```
      name:  <unnamed>
       log:  /Users/woon/Dropbox/Party Reputations/PRQ/Final Submission/dtw_mdpa_repl
> ublic_final/dtw_mdpa_final_70518.smcl
  log type:  smcl
 opened on:   5 Jul 2018, 10:22:36

 1 .
 2 . // Replication file for final version of Dancey, Tarpey, and Woon,
 3 . // "The Macro Dynamics of Partisan Advantage"
 4 . // Forthcoming, Political Research Quarterly
 5 . // Final version of replication file, 7/6/18
 6 . // Page numbers refer to final MS Word version
 7 . // This code was run using Stata 15
 8 .
 9 . use dtw_mdpa_70518.dta, clear

10 .
11 .
12 . ***Main Analysis***
13 .
14 . // Figure 1 - Democratic Advantage time series plot
15 . tsset qdate
        time variable:  qdate, 1980q1 to 2016q2
                delta:  1 quarter

16 . tsline demadv, xtitle(Quarter, margin(small)) ytitle(Democratic Advantage) ///
>         yline(53.16, lpattern(dash)) xlabel(80(16)225, labsize(small)) scheme(s1mon

17 .
18 . // Declare data to be time series
19 . tsset time
        time variable:  time, 1 to 146
                delta:  1 unit

20 .
21 . // Granger causality tests (p.13)
22 . varsoc macrop demadv

      Selection-order criteria
      Sample:  5 - 144                        Number of obs      =       140
```

lag	LL	LR	df	p	FPE	AIC	HQIC	SBIC
0	-671.474				51.6921	9.62106	9.63813	9.66308
1	-418.564	505.82	4	0.000	1.47617	6.06519	6.11642	6.19126*
2	-412.27	12.587	4	0.013	1.42865	6.03243	6.11781	6.24254
3	-404.717	15.107*	4	0.004	1.35809*	5.98166*	6.1012*	6.27583
4	-401.048	7.3362	4	0.119	1.3648	5.98641	6.1401	6.36462

```
Endogenous:  macropartisanship demadv
 Exogenous:  _cons

23 . var macrop demadv, lags(1/3)

Vector autoregression

Sample:  4 - 144                        Number of obs     =        141
Log likelihood =  -407.5003             AIC               =   5.978728
FPE            =     1.3541             HQIC              =   6.097706
Det(Sigma_ml)  =   1.110036             SBIC              =   6.271513

Equation           Parms      RMSE     R-sq      chi2     P>chi2
------------------------------------------------------------------
macropartisans~p       7     .788734   0.8911   1153.751   0.0000
demadv                 7     1.52542   0.8023   572.2349   0.0000
------------------------------------------------------------------
```

	Coef.	Std. Err.	z	P>|z|	[95% Conf.	Interval]
macropartisanship						
macropartisanship						
L1.	.8685586	.089028	9.76	0.000	.6940669	1.04305
L2.	.0353993	.115202	0.31	0.759	-.1903926	.2611911
L3.	.0017406	.0876833	0.02	0.984	-.1701156	.1735968
demadv						
L1.	.1032116	.0462311	2.23	0.026	.0126003	.193823
L2.	.0471559	.0585719	0.81	0.421	-.067643	.1619547
L3.	-.1273354	.0445628	-2.86	0.004	-.214677	-.0399938
_cons	3.92809	1.642486	2.39	0.017	.708876	7.147303
demadv						
macropartisanship						
L1.	.4207034	.1721813	2.44	0.015	.0832342	.7581726
L2.	-.1089671	.2228022	-0.49	0.625	-.5456514	.3277172
L3.	-.3797706	.1695807	-2.24	0.025	-.7121426	-.0473985
demadv						
L1.	.8234931	.0894116	9.21	0.000	.6482496	.9987366
L2.	.0564642	.1132788	0.50	0.618	-.1655582	.2784867
L3.	-.0559649	.0861851	-0.65	0.516	-.2248846	.1129549
_cons	13.1404	3.176589	4.14	0.000	6.914403	19.3664

```
24 . vargranger
```

Granger causality Wald tests

Equation	Excluded	chi2	df	Prob > chi2
macropartisanship	demadv	**13.307**	**3**	**0.004**
macropartisanship	ALL	**13.307**	**3**	**0.004**
demadv	macropartisanship	**12.982**	**3**	**0.005**
demadv	ALL	**12.982**	**3**	**0.005**

```
25 .
26 . // Create variables for fractional difference model
27 . arfima d.demadv
   Iteration 0:   log likelihood = -289.25732
   Iteration 1:   log likelihood = -280.53764
   Iteration 2:   log likelihood = -277.34898
   Iteration 3:   log likelihood = -276.33227
   Iteration 4:   log likelihood = -276.19661
   Iteration 5:   log likelihood = -276.19661
   Refining estimates:
   Iteration 0:   log likelihood = -276.19661
   Iteration 1:   log likelihood = -276.19661

   ARFIMA regression

   Sample: 2 - 146                                 Number of obs     =       145
                                                   Wald chi2(1)      =      0.02
   Log likelihood = -276.19661                     Prob > chi2       =    0.8745
```

D.demadv	Coef.	OIM Std. Err.	z	P>|z|	[95% Conf.	Interval]
D.demadv						
_cons	**-.0209428**	**.1274904**	**-0.16**	**0.870**	**-.2708193**	**.2289338**
ARFIMA						
d	**-.0128834**	**.0816013**	**-0.16**	**0.875**	**-.172819**	**.1470522**
/sigma2	**2.642496**	**.3103455**	**8.51**	**0.000**	**2.03423**	**3.250762**

```
   Note: The test of the variance against zero is one sided, and the two-sided
         confidence interval is truncated at zero.

28 . predict fddemadv, fdifference

29 . arfima d.prezapp
```

```
Iteration 0:   log likelihood = -474.81413
Iteration 1:   log likelihood = -470.45784
Iteration 2:   log likelihood = -469.77416
Iteration 3:   log likelihood = -469.77273
Iteration 4:   log likelihood = -469.77273
Refining estimates:
Iteration 0:   log likelihood = -469.77273
Iteration 1:   log likelihood = -469.77273

ARFIMA regression

Sample: 2 - 146                                 Number of obs     =       145
                                                Wald chi2(1)      =      3.33
Log likelihood = -469.77273                     Prob > chi2       =    0.0681
```

D.prezapp	Coef.	OIM Std. Err.	z	P>|z|	[95% Conf.	Interval]
D.prezapp						
_cons	.0028834	.2625959	0.01	0.991	-.511795	.5175619
ARFIMA						
d	-.1534434	.0841144	-1.82	0.068	-.3183046	.0114179
/sigma2	38.12047	4.477204	8.51	0.000	29.34531	46.89562

```
Note: The test of the variance against zero is one sided, and the two-sided
      confidence interval is truncated at zero.

30 . predict fdprez, fdifference

31 . arfima d.congapp
Iteration 0:   log likelihood = -370.61525
Iteration 1:   log likelihood =  -365.8482
Iteration 2:   log likelihood = -357.47365
Iteration 3:   log likelihood = -353.60349
Iteration 4:   log likelihood = -353.41709
Iteration 5:   log likelihood = -353.41683
Iteration 6:   log likelihood = -353.41683
Refining estimates:
Iteration 0:   log likelihood = -353.41683
Iteration 1:   log likelihood = -353.41683

ARFIMA regression

Sample: 2 - 146                                 Number of obs     =       145
                                                Wald chi2(1)      =      0.34
Log likelihood = -353.41683                     Prob > chi2       =    0.5608
```

D.congapp	OIM Coef.	Std. Err.	z	P>|z|	[95% Conf.	Interval]
D.congapp						
_cons	**-.0121496**	**.2849416**	**-0.04**	**0.966**	**-.5706248**	**.5463256**
ARFIMA						
d	**.0459196**	**.0789448**	**0.58**	**0.561**	**-.1088093**	**.2006484**
/sigma2	**7.66558**	**.9002805**	**8.51**	**0.000**	**5.901063**	**9.430097**

Note: The test of the variance against zero is one sided, and the two-sided confidence interval is truncated at zero.

```
32 . predict fdcongapp, fdifference

33 . arfima d.policymood
Iteration 0:   log likelihood = -301.18217
Iteration 1:   log likelihood = -301.13927
Iteration 2:   log likelihood = -290.93049
Iteration 3:   log likelihood = -290.92012
Iteration 4:   log likelihood = -290.75716
Iteration 5:   log likelihood = -290.75716
Refining estimates:
Iteration 0:   log likelihood = -290.75716
Iteration 1:   log likelihood = -290.75716

ARFIMA regression

Sample: 2 - 146                                 Number of obs     =       145
                                                Wald chi2(1)      =      1.92
Log likelihood = -290.75716                     Prob > chi2       =    0.1661
```

D.policymood	OIM Coef.	Std. Err.	z	P>|z|	[95% Conf.	Interval]
D.policymood						
_cons	**.0483109**	**.0953249**	**0.51**	**0.612**	**-.1385224**	**.2351443**
ARFIMA						
d	**-.1015492**	**.0733292**	**-1.38**	**0.166**	**-.2452718**	**.0421733**
/sigma2	**3.228835**	**.3792129**	**8.51**	**0.000**	**2.485592**	**3.972079**

Note: The test of the variance against zero is one sided, and the two-sided confidence interval is truncated at zero.

```
34 . predict fdpolicymood, fdifference
```

```
35 .
36 . // Table 1 - OLS w/FD series
37 . regress fddemadv dividegov fdpolicymood c.fdprez##i.gopprez c.fdcongapp##i.gopcong c
   > pp##i.dividecong c.fdprez##presbreak c.fdcong##congbreak c.fdcong##dividebreak
   note: fdcongapp omitted because of collinearity
   note: fdprez omitted because of collinearity
   note: fdcongapp omitted because of collinearity
   note: fdcongapp omitted because of collinearity
```

Source	SS	df	MS		
Model	163.045888	16	10.190368	Prob > F	0.0000
Residual	220.116661	128	1.71966141	R-squared	0.4255
				Adj R-squared	0.3537
Total	383.162549	144	2.66085103	Root MSE	1.3114

fddemadv	Coef.	Std. Err.	t	P>|t|	[95% Conf. Interv
dividegov	.6449586	.3080907	2.09	0.038	.0353484 1.25
fdpolicymood	-.0304361	.067524	-0.45	0.653	-.1640438 .103
fdprez	.144376	.046916	3.08	0.003	.0515448 .237
1.gopprez	.279577	.2392931	1.17	0.245	-.1939053 .753
gopprez#c.fdprez					
1	-.2785579	.0501321	-5.56	0.000	-.3777528 -.179
fdcongapp	-.0005588	.0637067	-0.01	0.993	-.1266135 .125
1.gopcong	.2851357	.2917515	0.98	0.330	-.2921444 .862
gopcong#c.fdcongapp					
1	-.1834936	.1466501	-1.25	0.213	-.4736659 .106
fdcongapp	0	(omitted)			
1.dividecong	.0947964	.2939577	0.32	0.748	-.486849 .676
dividecong#c.fdcongapp					
1	-.008424	.0872737	-0.10	0.923	-.1811098 .164
fdprez	0	(omitted)			
1.presbreak	-1.682833	1.144658	-1.47	0.144	-3.947734 .582
presbreak#c.fdprez					
1	-.0316021	.0669093	-0.47	0.638	-.1639936 .100
fdcongapp	0	(omitted)			
1.congbreak	.4005264	1.13074	0.35	0.724	-1.836835 2.63
congbreak#c.fdcongapp					

