05$; *** $p < .01$. T-values in parentheses. Country-year is unit of analysis. Democracy, as operationalized by Hadenius and Teorell (2007), is reference category for regimes. All models are OLS PCSE models where errors are adjusted for panel-specific AR(1) autocorrelation and panel-level heteroskedasticity. Maximum time-series is 1972–2008. Independent variables are lagged with one year. Gini coefficients (from SWIID) are reversed (0–100)

Table A.46: System GMM models on autocratic regime types, inequality and redistribution (notice that Gini coefficients here are reversed)

Ind.var. \Dep.var.	I WS *b/(t)*	II WS *b/(t)*	III Mar inc Gi *b/(t)*	IV Mar inc Gi *b/(t)*	V Disp inc Gi *b/(t)*	VI Disp inc Gi *b/(t)*	VII Redis *b/(t)*	VIII Redis *b/(t)*
Monarchy	-7.313	-0.626	0.979	0.321	1.449	0.511	0.187	0.386
	(-1.13)	(-0.09)	(0.73)	(0.32)	(0.66)	(0.90)	(0.29)	(0.44)
Military	-5.369**	-2.142	0.246	-0.410	-0.085	0.067	-0.208	0.676
	(-2.37)	(-1.27)	(0.52)	(-1.48)	(-0.25)	(0.21)	(-0.27)	(1.02)
One-party	-3.396	-4.369*	0.315	-0.435	-0.251	0.103	0.510	2.661
	(-1.43)	(-1.78)	(0.63)	(-1.15)	(-0.53)	(0.30)	(0.43)	(0.85)
Multiparty	-2.859*	-0.437	0.136	-0.082	0.326	0.134	0.383	-0.192
	(-1.83)	(-0.28)	(0.45)	(-0.26)	(1.07)	(0.59)	(1.02)	(-0.47)
Other autocracy	1.822	3.207	-0.154	-0.487*	0.300	-0.040	1.301	0.836
	(0.42)	(1.24)	(-0.34)	(-1.68)	(0.91)	(-0.20)	(1.05)	(0.73)
Ln GDP p.c.	-20.931*	-14.167***	-1.129	-0.737	-2.602**	-2.188***	-8.664**	-6.656
	(-1.83)	(-2.61)	(-1.56)	(-0.96)	(-2.50)	(-2.62)	(-2.04)	(-1.44)
Ln GDP p.c. sq.	1.339*	0.906***	0.068	0.042	0.170**	0.150***	0.595**	0.444
	(1.81)	(2.60)	(1.49)	(0.91)	(2.49)	(2.71)	(2.08)	(1.37)
Ln oil-gas inc. p.c.	-0.011	-0.068	0.014	0.037	0.001	0.008	-0.027	-0.019
	(-0.06)	(-0.53)	(0.54)	(1.44)	(0.03)	(0.44)	(-0.39)	(-0.33)
Ln population	-0.919**	-0.384	0.019	0.056	0.035	0.033	-0.073	-0.074
	(-2.10)	(-1.26)	(0.52)	(1.23)	(1.11)	(1.04)	(-0.63)	(-0.74)
Ln regime duration	0.410	0.328	0.008	-0.025	0.012	-0.015	-0.130	-0.174
	(1.00)	(1.25)	(0.16)	(-0.51)	(0.22)	(-0.47)	(-1.25)	(-1.20)
Lag dep var	0.512***	0.673***	-0.944***	-1.390***	-0.951***	-1.474***	0.887***	1.045***
	(2.96)	(10.35)	(-42.37)	(-22.19)	(-55.28)	(-21.92)	(16.36)	(9.71)
Lag 2 dep var		0.052		0.474***		0.532***		-0.104
		(1.06)		(7.67)		(8.07)		(-1.44)
Year dummies	Y	Y	Y	Y	Y	Y	Y	Y
N	2318	2194	3066	2949	3097	2985	1735	1674
Countries	114	112	135	131	135	131	79	79
Ar(2) test p-value	0.72	0.82	0.02	0.00	0.00	0.06	0.01	0.00
Hansen J-test p-value	1	1	1	1	1	1	1	1
Lag used for Instrum.	2	3	2	3	2	3	2	3
Nr. Instruments	268	254	288	277	281	282	184	178

Notes: * $p < .10$; ** $p < .05$; *** $p < .01$. T-values in parentheses. Democracy, as operationalized by Hadenius and Teorell (2007), is reference category for regimes. All models are System GMM models where all the regime dummies are treated as endogenous. Maximum time-series is 1972–2008. Independent variables are lagged with one year. The data on market income Gini, disposable income Gini, and redistribution are from SWIID. Gini coefficients are reversed (0–100)