1	**-.6111049**	**.4101085**	**-1.49**	**0.139**	**-1.422575**	**.200**
fdcongapp	**0**	(omitted)				
1.dividebreak	**.3466176**	**.8461171**	**0.41**	**0.683**	**-1.32757**	**2.02**
dividebreak#c.fdcongapp						
1	**-.4995126**	**.3342469**	**-1.49**	**0.138**	**-1.160877**	**.16**
_cons	**-.7653237**	**.3190315**	**-2.40**	**0.018**	**-1.396582**	**-.134**

```
38 . estat bgodfrey
```

Breusch-Godfrey LM test for autocorrelation

lags(*p*)	chi2	df	Prob > chi2
1	**0.124**	**1**	**0.7249**

H0: no serial correlation

```
39 .
40 . // Linear combination discussed (p. 16)
41 . lincom fdprez+1.gopprez#c.fdprez
```

(1) **fdprez + 1.gopprez#c.fdprez = 0**

fddemadv	Coef.	Std. Err.	t	P>|t|	[95% Conf.	Interval]
(1)	**-.1341819**	**.0271746**	**-4.94**	**0.000**	**-.1879515**	**-.0804123**

```
42 .
43 . // Analyses post-1994 election (1995 onward) as referenced in endnote 4
44 . tab yearquarter if time==60
```

yearquarter	Freq.	Percent	Cum.
1994.4	**1**	**100.00**	**100.00**
Total	**1**	**100.00**	

```
45 . regress fddemadv dividegov fdpolicymood c.fdprez##i.gopprez c.fdcongapp##i.gopcong c
> pp##i.dividecong c.fdprez##presbreak c.fdcong##congbreak c.fdcong##dividebreak if t
note: fdcongapp omitted because of collinearity
note: fdprez omitted because of collinearity
note: fdcongapp omitted because of collinearity
note: fdcongapp omitted because of collinearity
```

Source	SS	df	MS		
Model	66.5166572	16	4.15729108	Number of obs	= 86
Residual	111.344095	69	1.61368254	F(16, 69)	= 2.58
				Prob > F	= 0.0035
				R-squared	= 0.3740
				Adj R-squared	= 0.2288
Total	177.860752	85	2.09247944	Root MSE	= 1.2703

fddemadv	Coef.	Std. Err.	t	P>|t|	[95% Conf. Interv
dividegov	.9674304	.4120246	2.35	0.022	.1454638 1.78
fdpolicymood	-.0350599	.0831138	-0.42	0.674	-.2008674 .130
fdprez	.1701688	.0839474	2.03	0.047	.0026983 .337
1.gopprez	.6322632	.3428141	1.84	0.069	-.0516321 1.31
gopprez#c.fdprez					
1	-.3169924	.0901236	-3.52	0.001	-.4967841 -.137
fdcongapp	-.0028705	.2510063	-0.01	0.991	-.5036143 .497
1.gopcong	.5006379	.4326325	1.16	0.251	-.3624403 1.36
gopcong#c.fdcongapp					
1	-.1893654	.2698603	-0.70	0.485	-.7277221 .348
fdcongapp	0	(omitted)			
1.dividecong	.2836633	.5230707	0.54	0.589	-.7598343 1.32
dividecong#c.fdcongapp					
1	.2831358	.3201662	0.88	0.380	-.3555783 .921
fdprez	0	(omitted)			
1.presbreak	-3.252924	1.281599	-2.54	0.013	-5.809645 -.696
presbreak#c.fdprez					
1	-.0273412	.097665	-0.28	0.780	-.2221775 .16
fdcongapp	0	(omitted)			
1.congbreak	.2835844	3.295157	0.09	0.932	-6.290074 6.85
congbreak#c.fdcongapp					
1	-.5991669	.9488152	-0.63	0.530	-2.492001 1.29
fdcongapp	0	(omitted)			
1.dividebreak	.2616333	3.310339	0.08	0.937	-6.342313 6.8
dividebreak#c.fdcongapp					
1	-.5524927	1.769577	-0.31	0.756	-4.082702 2.97

_cons	-1.299455	.4957532	-2.62	0.011	-2.288455	-.310

```
46 . lincom fdcong+1.gopcong#c.fdcong

 ( 1)  fdcongapp + 1.gopcong#c.fdcongapp = 0
```

fddemadv	Coef.	Std. Err.	t	P>|t|	[95% Conf.	Interval]
(1)	-.1922359	.1466382	-1.31	0.194	-.484771	.1002992

```
47 .
48 . //Table 2 - party rolls
49 . regress fddemadv dividegov fdpolicymood c.fdprez##i.gopprez c.majroll##i.gophouse c
   > #i.dividecong c.fdprez##presbreak c.majroll##congbreak c.majroll##dividebreak
   note: majroll omitted because of collinearity
   note: fdprez omitted because of collinearity
   note: majroll omitted because of collinearity
   note: majroll omitted because of collinearity
```

Source	SS	df	MS		
				Number of obs	= 145
				F(16, 128)	= 5.74
Model	159.999469	16	9.99996682	Prob > F	= 0.0000
Residual	223.16308	128	1.74346156	R-squared	= 0.4176
				Adj R-squared	= 0.3448
Total	383.162549	144	2.66085103	Root MSE	= 1.3204

fddemadv	Coef.	Std. Err.	t	P>|t|	[95% Conf.	Interval
dividegov	.4221733	.2994552	1.41	0.161	-.1703499	1.0146
fdpolicymood	-.0034997	.0676948	-0.05	0.959	-.1374454	.1304
fdprez	.1786944	.0489817	3.65	0.000	.0817758	.2756
1.gopprez	.3723922	.2646192	1.41	0.162	-.1512021	.8959
gopprez#c.fdprez						
1	-.3228973	.0513399	-6.29	0.000	-.4244821	-.2213
majroll	.3514559	.1928519	1.82	0.071	-.0301345	.7330
1.gophouse	.5753823	.351618	1.64	0.104	-.1203539	1.271
gophouse#c.majroll						
1	-.4374661	.2620133	-1.67	0.097	-.9559042	.0809
majroll	0	(omitted)				
1.dividecong	.1242124	.3727507	0.33	0.740	-.6133385	.8617

dividecong#c.majroll						
1	**-.2803764**	**.2639315**	**-1.06**	**0.290**	**-.8026099**	**.24185**
fdprez	**0**	(omitted)				
1.presbreak	**-1.868933**	**1.158835**	**-1.61**	**0.109**	**-4.161886**	**.42402**
presbreak#c.fdprez						
1	**-.0644397**	**.0701019**	**-0.92**	**0.360**	**-.2031483**	**.07426**
majroll	**0**	(omitted)				
1.congbreak	**.0209181**	**1.188633**	**0.02**	**0.986**	**-2.330996**	**2.3728**
congbreak#c.majroll						
1	**-2.288031**	**1.564874**	**-1.46**	**0.146**	**-5.384402**	**.80833**
majroll	**0**	(omitted)				
1.dividebreak	**.4165024**	**1.345441**	**0.31**	**0.757**	**-2.245683**	**3.0786**
dividebreak#c.majroll						
1	**.4947176**	**1.606976**	**0.31**	**0.759**	**-2.684959**	**3.6743**
_cons	**-.9154803**	**.3598468**	**-2.54**	**0.012**	**-1.627499**	**-.2034**

```
50 . estat bgodfrey
```

Breusch-Godfrey LM test for autocorrelation

lags(*p*)	chi2	df	Prob > chi2
1	**0.062**	**1**	**0.8037**

H0: no serial correlation

```
51 .
52 . // Table 3 - legislative accomplishments
53 . // Mayhew Laws (column 1)
54 . regress fddemadv dividegov fdpolicymood c.fdprez##i.gopprez c.mayhewlaws##i.gopcong
> laws##i.dividecong  c.fdprez##presbreak c.mayhewlaws##congbreak c.mayhewlaws##divide
note: mayhewlaws omitted because of collinearity
note: fdprez omitted because of collinearity
note: mayhewlaws omitted because of collinearity
note: mayhewlaws omitted because of collinearity
```

Source	SS	df	MS		
				Number of obs	= **145**
				F(16, 128)	= **5.81**
Model	**161.226983**	**16**	**10.0766865**	Prob > F	= **0.0000**
Residual	**221.935565**	**128**	**1.7338716**	R-squared	= **0.4208**
				Adj R-squared	= **0.3484**

```
       Total |  383.162549       144  2.66085103   Root MSE        =    1.3168
```

fddemadv	Coef.	Std. Err.	t	P>|t|	[95% Conf. Inte
dividegov	.4450501	.2965099	1.50	0.136	-.1416453 1.0
fdpolicymood	.0159069	.067825	0.23	0.815	-.1182964 .15
fdprez	.1469924	.0435433	3.38	0.001	.0608346 .23
1.gopprez	.3248428	.2363183	1.37	0.172	-.1427533 .7
gopprez#c.fdprez					
1	-.2942272	.0461269	-6.38	0.000	-.3854972 -.20
mayhewlaws	.1069195	.1382506	0.77	0.441	-.1666329 .38
1.gopcong	.3062351	.3930785	0.78	0.437	-.4715379 1.08
gopcong#c.mayhewlaws					
1	.0169083	.183584	0.09	0.927	-.3463439 .38
mayhewlaws	0	(omitted)			
1.dividecong	.5832627	.4013219	1.45	0.149	-.2108213 1.3
dividecong#c.mayhewlaws					
1	-.3315272	.2113635	-1.57	0.119	-.749746 .08
fdprez	0	(omitted)			
1.presbreak	-1.619589	1.161335	-1.39	0.166	-3.917488 .67
presbreak#c.fdprez					
1	-.0584336	.0639012	-0.91	0.362	-.184873 .06
mayhewlaws	0	(omitted)			
1.congbreak	.234161	.9776719	0.24	0.811	-1.70033 2.1
congbreak#c.mayhewlaws					
1	-1.48686	.8354245	-1.78	0.077	-3.13989 .16
mayhewlaws	0	(omitted)			
1.dividebreak	-.412469	.9398355	-0.44	0.661	-2.272094 1.4
dividebreak#c.mayhewlaws					
1	2.270828	1.303998	1.74	0.084	-.3093554 4.8
_cons	-.8298342	.3855387	-2.15	0.033	-1.592688 -.

```
55 . estat bgodfrey

   Breusch-Godfrey LM test for autocorrelation
```

lags(*p*)	chi2	df	Prob > chi2
1	**0.111**	**1**	**0.7388**

H0: no serial correlation

```
56 . // House Wins (column 2)
57 . regress fddemadv dividegov fdpolicymood c.fdprez##i.gopprez c.housepwin##i.gophouse
> win##i.dividecong c.fdprez##presbreak c.housepwin##congbreak c.housepwin##dividebrea
note: housepwin omitted because of collinearity
note: fdprez omitted because of collinearity
note: housepwin omitted because of collinearity
note: housepwin omitted because of collinearity
```

Source	SS	df	MS		
				Number of obs	= **145**
				F(16, 128)	= **5.99**
Model	**164.098583**	**16**	**10.2561614**	Prob > F	= **0.0000**
Residual	**219.063966**	**128**	**1.71143724**	R-squared	= **0.4283**
				Adj R-squared	= **0.3568**
Total	**383.162549**	**144**	**2.66085103**	Root MSE	= **1.3082**

fddemadv	Coef.	Std. Err.	t	P>|t|	[95% Conf. Interv
dividegov	**.5192781**	**.2974411**	**1.75**	**0.083**	**-.0692599**	**1.10**
fdpolicymood	**.0173164**	**.0665794**	**0.26**	**0.795**	**-.1144222**	**.149**
fdprez	**.144525**	**.0481484**	**3.00**	**0.003**	**.0492551**	**.23**
1.gopprez	**.3431858**	**.2605942**	**1.32**	**0.190**	**-.1724445**	**.85**
gopprez#c.fdprez						
1	**-.2960479**	**.0522446**	**-5.67**	**0.000**	**-.3994228**	**-.192**
housepwin	**-1.613979**	**2.147858**	**-0.75**	**0.454**	**-5.863883**	**2.63**
1.gophouse	**-3.636029**	**2.083618**	**-1.75**	**0.083**	**-7.758824**	**.486**
gophouse#c.housepwin						
1	**4.724957**	**2.45903**	**1.92**	**0.057**	**-.1406532**	**9.59**
housepwin	**0**	(omitted)				
1.dividecong	**1.805268**	**2.056356**	**0.88**	**0.382**	**-2.263584**	**5.87**
dividecong#c.housepwin						
1	**-2.574813**	**2.439388**	**-1.06**	**0.293**	**-7.401558**	**2.25**
fdprez	**0**	(omitted)				
1.presbreak	**-2.089739**	**1.156015**	**-1.81**	**0.073**	**-4.377113**	**.197**
presbreak#c.fdprez						

1	-.0232256	.0702562	-0.33	0.741	-.1622395	.115
housepwin	0	(omitted)				
1.congbreak	7.61889	14.84272	0.51	0.609	-21.74997	36.9
congbreak#c.housepwin						
1	-9.822372	16.08722	-0.61	0.543	-41.65368	22.0
housepwin	0	(omitted)				
1.dividebreak	1.805934	14.18677	0.13	0.899	-26.26501	29.8
dividebreak#c.housepwin						
1	-1.223557	15.55068	-0.08	0.937	-31.99324	29.5
_cons	.6819817	1.842061	0.37	0.712	-2.96285	4.32

```
58 . estat bgodfrey
```

Breusch-Godfrey LM test for autocorrelation

lags(*p*)	chi2	df	Prob > chi2
1	0.013	1	0.9097

H0: no serial correlation

```
59 . // Senate Wins (column 3)
60 . regress fddemadv dividegov fdpolicymood c.fdprez##i.gopprez c.senpwin##i.gopsen c.se
> .dividecong c.fdprez##presbreak c.senpwin##congbreak c.senpwin##dividebreak
note: senpwin omitted because of collinearity
note: fdprez omitted because of collinearity
note: senpwin omitted because of collinearity
note: senpwin omitted because of collinearity
```

Source	SS	df	MS		
				Number of obs	= 145
				F(16, 128)	= 5.25
Model	151.835036	16	9.48968973	Prob > F	= 0.0000
Residual	231.327513	128	1.8072462	R-squared	= 0.3963
				Adj R-squared	= 0.3208
Total	383.162549	144	2.66085103	Root MSE	= 1.3443

fddemadv	Coef.	Std. Err.	t	P>|t|	[95% Conf. Interval
dividegov	.3043782	.3213775	0.95	0.345	-.3315221 .94027
fdpolicymood	-.0037742	.0686213	-0.06	0.956	-.1395533 .13200
fdprez	.1674045	.0479615	3.49	0.001	.0725045 .26230
1.gopprez	.2335202	.2490382	0.94	0.350	-.2592444 .72628

gopprez#c.fdprez						
1	-.3125171	.0517487	-6.04	0.000	-.4149107	-.21012
senpwin	-1.107568	1.190389	-0.93	0.354	-3.462956	1.2478
1.gopsenate	-.5034522	1.033377	-0.49	0.627	-2.548166	1.5412
gopsenate#c.senpwin						
1	.9613871	1.455586	0.66	0.510	-1.918739	3.8415
senpwin	0	(omitted)				
1.dividecong	-.3181343	1.010096	-0.31	0.753	-2.316781	1.6805
dividecong#c.senpwin						
1	.4578306	1.449093	0.32	0.753	-2.409447	3.3251
fdprez	0	(omitted)				
1.presbreak	-1.92263	1.177656	-1.63	0.105	-4.252824	.4075
presbreak#c.fdprez						
1	-.0630948	.0693009	-0.91	0.364	-.2002185	.07402
senpwin	0	(omitted)				
1.congbreak	1.473376	4.920363	0.30	0.765	-8.262402	11.209
congbreak#c.senpwin						
1	-3.178987	6.081087	-0.52	0.602	-15.21146	8.8534
senpwin	0	(omitted)				
1.dividebreak	1.105422	5.092688	0.22	0.829	-8.97133	11.182
dividebreak#c.senpwin						
1	-.6911246	6.760775	-0.10	0.919	-14.06847	12.686
_cons	.3141342	.9500072	0.33	0.741	-1.565617	2.1938

```
61 . estat bgodfrey

Breusch-Godfrey LM test for autocorrelation
```

lags(*p*)	chi2	df	Prob > chi2
1	0.001	1	0.9731

H0: no serial correlation

```
62 .
63 .
```

```
64 . ***Appendix***
65 .
66 . // Figure A1 - Majority Party Rolls
67 . tsline majroll, xtitle(Quarters) ytitle(Majority Party Rolls)

68 .
69 . // Table A1 - ADL
70 . regress demadv lagdemadv dividecong dividegov policymood lagpolicymood congapp lagco
   > ezapp lagprezapp gopcong gopprez gopcong_approv laggopcong_approv gopprez_approv lag
   > approv congbreak presbreak dividebreak presbreak_approv congbreak_approv dividecong_
   > ividecong_lagapprov dividebreak_app
```

Source	SS	df	MS		
Model	1425.12691	23	61.9620397	Number of obs	= 145
Residual	160.555304	121	1.32690334	F(23, 121)	= 46.70
				Prob > F	= 0.0000
Total	1585.68222	144	11.0116821	R-squared	= 0.8987
				Adj R-squared	= 0.8795
				Root MSE	= 1.1519

demadv	Coef.	Std. Err.	t	P>|t|	[95% Conf.	Interval
lagdemadv	.6994942	.0546146	12.81	0.000	.5913703	.807618
dividecong	-.4342922	1.054326	-0.41	0.681	-2.521608	1.65302
dividegov	-.3038125	.3676039	-0.83	0.410	-1.031582	.423956
policymood	-.0001689	.0636186	-0.00	0.998	-.1261187	.125780
lagpolicymood	-.101333	.0602337	-1.68	0.095	-.2205815	.017915
congapp	-.0687921	.0540961	-1.27	0.206	-.1758896	.038305
lagcongapp	-.0193301	.0564783	-0.34	0.733	-.1311438	.092483
prezapp	.1668801	.0420899	3.96	0.000	.0835521	.250208
lagprezapp	-.0460891	.0257017	-1.79	0.075	-.0969724	.004794
gopcong	.0179973	1.467763	0.01	0.990	-2.887827	2.92382
gopprez	9.87193	2.189043	4.51	0.000	5.538142	14.2057
gopcong_approv	-.0030035	.0459308	-0.07	0.948	-.0939357	.087928
laggopcong_approv	.0106381	.0170698	0.62	0.534	-.023156	.044432
gopprez_approv	-.2721666	.0396921	-6.86	0.000	-.3507475	-.193585
laggopprez_approv	.1108211	.0172372	6.43	0.000	.0766954	.144946
congbreak	-2.932784	3.136112	-0.94	0.352	-9.141545	3.27597
presbreak	-9.043675	3.046661	-2.97	0.004	-15.07534	-3.01200
dividebreak	-1.33017	2.61775	-0.51	0.612	-6.512696	3.85235
presbreak_approv	.1934938	.0679035	2.85	0.005	.0590609	.327926
congbreak_approv	.0600177	.1023098	0.59	0.559	-.1425316	.262566
dividecong_approv	-.1000021	.0766844	-1.30	0.195	-.2518191	.05181
dividecong_lagapprov	.1080073	.0770043	1.40	0.163	-.044443	.260457
dividebreak_app	.060368	.0818761	0.74	0.462	-.1017274	.222463
_cons	18.36042	3.158246	5.81	0.000	12.10784	24.61

```
71 . est sto f_adl
```

```
72 .
73 . // Variables for the VAR analysis in Table A2//
74 . sum prezapp
```

Variable	Obs	Mean	Std. Dev.	Min	Max
prezapp	**146**	**51.67466**	**10.90303**	**28**	**86.4**

```
75 . gen newpres= prezapp - r(mean)

76 . replace newpres=newpres*-1 if gopprez==1
(80 real changes made)

77 . sum congapp
```

Variable	Obs	Mean	Std. Dev.	Min	Max
congapp	**146**	**33.50776**	**8.981204**	**18.709**	**55.49**

```
78 . gen newcong= congapp - r(mean)

79 . replace newcong=newcong*-1 if gopcong==1
(47 real changes made)

80 . replace newcong=. if dividecong==1
(47 real changes made, 47 to missing)

81 . sum congapp
```

Variable	Obs	Mean	Std. Dev.	Min	Max
congapp	**146**	**33.50776**	**8.981204**	**18.709**	**55.49**

```
82 . gen newhouse= congapp - r(mean)

83 . replace newhouse=newhouse*-1 if gophouse==1
(70 real changes made)

84 .
85 . // Table A2 - VAR models
86 . varsoc demadv newpres newhouse policymood
```

Selection-order criteria
Sample: **5 - 146** Number of obs = **142**

lag	LL	LR	df	p	FPE	AIC	HQIC	SBIC
0	**-1728.64**				**465939**	**24.4033**	**24.4372**	**24.4866**

1	-1325.68	805.92*	16	0.000	2001.8*	18.9532*	19.1224*	19.3695*
2	-1318.53	14.291	16	0.577	2268.96	19.0779	19.3824	19.8273
3	-1305.76	25.549	16	0.061	2377.68	19.1233	19.5632	20.2057
4	-1299.91	11.697	16	0.765	2750.18	19.2663	19.8415	20.6818

Endogenous: demadv newpres newhouse policymood
Exogenous: _cons

```
87 . var demadv newpres newhouse policymood, lags(1)
```

Vector autoregression

Sample: **2 - 146** Number of obs = **145**
Log likelihood = **-1356.646** AIC = **18.98822**
FPE = **2073.151** HQIC = **19.15506**
Det(Sigma_ml) = **1573.179** SBIC = **19.39881**

Equation	Parms	RMSE	R-sq	chi2	P>chi2
demadv	5	1.51968	0.7961	566.136	0.0000
newpres	5	5.35128	0.7647	471.3223	0.0000
newhouse	5	3.29016	0.8637	918.6115	0.0000
policymood	5	1.77307	0.8051	598.8705	0.0000

	Coef.	Std. Err.	z	P>|z|	[95% Conf.	Interval]
demadv						
demadv						
L1.	.6943792	.0618493	11.23	0.000	.5731568	.8156015
newpres						
L1.	.0660027	.0170625	3.87	0.000	.0325608	.0994447
newhouse						
L1.	-.0142869	.0162399	-0.88	0.379	-.0461165	.0175426
policymood						
L1.	.0411775	.0317618	1.30	0.195	-.0210744	.1034295
_cons	13.81892	3.564703	3.88	0.000	6.832232	20.80561
newpres						
demadv						
L1.	-.0413436	.2177913	-0.19	0.849	-.4682068	.3855195
newpres						
L1.	.8790495	.0600827	14.63	0.000	.7612896	.9968094

newhouse						
L1.	-.0039056	.0571858	-0.07	0.946	-.1159878	.1081765
policymood						
L1.	.0748562	.1118436	0.67	0.503	-.1443531	.2940656
_cons	-2.495987	12.55247	-0.20	0.842	-27.09838	22.1064
newhouse						
demadv						
L1.	-.2123937	.1339059	-1.59	0.113	-.4748445	.050057
newpres						
L1.	.0107776	.036941	0.29	0.770	-.0616254	.0831806
newhouse						
L1.	.8932414	.0351599	25.41	0.000	.8243293	.9621536
policymood						
L1.	-.0746561	.0687654	-1.09	0.278	-.2094339	.0601217
_cons	16.19992	7.71771	2.10	0.036	1.073487	31.32636
policymood						
demadv						
L1.	.044487	.072162	0.62	0.538	-.0969478	.1859219
newpres						
L1.	-.0160202	.0199075	-0.80	0.421	-.0550382	.0229978
newhouse						
L1.	.0156151	.0189477	0.82	0.410	-.0215217	.0527519
policymood						
L1.	.8839142	.0370577	23.85	0.000	.8112824	.9565461
_cons	4.726457	4.159079	1.14	0.256	-3.425188	12.8781

```
88 .
89 . // Different lag lengths as noted in appendix
90 . var demadv newpres newhouse policymood, lags(1/2)

   Vector autoregression

   Sample:  3 - 146                        Number of obs     =        144
   Log likelihood =  -1336.139             AIC               =   19.05748
   FPE            =   2223.027             HQIC              =   19.35917
```

Det(Sigma_ml) = **1347.454** SBIC = **19.79993**

Equation	Parms	RMSE	R-sq	chi2	P>chi2
demadv	9	1.52956	0.8004	577.5644	0.0000
newpres	9	5.26974	0.7773	502.7162	0.0000
newhouse	9	3.30826	0.8647	919.9212	0.0000
policymood	9	1.76187	0.8075	604.1922	0.0000

	Coef.	Std. Err.	z	P>|z|	[95% Conf.	Interval]
demadv						
demadv						
L1.	.7971309	.090917	8.77	0.000	.618937	.9753249
L2.	-.1107167	.0877199	-1.26	0.207	-.2826445	.0612111
newpres						
L1.	.0786455	.0256001	3.07	0.002	.0284703	.1288208
L2.	-.0168184	.0270679	-0.62	0.534	-.0698705	.0362338
newhouse						
L1.	-.0031796	.0385926	-0.08	0.934	-.0788197	.0724605
L2.	-.0153975	.0378655	-0.41	0.684	-.0896126	.0588176
policymood						
L1.	.0239509	.0714408	0.34	0.737	-.1160706	.1639723
L2.	.0204756	.0704681	0.29	0.771	-.1176393	.1585905
_cons	14.04303	3.850523	3.65	0.000	6.496139	21.58991
newpres						
demadv						
L1.	-.1506839	.3132324	-0.48	0.630	-.7646081	.4632402
L2.	.2716818	.3022176	0.90	0.369	-.3206538	.8640175
newpres						
L1.	.9649013	.0881989	10.94	0.000	.7920346	1.137768
L2.	-.1297842	.093256	-1.39	0.164	-.3125626	.0529943
newhouse						
L1.	-.0289218	.1329615	-0.22	0.828	-.2895215	.2316779
L2.	.0316107	.1304566	0.24	0.809	-.2240795	.2873008
policymood						
L1.	-.2159262	.246132	-0.88	0.380	-.698336	.2664837
L2.	.2528081	.2427807	1.04	0.298	-.2230332	.7286495

_cons	-8.764348	13.26605	-0.66	0.509	-34.76532	17.23662
newhouse						
demadv						
L1.	-.2770496	.1966424	-1.41	0.159	-.6624617	.1083625
L2.	.0698953	.1897276	0.37	0.713	-.3019639	.4417545
newpres						
L1.	-.0031236	.0553699	-0.06	0.955	-.1116467	.1053994
L2.	.0170942	.0585447	0.29	0.770	-.0976513	.1318397
newhouse						
L1.	.9716606	.0834712	11.64	0.000	.8080601	1.135261
L2.	-.0840089	.0818986	-1.03	0.305	-.2445272	.0765095
policymood						
L1.	-.179523	.1545179	-1.16	0.245	-.4823725	.1233265
L2.	.1124149	.152414	0.74	0.461	-.186311	.4111407
_cons	15.49234	8.328219	1.86	0.063	-.8306668	31.81535
policymood						
demadv						
L1.	.2054852	.1047255	1.96	0.050	.0002271	.4107433
L2.	-.1793812	.1010428	-1.78	0.076	-.3774215	.0186591
newpres						
L1.	-.0097832	.0294882	-0.33	0.740	-.0675791	.0480127
L2.	-.0094403	.031179	-0.30	0.762	-.0705501	.0516695
newhouse						
L1.	.0571732	.0444541	1.29	0.198	-.0299552	.1443016
L2.	-.0541493	.0436166	-1.24	0.214	-.1396362	.0313376
policymood						
L1.	.8691978	.0822913	10.56	0.000	.7079099	1.030486
L2.	.0105887	.0811708	0.13	0.896	-.1485032	.1696805
_cons	5.986395	4.435342	1.35	0.177	-2.706716	14.67951

91 . vargranger

Granger causality Wald tests

Equation	Excluded	chi2	df	Prob > chi2
demadv	newpres	15.903	2	0.000
demadv	newhouse	1.2594	2	0.533

demadv	policymood	1.8224	2	0.402
demadv	ALL	17.797	6	0.007
newpres	demadv	.85623	2	0.652
newpres	newhouse	.05872	2	0.971
newpres	policymood	1.0977	2	0.578
newpres	ALL	2.209	6	0.900
newhouse	demadv	2.7758	2	0.250
newhouse	newpres	.14561	2	0.930
newhouse	policymood	1.7905	2	0.409
newhouse	ALL	7.3755	6	0.288
policymood	demadv	4.1499	2	0.126
policymood	newpres	.80507	2	0.669
policymood	newhouse	1.6889	2	0.430
policymood	ALL	6.4889	6	0.371

```
92 . var demadv newpres newhouse policymood, lags(1/3)

   Vector autoregression

   Sample:  4 - 146                        Number of obs     =        143
   Log likelihood =  -1314.761             AIC               =   19.11554
   FPE            =    2359.12             HQIC              =   19.55334
   Det(Sigma_ml)  =    1137.693            SBIC              =   20.19294

   Equation           Parms      RMSE     R-sq      chi2     P>chi2
   ------------------------------------------------------------------
   demadv                13     1.50541   0.8138    625.171   0.0000
   newpres               13     5.19063   0.7883   532.6434   0.0000
   newhouse              13     3.28473   0.8706   961.8124   0.0000
   policymood            13      1.7551   0.8117   616.2712   0.0000
   ------------------------------------------------------------------

   ------------------------------------------------------------------------------
                |      Coef.   Std. Err.      z    P>|z|     [95% Conf. Interval]
   -------------+----------------------------------------------------------------
   demadv       |
         demadv |
            L1. |   .7684476   .0899461     8.54   0.000     .5921566    .9447387
            L2. |    .066508   .1150232     0.58   0.563    -.1589332    .2919493
            L3. |  -.1611692   .0875555    -1.84   0.066    -.3327748    .0104363
                |
         newpres |
            L1. |   .0834419   .0259517     3.22   0.001     .0325776    .1343063
            L2. |  -.0007119   .0339434    -0.02   0.983    -.0672398     .065816
            L3. |  -.0261804   .0264769    -0.99   0.323    -.0780741    .0257134
```

newhouse						
L1.	.0076539	.0378313	0.20	0.840	-.066494	.0818019
L2.	-.0728369	.0524773	-1.39	0.165	-.1756905	.0300167
L3.	.0441067	.0371142	1.19	0.235	-.0286358	.1168492
policymood						
L1.	.0017252	.0707108	0.02	0.981	-.1368654	.1403157
L2.	.0838159	.093448	0.90	0.370	-.0993389	.2669706
L3.	-.0556303	.0688177	-0.81	0.419	-.1905104	.0792499
_cons	15.60482	4.062912	3.84	0.000	7.641655	23.56798
newpres						
demadv						
L1.	-.1628103	.3101325	-0.52	0.600	-.770659	.4450383
L2.	.4909024	.3965979	1.24	0.216	-.2864153	1.26822
L3.	-.0448436	.3018898	-0.15	0.882	-.6365366	.5468495
newpres						
L1.	.9416387	.0894809	10.52	0.000	.7662592	1.117018
L2.	.0379395	.1170364	0.32	0.746	-.1914476	.2673265
L3.	-.2098904	.0912919	-2.30	0.021	-.3888192	-.0309616
newhouse						
L1.	-.0042011	.1304416	-0.03	0.974	-.2598619	.2514597
L2.	-.1470527	.1809408	-0.81	0.416	-.5016902	.2075849
L3.	.1661997	.1279692	1.30	0.194	-.0846153	.4170147
policymood						
L1.	-.2629734	.2438095	-1.08	0.281	-.7408313	.2148845
L2.	.3704504	.3222072	1.15	0.250	-.2610641	1.001965
L3.	-.1396753	.2372821	-0.59	0.556	-.6047397	.3253891
_cons	-13.22081	14.00885	-0.94	0.345	-40.67765	14.23604
newhouse						
demadv						
L1.	-.2522413	.1962576	-1.29	0.199	-.6368992	.1324165
L2.	-.2525926	.2509745	-1.01	0.314	-.7444936	.2393085
L3.	.4037342	.1910414	2.11	0.035	.0292999	.7781685
newpres						
L1.	.0025564	.0566252	0.05	0.964	-.108427	.1135397
L2.	.038986	.0740628	0.53	0.599	-.1061744	.1841464
L3.	-.0381515	.0577712	-0.66	0.509	-.151381	.0750779
newhouse						
L1.	.982283	.0825458	11.90	0.000	.8204961	1.14407

L2.	-.0842326	.1145027	-0.74	0.462	-.3086538	.1401886
L3.	.0088545	.0809813	0.11	0.913	-.1498659	.1675749
policymood						
L1.	-.119626	.1542872	-0.78	0.438	-.4220233	.1827714
L2.	.2532182	.2038987	1.24	0.214	-.1464159	.6528523
L3.	-.2054861	.1501565	-1.37	0.171	-.4997874	.0888153
_cons	10.05372	8.865061	1.13	0.257	-7.321479	27.42892
policymood						
demadv						
L1.	.1876795	.1048644	1.79	0.073	-.017851	.39321
L2.	-.0824421	.1341008	-0.61	0.539	-.3452748	.1803906
L3.	-.0823786	.1020773	-0.81	0.420	-.2824464	.1176893
newpres						
L1.	-.0073891	.030256	-0.24	0.807	-.0666897	.0519116
L2.	.007279	.0395732	0.18	0.854	-.0702831	.0848412
L3.	-.0243372	.0308683	-0.79	0.430	-.084838	.0361636
newhouse						
L1.	.0686526	.0441059	1.56	0.120	-.0177934	.1550986
L2.	-.1415196	.0611811	-2.31	0.021	-.2614324	-.0216068
L3.	.0807381	.0432699	1.87	0.062	-.0040694	.1655457
policymood						
L1.	.8683646	.0824388	10.53	0.000	.7067875	1.029942
L2.	-.0204089	.1089472	-0.19	0.851	-.2339415	.1931237
L3.	.027986	.0802317	0.35	0.727	-.1292652	.1852372
_cons	6.389245	4.736782	1.35	0.177	-2.894676	15.67317

93 . vargranger

Granger causality Wald tests

Equation	Excluded	chi2	df	Prob > chi2
demadv	newpres	18.972	3	0.000
demadv	newhouse	3.8874	3	0.274
demadv	policymood	1.8763	3	0.598
demadv	ALL	23.504	9	0.005
newpres	demadv	2.7944	3	0.424
newpres	newhouse	1.7093	3	0.635
newpres	policymood	1.5257	3	0.676
newpres	ALL	6.901	9	0.647

newhouse	demadv	7.8365	3	0.050
newhouse	newpres	.57683	3	0.902
newhouse	policymood	2.7839	3	0.426
newhouse	ALL	13.459	9	0.143
policymood	demadv	4.3644	3	0.225
policymood	newpres	1.2692	3	0.736
policymood	newhouse	5.5526	3	0.136
policymood	ALL	13.106	9	0.158

```
94 . var demadv newpres newhouse policymood, lags(1/4)

Vector autoregression

Sample:  5 - 146                        Number of obs     =        142
Log likelihood =  -1299.908             AIC               =   19.26631
FPE            =   2750.177             HQIC              =    19.8415
Det(Sigma_ml)  =   1050.539             SBIC              =   20.68178

Equation           Parms      RMSE     R-sq      chi2     P>chi2
------------------------------------------------------------------
demadv                17   1.52342   0.8167   632.6664   0.0000
newpres               17   5.23246   0.7889    530.748   0.0000
newhouse              17    3.3272   0.8711   959.2135   0.0000
policymood            17   1.74396   0.8164   631.2861   0.0000
------------------------------------------------------------------

             |      Coef.   Std. Err.      z    P>|z|     [95% Conf. Interval]
-------------+----------------------------------------------------------------
demadv       |
      demadv |
         L1. |   .7573519   .0912553     8.30   0.000     .5784948     .936209
         L2. |   .0538693   .1154474     0.47   0.641    -.1724034     .280142
         L3. |  -.1163026   .1159581    -1.00   0.316    -.3435763     .110971
         L4. |  -.0207901   .0896162    -0.23   0.817    -.1964347    .1548545
             |
     newpres |
         L1. |   .0822643   .0263464     3.12   0.002     .0306262    .1339023
         L2. |   .0080934    .034635     0.23   0.815      -.05979    .0759767
         L3. |  -.0157001   .0338753    -0.46   0.643    -.0820944    .0506942
         L4. |  -.0206938   .0269579    -0.77   0.443    -.0735304    .0321427
             |
    newhouse |
         L1. |   .0047252   .0386061     0.12   0.903    -.0709413    .0803916
         L2. |  -.0650859   .0535935    -1.21   0.225    -.1701272    .0399555
         L3. |   .0490333   .0536797     0.91   0.361    -.0561769    .1542436
```

L4.	-.0095341	.0376462	-0.25	0.800	-.0833192	.064251
policymood						
L1.	-.0053975	.0717781	-0.08	0.940	-.14608	.135285
L2.	.0877323	.0948447	0.93	0.355	-.0981599	.2736245
L3.	-.0533349	.0942689	-0.57	0.572	-.2380986	.1314288
L4.	.0052054	.0693117	0.08	0.940	-.130643	.1410538
_cons	15.30982	4.405986	3.47	0.001	6.674241	23.94539
newpres						
demadv						
L1.	-.2249312	.3134338	-0.72	0.473	-.8392502	.3893877
L2.	.5410316	.3965261	1.36	0.172	-.2361453	1.318208
L3.	.0684889	.3982801	0.17	0.863	-.7121258	.8491036
L4.	-.0168213	.3078041	-0.05	0.956	-.6201063	.5864637
newpres						
L1.	.9117106	.0904918	10.08	0.000	.7343498	1.089071
L2.	.05646	.1189605	0.47	0.635	-.1766983	.2896183
L3.	-.1164867	.116351	-1.00	0.317	-.3445306	.1115571
L4.	-.1229849	.0925921	-1.33	0.184	-.3044622	.0584923
newhouse						
L1.	-.0085862	.1325999	-0.06	0.948	-.2684772	.2513048
L2.	-.1272805	.1840771	-0.69	0.489	-.488065	.2335039
L3.	.0631763	.1843732	0.34	0.732	-.2981885	.4245411
L4.	.0928116	.1293029	0.72	0.473	-.1606175	.3462407
policymood						
L1.	-.3092988	.2465356	-1.25	0.210	-.7924997	.173902
L2.	.3752787	.3257622	1.15	0.249	-.2632036	1.013761
L3.	-.0311436	.3237847	-0.10	0.923	-.6657498	.6034627
L4.	-.1140905	.2380642	-0.48	0.632	-.5806877	.3525068
_cons	-14.86232	15.1332	-0.98	0.326	-44.52285	14.79821
newhouse						
demadv						
L1.	-.2362645	.1993052	-1.19	0.236	-.6268956	.1543665
L2.	-.2421671	.2521417	-0.96	0.337	-.7363556	.2520215
L3.	.3271453	.253257	1.29	0.196	-.1692293	.82352
L4.	.136196	.1957255	0.70	0.487	-.2474189	.5198108
newpres						
L1.	-.0093589	.0575416	-0.16	0.871	-.1221385	.1034206
L2.	.0314944	.0756442	0.42	0.677	-.1167655	.1797543
L3.	.0141037	.0739849	0.19	0.849	-.1309041	.1591115
L4.	-.0578368	.0588772	-0.98	0.326	-.173234	.0575603

newhouse						
L1.	.9770494	.0843172	11.59	0.000	.8117908	1.142308
L2.	-.0875111	.1170503	-0.75	0.455	-.3169255	.1419033
L3.	.0402808	.1172386	0.34	0.731	-.1895026	.2700642
L4.	-.0207774	.0822207	-0.25	0.800	-.181927	.1403723
policymood						
L1.	-.10745	.1567662	-0.69	0.493	-.4147062	.1998061
L2.	.2291863	.2071446	1.11	0.269	-.1768097	.6351822
L3.	-.1986462	.2058871	-0.96	0.335	-.6021775	.2048851
L4.	-.0107238	.1513795	-0.07	0.944	-.3074221	.2859745
_cons	6.42737	9.62285	0.67	0.504	-12.43307	25.28781
policymood						
demadv						
L1.	.1705765	.1044664	1.63	0.103	-.0341739	.3753269
L2.	-.0412504	.1321608	-0.31	0.755	-.3002808	.21778
L3.	-.0988924	.1327454	-0.74	0.456	-.3590686	.1612839
L4.	-.015292	.1025901	-0.15	0.882	-.2163648	.1857809
newpres						
L1.	-.0118658	.0301606	-0.39	0.694	-.0709795	.0472479
L2.	.0050973	.0396491	0.13	0.898	-.0726136	.0828082
L3.	-.0293418	.0387794	-0.76	0.449	-.1053481	.0466644
L4.	.0117303	.0308606	0.38	0.704	-.0487554	.0722161
newhouse						
L1.	.0734418	.0441951	1.66	0.097	-.013179	.1600626
L2.	-.1383426	.0613523	-2.25	0.024	-.2585909	-.0180944
L3.	-.0298732	.061451	-0.49	0.627	-.1503149	.0905684
L4.	.1090262	.0430962	2.53	0.011	.0245591	.1934932
policymood						
L1.	.8406028	.0821695	10.23	0.000	.6795536	1.001652
L2.	.0138455	.1085754	0.13	0.899	-.1989585	.2266495
L3.	.0198844	.1079163	0.18	0.854	-.1916277	.2313965
L4.	-.0139567	.079346	-0.18	0.860	-.169472	.1415586
_cons	7.766266	5.043845	1.54	0.124	-2.119488	17.65202

95 . vargranger

Granger causality Wald tests

Equation	Excluded	chi2	df	Prob > chi2

demadv	newpres	**21.285**	**4**	**0.000**
demadv	newhouse	**3.2592**	**4**	**0.515**
demadv	policymood	**1.959**	**4**	**0.743**
demadv	ALL	**25.839**	**12**	**0.011**
newpres	demadv	**4.234**	**4**	**0.375**
newpres	newhouse	**2.0363**	**4**	**0.729**
newpres	policymood	**2.1965**	**4**	**0.700**
newpres	ALL	**9.1448**	**12**	**0.691**
newhouse	demadv	**8.3821**	**4**	**0.079**
newhouse	newpres	**1.2541**	**4**	**0.869**
newhouse	policymood	**2.9376**	**4**	**0.568**
newhouse	ALL	**14.142**	**12**	**0.292**
policymood	demadv	**4.4152**	**4**	**0.353**
policymood	newpres	**1.7005**	**4**	**0.791**
policymood	newhouse	**12.683**	**4**	**0.013**
policymood	ALL	**20.392**	**12**	**0.060**

```
96 .
97 . // Robustness check for periods without divided Congress
98 . varsoc demadv newpres newcong policymood
```

Selection-order criteria
Sample: **33 - 146, but with gaps** Number of obs = **83**

lag	LL	LR	df	p	FPE	AIC	HQIC	SBIC
0	**-975.33**				**208316**	**23.5983**	**23.6451**	**23.7149**
1	**-740.848**	**468.96***	**16**	**0.000**	**1077.89***	**18.3337***	**18.5678***	**18.9165***
2	**-734.573**	**12.55**	**16**	**0.705**	**1366.39**	**18.568**	**18.9895**	**19.6171**
3	**-724.435**	**20.275**	**16**	**0.208**	**1584.73**	**18.7093**	**19.3181**	**20.2247**
4	**-717.26**	**14.35**	**16**	**0.573**	**1986.1**	**18.9219**	**19.7181**	**20.9036**

Endogenous: demadv newpres newcong policymood
Exogenous: _cons

```
99 . var demadv newpres newcong policymood, lags(1)
```

Vector autoregression

Sample: **2 - 146, but with gaps** Number of obs = **95**
Log likelihood = **-858.7427** AIC = **18.49985**
FPE = **1272.485** HQIC = **18.7171**
Det(Sigma_ml) = **834.8774** SBIC = **19.0375**

Equation	Parms	RMSE	R-sq	chi2	P>chi2

demadv	5	1.46622	0.8152	419.1577	0.0000
newpres	5	5.33124	0.7749	327.0268	0.0000
newcong	5	2.87965	0.8423	507.2989	0.0000
policymood	5	1.77531	0.8184	428.2583	0.0000

	Coef.	Std. Err.	z	P>|z|	[95% Conf.	Interval]
demadv						
demadv						
L1.	.7254597	.075197	9.65	0.000	.5780762	.8728431
newpres						
L1.	.0582169	.0212679	2.74	0.006	.0165326	.0999012
newcong						
L1.	-.017491	.0259392	-0.67	0.500	-.068331	.033349
policymood						
L1.	.0503789	.0396566	1.27	0.204	-.0273466	.1281044
_cons	11.54035	4.307937	2.68	0.007	3.096954	19.98375
newpres						
demadv						
L1.	-.168952	.2734189	-0.62	0.537	-.7048432	.3669393
newpres						
L1.	.928065	.0773308	12.00	0.000	.7764994	1.079631
newcong						
L1.	.0022919	.094316	0.02	0.981	-.1825641	.1871478
policymood						
L1.	.1433612	.1441928	0.99	0.320	-.1392516	.4259739
_cons	.0904958	15.66381	0.01	0.995	-30.61	30.79099
newcong						
demadv						
L1.	-.0781342	.147686	-0.53	0.597	-.3675935	.2113251
newpres						
L1.	.0005564	.0417699	0.01	0.989	-.0813111	.0824239
newcong						
L1.	.9075048	.0509444	17.81	0.000	.8076557	1.007354

policymood						
L1.	-.0066004	.0778851	-0.08	0.932	-.1592524	.1460516
_cons	4.391931	8.460736	0.52	0.604	-12.19081	20.97467
policymood						
demadv						
L1.	.0107461	.0910486	0.12	0.906	-.1677059	.189198
newpres						
L1.	.0116173	.0257512	0.45	0.652	-.0388542	.0620887
newcong						
L1.	.0655068	.0314073	2.09	0.037	.0039497	.1270639
policymood						
L1.	.8707269	.0480163	18.13	0.000	.7766168	.9648371
_cons	7.315012	5.216053	1.40	0.161	-2.908264	17.53829

```
100 .
101 . // Different lag lengths as noted in appendix
102 . var demadv newpres newcong policymood, lags(1/2)

Vector autoregression

Sample:  3 - 146, but with gaps                   Number of obs     =         91
Log likelihood =  -801.6144                       AIC               =   18.40911
FPE            =   1164.671                       HQIC              =   18.80985
Det(Sigma_ml)  =   526.5732                       SBIC              =   19.40241

Equation           Parms      RMSE     R-sq      chi2     P>chi2
------------------------------------------------------------------
demadv                 9     1.50608   0.8208   416.8076   0.0000
newpres                9     5.25574   0.7903   343.0378   0.0000
newcong                9     2.68641   0.8563   542.2624   0.0000
policymood             9     1.72823   0.8273   435.8707   0.0000
------------------------------------------------------------------
```

	Coef.	Std. Err.	z	P>|z|	[95% Conf.	Interval]
demadv						
demadv						
L1.	.7598214	.1228795	6.18	0.000	.5189819	1.000661
L2.	-.0545503	.1181539	-0.46	0.644	-.2861277	.177027

newpres						
L1.	.0654803	.0353877	1.85	0.064	-.0038784	.134839
L2.	-.0081826	.0378782	-0.22	0.829	-.0824226	.0660574
newcong						
L1.	.0369429	.0546833	0.68	0.499	-.0702344	.1441202
L2.	-.0718736	.055195	-1.30	0.193	-.1800538	.0363067
policymood						
L1.	.0125972	.0892607	0.14	0.888	-.1623506	.187545
L2.	.0626412	.0863126	0.73	0.468	-.1065283	.2318106
_cons	11.06063	4.71548	2.35	0.019	1.818459	20.3028
newpres						
demadv						
L1.	-.6505452	.4288117	-1.52	0.129	-1.491001	.1899103
L2.	.6844889	.4123206	1.66	0.097	-.1236446	1.492622
newpres						
L1.	1.051327	.1234923	8.51	0.000	.8092864	1.293367
L2.	-.1805671	.1321834	-1.37	0.172	-.4396418	.0785076
newcong						
L1.	.1345013	.1908278	0.70	0.481	-.2395144	.508517
L2.	-.1515922	.1926136	-0.79	0.431	-.5291079	.2259235
policymood						
L1.	-.0003691	.3114925	-0.00	0.999	-.6108831	.6101449
L2.	.118033	.3012042	0.39	0.695	-.4723164	.7083824
_cons	-8.972629	16.45557	-0.55	0.586	-41.22496	23.2797
newcong						
demadv						
L1.	.05355	.2191818	0.24	0.807	-.3760385	.4831386
L2.	-.201409	.2107526	-0.96	0.339	-.6144766	.2116585
newpres						
L1.	-.1166631	.0631216	-1.85	0.065	-.2403791	.0070529
L2.	.1330703	.0675639	1.97	0.049	.0006475	.2654932
newcong						
L1.	.8024966	.0975393	8.23	0.000	.6113231	.9936702
L2.	.0776441	.0984521	0.79	0.430	-.1153184	.2706067
policymood						
L1.	.0364406	.1592156	0.23	0.819	-.2756162	.3484973
L2.	-.0523728	.1539568	-0.34	0.734	-.3541226	.2493771

_cons	8.571725	8.411065	1.02	0.308	-7.913659	25.05711
policymood						
demadv						
L1.	.1255561	.1410046	0.89	0.373	-.1508078	.4019201
L2.	-.1017889	.1355819	-0.75	0.453	-.3675245	.1639467
newpres						
L1.	.0153397	.0406075	0.38	0.706	-.0642496	.094929
L2.	-.0086597	.0434654	-0.20	0.842	-.0938503	.0765309
newcong						
L1.	.0327606	.0627492	0.52	0.602	-.0902256	.1557468
L2.	.0236583	.0633364	0.37	0.709	-.1004788	.1477954
policymood						
L1.	.7755137	.1024269	7.57	0.000	.5747606	.9762668
L2.	.0927671	.0990439	0.94	0.349	-.1013554	.2868895
_cons	6.686955	5.411026	1.24	0.217	-3.918462	17.29237

```
103 . vargranger
```

Granger causality Wald tests

Equation	Excluded	chi2	df	Prob > chi2
demadv	newpres	7.3355	2	0.026
demadv	newcong	2.4849	2	0.289
demadv	policymood	3.2493	2	0.197
demadv	ALL	11.215	6	0.082
newpres	demadv	2.9249	2	0.232
newpres	newcong	.62195	2	0.733
newpres	policymood	.68259	2	0.711
newpres	ALL	4.1182	6	0.661
newcong	demadv	1.4238	2	0.491
newcong	newpres	4.1225	2	0.127
newcong	policymood	.13814	2	0.933
newcong	ALL	5.1775	6	0.521
policymood	demadv	.80857	2	0.667
policymood	newpres	.16662	2	0.920
policymood	newcong	2.9381	2	0.230
policymood	ALL	4.7514	6	0.576

```
104 . var demadv newpres newcong policymood, lags(1/3)

Vector autoregression

Sample:  4 - 146, but with gaps                   Number of obs     =         87
Log likelihood =  -756.5698                       AIC               =   18.58781
FPE            =   1401.531                       HQIC              =   19.18129
Det(Sigma_ml)  =   420.2711                       SBIC              =   20.06169

Equation           Parms      RMSE     R-sq      chi2     P>chi2
------------------------------------------------------------------
demadv                13     1.48887   0.8415   461.8397   0.0000
newpres               13     5.11663   0.8121   376.0006   0.0000
newcong               13     2.69346   0.8582    526.374   0.0000
policymood            13     1.73935   0.8313   428.6887   0.0000
------------------------------------------------------------------

------------------------------------------------------------------------------
             |      Coef.   Std. Err.      z    P>|z|     [95% Conf. Interval]
-------------+----------------------------------------------------------------
demadv       |
      demadv |
         L1. |   .7570673   .1257693     6.02   0.000     .5105641    1.003571
         L2. |   .0503437   .1627881     0.31   0.757    -.2687151    .3694025
         L3. |  -.0256703   .1219736    -0.21   0.833    -.2647342    .2133936
             |
     newpres |
         L1. |    .081362   .0385782     2.11   0.035     .0057502    .1569738
         L2. |   .0274332   .0491621     0.56   0.577    -.0689227     .123789
         L3. |  -.0710185   .0384222    -1.85   0.065    -.1463247    .0042878
             |
     newcong |
         L1. |   .0730038   .0599918     1.22   0.224    -.0445779    .1905856
         L2. |  -.1069569   .0721108    -1.48   0.138    -.2482915    .0343777
         L3. |   .0133606   .0546621     0.24   0.807    -.0937752    .1204964
             |
  policymood |
         L1. |  -.0600004   .0924312    -0.65   0.516    -.2411622    .1211614
         L2. |   .1728739   .1117066     1.55   0.122     -.046067    .3918148
         L3. |  -.0760662   .0858648    -0.89   0.376     -.244358    .0922257
             |
       _cons |   9.335656   5.031267     1.86   0.064    -.5254469    19.19676
-------------+----------------------------------------------------------------
newpres      |
      demadv |
         L1. |  -.5911421   .4322179    -1.37   0.171    -1.438274    .2559895
         L2. |   1.121673   .5594365     2.01   0.045     .0251975    2.218148
         L3. |  -.1471449   .4191738    -0.35   0.726    -.9687105    .6744206
```

newpres						
L1.	1.090328	.1325775	8.22	0.000	.8304804	1.350175
L2.	-.0027147	.16895	-0.02	0.987	-.3338507	.3284212
L3.	-.308775	.1320416	-2.34	0.019	-.5675719	-.0499782
newcong						
L1.	.2816427	.2061674	1.37	0.172	-.122438	.6857233
L2.	-.4256369	.2478157	-1.72	0.086	-.9113467	.0600729
L3.	.2275381	.1878515	1.21	0.226	-.1406442	.5957203
policymood						
L1.	-.2086699	.3176484	-0.66	0.511	-.8312494	.4139095
L2.	.2365539	.3838902	0.62	0.538	-.5158572	.9889649
L3.	-.0689683	.2950823	-0.23	0.815	-.647319	.5093825
_cons	-17.79266	17.29042	-1.03	0.303	-51.68127	16.09595
newcong						
demadv						
L1.	-.0244911	.2275248	-0.11	0.914	-.4704316	.4214493
L2.	-.0692979	.2944942	-0.24	0.814	-.646496	.5079002
L3.	-.1306015	.2206582	-0.59	0.554	-.5630837	.3018807
newpres						
L1.	-.0528267	.0697904	-0.76	0.449	-.1896135	.08396
L2.	.0383631	.0889374	0.43	0.666	-.1359509	.2126772
L3.	.0755055	.0695083	1.09	0.277	-.0607283	.2117394
newcong						
L1.	.8991998	.108529	8.29	0.000	.6864868	1.111913
L2.	-.1039071	.1304532	-0.80	0.426	-.3595906	.1517765
L3.	.1253967	.0988874	1.27	0.205	-.068419	.3192123
policymood						
L1.	-.0141329	.167214	-0.08	0.933	-.3418663	.3136006
L2.	.0239518	.2020845	0.12	0.906	-.3721265	.4200302
L3.	-.0163948	.1553349	-0.11	0.916	-.3208457	.2880561
_cons	12.03879	9.101891	1.32	0.186	-5.800585	29.87817
policymood						
demadv						
L1.	.1225974	.1469284	0.83	0.404	-.1653771	.4105718
L2.	-.0580608	.1901752	-0.31	0.760	-.4307974	.3146758
L3.	.0231488	.1424942	0.16	0.871	-.2561347	.3024324
newpres						
L1.	.0283088	.0450685	0.63	0.530	-.0600239	.1166414

L2.	.009291	.057433	0.16	0.871	-.1032755	.1218576
L3.	-.0446956	.0448863	-1.00	0.319	-.1326712	.0432799
newcong						
L1.	.0457466	.0700847	0.65	0.514	-.0916168	.1831101
L2.	-.0852675	.0842426	-1.01	0.311	-.2503799	.079845
L3.	.1259594	.0638584	1.97	0.049	.0007993	.2511195
policymood						
L1.	.7806843	.1079816	7.23	0.000	.5690442	.9923243
L2.	.0432371	.1304999	0.33	0.740	-.212538	.2990122
L3.	.0329465	.1003105	0.33	0.743	-.1636584	.2295514
_cons	3.961645	5.877718	0.67	0.500	-7.55847	15.48176

105 . vargranger

Granger causality Wald tests

Equation	Excluded	chi2	df	Prob > chi2
demadv	newpres	12.142	3	0.007
demadv	newcong	3.0914	3	0.378
demadv	policymood	3.0194	3	0.389
demadv	ALL	18.103	9	0.034
newpres	demadv	6.3699	3	0.095
newpres	newcong	3.4529	3	0.327
newpres	policymood	.52301	3	0.914
newpres	ALL	9.4561	9	0.396
newcong	demadv	1.9514	3	0.583
newcong	newpres	3.3261	3	0.344
newcong	policymood	.02145	3	0.999
newcong	ALL	3.7125	9	0.929
policymood	demadv	.93498	3	0.817
policymood	newpres	1.5567	3	0.669
policymood	newcong	7.3581	3	0.061
policymood	ALL	10.824	9	0.288

106 . var demadv newpres newcong policymood, lags(1/4)

Vector autoregression

Sample: **33 - 146, but with gaps** Number of obs = **83**
Log likelihood = **-717.26** AIC = **18.92193**

FPE	= 1986.097	HQIC	=	19.71806
Det(Sigma_ml)	= 376.8567	SBIC	=	20.90363

Equation	Parms	RMSE	R-sq	chi2	P>chi2
demadv	17	1.53028	0.8496	468.8982	0.0000
newpres	17	5.3666	0.8053	343.2168	0.0000
newcong	17	2.79277	0.8507	472.935	0.0000
policymood	17	1.72774	0.8400	435.6162	0.0000

	Coef.	Std. Err.	z	P>|z|	[95% Conf.	Interval]
demadv						
demadv						
L1.	.7493188	.1294879	5.79	0.000	.4955272	1.00311
L2.	.0421807	.1678516	0.25	0.802	-.2868023	.3711637
L3.	-.0907057	.1711912	-0.53	0.596	-.4262343	.2448229
L4.	.0980223	.1232369	0.80	0.426	-.1435175	.3395621
newpres						
L1.	.0767083	.0403217	1.90	0.057	-.0023208	.1557374
L2.	.052782	.054642	0.97	0.334	-.0543143	.1598783
L3.	-.0740348	.0509596	-1.45	0.146	-.1739138	.0258442
L4.	-.0098373	.0407997	-0.24	0.809	-.0898034	.0701287
newcong						
L1.	.0597786	.0633023	0.94	0.345	-.0642915	.1838488
L2.	-.0839168	.0842586	-1.00	0.319	-.2490606	.0812271
L3.	-.0329129	.0755235	-0.44	0.663	-.1809362	.1151104
L4.	.0638955	.0574888	1.11	0.266	-.0487805	.1765716
policymood						
L1.	-.0927292	.0957124	-0.97	0.333	-.2803222	.0948637
L2.	.1882647	.1200007	1.57	0.117	-.0469325	.4234618
L3.	-.0672725	.1136926	-0.59	0.554	-.2901058	.1555609
L4.	-.0004949	.086448	-0.01	0.995	-.1699299	.1689401
_cons	8.920127	5.424863	1.64	0.100	-1.712408	19.55266
newpres						
demadv						
L1.	-.5701426	.4541047	-1.26	0.209	-1.460171	.3198863
L2.	1.27019	.5886434	2.16	0.031	.1164705	2.42391
L3.	-.4332008	.6003553	-0.72	0.471	-1.609876	.743474
L4.	.2567788	.4321828	0.59	0.552	-.590284	1.103842
newpres						

	L1.	1.090139	.1414054	7.71	0.000	.8129894	1.367288
	L2.	-.0647396	.1916255	-0.34	0.735	-.4403186	.3108395
	L3.	-.2653255	.1787117	-1.48	0.138	-.6155939	.0849429
	L4.	-.0216977	.1430818	-0.15	0.879	-.3021328	.2587375
	newcong						
	L1.	.3202586	.2219965	1.44	0.149	-.1148467	.7553638
	L2.	-.535738	.2954889	-1.81	0.070	-1.114886	.0434096
	L3.	.2312649	.2648554	0.87	0.383	-.2878422	.7503719
	L4.	.0728524	.2016092	0.36	0.718	-.3222944	.4679992
	policymood						
	L1.	-.2273138	.3356567	-0.68	0.498	-.8851887	.4305612
	L2.	.2934753	.420834	0.70	0.486	-.5313442	1.118295
	L3.	-.000396	.3987117	-0.00	0.999	-.7818566	.7810646
	L4.	-.1666707	.303167	-0.55	0.582	-.760867	.4275257
	_cons	-21.51609	19.0246	-1.13	0.258	-58.80363	15.77144
newcong							
	demadv						
	L1.	-.0866872	.2363157	-0.37	0.714	-.5498576	.3764831
	L2.	-.0212476	.3063296	-0.07	0.945	-.6216425	.5791474
	L3.	-.1891447	.3124244	-0.61	0.545	-.8014853	.423196
	L4.	.0212981	.2249076	0.09	0.925	-.4195127	.4621089
	newpres						
	L1.	-.0390154	.0735873	-0.53	0.596	-.1832438	.105213
	L2.	.0186034	.0997218	0.19	0.852	-.1768477	.2140544
	L3.	.0926124	.0930014	1.00	0.319	-.089667	.2748919
	L4.	.0026792	.0744597	0.04	0.971	-.143259	.1486175
	newcong						
	L1.	.9075979	.1155268	7.86	0.000	.6811695	1.134026
	L2.	-.1196974	.1537722	-0.78	0.436	-.4210854	.1816905
	L3.	.2327186	.1378305	1.69	0.091	-.0374243	.5028615
	L4.	-.1237893	.1049173	-1.18	0.238	-.3294233	.0818448
	policymood						
	L1.	.0636652	.1746755	0.36	0.716	-.2786924	.4060229
	L2.	-.095282	.2190017	-0.44	0.664	-.5245174	.3339534
	L3.	-.003794	.2074893	-0.02	0.985	-.4104655	.4028775
	L4.	.0449473	.1577679	0.28	0.776	-.264272	.3541666
	_cons	13.76487	9.900389	1.39	0.164	-5.639535	33.16928
policymood							
	demadv						
	L1.	.1511318	.1461961	1.03	0.301	-.1354073	.4376709

L2.	-.049408	.18951	-0.26	0.794	-.4208407	.3220247
L3.	.0022964	.1932805	0.01	0.991	-.3765265	.3811193
L4.	.0729282	.1391385	0.52	0.600	-.1997782	.3456346
newpres						
L1.	.0025625	.0455246	0.06	0.955	-.086664	.0917889
L2.	.0342799	.0616926	0.56	0.578	-.0866354	.1551951
L3.	-.0358846	.0575351	-0.62	0.533	-.1486512	.0768821
L4.	-.0266107	.0460643	-0.58	0.563	-.116895	.0636736
newcong						
L1.	.0365525	.0714704	0.51	0.609	-.1035268	.1766318
L2.	-.0967973	.0951307	-1.02	0.309	-.2832502	.0896555
L3.	-.0048423	.0852685	-0.06	0.955	-.1719655	.1622809
L4.	.1901058	.0649068	2.93	0.003	.0628908	.3173208
policymood						
L1.	.6975423	.1080625	6.45	0.000	.4857437	.9093409
L2.	.0856246	.1354848	0.63	0.527	-.1799207	.3511699
L3.	.008589	.1283627	0.07	0.947	-.2429972	.2601752
L4.	.0197868	.0976027	0.20	0.839	-.1715109	.2110845
_cons	1.955484	6.124849	0.32	0.750	-10.049	13.95997

```
107 . vargranger
```

Granger causality Wald tests

Equation	Excluded	chi2	df	Prob > chi2
demadv	newpres	13.267	4	0.010
demadv	newcong	2.8441	4	0.584
demadv	policymood	2.8061	4	0.591
demadv	ALL	21.236	12	0.047
newpres	demadv	6.7398	4	0.150
newpres	newcong	4.2043	4	0.379
newpres	policymood	1.0634	4	0.900
newpres	ALL	10.372	12	0.583
newcong	demadv	2.4202	4	0.659
newcong	newpres	3.7131	4	0.446
newcong	policymood	.28143	4	0.991
newcong	ALL	4.2685	12	0.978
policymood	demadv	2.4322	4	0.657
policymood	newpres	2.0191	4	0.732
policymood	newcong	17.992	4	0.001

policymood	ALL	22.258	12	0.035

```
108 .
109 . // Analysis mentioned in endnote 6//
110 . // Majority Rolls//
111 . regress demadv lagdemadv dividecong dividegov policymood lagpolicymood majroll lagma
    > ezapp lagprezapp gophouse gopprez rollrategop laggoproll gopprez_approv laggopprez_a
    > videcong_roll dividecong_lroll
```

Source	SS	df	MS		
Model	1410.42836	17	82.9663743	Number of obs	= 145
Residual	175.253853	127	1.37995159	F(17, 127)	= 60.12
				Prob > F	= 0.0000
Total	1585.68222	144	11.0116821	R-squared	= 0.8895
				Adj R-squared	= 0.8747
				Root MSE	= 1.1747

demadv	Coef.	Std. Err.	t	P>|t|	[95% Conf.	Interval]
lagdemadv	.7120103	.0513692	13.86	0.000	.6103599	.8136608
dividecong	.3094706	.4483705	0.69	0.491	-.5777738	1.196715
dividegov	-.2869375	.3236851	-0.89	0.377	-.9274518	.3535769
policymood	-.0206177	.0638549	-0.32	0.747	-.1469751	.1057396
lagpolicymood	-.0634214	.0589521	-1.08	0.284	-.1800769	.0532341
majroll	.2365697	.1697361	1.39	0.166	-.0993074	.5724469
lagmajroll	-.0670583	.1710352	-0.39	0.696	-.4055061	.2713894
prezapp	.0787468	.0299396	2.63	0.010	.0195017	.1379919
lagprezapp	-.002491	.0185633	-0.13	0.893	-.0392245	.0342424
gophouse	.9485485	.3823362	2.48	0.014	.1919742	1.705123
gopprez	8.635578	1.691601	5.10	0.000	5.288205	11.98295
rollrategop	-.5134332	.240493	-2.13	0.035	-.9893254	-.037541
laggoproll	-.0572418	.249538	-0.23	0.819	-.5510325	.4365489
gopprez_approv	-.2419233	.0332083	-7.29	0.000	-.3076365	-.1762101
laggopprez_approv	.0960452	.0129284	7.43	0.000	.0704622	.1216281
dividecong_roll	-.4702291	.2364407	-1.99	0.049	-.9381025	-.0023556
dividecong_lroll	-.242833	.2330878	-1.04	0.299	-.7040717	.2184057
_cons	15.9048	2.942141	5.41	0.000	10.08284	21.72677

```
112 . regress demadv lagdemadv majroll lagmajroll gophouse rollrategop
```

Source	SS	df	MS		
Model	1230.15145	5	246.030289	Number of obs	= 145
Residual	355.53077	139	2.55777532	F(5, 139)	= 96.19
				Prob > F	= 0.0000
Total	1585.68222	144	11.0116821	R-squared	= 0.7758
				Adj R-squared	= 0.7677
				Root MSE	= 1.5993

demadv	Coef.	Std. Err.	t	P>|t|	[95% Conf.	Interval]
lagdemadv	.884861	.0416814	21.23	0.000	.8024495	.9672726
majroll	.1201625	.178385	0.67	0.502	-.2325362	.4728613
lagmajroll	-.045092	.1441152	-0.31	0.755	-.3300335	.2398494
gophouse	.467138	.3734104	1.25	0.213	-.2711606	1.205437
rollrategop	-.2489466	.3004353	-0.83	0.409	-.8429606	.3450673
_cons	5.898473	2.301344	2.56	0.011	1.348306	10.44864

```
113 . // Mayhew Laws//
114 . regress demadv lagdemadv dividecong dividegov policymood lagpolicymood mayhewlaws la
    > aws prezapp lagprezapp gopcong gopprez mayhew_gopcong lagmayhew_gopcong gopprez_appr
    > pprez_approv mayhew_divcon lagmayhew_divcon
```

Source	SS	df	MS	Number of obs	=	145
				F(17, 127)	=	53.71
Model	1392.04834	17	81.8851962	Prob > F	=	0.0000
Residual	193.63388	127	1.52467622	R-squared	=	0.8779
				Adj R-squared	=	0.8615
Total	1585.68222	144	11.0116821	Root MSE	=	1.2348

demadv	Coef.	Std. Err.	t	P>|t|	[95% Conf.	Interval]
lagdemadv	.7346106	.0562775	13.05	0.000	.6232476	.8459736
dividecong	.1521765	.4233155	0.36	0.720	-.6854884	.9898415
dividegov	-.2295632	.3443726	-0.67	0.506	-.9110143	.451888
policymood	.0411767	.0653324	0.63	0.530	-.0881042	.1704577
lagpolicymood	-.0758272	.0621225	-1.22	0.224	-.1987564	.047102
mayhewlaws	.1693761	.1281645	1.32	0.189	-.0842383	.4229906
lagmayhewlaws	-.1146006	.1238274	-0.93	0.356	-.3596326	.1304315
prezapp	.0533256	.0321653	1.66	0.100	-.0103237	.116975
lagprezapp	.005866	.0204748	0.29	0.775	-.0346499	.0463819
gopcong	.1673401	.4514666	0.37	0.712	-.7260307	1.060711
gopprez	6.878383	1.876306	3.67	0.000	3.165512	10.59125
mayhew_gopcong	-.0639149	.1704127	-0.38	0.708	-.4011309	.2733011
lagmayhew_gopcong	.1709835	.1611586	1.06	0.291	-.1479204	.4898873
gopprez_approv	-.2060773	.0356575	-5.78	0.000	-.2766371	-.1355175
laggopprez_approv	.083424	.013929	5.99	0.000	.055861	.110987
mayhew_divcon	-.2559645	.2007979	-1.27	0.205	-.6533074	.1413783
lagmayhew_divcon	.1878557	.1694022	1.11	0.270	-.1473608	.5230721
_cons	12.89597	2.968539	4.34	0.000	7.021764	18.77017

```
115 . regress demadv lagdemadv mayhewlaws lagmayhewlaws gopcong mayhew_gopcong lagmayhew_
```

Source	SS	df	MS	Number of obs	=	145

Source	SS	df	MS		
Model	1237.16545	6	206.194242	F(6, 138)	81.65
Residual	348.516766	138	2.52548382	Prob > F	0.0000
				R-squared	0.7802
				Adj R-squared	0.7707
Total	1585.68222	144	11.0116821	Root MSE	1.5892

demadv	Coef.	Std. Err.	t	P>|t|	[95% Conf.	Interval]
lagdemadv	.8685866	.0415017	20.93	0.000	.7865252	.950648
mayhewlaws	.1311597	.1202785	1.09	0.277	-.1066675	.3689869
lagmayhewlaws	-.1009305	.1144195	-0.88	0.379	-.3271726	.1253115
gopcong	.2339716	.4315438	0.54	0.589	-.6193214	1.087265
mayhew_gopcong	-.017311	.1903197	-0.09	0.928	-.3936309	.3590089
lagmayhew_gopcong	.1596485	.1727157	0.92	0.357	-.1818628	.5011598
_cons	6.790641	2.162952	3.14	0.002	2.513829	11.06745

```
116 . // House Wins//
117 . regress demadv lagdemadv dividecong dividegov policymood lagpolicymood housepwin lag
    > n prezapp lagprezapp gophouse gopprez housepwin_gop laghousepwin_gop gopprez_approv
    > ez_approv housepwin_divgov laghousepwin_divgov
```

Source	SS	df	MS		
Model	1399.20793	17	82.3063491	Number of obs	143
Residual	168.38176	125	1.34705408	F(17, 125)	61.10
				Prob > F	0.0000
				R-squared	0.8926
				Adj R-squared	0.8780
Total	1567.58969	142	11.039364	Root MSE	1.1606

demadv	Coef.	Std. Err.	t	P>|t|	[95% Conf.	Interval]
lagdemadv	.7409754	.0495961	14.94	0.000	.6428186	.8391322
dividecong	-.2243304	.2946456	-0.76	0.448	-.8074707	.3588098
dividegov	-2.062608	2.852929	-0.72	0.471	-7.708909	3.583693
policymood	-.0156451	.0638196	-0.25	0.807	-.1419519	.1106618
lagpolicymood	-.0633288	.0578861	-1.09	0.276	-.1778925	.0512349
housepwin	-1.571405	3.232946	-0.49	0.628	-7.969805	4.826996
laghousepwin	.261216	1.179587	0.22	0.825	-2.073332	2.595764
prezapp	.05411	.0323225	1.67	0.097	-.0098603	.1180803
lagprezapp	.0134216	.0187081	0.72	0.474	-.0236041	.0504473
gophouse	-1.744327	2.331425	-0.75	0.456	-6.358506	2.869852
gopprez	8.064685	1.840697	4.38	0.000	4.421718	11.70765
housepwin_gop	2.53222	2.506435	1.01	0.314	-2.428325	7.492766
laghousepwin_gop	.2883013	.8386132	0.34	0.732	-1.371418	1.948021
gopprez_approv	-.2203477	.0361586	-6.09	0.000	-.2919101	-.1487853
laggopprez_approv	.0840879	.0130098	6.46	0.000	.0583399	.1098359
housepwin_divgov	1.151818	3.23134	0.36	0.722	-5.243403	7.54704

laghousepwin_divgov	1.24363	.5379193	2.31	0.022	.1790212	2.308239
_cons	15.51172	3.333887	4.65	0.000	8.91354	22.10989

```
118 . regress demadv lagdemadv housepwin laghousepwin gophouse housepwin_gop laghousepwin_
```

Source	SS	df	MS		
Model	1226.26635	6	204.377725	Number of obs	143
Residual	341.323344	136	2.50973047	F(6, 136)	81.43
				Prob > F	0.0000
Total	1567.58969	142	11.039364	R-squared	0.7823
				Adj R-squared	0.7727
				Root MSE	1.5842

demadv	Coef.	Std. Err.	t	P>|t|	[95% Conf.	Interval]
lagdemadv	.8825466	.0417255	21.15	0.000	.8000319	.9650612
housepwin	-1.898453	1.686484	-1.13	0.262	-5.233578	1.436672
laghousepwin	.7141815	1.341276	0.53	0.595	-1.938272	3.366635
gophouse	-1.065856	2.430044	-0.44	0.662	-5.871416	3.739704
housepwin_gop	.5769111	2.685894	0.21	0.830	-4.734607	5.888429
laghousepwin_gop	.987357	1.0859	0.91	0.365	-1.160075	3.134789
_cons	7.072809	2.38112	2.97	0.004	2.364	11.78162

```
119 . //Senate Wins//
120 . regress demadv lagdemadv dividecong dividegov policymood lagpolicymood senpwin lagse
> ezapp lagprezapp gopsenate gopprez senpwin_gop lagsenpwin_gop gopprez_approv laggopp
> ov senpwin_divcong lagsenpwin_divcong
```

Source	SS	df	MS		
Model	1415.58879	17	83.2699289	Number of obs	145
Residual	170.093425	127	1.33931831	F(17, 127)	62.17
				Prob > F	0.0000
Total	1585.68222	144	11.0116821	R-squared	0.8927
				Adj R-squared	0.8784
				Root MSE	1.1573

demadv	Coef.	Std. Err.	t	P>|t|	[95% Conf.	Interval]
lagdemadv	.6687185	.053193	12.57	0.000	.5634593	.7739778
dividecong	-.5368491	.9972536	-0.54	0.591	-2.510234	1.436536
dividegov	-.8123206	.3475476	-2.34	0.021	-1.500055	-.1245868
policymood	.0471301	.059653	0.79	0.431	-.0709124	.1651725
lagpolicymood	-.0970042	.057995	-1.67	0.097	-.2117658	.0177573
senpwin	-2.077848	1.086139	-1.91	0.058	-4.227121	.0714251
lagsenpwin	-1.992276	.8493863	-2.35	0.021	-3.673058	-.3114939
prezapp	.0852977	.0333752	2.56	0.012	.0192542	.1513412
lagprezapp	.0037448	.0191716	0.20	0.845	-.0341925	.041682

gopsenate	-2.13975	1.030941	-2.08	0.040	-4.179796	-.0997045
gopprez	8.93901	1.997133	4.48	0.000	4.987045	12.89097
senpwin_gop	.9878944	1.292591	0.76	0.446	-1.569909	3.545698
lagsenpwin_gop	1.840778	.6611414	2.78	0.006	.5324983	3.149057
gopprez_approv	-.232713	.0379993	-6.12	0.000	-.3079067	-.1575193
laggopprez_approv	.0626713	.0144404	4.34	0.000	.0340963	.0912463
senpwin_divcong	-.0768005	1.33646	-0.06	0.954	-2.721413	2.567812
lagsenpwin_divcong	1.015772	.7028573	1.45	0.151	-.375056	2.4066
_cons	19.51048	3.120129	6.25	0.000	13.33631	25.68465

```
121 . regress demadv lagdemad senpwin lagsenpwin gopsenate  senpwin_gop lagsenpwin_gop
```

Source	SS	df	MS		
Model	1290.43916	6	215.073193	Number of obs	= 145
Residual	295.24306	138	2.13944246	F(6, 138)	= 100.53
				Prob > F	= 0.0000
Total	1585.68222	144	11.0116821	R-squared	= 0.8138
				Adj R-squared	= 0.8057
				Root MSE	= 1.4627

demadv	Coef.	Std. Err.	t	P>|t|	[95% Conf.	Interval]
lagdemadv	.8695232	.0371322	23.42	0.000	.7961015	.9429449
senpwin	-1.387006	.9560239	-1.45	0.149	-3.277356	.5033434
lagsenpwin	-2.752119	.8490863	-3.24	0.001	-4.43102	-1.073218
gopsenate	-2.581051	1.100413	-2.35	0.020	-4.756902	-.4052007
senpwin_gop	.9936942	1.433437	0.69	0.489	-1.840646	3.828035
lagsenpwin_gop	3.313246	.7327749	4.52	0.000	1.864328	4.762165
_cons	9.55807	2.12118	4.51	0.000	5.363854	13.75229

```
122 .
123 .
124 . log close
      name:  <unnamed>
       log:  /Users/woon/Dropbox/Party Reputations/PRQ/Final Submission/dtw_mdpa_repl
> ublic_final/dtw_mdpa_final_70518.smcl
  log type:  smcl
 closed on:   5 Jul 2018, 10:22:46
```